2020 Annual Statement.pdf

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E-Signature Summary

E-Signature 1: Kerry Barnett (KEB)
February 25, 2021 09:40:29 -8:00 [DB52C6A59C94] [192.152.143.82]
kerbar@saif.com (Principal) (Personally Known)

E-Signature 2: Gina Manley (GM)
February 25, 2021 09:40:29 -8:00 [CDCEA0D9C88A] [192.152.143.82]
ginman@saif.com (Principal) (Personally Known)

E-Signature 3: Todd P Graneto (TPG)
February 25, 2021 09:40:29 -8:00 [DE3E8BB1C334] [192.152.143.82]
todgra@saif.com (Principal) (Personally Known)

E-Signature Notary: Kelly Kristina Carriger (SAI)
February 25, 2021 09:40:29 -8:00 [30811DDFE0D6] [192.152.143.82]
kelcar@saif.com
I, Kelly Kristina Carriger, did witness the participants named above electronically sign this document.

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ANNUAL STATEMENT

OF THE

SAIF Corporation

of Salem

STATE OF Oregon

TO THE

Insurance Department

OF THE

State of Oregon

FOR THE YEAR ENDED

December 31, 2020

PROPERTY AND CASUALTY

2020

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ANNUAL STATEMENT

For the Year Ended December 31, 2020
OF THE CONDITION AND AFFAIRS OF THE

SAIF Corporation

NAIC Group Code 0000 (Current Period) 0000 (Prior Period) **NAIC Company Code** 36196 **Employer's ID Number** 93-6001769

Organized under the Laws of Oregon **, State of Domicile or Port of Entry** OR

Country of Domicile US

Incorporated/Organized July 1, 1980 **Commenced Business** July 1, 1914

Statutory Home Office 400 High Street Southeast (Street and Number) , Salem, OR, US 97312 (City or Town, State, Country and Zip Code)

Main Administrative Office 400 High Street Southeast (Street and Number)

Salem, OR, US 97312 (City or Town, State, Country and Zip Code) 503-373-8000 (Area Code) (Telephone Number)

Mail Address 400 High Street Southeast (Street and Number or P.O. Box) , Salem, OR, US 97312 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 400 High Street Southeast (Street and Number) Salem, OR, US 97312 (City or Town, State, Country and Zip Code) 503-373-8000 (Area Code) (Telephone Number)

Internet Web Site Address www.saif.com

Statutory Statement Contact Todd Patrick Graneto (Name) 503-373-8214 (Area Code) (Telephone Number) (Extension)

todgra@saif.com (E-Mail Address) 503-584-8214 (Fax Number)

OFFICERS

Chair of the Board

John Charles Mohlis #

	Name	Title
1.	Kerry Evan Barnett	President & CEO
2.	Gina Marie Manley	VP of Finance & CFO
3.	Todd Patrick Graneto	Controller
4.	Laura Nicole Cali Robison	VP of Actuarial, Audit, UW & Chief Actuary

VICE-PRESIDENTS

Name	Title	Name	Title
Bill Colbert Barr	Chief Operating Officer	Kenneth Richard Collins #	VP of Information Technology & CIO
Kathy Lynn Gehring	VP of Claims	Gina Marie Manley	VP of Finance & CFO
Holly Christine O'Dell	VP of Legal Services & Strategic Planning	Laura Nicole Cali Robison	VP of Actuarial, Audit, UW & Chief Actuary
Christine Allayne Vrontakis	VP of Policyholder Services	Ian Mark Williams	VP of Human Resources
Christine Lynn Witzke	VP of Marketing, Sales, & Comms.		

DIRECTORS OR TRUSTEES

Krishna Balasubramani	John Charles Mohlis	Maurice Jason Rahming	Jeffrey Alan Stone
Jennifer Lynn Ulum			

State of Oregon

County of Marion 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.

Kerry Barnett Signed on 2021/02/25 09:40:29 -8:00	Gina Manley Signed on 2021/02/25 09:40:29 -8:00	Todd P Graneto Signed on 2021/02/25 09:40:29 -8:00
(Signature)	(Signature)	(Signature)
Kerry Evan Barnett	Gina Marie Manley	Todd Patrick Graneto
(Printed Name)	(Printed Name)	(Printed Name)
1.	2.	3.
President & CEO	VP of Finance & CFO	Controller
(Title)	(Title)	(Title)

Subscribed and sworn to (or affirmed) before me this on this

25 day of February , 2021, by

Kelly Carriger
Signed on 2021/02/25 09:40:29 -8:00

Official Stamp
Kelly Kristina Carriger
Notary Public --- Oregon
Commission No. 1001179
My Commission Expires June 15, 2024

Notary Stamp 2021/02/25 10:40:29 PST 30811DDFE0D6

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

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ASSETS

	Current Year 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	Prior Year 4 Net Admitted Assets
1. Bonds (Schedule D)	3,679,291,416		3,679,291,416	3,828,094,580
2. Stocks (Schedule D):				
2.1 Preferred stocks				
2.2 Common stocks	614,411,472		614,411,472	492,780,536
3. Mortgage loans on real estate (Schedule B):				
3.1 First liens				
3.2 Other than first liens				
4. Real estate (Schedule A):				
4.1 Properties occupied by the company (less $ 0 encumbrances)	96,004,063		96,004,063	97,829,905
4.2 Properties held for the production of income (less $ 0 encumbrances)				
4.3 Properties held for sale (less $ 0 encumbrances)				
5. Cash ($ 42,670,893, Schedule E - Part 1), cash equivalents ($ 8,175,814, Schedule E - Part 2), and short-term investments ($ 196,132,448, Schedule DA)	246,979,155		246,979,155	151,093,508
6. Contract loans (including $ 0 premium notes)				
7. Derivatives (Schedule DB)				
8. Other invested assets (Schedule BA)	137,466,728		137,466,728	76,321,387
9. Receivables for securities	324,120		324,120	70,530
10. Securities lending reinvested collateral assets (Schedule DL)	56,546,185		56,546,185	42,786,286
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	4,831,023,139		4,831,023,139	4,688,976,732
13. Title plants less $ 0 charged off (for Title insurers only)				
14. Investment income due and accrued	31,030,085		31,030,085	32,643,316
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	9,732,913	2,583,301	7,149,612	7,449,114
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 103,876,290 earned but unbilled premiums)	284,402,388	11,536,604	272,865,784	295,054,012
15.3 Accrued retrospective premiums ($ 17,369,768) and contracts subject to redetermination ($ 0)	19,299,742	1,929,974	17,369,768	12,395,323
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	145,132		145,132	133,073
16.2 Funds held by or deposited with reinsured companies	2,985,000		2,985,000	2,985,000
16.3 Other amounts receivable under reinsurance contracts				
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon				
18.2 Net deferred tax asset				
19. Guaranty funds receivable or on deposit				
20. Electronic data processing equipment and software	23,285,650	22,346,456	939,194	1,418,829
21. Furniture and equipment, including health care delivery assets ($ 0)	1,808,890	1,808,890		
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates				
24. Health care ($ 0) and other amounts receivable				
25. Aggregate write-ins for other-than-invested assets	127,048,765	90,985,872	36,062,893	37,980,554
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	5,330,761,704	131,191,097	5,199,570,607	5,079,035,953
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Total (Lines 26 and 27)	5,330,761,704	131,191,097	5,199,570,607	5,079,035,953

DETAILS OF WRITE-IN LINES				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)				
2501. PERS prepaid side account	90,246,907	90,246,907		
2502. All other assets	20,397,350	738,965	19,658,385	20,329,394
2503. Due from Oregon Workers' Compensation Division	9,681,362		9,681,362	8,756,235
2598. Summary of remaining write-ins for Line 25 from overflow page	6,723,146		6,723,146	8,894,925
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	127,048,765	90,985,872	36,062,893	37,980,554

NONE

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LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Losses (Part 2A, Line 35, Column 8)	2,057,333,143	2,121,141,664
2.	Reinsurance payable on paid losses and loss adjustment expenses (Schedule F, Part 1, Column 6)		
3.	Loss adjustment expenses (Part 2A, Line 35, Column 9)	423,826,420	421,079,697
4.	Commissions payable, contingent commissions and other similar charges	15,430,768	15,386,797
5.	Other expenses (excluding taxes, licenses and fees)	37,773,052	35,674,573
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	35,250,897	35,695,736
7.1	Current federal and foreign income taxes (including $ 0 on realized capital gains (losses))		
7.2	Net deferred tax liability		
8.	Borrowed money $ 0 and interest thereon $ 0		
9.	Unearned premiums (Part 1A, Line 38, Column 5) (after deducting unearned premiums for ceded reinsurance of $ 4,505,466 and including warranty reserves of $ 0 and accrued accident and health experience rating refunds including $ 0 for medical loss ratio rebate per the Public Health Service Act)	222,302,006	228,619,963
10.	Advance premium	13,897,483	12,608,224
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders	71,835	17,187
12.	Ceded reinsurance premiums payable (net of ceding commissions)	1,428,115	1,775,715
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	44,580,562	42,874,503
15.	Remittances and items not allocated	46,660	350,433
16.	Provision for reinsurance (including $ 0 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		
20.	Derivatives		
21.	Payable for securities	4,356,451	3,954
22.	Payable for securities lending	56,542,963	42,773,668
23.	Liability for amounts held under uninsured plans		
24.	Capital notes $ 0 and interest thereon $ 0		
25.	Aggregate write-ins for liabilities	32,181,883	44,145,956
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	2,945,022,238	3,002,148,070
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	2,945,022,238	3,002,148,070
29.	Aggregate write-ins for special surplus funds	124,800,000	108,000,000
30.	Common capital stock		
31.	Preferred capital stock		
32.	Aggregate write-ins for other-than-special surplus funds		
33.	Surplus notes		
34.	Gross paid in and contributed surplus		
35.	Unassigned funds (surplus)	2,129,748,369	1,968,887,883
36.	Less treasury stock, at cost:		
	36.1 0 shares common (value included in Line 30 $ 0)		
	36.2 0 shares preferred (value included in Line 31 $ 0)		
37.	Surplus as regards policyholders (Lines 29 to 35, less 36) (Page 4, Line 39)	2,254,548,369	2,076,887,883
38.	Totals (Page 2, Line 28, Col. 3)	5,199,570,607	5,079,035,953

	DETAILS OF WRITE-IN LINES		
2501.	Accrued retrospectively rated return premium	27,188,814	38,360,485
2502.	Due to pools	3,571,980	4,186,706
2503.	Unclaimed property (state escheatments)	1,050,552	1,187,882
2598.	Summary of remaining write-ins for Line 25 from overflow page	370,537	410,883
2599.	Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	32,181,883	44,145,956
2901.	Special surplus fund for unfunded pension benefits	124,800,000	108,000,000
2902.			
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page		
2999.	Totals (Lines 2901 through 2903 plus 2998) (Line 29 above)	124,800,000	108,000,000
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page		
3299.	Totals (Lines 3201 through 3203 plus 3298) (Line 32 above)		

NONE

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STATEMENT OF INCOME

		1 Current Year	2 Prior Year
	UNDERWRITING INCOME		
1.	Premiums earned (Part 1, Line 35, Column 4)	483,377,217	507,268,241
	DEDUCTIONS:		
2.	Losses incurred (Part 2, Line 35, Column 7)	264,258,435	316,606,777
3.	Loss adjustment expenses incurred (Part 3, Line 25, Column 1)	92,929,558	89,574,217
4.	Other underwriting expenses incurred (Part 3, Line 25, Column 2)	122,636,878	118,992,574
5.	Aggregate write-ins for underwriting deductions		
6.	Total underwriting deductions (Lines 2 through 5)	479,824,871	525,173,568
7.	Net income of protected cells		
8.	Net underwriting gain (loss) (Line 1 minus Line 6 plus Line 7)	3,552,346	(17,905,327)
	INVESTMENT INCOME		
9.	Net investment income earned (Exhibit of Net Investment Income, Line 17)	140,807,571	151,129,611
10.	Net realized capital gains (losses) less capital gains tax of $ 0 (Exhibit of Capital Gains (Losses))	66,233,230	139,386,515
11.	Net investment gain (loss) (Lines 9 + 10)	207,040,801	290,516,126
	OTHER INCOME		
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ 66,469 amount charged off $ 834,204)	(767,735)	(1,201,338)
13.	Finance and service charges not included in premiums		
14.	Aggregate write-ins for miscellaneous income	(19,377,636)	1,256,945
15.	Total other income (Lines 12 through 14)	(20,145,371)	55,607
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	190,447,776	272,666,406
17.	Dividends to policyholders	99,993,093	159,872,153
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)	90,454,683	112,794,253
19.	Federal and foreign income taxes incurred		
20.	Net income (Line 18 minus Line 19) (to Line 22)	90,454,683	112,794,253
	CAPITAL AND SURPLUS ACCOUNT		
21.	Surplus as regards policyholders, December 31 prior year (Page 4, Line 39, Column 2)	2,076,887,883	2,005,981,094
22.	Net income (from Line 20)	90,454,683	112,794,253
23.	Net transfers (to) from Protected Cell accounts		
24.	Change in net unrealized capital gains or (losses) less capital gains tax of $ 0	75,167,620	46,262,207
25.	Change in net unrealized foreign exchange capital gain (loss)		
26.	Change in net deferred income tax		
27.	Change in nonadmitted assets (Exhibit of Nonadmitted Assets, Line 28, Col. 3)	12,038,183	(100,087,671)
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		
32.	Capital changes:		
	32.1 Paid in		
	32.2 Transferred from surplus (Stock Dividend)		
	32.3 Transferred to surplus		
33.	Surplus adjustments:		
	33.1 Paid in		
	33.2 Transferred to capital (Stock Dividend)		
	33.3 Transferred from capital		
34.	Net remittances from or (to) Home Office		
35.	Dividends to stockholders		
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		11,938,000
38.	Change in surplus as regards policyholders for the year (Lines 22 through 37)	177,660,486	70,906,789
39.	Surplus as regards policyholders, December 31 current year (Lines 21 plus Line 38) (Page 3, Line 37)	2,254,548,369	2,076,887,883

	DETAILS OF WRITE-IN LINES		
0501.			
0502.			
0503.			
0598.	Summary of remaining write-ins for Line 05 from overflow page		
0599.	Totals (Lines 0501 through 0503 plus 0598) (Line 05 above)		
1401.	Penalties and late charges	1,393,571	1,290,726
1402.	Miscellaneous income (expense)	507,771	(33,781)
1403.	Worker safety fund	(21,278,978)	
1498.	Summary of remaining write-ins for Line 14 from overflow page		
1499.	Totals (Lines 1401 through 1403 plus 1498) (Line 14 above)	(19,377,636)	1,256,945
3701.	Change in accounting principle		11,938,000
3702.			
3703.			
3798.	Summary of remaining write-ins for Line 37 from overflow page		
3799.	Totals (Lines 3701 through 3703 plus 3798) (Line 37 above)		11,938,000

NONE

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CASH FLOW

	1 Current Year	2 Prior Year
Cash from Operations		
1. Premiums collected net of reinsurance	484,842,529	503,921,838
2. Net investment income	158,328,663	167,984,498
3. Miscellaneous income	(20,145,371)	55,607
4. Total (Lines 1 through 3)	623,025,821	671,961,943
5. Benefit and loss related payments	328,079,015	327,043,703
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts		
7. Commissions, expenses paid and aggregate write-ins for deductions	203,424,491	199,367,082
8. Dividends paid to policyholders	99,938,445	159,909,118
9. Federal and foreign income taxes paid (recovered) net of $ 0 tax on capital gains (losses)		
10. Total (Lines 5 through 9)	631,441,951	686,319,903
11. Net cash from operations (Line 4 minus Line 10)	(8,416,130)	(14,357,960)
Cash from Investments		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds	1,707,246,261	1,322,225,714
12.2 Stocks	252,733	181,611,473
12.3 Mortgage loans		
12.4 Real estate		
12.5 Other invested assets	(13,769,294)	106,277,527
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	47,450	(862)
12.7 Miscellaneous proceeds	(253,590)	(2,746)
12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,693,523,560	1,610,111,106
13. Cost of investments acquired (long-term only):		
13.1 Bonds	1,508,078,154	1,239,719,894
13.2 Stocks	40,617,573	107,205
13.3 Mortgage loans		
13.4 Real estate	1,371,991	5,533,437
13.5 Other invested assets	50,354,318	160,700,977
13.6 Miscellaneous applications	(4,352,497)	(1,304)
13.7 Total investments acquired (Lines 13.1 to 13.6)	1,596,069,539	1,406,060,209
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)	97,454,021	204,050,897
Cash from Financing and Miscellaneous Sources		
16. Cash provided (applied):		
16.1 Surplus notes, capital notes		
16.2 Capital and paid in surplus, less treasury stock		
16.3 Borrowed funds		
16.4 Net deposits on deposit-type contracts and other insurance liabilities		
16.5 Dividends to stockholders		
16.6 Other cash provided (applied)	6,847,756	(100,615,635)
17. Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	6,847,756	(100,615,635)
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)	95,885,647	89,077,302
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year	151,093,508	62,016,206
19.2 End of year (Line 18 plus Line 19.1)	246,979,155	151,093,508

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

20.0001	Tax free exchanges	65,588,186	29,172,638
20.0002			
20.0003			

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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				
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	477,059,261	228,619,962	222,302,006	483,377,217
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	477,059,261	228,619,962	222,302,006	483,377,217

DETAILS OF WRITE-IN LINES				
3401.				
3402.				
3403.				
3498. Sum of remaining write-ins for Line 34 from overflow page				
3499. Totals (Lines 3401 through 3403 plus 3498) (Line 34 above)				

NONE

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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					
8. Ocean marine					
9. Inland marine					
10. Financial guaranty					
11.1 Medical professional liability—occurrence					
11.2 Medical professional liablity—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	222,302,006				222,302,006
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	222,302,006				222,302,006
36. Accrued retrospective premiums based on experience					
37. Earned but unbilled premiums					
38. Balance (Sum of Lines 35 through 37)					222,302,006

DETAILS OF WRITE-IN LINES					
3401.		NONE			
3402.					
3403.					
3498. Sum of remaining write-ins for Line 34 from overflow page					
3499. Totals (Lines 3401 through 3403 plus 3498) (Line 34 above)					

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

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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						
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	458,354,896		31,500,144		12,795,779	477,059,261
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	X X X					
32. Reinsurance-nonproportional assumed liability	X X X					
33. Reinsurance-nonproportional assumed financial lines	X X X					
34. Aggregate write-ins for other lines of business						
35. TOTALS	458,354,896		31,500,144		12,795,779	477,059,261

DETAILS OF WRITE-IN LINES						
3401.						
3402.						
3403.						
3498. Sum of remaining write-ins for Line 34 from overflow page						
3499. Totals (Lines 3401 through 3403 plus 3498) (Line 34 above)						

NONE

(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 recorded on an annualized basis $

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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								
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	317,660,778	17,704,813	7,298,635	328,066,956	2,057,333,143	2,121,141,664	264,258,435	54.669
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	317,660,778	17,704,813	7,298,635	328,066,956	2,057,333,143	2,121,141,664	264,258,435	54.669

DETAILS OF WRITE-IN LINES								
3401.								
3402.								
3403.								
3498. Sum of remaining write-ins for Line 34 from overflow page								
3499. Totals (Lines 3401 through 3403 plus 3498) (Line 34 above)								

NONE

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UNDERWRITING AND INVESTMENT EXHIBIT
PART 2A – UNPAID LOSSES AND LOSS ADJUSTMENT EXPENSES

Line of Business	Reported Losses 1 Direct	2 Reinsurance Assumed	3 Deduct Reinsurance Recoverable	4 Net Losses Excl. Incurred But Not Reported (Cols. 1 + 2 - 3)	Incurred But Not Reported 5 Direct	6 Reinsurance Assumed	7 Reinsurance Ceded	8 Net Losses Unpaid (Cols. 4 + 5 + 6 - 7)	9 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									
8. Ocean marine									
9. Inland marine									
10. Financial guaranty									
11.1 Medical professional liablity—occurrence									
11.2 Medical professional liablity—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	765,414,808	72,371,213	28,009,790	809,776,231	1,252,659,785	45,216,275	50,319,148	2,057,333,143	423,826,420
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	765,414,808	72,371,213	28,009,790	809,776,231	1,252,659,785	45,216,275	50,319,148	2,057,333,143	423,826,420

DETAILS OF WRITE-IN LINES									
3401.									
3402.									
3403.									
3498. Sum of remaining write-ins for Line 34 from overflow page									
3499. Totals (Lines 3401 through 3403 plus 3498) (Line 34 above)									

NONE

(a) Including $ 0 for present value of life indemnity claims.

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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	3,446,750			3,446,750
1.2 Reinsurance assumed	1,806,566			1,806,566
1.3 Reinsurance ceded				
1.4 Net claim adjustment services (1.1 + 1.2 - 1.3)	5,253,316			5,253,316
2. Commission and brokerage:				
2.1 Direct, excluding contingent		27,939,544		27,939,544
2.2 Reinsurance assumed, excluding contingent		8,757,607		8,757,607
2.3 Reinsurance ceded, excluding contingent		4,608,207		4,608,207
2.4 Contingent—direct		844,353		844,353
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)		32,933,297		32,933,297
3. Allowances to manager and agents		1,547,003		1,547,003
4. Advertising		795,601		795,601
5. Boards, bureaus and associations		1,572,751		1,572,751
6. Surveys and underwriting reports		281,441		281,441
7. Audit of assureds' records		430,202		430,202
8. Salary and related items:				
8.1 Salaries	49,106,628	42,535,835	1,887,004	93,529,467
8.2 Payroll taxes	3,686,082	3,192,514	141,629	7,020,225
9. Employee relations and welfare	22,282,352	19,338,294	857,899	42,478,545
10. Insurance	442,154	378,951	16,811	837,916
11. Directors' fees	1,432	1,279	57	2,768
12. Travel and travel items	346,805	286,188	12,696	645,689
13. Rent and rent items	3,948,945	3,439,547	152,588	7,541,080
14. Equipment	737,411	527,107	23,384	1,287,902
15. Cost or depreciation of EDP equipment and software	4,141,183	9,351,517	164,079	13,656,779
16. Printing and stationery	651,405	564,610	25,048	1,241,063
17. Postage, telephone and telegraph, exchange and express	1,387,190	1,198,449	53,166	2,638,805
18. Legal and auditing	299,967	255,886	5,646,176	6,202,029
19. Totals (Lines 3 to 18)	87,031,554	85,697,175	8,980,537	181,709,266
20. Taxes, licenses and fees:				
20.1 State and local insurance taxes deducting guaranty association credits of $ 0		356,134		356,134
20.2 Insurance department licenses and fees		12,679		12,679
20.3 Gross guaranty association assessments				
20.4 All other (excluding federal and foreign income and real estate)	68,120	59,122	2,623	129,865
20.5 Total taxes, licenses and fees (20.1 + 20.2 + 20.3 + 20.4)	68,120	427,935	2,623	498,678
21. Real estate expenses			1,934,071	1,934,071
22. Real estate taxes			1,075,210	1,075,210
23. Reimbursements by uninsured plans				
24. Aggregate write-ins for miscellaneous expenses	576,568	3,578,471	302,101	4,457,140
25. Total expenses incurred	92,929,558	122,636,878	12,294,542	(a) 227,860,978
26. Less unpaid expenses—current year	423,826,420	88,454,717		512,281,137
27. Add unpaid expenses—prior year	421,079,697	86,757,106		507,836,803
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)	90,182,835	120,939,267	12,294,542	223,416,644

DETAILS OF WRITE-IN LINES				
2401. Miscellaneous expenses	1,660,855	1,430,847	63,476	3,155,178
2402. Service agency fees		2,147,624	238,625	2,386,249
2403. Service income	(1,084,287)			(1,084,287)
2498. Sum of remaining write-ins for Line 24 from overflow page				
2499. Totals (Lines 2401 through 2403 plus 2498) (Line 24 above)	576,568	3,578,471	302,101	4,457,140

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

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EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 8,327,572	7,326,052
1.1	Bonds exempt from U.S. tax	(a) 2,627,336	2,683,613
1.2	Other bonds (unaffiliated)	(a) 132,806,927	132,190,966
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b)	
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	943,232	943,232
2.21	Common stocks of affiliates		
3.	Mortgage loans	(c)	
4.	Real estate	(d) 5,977,511	5,977,511
5.	Contract loans		
6.	Cash, cash equivalents and short-term investments	(e) 1,647,534	1,604,063
7.	Derivative instruments	(f)	
8.	Other invested assets	5,305,681	5,305,681
9.	Aggregate write-ins for investment income	277,386	268,827
10.	Total gross investment income	157,913,179	156,299,945
11.	Investment expenses		(g) 12,291,918
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 2,623
13.	Interest expense		(h)
14.	Depreciation on real estate and other invested assets		(i) 3,197,833
15.	Aggregate write-ins for deductions from investment income		
16.	Total deductions (Lines 11 through 15)		15,492,374
17.	Net investment income (Line 10 minus Line 16)		140,807,571

	DETAILS OF WRITE-IN LINES		
0901.	Security Lending	238,182	229,623
0902.	Recovery of investment income	39,204	39,204
0903.			
0998.	Summary of remaining write-ins for Line 09 from overflow page		
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 09 above)	277,386	268,827
1501.			
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Totals (Lines 1501 through 1503 plus 1598) (Line 15 above)		

NONE

(a) Includes $ 3,587,146 accrual of discount less $ 18,771,168 amortization of premium and less $ 4,478,485 paid for accrued interest on purchases.
(b) Includes $ 0 accrual of discount less $ 0 amortization of premium and less $ 0 paid for accrued dividends on purchases.
(c) Includes $ 0 accrual of discount less $ 0 amortization of premium and less $ 0 paid for accrued interest on purchases.
(d) Includes $ 5,944,692 for company's occupancy of its own buildings; and excludes $ 0 interest on encumbrances.
(e) Includes $ 333,162 accrual of discount less $ 0 amortization of premium and less $ 8,847 paid for accrued interest on purchases.
(f) Includes $ 0 accrual of discount less $ 0 amortization of premium.
(g) Includes $ 0 investment expenses and $ 0 investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.
(h) Includes $ 0 interest on surplus notes and $ 0 interest on capital notes.
(i) Includes $ 3,197,833 depreciation on real estate and $ 0 depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) on Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	33,040,311		33,040,311	(72,542)	
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)	33,005,643		33,005,643	(2,901,081)	
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)					
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)	139,826		139,826	81,126,271	
2.21	Common stocks of affiliates					
3.	Mortgage loans					
4.	Real estate					
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments	47,450		47,450		
7.	Derivative instruments					
8.	Other invested assets				(2,985,028)	
9.	Aggregate write-ins for capital gains (losses)					
10.	Total capital gains (losses)	66,233,230		66,233,230	75,167,620	

	DETAILS OF WRITE-IN LINES					
0901.						
0902.						
0903.						
0998.	Summary of remaining write-ins for Line 09 from overflow page					
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 09 above)					

NONE

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EXHIBIT OF NONADMITTED ASSETS

	1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1. Bonds (Schedule D)			
2. Stocks (Schedule D):			
2.1 Preferred stocks			
2.2 Common stocks			
3. Mortgage loans on real estate (Schedule B):			
3.1 First lines			
3.2 Other than first lines			
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)			
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)			
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	2,583,301	1,680,258	(903,043)
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due	11,536,604	13,492,359	1,955,755
15.3 Accrued retrospective premiums and contracts subject to redetermination	1,929,974	1,377,258	(552,716)
16. Reinsurance:			
16.1 Amounts recoverable from reinsurers			
16.2 Funds held by or deposited with reinsured companies			
16.3 Other amounts receivable under reinsurance contracts			
17. Amounts receivable relating to uninsured plans			
18.1 Current federal and foreign income tax recoverable and interest thereon			
18.2 Net deferred tax asset			
19. Guaranty funds receivable or on deposit			
20. Electronic data processing equipment and software	22,346,456	27,328,227	4,981,771
21. Furniture and equipment, including health care delivery assets	1,808,890	1,774,396	(34,494)
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	90,985,872	97,576,781	6,590,909
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	131,191,097	143,229,279	12,038,182
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28. Total (Lines 26 and 27)	131,191,097	143,229,279	12,038,182

DETAILS OF WRITE-IN LINES			
1101.			
1102.			
1103.			
1198. Summary of remaining write-ins for Line 11 from overflow page			
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)			
2501. PERS prepaid side account	90,246,907	97,000,000	6,753,093
2502. All other assets	738,965	576,781	(162,184)
2503. Due from Oregon Workers' Compensation Division			
2598. Summary of remaining write-ins for Line 25 from overflow page			
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	90,985,872	97,576,781	6,590,909

NONE

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NOTES TO FINANCIAL STATEMENTS

1. Summary of significant accounting policies and going concern

A. Accounting practices, impact of NAIC/state differences

The accompanying financial statements of SAIF Corporation (Company) have been prepared on the basis of accounting practices prescribed or permitted by the Oregon Division of Financial Regulation.

The state of Oregon requires insurance companies domiciled in the state of Oregon to prepare their statutory financial statement in accordance with the National Association of Insurance Commissioners' (NAIC) *Accounting Practices and Procedures Manual*, version as of March 1, 2020.

There were no differences between Oregon prescribed practices and NAIC statutory accounting practices (NAIC SAP) which affect the Company. Reconciliations of net income and policyholders' surplus between the amounts reported in the accompanying financial statements (OR basis) and NAIC SAP follow:

	State of Domicile	December 31, 2020	December 31, 2019
NET INCOME			
(1) SAIF Corporation state basis (Page 4, Line 20, Columns 1&2)	OR	$ 90,454,683	$ 112,794,253
(2) State prescribed practices that is an increase/(decrease) from NAIC SAP:	OR	-	-
(3) State permitted practices that is an increase/(decrease) from NAIC SAP:	OR	-	-
(4) NAIC SAP (1-2-3=4)	OR	$ 90,454,683	$ 112,794,253
SURPLUS			
(5) SAIF Corporation state basis (Page 3, Line 37, Columns 1&2)	OR	$ 2,254,548,369	$ 2,076,887,883
(6) State prescribed practices that is an increase/(decrease) from NAIC SAP:	OR	-	-
(7) State permitted practices that is an increase/(decrease) from NAIC SAP:	OR	-	-
(8) NAIC SAP (5-6-7=8)	OR	$ 2,254,548,369	$ 2,076,887,883

B. Use of estimates

The preparation of financial statements requires management to make estimates and assumptions that affect the amounts reported in these financial statements and notes. Actual results will differ from those estimates.

C. Accounting policies

Direct, assumed, and ceded premiums are earned over the terms of the related policies and reinsurance contracts. Unearned premiums are established to cover the unexpired portion of premiums written. Such reserves are computed by pro-rata methods for direct, assumed other states coverage, and ceded business. Unearned premiums are based on reports received from ceding companies for pooled assigned risk reinsurance assumed. Expenses incurred in connection with acquiring new insurance business, including acquisition costs such as sales commissions, are charged to operations as incurred. Expenses incurred are reduced for ceding allowances received or receivable.

Net investment income earned consists primarily of interest, dividends, and rental income less investment-related expense. Interest is recognized on an accrual basis and dividends are recognized on an ex-dividend basis. Rental income includes an imputed rent for the Company's occupancy of its own buildings. Net realized capital gains (losses) are recognized on a specific identification basis when securities are sold, redeemed, or otherwise disposed. Realized capital losses include write-downs for impairments considered to be other-than-temporary.

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NOTES TO FINANCIAL STATEMENTS

Real estate investments are classified in the balance sheet as properties occupied by the company, properties held for the production of income, and properties held for sale. Properties occupied by the company and properties held for the production of income are carried at depreciated cost less encumbrances. Properties held for sale are carried at the lower of depreciated cost or fair value less estimated cost to sell. This value is net of any encumbrance. The fair values of properties held for the production of income and held for sale are based upon quoted market prices, if available. If quoted market prices are unavailable, fair values are based upon market appraisals performed every five years using certified valuation techniques. Fair values for these properties will be immediately determined whenever circumstances indicate that the carrying amounts may not be recoverable. Fair values of properties occupied by the company are stated at the assessed market value as reported on the county tax assessments or book value.

In addition, the Company uses the following accounting policies:

1. Investment grade short-term investments are stated at amortized value using the scientific interest method. Non-investment grade short-term investments are stated at the lower of amortized value or fair value.

2. Investment grade bonds not backed by other loans are stated at amortized value using the scientific interest method. Non-investment grade bonds with NAIC designations of 3 through 6 are stated at the lower of amortized value or fair value. See paragraph 6 for loan-backed and structured securities.

3. Common stocks are stated at fair value.

4. The Company has no investments in preferred stocks.

5. The Company has no investments in mortgage loans on real estate.

6. Investment grade loan-backed securities are stated at amortized value. The retrospective adjustment method is used to value all loan-backed securities except for interest only securities or securities where the yield has become negative and are valued annually using the prospective method. Non-investment grade loan-backed securities are stated at the lower of amortized value or fair value. Residential and commercial mortgage-backed securities are stated at the lower of amortized value or fair value based on the financial model provided by the NAIC.

7. The Company has no investments in subsidiary or affiliated companies.

8. The Company has minor ownership interest in a limited liability company. The investment is stated at the net asset value (NAV) as of December 31, 2020.

9. The Company has no investments in derivatives.

10. The Company anticipates investment income when evaluating the need for premium deficiency reserves (see note 30).

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

12. The Company has a written capitalization policy for prepaid expenses and purchases of items such as electronic data processing equipment, software, furniture, vehicles, other equipment, land improvements, and leasehold improvements. The predefined capitalization thresholds under this policy have not changed from those of the prior year.

13. Not applicable as the Company does not write major medical insurance with prescription drug coverage.

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D. Going concern

Management does not have substantial doubt about the Company's ability to continue as a going concern.

2. Accounting changes and corrections of errors

While preparing the year-end 2019 financial statements, the Company discovered a change in the reporting of premium on retrospective policies, resulting in an understatement of surplus. The change related to estimating ultimate premiums and did not have any direct impact on policyholders. The change dates back many years, with correct ultimate premium being recognized once the retrospective policy closed. We estimate the impact to be less than 1 percent of the Company's annual premium across an 11-year period. In prior years, Accrued Retrospective Premiums (Page 2, Line 15.3) were understated and Accrued Retrospectively Rate Return Premium (Page 3, Line 2501) was overstated, causing a net $11,938,000 estimated understatement of surplus as of year-end 2018. These changes have been made through an increase to surplus (Page 4, Line 37).

3. Business combinations and goodwill

Not applicable

4. Discontinued operations

Not applicable

5. Investments

A. Mortgage loans

Not applicable

B. Debt restructuring for creditors

Not applicable

C. Reverse mortgages

Not applicable

D. Loan-backed and structured securities

1. Prepayment assumptions for loan-backed and structured securities were obtained from Bloomberg.

2. There were no loan-backed and structured securities recorded in 2020 that were considered other-than-temporarily impaired (OTTI), because the Company had either the intent to sell the securities or the inability or lack of intent to retain.

3. There were no loan-backed and structured securities held at December 31, 2020, that were considered OTTI and recorded based on the fact that the present value of projected cash flows expected to be collected was less than the amortized cost of the securities.

4. As of December 31, 2020, loan-backed and structured securities that were in continuous unrealized loss positions, stratified based on length of time continuously in these unrealized loss positions were:

a. The aggregate amount of unrealized losses:	
1. Less than 12 months	$ 1,771,547
2. 12 months or longer	$ 1,216,922
b. The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 months	$ 179,831,108
2. 12 months or longer	$ 51,860,323

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5. The loan-backed and structured securities in the table above were not considered OTTI as of December 31, 2020. The Company's investment managers assert that they have the intent and ability to hold these securities long enough to allow the cost basis of these securities to be recovered. Unrealized losses arise from mark to market changes in a bond's price. These are primarily (but not only) attributable to interest rate risk, credit risk, prepayment risk, inflation risk, call risk, and/or liquidity discounts. It is possible that the Company could recognize OTTI in the future on some of the securities held at December 31, 2020, if future events, information, and the passage of time causes it to conclude that declines in value are other-than-temporary.

E. Dollar repurchase agreements and/or securities lending transactions

1. Policy for requiring collateral

   There were no open repurchase agreements as of December 31, 2020. For securities lending transactions, Oregon State Treasury has, through a securities lending agreement, authorized State Street Bank and Trust Company to lend securities on behalf of the Company to broker-dealers and banks pursuant to a form of a loan agreement. Borrowers are required to deliver collateral for each loan equal to at least 102 percent of the fair value of the loaned security, or 105 percent in the case of international securities. If, at any time, the fair value of the collateral falls below 100 percent and 102 percent of the fair value of domestic and foreign securities loaned, the counterparty is obligated to deliver additional collateral to restore the initial 102 percent and 105 percent collateral requirements. Cash collateral received under securities lending transactions is invested in the Oregon Short-Term Fund and included as an asset on the balance sheet. The offsetting liability is included as a payable for securities lending.

   As of December 31, 2020, the Company had securities on loan with a fair value of $56,946,757.

2. Assets pledged as collateral

   Not applicable

3. Collateral received

   a. Aggregate amount cash collateral received

      1. Repurchase agreement

         Not applicable

      2. Securities lending

	Fair Value
(a) Open	$ 56,542,963
(b) 30 days or less	-
(c) 31 to 60 days	-
(d) 61 to 90 days	-
(e) Greater than 90 days	-
(f) Sub-total	$ 56,542,963
(g) Securities received	-
(h) Total collateral received	$ 56,542,963

      3. Dollar repurchase agreement

         Not applicable

   b. The aggregate fair value of all securities acquired from the sale, trade, or use of the accepted collateral (reinvested collateral) was $56,546,185 at December 31, 2020.

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NOTES TO FINANCIAL STATEMENTS

c. The aggregate amount of contractually obligated open collateral positions under 30-day, 60-day, 90-day, and greater than 90-day terms is not available because it is bought and sold according to the aggregate amount of securities on loan.

4. Securities lending transactions administered by an affiliated agent

Not applicable

5. Collateral reinvestment

a. Aggregate amount cash collateral reinvested

1. Repurchase agreement

Not applicable

2. Securities lending

	Amortized Cost	Fair Value
(a) Open	$ 56,542,963	$ 56,546,185
(b) 30 days or less	-	-
(c) 31 to 60 days	-	-
(d) 61 to 90 days	-	-
(e) 91 to 120 days	-	-
(f) 121 to 180 days	-	-
(g) 181 to 365 days	-	-
(h) 1 to 2 years	-	-
(i) 2 to 3 years	-	-
(j) Greater than 3 years	-	-
(k) Sub-total	$ 56,542,963	$ 56,546,185
(l) Securities received	-	-
(m) Total collateral reinvested	$ 56,542,963	$ 56,546,185

3. Dollar repurchase agreement

Not applicable

b. The aggregate amount of the reinvested cash collateral by maturity date is not available because the fund is a collateral pool. At December 31, 2020, the Oregon Short-Term Fund had a weighted average maturity of 41 days.

6. Collateral not permitted by contract or custom to sell or repledge

In accordance with the terms of the securities lending agreement, securities received as collateral may not be sold or pledged by the Company, except in the event of borrower default. At December 31, 2020, the Company held securities with a total fair value of $1,917,151.

7. Collateral for transactions that extend beyond one year from the reporting date

Not applicable

F. Repurchase agreements accounted for as secured borrowing

Not applicable

G. Reverse repurchase agreements accounted for as secured borrowing

Not applicable

H. Repurchase agreements accounted for a sale

Not applicable

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NOTES TO FINANCIAL STATEMENTS

I. Reverse repurchase agreements accounted for a sale

Not applicable

J. Real estate

1. Impairments

At December 31, 2020, company-owned buildings classified as properties occupied by the Company, were carried at depreciated cost. After review, management determined no impairment was necessary.

2. – 5.

Not applicable

6. Other disclosures

The Company has completed the construction in progress for a significant home office renovation and addition project. Capital project life-to-date and year-to-date costs are $93,658,607 and $1,371,991 respectively, at December 31, 2020.

K. Low income housing tax credits

Not applicable

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NOTES TO FINANCIAL STATEMENTS

L. Restricted assets

1. Restricted assets (including pledged) summarized by restricted asset category

	Gross (Admitted & Nonadmitted) Restricted									Percentage	
	Current Year										
	1	2	3	4	5	6	7	8	9	10	11
Restricted Asset Category	Total General Account (G/A)	G/A Supporting Protected Cell Account Activity (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 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	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	0.00%	0.00%
b. Collateral held under securities lending agreements	58,457,195	-	-	-	58,457,195	42,958,280	15,498,915		58,457,195	1.10%	1.12%
c. Subject to repurchase agreements	-	-	-	-	-	-	-	-	-	0.00%	0.00%
d. Subject to reverse repurchase agreements	-	-	-	-	-	-	-	-	-	0.00%	0.00%
e. Subject to dollar repurchase agreements	-	-	-	-	-	-	-	-	-	0.00%	0.00%
f. Subject to dollar reverse repurchase agreements	-	-	-	-	-	-	-	-	-	0.00%	0.00%
g. Placed under option contracts	-	-	-	-	-	-	-	-	-	0.00%	0.00%
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	-	-	-	-	-	-	-	-	-	0.00%	0.00%
i. FHLB capital stock	-	-	-	-	-	-	-	-	-	0.00%	0.00%
j. On deposit with state	458,000	-	-	-	458,000	333,000	125,000	-	458,000	0.0086%	0.0088%
k. On deposit with other regulatory bodies	8,326,794	-	-	-	8,326,794	7,990,369	336,425	-	8,326,794	0.16%	0.16%
l. Pledged as collateral to FHLB (including assets backing funding agreements)	-	-	-	-	-	-	-	-	-	0.00%	0.00%
m. Pledged as collateral not captured in other categories	35,052,482	-	-	-	35,052,482	35,101,947	(49,465)	-	35,052,482	0.66%	0.67%
n. Other restricted assets	51,991,077	-	-	-	51,991,077	38,490,513	13,500,564	-	51,991,077	0.98%	1.00%
o. Total restricted assets	$154,285,548	$ -	$ -	$ -	$154,285,548	$124,874,109	$ 29,411,439	$ -	$154,285,548	2.89%	2.97%

(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

As of December 31, 2020, the Company had $35.1 million on deposit with Wilmington Trust for loss payments with Zurich American Insurance Company, a reinsurer for other states coverage.

	Gross (Admitted & Nonadmitted) Restricted								Percentage	
	Current Year									
	1	2	3	4	5	6	7	8	9	10
Description of Assets	Total General Account (G/A)	G/A Supporting Protected Cell Account Activity (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
Reinsurance	$ 35,052,482	$ -	$ -	$ -	$ 35,052,482	$ 35,101,947	(49,465)	$ 35,052,482	0.66%	0.67%
Total (c)	$ 35,052,482	$ -	$ -	$ -	$ 35,052,482	$ 35,101,947	(49,465)	$ 35,052,482	0.66%	0.67%

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

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NOTES TO FINANCIAL STATEMENTS

3. Detail of other restricted assets

Description of Assets	Gross (Admitted & Nonadmitted) Restricted								Percentage	
	Current Year									
	1 Total General Account (G/A)	2 G/A Supporting Protected Cell Account Activity (a)	3 Total Protected Cell Account Restricted Assets	4 Protected Cell Account Assets Supporting G/A Activity (b)	5 Total (1 plus 3)	6 Total From Prior Year	7 Increase/ (Decrease) (5 minus 6)	8 Total Current Year Admitted Restricted	9 Gross (Admitted & Nonadmitted) Restricted to Total Assets	10 Admitted Restricted to Total Admitted Assets
Loaned or leased to others	$ 51,991,077	$ -	$ -	$ -	$ 51,991,077	$ 38,490,513	13,500,564	$ 51,991,077	0.98%	1.00%
Total (c)	$ 51,991,077	$ -	$ -	$ -	$ 51,991,077	$ 38,490,513	13,500,564	$ 51,991,077	0.98%	1.00%

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

4. Collateral received and reflected as assets within the reporting entity's financial statements

Collateral Assets	1 Book/Adjusted Carrying Value (BACV)	2 Fair Value	3 % of BACV to Total Assets (Admitted and Nonadmitted)*	4 % of BACV to Total Admitted Assets**
General Account:				
a. Cash, Cash Equivalents and Short-Term Investments	$ -	$ -	0.00%	0.00%
b. Schedule D, Part 1	-	-	0.00%	0.00%
c. Schedule D, Part 2, Section 1	-	-	0.00%	0.00%
d. Schedule D, Part 2, Section 2	-	-	0.00%	0.00%
e. Schedule B	-	-	0.00%	0.00%
f. Schedule A	-	-	0.00%	0.00%
g. Schedule BA, Part 1	-	-	0.00%	0.00%
h. Schedule DL, Part 1	56,546,185	56,546,185	1.06%	1.09%
i. Other	-	-	0.00%	0.00%
j. Total Collateral Assets (a+b+c+d+e+f+g+h+i)	$ 56,546,185	$ 56,546,185	1.06%	1.09%
Separate Account:				
k. Cash, Cash Equivalents and Short-Term Investments	$ -	$ -	0.00%	0.00%
l. Schedule D, Part 1	-	-	0.00%	0.00%
m. Schedule D, Part 2, Section 1	-	-	0.00%	0.00%
n. Schedule D, Part 2, Section 2	-	-	0.00%	0.00%
o. Schedule B	-	-	0.00%	0.00%
p. Schedule A	-	-	0.00%	0.00%
q. Schedule BA, Part 1	-	-	0.00%	0.00%
r. Schedule DL, Part 1	-	-	0.00%	0.00%
s. Other	-	-	0.00%	0.00%
t. Total Collateral Assets (k+l+m+n+o+p+q+r+s)	$ -	$ -	0.00%	0.00%

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

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

	1 Amount	2 % of Liability to Total Liabilities*
u. Recognized Obligation to Return Collateral Asset (General Account)	$ 56,542,963	1.92%
v. Recognized Obligation to Return Collateral Asset (Separate Accoun	$ -	0.00%

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

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

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Q. Prepayment penalty and acceleration fees

	General Account	Separate Account
(1) Number of cusips	22	-
(2) Aggregate amount of investment income	$ 2,476,634	$ -

6. Joint ventures, partnerships, and limited liability companies

A. Detail for those greater than 10 percent of admitted assets

Not applicable

B. Write-downs for impairment of joint ventures, partnerships, and LLCs

Not applicable

7. Investment income

A. Accrued investment income

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

B. Amounts nonadmitted

Not applicable

8. Derivative instruments

Not applicable

9. Income taxes

Not applicable

10. Information concerning parent, subsidiaries, affiliates, and other related parties

Not applicable

11. Debt

Not applicable

12. Retirement plans, deferred compensation, postemployment benefits and compensated absences, and other postretirement benefit plans

A. Defined benefit plan

Plan description – SAIF administers a single-employer defined benefit healthcare plan. SAIF employees retiring under Oregon PERS are eligible to receive medical coverage for self and eligible dependents until age 65. Retirees must pay the premium for the coverage elected. Premiums for coverage are identical for active and retired employees, except to the extent that SAIF pays all or a portion of its active employees' premiums. Participating retirees pay their own monthly premiums based on a blended premium rate since retirees are pooled together with active employees for insurance rating purposes. Benefit provisions are established by SAIF.

Funding policy – SAIF's funding policy provides for contributions at amounts sufficient to fund benefits on a pay-as-you-go basis. The plan Accumulated Postretirement Benefit Obligation was $10,872,570 and 9,740,012 for the years ended December 31, 2020 and 2019, respectively, all of which was unfunded.

Actuarial methods and assumptions – Actuarial valuations involve estimates of the value of reported amounts and assumptions about the probability of events far into the future. Actuarially determined amounts are subject to regular revision as actual results are compared to past expectations and new estimates are made about the future. Calculations are based on

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the types of benefits provided under the terms of the substantive plan at the time of each valuation and on the pattern of sharing of costs between the employer and participating members to that point. Actuarial calculations reflect a long-term perspective and include techniques that are designed to reduce short-term volatility in actuarial accrued liabilities and the actuarial value of assets.

1. Change in benefit obligations

a. Pension benefits

Not applicable

b. Postretirement benefits

	Overfunded		Underfunded	
	2020	2019	2020	2019
1. Benefit obligation at beginning of year	$ -	$ -	$ 9,740,012	$ 10,016,685
2. Service cost	$ -	$ -	$ 534,041	$ 526,094
3. Interest cost	$ -	$ -	$ 261,100	$ 389,776
4. Contribution by plan participants	$ -	$ -	$ -	$ -
5. Actuarial gain (loss)	$ -	$ -	$ 828,345	$ (647,988)
6. Foreign currency exchange rate changes	$ -	$ -	$ -	$ -
7. Benefits paid	$ -	$ -	$ (490,928)	$ (544,555)
8. Plan amendments	$ -	$ -	$ -	$ -
9. Business combinations, divestitures, curtailm settlements and special termination benefits	$ -	$ -	$ -	$ -
10. Benefit obligation at end of year	$ -	$ -	$ 10,872,570	$ 9,740,012

c. Special or contractual benefits per SSAP No. 11

Not applicable

2. Change in plan assets

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	2020	2019	2020	2019	2020	2019
a. Fair value of plan assets beginning of year	$ -	$ -	$ -	$ -	$ -	$ -
b. Actual return on plan assets	$ -	$ -	$ -	$ -	$ -	$ -
c. Foreign currency exchange rate changes	$ -	$ -	$ -	$ -	$ -	$ -
d. Reporting entity contribution	$ -	$ -	$ 490,928	$ 544,555	$ -	$ -
e. Plan participants contributions	$ -	$ -	$ -	$ -	$ -	$ -
f. Benefits paid	$ -	$ -	$ (490,928)	$ (544,555)	$ -	$ -
g. Business combinations, divestitures and settlemen	$ -	$ -	$ -	$ -	$ -	$ -
h. Fair value of plan assets end of year	$ -	$ -	$ -	$ -	$ -	$ -

3. Funded Status

	Pension Benefits		Postretirement Benefits	
	2020	2019	2020	2019
a. Components:				
1. Prepaid benefit costs	$ -	$ -	$ -	$ -
2. Overfunded plan assets	$ -	$ -	$ -	$ -
3. Accrued benefit costs	$ -	$ -	$(10,872,570)	$ (9,740,012)
4. Liability for pension benefits	$ -	$ -	$ -	$ -
b. Assets and liabilities recognized				
1. Assets (nonadmitted)	$ -	$ -	$ -	$ -
2. Liabilities recognized	$ -	$ -	$(10,872,570)	$ (9,740,012)
c. Unrecognized liabilities	$ -	$ -	$ -	$ -

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4. Components of net periodic benefit cost

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	2020	2019	2020	2019	2020	2019
a. Service cost	$ -	$ -	$ 534,041	$ 526,094	$ -	$ -
b. Interest cost	$ -	$ -	$ 261,100	$ 389,776	$ -	$ -
c. Expected return on plan assets	$ -	$ -	$ -	$ -	$ -	$ -
d. Transition asset or obligation	$ -	$ -	$ -	$ -	$ -	$ -
e. Gains and losses	$ -	$ -	$ 828,345	$ (647,988)	$ -	$ -
f. Prior service cost or credit	$ -	$ -	$ -	$ -	$ -	$ -
g. Gain or loss recongized due to a settlement or curtailment	$ -	$ -	$ -	$ -	$ -	$ -
h. Total net periodic benefit cost	$ -	$ -	$ 1,623,486	$ 267,882	$ -	$ -

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

	Pension Benefits		Postretirement Benefits	
	2020	2019	2020	2019
a. Items not yet recognized as a components of net period cost - prior year	$ -	$ -	$ -	$ -
b. Net transition asset or obligation recognized	$ -	$ -	$ -	$ -
c. Net prior service cost or credit arising during the pe	$ -	$ -	$ -	$ -
d. Net prior service cost or credit recognized	$ -	$ -	$ -	$ -
e. Net (gain) and loss arising during the period	$ -	$ -	$ 828,345	$ (647,988)
f. Net (gain) and loss recognized	$ -	$ -	$ 828,345	$ (647,988)
g. Items not yet recognized as a component of net periodic cost - current year	$ -	$ -	$ -	$ -

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

Not applicable

7. Weighted-average assumptions used to determine net periodic benefit cost as of December 31,

	2020	2019
a. Weighted average discount rate	2.000	2.750
b. Expected long-term rate of return on plan assets	0.000	0.000
c. Rate of compensation increase	0.000	0.000
d. Interest crediting rates (for cash balance plans and other plans with promised interest crediting rates)	0.000	0.000

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

	2020	2019
e. Weighted average discount rate	2.000	2.750
f. Rate of compensation increase	0.000	0.000
g. Interest crediting rates (for cash balance plans and other plans with promised interest crediting rates)	0.000	0.000

8. Accumulated benefit obligation for defined benefit pension plan

Not applicable

9. Health care cost trend rate

The assumed health care cost trend rate for 2020 was 6.00 percent. The rate was assumed to decrease gradually to an ultimate health care cost trend rate of 4.00 percent which is expected be reached by the year 2072.

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

a.	2021	$ 469,321
b.	2022	$ 493,510
c.	2023	$ 513,553
d.	2024	$ 596,108
e.	2025	$ 648,211
f.	2026 through 2030	$ 4,031,600

11. The Company does not have any regulatory contribution requirements; however, the Company currently intends to make voluntary contributions to the defined benefit pension plan in the amount of $469,321 million in the year 2021.

12. Amounts and types of securities of the reporting entity and related parties included in plan assets

    Not applicable

13. Alternative methods

    Not applicable

14. Substantive Commitment

    Not applicable

B. - D. Description of investment policies, fair value of plan assets, rate of return assumptions

The Company's postretirement benefit plan is unfunded; therefore, there are no plan assets.

E. Defined contribution plan

Not applicable

F. Multi-employer plans

The majority of SAIF's employees participate in the Oregon Public Employees Retirement System (PERS), a cost-sharing multiple-employer defined benefit pension plan. The PERS Board of Trustees, under the guidelines of ORS Chapter 238, administers PERS. Beginning January 1, 2004, all covered employees are required by state statute to contribute 6.0 percent of their salary to the Individual Account Program (a defined contribution plan). Current law permits employers to pay employees' contributions to PERS, which the Company has elected to do. As of December 31, 2020, SAIF contributes 21.21 percent of each covered employee's salary to fund the PERS program. This contribution is the minimum contribution required for future periods. Rates are subject to change as a result of subsequent actuarial valuations.

SAIF employees hired on or after August 29, 2003, participate in the Oregon Public Service Retirement Plan (OPSRP) after completing six months of service. OPSRP is a hybrid pension plan administered by the PERS Board of Trustees with two components: The Pension Program and the Individual Account Program. As of December 31, 2020, SAIF contributes 14.75 percent of each covered employee's salary to the Pension Program (defined benefit) and 6.0 percent to the Individual Account Program (defined contribution). This contribution is the minimum contribution required for future periods. Rates are subject to change as a result of subsequent actuarial valuations.

SAIF participates, along with other State of Oregon agencies, in paying debt service for PERS bonds issued in October 2003 to reduce the unfunded PERS liability. The bonds are scheduled to mature 25 years after the date of issuance. Currently, the repayment rate is 5.6 percent of payroll each month. The payment rate is recalculated periodically, as needed.

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The amounts contributed by the Company for all plans for the years ended December 31, 2020 and 2019, were $15,961,054 and $22,797,618, respectively. The Company's contributions were less than 5 percent of each plan's total contributions. There are no funding improvement or rehabilitation plans implemented or pending for any of the plans the Company participates in. The Company did not pay any surcharges during the year ended December 31, 2020. The Company is a funder of last resort, embodied in the scheme of ORS chapter 238, along with every other employer in PERS. PERS' board from time to time will evaluate the liabilities of PERS and set the amount of contributions to be made by the Company to ensure those liabilities will be funded no more than 40 years after the date on which the determination is made.

On December 30, 2019, SAIF funded a PERS side account totaling $97,000,000 which represented approximately 90 percent of SAIF's unfunded actuarial liability. The book values included in nonadmitted assets for the years ended December 31, 2020 and 2019, were $90,246,907 and $97,000,000, respectively. This side account does not impact employee benefits received under PERS; instead, it represents a prepayment of SAIF's on-going contributions. SAIF will see the benefit of lower contribution rates over 16 years as the account is amortized. The balance is included in aggregate write-ins for other-than-invested assets. This appears as a nonadmitted asset because it represents a prepayment and the assets are held in the PERS trust, so they cannot be repurposed. The account will be amortized at approximately $6,753,000 per year for 16 years.

G. Consolidated/holding company plans

Not applicable

H. Postemployment benefits and compensated absences

The Company has accrued obligations to employees for benefits after their employment but before their retirement (see note 12A). A liability for earned but untaken vacation pay for current employees has been accrued.

I. Impact of Medicare Modernization Act on postretirement benefits

Not applicable

13. Capital and surplus, shareholders' dividend restrictions, and quasi-reorganizations

A. Outstanding shares

SAIF is a public corporation created by an act of the Oregon Legislature and has no shares of stock authorized or outstanding.

B. Dividend rate of preferred stock

Not applicable

C. Dividend restrictions

Not applicable

D. Dates and amounts of dividends paid

The company incurred dividends of $99,993,093 and paid ordinary dividends of $99,938,445 during the year to eligible policyholders on October 6, 2020.

The company incurred dividends of $159,872,153 and paid ordinary dividends of $159,909,118 during the year to eligible policyholders on October 8, 2019.

E. Amount of ordinary dividends that may be paid

Not applicable

F. Restrictions on unassigned funds

Not applicable

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G. Mutual surplus advances

Not applicable

H. Company stock held for special purposes

Not applicable

I. Changes in special surplus funds

The Company participates in a cost-sharing multiemployer defined benefit pension plan administered by the Oregon Public Employees Retirement System (PERS). PERS has a net pension liability which represents the unfunded pension benefits. SAIF established a special surplus fund in 2017 to identify its portion of the PERS liability and has adjusted the fund based on information provided by PERS and allocated by the Department of Administrative Services as of June 30, 2019. Due to the timing delay, SAIF has evaluated subsequent events that may impact the assets and liabilities of the plan and determined that the valuation of liability is still materially accurate. Based on this information, the special surplus fund for the unfunded pension benefits was $124,800,000 and $108,000,000 at December 31, 2020 and December 31, 2019, respectively.

J. Changes in unassigned funds

The portion of unassigned funds (surplus) represented by cumulative unrealized capital gain is $357,315,337.

K. Surplus notes

Not applicable

L. and M. Quasi-reorganizations

Not applicable

14. Liabilities, contingencies, and assessments

A. Contingent commitments

1. As of December 31, 2020, the Company had made total commitments of $80,000,000 to be invested in the DWS RREEF America REIT II fund, subject to capital calls by the fund.

B. Assessments

The Company is subject to premium-based assessments, which are accrued at the time premiums are written. The liability at December 31, 2020 and 2019 was $33,584,331 and $34,383,021, respectively.

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

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G. All other contingencies

At the end of the 2020 and 2019, the Company had admitted assets of $297,385,164 and $314,898,449, respectively, in premiums receivable due from policyholders, agents, and ceding insurers. The Company routinely assesses the collectability of these receivables. Based upon Company experience, any uncollectible premiums receivable as of the end of the current year are not expected to exceed the nonadmitted amounts totaling $16,049,879 and, therefore, no additional provision for uncollectible amounts has been recorded.

The Company participates in the PERS defined benefit pension plan outlined in Note 12(F). The Company is aware of the PERS' unfunded net pension liability mentioned in Note 13(I). If SAIF were to leave the PERS program, the Company would be required to make the contributions necessary to fund the remaining unfunded actuarial liability per Oregon Revised Statute 459. The exact amount of a possible termination liability is unknown but may exceed the amount of assigned surplus reported in line 29 of the Liabilities, Surplus and Other Funds. Currently, the possibility of the Company partially or fulling leaving the PERS program is remote.

Lawsuits arise against the Company in the normal course of business. Contingent liabilities arising from litigation of matters incident to the conduct of its insurance operation are not considered material in relation to the financial position of the Company. SAIF is represented in these actions by the Oregon Department of Justice. The Company is contingently liable under certain structured settlement agreements (see note 27A).

15. Leases

A. Lessee leasing arrangements

1. SAIF leases office space in several locations under operating leases expiring through 2029.

   Rental expense for 2020 and 2019 was $1,433,349 and $1,460,579, respectively. There were no contingent rental payments or unusual renewal options, escalation clauses or restrictions, and there have been no early terminations of existing leases.

2. Future minimum non-cancelable rental payments are as follows:

	Year Ending December 31	Operating Leases
1.	2021	$ 1,259,910
2.	2022	1,222,377
3.	2023	992,476
4.	2024	937,076
5.	2025	963,995
6.	Total	$ 5,375,834

   Certain rental commitments have renewal options extending through the year 2039.

3. The Company has not entered into any sale and leaseback arrangements.

B. Lessor leasing arrangements

1. Operating leases

   Activities are not considered significant

2. Leveraged leases

   Not applicable

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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

    A. Transfers of receivables reported as sales

    Not applicable

    B. Transfer and servicing of financial assets

    1. Refer to note 5(E) for securities lending disclosures.

    2-7. Not applicable

    C. Wash sales

    1. In the course of the Company's asset management, securities are sold and reacquired within 30 days of the sale date.

    2. There were no securities with an NAIC designation 3 or below, or that do not have an NAIC designation, excluding all cash equivalents and short-term investments with credit assessments equivalent to an NAIC 1 or 2 designation, sold and reacquired within 30 days of the sale date during the year-ended December 31, 2020.

18. Gain or loss to the reporting entity from uninsured plans and the uninsured portion of partially insured plans

    A. Administrative services only (ASO) plans

    Not applicable

    B. Administrative services contract (ASC) plans

    Not applicable

    C. Medicare or other similarly structured cost based reimbursement contracts

    Not applicable

19. Direct premium written/produced by managing general agents/third party administrators

    Not applicable

20. Fair value measurements

    A. Inputs used for assets and liabilities measured and reported at fair value

    1. Items measured and reported at fair value by Levels 1, 2, and 3

    The Company has categorized its assets and liabilities that are measured at fair value into the three-level fair value hierarchy as reflected in the table that follows. The three-level fair value hierarchy is based on the degree of subjectivity inherent in the valuation method by which fair value was determined. The three levels are defined as follows: Level 1 – Quoted prices in active markets for identical assets and liabilities: This category, for items measured at fair value on a recurring basis, includes hybrid securities and exchange-traded common stocks. The estimated fair value of the equity securities within this category are based on quoted prices in active markets and are thus classified as Level 1.

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Level 2 – Significant other observable inputs: This category, for items measured at fair value on a recurring basis, includes bonds and common stocks which are not exchange-traded. The estimated fair values of some of these items were determined by independent pricing services using observable inputs. Others were based on quotes from markets which were not considered actively traded.

Level 3 – Significant unobservable inputs: This category, for items measured at fair value where there is no independent pricing source available, includes bonds, common stocks, and other invested assets. The estimated fair values of these items were determined by the Company's investment managers' own assumptions using unobservable inputs.

Investments in real estate funds are valued at net asset value (NAV) per share or its equivalent.

Description For Each Class of Asset or Liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bonds-industrial & misc.	$ -	$ 35,925,751	$ -	$ -	$ 35,925,751
Common stocks-mutual funds	-	574,369,728	-	-	574,369,728
Common stocks-real estate	-	-	-	40,041,744	40,041,744
Cash equivalents-money market fund	-	8,175,814	-	-	8,175,814
Other invested assets-real estate	-	-	-	121,147,981	121,147,981
Total assets at fair value	$ -	$ 618,471,293	$ -	$ 161,189,725	$ 779,661,018
b. Liabilities at fair value					
Total liabilities at fair value	$ -	$ -	$ -	$ -	$ -

2. Roll forward of Level 3 items

   The Company has no assets or liabilities measured at fair value in the Level 3 category as of December 31, 2020.

3. Policy on transfers into and out of Level 3

   At the end of each reporting period, the Company evaluates whether or not any event has occurred or circumstances have changed that would cause an instrument to be transferred into or out of Level 3. During the current year, no transfers into or out of Level 3 were required.

4. Inputs and techniques used for Level 2 and Level 3 fair values

   Bonds carried at fair value categorized as Level 2 were valued using a market approach. These valuations were determined to be Level 2 valuations as quoted market prices for similar instruments in an active market were utilized. This was accomplished by the use of matrix pricing. Matrix pricing takes quoted prices of bonds with similar features and applies analytic methods to determine the fair value of bonds held. Features that are inputs into the analysis include duration, credit quality, tax status, and call and sinking fund features.

   Common stocks carried at fair value categorized as Level 2 were valued using a market approach. These valuations were determined to be Level 2 valuations because quoted market prices for identical instruments trading in an inactive market were utilized. When an equity instrument is illiquid due to limited trading activity, the use of quoted market prices for identical instruments was determined by the Company to be the most reliable method to determine fair value.

   There were no assets measured at fair value in the Level 3 category as of December 31, 2020.

5. Derivative fair values

   Not applicable

B. Other fair value disclosures

   Not applicable

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C. Fair values for all financial instruments by Levels 1, 2, and 3

The following table reflects the fair values and admitted values of all admitted assets and liabilities that are financial instruments, excluding those accounted for under the equity method (subsidiaries, joint ventures, partnerships, and limited liability corporations). The fair values are also categorized into the three-level fair value hierarchy as described above in note 20A.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets							
Bonds	$ 4,144,831,642	$ 3,679,291,416	$ 2,137,500	$ 4,142,344,142	$ -	$ -	$ 350,000
Common stocks	614,411,472	614,411,472	-	574,369,728	-	40,041,744	-
Other invested assets	146,159,681	137,466,728	-	25,011,700	-	121,147,981	-
Securities lending reinvested collateral	56,546,185	56,546,185	-	56,546,185	-	-	-
Cash, cash equivalents, & short-term	246,994,034	246,979,155	42,670,893	204,215,141	-	-	108,000
Total assets	$ 5,208,943,014	$ 4,734,694,956	$44,808,393	$ 5,002,486,896	$ -	$161,189,725	$ 458,000
Liabilities							
Total liabilities	$ -	$ -	$ -	$ -	$ -	$ -	$ -

D. Financial instruments for which not practicable to estimate fair values

It is not practicable to determine the fair values of the following bonds for purposes of the above disclosures of note 20C, due to the fact that these items are not traded, and therefore, quoted market prices are not available. Also, the cost of obtaining estimates of fair values from other sources is considered excessive given the immateriality of the bonds.

Type or Class of Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
Bonds				
U.S. Bank certificate of deposit	$ 108,000	0.01%	10/8/2021	See paragraph above
U.S. Bank certificate of deposit	$ 225,000	2.05%	4/1/2024	See paragraph above
U.S. Bank certificate of deposit	125,000	0.25%	10/7/2025	See paragraph above
Total	$ 458,000			

E. Instruments measured at net asset value (NAV)

The Company has investments in open ended real estate funds with Morgan Stanley and DWS that permit quarterly redemption of shares, subject to certain requirements being met. The funds are expected to be held for the long term and generate a cash flow that will represent a significant component of the total return. As of December 31, 2020, the company had unfunded commitments of $80 million to be invested in the DWS fund, subject to capital calls by the DWS fund.

21. Other items

A. Unusual or infrequent items

On January 30, 2020 the World Health Organization declared a global health emergency in response to the coronavirus outbreak discovered in China. Significant policyholder layoffs associated with the coronavirus pandemic economic downturn impacted the Company's 2020 premium revenues which are based on employers' reported payroll. In addition, many of SAIF's policyholders were affected by wildfires across Oregon. In accordance with Oregon Department of Consumer and Business Services orders, SAIF took measures to suspend non-voluntary non-renewals and cancellations, provide grace periods for payments, and extend other deadlines for affected policyholders. The financial statements include both estimated payroll and premium impacts, but due to significant uncertainty, the actual results will vary.

The Company also has exposure to coronavirus related claims. The Company continues to monitor claims exposure, premium levels, and other operational impacts related to the coronavirus.

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The significant economic downturn initially impacted the Company's investment holdings before fully recovering. The Company is continuing to monitor investments that have been hardest hit by the crisis. Management has reviewed the investment losses in accordance with the Company's policies, and at this time, the Company has not impaired any of its investments for other-than-temporary impairments.

In response to the coronavirus, the Company's Board of Directors approved a Worker Safety Fund, which was recorded in the financial statements as a reduction to Aggregate Write-ins for Miscellaneous Income for $21,278,978. This fund was designed to support employee safety, reduce injuries, and decrease exposures by helping businesses impacted by the coronavirus.

B. Troubled debt restructuring: debtors

Not applicable

C. Other disclosures

Not applicable

D. Business interruption insurance recoveries

Not applicable

E. State transferable and non-transferable tax credits

Not applicable

F. Subprime mortgage related risk exposure

1. Subprime mortgage exposures

The Company invests in several asset classes that could potentially be adversely affected by subprime mortgage exposure. These investments include mortgage loans, mortgage-backed securities, and unaffiliated equity investments in financial institutions. The Company believes its greatest exposure is to unrealized losses from declines in asset values versus realized losses resulting from defaults or foreclosures. Conservative lending and investment practices limit the Company's exposure to such losses.

2. Direct exposure – mortgage loans

Not applicable

3. Direct exposure – other investment classes

The Company has several other investment classes that could have subprime mortgage exposure. These classes include residential mortgage-backed securities, structured loan-backed securities, debt obligations of unaffiliated financial institutions participating in subprime lending practices, and unaffiliated common equity securities issued by financial institutions participating in subprime lending.

The Company has reviewed its mortgage-backed security portfolio and determined that all of these investments are in pools that are backed by loans made to well-qualified borrowers or tranches that have minimal default risk, with the exception of three securities, Bayview Opportunity Master Fund Trust, Long Beach Mortgage Loan Trust, and New Residential Mortgage Loan, included below. Default risk on the bonds appears minimal at this time. The impact on these investments, should the market conditions worsen, cannot be assessed at this time. The following table summarizes the Company's investments with subprime exposure.

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Description	Actual Cost	Book/Adjusted Carrying Value (Excluding Interest)	Fair Value	Other-Than-Temporary Impairment Losses Recognized
a. Residential mortgage-backed securities	$ 6,981,283	$ 6,971,936	$ 7,004,032	$ -
b. Commercial mortgage-backed securities	-	-	-	-
c. Collateralized debt obligations	-	-	-	-
d. Structured securities	-	-	-	-
e. Equity investment in SCAs	-	-	-	-
f. Other assets	-	-	-	-
g. Total	$ 6,981,283	$ 6,971,936	$ 7,004,032	$ -

4. Underwriting exposure

   Not applicable

G. Insurance-linked securities (ILS) contracts

   Not applicable

22. Events subsequent

Subsequent events have been considered through February 25, 2021, for these statutory financial statements which are to be issued February 26, 2021. There were no events occurring subsequent to the end of the year that merited recognition in these statements.

23. Reinsurance

A. Unsecured reinsurance recoverables

The Company does not have an unsecured aggregate reinsurance recoverable from any individual reinsurer that exceeds 3 percent of policyholders' surplus.

B. Reinsurance recoverable in dispute

The Company does not have reinsurance recoverables in dispute for paid losses and loss adjustment expenses that exceed 5 percent of policyholders' surplus from an individual reinsurer or exceed 10 percent of policyholders' surplus in aggregate.

C. Reinsurance assumed and ceded

The Company has no return commission arrangements.

D. Uncollectible reinsurance

The Company did not write off any uncollectible reinsurance during the current year.

E. Commutation of ceded reinsurance

The company did not commute ceded reinsurance in the current year.

F. Retroactive reinsurance

The Company has no retroactive reinsurance agreements.

G. Reinsurance accounted for as a deposit

The Company is not accounting for any reinsurance agreements as a deposit.

H. Disclosures for the transfer of property and casualty run-off agreements

The Company has not entered into any run-off agreements.

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I. Certified reinsurance downgraded or status subject to revocation

Not applicable

J. Reinsurance agreements qualifying for reinsurer aggregation

Not applicable

24. Retrospectively rated contracts and contracts subject to redetermination

A. Method used to estimate

The Company estimates its accrued retrospective premium adjustments by reviewing historical loss and premium development patterns at various stages of maturity and by using these historical patterns to arrive at the best estimate of return and additional retrospective premiums on all open retrospectively rated policies.

H. Method used to record

The Company records accrued retrospective premiums through written premium. Return premiums are recorded as liabilities and additional premiums are recorded as assets.

I. Amount and percent of net retrospective premiums

Net premiums written for the current year on retrospective workers compensation policies were $72,021,000 or 15.1 percent of total workers compensation net premiums written.

J. Medical loss ratio rebates

Not applicable

K. Calculation of nonadmitted accrued retrospective premiums

Ten percent of the amount of accrued retrospective premiums have been nonadmitted. The calculation is summarized as follows:

a. Total accrued retrospective premium	$	19,299,742
b. Unsecured amount		19,299,742
c. Less: Nonadmitted amount (10%)		1,929,974
d. Less: Nonadmitted for any person for whom agents' balances or uncollected premiums are nonadmitted		-
e. Admitted amount	$	17,369,768

L. Risk-sharing provisions of the Affordable Care Act (ACA)

Not applicable

25. Changes in incurred losses and loss adjustment expenses

A. The estimated cost of loss and loss adjustment expenses attributable to insured events of prior years decreased by $178,374,168 during 2020 as shown in the table below:

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	Amount
Calendar year 2020 (net of reinsurance)	
Losses incurred	$ 264,258,435
Loss adjustment expenses incurred	92,929,558
Total loss and loss expense incurred	$ 357,187,993
Accident year 2020 (net of reinsurance)	
Losses incurred	$ 437,902,808
Loss adjustment expenses incurred	97,659,353
Total loss and loss expenses incurred	$ 535,562,161
Development	
Losses incurred	$ (173,644,373)
Loss adjustment expenses incurred	(4,729,795)
Total loss and loss expenses incurred	$ (178,374,168)

The favorable loss development in 2020 is attributed primarily to permanent total disability (PTD) and permanent partial disability (PPD) medical loss reserves. The key drivers are a decrease in the ultimate PPD counts and the continuing downward trend in medical severity for both PTD and PPD. The favorable development on medical loss reserves was partially offset by increases in indemnity loss reserves tied to the impact of the COVID-19 pandemic.

B. Beginning with the 2020 valuation of reserves, the Company removed weight on two actuarial methods previously used to inform the medical PTD and PPD loss reserves. The first method relied explicitly on past and future assumptions of medical cost escalation and was subject to significant assumption risk. The second method was a combination of numerous methods calculated by an external consultant, and the underlying methods were very similar to those used in the Company's internal calculations. The Company quantified the impact of removing the two methods to decrease net loss and LAE reserves by $24.6 million.

26. Intercompany pooling arrangements

Not applicable

27. Structured settlements

A. Reserves released due to purchase of annuities

In current and prior years, the Company has purchased annuities from life insurers under which the claimants are payees. The purchase of these annuities allows the Company to reduce reserves for unpaid losses.

The terms of settlement with the claimants varies as to whether the Company remains contingently liable for payments to the claimants in the event of default or insolvency of the life insurers. These annuities have been used to reduce reserves.

Loss Reserves Eliminated by Annuities	Unrecorded Loss Contingencies
$ 5,734,865	$ 2,413,861

B. Annuity insurers with balances due greater than 1 percent of policyholders' surplus

Not applicable

28. Health care receivables

A. and B. Not applicable

29. Participating policies

Not applicable

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30. Premium deficiency reserves

The Company did not incur a premium deficiency during the calendar year. The Company anticipates investment income when evaluating the need for premium deficiency reserves. The Company completed its evaluation of the premium deficiency reserves on January 28, 2021, based on data as of December 31, 2020.

1. Liability carried for premium deficiency reserves	$	-
2. Date of most recent evaluation of this liability	January 28, 2021	
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

A. Tabular discounts

The Company discounts indemnity case reserves for workers' compensation claims on a tabular basis using the 2007 United States Life Tables, the 1997 United States of America Railroad Retirement Board Remarriage Table, and a discount rate of 3.5 percent. The Company does not discount any incurred but not reported (IBNR) reserves, any medical reserves, or any loss adjustment expense reserves, except for assumed IBNR reserves reported by the National Workers Compensation Reinsurance Pool. The amount of discount for case and IBNR reserves on death, permanent total injury, and Federal permanent partial injury claims currently receiving lifetime benefits at December 31, 2020 is as follows:

Schedule P Lines of Business	Tabular Discount Included in Schedule P, Part 1	
	Case	IBNR
4. Workers' compensation	$ 88,247,000	$ 6,635,000
23. Total	$ 88,247,000	$ 6,635,000

The December 31, 2020 and December 31, 2019 liabilities include $196,251,000 and $202,834,000 of such discounted reserves, respectively. As of December 31, 2020, and December 31, 2019, the tabular discount amounted to $94,882,000 and $95,252,000 respectively. The change in tabular discount on prior accident years recognized in line 2 of the Statement of Income was a decrease of $4,987,000 in 2020 and a decrease of $6,202,000 in 2019.

B. Non-tabular discounts

The Company does not apply non-tabular discounts.

C. Changes in discount assumptions

The Company did not make any changes in discount rate assumptions in the current year.

33. Asbestos/environmental reserves

A. Five-year roll forward of asbestos reserves, gross and net

The Company's exposure to asbestos claims arose from the sale of workers' compensation policies.

The Company establishes full case reserves for all reported asbestos claims. Reserves for losses incurred but not reported (IBNR) include a provision for development of reserves on reported losses. The Company's IBNR reserves for asbestos claims are established pro-rata based on the relativity of IBNR reserves to case reserves for the Company's full portfolio of losses. Loss adjustment expense (LAE) reserves for asbestos claims are established by applying a selected

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NOTES TO FINANCIAL STATEMENTS

ratio of LAE expense to losses.

(1) Direct -

	2016	2017	2018	2019	2020
a. Beginning reserves:	$ 19,070,788	$ 17,023,367	$ 15,881,539	$ 14,266,350	$ 13,335,117
b. Incurred losses and loss adjustment expense:	(1,299,371)	(710,239)	(996,819)	(362,515)	31,384
c. Calendar year payments for losses and loss adjustment expenses:	748,050	431,589	618,370	568,718	363,040
d. Ending reserves:	$ 17,023,367	$ 15,881,539	$ 14,266,350	$ 13,335,117	$ 13,003,461

(2) Assumed reinsurance -

	2016	2017	2018	2019	2020
a. Beginning reserves:	$ -	$ -	$ -	$ -	$ -
b. Incurred losses and loss adjustment expense:	5,332	-	-	-	-
c. Calendar year payments for losses and loss adjustment expenses:	5,332	-	-	-	-
d. Ending reserves:	$ -	$ -	$ -	$ -	$ -

(3) Net of ceded reinsurance -

	2016	2017	2018	2019	2020
a. Beginning reserves:	$ 19,070,788	$ 17,023,367	$ 15,881,539	$ 14,266,350	$ 13,335,117
b. Incurred losses and loss adjustment expense:	(1,286,542)	(710,239)	(996,819)	(362,515)	31,384
c. Calendar year payments for losses and loss adjustment expenses:	760,879	431,589	618,370	568,718	363,040
d. Ending reserves:	$ 17,023,367	$ 15,881,539	$ 14,266,350	$ 13,335,117	$ 13,003,461

B. Ending reserves for asbestos claims for bulk and IBNR losses and LAE included in A above:

(1)	Direct basis:	$ 8,190,126
(2)	Assumed reinsurance basis:	-
(3)	Net of ceded reinsurance basis:	$ 8,190,126

C. Ending reserves for asbestos claims for LAE included in A above (case, bulk, and IBNR):

(1)	Direct basis:	$ 2,076,183
(2)	Assumed reinsurance basis:	-
(3)	Net of ceded reinsurance basis:	$ 2,076,183

D. Five-year roll forward of environmental reserves, gross and net

The Company does not have significant exposure to environmental reserves.

E. Ending reserves for environmental claims for bulk and IBNR losses and LAE included in D above:

The Company does not have significant exposure to environmental reserves.

F. Ending reserves for environmental claims for LAE included in D above (case, bulk, and IBNR):

The Company does not have significant exposure to environmental reserves.

34. Subscriber savings accounts

Not applicable

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NOTES TO FINANCIAL STATEMENTS

35. Multiple peril crop insurance

Not applicable

36. Financial guaranty insurance

Not applicable

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GENERAL INTERROGATORIES

PART 1 – COMMON INTERROGATORIES

GENERAL

1.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [ ] No [X]

If yes, complete Schedule Y, Parts 1, 1A and 2.

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

1.3 State Regulating? Oregon

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

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

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

2.2 If yes, date of change:

3.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2017

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. 12/31/2017

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). 07/01/2019

3.4 By what department or departments?
State of Oregon, Department of Consumer and Business Services

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

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

4.1 During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity) receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:

4.11 sales of new business? Yes [ ] No [X]
4.12 renewals? Yes [ ] No [X]

4.2 During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:

4.21 sales of new business? Yes [ ] No [X]
4.22 renewals? Yes [ ] No [X]

5.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]

If yes, complete and file the merger history data file with the NAIC.

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GENERAL INTERROGATORIES

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

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

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

6.2 If yes, give full information:

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

7.2 If yes,

7.21 State the percentage of foreign control. _____ %

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

1 Nationality	2 Type of Entity

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [ ] No [X]

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

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

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

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?
The Oregon Insurance Commissioner has waived this requirement for the Company.

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 (Audit Rule), or substantially similar state law or regulation? Yes [X] No [ ]

10.2 If response to 10.1 is yes, provide information related to this exemption:
SAIF received an exemption from the Oregon insurance regulator from Sect 14(A) and (F). SAIF is subject to ORS 656.772 which places responsibility for audit oversight and sole authority to select the auditors with the Oregon Secretary of State.

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GENERAL INTERROGATORIES

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

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

10.5 Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance law — 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?
Kevin L. Wick, FCAS, MAAA
Managing Director
PricewaterhouseCoopers LLP
1420 Fifth Ave Suite 2800
Seattle, Washington 98101

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

12.11 Name of real estate holding company	Prime Property Fund LLC, RREEF AMERICA REIT II
12.12 Number of parcels involved	574
12.13 Total book/adjusted carrying value	$ 161,189,725

12.2 If yes, provide explanation:
SAIF owns a minority interest in a limited liability company and common stock in a Real Estate Investment Trust (REIT)

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 [X]

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

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

14.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or contr persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the follo standards?

a. Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest betwe personal and professional relationships;
b. Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the entity;
c. Compliance with applicable governmental laws, rules, and regulations;
d. The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
e. Accountability for adherence to the code. — Yes [X] No [ ]

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

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GENERAL INTERROGATORIES

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

14.21 If the response to 14.2 is yes, provide information related to amendment(s).
Policy was expanded to require employees to report actual or potential conflict of interest associated with SAIF's worker safety fund.

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).

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 nam issuing or confirming bank of the Letter of Credit and describe the circumstances in which the Letter of Credit is triggered.

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

BOARD OF DIRECTORS

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

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 mate interest or affiliation on the part of any of its officers, directors, trustees or responsible employees that is in conf is likely to conflict with the official duties of such person? Yes [X] No [ ]

FINANCIAL

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

20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):

20.11 To directors or other officers $ _____

20.12 To stockholders not officers $ _____

20.13 Trustees, supreme or grand (Fraternal only) $ _____

20.2 Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans)

20.21 To directors or other officers $ _____

20.22 To stockholders not officers $ _____

20.23 Trustees, supreme or grand (Fraternal only) $ _____

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

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

21.21 Rented from others $ _____

21.22 Borrowed from others $ _____

21.23 Leased from others $ _____

21.24 Other $ _____

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GENERAL INTERROGATORIES

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

22.2 If answer is yes:

22.21 Amount paid as losses or risk adjustment $ _____

22.22 Amount paid as expenses $ _____

22.23 Other amounts paid $ _____

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

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

INVESTMENT

24.01 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 24.03) Yes [X] No [ ]

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

24.03 For security lending programs, provide a description of the program including value for collateral and amount of securities, and whether collateral is carried on or off-balance sheet. (an alternative is to reference Note 17 whe information is also provided)
Refer to Note 5(E) of Notes to Financial Statements section.

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

24.05 For the reporting entity's securities lending program report amount of collateral for other programs. $ 58,457,195

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

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

24.08 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 [X] N/A [ ]

24.09 For the reporting entity's security lending program, state the amount of the following as of December 31 of the

24.091 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 56,546,185

24.092 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 an $ 56,546,185

24.093 Total payable for securities lending reported on the liability page $ 56,542,963

25.1 Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year 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 24.03). Yes [X] No [ ]

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GENERAL INTERROGATORIES

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

25.21	Subject to repurchase agreements	$
25.22	Subject to reverse repurchase agreements	$
25.23	Subject to dollar repurchase agreements	$
25.24	Subject to reverse dollar repurchase agreements	$
25.25	Placed under option agreements	$
25.26	Letter stock or securities restricted as to sale - excluding FHLB Capital Stock	$
25.27	FHLB Capital Stock	$
25.28	On deposit with states	$ 458,000
25.29	On deposit with other regulatory bodies	$ 8,326,794
25.30	Pledged as collateral - excluding collateral pledged to an FHLB	$ 35,052,482
25.31	Pledged as collateral to FHLB - including assets backing funding agreements	$
25.32	Other	$

25.3 For category (25.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount

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

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

LINES 26.3 through 26.5 : FOR LIFE/FRATERNAL REPORTING ENTITIES ONLY:

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

26.4 If the response to 26.3 is YES, does the reporting entity utilize:

26.41	Special accounting provision of SSAP No. 108	Yes [ ] No [ ]
26.42	Permitted accounting practice	Yes [ ] No [ ]
26.43	Other accounting guidance	Yes [ ] No [ ]

26.5 By responding YES to 26.41 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.

27.1 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]

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

28. 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 [ ]

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GENERAL INTERROGATORIES

28.01 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
State Street Bank	Boston, MA

28.02 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)

28.03 Have there been any changes, including name changes, in the custodian(s) identified in 28.01 during the current y Yes [ ] No [X]

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

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

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

1 Name Firm or Individual	2 Affiliation
Wellington Management Company LLP	U
Western Asset Management Company LLC	U
BlackRock Fund Advisors	U
U.S. Bancorp Investments Inc.	U
Morgan Stanley Real Estate Advisor Inc.	U
RREEF America LLC	U

28.059 For those firms/individuals listed in the table for Question 28.05, do any firms/individuals unaffiliated wi reporting entity (i.e., designated with a "U") manage more than 10% of the reporting entity's invested a Yes [X] No [ ]

28.059 For firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") listed in the table Question 28.05, does the total assets under management aggregate to more than 50% of the reportin entity's invested assets? Yes [X] No [ ]

28.06 For those firms or individuals listed in the table 28.05 with an affiliation code of "A" (affiliated) or "U" (unaffiliate provide the information for the table below.

1 Name Firm or Individual	2 Central Registration Depository Number	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
Wellington Management Company LLP	106595	549300YHP12TEZNLCX41	Securities Exchange Commission	NO
Western Asset Management Company LLC	110441	549300C5A561UXUICN46	Securities Exchange Commission	NO
BlackRock Fund Advisors	105247	549300YOOGP0Y1M95C20	Securities Exchange Commission	NO
U.S. Bancorp Investments Inc.	17868	H85Z6XZP8B10ES0M2G89	Securities Exchange Commission	NO
Morgan Stanley Real Estate Advisor Inc.	127488	549300N35MH5UNDKUZ51	Securities Exchange Commission	NO
RREEF America LLC	109596	529900ETVH54K2OIRO19	Securities Exchange Commission	NO

29.1 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]

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GENERAL INTERROGATORIES

29.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
29.2999 TOTAL		

29.3 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

30. 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 (+)
30.1 Bonds	3,875,423,864	4,340,978,969	465,555,105
30.2 Preferred stocks			
30.3 Totals	3,875,423,864	4,340,978,969	465,555,105

30.4 Describe the sources or methods utilized in determining the fair values:
Fair values for bonds were obtained by custodian, State Street Bank

31.1 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 [ ]

31.2 If the answer to 31.1 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 [ ]

31.3 If the answer to 31.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:

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

32.2 If no, list exceptions:

33 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]

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GENERAL INTERROGATORIES

34 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
c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as an NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

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

35. 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 abo Yes [ ] No [X]

36. 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 36.a - 36.c are reported as long-term investments.

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

OTHER

37.1 Amount of payments to trade associations, service organizations and statistical or Rating Bureaus, if any $ 1,572,751

37.2 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
National Council on Compensation Insurance	$ 1,572,751
	$
	$

38.1 Amount of payments for legal expenses, if any? $ 89,139

38.2 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
Oregon Department of Justice	$ 43,831
Arent Fox LLP	$ 30,877
	$

39.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? $ 56,000

39.2 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
Thorn Run Partners LLC	$ 56,000
	$
	$

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GENERAL INTERROGATORIES

PART 2 – PROPERTY & 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	$	$
2.3	Premium Ratio (2.1 / 2.2)		
2.4	Reserve Numerator	$	$
2.5	Reserve Denominator	$	$
2.6	Reserve Ratio (2.4 / 2.5)		

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

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

3.21 Participating policies $ 447,354,091

3.22 Non-participating policies $ 11,000,804

4. For Mutual reporting entities and Reciprocal Exchanges only:

4.1 Does the reporting entity issue assessable policies? Yes [ ] No [X]

4.2 Does the reporting entity issue non-assessable policies? Yes [ ] No [X]

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 [X]

5.2 If yes, is the commission paid:

5.21 Out of Attorney's-in-fact compensation Yes [ ] No [ ] N/A [X]

5.22 As a direct expense of the exchange Yes [ ] No [ ] N/A [X]

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 [X]

5.5 If yes, give full information

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 loss:
The company purchased reinsurance which provides $160 million of coverage per occurrence in excess of a $35 million retention, with a $10 million limit on any one life. The Terrorism Risk Insurance Act provides coverage for terrorist events that are nuclear, biological, chemical, or radiological in nature, which are excluded from the reinsurance contract.

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GENERAL INTERROGATORIES

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

6.2 Describe the method used to estimate this reporting entity's probable maximum insurance loss, and identify the type of insured exposures comprising that probable maximum loss, the locations of concentrations of those exposures and the external resources (such as consulting firms or computer software models), if any, used in the estimation process:
The company reviewed results of earthquake models and analysis performed by its reinsurance broker. The greatest concentrations of exposure are in Portland, Salem, and along the Oregon coast.

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?
Catastrophic reinsurance was purchases as described in 6.1

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

6.5 If no, describe any arrangements or mechanisms employed by the reporting entity to supplement its catastrophe reinsurance program or to hedge its exposure to unreinsured catastrophic loss

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

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

7.3 If yes, does the amount of reinsurance credit taken reflect the reduction in quota share coverage caused by any applicable limiting provision(s)? Yes [ ] No [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 37 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]

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GENERAL INTERROGATORIES

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

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 [ ]

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	$ 51,769,069
12.12 Unpaid underwriting expenses (including loss adjustment expenses)	$ 9,836,123

12.2 Of the amount on Line 15.3, Page 2, state the amount that is secured by letters of credit, collateral and other funds? $ 2,216,176

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 [X] No [ ] N/A [ ]

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

12.41 From	9.00 %
12.42 To	12.00 %

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 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): $

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:

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GENERAL INTERROGATORIES

PART 2 – PROPERTY & 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 the funds adminstered 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 [ ] No [X]

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 [X] No [ ]

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FIVE – YEAR HISTORICAL DATA

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

	1 2020	2 2019	3 2018	4 2017	5 2016
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)	489,855,040	525,631,422	540,577,344	546,413,700	548,783,122
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)					
5. Nonproportional reinsurance lines (Lines 31, 32 & 33)					
6. Total (Line 35)	489,855,040	525,631,422	540,577,344	546,413,700	548,783,122
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)	477,059,261	508,620,681	519,362,167	525,538,029	527,862,987
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)					
11. Nonproportional reinsurance lines (Lines 31, 32 & 33)					
12. Total (Line 35)	477,059,261	508,620,681	519,362,167	525,538,029	527,862,987
Statement of Income (Page 4)					
13. Net underwriting gain (loss) (Line 8)	3,552,346	(17,905,327)	185,994,618	133,432,478	132,431,093
14. Net investment gain (loss) (Line 11)	207,040,801	290,516,126	158,661,031	171,998,119	183,681,207
15. Total other income (Line 15)	(20,145,371)	55,607	622,800	447,708	(32,545)
16. Dividends to policyholders (Line 17)	99,993,093	159,872,153	159,938,850	160,094,059	139,934,639
17. Federal and foreign income taxes incurred (Line 19)					
18. Net income (Line 20)	90,454,683	112,794,253	185,339,599	145,784,246	176,145,116
Balance Sheet Lines (Pages 2 and 3)					
19. Total admitted assets excluding protected cell business (Page 2, Line 26, Col. 3)	5,199,570,607	5,079,035,953	5,122,475,181	5,294,193,781	4,968,411,622
20. Premiums and considerations (Page 2, Col. 3)					
20.1 In course of collection (Line 15.1)	7,149,612	7,449,114	6,168,323	6,956,715	5,681,916
20.2 Deferred and not yet due (Line 15.2)	272,865,784	295,054,012	297,942,913	302,066,576	309,060,001
20.3 Accrued retrospective premiums (Line 15.3)	17,369,768	12,395,323	7,735,021	15,215,488	18,181,006
21. Total liabilities excluding protected cell business (Page 3, Line 26)	2,945,022,238	3,002,148,070	3,116,494,087	3,404,693,507	3,323,823,878
22. Losses (Page 3, Line 1)	2,057,333,143	2,121,141,664	2,131,463,968	2,289,539,131	2,403,628,177
23. Loss adjustment expenses (Page 3, Line 3)	423,826,420	421,079,697	417,715,068	444,189,903	437,571,937
24. Unearned premiums (Page 3, Line 9)	222,302,006	228,619,963	227,267,523	232,192,612	233,349,741
25. Capital paid up (Page 3, Lines 30 & 31)					
26. Surplus as regards policyholders (Page 3, Line 37)	2,254,548,369	2,076,887,883	2,005,981,094	1,889,500,274	1,644,587,744
Cash Flow (Page 5)					
27. Net cash from operations (Line 11)	(8,416,130)	(14,357,960)	24,906,392	42,575,381	87,901,557
Risk-Based Capital Analysis					
28. Total adjusted capital	2,254,548,369	2,076,887,883	2,005,981,094	1,889,500,274	1,644,587,744
29. Authorized control level risk-based capital	181,067,250	158,144,662	151,937,400	157,173,241	140,654,255
Percentage Distribution of Cash, Cash Equivalents and Invested Assets (Page 2, Col. 3) (Item divided by Page 2, Line 12, Col. 3) x 100.0					
30. Bonds (Line 1)	76.2	81.6	81.9	79.1	78.7
31. Stocks (Lines 2.1 & 2.2)	12.7	10.5	11.3	12.0	10.4
32. Mortgage loans on real estate (Lines 3.1 and 3.2)					
33. Real estate (Lines 4.1, 4.2 & 4.3)	2.0	2.1	2.0	1.5	0.6
34. Cash, cash equivalents and short-term investments (Line 5)	5.1	3.2	1.3	2.8	8.4
35. Contract loans (Line 6)					
36. Derivatives (Line 7)					
37. Other invested assets (Line 8)	2.8	1.6	0.4	0.4	0.6
38. Receivables for securities (Line 9)	0.0	0.0	0.0	0.0	0.0
39. Securities lending reinvested collateral assets (Line 10)	1.2	0.9	3.0	4.1	1.4
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, (Sch. D, Summary, Line 12, Col. 1)					
43. Affiliated preferred stocks (Sch. D, Summary, Line 18, Col. 1)					
44. Affiliated common stocks (Sch. D, Summary, Line 24, Col. 1)					
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					
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)					

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FIVE – YEAR HISTORICAL DATA

(Continued)

	1 2020	2 2019	3 2018	4 2017	5 2016
Capital and Surplus Accounts (Page 4)					
51. Net unrealized capital gains (losses) (Line 24)	75,167,620	46,262,207	(66,017,661)	116,712,703	46,042,111
52. Dividends to stockholders (Line 35)					
53. Change in surplus as regards policyholders for the year (Line 38)	177,660,486	70,906,789	116,480,820	244,912,530	220,604,545
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)	335,365,591	334,251,221	329,993,822	325,352,443	301,184,133
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)					
58. Nonproportional reinsurance lines (Lines 31, 32 & 33)					
59. Total (Line 35)	335,365,591	334,251,221	329,993,822	325,352,443	301,184,133
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)	328,066,956	326,929,081	321,528,912	318,298,353	292,808,018
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)					
64. Nonproportional reinsurance lines (Lines 31, 32 & 33)					
65. Total (Line 35)	328,066,956	326,929,081	321,528,912	318,298,353	292,808,018
Operating Percentages (Page 4) (Item 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)	54.7	62.4	31.2	38.8	38.4
68. Loss expenses incurred (Line 3)	19.2	17.7	10.9	15.7	15.6
69. Other underwriting expenses incurred (Line 4)	25.4	23.5	22.4	20.2	20.3
70. Net underwriting gain (loss) (Line 8)	0.7	(3.5)	35.5	25.3	25.6
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	29.9	23.4	22.5	20.2	19.9
72. Losses and loss expenses incurred to premiums earned (Page 4, Lines 2 + 3 divided by Page 4, Line 1 x 100.0)	73.9	80.1	42.1	54.4	54.0
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)	21.2	24.5	25.9	27.8	32.1
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)	(181,550)	(146,708)	(286,068)	(268,913)	(265,473)
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)	(8.7)	(7.3)	(15.1)	(16.4)	(18.6)
Two Year Loss Development ($000 omitted)					
76. Development in estimated losses and loss expenses incurred 2 years before the current year and prior year (Schedule P, Part 2-Summary, Line 12, Col. 12)	(302,593)	(392,109)	(531,164)	(494,622)	(455,835)
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)	(15.1)	(20.8)	(32.3)	(34.7)	(34.6)

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

If no, please explain:

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EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0000 **BUSINESS IN THE STATE OF OREGON DURING THE YEAR 2020** **NAIC Company Code** 36196

	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire												
2.1 Allied Lines												
2.2 Multiple Peril Crop												
2.3 Federal Flood												
2.4 Private Crop												
2.5 Private Flood												
3. Farmowners Multiple Peril												
4. Homeowners Multiple Peril												
5.1 Commercial Multiple Peril (Non-Liability Portion)												
5.2 Commercial Multiple Peril (Liability Portion)												
6. Mortgage Guaranty												
8. Ocean Marine												
9. Inland Marine												
10. Financial Guaranty												
11. Medical Professional Liability												
12. Earthquake												
13. Group Accident and Health (b)												
14. Credit A & H (Group and Individual)												
15.1 Collectively Renewable A & H (b)												
15.2 Non-Cancelable A & H (b)												
15.3 Guaranteed Renewable A & H (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 A & H (b)												
15.8 Federal Employees Health Benefits Plan Premium (b)												
16. Workers' Compensation	458,354,896	464,891,852	99,993,093	215,673,502	317,660,778	257,901,166	2,018,074,593	16,172,758	15,534,309	83,389,931	28,783,897	498,678
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)	458,354,896	464,891,852	99,993,093	215,673,502	317,660,778	257,901,166	2,018,074,593	16,172,758	15,534,309	83,389,931	28,783,897	498,678
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 through 3403 plus 3498) (Line 34 above)												

NONE

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

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0 .

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EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0000 **BUSINESS IN THE STATE OF TOTAL DURING THE YEAR 2020** **NAIC Company Code** 36196

	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire												
2.1 Allied lines												
2.2 Multiple Peril Crop												
2.3 Federal Flood												
2.4 Private Crop												
2.5 Private Flood												
3. Farmowners Multiple Peril												
4. Homeowners Multiple Peril												
5.1 Commercial Multiple Peril (Non-Liability Portion)												
5.2 Commercial Multiple Peril (Liability Portion)												
6. Mortgage Guaranty												
8. Ocean Marine												
9. Inland Marine												
10. Financial Guaranty												
11. Medical Professional Liability												
12. Earthquake												
13. Group Accident and Health (b)												
14. Credit A & H (Group and Individual)												
15.1 Collectively Renewable A & H (b)												
15.2 Non-Cancelable A & H (b)												
15.3 Guaranteed Renewable A & H (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 A & H (b)												
15.8 Federal Employees Health Benefits Plan Premium (b)												
16. Workers' Compensation	458,354,896	464,891,852	99,993,093	215,673,502	317,660,778	257,901,166	2,018,074,593	16,172,758	15,534,309	83,389,931	28,783,897	498,678
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)	458,354,896	464,891,852	99,993,093	215,673,502	317,660,778	257,901,166	2,018,074,593	16,172,758	15,534,309	83,389,931	28,783,897	498,678
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 through 3403 plus 3498) (Line 34 above)												

NONE

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

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0 .

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SCHEDULE F – PART 1

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

1	2	3	4	5	Reinsurance On			9	10	11	12	13	14	15
					6	7	8							
ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Cols. 6 + 7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held By or Deposited With Reinsured Companies	Letters of Credit Posted	Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	Amount of Assets Pledged or Collateral Held in Trust
36-4233459	16535	Zurich American Insurance Company	NY	15,667		6,962	6,962		6,567	7,177	2,985			35,053
0999999	Total Other U.S. Unaffiliated Insurers *#			15,667		6,962	6,962		6,567	7,177	2,985			35,053
AA-9992118	00000	National Workers Compensation Reinsurance Pool	NY	15,833		65,409	65,409		9,064	3,957				
1099999	Pools and Associations - Mandatory Pools - Associations or Other Similar Facilities*			15,833		65,409	65,409		9,064	3,957				
1299999	Pools and Associations - Total Pools, and Associations			15,833		65,409	65,409		9,064	3,957				
9999999	Totals			31,500		72,371	72,371		15,631	11,134	2,985			35,053

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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

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SCHEDULE F – PART 3

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

1	2	3	4	5	6	Reinsurance Recoverable On										Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15	16	17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Cols. 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
94-6078058	21911	Allianz Reinsurance America, Inc	CA			10		189		163				362				362	
06-1430254	10348	Arch Reinsurance Company	DE		227														
13-1963496	20281	Federal Insurance Company	IN			9		189		239				437				437	
13-2673100	22039	General Reinsurance Corporation	DE					573		915				1,488				1,488	
06-0383750	19682	Hartford Fire Insurance Company	CT			10		189		163				362				362	
742195939	42374	Houston Casualty Company	TX		120														
06-1481194	10829	Markel Global Reinsurance Company	DE		108														
13-4924125	10227	Munich Reinsurance America, Incorporated	DE		239														
02-0311919	29874	North American Specialty Insurance Company	NH			17		378		3,176				3,571				3,571	
47-0698507	23680	Odyssey Reinsurance Company	CT		34														
13-3031176	38636	Partner Reinsurance Company of the U.S.	NY		13														
13-2997499	38776	Sirius America Insurance Company	NY			8		151		131				290				290	
13-1675535	25364	Swiss Reinsurance America Corporation	NY			88		2,175		11,667				13,930				13,930	
31-0542366	10677	The Cincinnati Insurance Company	OH		149														
13-1290712	20583	XL Reinsurance America, Incorporated	NY		100														
0999999	Total Authorized - Other U.S. Unaffiliated Insurers				990	142		3,844		16,454				20,440				20,440	
AA-9992118	0	National Workers' Compensation Reinsurance Po	NY		11,001			24,128		33,832		4,505		62,465		1,428		61,037	
1099999	Total Authorized - Pools - Mandatory Pools* @				11,001			24,128		33,832		4,505		62,465		1,428		61,037	
AA-1340085	0	E+S Ruckversicherung AG	DEU			1		8		7				16				16	
AA-1340125	0	Hannover Rueck SE	DEU			2		30		26				58				58	
AA-1126510	0	Lloyd's Underwriter Syndicate No. 0510 (KLN)	GBR		99														
AA-1126609	0	Lloyd's Underwriter Syndicate No. 0609 (AUW)	GBR		60														
AA-1126623	0	Lloyd's Underwriter Syndicate No. 0623 (AFB)	GBR		4														
AA-1126727	0	Lloyd's Underwriter Syndicate No. 0727 (SAM)	GBR		32														

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SCHEDULE F – PART 3

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

1	2	3	4	5	6	Reinsurance Recoverable On										Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15	16	17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Cols. 7 through 14 Totals	Amount in Dispute Included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 – [17 + 18]	Funds Held by Company Under Reinsurance Treaties
AA-1128623	0	Lloyd's Underwriter Syndicate No. 2623 (AFB)	GBR		20														
AA-1128987	0	Lloyd's Underwriter Syndicate No. 2987 (BRT)	GBR		167														
AA-1129000	0	Lloyd's Underwriter Syndicate No. 3000 (MKL)	GBR		95														
1299999	Total Authorized - Other Non-U.S. Insurers#				477	3		38		33				74				74	
1499999	Total Authorized - Total Authorized Excluding Protected Cells				12,468	145		28,010		50,319		4,505		82,979		1,428		81,551	
AA-3194128	0	Allied World Assurance Company	BMU		134														
AA-3191413	0	Brit Reinsurance (Bermuda) Ltd.	BMU		15														
AA-3190060	0	Hannover Re (Bermuda) Ltd.	BMU		179														
2699999	Total Unauthorized - Other non-U.S. Insurers#				328														
2799999	Total Unauthorized - Protected Cells																		
2899999	Total Unauthorized - Total Unauthorized Excluding Protected Cells				328														
5799999	Total Authorized, Unauthorized and Certified Excluding Protected Cells				12,796	145		28,010		50,319		4,505		82,979		1,428		81,551	
9999999	Totals				12,796	145		28,010		50,319		4,505		82,979		1,428		81,551	

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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 (Col. 31 - 32)	Reinsurer Designation Equivalent	Credit Risk o Collateralized Recoverable (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Uncollateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
94-6078058	Allianz Reinsurance America, Inc			0		-	362		362	434		434		434	6		61
06-1430254	Arch Reinsurance Company			0		-									2		
13-1963496	Federal Insurance Company			0		-	437		437	524		524		524	1		19
13-2673100	General Reinsurance Corporation			0		-	1,488		1,488	1,786		1,786		1,786	1		64
06-0383750	Hartford Fire Insurance Company			0		-	362		362	434		434		434	2		18
742195939	Houston Casualty Company			0		-									1		
06-1481194	Markel Global Reinsurance Company			0		-									3		
13-4924125	Munich Reinsurance America, Incorporated			0		-									2		
02-0311919	North American Specialty Insurance Company			0		-	3,571		3,571	4,285		4,285		4,285	2		176
47-0698507	Odyssey Reinsurance Company			0		-									3		
13-3031176	Partner Reinsurance Company of the U.S.			0		-									2		
13-2997499	Sirius America Insurance Company			0		-	290		290	348		348		348	4		18
13-1675535	Swiss Reinsurance America Corporation			0		-	13,930		13,930	16,716		16,716		16,716	2		685
31-0542366	The Cincinnati Insurance Company			0		-									2		
13-1290712	XL Reinsurance America, Incorporated			0		-									2		
0999999	Total Authorized - Other U.S. Unaffiliated Insurers			XXX			20,440		20,440	24,527		24,527		24,527	XXX		1,041
AA-9992118	National Workers' Compensation Reinsurance Pool			0		1,428	61,037		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1099999	Total Authorized - Pools - Mandatory Pools* @			XXX		1,428	61,037		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340085	E+S Ruckversicherung AG		16	0		16			16	19		19	16	3	2	1	0
AA-1340125	Hannover Rueck SE		64	0		58			58	70		70	64	6	2	3	0
AA-1126510	Lloyd's Underwriter Syndicate No. 0510 (KLN)			0		-									3		
AA-1126609	Lloyd's Underwriter Syndicate No. 0609 (AUW)			0		-									3		
AA-1126623	Lloyd's Underwriter Syndicate No. 0623 (AFB)			0		-									3		
AA-1126727	Lloyd's Underwriter Syndicate No. 0727 (SAM)			0		-									3		

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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 (Col. 31 - 32)	Reinsurer Designation Equivalent	Credit Risk o Collateralized Recoverable (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Uncollateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
AA-1128623	Lloyd's Underwriter Syndicate No. 2623 (AFB)			0		-									3		
AA-1128987	Lloyd's Underwriter Syndicate No. 2987 (BRT)			0		-									3		
AA-1129000	Lloyd's Underwriter Syndicate No. 3000 (MKL)			0		-									3		
1299999	Total Authorized - Other Non-U.S. Insurers#		80	XXX		74			74	89		89	80	9	XXX	3	0
1499999	Total Authorized - Total Authorized Excluding Protected Cells		80	XXX		1,502	81,477		20,514	24,616		24,616	80	24,536	XXX	3	1,042
AA-3194128	Allied World Assurance Company			0		-									3		
AA-3191413	Brit Reinsurance (Bermuda) Ltd.			0		-									3		
AA-3190060	Hannover Re (Bermuda) Ltd.			0		-									2		
2699999	Total Unauthorized - Other non-U.S. Insurers#			XXX											XXX		
2799999	Total Unauthorized - Protected Cells			XXX					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2899999	Total Unauthorized - Total Unauthorized Excluding Protected Cells			XXX											XXX		
5799999	Total Authorized, Unauthorized and Certified Excluding Protected Cells		80	XXX		1,502	81,477		20,514	24,616		24,616	80	24,536	XXX	3	1,042
9999999	Totals		80	XXX		1,502	81,477		20,514	24,616		24,616	80	24,536	XXX	3	1,042

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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 + + 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 Losse & 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 Losse & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prio 90 Days	Percentage Overdue C 42/Col. 43	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47/Cols. 46 + 48)	Percentage Mor Than 120 Days Overdue (Col. 41/Col. 43)	Is the Amount in Col. 50 Less Than 20%? (Yes or No)	Amounts in Col. 4 for Reinsurers wit Values Less Tha 20% in Col. 50
94-6078058	Allianz Reinsurance America, Inc	10						10			10		5				YES	
06-1430254	Arch Reinsurance Company																YES	
13-1963496	Federal Insurance Company	9						9			9		22				YES	
13-2673100	General Reinsurance Corporation																YES	
06-0383750	Hartford Fire Insurance Company	10						10			10		5				YES	
742195939	Houston Casualty Company																YES	
06-1481194	Markel Global Reinsurance Company																YES	
13-4924125	Munich Reinsurance America, Incorporated																YES	
02-0311919	North American Specialty Insurance Company	17						17			17		43				YES	
47-0698507	Odyssey Reinsurance Company																YES	
13-3031176	Partner Reinsurance Company of the U.S.																YES	
13-2997499	Sirius America Insurance Company	8						8			8		59				YES	
13-1675535	Swiss Reinsurance America Corporation	88						88			88		97				YES	
31-0542366	The Cincinnati Insurance Company																YES	
13-1290712	XL Reinsurance America, Incorporated																YES	
0999999	Total Authorized - Other U.S. Unaffiliated Insurers	142						142			142		231				XXX	
AA-9992118	National Workers' Compensation Reinsurance Pool																YES	
1099999	Total Authorized - Pools - Mandatory Pools* @																XXX	
AA-1340085	E+S Ruckversicherung AG	1						1			1						YES	
AA-1340125	Hannover Rueck SE	2						2			2		1				YES	
AA-1126510	Lloyd's Underwriter Syndicate No. 0510 (KLN)																YES	
AA-1126609	Lloyd's Underwriter Syndicate No. 0609 (AUW)																YES	
AA-1126623	Lloyd's Underwriter Syndicate No. 0623 (AFB)																YES	
AA-1126727	Lloyd's Underwriter Syndicate No. 0727 (SAM)																YES	

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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 + + 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 Losse & 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 Losse & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prio 90 Days	Percentage Overdue C 42/Col. 43	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47/Cols. 46 + 48)	Percentage Mor Than 120 Days Overdue (Col. 41/Col. 43)	Is the Amount in Col. 50 Less Than 20%? (Yes or No)	Amounts in Col. 4 for Reinsurers wit Values Less Tha 20% in Col. 50
AA-1128623	Lloyd's Underwriter Syndicate No. 2623 (AFB)																YES	
AA-1128987	Lloyd's Underwriter Syndicate No. 2987 (BRT)																YES	
AA-1129000	Lloyd's Underwriter Syndicate No. 3000 (MKL)																YES	
1299999	Total Authorized - Other Non-U.S. Insurers#	3						3			3		1				XXX	
1499999	Total Authorized - Total Authorized Excluding Protected Cells	145						145			145		232				XXX	
AA-3194128	Allied World Assurance Company																YES	
AA-3191413	Brit Reinsurance (Bermuda) Ltd.																YES	
AA-3190060	Hannover Re (Bermuda) Ltd.																YES	
2699999	Total Unauthorized - Other non-U.S. Insurers#																XXX	
2799999	Total Unauthorized - Protected Cells																XXX	
2899999	Total Unauthorized - Total Unauthorized Excluding Protected Cells																XXX	
5799999	Total Authorized, Unauthorized and Certified Excluding Protected C	145						145			145		232				XXX	
9999999	Totals	145						145			145		232				XXX	

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SCHEDULE F – PART 3 (Continued)

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

ID Number From Col. 1	Name of Reinsurer From Col. 3	54 Certified Reinsurer Rating (1 through 6)	55 Effective D of Certifiied Reinsurer Rating	56 Percent Collateral Required for Full Credit (0% through 100%)	57 Catatrophic Recoverables Qualifying for Collateral Deferral	58 Net Recoverable Subject to Collatereal Requirement for Full Credi (Col. 19 - Col. 57)	59 Dollar Amount of Collateral Required (Col 56 * Col. 58)	60 Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col.22 + Col. 24]/ Col. 58)	61 Percent Credit Allowed on Net Recoverables Subject to Collate Requirements (Col. 60 / Col. 56, not to exceed 100%)	62 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	63 Amounts of Credit Allowed for Net Recoverables (Col. 57 +[Col. 58 * Col. 61])	64 Provision for Reinsurance with Certified Reinsurers Du to Collateral Defciency (Col. 19 - Col. 63)	65 20% of Recoverable on Paid Losse % LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20	Complete if Col. 52 = "No"; Otherwise Enter 0			69 Provision for Overdue Reinsurance Ced to Certified Reinsurers (Grea of [Col. 62 + Col. 65] or Col.68; not to Exceed Col. 63
														66 Total Collater Provided (Col. 20 + Col 21 + Col. 22 Col.24; not to Exceed Col 6	67 Net Unsecured Recoverable fo Which Credit is Allowed (Col. 63 -Col. 6	68 20% of Amount in Col. 67	
94-6078058	Allianz Reinsurance America, Inc	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-1430254	Arch Reinsurance Company	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-1963496	Federal Insurance Company	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-2673100	General Reinsurance Corporation	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-0383750	Hartford Fire Insurance Company	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
742195939	Houston Casualty Company	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-1481194	Markel Global Reinsurance Company	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-4924125	Munich Reinsurance America, Incorporated	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
02-0311919	North American Specialty Insurance Company	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
47-0698507	Odyssey Reinsurance Company	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-3031176	Partner Reinsurance Company of the U.S.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-2997499	Sirius America Insurance Company	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-1675535	Swiss Reinsurance America Corporation	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
31-0542366	The Cincinnati Insurance Company	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-1290712	XL Reinsurance America, Incorporated	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
AA-9992118	National Workers' Compensation Reinsurance Pool	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1099999	Total Authorized - Pools - Mandatory Pools* @				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340085	E+S Ruckversicherung AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340125	Hannover Rueck SE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126510	Lloyd's Underwriter Syndicate No. 0510 (KLN)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126609	Lloyd's Underwriter Syndicate No. 0609 (AUW)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126623	Lloyd's Underwriter Syndicate No. 0623 (AFB)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126727	Lloyd's Underwriter Syndicate No. 0727 (SAM)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

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SCHEDULE F – PART 3 (Continued)

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

ID Number From Col. 1	Name of Reinsurer From Col. 3	54 Certified Reinsurer Rating (1 through 6)	55 Effective D of Certififed Reinsurer Rating	56 Percent Collateral Required for Full Credit (0% through 100%)	57 Catatrophic Recoverables Qualifying for Collateral Deferral	58 Net Recoverable Subject to Collatereal Requirement for Full Credi (Col. 19 - Col. 57)	59 Dollar Amount of Collateral Required (Col 56 * Col. 58)	60 Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col.22 + Col. 24]/ Col. 58)	61 Percent Credit Allowed on Net Recoverables Subject to Collate Requirements (Col. 60 / Col. 56, not to exceed 100%)	62 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	63 Amounts of Credit Allowed for Net Recoverables (Col. 57 +[Col. 58 * Col. 61])	64 Provision for Reinsurance with Certified Reinsurers Du to Collateral Defciency (Col. 19 - Col. 63)	65 20% of Recoverable on Paid Losse % LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20	Complete if Col. 52 = "No"; Otherwise Enter 0			69 Provision for Overdue Reinsurance Ced to Certified Reinsurers (Grea of [Col. 62 + Col. 65] or Col.68; not to Exceed Col. 63
														66 Total Collater Provided (Col. 20 + Col 21 + Col. 22 Col.24; not to Exceed Col 6	67 Net Unsecured Recoverable fo Which Credit is Allowed (Col. 63 -Col. 6	68 20% of Amount in Col. 67	
AA-1128623	Lloyd's Underwriter Syndicate No. 2623 (AFB)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1128987	Lloyd's Underwriter Syndicate No. 2987 (BRT)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1129000	Lloyd's Underwriter Syndicate No. 3000 (MKL)	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
1499999	Total Authorized - Total Authorized Excluding Protected Cells				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3194128	Allied World Assurance Company	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191413	Brit Reinsurance (Bermuda) Ltd.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190060	Hannover Re (Bermuda) 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
2799999	Total Unauthorized - Protected Cells				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2899999	Total Unauthorized - Total Unauthorized Excluding Protected Cells				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5799999	Total Authorized, Unauthorized and Certified Excluding Protected Cells							XXX	XXX								
9999999	Totals							XXX	XXX								

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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)
94-6078058	Allianz Reinsurance America, Inc		XXX	XXX				XXX	XXX	
06-1430254	Arch Reinsurance Company		XXX	XXX				XXX	XXX	
13-1963496	Federal Insurance Company		XXX	XXX				XXX	XXX	
13-2673100	General Reinsurance Corporation		XXX	XXX				XXX	XXX	
06-0383750	Hartford Fire Insurance Company		XXX	XXX				XXX	XXX	
742195939	Houston Casualty Company		XXX	XXX				XXX	XXX	
06-1481194	Markel Global Reinsurance Company		XXX	XXX				XXX	XXX	
13-4924125	Munich Reinsurance America, Incorporated		XXX	XXX				XXX	XXX	
02-0311919	North American Specialty Insurance Company		XXX	XXX				XXX	XXX	
47-0698507	Odyssey Reinsurance Company		XXX	XXX				XXX	XXX	
13-3031176	Partner Reinsurance Company of the U.S.		XXX	XXX				XXX	XXX	
13-2997499	Sirius America Insurance Company		XXX	XXX				XXX	XXX	
13-1675535	Swiss Reinsurance America Corporation		XXX	XXX				XXX	XXX	
31-0542366	The Cincinnati Insurance Company		XXX	XXX				XXX	XXX	
13-1290712	XL Reinsurance America, Incorporated		XXX	XXX				XXX	XXX	
0999999	Total Authorized - Other U.S. Unaffiliated Insurers		XXX	XXX				XXX	XXX	
AA-9992118	National Workers' Compensation Reinsurance Pool		XXX	XXX				XXX	XXX	
1099999	Total Authorized - Pools - Mandatory Pools* @		XXX	XXX				XXX	XXX	
AA-1340085	E+S Ruckversicherung AG		XXX	XXX				XXX	XXX	
AA-1340125	Hannover Rueck SE		XXX	XXX				XXX	XXX	
AA-1126510	Lloyd's Underwriter Syndicate No. 0510 (KLN)		XXX	XXX				XXX	XXX	
AA-1126609	Lloyd's Underwriter Syndicate No. 0609 (AUW)		XXX	XXX				XXX	XXX	
AA-1126623	Lloyd's Underwriter Syndicate No. 0623 (AFB)		XXX	XXX				XXX	XXX	
AA-1126727	Lloyd's Underwriter Syndicate No. 0727 (SAM)		XXX	XXX				XXX	XXX	

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SCHEDULE F – PART 3 (Continued)

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

		70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized and Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73	74	75	76	77	78
ID Number From Col. 1	Name of Reinsurer From Col. 3	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16)	Complete if Col. 52 = "Yes"; Otherwise Enter 0 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Complete if Col. 52 = "No"; Otherwise Enter 0 Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col 26 * 20% or [Cols. 40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 +77)
AA-1128623	Lloyd's Underwriter Syndicate No. 2623 (AFB)		XXX	XXX				XXX	XXX	
AA-1128987	Lloyd's Underwriter Syndicate No. 2987 (BRT)		XXX	XXX				XXX	XXX	
AA-1129000	Lloyd's Underwriter Syndicate No. 3000 (MKL)		XXX	XXX				XXX	XXX	
1299999	Total Authorized - Other Non-U.S. Insurers#		XXX	XXX				XXX	XXX	
1499999	Total Authorized - Total Authorized Excluding Protected Cells		XXX	XXX				XXX	XXX	
AA-3194128	Allied World Assurance Company				XXX	XXX	XXX		XXX	
AA-3191413	Brit Reinsurance (Bermuda) Ltd.				XXX	XXX	XXX		XXX	
AA-3190060	Hannover Re (Bermuda) Ltd.				XXX	XXX	XXX		XXX	
2699999	Total Unauthorized - Other non-U.S. Insurers#				XXX	XXX	XXX		XXX	
2799999	Total Unauthorized - Protected Cells				XXX	XXX	XXX		XXX	
2899999	Total Unauthorized - Total Unauthorized Excluding Protected Cells				XXX	XXX	XXX		XXX	
5799999	Total Authorized, Unauthorized and Certified Excluding Protected Cells									
9999999	Totals									

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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
0	1	026008073	Crédit Agricole Corporate & Investment Bank	80
9999999 Total				80
9999999 Total				80

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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 exces

	1 Name of Reinsurer	2 Commission Rate	3 Ceded Premium
1.			
2.			
3.			
4.			
5.			

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

	1 Name of Reinsurer	2 Total Recoverables	3 Ceded Premium	4 Affiliated
6.	National Workers' Compensation Reinsurance Poo	62,465	11,001	Yes [ ] No [X]
7.	Swiss Reinsurance America Corporation	13,930		Yes [ ] No [X]
8.	North American Specialty Insurance Company	3,571		Yes [ ] No [X]
9.	General Reinsurance Corporation	1,488		Yes [ ] No [X]
10.	Federal Insurance Company	437		Yes [ ] No [X]

NOT Disclosure of the five largest provisional commission rates should exclude mandatory pools and joint underwriting associations.

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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)	4,831,023,139		4,831,023,139
2. Premiums and considerations (Line 15)	297,385,164		297,385,164
3. Reinsurance recoverable on loss and loss adjustment expense payments (Line 16.1)	145,132	(145,132)	
4. Funds held by or deposited with reinsured companies (Line 16.2)	2,985,000		2,985,000
5. Other assets	68,032,172	(28,223)	68,003,949
6. Net amount recoverable from reinsurers		20,542,774	20,542,774
7. Protected cell assets (Line 27)			
8. Totals (Line 28)	5,199,570,607	20,369,419	5,219,940,026
LIABILITIES (Page 3)			
9. Losses and loss adjustment expenses (Lines 1 through 3)	2,481,159,563	20,369,419	2,501,528,982
10. Taxes, expenses, and other obligations (Lines 4 through 8)	88,454,717		88,454,717
11. Unearned premiums (Line 9)	222,302,006		222,302,006
12. Advance premiums (Line 10)	13,897,483		13,897,483
13. Dividends declared and unpaid (Line 11.1 and 11.2)	71,835		71,835
14. Ceded reinsurance premiums payable (net of ceding commissions) (Line 12)	1,428,115		1,428,115
15. Funds held by company under reinsurance treaties (Line 13)			
16. Amounts withheld or retained by company for account of others (Line 14)	44,580,562		44,580,562
17. Provision for reinsurance (Line 16)			
18. Other liabilities	93,127,957		93,127,957
19. Total liabilities excluding protected cell business (Line 26)	2,945,022,238	20,369,419	2,965,391,657
20. Protected cell liabilities (Line 27)			
21. Surplus as regards policyholders (Line 37)	2,254,548,369	X X X	2,254,548,369
22. Totals (Line 38)	5,199,570,607	20,369,419	5,219,940,026

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:

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NONE **Schedule H - Part 1**

NONE **Schedule H - Part 2, 3 and 4**

NONE **Schedule H - Part 5**

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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 (Cols. 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	30,419	1,582	842		7,544		190	37,223	XXX
2. 2011	366,804	9,963	356,841	220,284	4,817	8,196		36,667		6,297	260,330	XXX
3. 2012	411,780	9,527	402,253	233,714	3,529	8,655		39,902		6,231	278,742	XXX
4. 2013	450,454	15,278	435,176	261,641	8,458	9,332		44,424		5,330	306,939	XXX
5. 2014	492,501	17,891	474,610	270,925	6,577	10,264		46,408		6,482	321,020	XXX
6. 2015	511,398	20,264	491,134	269,220	6,197	11,801		49,111		6,574	323,935	XXX
7. 2016	537,398	20,888	516,510	271,838	6,048	13,149		53,414		7,007	332,353	XXX
8. 2017	547,349	20,654	526,695	281,857	5,848	14,578		63,972		4,947	354,559	XXX
9. 2018	545,903	21,616	524,287	264,669	7,290	11,359		51,730		5,064	320,468	XXX
10. 2019	525,557	18,289	507,268	236,409	3,808	11,229		50,352		2,232	294,182	XXX
11. 2020	497,032	13,655	483,377	115,366	1,686	5,852		26,725		267	146,257	XXX
12. Totals	XXX	XXX	XXX	2,456,342	55,840	105,257		470,249		50,621	2,976,008	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						Number of Claims Outstanding Direct and Assumed
	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	
1. Prior	332,261	16,797	594,871	38,100			41,025		164,151		8,430	1,077,411	XXX
2. 2011	15,837	4	34,613	424			2,138		8,561		650	60,721	XXX
3. 2012	16,768	110	40,609	578			2,082		8,427		799	67,198	XXX
4. 2013	17,054	1,188	43,042	1,363			2,141		8,848		950	68,534	XXX
5. 2014	28,271	524	51,667	1,131			2,587		10,770		1,379	91,640	XXX
6. 2015	31,478	287	51,781	858			2,599		10,750		1,588	95,463	XXX
7. 2016	42,586	1,860	56,583	1,520			3,252		13,647		2,266	112,688	XXX
8. 2017	52,532	543	63,418	925			3,694		15,460		3,155	133,636	XXX
9. 2018	69,445	1,366	63,065	1,147			4,546		19,018		5,851	153,561	XXX
10. 2019	103,817	2,349	96,059	1,572			6,726		28,322		8,518	231,003	XXX
11. 2020	127,736	2,982	202,169	2,701			12,600		52,482		9,781	389,304	XXX
12. Totals	837,785	28,010	1,297,877	50,319			83,390		340,436		43,367	2,481,159	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	872,235	205,176
2. 2011	326,296	5,245	321,051	88.956	52.645	89.970				50,022	10,699
3. 2012	350,157	4,217	345,940	85.035	44.264	86.001				56,689	10,509
4. 2013	386,482	11,009	375,473	85.798	72.058	86.281				57,545	10,989
5. 2014	420,892	8,232	412,660	85.460	46.012	86.947				78,283	13,357
6. 2015	426,740	7,342	419,398	83.446	36.232	85.394				82,114	13,349
7. 2016	454,469	9,428	445,041	84.568	45.136	86.163				95,789	16,899
8. 2017	495,511	7,316	488,195	90.529	35.422	92.690				114,482	19,154
9. 2018	483,832	9,803	474,029	88.630	45.351	90.414				129,997	23,564
10. 2019	532,914	7,729	525,185	101.400	42.260	103.532				195,955	35,048
11. 2020	542,930	7,369	535,561	109.234	53.966	110.796				324,222	65,082
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	2,057,333	423,826

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.

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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 2011	2 2012	3 2013	4 2014	5 2015	6 2016	7 2017	8 2018	9 2019	10 2020	11 One Year	12 Two Year
1. Prior	2,511,876	2,367,905	2,221,509	2,050,393	1,909,875	1,768,516	1,646,649	1,512,248	1,492,151	1,404,752	(87,399)	(107,496)
2. 2011	407,975	384,120	366,707	343,535	322,366	314,968	296,967	287,854	285,756	280,449	(5,307)	(7,405)
3. 2012	XXX	447,676	414,090	384,841	359,997	341,142	326,446	308,630	307,504	301,005	(6,499)	(7,625)
4. 2013	XXX	XXX	450,545	421,160	402,729	377,955	362,736	342,115	336,873	324,407	(12,466)	(17,708)
5. 2014	XXX	XXX	XXX	471,549	450,224	413,062	388,490	368,380	363,673	359,889	(3,784)	(8,491)
6. 2015	XXX	XXX	XXX	XXX	478,836	442,911	408,117	384,176	369,069	361,871	(7,198)	(22,305)
7. 2016	XXX	XXX	XXX	XXX	XXX	481,761	441,997	405,748	392,473	383,403	(9,070)	(22,345)
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	491,573	467,756	423,367	413,976	(9,391)	(53,780)
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	463,475	422,808	408,037	(14,771)	(55,438)
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	477,499	451,834	(25,665)	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	460,971	XXX	XXX
									12. Totals		(181,550)	(302,593)

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	12
	1 2011	2 2012	3 2013	4 2014	5 2015	6 2016	7 2017	8 2018	9 2019	10 2020	Number of Claims Closed With Loss Payment	Number of Claims Closed Without Loss Payment
1. Prior	000	103,498	173,145	225,405	269,566	306,304	341,710	375,704	409,230	438,909	XXX	XXX
2. 2011	83,810	162,803	194,216	205,470	211,403	215,181	218,653	220,844	222,340	223,663	XXX	XXX
3. 2012	XXX	94,365	179,505	211,527	224,424	230,245	233,161	236,142	237,857	238,840	XXX	XXX
4. 2013	XXX	XXX	94,863	193,137	229,695	245,182	253,182	257,943	260,561	262,515	XXX	XXX
5. 2014	XXX	XXX	XXX	105,442	208,824	244,994	259,312	266,448	270,615	274,612	XXX	XXX
6. 2015	XXX	XXX	XXX	XXX	108,370	206,321	245,932	260,363	268,448	274,824	XXX	XXX
7. 2016	XXX	XXX	XXX	XXX	XXX	110,648	217,554	255,525	270,927	278,939	XXX	XXX
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	122,160	234,301	272,644	290,587	XXX	XXX
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	120,559	227,794	268,738	XXX	XXX
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	130,336	243,830	XXX	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	119,532	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 2011	2 2012	3 2013	4 2014	5 2015	6 2016	7 2017	8 2018	9 2019	10 2020
1. Prior	1,807,448	1,628,851	1,472,009	1,276,910	1,130,928	981,566	851,317	714,029	690,033	601,404
2. 2011	247,314	150,310	124,521	101,300	77,931	69,003	52,999	43,486	41,839	36,399
3. 2012	XXX	270,453	167,697	128,270	100,094	80,639	66,786	49,854	48,810	42,267
4. 2013	XXX	XXX	271,678	157,100	125,920	99,064	82,572	61,238	55,568	44,152
5. 2014	XXX	XXX	XXX	251,536	150,520	108,401	81,730	62,939	57,474	53,194
6. 2015	XXX	XXX	XXX	XXX	261,234	144,443	96,673	75,795	62,748	53,900
7. 2016	XXX	XXX	XXX	XXX	XXX	258,786	133,203	85,928	68,308	58,811
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	251,271	131,592	74,132	66,576
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	230,917	95,858	66,932
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	217,993	101,558
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	212,389

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NONE **Schedule P - Part 1A Homeowners/Farmowners**

NONE **Schedule P - Part 1B Private Passenger**

NONE **Schedule P - Part 1C Commercial Auto**

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SCHEDULE P – PART 1D – WORKERS' COMPENSATION

(EXCLUDING EXCESS WORKERS' COMPENSATION)

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported Direct and Assumed
				4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (Cols. 1–2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	X X X	X X X	X X X	30,419	1,582	842		7,544		190	37,223	X X X
2. 2011	366,804	9,963	356,841	220,284	4,817	8,196		36,667		6,297	260,330	31,676
3. 2012	411,780	9,527	402,253	233,714	3,529	8,655		39,902		6,231	278,742	33,980
4. 2013	450,454	15,278	435,176	261,641	8,458	9,332		44,424		5,330	306,939	36,819
5. 2014	492,501	17,891	474,610	270,925	6,577	10,264		46,408		6,482	321,020	39,299
6. 2015	511,398	20,264	491,134	269,220	6,197	11,801		49,111		6,574	323,935	41,370
7. 2016	537,398	20,888	516,510	271,838	6,048	13,149		53,414		7,007	332,353	42,459
8. 2017	547,349	20,654	526,695	281,857	5,848	14,578		63,972		4,947	354,559	44,051
9. 2018	545,903	21,616	524,287	264,669	7,290	11,359		51,730		5,064	320,468	45,063
10. 2019	525,557	18,289	507,268	236,409	3,808	11,229		50,352		2,232	294,182	44,742
11. 2020	497,032	13,655	483,377	115,366	1,686	5,852		26,725		267	146,257	36,116
12. Totals	X X X	X X X	X X X	2,456,342	55,840	105,257		470,249		50,621	2,976,008	X X X

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						Number of Claims Outstanding Direct and Assumed
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	
1. Prior	332,261	16,796	594,871	38,101			41,025		164,151		8,430	1,077,411	4,978
2. 2011	15,837	4	34,613	424			2,138		8,561		650	60,721	231
3. 2012	16,768	110	40,609	578			2,082		8,427		799	67,198	235
4. 2013	17,054	1,188	43,042	1,363			2,141		8,848		950	68,534	296
5. 2014	28,271	524	51,667	1,131			2,587		10,770		1,379	91,640	353
6. 2015	31,478	287	51,781	858			2,599		10,750		1,588	95,463	491
7. 2016	42,586	1,860	56,583	1,520			3,252		13,647		2,266	112,688	689
8. 2017	52,532	543	63,418	925			3,694		15,460		3,155	133,636	989
9. 2018	69,445	1,366	63,065	1,147			4,546		19,018		5,851	153,561	1,531
10. 2019	103,817	2,349	96,059	1,572			6,726		28,322		8,518	231,003	3,118
11. 2020	127,736	2,982	202,169	2,701			12,600		52,482		9,781	389,304	6,424
12. Totals	837,785	28,009	1,297,877	50,320			83,390		340,436		43,367	2,481,159	19,335

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33	Inter-Company Pooling Participation Percentage	35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense		Losses Unpaid	Loss Expenses Unpaid
1. Prior	X X X	X X X	X X X	X X X	X X X	X X X			X X X	872,235	205,176
2. 2011	326,296	5,245	321,051	88.956	52.645	89.970				50,022	10,699
3. 2012	350,157	4,217	345,940	85.035	44.264	86.001				56,689	10,509
4. 2013	386,482	11,009	375,473	85.798	72.058	86.281				57,545	10,989
5. 2014	420,892	8,232	412,660	85.460	46.012	86.947				78,283	13,357
6. 2015	426,740	7,342	419,398	83.446	36.232	85.394				82,114	13,349
7. 2016	454,469	9,428	445,041	84.568	45.136	86.163				95,789	16,899
8. 2017	495,511	7,316	488,195	90.529	35.422	92.690				114,482	19,154
9. 2018	483,832	9,803	474,029	88.630	45.351	90.414				129,997	23,564
10. 2019	532,914	7,729	525,185	101.400	42.260	103.532				195,955	35,048
11. 2020	542,930	7,369	535,561	109.234	53.966	110.796				324,222	65,082
12. Totals	X X X	X X X	X X X	X X X	X X X	X X X			X X X	2,057,333	423,826

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NONE Schedule P - Part 1E Commercial Multiple Peril

NONE Schedule P - Part 1F - Section 1 Med. Prof. Liab. Occurence

NONE Schedule P - Part 1F - Section 2 Med. Prof. Liab. Claims-Made

NONE Schedule P - Part 1G Special Liability

NONE Schedule P - Part 1H - Section 1 Other Liab. Occurence

NONE Schedule P - Part 1H - Section 2 Other Liab. Claims-Made

NONE Schedule P - Part 1I Special Property

NONE Schedule P - Part 1J Auto Physical Damage

NONE Schedule P - Part 1K Fidelity/Surety

NONE Schedule P - Part 1L Other

NONE Schedule P - Part 1M International

NONE Schedule P - Part 1N Nonproportional Assumed Prop.

NONE Schedule P - Part 1O Nonproportional Assumed Liab.

NONE Schedule P - Part 1P Nonproportional Assumed Fin. Lines

NONE Schedule P - Part 1R - Section 1 Prod. Liab. Occurence

NONE Schedule P - Part 1R - Section 2 Prod. Liab. Claims-Made

NONE Schedule P - Part 1S Financial Guaranty/Mortgage Guaranty

NONE Schedule P - Part 1T - Warranty

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SCHEDULE P – PART 2A – HOMEOWNERS/FARMOWNERS

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1 2011	2 2012	3 2013	4 2014	5 2015	6 2016	7 2017	8 2018	9 2019	10 2020	11 One Year	12 Two Year
1. Prior												
2. 2011												
3. 2012	XXX											
4. 2013	XXX	XXX										
5. 2014	XXX	XXX	XXX									
6. 2015	XXX	XXX	XXX	XXX								
7. 2016	XXX	XXX	XXX	XXX	XXX							
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
								12. Totals				

NONE

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

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1 2011	2 2012	3 2013	4 2014	5 2015	6 2016	7 2017	8 2018	9 2019	10 2020	11 One Year	12 Two Year
1. Prior												
2. 2011												
3. 2012	XXX											
4. 2013	XXX	XXX										
5. 2014	XXX	XXX	XXX									
6. 2015	XXX	XXX	XXX	XXX								
7. 2016	XXX	XXX	XXX	XXX	XXX							
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
								12. Totals				

NONE

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

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1 2011	2 2012	3 2013	4 2014	5 2015	6 2016	7 2017	8 2018	9 2019	10 2020	11 One Year	12 Two Year
1. Prior												
2. 2011												
3. 2012	XXX											
4. 2013	XXX	XXX										
5. 2014	XXX	XXX	XXX									
6. 2015	XXX	XXX	XXX	XXX								
7. 2016	XXX	XXX	XXX	XXX	XXX							
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
								12. Totals				

NONE

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

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1 2011	2 2012	3 2013	4 2014	5 2015	6 2016	7 2017	8 2018	9 2019	10 2020	11 One Year	12 Two Year
1. Prior	2,511,876	2,367,905	2,221,509	2,050,393	1,909,875	1,768,516	1,646,649	1,512,248	1,492,151	1,404,752	(87,399)	(107,496)
2. 2011	407,975	384,120	366,707	343,535	322,366	314,968	296,967	287,854	285,756	280,449	(5,307)	(7,405)
3. 2012	XXX	447,676	414,090	384,841	359,997	341,142	326,446	308,630	307,504	301,005	(6,499)	(7,625)
4. 2013	XXX	XXX	450,545	421,160	402,729	377,955	362,736	342,115	336,873	324,407	(12,466)	(17,708)
5. 2014	XXX	XXX	XXX	471,549	450,224	413,062	388,490	368,380	363,673	359,889	(3,784)	(8,491)
6. 2015	XXX	XXX	XXX	XXX	478,836	442,911	408,117	384,176	369,069	361,871	(7,198)	(22,305)
7. 2016	XXX	XXX	XXX	XXX	XXX	481,761	441,997	405,748	392,473	383,403	(9,070)	(22,345)
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	491,573	467,756	423,367	413,976	(9,391)	(53,780)
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	463,475	422,808	408,037	(14,771)	(55,438)
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	477,499	451,834	(25,665)	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	460,971	XXX	XXX
								12. Totals			(181,550)	(302,593)

SCHEDULE P – PART 2E – COMMERCIAL MULTIPLE PERIL

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1 2011	2 2012	3 2013	4 2014	5 2015	6 2016	7 2017	8 2018	9 2019	10 2020	11 One Year	12 Two Year
1. Prior												
2. 2011												
3. 2012	XXX											
4. 2013	XXX	XXX										
5. 2014	XXX	XXX	XXX									
6. 2015	XXX	XXX	XXX	XXX								
7. 2016	XXX	XXX	XXX	XXX	XXX							
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
								12. Totals				

NONE

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NONE **Schedule P - Part 2F - Sec. 1 and 2, 2G, 2H Sec. 1 and 2**

NONE **Schedule P - Part 2I, 2J, 2K, 2L, 2M**

NONE **Schedule P - Part 2N, 2O, 2P**

NONE **Schedule P - Part 2R Sec. 1 and 2, 2S, 2T**

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SCHEDULE P – PART 3A – HOMEOWNERS/FARMOWNERS

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED) 1 2011	2 2012	3 2013	4 2014	5 2015	6 2016	7 2017	8 2018	9 2019	10 2020	11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
1. Prior	000											
2. 2011												
3. 2012	XXX											
4. 2013	XXX	XXX										
5. 2014	XXX	XXX	XXX									
6. 2015	XXX	XXX	XXX	XXX								
7. 2016	XXX	XXX	XXX	XXX	XXX							
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

NONE

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

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED) 1 2011	2 2012	3 2013	4 2014	5 2015	6 2016	7 2017	8 2018	9 2019	10 2020	11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
1. Prior	000											
2. 2011												
3. 2012	XXX											
4. 2013	XXX	XXX										
5. 2014	XXX	XXX	XXX									
6. 2015	XXX	XXX	XXX	XXX								
7. 2016	XXX	XXX	XXX	XXX	XXX							
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

NONE

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

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED) 1 2011	2 2012	3 2013	4 2014	5 2015	6 2016	7 2017	8 2018	9 2019	10 2020	11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
1. Prior	000											
2. 2011												
3. 2012	XXX											
4. 2013	XXX	XXX										
5. 2014	XXX	XXX	XXX									
6. 2015	XXX	XXX	XXX	XXX								
7. 2016	XXX	XXX	XXX	XXX	XXX							
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

NONE

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

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED) 1 2011	2 2012	3 2013	4 2014	5 2015	6 2016	7 2017	8 2018	9 2019	10 2020	11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
1. Prior	000	103,498	173,145	225,405	269,566	306,304	341,710	375,704	409,230	438,909	13,906	876
2. 2011	83,810	162,803	194,216	205,470	211,403	215,181	218,653	220,844	222,340	223,663	23,211	8,234
3. 2012	XXX	94,365	179,505	211,527	224,424	230,245	233,161	236,142	237,857	238,840	24,216	9,529
4. 2013	XXX	XXX	94,863	193,137	229,695	245,182	253,182	257,943	260,561	262,515	25,455	11,068
5. 2014	XXX	XXX	XXX	105,442	208,824	244,994	259,312	266,448	270,615	274,612	26,898	12,048
6. 2015	XXX	XXX	XXX	XXX	108,370	206,321	245,932	260,363	268,448	274,824	27,246	13,633
7. 2016	XXX	XXX	XXX	XXX	XXX	110,648	217,554	255,525	270,927	278,939	27,949	13,821
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	122,160	234,301	272,644	290,587	28,843	14,219
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	120,559	227,794	268,738	28,774	14,758
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	130,336	243,830	27,485	14,139
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	119,532	20,716	8,976

SCHEDULE P – PART 3E – COMMERCIAL MULTIPLE PERIL

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED) 1 2011	2 2012	3 2013	4 2014	5 2015	6 2016	7 2017	8 2018	9 2019	10 2020	11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
1. Prior	000											
2. 2011												
3. 2012	XXX											
4. 2013	XXX	XXX										
5. 2014	XXX	XXX	XXX									
6. 2015	XXX	XXX	XXX	XXX								
7. 2016	XXX	XXX	XXX	XXX	XXX							
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

NONE

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NONE **Schedule P - Part 3F Sec. 1 and 2, 3G, 3H Sec. 1 and 2**

NONE **Schedule P - Part 3I, 3J, 3K, 3L, 3M**

NONE **Schedule P - Part 3N, 3O, 3P**

NONE **Schedule P - Part 3R Sec. 1 and 2, 3S, 3T**

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SCHEDULE P – PART 4A – HOMEOWNERS/FARMOWNERS

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1 2011	2 2012	3 2013	4 2014	5 2015	6 2016	7 2017	8 2018	9 2019	10 2020
1. Prior										
2. 2011										
3. 2012	XXX									
4. 2013	XXX	XXX								
5. 2014	XXX	XXX	XXX							
6. 2015	XXX	XXX	XXX	XXX						
7. 2016	XXX	XXX	XXX	XXX	XXX					
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

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

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 2011	2 2012	3 2013	4 2014	5 2015	6 2016	7 2017	8 2018	9 2019	10 2020
1. Prior										
2. 2011										
3. 2012	XXX									
4. 2013	XXX	XXX								
5. 2014	XXX	XXX	XXX							
6. 2015	XXX	XXX	XXX	XXX						
7. 2016	XXX	XXX	XXX	XXX	XXX					
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

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

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 2011	2 2012	3 2013	4 2014	5 2015	6 2016	7 2017	8 2018	9 2019	10 2020
1. Prior										
2. 2011										
3. 2012	XXX									
4. 2013	XXX	XXX								
5. 2014	XXX	XXX	XXX							
6. 2015	XXX	XXX	XXX	XXX						
7. 2016	XXX	XXX	XXX	XXX	XXX					
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P – PART 4D – WORKERS' COMPENSATION
(EXLCUDING EXCESS WORKERS' COMPENSATION)

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 2011	2 2012	3 2013	4 2014	5 2015	6 2016	7 2017	8 2018	9 2019	10 2020
1. Prior	1,807,448	1,628,851	1,472,009	1,276,910	1,130,928	981,566	851,317	714,029	690,033	601,404
2. 2011	247,314	150,310	124,521	101,300	77,931	69,003	52,999	43,486	41,839	36,399
3. 2012	XXX	270,453	167,697	128,270	100,094	80,639	66,786	49,854	48,810	42,267
4. 2013	XXX	XXX	271,678	157,100	125,920	99,064	82,572	61,238	55,568	44,152
5. 2014	XXX	XXX	XXX	251,536	150,520	108,401	81,730	62,939	57,474	53,194
6. 2015	XXX	XXX	XXX	XXX	261,234	144,443	96,673	75,795	62,748	53,900
7. 2016	XXX	XXX	XXX	XXX	XXX	258,786	133,203	85,928	68,308	58,811
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	251,271	131,592	74,132	66,576
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	230,917	95,858	66,932
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	217,993	101,558
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	212,389

SCHEDULE P – PART 4E – COMMERCIAL MULTIPLE PERIL

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 2011	2 2012	3 2013	4 2014	5 2015	6 2016	7 2017	8 2018	9 2019	10 2020
1. Prior										
2. 2011										
3. 2012	XXX									
4. 2013	XXX	XXX								
5. 2014	XXX	XXX	XXX							
6. 2015	XXX	XXX	XXX	XXX						
7. 2016	XXX	XXX	XXX	XXX	XXX					
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

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NONE **Schedule P - Part 4F Sec. 1 and 2, 4G, 4H Sec. 1 and 2**

NONE **Schedule P - Part 4I, 4J, 4K, 4L, 4M**

NONE **Schedule P - Part 4N, 4O, 4P**

NONE **Schedule P - Part 4R Sec. 1 and 2, 4S, 4T**

NONE **Schedule P - Part 5A - Section 1-3**

NONE **Schedule P - Part 5B - Section 1-3**

NONE **Schedule P - Part 5C - Section 1-3**

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SCHEDULE P – PART 5D – WORKERS' COMPENSATION

(EXCLUDING EXCESS WORKERS' COMPENSATION)

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1 2011	2 2012	3 2013	4 2014	5 2015	6 2016	7 2017	8 2018	9 2019	10 2020
1. Prior	5,624	2,470	1,464	920	836	723	469	442	543	415
2. 2011	17,862	20,946	21,968	22,500	22,728	22,877	22,965	23,122	23,177	23,211
3. 2012	XXX	18,811	21,678	22,813	23,234	23,522	23,658	24,113	24,181	24,216
4. 2013	XXX	XXX	19,848	22,645	23,867	24,400	24,654	25,259	25,384	25,455
5. 2014	XXX	XXX	XXX	21,479	24,112	25,392	25,903	26,590	26,771	26,898
6. 2015	XXX	XXX	XXX	XXX	22,202	24,802	25,870	26,769	27,102	27,246
7. 2016	XXX	XXX	XXX	XXX	XXX	22,810	25,455	27,097	27,690	27,949
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	24,149	27,093	28,297	28,843
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	25,320	27,601	28,774
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	25,200	27,485
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	20,716

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1 2011	2 2012	3 2013	4 2014	5 2015	6 2016	7 2017	8 2018	9 2019	10 2020
1. Prior	12,581	10,267	8,889	8,041	7,249	6,607	6,192	5,847	5,361	4,978
2. 2011	4,746	2,288	1,320	814	594	457	376	309	264	231
3. 2012	XXX	5,232	2,370	1,264	866	588	458	332	274	235
4. 2013	XXX	XXX	5,560	2,697	1,374	869	634	484	368	296
5. 2014	XXX	XXX	XXX	6,053	2,830	1,394	898	640	476	353
6. 2015	XXX	XXX	XXX	XXX	6,146	2,715	1,450	953	636	491
7. 2016	XXX	XXX	XXX	XXX	XXX	6,201	2,869	1,496	937	689
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	6,398	2,899	1,519	989
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,429	2,927	1,531
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,674	3,118
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,424

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1 2011	2 2012	3 2013	4 2014	5 2015	6 2016	7 2017	8 2018	9 2019	10 2020
1. Prior	1,445	227	130	78	80	105	67	119	102	49
2. 2011	30,227	31,429	31,504	31,525	31,537	31,547	31,551	31,663	31,672	31,676
3. 2012	XXX	32,286	33,503	33,565	33,592	33,606	33,612	33,969	33,979	33,980
4. 2013	XXX	XXX	34,844	36,194	36,264	36,303	36,321	36,804	36,814	36,819
5. 2014	XXX	XXX	XXX	37,359	38,702	38,778	38,797	39,268	39,295	39,299
6. 2015	XXX	XXX	XXX	XXX	39,352	40,843	40,912	41,346	41,365	41,370
7. 2016	XXX	XXX	XXX	XXX	XXX	40,349	41,849	42,403	42,443	42,459
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	41,988	43,942	44,020	44,051
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	43,479	45,010	45,063
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	43,387	44,742
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	36,116

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NONE **Schedule P - Part 5E - Section 1-3**

NONE **Schedule P - Part 5F - Section 1A-3A**

NONE **Schedule P - Part 5F - Section 1B-3B**

NONE **Schedule P - Part 5H - Section 1A-3A**

NONE **Schedule P - Part 5H - Section 1B-3B**

NONE **Schedule P - Part 5R - Section 1A-3A**

NONE **Schedule P - Part 5R - Section 1B-3B**

NONE **Schedule P - Part 5T - Warranty**

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

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED) 1 2011	2 2012	3 2013	4 2014	5 2015	6 2016	7 2017	8 2018	9 2019	10 2020	11 Current Year Premiums Earned
1. Prior											
2. 2011											
3. 2012	XXX										
4. 2013	XXX	XXX									
5. 2014	XXX	XXX	XXX								
6. 2015	XXX	XXX	XXX	XXX							
7. 2016	XXX	XXX	XXX	XXX	XXX						
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX					
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sc P–Pt 1)											XXX

NONE

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED) 1 2011	2 2012	3 2013	4 2014	5 2015	6 2016	7 2017	8 2018	9 2019	10 2020	11 Current Year Premiums Earned
1. Prior											
2. 2011											
3. 2012	XXX										
4. 2013	XXX	XXX									
5. 2014	XXX	XXX	XXX								
6. 2015	XXX	XXX	XXX	XXX							
7. 2016	XXX	XXX	XXX	XXX	XXX						
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX					
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sc P–Pt 1)											XXX

NONE

SCHEDULE P – PART 6D – WORKERS' COMPENSATION

(EXCLUDING EXCESS WORKERS' COMPENSATION)

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED) 1 2011	2 2012	3 2013	4 2014	5 2015	6 2016	7 2017	8 2018	9 2019	10 2020	11 Current Year Premiums Earned
1. Prior	(8,672)	(3,337)	(8,676)	(4,983)	(2,131)	136	(903)	452	(320)	(105)	(105)
2. 2011	375,476	372,538	371,383	368,746	367,454	368,244	368,057	367,552	367,225	367,260	35
3. 2012	XXX	418,055	413,339	407,946	406,373	404,113	404,453	404,099	403,736	403,948	212
4. 2013	XXX	XXX	465,001	463,729	459,776	457,675	455,664	455,779	455,340	455,324	(16)
5. 2014	XXX	XXX	XXX	506,786	506,102	502,975	500,907	499,935	498,682	498,832	150
6. 2015	XXX	XXX	XXX	XXX	521,031	522,885	521,461	519,091	517,463	517,270	(193)
7. 2016	XXX	XXX	XXX	XXX	XXX	542,106	546,218	542,173	541,222	540,760	(462)
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	549,490	558,215	558,001	557,711	(290)
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	544,857	554,875	555,743	868
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	521,034	526,912	5,878
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	490,955	490,955
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	497,032
13. Earned Premiums (Sc P–Pt 1)	366,804	411,780	450,454	492,501	511,398	537,398	547,349	545,903	525,557	497,032	XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED) 1 2011	2 2012	3 2013	4 2014	5 2015	6 2016	7 2017	8 2018	9 2019	10 2020	11 Current Year Premiums Earned
1. Prior	992	1,812	1,032	968							
2. 2011	8,971	8,971	8,971	8,971	8,971	8,971	8,971	8,971	8,971	8,971	
3. 2012	XXX	7,715	7,715	7,715	7,715	7,715	7,715	7,715	7,715	7,715	
4. 2013	XXX	XXX	14,246	14,246	14,246	14,246	14,246	14,246	14,246	14,246	
5. 2014	XXX	XXX	XXX	16,923	18,088	18,088	18,088	18,088	18,088	18,088	
6. 2015	XXX	XXX	XXX	XXX	19,099	19,099	19,099	19,099	19,099	19,099	
7. 2016	XXX	XXX	XXX	XXX	XXX	20,888	20,888	20,888	20,888	20,888	
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	20,654	20,642	20,642	20,642	
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	21,628	21,628	21,628	
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18,289	18,194	(95)
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	13,750	13,750
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	13,655
13. Earned Premiums (Sc P–Pt 1)	9,963	9,527	15,278	17,891	20,264	20,888	20,654	21,616	18,289	13,655	XXX

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NONE **Schedule P - Part 6E Sec. 1 and 2, 6H Sec. 1A and 2A**

NONE **Schedule P - Part 6H Sec. 1B and 2B, 6M Sec. 1B and 2B**

NONE **Schedule P - Part 6N Sec. 1 and 2, 6O Sec. 1 and 2**

NONE **Schedule P - Part 6R Sec. 1A, 2A and 1B, 2B**

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SCHEDULE P – PART 7A – PRIMARY LOSS SENSITIVE CONTRACTS

($000 omitted)

SECTION 1

Schedule P - Part 1	1 Total Net Losses and Expenses Unpaid	2 Net Losses and Expenses Unpaid on Loss Sensitive Contracts	3 Loss Sensitive as Percentage of Total	4 Total Net Premiums Written	5 Net Premiums Written on Loss Sensitive Contracts	6 Loss Sensitive as Percentage of Total
1. Homeowners/Farmowners						
2. Private Passenger Auto Liability/Medical						
3. Commercial Auto/Truck Liability/Medical						
4. Workers' Compensation	2,481,159	350,263	14.117	477,059	72,021	15.097
5. Commercial Multiple Peril						
6. Medical Professional Liability - Occurrence						
7. Medical Professional Liability - Claims-made						
8. Special Liability						
9. Other Liability - Occurrence						
10. Other Liabilities - Claims-made						
11. Special Property						
12. Auto Physical Damage						
13. Fidelity/ Surety						
14. Other						
15. International						
16. Reinsurance-Nonproportional Assumed Property	XXX	XXX	XXX	XXX	XXX	XXX
17. Reinsurance-Nonproportional Assumed Liability	XXX	XXX	XXX	XXX	XXX	XXX
18. Reinsurance-Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX	XXX	XXX
19. Products Liability - Occurrence						
20. Products Liability - Claims-made						
21. Financial Guaranty/Mortgage Guaranty						
22. Warranty						
23. Totals	2,481,159	350,263	14.117	477,059	72,021	15.097

SECTION 2

Years in Which Policies Were Issued	INCURRED LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1 2011	2 2012	3 2013	4 2014	5 2015	6 2016	7 2017	8 2018	9 2019	10 2020
1. Prior	2,260,462	2,227,143	2,194,796	2,155,748	2,123,865	2,096,759	2,071,316	2,044,855	2,040,567	2,010,142
2. 2011	28,059	61,130	58,914	59,415	52,791	52,725	49,070	46,385	45,667	46,358
3. 2012	XXX	23,803	57,146	47,078	42,142	39,449	37,917	37,677	38,318	35,692
4. 2013	XXX	XXX	30,595	71,093	58,192	54,071	51,014	46,938	45,417	44,178
5. 2014	XXX	XXX	XXX	25,370	54,880	51,600	47,237	44,574	42,691	42,007
6. 2015	XXX	XXX	XXX	XXX	31,145	57,381	50,682	46,950	45,283	43,397
7. 2016	XXX	XXX	XXX	XXX	XXX	35,915	58,857	55,524	52,423	50,183
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	28,935	68,011	59,500	58,789
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	56,162	40,704	39,740
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	19,533	40,026
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	24,846

SECTION 3

Years in Which Policies Were Issued	BULK AND INCURRED BUT NOT REPORTED RESERVES FOR LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES AT YEAR END ($000 OMITTED)									
	1 2011	2 2012	3 2013	4 2014	5 2015	6 2016	7 2017	8 2018	9 2019	10 2020
1. Prior	398,555	356,177	320,054	274,668	240,924	209,261	180,588	151,413	145,582	124,636
2. 2011	17,524	26,370	20,869	19,006	12,329	11,398	8,101	5,798	5,198	5,290
3. 2012	XXX	14,781	26,592	14,361	8,880	5,827	4,276	3,698	4,023	1,967
4. 2013	XXX	XXX	19,258	32,839	18,029	13,589	10,498	6,608	5,091	3,903
5. 2014	XXX	XXX	XXX	13,858	20,791	14,799	9,604	6,796	5,093	4,434
6. 2015	XXX	XXX	XXX	XXX	18,247	20,583	11,560	7,501	5,679	3,664
7. 2016	XXX	XXX	XXX	XXX	XXX	21,501	21,444	14,372	10,827	8,215
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	15,135	24,359	13,507	12,626
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	34,659	10,539	6,516
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,301	10,008
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11,815

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SCHEDULE P – PART 7A
PRIMARY LOSS SENSITIVE CONTRACTS (Continued)

SECTION 4

Years in Which Policies Were Issued	NET EARNED PREMIUMS REPORTED AT YEAR END ($000 OMITTED)									
	1 2011	2 2012	3 2013	4 2014	5 2015	6 2016	7 2017	8 2018	9 2019	10 2020
1. Prior	1,931,798	1,935,459	1,946,965	1,951,064	1,952,905	1,952,524	1,951,065	1,947,673	1,943,855	1,943,647
2. 2011	32,882	81,662	59,003	60,260	57,965	57,314	57,503	55,812	54,127	54,403
3. 2012	XXX	36,565	86,335	61,798	63,948	62,793	61,674	60,902	60,006	60,112
4. 2013	XXX	XXX	36,634	91,080	65,642	64,791	62,632	60,613	59,185	59,091
5. 2014	XXX	XXX	XXX	36,345	85,608	56,730	55,084	53,439	50,904	51,318
6. 2015	XXX	XXX	XXX	XXX	33,689	85,729	54,448	54,673	53,974	53,226
7. 2016	XXX	XXX	XXX	XXX	XXX	31,170	87,837	61,955	60,705	60,692
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	28,001	66,208	43,606	43,282
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	35,568	72,091	75,108
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	36,190	86,626
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	36,244

SECTION 5

Years in Which Policies Were Issued	NET RESERVE FOR PREMIUM ADJUSTMENTS AND ACCRUED RETROSPECTIVE PREMIUMS AT YEAR END ($000 OMITTED)									
	1 2011	2 2012	3 2013	4 2014	5 2015	6 2016	7 2017	8 2018	9 2019	10 2020
1. Prior	21,282	19,080	9,636	3,801	346	(533)	(3,378)	(2,908)	(3,649)	1
2. 2011	(16,377)	(5,949)	2,691	54	(1,098)	(155)	(818)	(1,112)	(1,278)	594
3. 2012	XXX	(12,301)	(1,827)	2,400	947	(716)	(939)	(965)	(813)	307
4. 2013	XXX	XXX	(16,040)	(5,462)	1,499	297	(1,300)	(620)	(1,350)	717
5. 2014	XXX	XXX	XXX	(18,712)	(10,645)	(114)	(900)	(746)	(2,107)	615
6. 2015	XXX	XXX	XXX	XXX	(21,368)	(10,356)	1,529	(243)	284	1,515
7. 2016	XXX	XXX	XXX	XXX	XXX	(23,723)	(6,165)	31	(758)	2,469
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	(22,907)	(10,723)	2,365	3,025
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(24,397)	(20,649)	5,779
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(9,302)	(16,067)
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(6,844)

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NONE **Schedule P - Part 7B**

NONE **Schedule P - Part 7B (Continued)**

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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 [X]

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

Years in Which Premiums Were Earned and Losses Were Incurred	DDR Reserve Included in Schedule P, Part 1F, Medical Professional Liability Column 24: Total Net Losses and Expenses Unpaid	
	1 Section 1: Occurrence	2 Section 2: Claims-Made
1.601 Prior		
1.602 2011		
1.603 2012		
1.604 2013		
1.605 2014		
1.606 2015		
1.607 2016		
1.608 2017		
1.609 2018		
1.610 2019		
1.611 2020		
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 Claimant

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 P Part 6 Section 1 was restated as of 12/31/20 to reflect corrected allocations by years in which premiums were earned. There was no change to calendar year total earned premiums. The cumulative premiums earned Direct and Assumed at Year End for prior years is not materially affected by this change.

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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 Premium Written for Federal Purchasing Groups (Included in Col. 2)
1. Alabama	AL	N								
2. Alaska	AK	N								
3. Arizona	AZ	N								
4. Arkansas	AR	N								
5. California	CA	N								
6. Colorado	CO	N								
7. Connecticut	CT	N								
8. Delaware	DE	N								
9. District of Columbia	DC	N								
10. Florida	FL	N								
11. Georgia	GA	N								
12. Hawaii	HI	N								
13. Idaho	ID	N								
14. Illinois	IL	N								
15. Indiana	IN	N								
16. Iowa	IA	N								
17. Kansas	KS	N								
18. Kentucky	KY	N								
19. Louisiana	LA	N								
20. Maine	ME	N								
21. Maryland	MD	N								
22. Massachusetts	MA	N								
23. Michigan	MI	N								
24. Minnesota	MN	N								
25. Mississippi	MS	N								
26. Missouri	MO	N								
27. Montana	MT	N								
28. Nebraska	NE	N								
29. Nevada	NV	N								
30. New Hampshire	NH	N								
31. New Jersey	NJ	N								
32. New Mexico	NM	N								
33. New York	NY	N								
34. North Carolina	NC	N								
35. North Dakota	ND	N								
36. Ohio	OH	N								
37. Oklahoma	OK	N								
38. Oregon	OR	L	458,354,896	464,891,852	99,993,093	317,660,778	257,901,166	2,018,074,593		
39. Pennsylvania	PA	N								
40. Rhode Island	RI	N								
41. South Carolina	SC	N								
42. South Dakota	SD	N								
43. Tennessee	TN	N								
44. Texas	TX	N								
45. Utah	UT	N								
46. Vermont	VT	N								
47. Virginia	VA	N								
48. Washington	WA	N								
49. West Virginia	WV	N								
50. Wisconsin	WI	N								
51. Wyoming	WY	N								
52. American Samoa	AS	N								
53. Guam	GU	N								
54. Puerto Rico	PR	N								
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		(a) 1	458,354,896	464,891,852	99,993,093	317,660,778	257,901,166	2,018,074,593		

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								

NONE

Explanation of basis of allocation of premiums by states, etc.

(a) Active Status Counts

L – Licensed or Chartered - Licensed insurance carrier or domiciled RRG	1
E – Eligible - Reporting entities eligble or approved to write surplus lines in the state	
D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile	
R - Registered - Non-domiciled RRGs	
Q - Qualified - Qualified or accredited reinsurer	
N – None of the above - Not allowed to write business in the state (other than their state of domicile - See DSLI)	56

Explanation of basis of allocation of premiums by states, etc.

Premiums are allocated to those states where the insured risks are located.

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NONE Schedule T - Part 2

NONE Schedule Y - Part 1

NONE Schedule Y - Part 1A

NONE Schedule Y - Part 2

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SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

		Responses
	MARCH FILING	
1.	Will an actuarial opinion be filed by March 1?	YES
2.	Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
3.	Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?	YES
4.	Will the confidential Risk-based Capital Report be filed with the state of domicile, if required, by March 1?	YES
	APRIL FILING	
5.	Will the Insurance Expense Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
6.	Will Management's Discussion and Analysis be filed by April 1?	YES
7.	Will the Supplemental Investment Risks Interrogatories be filed by April 1?	YES
	MAY FILING	
8.	Will this company be included in a combined annual statement that is filed with the NAIC by May 1?	WAIVED
	JUNE FILING	
9.	Will an audited financial report be filed by June 1?	WAIVED
10.	Will Accountants Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	WAIVED
	AUGUST FILING	
11.	Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1?	WAIVED

The following supplemental reports are required to be filed as part of your annual statement filing if your company is enganged 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	
12.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1?	NO
13.	Will the Financial Guaranty Insurance Exhibit be filed by March 1?	NO
14.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	NO
15.	Will Supplemental A to Schedule T (Medical Professional Liablity Supplement) be filed by March 1?	NO
16.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
17.	Will the Premiums Attributed to Protected Cells be filed by March 1?	NO
18.	Will the Reinsurance Summary Supplemental Filing for General Interrogatory 9 be filed with the state of domicile and the NAIC by March 1?	NO
19.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
20.	Will the confidential Actuarial Opinion Summary be filed with the state of domicile, if required, by March 15 (or the date otherwise specified)?	YES
21.	Will the Reinsurance Attestation Supplement be filed with the state of domicile and the NAIC by March 1?	YES
22.	Will the Exceptions to the Reinsurance Attestation Supplement be filed with the state of domicile by March 1?	NO
23.	Will the Bail Bond Supplement be filed with the state of domicile and the NAIC by March 1?	NO
24.	Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
25.	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
26.	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
27.	Will an approval from the reporting entity's state of domicle for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	YES
28.	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	
29.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1?	NO
30.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	NO
31.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	NO
32.	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
33.	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
34.	Will the Cybersecurity and Identity Theft Insurance Coverage Supplement be filed with the state of domicile and the NAIC by April 1?	NO
35.	Will the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit be filed with the state of domicile and the NAIC by April?	NO
36.	Will the Adjustments to the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit (if require be filed with the state of domicile and the NAIC by April 1?	NO

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SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

37. Will the Private Flood Insurance Supplement be filed with the state of domicile and the NAIC by April 1? NO

AUGUST FILING

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

Bar Code:

36196202020100000
36196202022000000
36196202022100000
36196202022200000
36196202042000000
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36196202036000000
36196202045500000
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Page 2 - Continuation

ASSETS

	Current Year			Prior Year
	1	2	3	4
REMAINING WRITE-INS AGGREGATED AT LINE 25 FOR OTHER THAN INVESTED ASSETS	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Net Admitted Assets
2504. Due from & deposits in pools	6,723,146		6,723,146	8,894,925
2597. Totals (Lines 2504 through 2596) (Page 2, Line 2598)	6,723,146		6,723,146	8,894,925

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LIABILITIES, SURPLUS AND OTHER FUNDS

REMAINING WRITE-INS AGGREGATED AT LINE 25 FOR LIABILITIES	1 Current Year	2 Prior Year
2504. Miscellaneous liabilities	370,537	410,883
2597. Totals (Lines 2504 through 2596) (Page 3, Line 2598)	370,537	410,883

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OVERFLOW PAGE FOR WRITE-INS

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EXHIBIT OF NONADMITTED ASSETS

DETAILS OF WRITE-IN LINES FOR OTHER THAN INVESTED ASSETS AT LINE 25	1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
2504. Due from & deposits in pools			
2597. Totals (Lines 2504 through 2596) (Page 13, Line 2598)			

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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	271,800,255	5.63	271,800,255		271,800,255	5.63
1.02 All other governments	36,379,124	0.75	36,379,124		36,379,124	0.75
1.03 U.S. states, territories and possessions, etc. guaranteed						
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	12,210,429	0.25	12,210,429		12,210,429	0.25
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	589,847,084	12.21	589,847,084		589,847,084	12.21
1.06 Industrial and miscellaneous	2,737,951,268	56.67	2,737,951,268		2,737,951,268	56.67
1.07 Hybrid securities	31,103,256	0.64	31,103,256		31,103,256	0.64
1.08 Parent, subsidiaries and affiliates						
1.09 SVO identified funds						
1.10 Unaffiliated bank loans						
1.11 Total long-term bonds	3,679,291,416	76.16	3,679,291,416		3,679,291,416	76.16
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)						
2.02 Parent, subsidiaries and affiliates						
2.03 Total preferred stocks						
3 Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)						
3.02 Industrial and miscellaneous Other (Unaffiliated)	40,041,744	0.83	40,041,744		40,041,744	0.83
3.03 Parent, subsidiaries and affiliates Publicly traded						
3.04 Parent, subsidiaries and affiliates Other						
3.05 Mutual funds	574,369,728	11.89	574,369,728		574,369,728	11.89
3.06 Unit investment trusts						
3.07 Closed-end funds						
3.08 Total common stocks	614,411,472	12.72	614,411,472		614,411,472	12.72
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages						
4.02 Residential mortgages						
4.03 Commercial mortgages						
4.04 Mezzanine real estate loans						
4.05 Total valuation allowance						
4.06 Total mortgage loans						
5. Real estate (Schedule A):						
5.01 Properties occupied by company	96,004,063	1.99	96,004,063		96,004,063	1.99
5.02 Properties held for production of income						
5.03 Properties held for sale						
5.04 Total real estate	96,004,063	1.99	96,004,063		96,004,063	1.99
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	42,670,893	0.88	42,670,893		42,670,893	0.88
6.02 Cash equivalents (Schedule E, Part 2)	8,175,814	0.17	8,175,814	56,546,185	64,721,999	1.34
6.03 Short-term investments (Schedule DA)	196,132,448	4.06	196,132,448		196,132,448	4.06
6.04 Total cash, cash equivalents and short-term investments	246,979,155	5.11	246,979,155	56,546,185	303,525,340	6.28
7. Contract loans						
8. Derivatives (Schedule DB)						
9. Other invested assets (Schedule BA)	137,466,728	2.85	137,466,728		137,466,728	2.85
10. Receivables for securities	324,120	0.01	324,120		324,120	0.01
11. Securities Lending (Schedule DL, Part 1)	56,546,185	1.17	56,546,185	X X X	X X X	X X X
12. Other invested assets (Page 2, Line 11)						
13. Total invested assets	4,831,023,139	100.00	4,831,023,139	56,546,185	4,831,023,139	100.00

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SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		97,829,905
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)	1,371,991	1,371,991
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		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	3,197,833	
	8.2 Totals, Part 3, Column 9		3,197,833
9.	Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8)		96,004,063
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		96,004,063

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

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SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1. Book/adjusted carrying value, December 31 of prior year		76,321,387
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)	64,123,613	64,123,613
3. Capitalized deferred interest and other:		
3.1 Totals, Part 1, Column 16		
3.2 Totals, Part 3, Column 12		
4. Accrual of discount		1,192
5. Unrealized valuation increase (decrease):		
5.1 Totals, Part 1, Column 13	(2,975,632)	
5.2 Totals, Part 3, Column 9		(2,975,632)
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		3,832
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 the end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		137,466,728
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)		137,466,728

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1. Book/adjusted carrying value, December 31 of prior year		4,320,875,116
2. Cost of bonds and stocks acquired, Part 3, Column 7		1,548,695,726
3. Accrual of discount		3,587,146
4. Unrealized valuation increase (decrease):		
4.1 Part 1, Column 12	(2,926,637)	
4.2 Part 2, Section 1, Column 15		
4.3 Part 2, Section 2, Column 13	81,278,474	
4.4 Part 4,Column 11	(199,190)	78,152,647
5. Total gain (loss) on disposals, Part 4, Column 19		66,185,780
6. Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		1,707,498,994
7. Deduct amortization of premium		18,771,167
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. Notes 5Q, Line 2		2,476,634
11. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9 + 10)		4,293,702,888
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)		4,293,702,888

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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	271,800,255	283,415,000	272,243,329	266,451,174
Governments	2. Canada				
(Including all obligations guaranteed	3. Other Countries	36,379,124	40,839,965	36,718,150	35,160,000
by governments)	4. Totals	308,179,379	324,254,965	308,961,479	301,611,174
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	12,210,429	13,095,005	12,187,755	12,510,000
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	589,847,084	622,023,161	594,470,880	567,281,737
	8. United States	2,164,896,891	2,506,252,048	2,210,893,538	2,105,280,642
Industrial and Miscellaneous, SVO Identified	9. Canada	57,491,769	66,844,950	58,764,327	55,951,000
Funds, Unaffiliated Bank Loans and Hybrid	10. Other Countries	546,665,864	612,361,513	547,610,774	548,366,148
Securities (unaffiliated)	11. Totals	2,769,054,524	3,185,458,511	2,817,268,639	2,709,597,790
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	3,679,291,416	4,144,831,642	3,732,888,753	3,591,000,701
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	364,828,996	364,828,996	159,598,359	
Industrial and Miscellaneous (unaffiliated)	21. Canada	15,746,243	15,746,243	5,777,395	
	22. Other Countries	233,836,233	233,836,233	85,795,978	
	23. Totals	614,411,472	614,411,472	251,171,732	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	614,411,472	614,411,472	251,171,732	
	26. Total Stocks	614,411,472	614,411,472	251,171,732	
	27. Total Bonds and Stocks	4,293,702,888	4,759,243,114	3,984,060,485	

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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	244,417,072	66,517,344	29,507,532	19,554,612	107,828,143	XXX	467,824,703	12.072	499,555,154	12.750	467,824,703	
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	244,417,072	66,517,344	29,507,532	19,554,612	107,828,143	XXX	467,824,703	12.072	499,555,154	12.750	467,824,703	
2. All Other Governments												
2.1 NAIC 1		3,891,757	9,334,949		2,164,737	XXX	15,391,443	0.397	10,687,173	0.273		15,391,443
2.2 NAIC 2		4,571,629	4,660,766	538,932	11,216,354	XXX	20,987,681	0.542	25,322,532	0.646	8,566,084	12,421,597
2.3 NAIC 3						XXX						
2.4 NAIC 4						XXX			1,234,140	0.031		
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals		8,463,386	13,995,715	538,932	13,381,091	XXX	36,379,124	0.939	37,243,845	0.951	8,566,084	27,813,040
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1						XXX						
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals						XXX						
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1	1,880,000		2,120,000	2,000,000		XXX	6,000,000	0.155	7,330,000	0.187	6,000,000	
4.2 NAIC 2						XXX						
4.3 NAIC 3				6,210,429		XXX	6,210,429	0.160	6,202,613	0.158	6,210,429	
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals	1,880,000		2,120,000	8,210,429		XXX	12,210,429	0.315	13,532,613	0.345	12,210,429	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	116,059,198	221,504,474	98,889,849	89,756,840	50,212,327	XXX	576,422,688	14.874	687,622,013	17.550	534,029,362	42,393,326
5.2 NAIC 2	2,963,056	864,684				XXX	3,827,740	0.099	10,701,176	0.273	3,827,740	
5.3 NAIC 3	2,905,988	6,690,668				XXX	9,596,656	0.248			4,246,656	5,350,000
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals	121,928,242	229,059,826	98,889,849	89,756,840	50,212,327	XXX	589,847,084	15.220	698,323,189	17.823	542,103,758	47,743,326

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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	77,006,239	369,403,079	360,030,041	129,546,114	169,933,919	XXX	1,105,919,392	28.537	1,098,587,856	28.039	668,566,788	437,352,604
6.2 NAIC 2	13,460,988	377,700,232	575,018,551	227,883,042	200,170,015	XXX	1,394,232,828	35.976	1,388,406,293	35.437	1,143,987,351	250,245,477
6.3 NAIC 3	11,532,829	70,044,230	61,998,538	28,005,384	31,382,844	XXX	202,963,825	5.237	143,638,104	3.666	140,667,266	62,296,559
6.4 NAIC 4	2,050,610	17,120,064	13,843,837	390,790	1,537,922	XXX	34,943,223	0.902	20,885,057	0.533	8,324,054	26,619,169
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 Totals	104,050,666	834,267,605	1,010,890,967	385,825,330	403,024,700	XXX	2,738,059,268	70.652	2,651,517,310	67.675	1,961,545,459	776,513,809
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2		2,386,791	5,704,917	1,898,275	15,912,023	XXX	25,902,006	0.668	17,834,708	0.455	25,902,006	
7.3 NAIC 3					5,201,250	XXX	5,201,250	0.134			5,201,250	
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals		2,386,791	5,704,917	1,898,275	21,113,273	XXX	31,103,256	0.803	17,834,708	0.455	31,103,256	
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						

NONE

NONE

NONE

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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. 8 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 439,362,509	661,316,654	499,882,371	240,857,566	330,139,126		2,171,558,226	56.034	XXX	XXX	1,676,420,853	495,137,373
11.2 NAIC 2	(d) 16,424,044	385,523,336	585,384,234	230,320,249	227,298,392		1,444,950,255	37.285	XXX	XXX	1,182,283,181	262,667,074
11.3 NAIC 3	(d) 14,438,817	76,734,898	61,998,538	34,215,813	36,584,094		223,972,160	5.779	XXX	XXX	156,325,601	67,646,559
11.4 NAIC 4	(d) 2,050,610	17,120,064	13,843,837	390,790	1,537,922		34,943,223	0.902	XXX	XXX	8,324,054	26,619,169
11.5 NAIC 5	(d)						(c)		XXX	XXX		
11.6 NAIC 6	(d)						(c)		XXX	XXX		
11.7 Totals	472,275,980	1,140,694,952	1,161,108,980	505,784,418	595,559,534		(b) 3,875,423,864	100.000	XXX	XXX	3,023,353,689	852,070,175
11.8 Line 11.7 as a % of Col. 7	12.186	29.434	29.961	13.051	15.368		100.000	XXX	XXX	XXX	78.013	21.987
12. Total Bonds Prior Year												
12.1 NAIC 1	247,521,960	812,167,845	705,811,050	278,154,815	260,126,526		XXX	XXX	2,303,782,196	58.800	1,813,703,281	490,078,915
12.2 NAIC 2	27,376,775	411,148,335	587,782,567	240,277,488	175,679,544		XXX	XXX	1,442,264,709	36.811	1,155,316,680	286,948,029
12.3 NAIC 3	7,748,481	57,348,938	57,656,482	13,799,100	13,287,716		XXX	XXX	149,840,717	3.824	106,202,684	43,638,033
12.4 NAIC 4	1,370,000	15,104,279	5,644,918				XXX	XXX	22,119,197	0.565	6,891,039	15,228,158
12.5 NAIC 5							XXX	XXX	(c)			
12.6 NAIC 6							XXX	XXX	(c)			
12.7 Totals	284,017,216	1,295,769,397	1,356,895,017	532,231,403	449,093,786		XXX	XXX	(b) 3,918,006,819	100.000	3,082,113,684	835,893,135
12.8 Line 12.7 as a % of Col. 9	7.249	33.072	34.632	13.584	11.462		XXX	XXX	100.000	XXX	78.665	21.335
13. Total Publicly Traded Bonds												
13.1 NAIC 1	368,479,588	412,592,304	379,714,132	205,341,629	310,293,200		1,676,420,853	43.258	1,813,703,281	46.291	1,676,420,853	XXX
13.2 NAIC 2	8,973,577	261,542,509	494,207,356	218,994,065	198,565,674		1,182,283,181	30.507	1,155,316,680	29.487	1,182,283,181	XXX
13.3 NAIC 3	9,442,844	37,859,623	40,173,227	32,265,813	36,584,094		156,325,601	4.034	106,202,684	2.711	156,325,601	XXX
13.4 NAIC 4	1,963,369	6,268,931	91,754				8,324,054	0.215	6,891,039	0.176	8,324,054	XXX
13.5 NAIC 5												XXX
13.6 NAIC 6												XXX
13.7 Totals	388,859,378	718,263,367	914,186,469	456,601,507	545,442,968		3,023,353,689	78.013	3,082,113,684	78.665	3,023,353,689	XXX
13.8 Line 13.7 as a % of Col. 7	12.862	23.757	30.237	15.102	18.041		100.000	XXX	XXX	XXX	100.000	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	10.034	18.534	23.589	11.782	14.074		78.013	XXX	XXX	XXX	78.013	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	70,882,921	248,724,351	120,168,240	35,515,936	19,845,925		495,137,373	12.776	490,078,915	12.508	XXX	495,137,373
14.2 NAIC 2	7,450,467	123,980,826	91,176,878	11,326,185	28,732,718		262,667,074	6.778	286,948,029	7.324	XXX	262,667,074
14.3 NAIC 3	4,995,973	38,875,274	21,825,312	1,950,000			67,646,559	1.746	43,638,033	1.114	XXX	67,646,559
14.4 NAIC 4	87,241	10,851,134	13,752,082	390,790	1,537,922		26,619,169	0.687	15,228,158	0.389	XXX	26,619,169
14.5 NAIC 5											XXX	
14.6 NAIC 6											XXX	
14.7 Totals	83,416,602	422,431,585	246,922,512	49,182,911	50,116,565		852,070,175	21.987	835,893,135	21.335	XXX	852,070,175
14.8 Line 14.7 as a % of Col. 7	9.790	49.577	28.979	5.772	5.882		100.000	XXX	XXX	XXX	XXX	100.000
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	2.152	10.900	6.371	1.269	1.293		21.987	XXX	XXX	XXX	XXX	21.987

(a) Includes $ 852,070,175 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

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

(c) Includes $ 0 current year of bonds with 5GI designations, $ 0 prior year of bonds with 5GI designations and $ 0 current year, $ 0 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 196,132,448; NAIC 2 $ 0; NAIC 3 $ 0; NAIC 4 $ 0; NAIC 5 $ 0; NAIC 6 $ 0.

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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 11.7	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	231,076,929	39,303,846	18,419,651	4,598,294	92,144,323	XXX	385,543,043	9.948	435,238,735	11.109	385,543,043	
1.02 Residential Mortgage-Backed Securities	13,307,309	27,072,005	10,885,767	14,536,069	15,683,820	XXX	81,484,970	2.103	63,480,370	1.620	81,484,970	
1.03 Commercial Mortgage-Backed Securities						XXX						
1.04 Other Loan-Backed and Structured Securities	32,834	141,493	202,114	420,249		XXX	796,690	0.021	836,049	0.021	796,690	
1.05 Totals	244,417,072	66,517,344	29,507,532	19,554,612	107,828,143	XXX	467,824,703	12.072	499,555,154	12.750	467,824,703	
2. All Other Governments												
2.01 Issuer Obligations		8,463,386	13,995,715	538,932	13,381,091	XXX	36,379,124	0.939	37,243,845	0.951	8,566,084	27,813,040
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		8,463,386	13,995,715	538,932	13,381,091	XXX	36,379,124	0.939	37,243,845	0.951	8,566,084	27,813,040
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations						XXX						
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						XXX						
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	1,880,000		2,120,000	8,210,429		XXX	12,210,429	0.315	13,532,613	0.345	12,210,429	
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	1,880,000		2,120,000	8,210,429		XXX	12,210,429	0.315	13,532,613	0.345	12,210,429	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01 Issuer Obligations	15,589,188	19,653,060	6,829,571	28,250,680	9,989,558	XXX	80,312,057	2.072	152,744,488	3.899	72,799,019	7,513,038
5.02 Residential Mortgage-Backed Securities	101,910,403	187,422,809	88,082,082	61,506,160	40,222,769	XXX	479,144,223	12.364	515,380,874	13.154	466,050,118	13,094,105
5.03 Commercial Mortgage-Backed Securities	4,428,651	21,983,957	3,978,196			XXX	30,390,804	0.784	30,197,827	0.771	3,254,621	27,136,183
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 Totals	121,928,242	229,059,826	98,889,849	89,756,840	50,212,327	XXX	589,847,084	15.220	698,323,189	17.823	542,103,758	47,743,326
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	21,960,242	593,943,895	913,106,827	357,962,969	401,440,938	XXX	2,288,414,871	59.049	2,200,429,356	56.162	1,866,550,590	421,864,281
6.02 Residential Mortgage-Backed Securities	19,514,471	35,946,426	20,316,630	1,183,746	1,583,762	XXX	78,545,035	2.027	81,809,725	2.088	2,307,061	76,237,974
6.03 Commercial Mortgage-Backed Securities	50,377,269	54,582,913	39,188,256			XXX	144,148,438	3.720	149,625,206	3.819	78,356,021	65,792,418
6.04 Other Loan-Backed and Structured Securities	12,198,684	149,794,371	38,279,254	26,678,615		XXX	226,950,924	5.856	219,653,023	5.606	14,331,787	212,619,136
6.05 Totals	104,050,666	834,267,605	1,010,890,967	385,825,330	403,024,700	XXX	2,738,059,268	70.652	2,651,517,310	67.675	1,961,545,459	776,513,809
7. Hybrid Securities												
7.01 Issuer Obligations		2,386,791	5,704,917	1,898,275	21,113,273	XXX	31,103,256	0.803	17,834,708	0.455	31,103,256	
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		2,386,791	5,704,917	1,898,275	21,113,273	XXX	31,103,256	0.803	17,834,708	0.455	31,103,256	
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						

NONE

NONE

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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 11.7	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							
9.02 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
9.03 Totals	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	270,506,359	663,750,978	960,176,681	401,459,579	538,069,183	XXX	2,833,962,780	73.127	XXX	XXX	2,376,772,421	457,190,359
11.02 Residential Mortgage-Backed Securities	134,732,183	250,441,240	119,284,479	77,225,975	57,490,351	XXX	639,174,228	16.493	XXX	XXX	549,842,149	89,332,079
11.03 Commercial Mortgage-Backed Securities	54,805,920	76,566,870	43,166,452			XXX	174,539,242	4.504	XXX	XXX	81,610,642	92,928,601
11.04 Other Loan-Backed and Structured Securities	12,231,518	149,935,864	38,481,368	27,098,864		XXX	227,747,614	5.877	XXX	XXX	15,128,477	212,619,136
11.05 SVO - Identified Securities	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	472,275,980	1,140,694,952	1,161,108,980	505,784,418	595,559,534		3,875,423,864	100.000	XXX	XXX	3,023,353,689	852,070,175
11.09 Line 11.08 as a % of Col. 7	12.186	29.434	29.961	13.051	15.368		100.000	XXX	XXX	XXX	78.013	21.987
12. Total Bonds Prior Year												
12.01 Issuer Obligations	151,865,928	801,225,331	1,061,966,562	417,104,425	424,861,499	XXX	XXX	XXX	2,857,023,745	72.920	2,411,823,624	445,200,121
12.02 Residential Mortgage-Backed Securities	95,070,098	255,163,247	175,530,161	110,675,176	24,232,287	XXX	XXX	XXX	660,670,969	16.862	567,148,740	93,522,230
12.03 Commercial Mortgage-Backed Securities	31,540,595	95,811,640	52,470,798			XXX	XXX	XXX	179,823,033	4.590	85,930,841	93,892,192
12.04 Other Loan-Backed and Structured Securities	5,540,595	143,569,179	66,927,496	4,451,802		XXX	XXX	XXX	220,489,072	5.628	17,210,479	203,278,592
12.05 SVO - Identified Securities	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	284,017,216	1,295,769,397	1,356,895,017	532,231,403	449,093,786		XXX	XXX	3,918,006,819	100.000	3,082,113,684	835,893,135
12.09 Line 12.08 as a % of Col. 9	7.249	33.072	34.632	13.584	11.462		XXX	XXX	100.000%	XXX	78.665	21.335
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	263,164,864	462,538,876	783,361,851	378,170,451	489,536,379	XXX	2,376,772,421	61.329	2,411,823,624	61.557	2,376,772,421	XXX
13.02 Residential Mortgage-Backed Securities	115,385,814	208,619,358	93,559,605	76,370,783	55,906,589	XXX	549,842,149	14.188	567,148,740	14.475	549,842,149	XXX
13.03 Commercial Mortgage-Backed Securities	8,041,482	43,862,320	29,706,840			XXX	81,610,642	2.106	85,930,841	2.193	81,610,642	XXX
13.04 Other Loan-Backed and Structured Securities	2,267,218	3,242,813	7,558,173	2,060,273		XXX	15,128,477	0.390	17,210,479	0.439	15,128,477	XXX
13.05 SVO - Identified Securities	XXX	XXX	XXX	XXX	XXX							XXX
13.06 Affiliated Bank Loans						XXX						XXX
13.07 Unaffiliated Bank Loans						XXX						XXX
13.08 Totals	388,859,378	718,263,367	914,186,469	456,601,507	545,442,968		3,023,353,689	78.013	3,082,113,684	78.665	3,023,353,689	XXX
13.09 Line 13.08 as a % of Col. 7	12.862	23.757	30.237	15.102	18.041		100.000	XXX	XXX	XXX	100.000	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	10.034	18.534	23.589	11.782	14.074		78.013	XXX	XXX	XXX	78.013	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	7,341,495	201,212,102	176,814,831	23,289,128	48,532,803	XXX	457,190,359	11.797	445,200,121	11.363	XXX	457,190,359
14.02 Residential Mortgage-Backed Securities	19,346,368	41,821,883	25,724,873	855,193	1,583,762	XXX	89,332,079	2.305	93,522,230	2.387	XXX	89,332,079
14.03 Commercial Mortgage-Backed Securities	46,764,439	32,704,549	13,459,613			XXX	92,928,601	2.398	93,892,192	2.396	XXX	92,928,601
14.04 Other Loan-Backed and Structured Securities	9,964,300	146,693,051	30,923,195	25,038,590		XXX	212,619,136	5.486	203,278,592	5.188	XXX	212,619,136
14.05 SVO - Identified Securities	XXX	XXX	XXX	XXX	XXX						XXX	
14.06 Affiliated Bank Loans						XXX					XXX	
14.07 Unaffiliated Bank Loans						XXX					XXX	
14.08 Totals	83,416,602	422,431,585	246,922,512	49,182,911	50,116,565		852,070,175	21.987	835,893,135	21.335	XXX	852,070,175
14.09 Line 14.08 as a % of Col. 7	9.790	49.577	28.979	5.772	5.882		100.000	XXX	XXX	XXX	XXX	100.000
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	2.152	10.900	6.371	1.269	1.293		21.987	XXX	XXX	XXX	XXX	21.987

NONE

NONE

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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	71,666,671	71,666,671			
2. Cost of short-term investments acquired	422,834,732	422,834,732			
3. Accrual of discount	322,326	322,326			
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals	47,450	47,450			
6. Deduct consideration received on disposals	298,738,731	298,738,731			
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)	196,132,448	196,132,448			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	196,132,448	196,132,448			

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

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NONE **Schedule DB - Part A and B Verification**

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

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

NONE **Schedule DB - Verification**

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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	22,320,902	18,245,567		4,075,335
2. Cost of cash equivalents acquired	1,258,165,389	37,763,596		1,220,401,793
3. Accrual of discount	10,837	10,837		
4. Unrealized valuation increase (decrease)				
5. Total gain (loss) on disposals				
6. Deduct consideration received on disposals	1,272,321,314	56,020,000		1,216,301,314
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)	8,175,814			8,175,814
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	8,175,814			8,175,814

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

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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 Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V.	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Office Building 39571		Salem	OR	10/05/1973	12/31/2020	78,506,241		73,245,974	73,245,974	1,958,238			(1,958,238)		4,853,784	1,574,296
Office Building 33857		Salem	OR	10/04/1993	12/31/2020	28,146,756		19,087,369	19,087,369	1,011,614			(1,011,614)		922,392	673,532
Land and Land Improvements - 39624		Salem	OR	10/04/1993	12/31/2020	1,292,913		1,190,913	1,190,912	64,738			(64,738)			12,133
Parking Structure 33874		Salem	OR	10/04/1993	11/15/2020	5,074,245		1,786,687	8,029,330	126,865			(126,865)			336,445
Office Building 37142		Medford	OR	08/08/2001	11/15/2020	1,349,008		645,811	1,812,020	36,378			(36,378)		180,347	81,380
Office Building 32707		North Bend	OR	05/14/1982	11/15/2020	125,155		47,309	449,450						20,988	330,594
0299999 Properties occupied by the reporting entity - Administrative *						114,494,318		96,004,063	103,815,055	3,197,833			(3,197,833)		5,977,511	3,008,380
0399999 Total Properties occupied by the reporting entity						114,494,318		96,004,063	103,815,055	3,197,833			(3,197,833)		5,977,511	3,008,380
0699999 Totals						114,494,318		96,004,063	103,815,055	3,197,833			(3,197,833)		5,977,511	3,008,380

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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
Capitalized portion of construction in progress: Office Building 39571	Salem	OR	12/31/2020	Various			440,657	440,657
Capitalized portion of construction in progress: Office Building 33857	Salem	OR	12/31/2020	Various			918,966	918,966
Capitalized portion of construction in progress: Land Improvements - 39624	Salem	OR	12/31/2020	Various			12,368	12,368
0199999 Acquired by purchase							1,371,991	1,371,991
0399999 Totals							1,371,991	1,371,991

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NONE Schedule A - Part 3

NONE Schedule B - Part 1

NONE Schedule B - Part 2

NONE Schedule B - Part 3

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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 Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifer and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	PRIIME PROPERTY FUND LLC		New York	NY	Morgan Stanley Real Estate Advisor		12/30/2019		124,123,613	121,147,981	121,147,981	(2,975,632)					4,123,613		0.450
2199999 Joint Venture, Partnership or Limited Liability Interests - Real Estate - Unaffilia									124,123,613	121,147,981	121,147,981	(2,975,632)					4,123,613		X X X
401378-AA-2	GUARDIAN LIFE INSURANCE SERIES		New York	NY	Direct	1.D FE	11/30/2012		4,553,704	6,977,066	4,559,620		949				339,250		
575767-AG-3	MASS MUTUAL LIFE INS CO SERIES 1		Springfield	MA	Morgan Stanley Co. Inc.	1.D FE	05/27/2009		647,538	1,088,872	648,600		152				58,220		
638671-AK-3	NATIONWIDE MUTUAL INSURA SERIE		Columbus	OH	Direct	1.G FE	11/30/2012		3,007,607	5,223,206	3,006,918		(147)				281,250		
64952G-AE-8	NEW YORK LIFE INSURANCE SERIES		New York	NY	Direct	1.C FE	01/01/2006		4,695,798	6,295,748	4,657,404		(3,685)				269,663		
878091-BC-0	TEACHERS INSUR AND ANNUITY SER		New York	NY	Direct	1.D FE	11/30/2012		3,445,604	5,426,808	3,446,205		92				236,325		
2799999 Surplus Debentures - Unaffiliated									16,350,251	25,011,700	16,318,747		(2,639)				1,184,708		X X X
4899999 Subtotal Unaffiliated									140,473,864	146,159,681	137,466,728	(2,975,632)	(2,639)				5,308,321		X X X
5099999 Totals									140,473,864	146,159,681	137,466,728	(2,975,632)	(2,639)				5,308,321		X X X

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A $	1B $	1C $ 4,657,404	1D $ 8,654,425	1E $	1F $	1G $ 3,006,918
2A $	2B $	2C $				
3A $	3B $	3C $				
4A $	4B $	4C $				
5A $	5B $	5C $				
6 $						

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SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Ident-ification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	PRIME PROPERTY FUND LLC	New York	NY	Morgan Stanley Real Estate Advisor Inc.	12/30/2019			64,123,613		0.450
2199999 Joint Venture, Partnership or Limited Liability Interests - Real Estate - Unaffiliated								64,123,613		X X X
4899999 Subtotal Unaffiliated								64,123,613		X X X
5099999 Totals								64,123,613		X X X

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NONE Schedule BA - Part 3

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SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrativ Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
912810-RV-2	UNITED STATES TREASURY N B				1.A	143,177	130.758	156,909	120,000	142,608		(569)			3.000	2.052	FA	1,348	2,100	02/21/2020	02/15/2047
912810-RX-8	UNITED STATES TREASURY N B				1.A	2,786,344	130.957	2,972,725	2,270,000	2,774,269		(12,074)			3.000	1.921	MN	8,606	68,100	02/21/2020	05/15/2047
912810-RZ-3	UNITED STATES TREASURY N B				1.A	7,158,112	125.492	7,862,086	6,265,000	7,149,859		(8,759)			2.750	2.032	MN	22,369	128,150	08/31/2020	11/15/2047
912810-SA-7	UNITED STATES TREASURY N B				1.A	4,138,147	131.273	5,401,902	4,115,000	4,136,765		(518)			3.000	2.971	FA	46,629	123,450	03/29/2018	02/15/2048
912810-SN-9	UNITED STATES TREASURY N B	LS			1.A	3,094,021	90.719	2,957,431	3,260,000	3,095,213		1,192			1.250	1.461	MN	5,291	20,375	10/05/2020	05/15/2050
912810-SP-4	UNITED STATES TREASURY N B				1.A	48,205,625	93.656	46,687,641	49,850,000	48,214,980		9,355			1.375	1.512	FA	258,902		12/11/2020	08/15/2050
912810-SQ-2	US TREASURY N B				1.A	4,596,563	94.672	4,544,250	4,800,000	4,598,294		1,731			1.125	1.370	FA	20,397		10/21/2020	08/15/2040
91282C-AT-8	US TREASURY N B				1.A	596,156	99.570	597,422	600,000	596,234		78			0.250	0.381	AO	255		11/23/2020	10/31/2025
912810-SE-9	US TREASURY N B				1.A	2,954,528	140.457	3,806,386	2,710,000	2,945,482		(5,422)			3.375	2.917	MN	11,875	91,463	05/09/2019	11/15/2048
912810-SF-6	US TREASURY N B				1.A	7,434,946	131.906	9,470,869	7,180,000	7,425,158		(5,652)			3.000	2.823	FA	81,360	215,400	03/29/2019	02/15/2049
912828-4W-7	US TREASURY N B	SD			1.A	1,983,896	101.633	1,981,840	1,950,000	1,962,681		(20,135)			2.750	1.693	FA	20,255	53,625	12/12/2019	08/15/2021
912828-5J-5	US TREASURY N B				1.A	13,911,909	112.727	14,519,181	12,880,000	13,707,058		(163,597)			3.000	1.612	AO	66,179	386,400	09/27/2019	10/31/2025
912828-U8-1	US TREASURY N B	SD			1.A	33,181,392	101.867	33,677,292	33,060,000	33,089,800		(29,330)			2.000	1.908	JD	1,827	661,200	10/19/2017	12/31/2021
912828-ZE-3	US TREASURY N B				1.A	2,218,460	100.598	2,223,208	2,210,000	2,217,573		(887)			0.625	0.568	MS	3,510	6,906	03/27/2020	03/27/2027
91282C-AH-4	US TREASURY N B				1.A	621,572	99.391	616,222	620,000	621,514		(58)			0.500	0.463	FA	1,036		09/15/2020	08/31/2027
91282C-AU-5	US TREASURY N B				1.A	704,564	99.219	704,453	710,000	704,642		78			0.500	0.612	AO	605		11/24/2020	10/31/2027
91282C-AV-3	US TREASURY N B				1.A	9,134,631	99.672	9,129,944	9,160,000	9,134,769		139			0.875	0.904	MN	10,406		12/17/2020	11/15/2030
912810-RS-9	US TREASURY N/B				1.A	1,703,338	119.465	1,953,250	1,635,000	1,695,800		(1,749)			2.500	2.306	MN	5,307	40,875	06/30/2016	05/15/2046
912810-RU-4	US TREASURY N/B				1.A	8,470,365	127.762	8,521,707	6,670,000	8,465,969		(4,396)			2.875	1.600	MN	24,897		12/03/2020	11/15/2046
912810-SH-2	US TREASURY N/B				1.A	6,113,956	129.109	7,255,947	5,620,000	6,098,220		(11,821)			2.875	2.452	MN	20,978	161,575	11/06/2019	05/15/2049
912828-3P-3	US TREASURY N/B				1.A	16,621,121	107.922	18,076,914	16,750,000	16,673,760		17,975			2.250	2.370	JD	1,041	376,875	12/28/2017	12/31/2024
912828-T9-1	US TREASURY N/B	SD			1.A	8,367,500	104.176	8,334,062	8,000,000	8,326,794		(40,706)			1.625	0.177	AO	22,265	65,000	08/24/2020	10/31/2023
912828-U2-4	US TREASURY N/B				1.A	1,682,039	108.840	1,872,045	1,720,000	1,689,700		4,765			2.000	2.323	MN	4,466	34,400	05/16/2019	11/15/2026
912828-V9-8	US TREASURY N/B				1.A	4,046,947	110.535	4,498,781	4,070,000	4,051,453		2,780			2.250	2.330	FA	34,589	91,575	05/16/2019	02/15/2027
0199999 U.S. Government - Issuer Obligations						189,869,309	X X X	197,822,467	186,225,000	189,518,595		(267,580)			X X X	X X X	X X X	674,393	2,527,469	X X X	X X X
3622A2-SB-9	GNMA II POOL 784114			4	1.A	4,126,885	108.035	4,140,189	3,832,279	4,125,408		(1,477)			3.500	2.834	MON	11,177	11,177	11/16/2020	02/20/2046
36179S-NT-0	GNMA II POOL MA4002			4	1.A	7,288,975	106.169	7,893,724	7,435,062	7,290,347		287			2.500	3.197	MON	15,490	185,877	05/23/2019	10/20/2046
36179S-SN-8	GNMA II POOL MA4125			4	1.A	7,482,499	106.475	8,126,704	7,632,465	7,483,929		277			2.500	3.171	MON	15,901	190,812	05/23/2019	12/20/2046
36179U-GC-0	GNMA II POOL MA5595			4	1.A	3,795,722	107.347	3,997,441	3,723,863	3,792,958		(1,147)			4.000	2.701	MON	12,413	148,955	12/07/2018	11/20/2048
36179U-H5-4	GNMA II POOL MA5652			4	1.A	3,771,310	108.217	3,939,903	3,640,755	3,764,973		(2,946)			4.500	1.326	MON	13,653	163,834	12/07/2018	12/20/2048
36241K-JL-3	GNMA POOL # 782067			4	1.A	37,137	120.519	42,895	35,592	36,372		(299)			7.000	6.620	MON	208	2,491	03/16/2006	11/15/2032
36216A-JF-9	GNMA POOL # 158762			4	1.A	7,293	104.893	7,491	7,141	7,183		(8)			8.000	7.865	MON	48	571	10/23/2000	06/15/2028
36203C-4X-7	GNMA POOL # 345638			4	1.A	93	101.624	93	91	92					8.000	7.843	MON	1	7	10/23/2000	06/15/2026
36203C-5U-2	GNMA POOL # 345659			4	1.A	6,855	108.854	7,429	6,824	6,819		(18)			7.500	7.533	MON	43	512	10/11/2000	05/15/2026
36203N-D4-7	GNMA POOL # 353923			4	1.A	16,764	102.529	16,827	16,412	16,498		(24)			8.000	7.859	MON	109	1,313	10/23/2000	10/15/2027

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SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrativ Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
36204K-UB-7	GNMA POOL # 372378			4	1.A	256	100.413	255	254	254					7.500	7.532	MON	2	19	10/11/2000	10/15/2026
36204Q-B9-0	GNMA POOL # 376364			4	1.A	2,325	112.119	2,491	2,222	2,235		(23)			6.000	5.494	MON	11	133	05/13/2003	01/15/2024
36204R-RQ-3	GNMA POOL # 377695			4	1.A	3,174	109.097	3,447	3,160	3,157		(5)			7.500	7.533	MON	20	237	10/11/2000	02/15/2026
36205R-4E-4	GNMA POOL # 398721			4	1.A	348	102.260	354	346	346					7.500	7.536	MON	2	26	10/11/2000	06/15/2026
36205T-Y2-3	GNMA POOL # 400429			4	1.A	2,156	100.411	2,155	2,147	2,145		(1)			7.500	7.533	MON	13	161	10/11/2000	03/15/2026
36206D-N4-5	GNMA POOL # 408211			4	1.A	512	100.409	512	510	510		(2)			7.500	7.533	MON	3	38	10/11/2000	02/15/2026
36206D-PW-1	GNMA POOL # 408237			4	1.A	12,348	103.196	12,685	12,292	12,281		(4)			7.500	7.533	MON	77	922	10/11/2000	03/15/2026
36206G-NM-8	GNMA POOL # 410896			4	1.A	4,288	108.382	4,627	4,269	4,265		(9)			7.500	7.533	MON	27	320	10/11/2000	01/15/2026
36206H-NK-0	GNMA POOL # 411794			4	1.A	386	100.391	379	378	379		(4)			8.000	7.858	MON	3	30	10/23/2000	06/15/2027
36206H-3K-2	GNMA POOL # 412202			4	1.A	70	100.409	70	70	70					7.500	7.535	MON		5	10/11/2000	01/15/2026
36206H-5F-1	GNMA POOL # 412246			4	1.A	457	100.403	457	455	454					7.500	7.534	MON	3	34	10/11/2000	06/15/2026
36206L-6A-2	GNMA POOL # 414965			4	1.A	60,333	109.043	65,493	60,061	60,005		(30)			7.500	7.533	MON	375	4,505	10/11/2000	01/15/2026
36206N-BB-0	GNMA POOL # 415934			4	1.A	215	100.411	215	215	214					7.500	7.544	MON	1	16	10/11/2000	03/15/2026
36206N-JZ-9	GNMA POOL # 416180			4	1.A	182	108.822	197	181	181					7.500	7.535	MON	1	13	10/11/2000	03/15/2026
36206N-KM-6	GNMA POOL # 416200			4	1.A	3,290	100.411	3,288	3,275	3,272		(1)			7.500	7.533	MON	20	246	10/11/2000	04/15/2026
36206P-AS-9	GNMA POOL # 416817			4	1.A	2,148	108.043	2,310	2,138	2,136		(1)			7.500	7.533	MON	13	160	10/11/2000	01/15/2026
36206P-PG-9	GNMA POOL # 417223			4	1.A	11,169	109.007	12,120	11,119	11,108		(6)			7.500	7.533	MON	69	834	10/11/2000	01/15/2026
36206P-PV-6	GNMA POOL # 417236			4	1.A	61	108.926	66	61	61					7.500	7.536	MON		4	10/11/2000	02/15/2026
36206P-UQ-1	GNMA POOL # 417391			4	1.A	344	100.408	344	343	343					7.500	7.534	MON	2	26	10/11/2000	05/15/2026
36206U-K5-7	GNMA POOL # 421616			4	1.A	253	100.385	253	252	252					7.500	7.533	MON	2	19	10/11/2000	05/15/2026
36206U-PY-9	GNMA POOL # 421739			4	1.A	113	110.006	124	113	112					7.500	7.545	MON	1	8	10/11/2000	06/15/2026
36206U-QC-6	GNMA POOL # 421751			4	1.A	6,960	109.960	7,619	6,929	6,923		(19)			7.500	7.534	MON	43	520	10/11/2000	07/15/2026
36206U-QU-6	GNMA POOL # 421767			4	1.A	158	103.854	164	158	158					7.500	7.546	MON	1	12	10/11/2000	08/15/2026
36206U-TU-3	GNMA POOL # 421863			4	1.A	630	100.093	628	627	627					7.500	7.533	MON	4	47	10/11/2000	04/15/2026
36206U-2F-5	GNMA POOL # 422074			4	1.A	3,131	100.871	3,144	3,117	3,114		(12)			7.500	7.534	MON	19	234	10/11/2000	12/15/2026
36206V-JP-3	GNMA POOL # 422470			4	1.A	51	101.532	52	51	51					7.500	7.542	MON		4	10/11/2000	03/15/2026
36206V-KY-2	GNMA POOL # 422511			4	1.A	153	109.716	167	152	152					7.500	7.557	MON	1	12	10/11/2000	03/15/2026
36206V-MJ-3	GNMA POOL # 422561			4	1.A	472	101.777	470	462	464		(1)			8.000	7.841	MON	3	37	10/23/2000	04/15/2026
36206V-4W-4	GNMA POOL # 423037			4	1.A	1,404	100.446	1,380	1,374	1,379		(7)			8.000	7.841	MON	9	110	10/23/2000	03/15/2026
36206V-6E-2	GNMA POOL # 423069			4	1.A	869	102.007	868	851	855		(4)			8.000	7.858	MON	6	68	10/23/2000	07/15/2027
36206W-MB-8	GNMA POOL # 423454			4	1.A	102	107.947	109	101	101					7.500	7.529	MON	1	8	10/11/2000	01/15/2026
36206W-ZC-2	GNMA POOL # 423839			4	1.A	106	108.889	115	105	105					7.500	7.532	MON	1	8	10/11/2000	07/15/2026
36206W-5W-1	GNMA POOL # 423961			4	1.A	8,312	104.671	8,661	8,275	8,269		(3)			7.500	7.534	MON	52	621	10/11/2000	08/15/2026
36207A-HR-6	GNMA POOL # 426040			4	1.A	3,453	108.928	3,745	3,438	3,435		(2)			7.500	7.533	MON	21	258	10/11/2000	04/15/2026
36207A-KN-1	GNMA POOL # 426101			4	1.A	317	101.894	321	315	315					7.500	7.534	MON	2	24	10/11/2000	04/15/2026
36207E-AR-5	GNMA POOL # 429416			4	1.A	2,175	100.410	2,174	2,165	2,163		(1)			7.500	7.533	MON	14	162	10/11/2000	04/15/2026
36207E-NB-6	GNMA POOL # 429786			4	1.A	18,610	120.972	21,749	17,978	18,290		(220)			6.000	5.726	MON	90	1,079	08/06/2004	12/15/2033

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SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrativ Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
36207F-Y2-1	GNMA POOL # 431029			4	1.A	284	107.095	303	283	283					7.500	7.539	MON	2	21	10/11/2000	07/15/2026
36207F-6R-7	GNMA POOL # 431180			4	1.A	128	100.405	128	127	127					7.500	7.532	MON	1	9	10/11/2000	09/15/2026
36207H-UZ-8	GNMA POOL # 432700			4	1.A	66	108.548	72	66	66					7.500	7.542	MON		5	10/11/2000	06/15/2026
36207J-CN-1	GNMA POOL # 433077			4	1.A	71	100.411	71	70	70					7.500	7.529	MON		5	10/11/2000	07/15/2026
36207J-M8-3	GNMA POOL # 433383			4	1.A	358	110.872	388	350	352					8.000	7.855	MON	2	28	10/23/2000	01/15/2027
36207K-3C-2	GNMA POOL # 434695			4	1.A	7,422	101.644	7,045	6,931	7,127		(21)			7.500	6.844	MON	43	520	03/18/2003	02/15/2030
36207L-FY-9	GNMA POOL # 434983			4	1.A	1,023	101.360	995	982	999		(2)			7.500	7.156	MON	6	74	01/29/2002	12/15/2030
36207M-AT-3	GNMA POOL # 435718			4	1.A	293	100.413	293	292	291					7.500	7.536	MON	2	22	10/11/2000	12/15/2026
36207N-AG-9	GNMA POOL # 436607			4	1.A	1,035	109.742	1,111	1,013	1,017		(5)			8.000	7.842	MON	7	81	10/23/2000	06/15/2026
36207R-EU-5	GNMA POOL # 437447			4	1.A	46,371	109.915	49,862	45,364	45,571		(332)			8.000	7.845	MON	302	3,629	10/23/2000	11/15/2026
36207R-KK-0	GNMA POOL # 439598			4	1.A	2,669	111.416	2,912	2,613	2,626		(19)			8.000	7.858	MON	17	209	10/23/2000	07/15/2027
36207R-KM-6	GNMA POOL # 439600			4	1.A	3,406	101.329	3,379	3,334	3,351		(4)			8.000	7.858	MON	22	267	10/23/2000	07/15/2027
36207U-BG-2	GNMA POOL # 442039			4	1.A	847	104.161	878	843	842					7.500	7.534	MON	5	63	10/11/2000	10/15/2026
36207U-B9-8	GNMA POOL # 442064			4	1.A	191	102.606	195	190	190					7.500	7.534	MON	1	14	10/11/2000	10/15/2026
36207U-2D-9	GNMA POOL # 442772			4	1.A	280	100.404	270	268	273		(1)			8.000	7.663	MON	2	21	07/11/2001	06/15/2030
36207W-4C-5	GNMA POOL # 444619			4	1.A	4,906	103.205	4,956	4,802	4,825		(15)			8.000	7.854	MON	32	384	10/23/2000	03/15/2027
36207Y-QU-7	GNMA POOL # 446067			4	1.A	9,805	102.733	9,863	9,601	9,652		(15)			8.000	7.863	MON	64	768	10/23/2000	01/15/2028
36208D-DL-6	GNMA POOL # 447507			4	1.A	1,450	110.303	1,565	1,419	1,426		(3)			8.000	7.855	MON	9	113	10/23/2000	04/15/2027
36208D-FZ-3	GNMA POOL # 447584			4	1.A	1,073	100.408	1,054	1,050	1,055		(1)			8.000	7.855	MON	7	84	10/23/2000	05/15/2027
36208E-VV-2	GNMA POOL # 448928			4	1.A	23,916	106.284	24,890	23,418	23,553		(25)			8.000	7.865	MON	156	1,873	10/23/2000	06/15/2028
36208J-UE-0	GNMA POOL # 452481			4	1.A	8,034	100.426	7,899	7,866	7,906		(9)			8.000	7.859	MON	52	629	10/23/2000	09/15/2027
36208R-SD-7	GNMA POOL # 458716			4	1.A	6,236	103.202	6,302	6,106	6,139		(7)			8.000	7.863	MON	41	489	10/23/2000	01/15/2028
36208T-GM-6	GNMA POOL # 460204			4	1.A	1,924	101.366	1,893	1,867	1,884		(5)			7.500	7.256	MON	12	140	06/05/2001	04/15/2028
36208W-DX-8	GNMA POOL # 462818			4	1.A	15,477	111.063	16,479	14,838	15,040		(56)			6.500	6.113	MON	80	964	10/04/2002	06/15/2028
36209E-YJ-5	GNMA POOL # 469713			4	1.A	13,983	103.533	14,176	13,692	13,776		(14)			8.000	7.867	MON	91	1,095	10/23/2000	11/15/2028
36209G-M9-5	GNMA POOL # 471184			4	1.A	3,535	111.063	3,764	3,389	3,434		(7)			6.500	6.112	MON	18	220	10/04/2002	04/15/2028
36209J-7D-7	GNMA POOL # 473492			4	1.A	3,543	111.063	3,773	3,397	3,442		(17)			6.500	6.112	MON	18	221	10/04/2002	04/15/2028
36209N-4V-1	GNMA POOL # 477036			4	1.A	12,677	106.944	13,020	12,175	12,369		(22)			8.000	7.661	MON	81	974	07/11/2001	04/15/2030
36209R-FH-1	GNMA POOL # 479068			4	1.A	7,516	107.442	7,750	7,213	7,327		(13)			7.500	7.147	MON	45	541	01/29/2002	01/15/2030
36209R-LJ-0	GNMA POOL # 479229			4	1.A	377	106.708	387	362	368		(1)			8.000	7.661	MON	2	29	07/11/2001	03/15/2030
36209R-NE-9	GNMA POOL # 479289			4	1.A	332	100.413	320	319	324		(1)			8.000	7.662	MON	2	26	07/11/2001	04/15/2030
36209R-ZR-7	GNMA POOL # 479652			4	1.A	2,697	103.161	2,694	2,611	2,644		(4)			7.500	7.249	MON	16	195	07/27/2001	10/15/2030
36209S-U4-1	GNMA POOL # 480403			4	1.A	1,216	100.405	1,196	1,191	1,198		(1)			8.000	7.866	MON	8	95	10/23/2000	08/15/2028
36209S-V7-3	GNMA POOL # 480438			4	1.A	3,876	104.612	3,971	3,796	3,818		(4)			8.000	7.865	MON	25	304	10/23/2000	07/15/2028
36209Y-EA-2	GNMA POOL # 485329			4	1.A	19,777	101.163	19,068	18,849	19,236		(38)			7.500	7.089	MON	118	1,414	10/30/2001	03/15/2031
36209Y-PN-2	GNMA POOL # 485629			4	1.A	14,602	108.595	15,218	14,013	14,264		(26)			7.500	7.161	MON	88	1,051	01/29/2002	07/15/2031
36209Y-RT-7	GNMA POOL # 485698			4	1.A	65	114.283	71	63	64		(1)			7.500	7.170	MON		5	01/29/2002	08/15/2031

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SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrativ Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
36210A-BK-2	GNMA POOL # 486142			4	1.A	4,192	103.185	4,188	4,059	4,111		(7)			7.500	7.249	MON	25	304	07/27/2001	10/15/2030
36210Q-GV-8	GNMA POOL # 498912			4	1.A	3,218	101.940	3,183	3,122	3,156		(4)			7.500	7.268	MON	20	234	06/05/2001	11/15/2029
36210U-5Y-5	GNMA POOL # 503163			4	1.A	4,189	101.342	4,074	4,020	4,086		(35)			7.500	7.150	MON	25	302	01/29/2002	05/15/2030
36210Y-JX-4	GNMA POOL # 506178			4	1.A	16,907	103.478	16,790	16,225	16,484		(30)			7.500	7.147	MON	101	1,217	01/29/2002	02/15/2030
36211A-6K-7	GNMA POOL # 507674			4	1.A	4,973	101.439	4,844	4,776	4,852		(8)			8.000	7.661	MON	32	382	07/11/2001	04/15/2030
36211B-VG-6	GNMA POOL # 508315			4	1.A	122	100.810	118	117	119					7.500	7.149	MON	1	8	01/29/2002	02/15/2030
36211J-Q5-9	GNMA POOL # 514476			4	1.A	6,424	101.125	6,239	6,169	6,262		(33)			8.000	7.656	MON	41	494	07/11/2001	09/15/2029
36211L-E5-7	GNMA POOL # 515956			4	1.A	4,446	100.412	4,288	4,270	4,335		(8)			8.000	7.657	MON	28	342	07/11/2001	10/15/2029
36211N-RG-5	GNMA POOL # 518087			4	1.A	6,831	100.413	6,641	6,614	6,690		(10)			7.500	7.241	MON	41	496	07/27/2001	09/15/2029
36211Q-HV-6	GNMA POOL # 519644			4	1.A	112	102.095	110	108	109					7.500	7.152	MON	1	8	01/29/2002	11/15/2030
36211Q-WG-2	GNMA POOL # 520047			4	1.A	799	103.359	792	767	780		(12)			7.500	7.160	MON	5	57	01/29/2002	06/15/2031
36211Q-XN-6	GNMA POOL # 520085			4	1.A	67	100.340	64	64	65		(1)			7.500	7.143	MON		5	01/29/2002	01/15/2030
36211S-JB-4	GNMA POOL # 521458			4	1.A	4,481	114.546	4,926	4,300	4,368		(8)			7.500	7.147	MON	27	323	01/29/2002	01/15/2030
36211W-MD-7	GNMA POOL # 525156			4	1.A	992	100.408	955	952	967		(4)			7.500	7.150	MON	6	71	01/29/2002	05/15/2030
36212B-L8-4	GNMA POOL # 528751			4	1.A	13,065	101.654	12,745	12,538	12,742		(23)			7.500	7.150	MON	78	941	01/29/2002	05/15/2030
36212C-GQ-8	GNMA POOL # 529507			4	1.A	11,993	106.005	12,201	11,510	11,702		(22)			7.500	7.153	MON	72	863	01/29/2002	09/15/2030
36212D-AT-6	GNMA POOL # 530218			4	1.A	3,785	100.418	3,648	3,633	3,695		(6)			7.500	7.155	MON	23	272	01/29/2002	12/15/2030
36212D-HS-1	GNMA POOL # 530441			4	1.A	6,515	115.957	7,250	6,253	6,362		(14)			7.500	7.158	MON	39	469	01/29/2002	03/15/2031
36212E-JJ-7	GNMA POOL # 531365			4	1.A	3,469	100.414	3,320	3,306	3,371		(84)			7.500	7.084	MON	21	248	10/30/2001	09/15/2030
36212F-H9-8	GNMA POOL # 532256			4	1.A	1,347	107.143	1,386	1,294	1,315		(4)			8.000	7.662	MON	9	104	07/11/2001	05/15/2030
36212F-KK-9	GNMA POOL # 532298			4	1.A	471	106.655	483	453	460		(1)			8.000	7.664	MON	3	36	07/11/2001	06/15/2030
36212M-AU-3	GNMA POOL # 537419			4	1.A	6,479	101.393	6,304	6,217	6,326		(11)			7.500	7.158	MON	39	466	01/29/2002	03/15/2031
36212M-QL-6	GNMA POOL # 537859			4	1.A	16,479	100.784	15,828	15,705	16,019		(32)			7.500	7.086	MON	98	1,178	10/30/2001	11/15/2030
36212M-4Q-9	GNMA POOL # 538231			4	1.A	6,109	104.394	6,175	5,915	5,995		(64)			7.500	7.255	MON	37	443	07/27/2001	08/15/2031
36212P-2M-3	GNMA POOL # 539980			4	1.A	250	105.991	255	240	244					7.500	7.154	MON	2	18	01/29/2002	09/15/2030
36212S-ZD-1	GNMA POOL # 542640			4	1.A	1,493	100.410	1,439	1,433	1,458		(17)			7.500	7.158	MON	9	107	01/29/2002	03/15/2031
36212V-W7-0	GNMA POOL # 545270			4	1.A	1,044	102.442	1,026	1,002	1,019		(2)			7.500	7.156	MON	6	75	01/29/2002	01/15/2031
36212X-S4-8	GNMA POOL # 546939			4	1.A	178	101.642	174	171	174					7.500	7.160	MON	1	13	01/29/2002	07/15/2031
36213B-H4-7	GNMA POOL # 549351			4	1.A	1,731	104.194	1,731	1,662	1,691		(3)			7.500	7.161	MON	10	125	01/29/2002	07/15/2031
36213F-MS-9	GNMA POOL # 553069			4	1.A	31,825	118.434	36,411	30,744	31,254		(197)			6.000	5.720	MON	154	1,845	08/06/2004	02/15/2033
36213F-PK-3	GNMA POOL # 553126			4	1.A	30,303	115.154	33,710	29,274	29,763		(58)			6.000	5.720	MON	146	1,756	08/06/2004	03/15/2033
36213F-ZG-1	GNMA POOL # 553443			4	1.A	58,412	116.456	63,518	54,543	56,378		(220)			7.500	6.882	MON	341	4,091	03/18/2003	07/15/2032
36213Q-3B-3	GNMA POOL # 561594			4	1.A	1,580	113.208	1,728	1,527	1,550		(23)			6.000	5.707	MON	8	92	08/06/2004	09/15/2031
36213R-2R-7	GNMA POOL # 562484			4	1.A	21,290	112.609	23,160	20,567	20,927		(241)			6.000	5.727	MON	103	1,234	08/06/2004	02/15/2034
36213T-F9-9	GNMA POOL # 563692			4	1.A	1,170	118.188	1,336	1,130	1,149		(11)			6.000	5.718	MON	6	68	08/06/2004	12/15/2032
36213U-ML-1	GNMA POOL # 564763			4	1.A	7,676	110.550	8,149	7,372	7,502		(17)			8.000	7.673	MON	49	590	08/01/2001	08/15/2031
36213W-Q3-3	GNMA POOL # 566674			4	1.A	551	100.827	533	529	538		(11)			7.500	7.161	MON	3	39	01/29/2002	07/15/2031

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SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrativ Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
36200T-WB-0	GNMA POOL # 572242			4	1.A	2,472	112.552	2,688	2,388	2,430		(5)			6.000	5.728	MON	12	144	08/06/2004	03/15/2034
36200W-HK-0	GNMA POOL # 574534			4	1.A	63,660	113.734	72,528	63,769	63,653		(4)			5.000	5.050	MON	266	3,189	09/24/2004	04/15/2034
36200X-VL-0	GNMA POOL # 575819			4	1.A	1,321	117.557	1,500	1,276	1,299		(2)			6.000	5.728	MON	6	77	08/06/2004	03/15/2034
36201B-L9-5	GNMA POOL # 578252			4	1.A	1,981	113.055	2,156	1,907	1,941		(4)			6.000	5.694	MON	10	114	09/30/2003	11/15/2032
36201F-7B-7	GNMA POOL # 582390			4	1.A	15,940	105.814	15,750	14,884	15,390		(40)			7.500	6.884	MON	93	1,116	03/18/2003	09/15/2032
36201H-JX-2	GNMA POOL # 583578			4	1.A	18,561	101.464	17,585	17,332	17,906		(47)			7.500	6.878	MON	108	1,300	03/18/2003	04/15/2032
36201M-VU-3	GNMA POOL # 587527			4	1.A	14,499	112.725	15,617	13,854	14,148		(39)			6.000	5.624	MON	69	831	05/13/2003	10/15/2032
36201T-GP-6	GNMA POOL # 592506			4	1.A	180,254	115.946	204,454	176,335	178,052		(888)			5.500	5.345	MON	808	9,699	02/25/2003	04/15/2033
36200B-YJ-0	GNMA POOL # 596613			4	1.A	7,982	112.906	8,706	7,711	7,836		(86)			6.000	5.717	MON	39	463	08/06/2004	10/15/2032
36200D-6P-3	GNMA POOL # 598578			4	1.A	52,091	113.489	57,110	50,322	51,154		(542)			6.000	5.719	MON	252	3,019	08/06/2004	01/15/2033
36200F-LR-7	GNMA POOL # 599836			4	1.A	1,014	112.530	1,102	980	996		(1)			6.000	5.719	MON	5	59	08/06/2004	01/15/2033
36200G-K2-1	GNMA POOL # 600713			4	1.A	3,314	112.271	3,594	3,201	3,257		(4)			6.000	5.726	MON	16	192	08/06/2004	12/15/2033
36200J-BD-1	GNMA POOL # 602236			4	1.A	5,472	112.326	5,938	5,286	5,375		(82)			6.000	5.721	MON	26	317	08/06/2004	04/15/2033
36200K-SA-6	GNMA POOL # 603613			4	1.A	16,309	112.525	17,446	15,504	15,906		(70)			6.500	6.060	MON	84	1,008	02/14/2005	05/15/2033
36200K-T7-2	GNMA POOL # 603674			4	1.A	6,162	115.414	6,871	5,953	6,053		(72)			6.000	5.722	MON	30	357	08/06/2004	05/15/2033
36200M-Y7-2	GNMA POOL # 604734			4	1.A	6,307	111.063	6,659	5,996	6,155		(19)			6.500	6.065	MON	32	390	02/14/2005	10/15/2033
36200M-Y8-0	GNMA POOL # 604735			4	1.A	13,180	118.763	15,121	12,732	12,951		(53)			6.000	5.725	MON	64	764	08/06/2004	10/15/2033
36200N-CE-9	GNMA POOL # 604969			4	1.A	70,506	118.389	80,636	68,111	69,298		(781)			6.000	5.727	MON	341	4,087	08/06/2004	01/15/2034
36200N-J9-3	GNMA POOL # 605188			4	1.A	84,973	110.337	93,918	85,119	84,964		(2)			5.000	5.050	MON	355	4,256	09/24/2004	04/15/2034
36200N-RJ-2	GNMA POOL # 605389			4	1.A	184,241	114.560	211,430	184,558	184,221		(11)			5.000	5.050	MON	769	9,228	09/24/2004	04/15/2034
36200N-TS-0	GNMA POOL # 605461			4	1.A	54,817	114.608	63,270	55,206	54,950		67			5.000	5.098	MON	230	2,760	08/06/2004	06/15/2034
36202U-HU-0	GNMA POOL # 609643			4	1.A	10,326	112.510	11,223	9,975	10,143		(67)			6.000	5.722	MON	50	599	08/06/2004	05/15/2033
36202V-UU-3	GNMA POOL # 610895			4	1.A	902	112.338	979	872	887		(1)			6.000	5.722	MON	4	52	08/06/2004	06/15/2033
36202W-JL-4	GNMA POOL # 611467			4	1.A	17,635	112.452	19,157	17,036	17,321		(43)			6.000	5.721	MON	85	1,022	08/06/2004	04/15/2033
36202X-KL-0	GNMA POOL # 612399			4	1.A	917	115.452	1,022	885	901		(9)			6.000	5.726	MON	4	53	08/06/2004	12/15/2033
36290N-2B-7	GNMA POOL # 613770			4	1.A	28,629	112.459	31,102	27,657	28,122		(40)			6.000	5.722	MON	138	1,659	08/06/2004	05/15/2033
36290Y-6F-0	GNMA POOL # 621970			4	1.A	74,911	117.330	84,908	72,367	73,633		(706)			6.000	5.727	MON	362	4,342	08/06/2004	02/15/2034
36291C-MR-3	GNMA POOL # 624168			4	1.A	11,614	115.430	12,951	11,219	11,414		(138)			6.000	5.726	MON	56	673	08/06/2004	12/15/2033
36291E-7M-7	GNMA POOL # 626500			4	1.A	12,778	117.348	14,486	12,344	12,561		(95)			6.000	5.728	MON	62	741	08/06/2004	03/15/2034
36291K-X5-1	GNMA POOL # 630800			4	1.A	474,522	120.943	553,323	457,509	466,286		(5,647)			6.000	5.710	MON	2,288	27,451	12/22/2004	08/15/2034
36225A-KZ-2	GNMA POOL # 780312			4	1.A	2,923	112.119	3,132	2,793	2,823		(28)			6.000	5.533	MON	14	168	05/13/2003	01/15/2026
36225A-PE-4	GNMA POOL # 780421			4	1.A	106	111.726	118	105	105					7.500	7.533	MON	1	8	10/11/2000	08/15/2026
36225B-AK-4	GNMA POOL # 780910			4	1.A	732	116.888	837	716	721		(4)			8.000	7.867	MON	5	57	10/23/2000	11/15/2028
36225B-ET-1	GNMA POOL # 781046			4	1.A	67,485	118.373	77,042	65,085	65,972		(600)			6.000	5.661	MON	325	3,905	02/14/2005	06/15/2029
36225B-KL-1	GNMA POOL # 781199			4	1.A	6,127	116.211	6,648	5,721	5,889		(80)			7.500	6.851	MON	36	429	03/18/2003	07/15/2030
36225B-PV-4	GNMA POOL # 781336			4	1.A	20,662	119.879	23,888	19,927	20,253		(180)			6.000	5.687	MON	100	1,196	02/14/2005	10/15/2031
36225B-RK-6	GNMA POOL # 781390			4	1.A	40,074	120.826	45,213	37,420	38,640		(597)			7.500	6.875	MON	234	2,806	03/18/2003	01/15/2032

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SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrativ Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
36225B-TQ-1	GNMA POOL # 781459			4	1.A	123,718	120.739	144,063	119,318	121,350		(1,061)			6.000	5.693	MON	597	7,158	02/14/2005	06/15/2032
36225B-UH-9	GNMA POOL # 781484			4	1.A	131,782	120.792	153,521	127,096	129,281		(1,152)			6.000	5.695	MON	635	7,625	02/14/2005	08/15/2032
36225B-WZ-7	GNMA POOL # 781564			4	1.A	175,746	120.858	204,848	169,495	173,793		(21)			6.000	5.307	MON	847	10,169	02/14/2005	02/15/2033
36225B-XQ-6	GNMA POOL # 781587			4	1.A	121,928	117.943	138,692	117,592	119,672		(742)			6.000	5.699	MON	588	7,056	02/14/2005	02/15/2033
36225B-YC-6	GNMA POOL # 781607			4	1.A	126,697	120.858	147,677	122,191	124,362		(1,159)			6.000	5.700	MON	611	7,332	02/14/2005	03/15/2033
36225B-ZP-6	GNMA POOL # 781650			4	1.A	188,822	120.788	220,007	182,143	185,427		(1,476)			6.000	5.706	MON	911	10,928	02/14/2005	08/15/2033
36241K-JP-4	GNMA POOL # 782070			4	1.A	19,589	112.486	21,120	18,775	19,177		(193)			7.000	6.616	MON	110	1,314	03/21/2006	06/15/2032
36241K-JQ-2	GNMA POOL # 782071			4	1.A	97,357	117.229	109,379	93,304	95,407		(797)			7.000	6.625	MON	544	6,531	03/21/2006	05/15/2033
36241K-JR-0	GNMA POOL # 782072			4	1.A	54,190	115.601	60,025	51,924	53,110		(586)			7.000	6.625	MON	303	3,635	03/22/2006	07/15/2033
36241K-JS-8	GNMA POOL # 782073			4	1.A	7,418	112.244	7,977	7,107	7,258		(77)			7.000	6.609	MON	41	498	03/23/2006	03/15/2032
36241K-JT-6	GNMA POOL # 782074			4	1.A	129,439	117.703	145,973	124,018	126,784		(1,125)			7.000	6.619	MON	723	8,681	03/23/2006	01/15/2033
36202E-5E-5	GNMA POOL # 004445			4	1.A	230,138	110.525	267,658	242,171	231,139		(453)			4.000	5.541	MON	807	9,687	06/19/2009	05/20/2039
36202F-JR-8	GNMA POOL # 004772			4	1.A	2,131,104	114.353	2,280,390	1,994,165	2,121,023		4,363			5.000	2.740	MON	8,309	99,708	10/01/2010	08/20/2040
36291L-W9-2	GNMA POOL # 631672			4	1.A	42,536	112.414	46,115	41,023	41,808		(99)			6.000	5.713	MON	205	2,461	02/14/2005	09/15/2034
36295R-MJ-4	GNMA POOL # 678161			4	1.A	146,276	114.700	172,026	149,979	147,433		107			5.000	5.258	MON	625	7,499	07/14/2008	06/15/2038
36296B-6Z-0	GNMA POOL # 686788			4	1.A	349,457	114.652	410,802	358,303	352,222		257			5.000	5.258	MON	1,493	17,915	07/14/2008	06/15/2038
36296G-R4-5	GNMA POOL # 690907			4	1.A	18,163	114.396	21,303	18,623	18,306		13			5.000	5.258	MON	78	931	07/14/2008	06/15/2038
36296K-LG-5	GNMA POOL # 693427			4	1.A	45,491	110.537	51,557	46,642	45,850		33			5.000	5.258	MON	194	2,332	07/14/2008	06/15/2038
36230M-EP-8	GNMA POOL # 752842			4	1.A	6,097,871	101.473	6,181,905	6,092,160	6,088,086		(1,113)			3.950	3.943	MON	20,053	240,640	12/08/2010	07/15/2025
36241K-JG-4	GNMA POOL # 782063			4	1.A	21,458	118.591	24,338	20,523	20,978		(67)			7.000	6.590	MON	120	1,437	03/15/2006	03/15/2032
36241K-J6-6	GNMA POOL # 782085			4	1.A	159,010	117.631	181,505	154,300	157,219		(800)			7.000	6.706	MON	900	10,801	09/16/2011	11/15/2033
36241K-J7-4	GNMA POOL # 782086			4	1.A	24,199	111.950	26,168	23,375	23,765		(204)			7.000	6.691	MON	136	1,636	05/11/2006	11/15/2031
36241K-XY-9	GNMA POOL # 782495			4	1.A	660,667	117.094	718,582	613,682	646,004		(8,820)			5.500	4.855	MON	2,813	33,753	10/01/2010	12/15/2038
3617MK-P7-8	GNMA POOL BS8546			4	1.A	1,490,344	107.817	1,509,441	1,400,000	1,490,214		(130)			2.500	2.043	MON	2,917		12/02/2020	12/20/2050
3617MN-3V-3	GNMA POOL BT0812			4	1.A	3,339,663	104.734	3,340,147	3,189,174	3,339,448		(215)			3.000	2.645	MON	7,973		12/02/2020	03/20/2050
3617QE-3S-6	GNMA POOL BX9809			4	1.A	4,788,872	107.444	4,826,371	4,491,980	4,788,105		(767)			2.500	2.028	MON	9,358	9,358	11/13/2020	11/20/2050
3617QY-HZ-1	GNMA POOL BZ3848			4	1.A	4,694,417	104.762	4,703,372	4,489,580	4,693,496		(921)			2.000	1.664	MON	7,483	7,483	11/13/2020	10/20/2050
36179V-KP-4	GNMA POOL MA6602			4	1.A	4,267,325	107.455	4,271,728	3,975,383	4,266,967		(358)			4.500	3.917	MON	14,908		12/03/2020	04/20/2050
36179V-MD-9	GNMA POOL MA6656			4	1.A	5,223,802	104.633	5,233,601	5,001,845	5,222,859		(943)			3.000	2.671	MON	12,505	12,505	11/16/2020	05/20/2050
36179V-MF-4	GNMA POOL MA6658			4	1.A	4,472,606	106.647	4,478,111	4,199,014	4,472,255		(352)			4.000	3.494	MON	13,997		12/03/2020	05/20/2050
36179V-N4-8	GNMA POOL MA6711			4	1.A	3,035,779	106.032	3,040,278	2,867,324	3,035,552		(228)			3.500	3.052	MON	8,363		12/03/2020	06/20/2050
36179V-XX-3	GNMA POOL MA6994			4	1.A	1,453,447	104.647	1,461,174	1,396,287	1,453,361		(86)			2.000	1.712	MON	2,327		12/04/2020	11/20/2050
38378F-W8-9	GOVERNMENT NATIONAL MORTGA			4	1.A	8,941,325	104.869	9,468,783	9,029,148	8,949,945		6,597			2.500	2.810	MON	18,811	225,729	05/06/2019	07/20/2042
0299999 U.S. Government - Residential Mortgage-Ba						81,577,328	X X X	84,722,582	79,429,486	81,484,969		(31,095)			X X X	X X X	X X X	220,606	1,595,740	X X X	X X X
83162C-B5-1	SMALL BUSINESS ADMINISTRATIO			4	1.A	796,690	109.195	869,949	796,690	796,690					2.980	2.980	AO	5,935	23,934	04/11/2019	04/01/2039

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SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrativ Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
0499999 U.S. Government - Other Loan-Backed and						796,690	XXX	869,949	796,690	796,690					XXX	XXX	XXX	5,935	23,934	XXX	XXX
0599999 Subtotals – U.S. Governments						272,243,327	XXX	283,414,998	266,451,176	271,800,254		(298,675)			XXX	XXX	XXX	900,934	4,147,143	XXX	XXX
29135L-AJ-9	EMIRATE ABU DHABI FR 0.75%0902		D		1.C FE	2,165,763	121.900	2,547,710	2,090,000	2,164,737		(1,026)			3.875	3.674	AO	16,872	40,494	04/23/2020	04/16/2050
29135L-AL-4	EMIRATE ABU DHABI FR 0.75%0902		D		1.C FE	3,890,757	100.250	3,909,750	3,900,000	3,891,757		1,000			0.750	0.830	MS	9,669		08/25/2020	09/02/2023
085209-AG-9	GOVT OF BERMUDA SERIES 144A		D	1	1.F FE	1,448,333	104.875	1,520,688	1,450,000	1,448,366		34			2.375	2.388	FA	12,531		08/17/2020	08/20/2030
Y20721-BM-0	INDONESIA REP		D		2.B FE	2,549,128	128.783	2,884,739	2,240,000	2,522,074		(6,620)			5.125	4.281	JJ	52,936	114,800	08/18/2016	01/15/2045
455780-BU-9	INDONESIA REP FR 5.125%011545		D		2.B FE	1,661,050	128.783	1,931,745	1,500,000	1,650,457		(3,450)			5.125	4.442	JJ	35,448	76,875	10/25/2017	01/15/2045
455780-BY-1	INDONESIA REP FR 5.125%011545		D		2.B FE	2,549,100	132.825	2,961,998	2,230,000	2,530,284		(6,102)			5.250	4.378	JJ	56,261	117,075	09/26/2017	01/08/2047
455780-CA-2	INDONESIA REP FR 5.125%011545		D		2.B FE	2,525,960	114.152	2,785,318	2,440,000	2,500,537		(8,125)			3.850	3.423	JJ	42,534	93,940	09/28/2017	07/18/2027
455780-CB-0	INDONESIA REP FR 5.125%011545		D		2.B FE	1,172,200	125.028	1,387,811	1,110,000	1,168,690		(1,148)			4.750	4.410	JJ	23,873	52,725	09/28/2017	07/18/2047
Y20721-BE-8	INDONESIA REP OF SERIES REGS		D		2.B FE	2,660,735	120.429	3,034,811	2,520,000	2,646,956		(3,361)			4.625	4.272	AO	24,605	116,550	08/03/2016	04/15/2043
501499-AB-3	KUWAIT INTL BOND SERIES 144A		D		1.D FE	2,693,507	113.750	3,094,000	2,720,000	2,702,320		2,478			3.500	3.617	MS	26,709	95,200	03/13/2017	03/20/2027
698299-BK-9	PANAMA REP SR GLBL BD 32	LS	D	1	2.B FE	1,541,985	110.751	1,661,265	1,500,000	1,537,908		(3,738)			3.160	2.834	JJ	20,803	47,400	11/19/2019	01/23/2030
698299-BN-3	PANAMA REP SR GLBL BD 32		D	1	2.B FE	538,920	103.000	556,200	540,000	538,932		12			2.252	2.271	MS	3,108		09/23/2020	09/29/2032
74727P-BA-8	QATAR ST GLBL 144A NT4%29 SERI		D		1.D FE	5,181,748	118.500	6,162,000	5,200,000	5,184,263		1,563			4.000	4.043	MS	61,822	208,000	03/06/2019	03/14/2029
195325-DQ-5	REPUBLIC OF COLOMBIA		D		2.C FE	697,935	126.930	888,510	700,000	697,894		31			5.200	5.220	MN	4,651	36,400	01/23/2019	05/15/2049
715638-DF-6	REPUBLIC OF PERU		D	1	2.A FE	622,480	109.651	679,836	620,000	622,322		(158)			2.783	2.739	JJ	7,573	4,314	04/23/2020	01/23/2031
78307A-DG-5	RUSSIAN FEDERATION SERIES 144		D		2.C FE	4,818,550	109.854	4,833,585	4,400,000	4,571,629		(59,638)			4.875	3.354	MS	62,563	214,500	08/12/2016	09/16/2023
0699999 All Other Governments - Issuer Obligations						36,718,151	XXX	40,839,966	35,160,000	36,379,126		(88,248)			XXX	XXX	XXX	461,958	1,218,273	XXX	XXX
1099999 Subtotals – All Other Governments						36,718,151	XXX	40,839,966	35,160,000	36,379,126		(88,248)			XXX	XXX	XXX	461,958	1,218,273	XXX	XXX
167505-KH-8	CHICAGO ILL BRD ED SER E			1	3.C FE	6,187,755	105.434	6,863,753	6,510,000	6,210,429		7,816			6.138	6.566	JD	33,299	399,584	11/13/2017	12/01/2039
223093-VS-1	COVINA VLY CA UNIF SCH DIST				1.C FE	1,000,000	105.280	1,052,800	1,000,000	1,000,000					2.390	2.390	FA	9,958	21,643	08/14/2019	08/01/2029
223093-VT-9	COVINA VLY CA UNIF SCH DIST			2	1.C FE	1,120,000	105.081	1,176,907	1,120,000	1,120,000					2.490	2.490	FA	11,620	25,254	08/14/2019	08/01/2030
223093-VU-6	COVINA VLY CA UNIF SCH DIST			2	1.C FE	2,000,000	105.031	2,100,620	2,000,000	2,000,000					2.590	2.590	FA	21,583	46,908	08/14/2019	08/01/2031
717883-QV-7	PHILADELPHIA PA SCH DIST			1	1.F FE	1,880,000	101.113	1,900,924	1,880,000	1,880,000					3.535	3.535	MS	22,153	66,458	03/26/2015	09/01/2021
1899999 U.S. Political Subdivisions - Issuer Obligatio						12,187,755	XXX	13,095,004	12,510,000	12,210,429		7,816			XXX	XXX	XXX	98,613	559,847	XXX	XXX
2499999 Subtotals – U.S. Political Subdivisions of States, Territories and Possessions (Direct						12,187,755	XXX	13,095,004	12,510,000	12,210,429		7,816			XXX	XXX	XXX	98,613	559,847	XXX	XXX
130685-WB-2	CALIFORNIA ST PUB WKS BRD LEA			1	1.D FE	5,911,882	162.547	9,427,726	5,800,000	5,884,755		(3,293)			8.361	8.179	AO	121,235	484,938	10/23/2009	10/01/2034

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SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrativ Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
16772P-CT-1	CHICAGO IL TRANSIT AUTH SALES				1.C FE	6,430,000	108.480	6,975,264	6,430,000	6,430,000					3.402	3.402	JD	18,229	53,472	08/28/2020	12/01/2032
16772P-CV-6	CHICAGO IL TRANSIT AUTH SALES				1.C FE	3,605,000	109.683	3,954,072	3,605,000	3,605,000					3.552	3.552	JD	10,671	31,301	08/28/2020	12/01/2034
30711X-BM-5	FANNIE MAE CAS SERIES 16-C01 C			4	1.D	1,760,613	107.213	1,611,623	1,503,191	1,639,368		(88,107)			7.588	5.496	MON	1,901	113,465	02/01/2019	08/25/2028
30711X-YX-6	FANNIE MAE CAS SERIES 2018-C01			4	2.B	3,845,918	99.498	3,793,428	3,812,558	3,827,739		(16,347)			2.398	3.793	MON	1,016	112,418	10/24/2019	07/25/2030
3136B4-KB-3	FANNIE MAE-CAE SERIES 2019-M5			4	1.A	1,735,619	115.684	1,978,195	1,710,000	1,731,040		(2,755)			3.273	3.083	MON	4,664	55,968	04/09/2019	01/25/2029
30711X-AX-2	FANNIE MAE-CAS SERIES 2015-C02			4	1.D	776,467	101.741	719,471	707,159	754,404		(10,554)			4.148	3.211	MON	326	33,505	07/26/2018	05/25/2025
30711X-DS-0	FANNIE MAE-CAS SERIES 2016-C06			4	1.D	6,975,992	104.695	6,623,083	6,326,086	6,462,554		(218,408)			4.840	3.664	MON	5,954	315,849	06/29/2017	04/25/2029
30711X-Y2-4	FANNIE MAE-CAS SERIES 2018-C05			4	3.B	4,278,128	100.127	4,248,695	4,243,307	4,246,656	(11,673)	(14,836)			2.750	4.489	MON	2,269	129,460	07/18/2019	01/25/2031
3137G0-AD-1	FHLMC STACR SERIES 13-DN2 CLA			4	1.D	2,061,734	99.439	1,841,815	1,852,203	1,983,044		(28,105)			4.840	2.162	MON	1,743	92,479	07/25/2018	11/25/2023
3137G0-HJ-1	FHLMC STACR SERIES 2015-HQA2			4	1.D	2,763,670	103.987	2,450,572	2,356,603	2,457,386		(180,304)			5.443	3.290	MON	2,494	130,899	07/25/2018	05/25/2028
3137G0-AY-5	FREDDIE MAC STACR SERIES 2014			4	1.D	2,751,697	99.306	2,462,275	2,479,472	2,584,171		(70,302)			4.123	2.188	MON	1,988	107,325	07/27/2018	04/25/2024
35565W-AH-5	FREDDIE MAC STACR SERIES 2020			4	3.B FM	5,350,000	100.499	5,376,710	5,350,000	5,350,000					3.148	3.196	MON	1,871	81,214	06/30/2020	06/25/2050
35565X-AH-3	FREDDIE MAC STACR SERIES 2020				1.D FM	2,163,281	101.397	2,159,757	2,130,000	2,163,039		(243)			3.898	3.595	MON	923	7,615	12/15/2020	08/25/2050
452252-FH-7	ILLINOIS ST TOLL HWY AUTH TOLL			1	1.D FE	705,000	144.512	1,018,810	705,000	705,000					6.184	6.184	JJ	21,799	43,597	05/12/2009	01/01/2034
54473E-NT-7	LOS ANGELES COUNTY PUBLIC W			1	1.C FE	7,247,538	141.652	7,578,382	5,350,000	6,607,351		(122,897)			7.488	4.143	FA	166,920	400,608	04/07/2015	08/01/2033
646139-W3-5	NEW JERSEY ST TPK AUTH SER F			1	1.F FE	2,305,000	167.700	3,865,485	2,305,000	2,305,000					7.414	7.414	JJ	85,446	170,893	04/20/2009	01/01/2040
64971P-KR-5	NEW YORK CITY NY INDL DEV AGY				1.F FE	670,000	102.255	685,109	670,000	670,000					3.186	3.186	MS	5,040		09/24/2020	03/01/2040
651779-BZ-2	NEWPORT BEACH CA COPS			1	1.B FE	6,071,580	159.011	7,155,495	4,500,000	5,827,710		(69,457)			7.168	4.304	JJ	161,280	322,560	04/05/2017	07/01/2040
786091-AG-3	SACRAMENTO CNTY CA PENSN OB			1	1.G FE	3,726,014	124.743	4,740,234	3,800,000	3,765,157		6,516			7.250	7.499	FA	114,792	275,500	10/17/2013	08/01/2025
79765R-TL-3	SAN FRANCISCO CITY & CNTY CA			1	1.D FE	4,046,744	171.983	4,901,516	2,850,000	3,929,558		(16,642)			6.950	4.602	MN	33,013	198,075	09/26/2012	11/01/2050
880591-EH-1	TENN VALLEY AUTHORITY				1.A	1,320,075	150.236	2,005,655	1,335,000	1,323,125		360			5.250	5.325	MS	20,637	70,088	09/16/2009	09/15/2039
91335V-KQ-8	UNIV OF PITTSBURGH PA OF THE			2	1.B FE	3,860,000	113.178	4,368,671	3,860,000	3,860,000					3.555	3.555	MS	40,405	110,160	11/21/2019	09/15/2119
91412G-DZ-5	UNIVERSITY CALIF REVS BUILD AM			1	1.D FE	2,200,000	145.285	3,196,270	2,200,000	2,200,000					5.946	5.946	MN	16,715	130,812	09/22/2010	05/15/2045
2599999 U.S. Special Revenue - Issuer Obligations						82,561,952	XXX	93,138,313	75,880,579	80,312,057	(11,673)	(835,374)			XXX	XXX	XXX	841,331	3,472,201	XXX	XXX
3136AV-C9-8	FANNIE MAE SERIES 2017-16 CLAS			4	1.A	987,813	108.665	1,086,650	1,000,000	989,244		1,080			3.000	3.141	MON	2,500	30,000	05/31/2019	03/25/2047
3136AW-W4-5	FANNIE MAE SERIES 2017-42 CLAS			4	1.A	8,724,354	110.915	9,632,965	8,685,000	8,716,083		(6,455)			3.000	2.940	MON	21,713	260,550	05/31/2019	06/25/2047
3136B7-GD-7	FANNIEMAE ACES SERIES 2019-M2			4	1.A	5,287,919	105.818	5,613,766	5,305,119	5,288,844		849			2.344	2.388	MON	10,363	124,352	12/06/2019	02/25/2030
3128P8-D9-9	FHLMC GOLD POOL C91928			4	1.A	2,015,820	106.081	2,054,920	1,937,124	2,010,779		311			3.500	1.499	MON	5,650	67,799	07/28/2017	05/01/2037
31335H-Q2-2	FHLMC POOL # C90473			4	1.A	18	112.062	19	17	17					6.500	4.153	MON		1	10/23/2002	08/01/2021
31335H-RB-1	FHLMC POOL # C90482			4	1.A	272	101.417	266	262	263		(1)			6.500	5.211	MON	1	17	10/23/2002	09/01/2021
31335H-TJ-2	FHLMC POOL # C90553			4	1.A	16,872	103.773	16,899	16,285	16,388		(25)			6.500	5.182	MON	88	1,059	10/24/2002	06/01/2022
31335H-UK-7	FHLMC POOL # C90586			4	1.A	32,116	103.211	31,993	30,997	31,186		(191)			6.500	5.440	MON	168	2,015	10/23/2002	09/01/2022
31335H-UX-9	FHLMC POOL # C90598			4	1.A	1,216	103.418	1,214	1,173	1,181		3			6.500	5.380	MON	6	76	10/23/2002	10/01/2022
312935-M9-7	FHLMC POOL # A88484			4	1.A	1,161,114	116.479	1,261,948	1,083,413	1,142,588		(9,202)			5.500	4.699	MON	4,966	59,588	10/01/2010	09/01/2039
312940-AQ-2	FHLMC POOL # A91815			4	1.A	2,282,306	112.312	2,529,713	2,252,391	2,278,883		(423)			4.500	4.158	MON	8,446	101,358	05/06/2010	04/01/2040

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SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrativ Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
312942-XQ-3	FHLMC POOL # A94287			4	1.A	1,385,871	109.041	1,455,016	1,334,373	1,382,253		3,075			4.000	2.496	MON	4,448	53,375	10/08/2010	10/01/2040
312943-DH-3	FHLMC POOL # A94604			4	1.A	1,059,327	109.042	1,141,559	1,046,895	1,058,503		343			4.000	3.466	MON	3,490	41,876	06/13/2011	10/01/2040
312945-F9-4	FHLMC POOL # A96492			4	1.A	658,919	110.246	717,354	650,684	658,308		268			4.000	3.536	MON	2,169	26,027	06/13/2011	01/01/2041
312946-K3-9	FHLMC POOL # A97514			4	1.A	1,094,231	110.246	1,190,713	1,080,055	1,093,007		522			4.000	3.606	MON	3,600	43,202	06/13/2011	03/01/2041
312946-NP-7	FHLMC POOL # A97598			4	1.A	181,674	110.247	197,694	179,320	181,250		(173)			4.000	3.816	MON	598	7,173	06/13/2011	03/01/2041
31292L-N7-6	FHLMC POOL # C04014			4	1.A	2,059,432	107.844	2,061,519	1,911,583	2,049,715		8,477			3.500	1.019	MON	5,575	66,905	10/02/2012	06/01/2042
31292M-DY-6	FHLMC POOL # C04619			4	1.A	2,646,460	106.618	2,811,512	2,636,983	2,645,585		575			3.000	2.888	MON	6,592	79,110	05/31/2013	03/01/2043
31292S-A4-2	FHLMC POOL # C09027			4	1.A	2,698,604	106.360	2,746,342	2,582,107	2,690,856		6,313			3.000	1.712	MON	6,455	77,463	12/31/2012	02/01/2043
3128MJ-SP-6	FHLMC POOL # G08525			4	1.A	1,113,291	106.371	1,179,979	1,109,304	1,112,949		204			3.000	2.875	MON	2,773	33,279	05/31/2013	05/01/2043
3128MJ-V5-6	FHLMC POOL # G08635			4	1.A	3,783,668	105.430	4,000,668	3,794,637	3,783,944		(139)			3.000	3.093	MON	9,487	113,839	06/04/2015	04/01/2045
3128MJ-WU-0	FHLMC POOL # G08658			4	1.A	6,967,061	105.352	7,322,228	6,950,228	6,965,859		325			3.000	2.884	MON	17,376	208,507	08/31/2015	08/01/2045
3128MJ-S3-5	FHLMC POOL # G8537			4	1.A	8,029,682	106.359	8,908,938	8,376,267	8,048,522		(11,637)			3.000	4.259	MON	20,941	251,288	12/16/2013	07/01/2043
3132GD-5T-5	FHLMC POOL # Q00858			4	1.A	1,098,858	109.389	1,188,286	1,086,298	1,097,722		479			4.000	3.668	MON	3,621	43,452	06/13/2011	05/01/2041
3132GS-AA-7	FHLMC POOL # Q06901			4	1.A	640,330	108.781	675,452	620,927	638,902		85			3.500	2.548	MON	1,811	21,732	02/29/2012	03/01/2042
3132HM-AZ-4	FHLMC POOL # Q10924			4	1.A	2,527,135	108.780	2,545,757	2,340,278	2,510,568		4,920			3.500	1.735	MON	6,826	81,910	10/02/2012	09/01/2042
3132HN-HV-4	FHLMC POOL # Q12044			4	1.A	2,595,218	106.382	2,641,650	2,483,184	2,587,918		5,784			3.000	1.644	MON	6,208	74,496	12/31/2012	10/01/2042
3132J6-BH-6	FHLMC POOL # Q15039			4	1.A	7,844,313	105.978	8,095,648	7,639,015	7,831,347		8,700			3.000	2.132	MON	19,098	229,170	01/30/2013	01/01/2043
3132J6-HQ-0	FHLMC POOL # Q15238			4	1.A	4,249,072	106.423	4,403,626	4,137,867	4,241,771		4,558			3.000	2.173	MON	10,345	124,136	01/30/2013	01/01/2043
3132J6-PP-3	FHLMC POOL # Q15429			4	1.A	8,411,941	108.569	8,912,716	8,209,274	8,389,990		1,338			3.000	2.560	MON	20,523	246,278	02/20/2013	02/01/2043
3132J6-PR-9	FHLMC POOL # Q15431			4	1.A	1,935,879	108.569	2,051,129	1,889,239	1,931,601		952			3.000	2.483	MON	4,723	56,677	02/20/2013	02/01/2043
3132J6-6W-9	FHLMC POOL # Q15884			4	1.A	2,618,458	106.573	2,706,407	2,539,495	2,612,545		3,512			3.000	2.206	MON	6,349	76,185	02/28/2013	02/01/2043
3132J9-NQ-7	FHLMC POOL # Q18098			4	1.A	1,660,494	105.860	1,752,193	1,655,193	1,660,080		120			3.000	2.837	MON	4,138	49,656	05/31/2013	05/01/2043
3132J9-5V-6	FHLMC POOL # Q18559			4	1.A	4,942,658	107.515	5,288,474	4,918,833	4,941,490		746			3.500	3.297	MON	14,347	172,159	06/26/2013	05/01/2043
3132JA-B4-6	FHLMC POOL # Q18658			4	1.A	2,230,640	108.799	2,315,837	2,128,537	2,223,316		(329)			3.500	2.433	MON	6,208	74,499	05/24/2013	06/01/2043
3128L8-3M-5	FHLMC POOL #A75304			4	1.A	1,410,957	117.595	1,540,099	1,309,663	1,395,636		3,607			5.500	3.911	MON	6,003	72,032	11/05/2010	04/01/2038
3128M6-JQ-2	FHLMC POOL #G04471			4	1.A	95,823	117.478	104,489	88,944	95,039		200			5.500	3.454	MON	408	4,892	11/05/2010	07/01/2038
3128M8-BZ-6	FHLMC POOL #G06056			4	1.A	1,418,329	109.043	1,499,042	1,374,724	1,416,296		1,846			4.000	2.538	MON	4,582	54,989	10/26/2010	10/01/2040
3128PR-7E-3	FHLMC POOL #J12693			4	1.A	31,378	106.151	31,816	29,973	30,399		(99)			4.000	3.333	MON	100	1,199	08/23/2010	08/01/2025
3128MJ-X3-9	FHLMC POOL G08697			4	1.A	10,547,637	105.264	10,840,297	10,298,227	10,536,048		2,903			3.000	2.203	MON	25,746	308,947	03/31/2016	03/01/2046
3128MJ-4R-8	FHLMC POOL G08831			4	1.A	6,650,921	106.717	6,900,339	6,466,033	6,641,180		(5,435)			4.000	1.704	MON	21,553	258,641	05/06/2019	08/01/2048
31335C-B6-0	FHLMC POOL G61861			4	1.A	8,176,666	106.108	8,197,076	7,725,223	8,166,146		(10,520)			3.500	0.560	MON	22,532	112,660	07/10/2020	03/01/2048
3133A7-KB-4	FHLMC POOL QB1190			4	1.A	3,795,375	106.260	3,836,926	3,610,881	3,792,537		(2,838)			2.500	2.129	MON	7,523	37,613	07/08/2020	07/01/2050
3133AC-BS-6	FHLMC POOL QB5449			4	1.A	18,163,245	105.853	18,319,842	17,306,803	18,158,660		(4,585)			2.500	2.146	MON	36,056	36,056	11/09/2020	11/01/2050
3133G7-WP-4	FHLMC POOL QN1554				1.A	3,561,032	105.520	3,552,776	3,366,908	3,560,824		(208)			2.500	1.666	MON	7,014		12/22/2020	02/01/2035
3133GA-KE-5	FHLMC POOL QN3893			4	1.A	3,096,057	104.645	3,106,854	2,968,949	3,094,725		(1,331)			2.000	1.400	MON	4,948	4,948	11/12/2020	10/01/2035
3133KG-LG-1	FHLMC POOL RA1227			4	1.A	3,779,452	106.421	3,922,822	3,686,147	3,777,452		(1,094)			3.000	2.240	MON	9,215	110,584	08/22/2019	08/01/2049
3133KH-CN-4	FHLMC POOL RA1877			4	1.A	1,612,568	112.968	1,624,245	1,437,787	1,610,039		(2,530)			5.000	1.574	MON	5,991	5,991	11/05/2020	11/01/2049

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SCHEDULE D - PART 1

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

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3133KH-3R-5	FHLMC POOL RA2608			4	1.A	725,171	108.170	723,385	668,746	723,953		(1,218)			4.500	1.004	MON	2,508	2,508	10/27/2020	05/01/2050
31329Q-NA-5	FHLMC POOL ZA6685			4	1.A	1,118,374	108.243	1,132,855	1,046,584	1,115,559		(2,815)			4.500	(0.415)	MON	3,925	35,322	03/03/2020	04/01/2049
3128MJ-XX-3	FHLMC POOL# G08693			4	1.A	4,538,952	106.992	4,632,494	4,329,738	4,530,342		857			3.500	1.095	MON	12,628	151,541	02/08/2016	02/01/2046
3128HX-RT-4	FHLMC SERIES 267 CLASS 30			4	1.A	9,719,842	105.397	10,106,611	9,589,116	9,713,345		(168)			3.000	2.507	MON	23,973	287,673	09/29/2017	08/15/2042
3137F1-XN-3	FHLMC SERIES 4698 CLASS HP			4	1.A	7,145,240	106.367	7,449,415	7,003,528	7,100,659		(19,184)			3.000	2.451	MON	17,509	210,106	07/26/2017	05/15/2046
31368H-LB-7	FNMA POOL # 190322			4	1.A	544	118.199	635	537	542					6.000	5.629	MON	3	32	07/24/2002	04/01/2032
31371H-E4-6	FNMA POOL # 252255			4	1.A	1,446	112.472	1,561	1,388	1,419		1			6.500	5.640	MON	8	90	12/31/2002	02/01/2029
31371H-TA-6	FNMA POOL # 252645			4	1.A	1,709	114.074	1,872	1,641	1,683		4			6.500	5.456	MON	9	107	12/31/2002	08/01/2029
31371H-YA-0	FNMA POOL # 252805			4	1.A	11,631	113.255	12,489	11,027	11,450		89			7.000	5.217	MON	64	772	04/10/2003	10/01/2029
31371J-UJ-1	FNMA POOL # 253585			4	1.A	435	122.310	493	403	419		(9)			8.000	6.920	MON	3	32	03/11/2003	01/01/2031
31371J-WB-6	FNMA POOL # 253642			4	1.A	10,172	114.296	11,037	9,656	9,956		(4)			7.000	6.063	MON	56	676	03/11/2003	02/01/2031
31371J-5U-4	FNMA POOL # 253859			4	1.A	7,115	115.491	7,609	6,588	6,849		(164)			8.000	7.061	MON	44	527	03/11/2003	06/01/2031
31371J-7G-3	FNMA POOL # 253895			4	1.A	1,181	117.471	1,314	1,119	1,155		(5)			7.000	6.091	MON	7	78	04/10/2003	08/01/2031
31371K-HX-2	FNMA POOL # 254146			4	1.A	141,474	118.195	165,971	140,421	141,136		(27)			6.000	5.771	MON	702	8,425	09/29/2011	01/01/2032
31371K-XS-5	FNMA POOL # 254589			4	1.A	7,008	111.575	7,547	6,764	6,817		(16)			5.500	4.266	MON	31	372	05/22/2003	01/01/2023
31371K-4H-1	FNMA POOL # 254724			4	1.A	158,096	114.887	182,679	159,007	158,220		37			5.000	5.086	MON	663	7,950	09/22/2011	04/01/2033
31371K-7F-2	FNMA POOL # 254794			4	1.A	119,873	116.468	135,864	116,653	119,116		(149)			5.500	4.853	MON	535	6,416	09/16/2011	07/01/2033
31371L-A8-2	FNMA POOL # 254831			4	1.A	75,321	110.409	82,198	74,449	74,608		(108)			5.000	4.568	MON	310	3,722	09/22/2011	08/01/2023
31371N-UL-7	FNMA POOL # 257187			4	1.A	47,358	112.076	51,259	45,736	47,224		(9)			6.500	4.814	MON	248	2,973	04/30/2008	03/01/2038
31374T-W3-9	FNMA POOL # 323866			4	1.A	2,146	114.989	2,369	2,060	2,104		(4)			6.500	5.770	MON	11	134	12/31/2002	08/01/2029
31374T-Z9-3	FNMA POOL # 323968			4	1.A	722	111.971	765	683	707		5			7.000	5.584	MON	4	48	04/10/2003	10/01/2029
31376J-2J-7	FNMA POOL # 357277			4	1.A	1,736	109.125	1,794	1,644	1,685		(4)			7.000	6.504	MON	10	115	04/10/2003	05/01/2032
31376K-QH-2	FNMA POOL # 357856			4	1.A	30,415	116.271	35,805	30,794	30,461		(4)			5.000	5.298	MON	128	1,540	08/09/2005	07/01/2035
31379D-XK-0	FNMA POOL # 416582			4	1.A	3,587	112.037	3,859	3,444	3,487		(7)			6.500	6.110	MON	19	224	12/31/2002	08/01/2028
31380A-RU-8	FNMA POOL # 434399			4	1.A	2,731	112.037	2,938	2,622	2,677		13			6.500	5.627	MON	14	170	12/31/2002	06/01/2028
31380M-XF-8	FNMA POOL # 444478			4	1.A	1,605	112.037	1,727	1,541	1,561		(3)			6.500	6.113	MON	8	100	12/31/2002	10/01/2028
31380M-ZE-9	FNMA POOL # 444541			4	1.A	2,147	112.353	2,317	2,062	2,088		(32)			6.500	6.112	MON	11	134	12/31/2002	09/01/2028
31380U-UW-6	FNMA POOL # 450697			4	1.A	6,224	112.037	6,696	5,977	6,052		(12)			6.500	6.112	MON	32	388	12/31/2002	10/01/2028
31382D-VM-3	FNMA POOL # 479520			4	1.A	1,444	112.037	1,553	1,386	1,408		(20)			6.500	6.026	MON	8	90	12/31/2002	05/01/2029
31382D-WE-0	FNMA POOL # 479545			4	1.A	1,404	101.277	1,350	1,333	1,358		(3)			7.000	6.498	MON	8	94	03/11/2003	08/01/2029
31382R-NZ-2	FNMA POOL # 490108			4	1.A	3,884	112.204	4,168	3,715	3,804		(9)			6.500	5.596	MON	20	242	04/10/2003	03/01/2029
31383H-NQ-3	FNMA POOL # 503599			4	1.A	995	112.037	1,071	956	969		(2)			6.500	6.120	MON	5	62	12/31/2002	06/01/2029
31383L-LN-3	FNMA POOL # 506233			4	1.A	15,263	100.340	14,508	14,459	14,733		(37)			7.000	6.465	MON	84	1,013	04/10/2003	03/01/2029
31384H-Q8-9	FNMA POOL # 524379			4	1.A	4,670	102.191	4,520	4,423	4,514		(11)			7.000	6.475	MON	26	310	04/10/2003	12/01/2029
31384V-LW-0	FNMA POOL # 535041			4	1.A	25,136	118.444	28,278	23,875	24,568		(128)			7.000	6.012	MON	139	1,671	03/11/2003	12/01/2029
31384V-UP-5	FNMA POOL # 535290			4	1.A	6,351	116.639	6,859	5,881	6,157		(67)			8.000	6.471	MON	39	470	03/11/2003	05/01/2030
31384V-X5-6	FNMA POOL # 535400			4	1.A	2,628	113.397	2,861	2,523	2,583		(2)			6.500	5.723	MON	14	164	12/31/2002	07/01/2030

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SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrativ Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31384W-HG-8	FNMA POOL # 535831			4	1.A	480	114.136	526	460	473					6.500	5.529	MON	2	30	12/31/2002	04/01/2031
31384W-LN-8	FNMA POOL # 535933			4	1.A	2,276	113.608	2,483	2,185	2,250		6			6.500	5.303	MON	12	142	12/31/2002	05/01/2031
31384W-M2-3	FNMA POOL # 535977			4	1.A	1,429	113.421	1,557	1,372	1,412		6			6.500	5.403	MON	7	89	12/31/2002	04/01/2031
31384W-S8-4	FNMA POOL # 536143			4	1.A	176	107.621	175	163	168		(1)			8.000	7.172	MON	1	13	03/11/2003	04/01/2030
31385H-QR-6	FNMA POOL # 545064			4	1.A	590	113.909	645	566	582					6.500	5.543	MON	3	37	12/31/2002	06/01/2031
31385H-6N-7	FNMA POOL # 545477			4	1.A	65,852	119.659	74,912	62,605	64,437		(85)			7.000	6.255	MON	365	4,383	03/11/2003	03/01/2032
31385J-G8-5	FNMA POOL # 545723			4	1.A	1,802	116.894	2,000	1,711	1,777		3			7.000	5.602	MON	10	120	03/11/2003	04/01/2032
31385J-JC-3	FNMA POOL # 545759			4	1.A	3,403	117.155	3,829	3,268	3,360		(2)			6.500	5.603	MON	18	212	12/31/2002	07/01/2032
31385J-ME-5	FNMA POOL # 545857			4	1.A	12,296	112.339	13,120	11,679	12,084		9			7.000	5.707	MON	68	817	03/11/2003	09/01/2030
31385J-RR-1	FNMA POOL # 545996			4	1.A	1,612	115.575	1,764	1,526	1,584		(2)			7.000	5.852	MON	9	107	04/10/2003	08/01/2032
31385W-UC-1	FNMA POOL # 555079			4	1.A	4,153	113.106	4,449	3,933	4,073		5			7.000	5.607	MON	23	275	04/10/2003	12/01/2029
31385W-YG-8	FNMA POOL # 555211			4	1.A	9,807	114.461	10,630	9,287	9,603		(6)			7.000	6.117	MON	54	650	04/10/2003	08/01/2032
31385X-F8-5	FNMA POOL # 555591			4	1.A	283,587	116.361	334,002	287,040	284,193		14			5.500	5.751	MON	1,316	15,787	08/15/2003	07/01/2033
31385X-F9-3	FNMA POOL # 555592			4	1.A	2,018	116.468	2,309	1,982	2,008		1			5.500	5.047	MON	9	109	10/29/2004	07/01/2033
31385X-2N-6	FNMA POOL # 556181			4	1.A	440	112.037	474	423	438		8			6.500	3.620	MON	2	28	12/31/2002	07/01/2030
31385X-2P-1	FNMA POOL # 556182			4	1.A	885	112.037	952	850	863		(2)			6.500	6.129	MON	5	55	12/31/2002	07/01/2030
31385Y-5U-5	FNMA POOL # 557159			4	1.A	3,449	113.040	3,609	3,193	3,414		45			8.000	2.849	MON	21	255	03/11/2003	11/01/2030
31386H-Y6-2	FNMA POOL # 564233			4	1.A	4,977	102.296	4,714	4,608	4,762		(16)			8.000	7.247	MON	31	369	03/11/2003	11/01/2030
31386S-TY-3	FNMA POOL # 572167			4	1.A	3,281	103.989	3,231	3,107	3,226		51			7.000	5.033	MON	18	217	04/10/2003	11/01/2028
31386V-2T-6	FNMA POOL # 575086			4	1.A	308	112.037	331	296	300					6.500	6.137	MON	2	19	12/31/2002	05/01/2031
31386X-W9-3	FNMA POOL # 576772			4	1.A	601	112.037	647	577	585		(1)			6.500	6.122	MON	3	38	12/31/2002	06/01/2029
31387D-GN-3	FNMA POOL # 580805			4	1.A	124	103.781	122	117	120					7.000	6.398	MON	1	8	04/10/2003	04/01/2031
31387E-KT-3	FNMA POOL # 581806			4	1.A	4,995	115.828	5,479	4,730	4,844		(61)			7.000	6.472	MON	28	331	04/10/2003	07/01/2031
31387N-NZ-6	FNMA POOL # 589108			4	1.A	7,058	113.819	7,914	6,953	6,996		(3)			6.000	5.843	MON	35	417	08/22/2002	12/01/2031
31387P-QJ-4	FNMA POOL # 590057			4	1.A	336	112.037	362	323	328		(1)			6.500	6.143	MON	2	21	12/31/2002	06/01/2031
31387P-SV-5	FNMA POOL # 590132			4	1.A	601	114.549	661	577	586		(11)			6.500	6.143	MON	3	38	12/31/2002	06/01/2031
31387R-AD-0	FNMA POOL # 591404			4	1.A	36,787	115.732	39,421	34,062	35,301		(88)			8.000	7.212	MON	227	2,725	03/11/2003	08/01/2031
31387U-CQ-2	FNMA POOL # 594179			4	1.A	1,211	112.980	1,314	1,163	1,184		(21)			6.500	6.063	MON	6	76	12/31/2002	06/01/2031
31387U-CS-8	FNMA POOL # 594181			4	1.A	2,020	100.340	1,925	1,919	1,961		(4)			7.000	6.527	MON	11	135	03/11/2003	06/01/2031
31387W-TT-4	FNMA POOL # 596462			4	1.A	6,604	112.037	7,105	6,341	6,446		(11)			6.500	6.144	MON	34	415	12/31/2002	08/01/2031
31387X-PJ-8	FNMA POOL # 597225			4	1.A	1,120	112.037	1,205	1,076	1,094		(2)			6.500	6.145	MON	6	70	12/31/2002	09/01/2031
31388A-ZK-3	FNMA POOL # 599346			4	1.A	2,388	112.037	2,569	2,293	2,331		(4)			6.500	6.144	MON	12	149	12/31/2002	08/01/2031
31388D-JP-4	FNMA POOL # 601570			4	1.A	1,310	112.037	1,409	1,258	1,278		(2)			6.500	6.143	MON	7	81	12/31/2002	08/01/2031
31388H-A8-2	FNMA POOL # 604931			4	1.A	298	102.582	289	282	295		(1)			7.000	4.036	MON	2	20	04/10/2003	09/01/2031
31388K-DV-1	FNMA POOL # 606816			4	1.A	1,568	112.420	1,693	1,506	1,533		(2)			6.500	6.098	MON	8	98	12/31/2002	10/01/2031
31388K-D9-0	FNMA POOL # 606828			4	1.A	3,060	112.689	3,311	2,938	2,992		(4)			6.500	6.079	MON	16	191	12/31/2002	10/01/2031
31388K-QF-2	FNMA POOL # 607154			4	1.A	504	116.534	556	478	497		7			7.000	5.377	MON	3	34	04/10/2003	11/01/2031

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SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrativ Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31388K-6D-9	FNMA POOL # 607568			4	1.A	990	100.181	919	917	953		(2)			8.000	7.118	MON	6	73	03/11/2003	11/01/2031
31388N-CZ-7	FNMA POOL # 609488			4	1.A	3,538	112.037	3,806	3,397	3,458		(2)			6.500	6.108	MON	18	221	12/31/2002	10/01/2031
31388N-YC-4	FNMA POOL # 610107			4	1.A	505	113.256	549	485	494		(1)			6.500	6.078	MON	3	32	12/31/2002	10/01/2031
31389F-LQ-3	FNMA POOL # 624135			4	1.A	149	112.290	165	147	149		1			6.000	4.420	MON	1	9	07/24/2002	12/01/2031
31389L-EW-5	FNMA POOL # 628449			4	1.A	2,943	114.646	3,124	2,725	2,840		(81)			8.000	7.039	MON	18	218	03/11/2003	03/01/2032
31389Q-XF-0	FNMA POOL # 632578			4	1.A	2,409	115.363	2,669	2,314	2,377		7			6.500	5.601	MON	13	150	12/31/2002	02/01/2032
31389S-S7-0	FNMA POOL # 634242			4	1.A	2,889	112.037	3,108	2,774	2,846		(12)			6.500	5.737	MON	15	180	12/31/2002	03/01/2032
31389S-ZN-7	FNMA POOL # 634449			4	1.A	10,008	114.250	10,980	9,610	9,777		(16)			6.500	6.149	MON	52	625	12/31/2002	03/01/2032
31389T-MA-7	FNMA POOL # 634953			4	1.A	8,564	112.351	9,113	8,111	8,453		(61)			7.000	5.399	MON	47	568	04/10/2003	05/01/2032
31389V-BN-6	FNMA POOL # 636445			4	1.A	6,106	114.352	6,638	5,805	6,039		77			7.000	5.334	MON	34	406	03/11/2003	04/01/2032
31389V-KJ-5	FNMA POOL # 636697			4	1.A	3,810	118.538	4,459	3,761	3,788					6.000	5.762	MON	19	226	07/24/2002	05/01/2032
31390B-TN-8	FNMA POOL # 641457			4	1.A	7,115	103.711	6,988	6,738	7,048		117			7.000	4.762	MON	39	472	04/10/2003	06/01/2032
31390B-W3-8	FNMA POOL # 641566			4	1.A	5,478	112.037	5,893	5,260	5,356		(8)			6.500	6.122	MON	28	342	12/31/2002	04/01/2032
31390E-YS-5	FNMA POOL # 644321			4	1.A	36,790	104.283	36,334	34,841	35,705		(77)			7.000	6.509	MON	203	2,439	04/10/2003	05/01/2032
31390F-5C-9	FNMA POOL # 645343			4	1.A	778	112.037	837	747	763		(2)			6.500	5.972	MON	4	49	12/31/2002	05/01/2032
31390G-UM-7	FNMA POOL # 645988			4	1.A	350	103.129	342	332	340		(1)			7.000	6.509	MON	2	23	04/10/2003	06/01/2032
31390H-A7-0	FNMA POOL # 646330			4	1.A	5,628	105.422	5,641	5,351	5,496		(5)			7.000	6.391	MON	31	375	03/11/2003	07/01/2032
31390K-CK-2	FNMA POOL # 648174			4	1.A	431	117.133	498	425	428					6.000	5.860	MON	2	26	07/24/2002	06/01/2032
31390K-RF-7	FNMA POOL # 648586			4	1.A	497	103.578	488	471	483		(1)			7.000	6.519	MON	3	33	04/10/2003	05/01/2032
31390K-V3-9	FNMA POOL # 648734			4	1.A	7,083	112.331	7,854	6,992	7,071		46			6.000	4.814	MON	35	420	07/24/2002	08/01/2032
31390M-HJ-6	FNMA POOL # 650133			4	1.A	3,144	118.761	3,686	3,104	3,117		(2)			6.000	5.912	MON	16	186	07/24/2002	07/01/2032
31390N-4H-2	FNMA POOL # 651624			4	1.A	3,951	112.315	4,381	3,900	3,917		(2)			6.000	5.911	MON	20	234	07/24/2002	06/01/2032
31390P-NK-9	FNMA POOL # 652094			4	1.A	2,235	112.435	2,481	2,207	2,216		(1)			6.000	5.916	MON	11	132	07/24/2002	08/01/2032
31390Q-3K-9	FNMA POOL # 653402			4	1.A	994	100.330	948	945	972		2			7.000	6.352	MON	6	66	03/11/2003	11/01/2032
31390Q-6Z-3	FNMA POOL # 653488			4	1.A	19,770	112.877	21,986	19,478	19,597		(138)			6.000	5.862	MON	97	1,169	08/22/2002	09/01/2032
31390S-2U-4	FNMA POOL # 655187			4	1.A	631	117.834	689	584	617		6			8.000	6.235	MON	4	47	03/11/2003	05/01/2032
31391B-K7-1	FNMA POOL # 661918			4	1.A	47,866	112.308	52,963	47,159	47,471		(316)			6.000	5.840	MON	236	2,828	08/22/2002	09/01/2032
31391D-KN-2	FNMA POOL # 663701			4	1.A	1,629	113.685	1,753	1,542	1,586		(2)			7.000	6.400	MON	9	108	04/10/2003	09/01/2032
31391Q-TC-8	FNMA POOL # 673847			4	1.A	6,494	102.119	6,281	6,150	6,307		(13)			7.000	6.512	MON	36	431	04/10/2003	10/01/2032
31391X-NA-3	FNMA POOL # 679985			4	1.A	6,198	114.130	6,793	5,952	6,131		57			6.500	5.420	MON	32	387	12/31/2002	07/01/2032
31400J-5R-6	FNMA POOL # 689456			4	1.A	32,360	102.612	31,567	30,764	31,496		(61)			7.000	6.555	MON	179	2,154	03/11/2003	01/01/2033
31400Q-LE-1	FNMA POOL # 694325			4	1.A	169,682	110.744	189,125	170,776	169,730		(206)			5.000	5.293	MON	712	8,537	02/13/2003	03/01/2033
31401A-K5-5	FNMA POOL # 702416			4	1.A	200,573	115.535	228,535	197,807	198,839		(110)			5.000	4.898	MON	824	9,890	07/02/2003	06/01/2033
31401C-6H-1	FNMA POOL # 704772			4	1.A	15,384	111.003	16,841	15,172	15,249		(9)			5.000	4.902	MON	63	759	07/02/2003	06/01/2033
31401G-KC-7	FNMA POOL # 707791			4	1.A	29,638	115.597	33,788	29,229	29,523		(12)			5.000	4.614	MON	122	1,461	07/02/2003	06/01/2033
31401N-UQ-0	FNMA POOL # 713491			4	1.A	1,228	111.727	1,347	1,206	1,215		(1)			5.500	5.359	MON	6	66	10/29/2004	06/01/2033
31401W-UB-3	FNMA POOL # 720678			4	1.A	20,175	114.718	22,825	19,896	20,094		(41)			5.000	4.628	MON	83	995	07/02/2003	06/01/2033

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SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrativ Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31402K-6D-1	FNMA POOL # 731768			4	1.A	3,868	111.920	4,251	3,798	3,828		(2)			5.500	5.355	MON	17	209	10/29/2004	09/01/2033
31402Q-B5-9	FNMA POOL # 734560			4	1.A	14,554	112.258	16,537	14,732	14,614		4			5.500	5.644	MON	68	810	08/15/2003	08/01/2033
31403A-Z5-7	FNMA POOL # 743364			4	1.A	23,338	115.513	26,476	22,920	23,099		(166)			5.500	5.359	MON	105	1,261	10/29/2004	10/01/2033
31403B-BJ-1	FNMA POOL # 743541			4	1.A	2,540	116.595	2,909	2,495	2,519		(4)			5.500	5.273	MON	11	137	10/29/2004	11/01/2033
31404R-YY-7	FNMA POOL # 776627			4	1.A	15,401	116.275	18,072	15,542	15,416		(7)			5.000	5.230	MON	65	777	08/09/2005	04/01/2034
31404X-RU-0	FNMA POOL # 781799			4	1.A	16,226	116.532	18,570	15,936	16,161		4			5.500	4.993	MON	73	876	10/29/2004	11/01/2034
31405A-TW-3	FNMA POOL # 783665			4	1.A	11,354	115.865	13,276	11,458	11,373		6			5.000	5.152	MON	48	573	08/09/2005	06/01/2034
31405Q-PC-6	FNMA POOL # 796119			4	1.A	12,495	117.133	14,373	12,271	12,410		(40)			5.500	5.228	MON	56	675	10/29/2004	10/01/2034
31405R-AR-7	FNMA POOL # 796616			4	1.A	2,671	117.217	3,074	2,623	2,656		2			5.500	5.136	MON	12	144	10/29/2004	10/01/2034
31405R-LU-8	FNMA POOL # 796939			4	1.A	17,207	111.671	18,871	16,899	17,037		(12)			5.500	5.366	MON	77	930	10/29/2004	10/01/2034
31405T-LT-7	FNMA POOL # 798738			4	1.A	89,864	116.915	103,183	88,254	88,982		(67)			5.500	5.366	MON	405	4,854	10/29/2004	11/01/2034
31405U-2J-7	FNMA POOL # 800077			4	1.A	95,145	117.050	109,372	93,440	94,568		80			5.500	5.184	MON	428	5,139	10/29/2004	10/01/2034
31405V-C3-9	FNMA POOL # 800290			4	1.A	10,935	115.941	12,451	10,739	10,905		69			5.500	4.733	MON	49	591	10/29/2004	12/01/2034
31405V-NS-2	FNMA POOL # 800601			4	1.A	2,357	116.925	2,707	2,315	2,346		7			5.500	5.081	MON	11	127	10/29/2004	10/01/2034
31405W-DP-7	FNMA POOL # 801210			4	1.A	94,144	117.174	108,336	92,457	93,389		(409)			5.500	5.295	MON	424	5,085	10/29/2004	11/01/2034
31405W-M3-6	FNMA POOL # 801478			4	1.A	25,091	112.641	27,756	24,641	24,844		(18)			5.500	5.366	MON	113	1,355	10/29/2004	11/01/2034
31405X-F2-4	FNMA POOL # 802185			4	1.A	41,091	112.383	45,352	40,355	40,742		(283)			5.500	5.319	MON	185	2,220	10/29/2004	12/01/2034
31405X-RR-6	FNMA POOL # 802496			4	1.A	227,793	117.465	262,783	223,712	226,351		165			5.500	5.205	MON	1,025	12,304	10/29/2004	11/01/2034
31406R-DV-4	FNMA POOL # 817416			4	1.A	110,304	113.642	126,913	111,678	110,734		347			5.000	5.134	MON	465	5,584	08/09/2005	08/01/2035
31406U-RX-8	FNMA POOL # 820502			4	1.A	26,934	116.299	31,714	27,269	26,969		(43)			5.000	5.332	MON	114	1,364	08/09/2005	06/01/2035
31406V-2P-0	FNMA POOL # 821682			4	1.A	23,575	116.276	27,754	23,869	23,622		9			5.000	5.239	MON	99	1,193	08/09/2005	06/01/2035
31407A-VU-2	FNMA POOL # 825127			4	1.A	30,463	110.657	34,129	30,842	30,584		9			5.000	5.132	MON	129	1,542	08/09/2005	06/01/2035
31407A-V6-5	FNMA POOL # 825137			4	1.A	103,655	111.089	118,073	106,287	104,634		765			5.000	5.246	MON	443	5,314	02/09/2006	06/01/2035
31407A-2K-6	FNMA POOL # 825278			4	1.A	95,528	116.248	114,934	98,869	96,185		55			5.000	5.682	MON	412	4,944	12/09/2005	07/01/2035
31407B-U6-4	FNMA POOL # 826005			4	1.A	15,389	116.284	18,118	15,581	15,405		(12)			5.000	5.416	MON	65	779	08/09/2005	07/01/2035
31407B-WS-4	FNMA POOL # 826057			4	1.A	40,603	116.080	47,719	41,108	40,674		4			5.000	5.263	MON	171	2,055	08/09/2005	07/01/2035
31407C-AE-7	FNMA POOL # 826305			4	1.A	51,613	116.285	60,666	52,171	51,681		(16)			5.000	5.240	MON	217	2,609	08/09/2005	07/01/2035
31407C-NE-3	FNMA POOL # 826689			4	1.A	21,388	116.253	25,174	21,655	21,441		14			5.000	5.202	MON	90	1,083	08/09/2005	08/01/2035
31407C-NY-9	FNMA POOL # 826707			4	1.A	19,582	115.664	22,931	19,826	19,653		5			5.000	5.144	MON	83	991	08/09/2005	08/01/2035
31407C-N9-4	FNMA POOL # 826716			4	1.A	21,908	116.272	25,706	22,109	21,937		5			5.000	5.166	MON	92	1,105	08/09/2005	08/01/2035
31407C-PX-9	FNMA POOL # 826738			4	1.A	236,978	116.254	277,666	238,844	237,144		(43)			5.000	5.181	MON	995	11,942	08/09/2005	08/01/2035
31407C-V2-0	FNMA POOL # 826933			4	1.A	59,710	114.301	69,982	61,226	59,839		(6)			5.000	6.028	MON	255	3,061	02/09/2006	08/01/2035
31407C-2B-2	FNMA POOL # 827070			4	1.A	122,969	116.306	149,276	128,348	124,992		1,399			5.000	5.421	MON	535	6,417	12/09/2005	10/01/2035
31407D-UA-1	FNMA POOL # 827777			4	1.A	32,434	115.681	37,988	32,839	32,481		(6)			5.000	5.308	MON	137	1,642	08/09/2005	07/01/2035
31407E-A5-2	FNMA POOL # 828128			4	1.A	29,967	113.650	34,923	30,728	30,248		167			5.000	5.248	MON	128	1,536	02/09/2006	07/01/2035
31407E-UB-7	FNMA POOL # 828678			4	1.A	9,447	112.493	10,897	9,687	9,527		63			5.000	5.279	MON	40	484	02/09/2006	07/01/2035
31407E-UY-7	FNMA POOL # 828699			4	1.A	21,234	116.058	24,950	21,498	21,317		63			5.000	5.134	MON	90	1,075	08/09/2005	07/01/2035

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SCHEDULE D - PART 1

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

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CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrativ Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31407F-W3-0	FNMA POOL # 829666			4	1.A	35,080	115.952	41,183	35,517	35,208		69			5.000	5.143	MON	148	1,776	08/09/2005	07/01/2035
31407G-3V-8	FNMA POOL # 830712			4	1.A	24,035	111.087	26,944	24,255	24,055		(35)			5.000	5.236	MON	101	1,213	08/09/2005	05/01/2035
31407J-NA-6	FNMA POOL # 832085			4	1.A	32,941	115.705	38,589	33,351	32,985		(8)			5.000	5.323	MON	139	1,668	08/09/2005	07/01/2035
31407J-S9-4	FNMA POOL # 832244			4	1.A	59,097	116.261	71,713	61,683	59,518		8			5.000	6.025	MON	257	3,084	12/09/2005	08/01/2035
31407K-YB-9	FNMA POOL # 833306			4	1.A	19,157	110.605	21,452	19,395	19,232		6			5.000	5.133	MON	81	970	08/09/2005	07/01/2035
31407M-G9-0	FNMA POOL # 834624			4	1.A	51,046	116.246	59,980	51,597	51,108		13			5.000	5.252	MON	215	2,580	08/09/2005	08/01/2035
31407M-TH-8	FNMA POOL # 834952			4	1.A	36,043	116.268	42,289	36,372	36,074		(29)			5.000	5.223	MON	152	1,819	08/09/2005	07/01/2035
31407M-XW-0	FNMA POOL # 835093			4	1.A	41,508	110.641	46,497	42,025	41,619		79			5.000	5.187	MON	175	2,101	08/09/2005	08/01/2035
31407N-A7-8	FNMA POOL # 835330			4	1.A	89,947	116.271	109,045	93,785	91,439		546			5.000	5.398	MON	391	4,689	12/09/2005	08/01/2035
31407S-G2-2	FNMA POOL # 839117			4	1.A	84,059	116.264	102,006	87,736	84,711		(165)			5.000	5.929	MON	366	4,387	12/09/2005	11/01/2035
31407T-4Z-0	FNMA POOL # 840640			4	1.A	58,243	115.714	70,342	60,789	58,703		255			5.000	5.927	MON	253	3,039	12/09/2005	09/01/2035
31407V-SZ-9	FNMA POOL # 842136			4	1.A	153,138	115.649	181,599	157,027	154,504		871			5.000	5.259	MON	654	7,851	02/09/2006	10/01/2035
31408H-PW-9	FNMA POOL # 851937			4	1.A	32,514	110.646	36,889	33,339	32,577		10			5.000	6.139	MON	139	1,667	02/09/2006	11/01/2035
31408X-DG-2	FNMA POOL # 863303			4	1.A	181,308	116.261	220,012	189,240	184,000		64			5.000	5.477	MON	789	9,462	12/09/2005	11/01/2035
31410M-U7-3	FNMA POOL # 891706			4	1.A	513	100.427	514	512	511					6.000	5.293	MON	3	31	07/14/2006	07/01/2021
31410S-BW-6	FNMA POOL # 895653			4	1.A	110,962	116.088	124,401	107,161	109,844		215			6.500	6.017	MON	580	6,966	04/30/2008	08/01/2036
31413C-AT-6	FNMA POOL # 941118			4	1.A	45,586	115.121	50,681	44,024	44,992		(437)			6.500	6.207	MON	238	2,861	04/30/2008	09/01/2037
31414B-UA-6	FNMA POOL # 961477			4	1.A	27,692	112.037	29,962	26,743	27,338		(33)			6.500	6.215	MON	145	1,738	04/30/2008	02/01/2038
31414D-DK-9	FNMA POOL # 962806			4	1.A	6,957	114.305	8,090	7,078	6,967		1			5.000	5.506	MON	29	354	04/30/2008	04/01/2038
31414D-TP-1	FNMA POOL # 963258			4	1.A	13,299	116.278	15,731	13,528	13,327		(6)			5.000	5.341	MON	56	676	04/30/2008	05/01/2038
31414K-DE-7	FNMA POOL # 968201			4	1.A	13,562	112.126	14,686	13,098	13,529		124			6.500	3.667	MON	71	851	04/30/2008	01/01/2038
31414N-VL-5	FNMA POOL # 971419			4	1.A	5,203	110.707	5,860	5,293	5,225		18			5.000	5.193	MON	22	265	04/30/2008	05/01/2038
31414S-KY-8	FNMA POOL # 974711			4	1.A	8,287	116.278	9,802	8,430	8,295		(28)			5.000	5.732	MON	35	421	04/30/2008	04/01/2038
31415B-6K-0	FNMA POOL # 982474			4	1.A	1,540	110.622	1,733	1,567	1,547					5.000	5.192	MON	7	78	04/30/2008	06/01/2038
3138A2-KC-2	FNMA POOL # AH1190			4	1.A	1,233,839	109.184	1,376,181	1,260,426	1,235,350		(1,015)			4.000	4.708	MON	4,201	50,417	04/11/2011	01/01/2041
31371K-Z3-8	FNMA POOL # 254662			4	1.A	54,857	110.409	55,391	50,169	52,296		(598)			5.000	0.114	MON	209	2,508	02/09/2017	02/01/2023
31371K-7L-9	FNMA POOL # 254799			4	1.A	130,178	110.409	131,446	119,054	124,260		(1,556)			5.000	0.905	MON	496	5,953	02/09/2017	07/01/2023
31371M-AB-3	FNMA POOL # 255702			4	1.A	133,608	110.491	135,010	122,191	129,292		(1,043)			5.000	1.564	MON	509	6,110	02/09/2017	05/01/2025
31371N-EW-1	FNMA POOL # 256749			4	1.A	468,322	118.741	512,527	431,633	464,793		60			6.000	3.105	MON	2,158	25,898	02/03/2011	06/01/2037
31409U-AW-5	FNMA POOL # 878521			4	1.A	19,009	117.286	21,531	18,358	18,957		6			6.500	3.839	MON	99	1,193	04/30/2008	02/01/2036
31410F-YT-6	FNMA POOL # 888222			4	1.A	398,124	119.474	444,602	372,133	393,910		(709)			6.000	4.486	MON	1,861	22,328	12/15/2009	02/01/2037
31410F-2R-5	FNMA POOL # 888284			4	1.A	723,216	117.486	793,509	675,410	716,236		(486)			5.500	3.805	MON	3,096	37,148	10/07/2010	04/01/2037
31410G-3H-4	FNMA POOL # 889200			4	1.A	294,128	112.280	324,966	289,425	293,526		407			4.500	4.012	MON	1,085	13,024	12/22/2008	03/01/2038
31410M-J7-6	FNMA POOL # 891386			4	1.A	387,716	117.476	424,252	361,138	384,019		(677)			5.500	3.349	MON	1,655	19,863	10/07/2010	10/01/2035
31411W-CZ-8	FNMA POOL # 916388			4	1.A	240,207	113.139	250,190	221,134	238,577		3,961			6.000	2.397	MON	1,106	13,268	02/03/2011	05/01/2037
31411Y-D9-1	FNMA POOL # 918228			4	1.A	342,542	113.047	356,487	315,343	339,836		(882)			6.000	3.043	MON	1,577	18,921	02/03/2011	05/01/2037
31412L-EU-0	FNMA POOL # 928147			4	1.A	205,694	118.914	228,630	192,265	204,600		1,129			6.000	3.365	MON	961	11,536	12/15/2009	03/01/2037

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SCHEDULE D - PART 1

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

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		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrativ Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31412L-KJ-8	FNMA POOL # 928297			4	1.A	444,445	115.603	472,997	409,155	433,074		(1,153)			6.000	5.173	MON	2,046	24,549	02/03/2011	05/01/2037
31412T-ZE-6	FNMA POOL # 934641			4	1.A	251,862	117.272	272,342	232,232	250,143		3,705			6.000	3.159	MON	1,161	13,934	10/07/2010	11/01/2038
31417G-MB-9	FNMA POOL # AB9353			4	1.A	2,410,477	105.929	2,545,338	2,402,874	2,409,900		370			3.000	2.748	MON	6,007	72,086	05/28/2013	05/01/2043
31418M-GX-4	FNMA POOL # AD0213			4	1.A	50,159	118.654	54,790	46,176	49,597		(129)			6.000	4.329	MON	231	2,771	02/03/2011	09/01/2039
31419A-AW-7	FNMA POOL # AE0020			4	1.A	84,188	118.410	91,917	77,626	83,186		30			6.000	4.361	MON	388	4,658	10/07/2010	12/01/2038
3138AK-D7-1	FNMA POOL # AI5525			4	1.A	429,658	108.678	430,115	395,770	427,794		5,108			4.500	0.851	MON	1,484	17,810	05/30/2013	07/01/2041
3138AU-QA-8	FNMA POOL # AJ3148			4	1.A	1,890,983	110.968	1,920,989	1,731,124	1,881,953		1,787			4.500	0.964	MON	6,492	77,901	05/29/2013	10/01/2041
3138E2-LN-3	FNMA POOL # AJ9332			4	1.A	2,832,817	110.526	2,914,245	2,636,712	2,816,743		5,060			4.000	2.200	MON	8,789	105,468	05/28/2013	01/01/2042
3138LJ-FJ-4	FNMA POOL # AN5568			4	1.A	10,794,638	112.463	11,704,746	10,407,606	10,650,983		(40,395)			3.170	2.406	MON	28,410	335,420	05/30/2017	05/01/2027
3138MC-VP-6	FNMA POOL # AP8721			4	1.A	480,976	108.872	500,649	459,852	479,040		2,167			3.500	2.580	MON	1,341	16,095	05/30/2013	05/01/2043
3138ME-BN-9	FNMA POOL # AP9944			4	1.A	302,186	107.229	300,441	280,187	300,875		1,561			3.500	(2.532)	MON	817	9,807	10/02/2012	09/01/2042
3138MF-AE-7	FNMA POOL # AQ0004			4	1.A	1,245,846	108.758	1,256,313	1,155,149	1,233,788		7,174			3.500	2.308	MON	3,369	40,430	10/02/2012	10/01/2042
3138MF-P2-7	FNMA POOL # AQ0440			4	1.A	3,641,305	108.717	3,680,913	3,385,784	3,622,519		13,641			3.500	1.443	MON	9,875	118,503	10/02/2012	10/01/2042
3138NW-GG-8	FNMA POOL # AR0198			4	1.A	1,184,750	108.768	1,230,380	1,131,195	1,174,392		(3,873)			3.500	3.050	MON	3,299	39,592	05/24/2013	05/01/2043
3138W2-6R-1	FNMA POOL # AR5379			4	1.A	1,780,387	112.275	1,851,130	1,648,745	1,761,462		(8,071)			4.000	2.963	MON	5,496	65,950	05/30/2013	02/01/2043
3138W7-DQ-4	FNMA POOL # AR9110			4	1.A	939,197	112.276	976,520	869,753	923,456		(10,745)			4.000	3.375	MON	2,899	34,790	05/30/2013	03/01/2043
3138WC-YP-2	FNMA POOL # AS3417			4	1.A	161,404	112.167	165,570	147,611	160,892		(23)			5.000	2.044	MON	615	7,381	02/09/2017	09/01/2044
3138WP-VD-3	FNMA POOL # AT2411			4	1.A	1,929,754	108.539	2,073,795	1,910,648	1,928,462		1,198			3.000	2.642	MON	4,777	57,319	05/30/2013	05/01/2043
3138WQ-JN-3	FNMA POOL # AT2968			4	1.A	1,890,921	108.769	1,960,839	1,802,755	1,887,025		6,460			3.500	1.868	MON	5,258	63,096	05/24/2013	05/01/2043
3138WT-AR-7	FNMA POOL # AT5415			4	1.A	2,322,320	108.770	2,408,216	2,214,039	2,311,189		(816)			3.500	2.664	MON	6,458	77,491	05/24/2013	06/01/2043
3138WT-CE-4	FNMA POOL # AT5468			4	1.A	225,885	107.697	232,274	215,674	225,451		135			3.500	1.878	MON	629	7,549	05/24/2013	06/01/2043
3138WW-WQ-	FNMA POOL # AT8754			4	1.A	6,870,450	110.502	7,258,550	6,568,700	6,838,164		(6,993)			3.500	2.707	MON	19,159	229,905	05/30/2013	06/01/2043
3138X8-2T-7	FNMA POOL # AU8885			4	1.A	1,319,685	109.019	1,365,574	1,252,602	1,315,974		357			4.000	1.452	MON	4,175	50,104	07/31/2014	09/01/2043
3138XT-AT-2	FNMA POOL # AW3617			4	1.A	1,941,723	109.715	2,021,549	1,842,542	1,936,184		609			4.000	2.251	MON	6,142	73,702	07/31/2014	06/01/2044
31417Y-KH-9	FNMA POOL # MA0295			4	1.A	78,008	111.563	79,591	71,342	76,852		(158)			5.000	2.046	MON	297	3,567	02/09/2017	01/01/2030
31417Y-PC-5	FNMA POOL # MA0418			4	1.A	284,856	113.390	308,214	271,817	280,861		(10)			5.000	3.755	MON	1,133	13,591	05/05/2010	05/01/2030
31418C-MH-4	FNMA POOL # MA3059			4	1.A	1,576,658	106.115	1,608,119	1,515,448	1,572,713		40			3.500	1.428	MON	4,420	53,041	07/28/2017	07/01/2037
31418C-NF-7	FNMA POOL # MA3089			4	1.A	847,582	106.115	864,495	814,676	845,459		(53)			3.500	1.369	MON	2,376	28,514	07/28/2017	08/01/2037
31418W-FK-1	FNMA POOL #AD8269			4	1.A	882,995	110.214	948,439	860,540	881,007		181			4.000	3.162	MON	2,868	34,422	08/23/2010	09/01/2040
31419J-SC-3	FNMA POOL #AE7714			4	1.A	3,077,692	107.968	3,293,584	3,050,523	3,075,213		2,614			3.500	3.126	MON	8,897	106,768	11/05/2010	11/01/2040
3138ER-TC-4	FNMA POOL AL9546			4	1.A	1,062,414	106.992	1,058,628	989,442	1,060,913		(1,500)			3.500	1.060	MON	2,886	17,315	06/05/2020	11/01/2046
3138LL-5J-0	FNMA POOL AN8048			4	1.A	137,069	111.988	156,783	140,000	137,769		259			3.080	3.499	MON	371	4,384	03/19/2018	01/01/2028
3138WK-6S-9	FNMA POOL AS9880			4	1.A	2,206,941	104.914	2,332,616	2,223,356	2,207,668		62			3.000	3.263	MON	5,558	66,701	12/07/2018	06/01/2032
3140H1-XP-0	FNMA POOL BJ0685			4	1.A	3,695,528	107.145	3,694,594	3,448,226	3,694,919		(609)			4.000	3.405	MON	11,494		12/01/2020	04/01/2048
3140J9-VM-0	FNMA POOL BM5119			4	1.A	1,790,601	110.041	1,796,375	1,632,457	1,786,673		(3,928)			4.500	(0.015)	MON	6,122	6,122	11/05/2020	12/01/2048
3140J9-ZL-8	FNMA POOL BM5246			4	1.A	6,411,228	105.505	6,594,660	6,250,569	6,405,010		(3,144)			3.500	1.706	MON	18,231	218,770	07/09/2019	11/01/2048
3140JA-DP-0	FNMA POOL BM5509			4	1.A	1,445,030	112.952	1,450,023	1,283,758	1,441,795		(3,234)			5.000	0.262	MON	5,349	5,349	11/05/2020	02/01/2049

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SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrativ Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3140JP-M9-3	FNMA POOL BN6683			4	1.A	7,158,839	105.642	7,387,822	6,993,295	7,152,590		(4,113)			3.500	1.886	MON	20,397	244,765	07/09/2019	06/01/2049
3140KS-BK-2	FNMA POOL BQ6341			4	1.A	837,119	106.765	836,993	783,957	836,846		(273)			3.000	2.510	MON	1,960	1,960	11/05/2020	11/01/2050
3140Q8-W3-5	FNMA POOL CA1565			4	1.A	437,035	108.943	437,812	401,871	436,243		(792)			4.500	0.748	MON	1,507	1,507	10/27/2020	04/01/2048
3140Q9-DP-5	FNMA POOL CA1909			4	1.A	231,194	108.672	231,028	212,592	230,697		(497)			4.500	0.098	MON	797	797	10/27/2020	06/01/2048
3140QE-D9-0	FNMA POOL CA6427			4	1.A	7,914,962	105.780	7,938,301	7,504,556	7,913,986		(976)			3.000	2.596	MON	18,761		12/01/2020	07/01/2050
3140QE-KP-6	FNMA POOL CA6601			4	1.A	19,687,840	105.561	19,785,673	18,743,351	19,679,772		(8,068)			2.500	1.959	MON	39,049	195,243	07/27/2020	08/01/2050
3140QF-JJ-9	FNMA POOL CA7464			4	1.A	3,042,754	103.479	3,055,984	2,953,234	3,041,803		(951)			1.500	1.070	MON	3,692	3,692	11/12/2020	10/01/2035
3140QF-KK-4	FNMA POOL CA7497				1.A	15,665,453	105.595	15,610,148	14,783,087	15,664,550		(902)			2.500	1.672	MON	30,798		12/22/2020	10/01/2035
3140X3-B8-0	FNMA POOL FM0062			4	1.A	7,114,432	107.305	7,123,285	6,638,338	7,104,780		(9,652)			3.500	0.731	MON	19,362	19,362	10/27/2020	02/01/2050
3140X4-HZ-2	FNMA POOL FM1147			4	1.A	1,945,500	110.820	1,937,441	1,748,273	1,945,092		(408)			5.000	4.080	MON	7,284		12/01/2020	05/01/2049
3140X4-MM-5	FNMA POOL FM1263			4	1.A	1,120,909	108.892	1,113,100	1,022,203	1,118,440		(2,469)			4.500	(0.034)	MON	3,833	3,833	11/09/2020	07/01/2049
3140X4-TQ-9	FNMA POOL FM1458			4	1.A	186,265	108.466	185,779	171,278	185,885		(380)			4.500	0.306	MON	642	642	10/27/2020	04/01/2049
3140X4-V9-4	FNMA POOL FM1539			4	1.A	289,544	108.503	287,565	265,029	288,850		(695)			4.500	(0.397)	MON	994	994	10/27/2020	09/01/2049
3140X6-M9-9	FNMA POOL FM3083			4	1.A	1,037,046	108.056	1,028,947	952,238	1,034,583		(2,464)			4.500	(0.341)	MON	3,571	3,571	11/05/2020	10/01/2049
3140X6-P3-9	FNMA POOL FM3141			4	1.A	2,868,413	106.415	2,861,078	2,688,612	2,863,677		(4,735)			3.500	0.480	MON	7,842	47,051	06/05/2020	11/01/2048
3140X6-SW-2	FNMA POOL FM3232			4	1.A	8,999,541	105.588	8,967,825	8,493,263	8,984,698		(14,842)			3.500	(0.295)	MON	24,772	123,860	07/10/2020	04/01/2048
3140X6-UC-3	FNMA POOL FM3278			4	1.A	5,623,757	105.684	5,613,594	5,311,695	5,622,978		(779)			3.500	3.029	MON	15,492		12/01/2020	11/01/2048
3140X6-ZK-0	FNMA POOL FM3445			4	1.A	9,338,810	106.725	9,217,868	8,637,050	9,319,184		(19,626)			4.000	(0.252)	MON	28,790	28,790	11/06/2020	09/01/2048
3140X6-ZS-3	FNMA POOL FM3452			4	1.A	3,627,850	108.718	3,607,588	3,318,314	3,627,210		(640)			4.500	3.768	MON	12,444		12/01/2020	06/01/2050
3140X6-2B-6	FNMA POOL FM3469			4	1.A	2,545,617	106.718	2,541,138	2,381,167	2,541,061		(4,556)			3.500	(0.591)	MON	6,945	41,670	06/05/2020	08/01/2048
3140X8-BA-4	FNMA POOL FM4532			4	1.A	10,262,220	106.047	10,253,204	9,668,513	10,250,770		(11,451)			3.000	0.745	MON	24,171	24,171	11/05/2020	09/01/2050
3140X8-HT-7	FNMA POOL FM4741			4	1.A	5,217,072	105.027	5,224,621	4,974,562	5,216,451		(621)			2.000	1.660	MON	8,291		12/01/2020	11/01/2050
3140X8-KD-8	FNMA POOL FM4791			4	1.A	12,326,037	103.888	12,349,922	11,887,679	12,323,595		(2,443)			2.000	1.741	MON	19,813	19,813	11/09/2020	11/01/2050
31418C-UA-0	FNMA POOL MA3276			4	1.A	7,850,056	106.112	8,337,009	7,856,808	7,849,514		(184)			3.500	3.443	MON	22,916	274,988	02/28/2018	01/01/2048
31418C-Z9-8	FNMA POOL MA3467			4	1.A	2,317,227	106.748	2,403,911	2,251,956	2,314,669		(1,683)			4.000	1.555	MON	7,507	90,078	05/13/2019	09/01/2048
31418C-2X-1	FNMA POOL MA3489			4	1.A	1,403,793	106.113	1,479,092	1,393,883	1,403,113		(175)			3.500	2.875	MON	4,065	48,786	12/07/2018	10/01/2033
31418C-4F-8	FNMA POOL MA3521			4	1.A	7,087,907	106.680	7,416,511	6,952,123	7,080,723		(4,068)			4.000	2.505	MON	23,174	278,085	02/04/2019	11/01/2048
31418D-C6-7	FNMA POOL MA3692			4	1.A	6,068,305	105.641	6,263,359	5,928,884	6,062,007		(4,460)			3.500	1.546	MON	17,293	207,511	07/09/2019	07/01/2049
31418D-HL-9	FNMA POOL MA3834			4	1.A	7,622,353	104.864	7,875,852	7,510,575	7,617,997		(3,499)			3.000	2.267	MON	18,776	225,317	10/31/2019	10/01/2049
31418D-PR-7	FNMA POOL MA4031			4	1.A	4,109,480	108.625	4,124,926	3,797,383	4,101,009		(8,471)			4.500	0.278	MON	14,240	14,240	11/06/2020	05/01/2050
31418D-RT-1	FNMA POOL MA4097			4	1.A	12,691,378	104.855	12,576,585	11,994,214	12,683,693		(7,686)			3.000	2.109	MON	29,986	149,928	07/10/2020	08/01/2050
31418D-VC-3	FNMA POOL MA4210			4	1.A	16,883,854	105.507	17,055,506	16,165,342	16,880,015		(3,839)			2.500	2.182	MON	33,678	33,678	11/09/2020	12/01/2050
35563P-JQ-3	FREDDIE MAC SCRT SERIES 2019-			4	1.A	12,821,108	103.129	14,530,876	14,090,000	13,094,105		174,059			4.750	6.395	MON	55,773	453,601	02/28/2019	07/25/2058
35563P-KG-3	FREDDIE MAC SCRT SERIES 2019-			4	1.A	2,472,929	108.956	2,653,747	2,435,609	2,466,334		(4,127)			3.500	3.153	MON	7,104	85,246	05/08/2019	08/25/2058
3128MJ-2M-1	FREDDIE MAC GOLD POOL G08779			4	1.A	8,902,466	106.086	9,527,594	8,981,051	8,905,141		938			3.500	3.872	MON	26,195	314,337	07/31/2018	09/01/2047
3137FP-S3-0	FREDDIE MAC SERIES 4927 CLASS			4	1.A	5,139,669	112.350	5,609,615	4,993,000	5,124,673		(14,577)			3.000	2.656	MON	12,483	149,790	12/02/2019	09/25/2049

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SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrativ Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
2699999 U.S. Special Revenue - Residential Mortgag						479,682,189	XXX	495,906,683	463,761,914	479,144,224		(19,558)			XXX	XXX	XXX	1,267,995	10,272,612	XXX	XXX
3137F8-2T-9	FHLMC MULTIFAMILY STRUCTURE			4	1.A	735,252	7.448	733,953		727,997		(7,255)			0.883	(13.134)	MON	7,256		12/09/2020	11/25/2030
3137BX-RV-6	FHLMC MULTIFAMILY STRUCTURE			4	1.A	4,764,224	3.671	2,810,966		2,526,625		(609,378)			0.736	(1.568)	MON	46,988	624,587	05/17/2017	03/25/2027
30292C-AJ-6	FREMF MORTGAGE TRUST SERIES			4	1.D FM	1,694,250	109.601	1,802,936	1,645,000	1,660,842		(5,679)			4.221	3.852	MON	5,787	70,716	06/12/2014	06/25/2047
30290T-AN-2	FREMF MORTGAGE TRUST SERIES			4	1.D FM	4,606,743	104.198	4,668,698	4,480,616	4,500,261		(20,340)			3.935	3.474	MON	14,693	179,301	04/29/2016	07/25/2045
30291M-AN-6	FREMF MORTGAGE TRUST SERIES			4	1.D FM	3,817,480	106.210	4,673,231	4,400,000	4,224,205		65,194			3.631	5.418	MON	13,315	162,252	08/13/2013	07/25/2046
30291X-AE-2	FREMF MORTGAGE TRUST SERIES			4	1.D FM	1,556,069	99.908	1,524,214	1,525,625	1,521,970		(5,672)			3.972	3.618	MON	5,049	61,812	05/01/2014	02/25/2046
30292K-AN-9	FREMF MORTGAGE TRUST SERIES			4	1.D FM	2,870,814	101.490	2,880,291	2,838,000	2,840,366		(10,980)			3.630	3.248	MON	8,586	104,777	02/21/2018	11/25/2047
30262S-AR-9	FREMF MORTGAGE TRUST SERIES			4	1.D FM	5,351,016	108.732	5,659,521	5,205,000	5,262,804		(16,189)			3.850	3.511	MON	16,700	203,846	01/16/2015	12/25/2024
30287T-AN-7	FREMF MORTGAGE TRUST SERIES			4	1.D FM	4,191,730	108.948	5,022,496	4,610,000	4,383,871		41,006			3.720	4.909	MON	14,292	174,448	10/16/2015	08/25/2025
30295R-AS-0	FREMF MORTGAGE TRUST SERIES			4	1.D FM	2,639,167	109.092	3,201,864	2,935,000	2,741,863		27,017			3.576	4.875	MON	8,746	106,714	11/15/2016	11/25/2049
2799999 U.S. Special Revenue - Commercial Mortgage-Back						32,226,745	XXX	32,978,170	27,639,241	30,390,804		(542,276)			XXX	XXX	XXX	141,412	1,688,453	XXX	XXX
3199999 Subtotals – U.S. Special Revenue						594,470,886	XXX	622,023,166	567,281,734	589,847,085	(11,673)	(1,397,208)			XXX	XXX	XXX	2,250,738	15,433,266	XXX	XXX
68245X-AC-3	1011778 BC NEW RED FIN SERIES 1		A	1	3.B FE	481,140	102.000	495,720	486,000	482,585		921			4.250	4.477	JJ	9,524	20,655	06/03/2019	05/15/2024
68245X-AH-2	1011778 BC NEW RED FIN SERIES 1		A	1	3.B FE	5,210,094	101.577	5,276,925	5,195,000	5,206,747	4,659	(2,974)			3.875	3.808	MS	59,274	196,274	11/14/2019	01/15/2028
68245X-AP-4	1011778 BC NEW RED FIN SERIES 1		A	1	3.B FE	440,000	99.875	439,450	440,000	439,450	(550)				3.500	3.500	FA	2,224		10/20/2020	02/15/2029
88579Y-BJ-9	3M COMPANY			1	1.E FE	4,510,661	108.202	4,934,013	4,560,000	4,516,545		4,439			2.375	2.498	FA	37,604	108,300	08/19/2019	08/26/2029
002824-BF-6	ABBOTT LABORATORIES			1	1.G FE	877,423	117.144	1,035,556	884,000	879,802		618			3.750	3.840	MN	2,855	33,150	11/17/2016	11/30/2026
002824-BG-4	ABBOTT LABORATORIES			1	1.G FE	914,112	137.552	1,265,478	920,000	914,885		209			4.750	4.800	MN	3,763	43,700	11/17/2016	11/30/2036
002824-BH-2	ABBOTT LABORATORIES			1	1.G FE	7,608,587	148.250	10,399,765	7,015,000	7,585,756		(12,555)			4.900	4.361	MN	29,599	343,735	02/05/2019	11/30/2046
00287Y-AQ-2	ABBVIE INC			1	2.B FE	4,961,303	111.409	5,537,016	4,970,000	4,965,659		869			3.600	3.621	MN	23,359	178,920	05/05/2015	05/14/2025
00287Y-BV-0	ABBVIE INC SERIES WI			1	2.A FE	1,518,421	110.585	1,680,891	1,520,000	1,518,425		4			2.950	2.969	MN	4,982	22,420	11/17/2020	11/21/2026
00287Y-BX-6	ABBVIE INC SERIES WI			1	2.A FE	10,814,909	112.070	11,554,372	10,310,000	10,808,260		(6,649)			3.200	2.558	MN	36,658		11/17/2020	11/21/2029
00287Y-BZ-1	ABBVIE INC SERIES WI			1	2.A FE	6,907,786	107.180	7,406,109	6,910,000	6,907,762		(24)			2.600	2.608	MN	19,962	89,830	11/17/2020	11/21/2024
00287Y-CB-3	ABBVIE INC SERIES WI			1	2.A FE	6,134,249	125.382	7,077,820	5,645,000	6,132,900		(1,349)			4.250	3.752	MN	26,657	119,956	11/17/2020	11/21/2049
00287Y-CY-3	ABBVIE INC SERIES WI			1	2.A FE	1,397,458	126.431	1,561,419	1,235,000	1,396,320		(1,138)			4.550	3.353	MS	16,546		11/17/2020	03/15/2035
00388W-AF-8	ABU DHABI NATIONAL ENERG SERI		D		1.D FE	6,876,285	113.000	7,774,400	6,880,000	6,877,197		500			4.375	4.384	AO	56,856	301,000	04/16/2018	04/23/2025
00688J-AA-5	ADIENT US LLC SERIES 144A			1	4.A FE	3,834,075	108.772	3,816,792	3,509,000	3,816,446	(9,803)	(7,827)			7.000	2.757	MN	31,386		12/14/2020	05/15/2026
00688J-AB-3	ADIENT US LLC SERIES 144A			1	4.A FE	1,462,597	111.500	1,455,075	1,305,000	1,455,075	(3,801)	(3,721)			9.000	3.045	AO	24,795		12/11/2020	04/15/2025
00115A-AJ-8	AEP TRANSMISSION CO LLC			1	1.F FE	2,834,490	131.868	3,738,450	2,835,000	2,834,385		9			4.250	4.251	MS	35,477	120,488	09/05/2018	09/15/2048
00817Y-AV-0	AETNA INC			1	2.B FE	319,533	105.215	336,689	320,000	319,824		67			2.800	2.823	JD	398	8,960	06/02/2016	06/15/2023
00131L-2B-0	AIA GROUP LTD SERIES 144A		D		1.F FE	6,138,958	135.288	8,333,741	6,160,000	6,140,952		411			4.875	4.897	MS	91,758	300,300	03/05/2014	03/11/2044
00973R-AF-0	AKER BP ASA SERIES 144A		D	1	2.C FE	6,107,882	105.031	6,427,888	6,120,000	6,108,783		901			3.750	3.774	JJ	105,825	114,750	01/08/2020	01/15/2030

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SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrativ Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
010392-EE-4	ALABAMA POWER CO			1	1.F FE	429,811	130.688	561,958	430,000	429,846		6			5.600	5.603	MS	7,090	24,080	03/12/2003	03/15/2033
013716-AQ-8	ALCAN ALUMINUM INC		A	1	1.F FE	3,666,954	146.613	5,417,335	3,695,000	3,677,874		1,060			7.250	7.313	MS	78,878	267,888	03/20/2001	03/15/2031
01400E-AD-5	ALCON FINANCE CORP SERIES 144			1	2.B FE	6,257,266	106.540	6,562,884	6,160,000	6,252,024		(5,242)			2.600	2.417	MN	15,126	80,080	05/29/2020	05/27/2030
02079K-AG-2	ALPHABET INC			1	1.C FE	4,961,920	96.697	4,907,365	5,075,000	4,962,404		484			2.250	2.336	FA	46,309		09/28/2020	08/15/2060
02209S-BB-8	ALTRIA GROUP INC			1	2.B FE	749,211	109.199	818,990	750,000	749,469		150			3.800	3.823	FA	10,846	28,500	02/26/2019	02/14/2024
02209S-BC-6	ALTRIA GROUP INC			1	2.B FE	538,871	116.107	626,978	540,000	539,118		146			4.400	4.435	FA	9,042	23,760	02/12/2019	02/14/2026
02209S-BD-4	ALTRIA GROUP INC			1	2.B FE	8,033,760	119.810	8,524,458	7,115,000	7,956,926		(76,950)			4.800	3.075	FA	129,967	205,800	03/06/2020	02/14/2029
02209S-BF-9	ALTRIA GROUP INC			1	2.B FE	7,430,310	140.096	8,027,495	5,730,000	7,418,563		(10,308)			5.950	4.139	FA	129,745	79,135	11/06/2020	02/14/2049
02209S-BH-5	ALTRIA GROUP INC			1	2.B FE	239,899	106.249	254,996	240,000	239,908		9			2.350	2.359	MN	862	2,820	05/04/2020	05/06/2025
023135-BR-6	AMAZON COM INC			1	1.E FE	200,428	102.014	204,028	200,000	200,393		(35)			1.200	1.166	JD	187	1,200	06/10/2020	06/03/2027
023135-BC-9	AMAZON.COM INC SERIES WI			1	1.E FE	6,488,959	113.856	7,400,665	6,500,000	6,491,708		1,083			3.150	3.171	FA	73,369	204,750	06/06/2018	08/22/2027
025816-CG-2	AMERICAN EXPRESS CO			2	1.G FE	3,137,040	106.680	3,200,414	3,000,000	3,117,588		(19,452)			2.500	1.348	JJ	31,458	37,500	05/22/2020	07/30/2024
026874-DQ-7	AMERICAN INTL GROUP			1	2.A FE	522,548	107.500	558,998	520,000	522,256		(292)			2.500	2.396	JD	36	8,269	05/08/2020	06/30/2025
03027X-AR-1	AMERICAN TOWER CORP			1	2.C FE	2,695,800	113.586	3,078,185	2,710,000	2,699,618		1,267			3.600	3.662	JJ	44,986	97,560	12/05/2017	01/15/2028
03040W-AU-9	AMERICAN WATER CAPITAL C			1	2.A FE	6,171,331	115.107	7,119,344	6,185,000	6,173,202		1,175			3.450	3.476	JD	17,782	213,383	05/06/2019	06/01/2029
031162-BV-1	AMGEN INC			1	2.A FE	6,008,150	109.766	6,585,980	6,000,000	6,004,947		(1,452)			3.625	3.597	MN	23,563	217,500	09/20/2018	05/22/2024
034863-AR-1	ANGLO AMERICAN CAPITAL SERIE		D	1	2.B FE	785,188	117.965	908,327	770,000	780,403		(1,419)			4.750	4.499	AO	8,229	36,575	06/27/2017	04/10/2027
034863-AS-9	ANGLO AMERICAN CAPITAL SERIE		D	1	2.B FE	319,824	108.786	348,117	320,000	319,889		24			3.625	3.634	MS	3,544	11,600	09/06/2017	09/11/2024
034863-AT-7	ANGLO AMERICAN CAPITAL SERIE		D	1	2.B FE	1,555,150	114.830	1,653,552	1,440,000	1,552,488		(2,676)			4.000	2.699	MS	17,600	17,600	10/27/2020	09/11/2027
03522A-AJ-9	ANHEUSER BUSCH CO INBEV SERI				2.B FE	666,702	130.023	910,161	700,000	667,715		612			4.900	5.232	FA	14,292	34,300	05/10/2019	02/01/2046
03523T-BF-4	ANHEUSER-BUSCH INBEV WOR			1	2.B FE	4,520,564	172.766	7,774,451	4,500,000	4,517,953		(443)			8.200	8.157	JJ	170,150	369,000	03/14/2011	01/15/2039
03523T-BV-9	ANHEUSER-BUSCH INBEV WOR			1	2.B FE	2,965,093	142.187	4,230,073	2,975,000	2,965,236		140			5.550	5.573	JJ	72,466	165,113	01/10/2019	01/23/2049
035240-AL-4	ANHEUSER-BUSCH INBEV WOR	LS		1	2.B FE	11,985,293	117.896	14,241,831	12,080,000	12,006,992		8,375			4.000	4.096	AO	104,693	483,200	03/20/2018	04/13/2028
035240-AN-0	ANHEUSER-BUSCH INBEV WOR			1	2.B FE	556,830	126.540	708,625	560,000	556,947		54			4.600	4.635	AO	5,438	25,760	03/20/2018	04/15/2048
035240-AQ-3	ANHEUSER-BUSCH INBEV WOR			1	2.B FE	10,151,611	123.490	12,151,373	9,840,000	10,124,628		(27,291)			4.750	4.281	JJ	205,137	430,825	03/04/2020	01/23/2029
036752-AB-9	ANTHEM INC			1	2.B FE	1,995,980	115.317	2,306,342	2,000,000	1,997,042		364			3.650	3.674	JD	6,083	73,000	11/14/2017	12/01/2027
036752-AG-8	ANTHEM INC			1	2.B FE	4,600,000	118.218	5,438,031	4,600,000	4,600,000					4.101	4.101	MS	62,882	188,646	02/27/2018	03/01/2028
037411-BE-4	APACHE CORP	LS		1	3.A FE	555,349	104.098	530,900	510,000	530,900	(20,354)	(4,095)			4.375	3.158	AO	4,710	22,313	02/20/2020	10/15/2028
037411-BC-8	APACHE CORPORATION	LS		1	3.A FE	4,754,350	98.663	4,933,150	5,000,000	4,773,429		5,461			4.250	4.570	JJ	97,986	212,500	04/26/2017	01/15/2044
037833-CJ-7	APPLE INC			1	1.B FE	10,445,000	114.078	11,915,401	10,445,000	10,445,000					3.350	3.350	FA	138,019	349,908	02/02/2017	02/09/2027
037833-DB-3	APPLE INC			1	1.B FE	1,877,894	111.842	2,102,626	1,880,000	1,878,477		197			2.900	2.913	MS	16,507	54,520	09/05/2017	09/12/2027
037833-DT-4	APPLE INC			1	1.B FE	1,676,993	102.836	1,727,653	1,680,000	1,677,362		369			1.125	1.162	MN	2,625	9,450	05/04/2020	05/11/2025
03938L-BB-9	ARCELORMITTAL		D		3.A FE	306,820	107.915	323,744	300,000	305,388		(1,406)			3.600	3.061	JJ	4,950	10,800	01/08/2020	07/16/2024
03965U-AC-4	ARCOS DORADOS HOLDINGS I SER		D	2	3.B FE	2,484,675	105.251	2,557,599	2,430,000	2,481,370		(3,305)			5.875	5.311	AO	34,501	71,381	09/10/2020	04/04/2027
03969A-AN-0	ARDAGH PKG FIN HLDGS USA SERI		D	1	3.B FE	5,303,563	104.500	5,418,325	5,185,000	5,301,211		(2,351)			4.125	3.343	MN	27,329	102,094	12/04/2020	08/15/2026
045054-AH-6	ASHTEAD CAPITAL INC SERIES 144			1	2.C FE	2,213,946	105.875	2,223,375	2,100,000	2,182,842		(21,089)			5.250	4.055	FA	45,938	110,250	07/02/2019	08/01/2026
045054-AL-7	ASHTEAD CAPITAL INC SERIES 144			1	2.C FE	1,465,000	109.484	1,603,941	1,465,000	1,465,000					4.250	4.250	MN	10,377	61,744	10/28/2019	11/01/2029

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SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrativ Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
046353-AM-0	ASTRAZENECA PLC		D		2.A FE	3,857,484	134.245	5,067,731	3,775,000	3,854,467		(1,779)			4.375	4.237	MN	20,645	165,156	05/06/2019	11/16/2045
00206R-CN-0	AT&T INC	LS		1	2.B FE	4,935,348	111.145	5,501,683	4,950,000	4,942,881		1,456			3.400	3.435	MN	21,505	168,300	04/23/2015	05/15/2025
00206R-CT-7	AT&T INC			1	2.B FE	7,391,060	115.727	8,806,831	7,610,000	7,446,560		27,611			4.125	4.599	FA	116,845	313,913	12/07/2018	02/17/2026
00206R-HP-0	AT&T INC				2.B FE	3,564,113	110.640	3,794,955	3,430,000	3,519,632		(28,532)			4.050	3.117	JD	6,174	138,915	05/15/2019	12/15/2023
00206R-JX-1	AT&T INC			1	2.B FE	1,507,765	106.654	1,610,472	1,510,000	1,507,928		163			2.300	2.323	JD	2,894	17,654	05/21/2020	06/01/2027
00206R-KD-3	AT&T INC			1	2.B FE	4,210,235	101.497	4,303,465	4,240,000	4,210,423		188			3.100	3.144	FA	53,671		09/28/2020	02/01/2043
00206R-KG-6	AT&T INC			1	2.B FE	4,564,242	102.029	4,662,742	4,570,000	4,564,514		272			1.650	1.668	FA	30,790		07/27/2020	02/01/2028
00206R-KH-4	AT&T INC			1	2.B FE	656,954	101.442	649,228	640,000	656,394		(560)			2.250	1.985	FA	5,880		07/31/2020	02/01/2032
00206R-GL-0	AT&T INC SERIES WI			1	2.B FE	17,159,761	117.566	20,250,789	17,225,000	17,172,602		6,126			4.100	4.149	FA	266,796	706,225	11/23/2018	02/15/2028
00206R-HA-3	AT&T INC SERIES WI			1	2.B FE	1,246,925	130.434	1,639,554	1,257,000	1,247,222		175			5.150	5.205	MN	8,272	64,736	11/23/2018	11/15/2046
053332-AP-7	AUTOZONE INC			1	2.B FE	2,386,728	105.823	2,539,763	2,400,000	2,396,317		1,363			3.125	3.188	JJ	34,583	75,000	04/18/2013	07/15/2023
05348E-AV-1	AVALONBAY COMMUNITES SERIES			1	1.G FE	6,213,920	111.313	6,929,234	6,225,000	6,219,577		1,091			3.450	3.471	JD	17,897	214,763	05/06/2015	06/01/2025
05401A-AE-1	AVOLON HOLDINGS FNDG LTD SER		D	1	2.C FE	760,444	102.165	777,474	761,000	760,726		177			3.625	3.650	MN	4,598	27,586	04/11/2019	05/01/2022
067316-AE-9	BACARDI LTD SERIES 144A	LS	D	1	2.C FE	6,084,201	111.636	6,809,773	6,100,000	6,089,418		2,087			4.450	4.493	MN	34,685	271,450	04/24/2018	05/15/2025
05523U-AK-6	BAE SYSTEMS HOLDINGS INC SERI			1	2.B FE	2,249,243	111.202	2,485,372	2,235,000	2,240,890		(1,455)			3.800	3.723	AO	19,817	84,930	10/01/2014	10/07/2024
05523U-AP-5	BAE SYSTEMS HOLDINGS INC SERI			1	2.B FE	1,309,365	113.402	1,502,570	1,325,000	1,316,474		1,523			3.850	3.994	JD	2,267	51,013	12/03/2015	12/15/2025
05523R-AE-7	BAE SYSTEMS PLC SERIES 144A		D	1	2.B FE	3,360,112	104.342	3,558,067	3,410,000	3,360,318		206			3.000	3.075	MS	30,122		09/08/2020	09/15/2050
05964H-AC-9	BANCO SANTANDER SA		D		1.G FE	4,039,240	103.845	4,153,815	4,000,000	4,010,635		(8,126)			3.500	3.283	AO	31,111	140,000	04/27/2017	04/11/2022
05964H-AG-0	BANCO SANTANDER SA		D		1.G FE	800,000	107.412	859,295	800,000	800,000					3.848	3.848	AO	6,755	30,784	04/09/2018	04/12/2023
05964H-AH-8	BANCO SANTANDER SA		D		1.G FE	600,000	101.004	606,022	600,000	600,000					1.350	1.500	JAJO	1,822	15,006	04/09/2018	04/12/2023
05964H-AJ-4	BANCO SANTANDER SA		D		1.G FE	194,804	116.641	233,283	200,000	195,886		462			4.379	4.715	AO	1,922	8,758	07/26/2018	04/12/2028
05971K-AE-9	BANCO SANTANDER SA		D		1.G FE	2,025,392	106.752	2,135,049	2,000,000	2,022,521		(2,871)			2.746	2.474	MN	5,034	27,460	05/26/2020	05/28/2025
06051G-EN-5	BANK OF AMERICA CORP				1.G FE	5,609,274	152.136	8,626,091	5,670,000	5,617,536		1,212			5.875	5.952	FA	133,245	333,113	02/02/2012	02/07/2042
06051G-FU-8	BANK OF AMERICA CORP SERIES				2.A FE	9,409,340	116.555	10,752,194	9,225,000	9,340,423		(19,795)			4.450	4.177	MS	134,557	410,513	04/27/2017	03/03/2026
06051G-GR-4	BANK OF AMERICA CORP SERIES			1	1.G FE	4,173,633	113.602	4,884,887	4,300,000	4,180,876		(5,639)			3.593	3.789	JJ	68,666	154,499	08/17/2018	07/21/2028
06051G-FC-8	BANK OF AMERICA CORP SERIES				1.G FE	660,788	140.370	828,181	590,000	654,526		(1,624)			5.000	4.251	JJ	13,111	29,500	11/09/2016	01/21/2044
06051G-FH-7	BANK OF AMERICA CORP SERIES				2.A FE	2,128,445	111.948	2,384,495	2,130,000	2,129,257		160			4.200	4.209	FA	31,063	89,460	08/21/2014	08/26/2024
06051G-FL-8	BANK OF AMERICA CORP SERIES				2.A FE	1,201,619	117.297	1,384,102	1,180,000	1,198,221		(2,009)			4.250	3.942	AO	9,612	46,750	05/08/2020	10/22/2026
06051G-GG-8	BANK OF AMERICA CORP SERIES			1	1.G FE	2,574,300	132.360	3,309,004	2,500,000	2,569,795		(3,137)			4.443	4.224	JJ	49,675	111,075	02/07/2019	01/20/2048
06051G-JA-8	BANK OF AMERICA CORP SERIES			1	1.G FE	4,674,168	126.287	4,855,729	3,845,000	4,666,700		(7,468)			4.083	2.981	MS	44,045	37,666	09/28/2020	03/20/2051
06051G-JD-2	BANK OF AMERICA CORP SERIES			1	1.F FE	5,300,000	102.133	5,413,054	5,300,000	5,300,000					1.319	1.319	JD	2,330	34,954	06/16/2020	06/19/2026
06051G-HC-6	BANK OF AMERICA CORP SERIES			1	1.F FE	3,345,356	105.251	3,521,698	3,346,000	3,345,650		104			3.004	3.007	JD	3,071	100,514	05/22/2018	12/20/2023
064159-VL-7	BANK OF NOVA SCOTIA		A		1.F FE	947,891	102.605	974,750	950,000	948,116		225			1.300	1.346	JD	686	6,175	06/04/2020	06/11/2025
06406Y-AA-0	BANK OF NY MELLON CORP SERIE			2	1.F FE	7,872,366	113.963	8,968,850	7,870,000	7,871,743		(175)			3.300	3.297	FA	92,341	259,710	08/16/2017	08/23/2029
059438-AH-4	BANK ONE CORPORATION				1.G FE	4,492,282	136.765	5,060,304	3,700,000	4,017,209		(44,996)			7.625	5.853	AO	59,560	282,125	10/26/2005	10/15/2026
059438-AK-7	BANK ONE CORPORATION				1.G FE	11,800,903	139.806	13,099,788	9,370,000	10,593,307		(158,921)			8.000	5.515	AO	129,098	749,600	08/07/2013	04/29/2027
06654D-AD-9	BANNER HEALTH			1	1.D FE	1,770,000	101.889	1,803,438	1,770,000	1,770,000					1.897	1.897	JJ	5,783		10/20/2020	01/01/2031

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SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrativ Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
06739G-CR-8	BARCLAYS BANK PLC		D	1	1.E FE	719,410	101.769	732,733	720,000	719,590		180			1.700	1.742	MN	1,666	6,120	05/05/2020	05/12/2022
06738E-BD-6	BARCLAYS PLC		D	1	2.B FE	2,438,975	119.961	2,915,057	2,430,000	2,436,972		(775)			4.972	4.925	MN	15,102	120,820	05/11/2018	05/16/2029
06738E-BK-0	BARCLAYS PLC		D	2	2.C FE	5,362,110	119.958	6,237,837	5,200,000	5,342,382		(13,420)			5.088	4.692	JD	8,084	264,576	07/02/2019	06/20/2030
06849U-AD-7	BARRICK PD AU FIN PTY LT		D	1	2.A FE	7,592,957	143.973	14,656,486	10,180,000	7,782,368		44,393			5.950	8.314	AO	127,872	605,710	02/07/2017	10/15/2039
05526D-BT-1	BAT CAPITAL CORP			1	2.B FE	1,112,023	104.304	1,147,345	1,100,000	1,111,874		(149)			3.734	3.655	MS	10,953		09/28/2020	09/25/2040
05526D-BB-0	BAT CAPITAL CORP SERIES WI			1	2.B FE	11,187,508	111.348	11,975,465	10,755,000	11,142,429		(45,071)			3.557	2.924	FA	144,521	273,089	03/06/2020	08/15/2027
05526D-BF-1	BAT CAPITAL CORP SERIES WI			1	2.B FE	2,280,000	111.045	2,531,829	2,280,000	2,280,000					4.540	4.540	FA	39,105	103,512	11/20/2018	08/15/2047
075887-BV-0	BECTON DICKINSON			1	2.C FE	2,709,212	108.707	2,945,972	2,710,000	2,709,586		111			3.363	3.366	JD	6,329	91,137	05/24/2017	06/06/2024
081437-AT-2	BEMIS COMPANY INC			1	2.B FE	2,550,000	108.294	2,761,504	2,550,000	2,550,000					2.630	2.630	JD	2,236	33,533	06/12/2020	06/19/2030
09062X-AF-0	BIOGEN IDEC INC	LS		1	1.G FE	6,185,368	114.595	7,104,885	6,200,000	6,192,071		1,441			4.050	4.079	MS	73,935	251,100	09/10/2015	09/15/2025
05581K-AC-5	BNP PARIBAS SERIES 144A		D		2.A FE	7,289,099	116.444	8,279,184	7,110,000	7,230,975		(16,754)			4.625	4.308	MS	98,651	328,838	04/27/2017	03/13/2027
09659W-2C-7	BNP PARIBAS SERIES 144A		D		1.G FE	2,283,118	112.080	2,577,850	2,300,000	2,287,697		1,543			3.500	3.588	MN	10,063	80,500	11/09/2017	11/16/2027
09659W-2L-7	BNP PARIBAS SERIES 144A		D	2	1.G FE	1,180,000	104.663	1,235,025	1,180,000	1,180,000					2.219	2.214	JD	1,600	13,092	06/02/2020	06/09/2026
097023-CH-6	BOEING CO			1	2.C FE	10,869,371	107.080	11,671,673	10,900,000	10,875,762		4,063			3.100	3.145	MN	56,317	337,900	04/30/2019	05/01/2026
097023-CP-8	BOEING CO			1	2.C FE	2,325,891	102.550	2,368,916	2,310,000	2,324,678		(847)			3.250	3.192	FA	31,281	75,284	08/06/2019	02/01/2035
097023-CQ-6	BOEING CO			1	2.C FE	535,437	105.159	567,859	540,000	535,541		83			3.750	3.797	FA	8,438	20,306	07/29/2019	02/01/2050
097023-CT-0	BOEING CO			1	2.C FE	2,970,000	113.991	3,385,526	2,970,000	2,970,000					4.875	4.875	MN	24,131	71,187	04/30/2020	05/01/2025
097023-CV-5	BOEING CO			1	2.C FE	1,190,000	129.772	1,544,288	1,190,000	1,190,000					5.705	5.705	MN	11,315	33,379	04/30/2020	05/01/2040
097023-CW-3	BOEING CO			1	2.C FE	2,780,000	137.815	3,831,243	2,780,000	2,780,000					5.805	5.805	MN	26,897	79,345	04/30/2020	05/01/2050
097023-CX-1	BOEING CO			1	2.C FE	870,000	141.859	1,234,177	870,000	870,000					5.930	5.930	MN	8,599	25,366	04/30/2020	05/01/2060
097023-CY-9	BOEING CO			1	2.C FE	1,460,000	121.025	1,766,967	1,460,000	1,460,000					5.150	5.150	MN	12,532	36,968	04/30/2020	05/01/2030
09778P-AA-3	BON SECOURS MERCY			2	1.E FE	1,700,000	113.585	1,930,939	1,700,000	1,700,000					3.464	3.462	JD	4,907	36,969	04/08/2020	06/01/2030
09778P-AD-7	BON SECOURS MERCY			1	1.E FE	800,000	102.124	816,988	800,000	800,000					1.350	1.350	JD	2,280		10/07/2020	06/01/2025
10112R-AX-2	BOSTON PROPERTIES LP			1	2.A FE	6,032,334	113.806	6,885,236	6,050,000	6,040,137		1,709			3.650	3.685	FA	92,010	220,825	01/08/2016	02/01/2026
101137-AS-6	BOSTON SCIENTIFIC CORP	LS		1	2.C FE	6,089,508	117.783	7,184,768	6,100,000	6,091,834		933			4.000	4.021	MS	81,333	244,000	02/22/2018	03/01/2028
10373Q-AT-7	BP CAP MARKETS AMERICA			1	1.F FE	8,024,128	110.716	9,399,776	8,490,000	8,140,032		57,666			3.119	3.983	MN	41,927	264,803	12/12/2018	05/04/2026
10373Q-AW-0	BP CAP MARKETS AMERICA	LS		1	1.F FE	1,931,264	107.245	2,112,717	1,970,000	1,946,423		7,536			3.216	3.653	MN	5,808	63,355	12/12/2018	11/28/2023
10373Q-BG-4	BP CAP MARKETS AMERICA			1	1.F FE	1,866,016	102.673	1,940,522	1,890,000	1,866,390		374			3.000	3.065	FA	20,003	28,350	03/04/2020	02/24/2050
05565Q-CP-1	BP CAPITAL MARKETS PLC	LS	D	1	1.G FE	8,888,740	109.825	9,499,901	8,650,000	8,741,117		(27,448)			3.814	3.452	FA	129,215	329,911	03/05/2015	02/10/2024
05578Q-AA-1	BPCE SA SERIES 144A		D		2.A FE	6,151,010	113.184	6,281,703	5,550,000	5,769,617		(72,358)			5.700	4.189	AO	60,634	316,350	03/05/2015	10/22/2023
105340-AQ-6	BRANDYWINE OPER PARTNERS			1	2.C FE	6,227,938	106.877	6,706,543	6,275,000	6,240,429		4,255			3.950	4.042	MN	31,671	247,863	11/09/2017	11/15/2027
10553Y-AF-2	BRASKEM FINANCE LTD	LS	D	1	3.A FE	6,167,000	109.501	6,383,908	5,830,000	5,959,728		(37,556)			6.450	5.652	FA	154,592	376,035	08/19/2014	02/03/2024
110122-CM-8	BRISTOL MYERS SQUIBB CO SERIE			1	1.F FE	170,273	108.526	173,641	160,000	169,098		(1,175)			2.900	1.229	JJ	1,998	2,320	07/15/2020	07/26/2024
110122-CR-7	BRISTOL MYERS SQUIBB CO SERIE			1	1.F FE	981,855	135.231	1,014,229	750,000	979,377		(2,478)			4.250	2.698	AO	5,755	15,938	07/15/2020	10/26/2049
111021-AE-1	BRITISH TELECOM PLC		D	1	2.B FE	1,558,839	165.919	1,941,249	1,170,000	1,414,185		(16,838)			9.625	6.712	JD	5,005	112,613	08/08/2008	12/15/2030
11120V-AC-7	BRIXMOR OPERATING PART			1	2.C FE	2,830,848	113.307	3,229,245	2,850,000	2,838,532		1,826			4.125	4.208	JD	5,225	117,563	06/02/2016	06/15/2026
11120V-AH-6	BRIXMOR OPERATING PART			1	2.C FE	2,021,031	115.031	2,329,386	2,025,000	2,021,504		335			4.125	4.149	MN	10,673	83,531	05/07/2019	05/15/2029

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SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrativ Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
11134L-AH-2	BROADCOM CRP CAYMN FI SERIES			1	2.C FE	5,512,563	112.231	6,211,971	5,535,000	5,519,002		2,294			3.875	3.929	JJ	98,900	214,481	02/14/2018	01/15/2027
11135F-BB-6	BROADCOM INC SERIES WI			1	2.C FE	1,380,682	109.195	1,495,974	1,370,000	1,379,925		(757)			3.150	2.985	MN	5,514	22,417	08/07/2020	11/15/2025
11271L-AD-4	BROOKFIELD FINANCE INC		A	1	1.G FE	3,805,190	122.504	3,999,751	3,265,000	3,753,343		(51,846)			4.850	2.753	MS	40,468	158,353	01/16/2020	03/29/2029
12189L-AA-9	BURLINGTN NORTH SANTA FE			1	1.E FE	2,884,372	148.273	3,558,548	2,400,000	2,795,212		(13,190)			5.750	4.449	MN	23,000	138,000	03/05/2013	05/01/2040
13034V-AD-6	CALIFORNIA INSTITUTE OF			1	1.D FE	1,615,901	113.553	1,839,558	1,620,000	1,616,061		202			3.650	3.659	MS	19,710	45,333	11/20/2019	09/01/2119
133434-AB-6	CAMERON LNG LLC SERIES 144A			1	1.G FE	1,711,940	112.846	1,822,459	1,615,000	1,707,298		(4,642)			3.302	2.797	JJ	24,590	31,404	02/21/2020	01/15/2035
133434-AD-2	CAMERON LNG LLC SERIES 144A			1	1.G FE	4,215,000	112.761	4,752,868	4,215,000	4,215,000					3.701	3.701	JJ	71,932	91,865	12/05/2019	01/15/2039
136375-CZ-3	CANADIAN NATL RAILWAY		A	1	1.F FE	2,094,589	103.496	2,251,041	2,175,000	2,095,614		1,025			2.450	2.629	MN	8,881	26,644	05/29/2020	05/01/2050
136375-AY-8	CANADIAN NATL RAILWAY CO		A		1.F FE	5,778,202	116.104	4,841,526	4,170,000	4,597,119		(170,983)			7.625	3.110	MN	40,629	317,963	05/08/2013	05/15/2023
13645R-AV-6	CANADIAN PACIFIC RR CO		A	1	2.A FE	6,171,542	131.576	8,157,710	6,200,000	6,176,270		1,067			4.800	4.836	MS	87,627	297,600	09/08/2015	09/15/2035
140420-NB-2	CAPITAL ONE BANK USA NA				2.B FE	7,350,012	105.675	7,735,427	7,320,000	7,327,032		(3,231)			3.375	3.326	FA	93,330	247,050	02/11/2013	02/15/2023
141781-BF-0	CARGILL INC SERIES 144A			1	1.F FE	5,061,409	135.465	6,868,072	5,070,000	5,061,924		162			4.760	4.771	MN	25,474	241,332	11/04/2015	11/23/2045
142339-AF-7	CARLISLE COMPANIES INC			1	2.B FE	2,950,735	104.843	3,103,354	2,960,000	2,957,887		1,019			3.750	3.788	MN	14,183	111,000	11/15/2012	11/15/2022
14448C-AL-8	CARRIER GLOBAL CORP SERIES W			1	2.C FE	69,973	107.442	75,210	70,000	69,974		1			2.700	2.704	FA	1,008		12/08/2020	02/15/2031
14448C-AQ-7	CARRIER GLOBAL CORP SERIES W			1	2.C FE	7,542,693	106.941	8,063,375	7,540,000	7,542,708		15			2.722	2.717	FA	77,535		12/08/2020	02/15/2030
14913Q-2L-2	CATERPILLAR FINL SERVICE			1	1.F FE	6,070,869	107.196	6,512,132	6,075,000	6,072,777		816			3.450	3.465	MN	26,781	209,588	05/09/2018	05/15/2023
149123-CH-2	CATERPILLAR INC			1	1.F FE	1,024,428	110.235	1,135,422	1,030,000	1,024,763		336			2.600	2.662	AO	6,100	13,390	04/06/2020	04/09/2030
12505B-AD-2	CBRE SERVICES INC			1	2.A FE	3,259,630	118.151	3,795,011	3,212,000	3,247,192		(6,232)			4.875	4.623	MS	52,195	156,585	12/13/2018	03/01/2026
15135B-AJ-0	CENTENE CORP			2	3.A FE	123,600	102.623	123,148	120,000	122,936		(664)			4.750	2.785	JJ	2,628		09/10/2020	01/15/2025
15135B-AR-2	CENTENE CORP SERIES WI			1	3.A FE	2,097,943	106.000	2,241,900	2,115,000	2,099,244		1,300			4.250	4.375	JD	3,995	92,135	05/06/2020	12/15/2027
15135B-AT-8	CENTENE CORP SERIES WI			1	3.A FE	1,352,245	111.021	1,409,967	1,270,000	1,346,140		(6,105)			4.625	3.535	JD	2,611	55,835	09/14/2020	12/15/2029
15135B-AV-3	CENTENE CORP SERIES WI			1	3.A FE	1,088,588	105.209	1,115,215	1,060,000	1,086,440		(2,148)			3.375	2.983	FA	13,515	18,086	05/06/2020	02/15/2030
15189X-AT-5	CENTERPOINT ENER HOUSTON SE			1	1.F FE	422,420	132.601	563,555	425,000	422,503		45			4.250	4.286	FA	7,526	18,063	01/10/2019	02/01/2049
12527G-AH-6	CF INDUSTRIES INC SERIES 144A				2.C FE	6,268,438	118.476	6,717,573	5,670,000	6,183,940		(78,766)			4.500	2.825	JD	21,263	255,150	12/03/2019	12/01/2026
159864-AC-1	CHARLES RIVER LABORATORIES S			1	3.B FE	2,444,273	104.740	2,403,783	2,295,000	2,397,901		(33,283)			5.500	3.840	AO	31,556	126,225	08/12/2019	04/01/2026
161175-BR-4	CHARTER COMM OPT LLC CAP			1	2.C FE	1,783,680	121.586	1,823,795	1,500,000	1,766,525		(17,155)			5.050	2.576	MS	19,148	37,875	06/02/2020	03/30/2029
161175-AY-0	CHARTER COMM OPT LLC CAP SE			1	2.C FE	2,131,204	116.145	2,195,137	1,890,000	2,101,896		(29,307)			4.908	2.170	JJ	40,712	46,381	05/13/2020	07/23/2025
161175-AZ-7	CHARTER COMM OPT LLC CAP SE			1	2.C FE	7,794,426	137.005	10,535,662	7,690,000	7,779,909		(3,861)			6.384	6.258	AO	92,731	490,930	12/01/2016	10/23/2035
161175-BJ-2	CHARTER COMM OPT LLC CAP SE			1	2.C FE	1,304,174	112.123	1,625,786	1,450,000	1,331,234		13,492			3.750	5.137	FA	20,542	54,375	12/06/2018	02/15/2028
161175-BK-9	CHARTER COMM OPT LLC CAP SE			1	2.C FE	2,922,750	115.373	3,605,398	3,125,000	2,959,862		18,530			4.200	5.084	MS	38,646	131,250	12/07/2018	03/15/2028
166764-BW-9	CHEVRON CORP			1	1.C FE	1,040,256	103.998	1,081,579	1,040,000	1,040,223		(33)			1.554	1.549	MN	2,245	8,081	05/07/2020	05/11/2025
166764-BX-7	CHEVRON CORP			1	1.C FE	381,099	106.049	402,986	380,000	381,004		(95)			1.995	1.949	MN	1,053	3,791	05/15/2020	05/11/2027
166764-CA-6	CHEVRON CORP			1	1.C FE	120,198	111.628	133,954	120,000	120,195		(3)			3.078	3.069	MN	513	1,847	05/07/2020	05/11/2050
166756-AR-7	CHEVRON USA INC			1	1.A FE	7,206,874	116.380	7,215,545	6,200,000	7,206,874					3.850	1.335	JJ	110,068		12/31/2020	01/15/2028
166756-AW-6	CHEVRON USA INC			1	1.A FE	737,521	142.424	740,605	520,000	737,521					4.950	2.705	FA	9,724		12/31/2020	08/15/2047
16877P-AA-8	CHILDREN S HOSPITAL PHIL SERIE			1	1.C FE	1,730,000	103.556	1,791,524	1,730,000	1,730,000					2.704	2.704	JJ	10,135		10/06/2020	07/01/2050
125523-CK-4	CIGNA CORP			1	2.B FE	5,238,550	112.525	5,626,248	5,000,000	5,237,154		(1,396)			3.400	3.148	MS	50,056		09/28/2020	03/15/2050

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SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrativ Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
125523-CL-2	CIGNA CORP			1	2.B FE	10,616,722	106.622	11,253,965	10,555,000	10,614,123		(2,599)			2.400	2.328	MS	74,589	116,410	10/27/2020	03/15/2030
125523-AG-5	CIGNA CORP SERIES WI			1	2.B FE	609,568	115.202	702,733	610,000	609,653		59			4.125	4.137	MN	3,215	25,163	08/27/2019	11/15/2025
125523-AH-3	CIGNA CORP SERIES WI			1	2.B FE	1,538,096	120.869	1,861,378	1,540,000	1,538,305		170			4.375	4.391	AO	14,224	67,375	08/27/2019	10/15/2028
171798-AC-5	CIMAREX ENERGY CO			1	2.C FE	727,121	109.067	785,283	720,000	724,292		(1,242)			4.375	4.172	JD	2,625	31,500	08/22/2018	06/01/2024
171798-AD-3	CIMAREX ENERGY CO			1	2.C FE	658,253	110.214	694,347	630,000	655,026		(3,138)			3.900	3.179	MN	3,140	24,570	02/25/2020	05/15/2027
171798-AE-1	CIMAREX ENERGY CO	LS		1	2.C FE	3,744,433	113.445	4,009,147	3,534,000	3,726,949		(17,484)			4.375	3.579	MS	45,525	154,613	03/02/2020	03/15/2029
125581-GW-2	CIT GROUP INC			1	3.A FE	524,038	113.500	578,850	510,000	518,667		(1,991)			5.250	4.764	MS	8,330	26,775	03/13/2018	03/07/2025
172967-BL-4	CITIGROUP INC				2.B FE	3,312,780	141.759	4,252,777	3,000,000	3,195,629		(11,730)			6.625	5.836	JD	8,833	198,750	09/27/2006	06/15/2032
172967-EW-7	CITIGROUP INC				2.A FE	9,942,368	178.754	14,829,402	8,296,000	9,643,620		(44,722)			8.125	6.509	JJ	310,812	674,050	04/30/2013	07/15/2039
172967-HB-0	CITIGROUP INC				2.B FE	2,590,000	120.163	3,112,231	2,590,000	2,590,000					5.500	5.500	MS	42,735	142,450	09/10/2013	09/13/2025
172967-HS-3	CITIGROUP INC				2.B FE	7,133,021	141.091	10,086,619	7,149,000	7,134,605		273			5.300	5.314	MN	57,887	378,897	11/09/2016	05/06/2044
172967-KA-8	CITIGROUP INC				2.B FE	4,384,863	118.214	5,047,730	4,270,000	4,349,725		(10,090)			4.450	4.129	MS	48,559	190,015	04/27/2017	09/29/2027
172967-KR-1	CITIGROUP INC				2.B FE	231,093	133.602	307,284	230,000	231,004		(20)			4.750	4.720	MN	1,305	10,925	11/09/2016	05/18/2046
172967-KU-4	CITIGROUP INC				2.B FE	986,976	116.968	1,122,893	960,000	980,268		(2,274)			4.125	3.801	JJ	17,160	39,600	11/28/2017	07/25/2028
172967-LS-8	CITIGROUP INC			1	1.G FE	6,180,330	113.055	7,348,605	6,500,000	6,243,056		27,303			3.520	4.116	AO	40,676	228,800	08/17/2018	10/27/2028
172967-MD-0	CITIGROUP INC			1	2.A FE	2,387,045	138.043	2,705,648	1,960,000	2,381,095		(5,949)			4.650	3.435	JJ	40,000	45,570	05/01/2020	07/23/2048
172967-MP-3	CITIGROUP INC			1	1.G FE	1,220,000	121.266	1,479,442	1,220,000	1,220,000					4.412	4.311	MS	13,606	26,913	03/24/2020	03/31/2031
172967-MQ-1	CITIGROUP INC			1	1.G FE	283,549	109.256	294,992	270,000	281,864		(1,685)			3.106	2.026	AO	1,933	4,193	05/08/2020	04/08/2026
172967-MR-9	CITIGROUP INC			1	1.G FE	1,020,000	103.011	1,050,713	1,020,000	1,020,000					1.678	1.405	MN	2,187	8,605	05/07/2020	05/15/2024
172967-MS-7	CITIGROUP INC			1	1.G FE	2,114,521	106.586	2,222,318	2,085,000	2,112,799		(1,722)			2.572	2.396	JD	4,171	26,813	06/03/2020	06/03/2031
17858P-AA-9	CITY OF HOPE THE SERIES 2013			1	1.E FE	3,250,000	143.349	4,658,842	3,250,000	3,250,000					5.623	5.623	MN	23,351	182,748	07/18/2013	11/15/2043
191216-CU-2	COCA COLA CO THE			1	1.E FE	314,444	103.292	320,207	310,000	314,084		(360)			1.450	1.230	JD	375	2,622	06/16/2020	06/01/2027
191216-CX-6	COCA COLA CO THE			1	1.E FE	313,893	105.521	337,668	320,000	313,982		89			2.600	2.693	JD	693	4,853	05/01/2020	06/01/2050
19123M-AB-9	COCA COLA EUROPEAN PARTN		D	1	2.A FE	1,624,912	101.132	1,643,392	1,625,000	1,624,932		40			3.250	3.253	FA	19,365	52,813	03/23/2018	08/19/2021
191216-BS-8	COCA-COLA CO			1	1.F FE	8,007,569	110.883	8,892,850	8,020,000	8,013,370		1,227			2.875	2.893	AO	40,991	230,575	10/22/2015	10/27/2025
20030N-AC-5	COMCAST CORP			1	1.G FE	4,440,155	153.549	6,387,623	4,160,000	4,344,294		(9,778)			7.050	6.514	MS	86,355	293,280	05/28/2008	03/15/2033
20030N-BE-0	COMCAST CORP			1	1.G FE	2,203,192	135.494	2,987,637	2,205,000	2,203,477		39			4.650	4.655	JJ	47,279	102,533	06/26/2012	07/15/2042
20030N-CH-2	COMCAST CORP			1	1.G FE	3,994,326	115.242	4,840,163	4,200,000	4,033,739		18,990			3.550	4.182	MN	24,850	149,100	11/09/2018	05/01/2028
20030N-CT-6	COMCAST CORP			1	1.G FE	5,564,114	120.377	6,692,986	5,560,000	5,563,157		(503)			4.150	4.138	AO	48,712	230,740	12/07/2018	10/15/2028
20030N-CU-3	COMCAST CORP			1	1.G FE	12,240,361	123.135	15,071,692	12,240,000	12,239,752		(45)			4.250	4.249	AO	109,820	520,200	10/11/2018	10/15/2030
20030N-DG-3	COMCAST CORP			1	1.G FE	529,062	115.635	612,867	530,000	529,105		43			3.400	3.421	AO	4,505	9,210	03/24/2020	04/01/2030
200447-AD-2	COMISION FED DE ELECTRIC SERI	LS	D	1	2.B FE	2,187,394	110.751	2,436,522	2,200,000	2,195,473		1,335			4.875	4.948	JJ	49,454	107,250	10/17/2013	01/15/2024
201723-AL-7	COMMERCIAL METALS CO			1	3.A FE	875,813	105.250	920,938	875,000	875,493		(98)			5.375	5.359	JJ	21,687	47,031	06/29/2017	07/15/2027
201723-AN-3	COMMERCIAL METALS CO SERIES			1	3.A FE	1,870,000	103.250	1,930,775	1,870,000	1,870,000					5.750	5.750	AO	22,700	107,525	01/15/2019	04/15/2026
20268J-AB-9	COMMONSPIRIT HEALTH			1	2.A FE	3,916,680	109.807	4,392,282	4,000,000	3,921,817		5,137			3.347	3.609	AO	33,470	66,940	04/16/2020	10/01/2029
20268J-AC-7	COMMONSPIRIT HEALTH			1	2.A FE	1,970,000	116.403	2,293,133	1,970,000	1,970,000					4.187	4.187	AO	20,621	91,649	08/07/2019	10/01/2049
20268J-AE-3	COMMONSPIRIT HEALTH			1	2.A FE	2,340,000	102.718	2,403,599	2,340,000	2,340,000					1.547	1.547	AO	6,335		10/21/2020	10/01/2025

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SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrativ Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
20268J-AG-8	COMMONSPIRIT HEALTH			1	2.A FE	3,670,000	111.481	4,091,346	3,670,000	3,670,000					3.910	3.910	AO	27,902		10/21/2020	10/01/2050
2027A0-JN-0	COMMONWEALTH BANK AUST SER		D		1.D FE	418,450	125.870	528,655	420,000	418,547		31			3.900	3.921	JJ	7,690	16,380	07/06/2017	07/12/2047
205887-CC-4	CONAGRA BRANDS INC			1	2.C FE	5,874,671	124.187	7,296,006	5,875,000	5,874,423		20			4.850	4.851	MN	47,490	284,938	10/16/2018	11/01/2028
20605P-AH-4	CONCHO RESOURCES INC			1	2.C FE	2,551,807	114.291	2,994,429	2,620,000	2,568,993		6,444			3.750	4.074	AO	24,563	98,250	02/12/2020	10/01/2027
20605P-AK-7	CONCHO RESOURCES INC			1	2.C FE	408,968	118.224	437,427	370,000	405,353		(3,616)			4.300	2.854	FA	6,010	7,955	02/24/2020	08/15/2028
208251-AE-8	CONOCO INC			1	1.G FE	17,768,177	140.136	21,812,193	15,565,000	16,717,235		(105,982)			6.950	5.809	AO	228,373	1,081,768	08/08/2008	04/15/2029
20826F-AF-3	CONOCOPHILLIPS COMPANY			1	1.F FE	525,784	116.056	610,454	526,000	525,813		9			4.150	4.153	MN	2,789	21,829	11/06/2014	11/15/2034
21036P-AL-2	CONSTELLATION BRANDS INC			1	2.C FE	2,228,325	109.004	2,365,387	2,170,000	2,188,429		(7,473)			4.250	3.863	MN	15,371	92,225	03/02/2015	05/01/2023
21036P-AN-8	CONSTELLATION BRANDS INC			1	2.C FE	1,587,300	114.818	1,699,302	1,480,000	1,527,626		(11,215)			4.750	3.846	MN	8,983	70,300	02/27/2015	11/15/2024
21036P-AW-8	CONSTELLATION BRANDS INC			1	2.C FE	6,084,460	103.920	6,349,516	6,110,000	6,100,027		5,125			2.650	2.740	MN	24,287	161,915	10/31/2017	11/07/2022
212015-AN-1	CONTINENTAL RESOURCES SERIE			1	3.A FE	1,495,559	103.261	1,476,632	1,430,000	1,475,271	(7,182)	(13,297)			3.800	2.584	JD	4,528	54,340	02/26/2020	06/01/2024
212015-AS-0	CONTINENTAL RESOURCES SERIE	LS		1	3.A FE	1,338,975	102.520	1,281,500	1,250,000	1,281,500	(48,665)	(8,810)			4.375	3.313	JJ	25,217	27,344	02/21/2020	01/15/2028
21684A-AA-4	COOPERATIEVE RABOBANK U.A. S		D		2.A FE	8,445,769	111.455	9,440,252	8,470,000	8,461,432		2,580			4.625	4.661	JD	32,645	391,738	11/26/2013	12/01/2023
21684A-AF-3	COOPERATIEVE RABOBANK UA		D		2.A FE	4,877,754	113.016	5,537,786	4,900,000	4,886,530		2,125			3.750	3.805	JJ	81,667	183,750	07/14/2016	07/21/2026
22160K-AN-5	COSTCO WHOLESALE CORP			1	1.E FE	152,063	103.029	154,543	150,000	151,893		(170)			1.375	1.167	JD	63	1,375	05/22/2020	06/20/2027
22160K-AP-0	COSTCO WHOLESALE CORP			1	1.E FE	180,671	102.470	184,446	180,000	180,632		(39)			1.600	1.558	AO	568	1,440	05/26/2020	04/20/2030
224044-BW-6	COX COMMUNICATIONS INC SERIE			1	2.B FE	1,018,429	105.331	1,074,375	1,020,000	1,019,645		168			3.250	3.268	JD	1,473	33,150	11/26/2012	12/15/2022
224044-CE-5	COX COMMUNICATIONS INC SERIE			1	2.B FE	354,439	111.521	384,748	345,000	349,153		(991)			3.850	3.512	FA	5,534	13,283	03/05/2015	02/01/2025
224044-CH-8	COX COMMUNICATIONS INC SERIE			1	2.B FE	4,824,066	108.421	5,290,958	4,880,000	4,848,271		8,078			3.150	3.341	FA	58,072	153,720	11/29/2017	08/15/2024
12614Q-AK-1	CPC INTL INC SERIES MTN			1	1.E FE	1,155,775	151.806	1,897,575	1,250,000	1,156,328		56			5.600	6.058	AO	14,778	70,000	12/02/2005	10/15/2097
225433-AF-8	CRED SUIS GP FUN LTD SERIES WI	LS	D		2.A FE	637,880	140.062	896,396	640,000	638,066		40			4.875	4.896	MN	3,987	31,200	01/14/2016	05/15/2045
225433-AR-2	CRED SUIS GP FUN LTD SERIES WI		D		2.A FE	256,662	117.650	294,125	250,000	254,053		(673)			4.550	4.204	AO	2,338	11,375	11/16/2016	04/17/2026
22535W-AB-3	CREDIT AGRICOLE LONDON SERIE	LS	D		1.G FE	7,361,428	115.157	8,492,852	7,375,000	7,366,833		1,148			4.125	4.146	JJ	144,504	304,219	03/07/2018	01/10/2027
225401-AC-2	CREDIT SUISSE GROUP AG SERIES		D	1	2.A FE	6,238,157	115.561	7,193,703	6,225,000	6,233,546		(1,226)			4.282	4.256	JJ	127,354	266,555	01/05/2017	01/09/2028
225401-AP-3	CREDIT SUISSE GROUP AG SERIES		D	1	2.A FE	1,738,455	117.697	1,765,460	1,500,000	1,734,521		(3,934)			4.194	2.307	AO	15,728		10/27/2020	04/01/2031
22819K-AB-6	CROWN AMER CAP CORP V			1	3.C FE	2,182,500	110.215	2,204,300	2,000,000	2,181,147		(1,353)			4.250	2.401	MS	21,486		12/14/2020	09/30/2026
22822V-AT-8	CROWN CASTLE INTL CORP	LS		1	2.C FE	1,841,864	103.734	1,913,890	1,845,000	1,842,017		154			2.250	2.268	JJ	22,601		06/04/2020	01/15/2031
126307-AQ-0	CSC HOLDINGS LLC SERIES 144A			1	3.C FE	3,178,995	106.000	3,180,000	3,000,000	3,175,059		(3,936)			5.500	2.957	AO	34,833		12/09/2020	04/15/2027
126307-BB-2	CSC HOLDINGS LLC SERIES 144A			1	3.C FE	1,730,000	104.560	1,808,888	1,730,000	1,730,000					4.125	4.125	JD	5,947	32,708	06/02/2020	12/01/2030
126650-CY-4	CVS HEALTH CORP			1	2.B FE	8,835,413	126.698	11,402,826	9,000,000	8,849,583		5,414			4.780	4.924	MS	114,720	430,200	03/06/2018	03/25/2038
126650-CZ-1	CVS HEALTH CORP			1	2.B FE	2,262,033	135.528	3,083,259	2,275,000	2,262,476		207			5.050	5.087	MS	30,637	114,888	03/06/2018	03/25/2048
126650-BC-3	CVS LEASE			1	2.B FE	1,163,072	113.335	1,318,169	1,163,072	1,163,072					5.880	5.880	MON	3,989	68,389	07/09/2009	01/10/2028
126650-BP-4	CVS LEASE			1	2.B	381,147	116.178	392,734	338,046	367,394		(3,050)			6.036	4.138	MON	1,190	20,404	05/03/2016	12/10/2028
126650-CL-2	CVS LEASE			1	2.B FE	1,337,281	113.251	1,524,358	1,346,000	1,341,581		865			3.875	3.954	JJ	23,326	52,158	07/14/2015	07/20/2025
126650-CN-8	CVS LEASE			1	2.B FE	3,414,567	134.636	4,604,556	3,420,000	3,414,930		96			5.125	5.135	JJ	78,387	175,275	07/13/2015	07/20/2045
126659-AA-9	CVS PASS THROUGH TRUST SERIE			1	2.B IF	3,005,411	132.249	2,823,901	2,135,283	2,730,572		(42,079)			8.353	5.001	MON	10,404	178,360	05/01/2013	07/10/2031
23371D-AE-4	DAE FUNDING LLC SERIES 144A			1	2.C FE	2,124,675	102.750	2,188,575	2,130,000	2,126,594		1,008			5.750	5.808	MN	15,650	122,475	11/09/2018	11/15/2023

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SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrativ Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
23636T-AD-2	DANONE SERIES 144A		D	1	2.A FE	2,450,000	105.225	2,578,023	2,450,000	2,450,000					2.589	2.587	MN	10,396	63,431	10/26/2016	11/02/2023
23636T-AE-0	DANONE SERIES 144A		D	1	2.A FE	5,341,581	109.860	5,811,589	5,290,000	5,331,881		(6,904)			2.947	2.791	MN	25,550	155,896	08/06/2019	11/02/2026
23636A-AS-0	DANSKE BANK A/S SERIES 144A		D		2.A FE	9,951,764	104.396	10,366,506	9,930,000	9,937,667		(7,242)			5.000	4.920	JJ	233,079	496,500	01/14/2019	01/12/2022
23311V-AD-9	DCP MIDSTREAM OPERATING	LS		1	3.A FE	2,940,075	103.000	4,011,850	3,895,000	3,539,749		140,663			3.875	7.388	MS	44,441	150,931	03/21/2013	03/15/2023
247361-ZU-5	DELTA AIR LINES INC			1	3.A FE	902,047	98.663	897,834	910,000	897,834	(5,821)	1,534			2.900	3.094	AO	4,618	26,390	12/10/2019	10/28/2024
247361-ZX-9	DELTA AIR LINES INC SERIES 144A				2.C FE	3,268,948	115.455	3,429,020	2,970,000	3,253,072		(15,876)			7.000	4.549	MN	34,650	105,105	09/28/2020	05/01/2025
25156P-AC-7	DEUTSCHE TELEKOM INTL FIN		D		2.B FE	10,101,267	158.217	13,021,297	8,230,000	9,346,981		(82,785)			8.750	6.774	JD	32,006	720,125	08/08/2008	06/15/2030
25179M-AL-7	DEVON ENERGY CORPORATION			1	3.A FE	1,417,894	122.298	1,638,790	1,340,000	1,410,823		(1,979)			5.600	5.173	JJ	34,602	75,040	02/15/2017	07/15/2041
25179M-AV-5	DEVON ENERGY CORPORATION	LS		2	3.A FE	1,691,415	117.534	1,763,007	1,500,000	1,685,158		(6,257)			5.850	3.017	JD	3,900	43,875	10/27/2020	12/15/2025
23291K-AH-8	DH EUROPE FINANCE II		D	1	2.A FE	3,586,518	109.365	3,926,217	3,590,000	3,586,828		328			2.600	2.611	MN	11,927	95,414	10/29/2019	11/15/2029
25278X-AH-2	DIAMONDBACK ENERGY INC			1	3.A FE	1,082,640	104.102	1,082,657	1,040,000	1,072,333		(10,307)			5.375	4.009	MN	4,814	55,900	03/03/2020	05/31/2025
25278X-AL-3	DIAMONDBACK ENERGY INC	LS		1	2.C FE	723,930	105.115	746,317	710,000	721,522		(2,409)			2.875	2.429	JD	1,701	20,186	02/21/2020	12/01/2024
25278X-AM-1	DIAMONDBACK ENERGY INC			1	2.C FE	2,587,743	106.769	2,711,929	2,540,000	2,585,487		(2,255)			3.250	2.908	JD	6,879	65,744	10/27/2020	12/01/2026
25278X-AN-9	DIAMONDBACK ENERGY INC	LS		1	2.C FE	306,071	106.832	320,495	300,000	305,591		(479)			3.500	3.250	JD	875	10,383	02/20/2020	12/01/2029
25470D-AR-0	DISCOVERY COMMUNICATIONS			1	2.C FE	6,030,800	114.779	7,351,568	6,405,000	6,100,006		34,311			3.950	4.731	MS	70,980	252,998	12/07/2018	03/20/2028
25470X-AE-5	DISH DBS CORP			1	4.C FE	2,052,375	102.021	1,989,410	1,950,000	1,963,369		(31,520)			6.750	5.042	JD	10,969	131,625	01/10/2018	06/01/2021
25470X-AW-5	DISH DBS CORP SERIES WI	LS		1	4.C FE	1,283,400	104.854	1,446,978	1,380,000	1,329,383		11,004			5.875	6.969	MN	10,360	81,075	04/05/2016	11/15/2024
254687-DZ-6	DISNEY WALT CO SR GLBL NT6.2%				1.G FE	818,370	151.636	993,213	655,000	809,378		(8,136)			6.200	3.982	JD	1,805	40,610	11/22/2019	12/15/2034
26078J-AD-2	DOWDUPONT INC			1	2.A FE	3,831,094	123.193	4,126,980	3,350,000	3,768,327		(48,403)			4.725	2.888	MN	20,226	158,288	09/10/2019	11/15/2028
23330J-AB-7	DP WORLD LTD SERIES 144A		D		2.C FE	5,118,060	127.320	6,595,176	5,180,000	5,119,492		870			5.625	5.709	MS	77,700	291,375	09/28/2018	09/25/2048
23331A-BH-1	DR HORTON INC			1	2.B FE	6,596,525	112.201	6,675,970	5,950,000	6,210,530		(102,951)			5.750	3.802	FA	129,247	342,125	01/17/2017	08/15/2023
26442C-AR-5	DUKE ENERGY CAROLINAS			1	1.F FE	1,265,517	122.892	1,560,730	1,270,000	1,265,883		93			3.875	3.895	MS	14,490	49,213	03/08/2016	03/15/2046
264399-ED-4	DUKE ENERGY CORP			1	1.G FE	5,581,111	144.934	7,681,482	5,300,000	5,479,227		(10,292)			6.450	6.042	AO	72,168	341,850	05/28/2008	10/15/2032
26441C-AL-9	DUKE ENERGY CORP			1	2.A FE	1,756,392	108.714	1,913,363	1,760,000	1,758,767		382			3.950	3.975	AO	14,676	69,520	10/08/2013	10/15/2023
26441Y-BB-2	DUKE REALTY CORP			1	2.A FE	6,083,949	117.857	7,248,208	6,150,000	6,096,575		5,746			4.000	4.132	MS	72,433	246,000	09/04/2018	09/15/2028
28368E-AD-8	EL PASO ENERGY CORPORATION			1	2.B FE	805,998	142.808	1,472,349	1,031,000	860,579		7,078			7.800	10.247	FA	33,508	80,418	10/17/2002	08/01/2031
28368E-AE-6	EL PASO ENERGY CORPORATION			1	2.B FE	552,555	144.569	800,913	554,000	553,067		50			7.750	7.772	JJ	19,798	42,935	01/16/2002	01/15/2032
283695-BK-9	EL PASO NATURAL GAS			1	2.B FE	830,874	140.824	1,225,168	870,000	842,870		1,292			8.375	8.808	JD	3,238	72,863	09/05/2003	06/15/2032
29103D-AJ-5	EMERA US FINANCE LP SERIES WI			1	2.C FE	1,181,874	112.386	1,331,769	1,185,000	1,183,064		314			3.550	3.583	JD	1,870	42,068	01/13/2017	06/15/2026
29272W-AC-3	ENERGIZER HOLDINGS INC SERIES			1	4.B FE	4,230,000	105.250	4,452,075	4,230,000	4,230,000					4.750	4.750	JD	8,930	91,533	06/18/2020	06/15/2028
29278N-AG-8	ENERGY TRANSFER OPERATNG			1	2.C FE	1,901,295	116.756	2,089,929	1,790,000	1,891,824		(9,463)			5.250	4.377	AO	19,839	93,975	02/13/2020	04/15/2029
29278N-AH-6	ENERGY TRANSFER OPERATNG			1	2.C FE	3,352,818	109.368	3,652,897	3,340,000	3,347,982		(2,308)			4.500	4.418	AO	31,730	150,300	01/10/2019	04/15/2024
29278N-AQ-6	ENERGY TRANSFER OPERATNG			1	2.C FE	2,753,496	107.865	2,880,002	2,670,000	2,747,310		(6,186)			3.750	3.378	MN	12,794	81,491	02/27/2020	05/15/2030
29279F-AA-7	ENERGY TRANSFER OPERATNG			1	2.C FE	182,621	120.956	181,434	150,000	182,142		(479)			6.250	4.839	AO	1,979	9,375	02/12/2020	04/15/2049
29278N-AF-0	ENERGY TRANSFER PARTNERS SE			1	2.C FE	401,672	115.261	437,993	380,000	398,975		(2,054)			4.950	4.131	JD	836	18,810	02/12/2020	06/15/2028
26874R-AJ-7	ENI SPA SERIES 144A	LS	D	1	1.G FE	2,992,260	118.462	3,553,850	3,000,000	2,993,180		653			4.250	4.282	MN	18,417	127,500	05/02/2019	05/09/2029
29379V-AT-0	ENTERPRISE PRODUCTS OPER				2.A FE	1,197,760	137.481	1,374,812	1,000,000	1,188,578		(5,677)			5.950	4.512	FA	24,792	59,500	05/06/2019	02/01/2041

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SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrativ Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
29379V-AV-5	ENTERPRISE PRODUCTS OPER				2.A FE	1,920,405	137.291	2,059,358	1,500,000	1,917,144		(3,261)			5.700	3.777	FA	32,300		09/28/2020	02/15/2042
29379V-AW-3	ENTERPRISE PRODUCTS OPER			1	2.A FE	3,782,596	124.355	4,725,477	3,800,000	3,785,165		375			4.850	4.879	FA	69,624	184,300	02/08/2012	08/15/2042
29379V-BJ-1	ENTERPRISE PRODUCTS OPER			1	2.A FE	6,386,604	127.280	8,158,647	6,410,000	6,388,421		414			4.900	4.923	MN	40,134	314,090	05/04/2015	05/15/2046
29379V-BQ-5	ENTERPRISE PRODUCTS OPER	LS		1	2.A FE	1,238,326	117.248	1,453,876	1,240,000	1,238,360		31			4.250	4.258	FA	19,909	52,700	02/01/2018	02/15/2048
29379V-BT-9	ENTERPRISE PRODUCTS OPER			1	2.A FE	11,736,774	118.968	12,848,560	10,800,000	11,654,869		(84,174)			4.150	2.952	AO	93,375	448,200	03/02/2020	10/16/2028
26875P-AN-1	EOG RESOURCES INC			1	1.G FE	2,011,504	117.338	2,065,150	1,760,000	1,998,627		(12,877)			3.900	2.712	AO	17,160	68,640	01/31/2020	04/01/2035
26875P-AT-8	EOG RESOURCES INC			1	1.G FE	1,234,450	135.544	1,355,445	1,000,000	1,233,252		(1,198)			4.950	3.636	AO	10,450	24,888	09/28/2020	04/15/2050
26884L-AF-6	EQT CORP	LS		1	3.C FE	334,488	99.345	337,773	340,000	334,589		101			3.900	4.172	AO	3,315		11/19/2020	10/01/2027
29441W-AC-9	EQUATE PETROCHEMICAL BV SERI		D		2.B FE	1,432,325	111.377	1,614,967	1,450,000	1,438,686		1,654			4.250	4.402	MN	9,928	61,625	10/27/2016	11/03/2026
294429-AJ-4	EQUIFAX INC			1	2.B FE	2,137,478	104.686	2,261,221	2,160,000	2,150,870		4,421			3.300	3.525	JD	3,168	71,280	11/13/2017	12/15/2022
294429-AL-9	EQUIFAX INC			1	2.B FE	3,203,572	110.240	3,697,454	3,354,000	3,251,336		16,706			3.250	3.881	JD	9,084	109,005	01/24/2018	06/01/2026
29444U-BE-5	EQUINIX INC			1	2.C FE	6,344,755	109.777	6,959,842	6,340,000	6,344,115		(521)			3.200	3.189	MN	24,233	202,880	12/02/2019	11/18/2029
26882P-BE-1	ERAC USA FINANCE COMPANY SE				2.A FE	2,974,020	155.095	4,652,850	3,000,000	2,979,110		621			7.000	7.070	AO	44,333	210,000	10/10/2007	10/15/2037
26884T-AP-7	ERAC USA FINANCE COMPANY SE			1	2.A FE	2,420,417	112.550	2,729,326	2,425,000	2,422,457		453			3.800	3.823	MN	15,358	92,150	11/02/2015	11/01/2025
30036F-AA-9	EVERGY KANSAS CENTRAL			1	1.F FE	3,186,912	117.738	3,767,609	3,200,000	3,186,995		83			3.450	3.472	AO	23,307	57,040	04/02/2020	04/15/2050
30161N-AC-5	EXELON CORP			1	2.B FE	11,455,072	135.254	16,947,313	12,530,000	11,747,326		31,835			5.625	6.284	JD	31,325	704,813	08/08/2008	06/15/2035
30231G-BH-4	EXXON MOBIL CORPORATION			1	1.C FE	950,000	109.450	1,039,779	950,000	950,000					2.992	2.992	MS	8,053	14,212	03/17/2020	03/19/2025
30231G-BK-7	EXXON MOBIL CORPORATION			1	1.C FE	910,000	116.298	1,058,316	910,000	910,000					3.482	3.482	MS	8,978	15,843	03/17/2020	03/19/2030
30231G-BM-3	EXXON MOBIL CORPORATION			1	1.C FE	1,105,060	114.289	1,142,888	1,000,000	1,104,483		(577)			3.452	2.924	AO	7,288	17,260	09/28/2020	04/15/2051
303250-AF-1	FAIR ISAAC CORP SERIES 144A			1	3.B FE	2,267,255	105.250	2,372,335	2,254,000	2,264,767	2,993	(2,443)			4.000	3.868	JD	4,007	92,414	01/08/2020	06/15/2028
31620M-AM-8	FIDELITY NATIONAL INFORM			1	2.B FE	1,706,272	110.055	1,826,910	1,660,000	1,682,563		(6,601)			3.875	3.420	JD	4,646	64,325	03/22/2017	06/05/2024
31620M-AT-3	FIDELITY NATIONAL INFORM			1	2.B FE	4,146,809	111.271	4,767,971	4,285,000	4,190,792		14,932			3.000	3.433	FA	48,563	128,550	12/12/2017	08/15/2026
316773-CX-6	FIFTH THIRD BANCORP			2	2.A FE	5,988,840	109.063	6,543,762	6,000,000	5,992,799		2,144			3.650	3.691	JJ	94,900	219,000	01/23/2019	01/25/2024
337932-AC-1	FIRST ENERGY CORP			1	3.B FE	9,699,932	142.596	12,776,641	8,960,000	9,430,252		(28,825)			7.375	6.686	MN	84,436	660,800	08/08/2008	11/15/2031
337932-AH-0	FIRST ENERGY CORP SERIES B			1	3.B FE	1,588,226	110.230	1,741,628	1,580,000	1,585,676		(795)			3.900	3.834	JJ	28,414	61,620	12/12/2017	07/15/2027
337932-AN-7	FIRSTENERGY CORP SERIES A	LS		1	3.A FE	370,431	97.737	361,626	370,000	361,626	(8,763)	(42)			1.600	1.577	JJ	3,338		06/03/2020	01/15/2026
337932-AJ-6	FIRSTENERGY CORP SERIES C			1	3.B FE	566,313	124.450	684,472	550,000	565,573		(303)			4.850	4.661	JJ	12,300	26,675	05/18/2018	07/15/2047
337738-AT-5	FISERV INC			1	2.B FE	2,049,857	112.018	2,296,369	2,050,000	2,049,893		17			3.200	3.201	JJ	32,800	66,876	06/10/2019	07/01/2026
33829T-AA-4	FIVE CORNERS FUNDING TRS SERI			1	1.G FE	3,244,649	110.922	3,599,433	3,245,000	3,244,830		39			4.419	4.420	MN	18,323	143,397	11/19/2013	11/15/2023
302445-AE-1	FLIR SYSTEMS INC			1	2.B FE	3,223,766	104.961	3,390,254	3,230,000	3,223,956		190			2.500	2.522	FA	33,197		07/20/2020	08/01/2030
340711-AY-6	FLORIDA GAS TRANSMISSION SERI			1	2.B FE	4,882,916	105.400	5,111,878	4,850,000	4,881,376		(1,540)			2.550	2.471	JJ	64,242		06/12/2020	07/01/2030
341081-EQ-6	FLORIDA POWER & LIGHT			1	1.E FE	2,788,650	144.470	4,334,105	3,000,000	2,856,789		6,817			5.625	6.156	AO	42,188	168,750	04/19/2006	04/01/2034
341081-ER-4	FLORIDA POWER & LIGHT			1	1.E FE	2,706,036	144.413	3,949,700	2,735,000	2,716,142		945			5.950	6.027	AO	40,683	162,733	10/09/2003	10/01/2033
341099-CH-0	FLORIDA POWER CORP			1	1.F FE	399,472	152.670	610,679	400,000	399,545		13			6.350	6.360	MS	7,479	25,400	09/13/2007	09/15/2037
30251B-AA-6	FMR LLC SERIES 144A			1	1.E FE	2,234,598	104.216	2,332,356	2,238,000	2,237,529		349			5.350	5.367	MN	15,299	119,733	10/28/2009	11/15/2021
345397-B3-6	FORD MOTOR CREDIT CO LLC			1	3.A FE	514,160	105.000	525,000	500,000	514,082		(78)			4.000	3.650	MN	2,667		12/07/2020	11/13/2030
345397-XL-2	FORD MOTOR CREDIT CO LLC				3.B FE	3,305,542	104.875	3,418,925	3,260,000	3,283,632		(4,626)			4.134	3.959	FA	55,030	134,768	11/04/2015	08/04/2025

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SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
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34964C-AA-4	FORTUNE BRANDS HOME & SECUR	LS		1	2.B FE	6,110,456	113.144	6,958,368	6,150,000	6,130,300		3,935			4.000	4.079	JD	10,933	246,000	06/08/2015	06/15/2025
35137L-AK-1	FOX CORP			1	2.B FE	580,000	146.174	847,807	580,000	580,000					5.576	5.576	JJ	14,014	16,170	03/30/2020	01/25/2049
35137L-AL-9	FOX CORP			1	2.B FE	6,298,747	113.590	6,616,631	5,825,000	6,273,219		(25,528)			3.500	2.540	AO	47,005	102,504	05/29/2020	04/08/2030
35137L-AH-8	FOX CORP SERIES WI			1	2.B FE	5,769,965	121.330	6,988,610	5,760,000	5,769,265		(700)			4.709	4.684	JJ	117,537	135,619	03/30/2020	01/25/2029
35137L-AJ-4	FOX CORP SERIES WI			1	2.B FE	3,579,849	137.132	3,634,001	2,650,000	3,571,421		(8,428)			5.476	2.929	JJ	62,883		11/06/2020	01/25/2039
35671D-BC-8	FREEPORT-MCMORAN INC			1	3.B FE	5,538,758	124.500	6,918,465	5,557,000	5,546,595		4,253			5.450	5.431	MS	89,174	204,757	10/27/2020	03/15/2043
35802X-AJ-2	FRESENIUS MED CARE II SERIES 1			1	2.C FE	537,500	111.963	559,817	500,000	517,947		(4,661)			4.750	3.660	AO	5,014	23,750	07/11/2016	10/15/2024
36164Q-NA-2	GE CAPITAL INTL FUNDING SERIES		D		2.B FE	7,203,460	119.355	8,600,693	7,206,000	7,203,821		86			4.418	4.420	MN	40,679	318,361	07/01/2016	11/15/2035
369550-BK-3	GENERAL DYNAMICS CORP			1	1.F FE	3,086,205	110.419	3,422,976	3,100,000	3,088,075		1,870			3.250	3.347	AO	25,188	52,054	03/23/2020	04/01/2025
369550-BL-1	GENERAL DYNAMICS CORP			1	1.F FE	16,052,709	115.040	18,624,909	16,190,000	16,065,516		12,807			3.500	3.638	AO	141,663	292,769	03/23/2020	04/01/2027
36962G-3P-7	GENERAL ELEC CAP CORP				2.B FE	3,000,200	135.534	4,454,997	3,287,000	3,062,571		7,009			5.875	6.545	JJ	89,582	193,111	08/08/2008	01/14/2038
36962G-4B-7	GENERAL ELEC CAP CORP SERIES				2.B FE	932,841	147.208	1,211,524	823,000	918,820		(3,828)			6.875	5.731	JJ	26,876	56,581	10/05/2016	01/10/2039
36962G-XZ-2	GENERAL ELEC CAP CORP SERIES			1	2.B FE	2,808,848	140.206	3,566,850	2,544,000	2,710,566		(10,381)			6.750	5.935	MS	50,562	171,720	01/10/2019	03/15/2032
37045V-AJ-9	GENERAL MOTORS CO			1	2.C FE	5,402,880	121.443	6,509,326	5,360,000	5,397,903		(782)			5.200	5.148	AO	69,680	278,720	11/05/2014	04/01/2045
37045V-AU-4	GENERAL MOTORS CO			1	2.C FE	1,052,626	128.511	1,355,792	1,055,000	1,052,540		(86)			6.800	6.841	AO	17,935	27,700	05/07/2020	10/01/2027
37045V-AV-2	GENERAL MOTORS CO			1	2.C FE	659,333	121.297	800,559	660,000	659,277		(56)			6.125	6.149	AO	10,106	15,609	05/07/2020	10/01/2025
37045V-AW-0	GENERAL MOTORS CO			1	2.C FE	379,605	111.974	425,501	380,000	379,620		15			5.400	5.436	AO	5,073	7,980	05/07/2020	10/02/2023
37255L-AA-5	GENWORTH MOTRGAGE HLDING S			1	3.C FE	1,716,712	108.250	1,764,475	1,630,000	1,710,924		(5,788)			6.500	5.146	FA	38,260		09/03/2020	08/15/2025
37331N-AH-4	GEORGIA PACIFIC LLC SERIES 144	LS		1	1.G FE	2,205,903	111.129	2,333,705	2,100,000	2,178,081		(18,737)			3.600	2.594	MS	25,200	75,600	07/01/2019	03/01/2025
377372-AE-7	GLAXOSMITHKLINE CAP INC				1.F FE	5,020,920	157.890	5,684,035	3,600,000	4,937,838		(55,157)			6.375	3.501	MN	29,325	229,500	06/20/2019	05/15/2038
378272-AL-2	GLENCORE FUNDING LLC SERIES			1	2.A FE	2,578,450	111.898	4,151,411	3,710,000	3,073,908		117,032			4.000	8.611	AO	30,917	148,400	04/08/2015	04/16/2025
378272-AN-8	GLENCORE FUNDING LLC SERIES	LS		1	2.A FE	2,199,397	113.118	2,386,795	2,110,000	2,199,436		(1,804)			4.000	3.195	MS	22,038	44,400	10/27/2020	03/27/2027
37959D-AB-0	GLOBO COMMUNICACOES PART S	LS	D		3.A FE	2,225,000	106.751	2,375,210	2,225,000	2,225,000					4.875	4.875	JJ	47,907	54,234	01/16/2020	01/22/2030
361841-AH-2	GLP CAPITAL LP / FIN II			1	2.C FE	1,876,340	114.767	2,117,451	1,845,000	1,863,434		(2,987)			5.375	5.155	AO	20,936	99,169	04/12/2016	04/15/2026
361841-AQ-2	GLP CAPITAL LP FIN II			1	2.C FE	2,133,237	109.122	2,155,160	1,975,000	2,132,502		(735)			4.000	3.051	JJ	40,817		12/09/2020	01/15/2031
38141G-FD-1	GOLDMAN SACHS GROUP INC			1	2.B FE	19,978,020	153.016	31,092,873	20,320,000	20,050,268		7,972			6.750	6.882	AO	342,900	1,371,600	11/09/2016	10/01/2037
38141G-WB-6	GOLDMAN SACHS GROUP INC			1	2.A FE	2,403,504	114.119	2,738,867	2,400,000	2,402,104		(379)			3.850	3.830	JJ	39,783	92,400	02/13/2017	01/26/2027
38141G-WL-4	GOLDMAN SACHS GROUP INC			1	2.A FE	506,055	115.202	576,012	500,000	504,211		(575)			3.691	3.543	JD	1,333	18,455	08/17/2017	06/05/2028
38141G-XJ-8	GOLDMAN SACHS GROUP INC			1	1.G FE	692,418	111.099	722,143	650,000	687,014		(5,404)			3.500	2.064	AO	5,688	11,438	05/08/2020	04/01/2025
38143Y-AC-7	GOLDMAN SACHS GROUP INC			1	2.B FE	11,766,550	146.272	16,821,322	11,500,000	11,693,077		(7,506)			6.450	6.276	MN	123,625	741,750	01/03/2007	05/01/2036
40052V-AB-0	GRUPO BIMBO SAB DE CV SERIES		D	1	2.B FE	917,508	103.919	961,251	925,000	924,002		868			4.500	4.602	JJ	18,038	41,625	01/18/2012	01/25/2022
40049J-AV-9	GRUPO TELEVISA S.A.		D	1	2.A FE	5,265,156	121.591	6,505,119	5,350,000	5,320,832		5,655			6.625	6.772	MS	101,409	354,438	10/20/2005	03/18/2025
40139L-AG-8	GUARDIAN LIFE GLOB FUND SERIE				1.B FE	359,669	101.427	365,139	360,000	359,702		34			1.100	1.119	JD	88	1,980	06/16/2020	06/23/2025
406216-BG-5	HALLIBURTON CO	LS		1	2.A FE	156,270	112.152	174,958	156,000	156,138		(27)			3.800	3.779	MN	757	5,928	11/05/2015	11/15/2025
413875-AR-6	HARRIS CORPORATION			1	2.B FE	2,620,896	112.240	2,918,249	2,600,000	2,613,033		(2,916)			3.832	3.698	AO	17,712	99,632	03/15/2018	04/28/2025
413875-AS-4	HARRIS CORPORATION			1	2.B FE	2,015,416	130.708	2,457,304	1,880,000	1,998,284		(6,186)			4.854	4.247	AO	16,223	91,255	02/12/2018	04/27/2035
413875-AT-2	HARRIS CORPORATION			1	2.B FE	1,192,735	138.264	1,631,518	1,180,000	1,191,429		(250)			5.054	4.984	AO	10,602	59,637	04/23/2015	04/27/2045

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SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrativ Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
413875-AW-5	HARRIS CORPORATION			1	2.B FE	3,809,619	119.908	4,568,496	3,810,000	3,809,673		28			4.400	4.401	JD	7,451	167,640	05/23/2018	06/15/2028
197677-AG-2	HCA INC				3.C FE	919,890	120.000	1,344,000	1,120,000	1,034,805		14,594			7.690	9.722	JD	3,828	86,128	03/11/2005	06/15/2025
404119-AJ-8	HCA INC			1	3.C FE	2,406,950	139.000	4,156,100	2,990,000	2,543,654		17,167			7.500	9.490	MN	34,260	224,250	03/30/2005	11/06/2033
404119-BT-5	HCA INC			1	2.C FE	2,566,700	118.350	3,017,929	2,550,000	2,561,733		(2,042)			5.250	5.143	JD	5,950	133,875	06/22/2018	06/15/2026
404119-BU-2	HCA INC			1	2.C FE	1,541,575	116.320	1,872,755	1,610,000	1,558,501		6,989			4.500	5.114	FA	27,370	72,450	06/22/2018	02/15/2027
404119-BV-0	HCA INC			1	2.C FE	236,150	133.571	307,214	230,000	235,848		(103)			5.500	5.318	JD	562	12,650	10/19/2017	06/15/2047
404121-AF-2	HCA INC				2.C FE	1,017,500	109.057	1,090,572	1,000,000	1,009,940		(3,990)			4.750	4.295	MN	7,917	47,500	01/23/2019	05/01/2023
42809H-AC-1	HESS CORP			1	3.A FE	5,081,865	123.536	6,250,935	5,060,000	5,079,685		(552)			6.000	5.965	JJ	139,993	303,600	12/01/2015	01/15/2040
437076-AS-1	HOME DEPOT INC			1	1.F FE	4,944,600	151.615	6,822,663	4,500,000	4,841,768		(13,522)			5.875	5.170	JD	11,016	264,375	08/23/2011	12/16/2036
437076-BW-1	HOME DEPOT INC			1	1.F FE	119,191	120.320	120,320	100,000	118,005		(1,186)			3.900	1.418	JD	271	1,950	06/16/2020	12/06/2028
437076-CA-8	HOME DEPOT INC			1	1.F FE	2,238,614	109.738	2,260,607	2,060,000	2,224,610		(14,004)			2.500	1.145	AO	10,872	27,896	06/16/2020	04/15/2027
437076-CD-2	HOME DEPOT INC			1	1.F FE	1,737,555	119.007	1,785,112	1,500,000	1,736,131		(1,424)			3.350	2.572	AO	10,608	27,219	09/28/2020	04/15/2050
438516-CB-0	HONEYWELL INTERNATIONAL			1	1.F FE	639,936	103.609	663,096	640,000	639,943		7			1.350	1.352	JD	720	4,632	05/14/2020	06/01/2025
404280-AJ-8	HSBC HOLDINGS PLC		D		1.G FE	6,984,810	151.473	10,603,118	7,000,000	6,987,439		352			6.800	6.817	JD	39,667	476,000	05/19/2008	06/01/2038
404280-AQ-2	HSBC HOLDINGS PLC		D		1.G FE	3,596,276	139.253	5,020,063	3,605,000	3,597,040		166			5.250	5.266	MS	56,253	189,263	03/19/2014	03/14/2044
404280-BT-5	HSBC HOLDINGS PLC		D	2	1.F FE	1,235,192	118.305	1,443,324	1,220,000	1,232,021		(1,338)			4.583	4.426	JD	1,864	55,913	07/13/2018	06/19/2029
404280-CC-1	HSBC HOLDINGS PLC		D	2	1.F FE	2,300,000	115.475	2,655,925	2,300,000	2,300,000					3.973	3.817	MN	9,899	91,379	05/15/2019	05/22/2030
444859-BE-1	HUMANA INC			1	2.C FE	724,098	134.776	929,955	690,000	721,427		(742)			4.950	4.628	AO	8,539	34,155	03/17/2017	10/01/2044
444859-BF-8	HUMANA INC			1	2.C FE	2,540,298	115.087	2,923,210	2,540,000	2,540,051		(36)			3.950	3.948	MS	29,542	100,330	03/15/2017	03/15/2027
444859-BM-3	HUMANA INC			1	2.B FE	179,554	114.889	183,822	160,000	177,115		(2,439)			4.500	1.820	AO	1,800	3,700	05/14/2020	04/01/2025
459200-KC-4	IBM CORP				1.F FE	5,606,487	131.313	7,471,730	5,690,000	5,608,544		1,434			4.250	4.338	MN	30,900	241,825	05/09/2019	05/15/2049
453140-AB-1	IMPERIAL BRANDS FINANCE SERIE		D	1	2.B FE	6,300,438	104.688	6,543,015	6,250,000	6,267,784		(9,077)			3.500	3.342	FA	85,069	218,750	03/21/2017	02/11/2023
454889-AM-8	IND MICH POWER			1	1.G FE	1,799,719	142.621	2,581,437	1,810,000	1,802,040		275			6.050	6.092	MS	32,243	109,505	11/09/2006	03/15/2037
449786-AY-8	ING BANK NV SERIES 144A		D		2.A FE	5,698,837	113.550	6,500,752	5,725,000	5,715,694		2,858			5.800	5.861	MS	88,547	332,050	09/16/2013	09/25/2023
456873-AB-4	INGERSOLL RAND LUX FINAN		D	1	2.B FE	6,114,638	110.488	6,795,016	6,150,000	6,134,728		3,599			3.550	3.619	MN	36,388	218,325	10/23/2014	11/01/2024
458140-BL-3	INTEL CORP	LS		1	1.E FE	78,988	132.020	92,414	70,000	78,739		(249)			4.600	3.672	MS	859	1,610	03/24/2020	03/25/2040
458140-BM-1	INTEL CORP			1	1.E FE	2,221,841	139.556	2,958,592	2,120,000	2,220,136		(1,705)			4.750	4.441	MS	26,853	50,350	03/25/2020	03/25/2050
46051M-AF-9	INTERNATIONAL TRANSMISSI			1	1.F FE	5,840,995	125.258	7,327,598	5,850,000	5,841,585		200			4.625	4.635	FA	102,213	270,563	07/14/2017	08/15/2043
46115H-AZ-0	INTESA SANPAOLA SPA		D		2.A FE	3,493,042	103.555	3,603,713	3,480,000	3,488,214		(5,178)			3.125	2.966	JJ	50,448	108,750	11/13/2019	07/14/2022
46115H-BC-0	INTESA SANPAOLA SPA		D		2.B FE	1,387,621	104.706	1,444,937	1,380,000	1,385,316		(2,509)			3.375	3.177	JJ	21,864	46,575	11/13/2019	01/12/2023
46115H-AT-4	INTESA SANPAOLA SPA SERIES 14		D		3.A FE	683,070	109.408	748,349	684,000	683,474		133			5.017	5.041	JD	477	34,316	02/22/2018	06/26/2024
46115H-AW-7	INTESA SANPAOLA SPA SERIES 14		D		3.A FE	214,836	114.459	228,918	200,000	209,779		(1,688)			5.710	4.611	JJ	5,266	11,420	11/03/2017	01/15/2026
459745-GN-9	INTL LEASE FINANCE CORP				2.C FE	329,600	108.050	345,759	320,000	322,697		(1,565)			5.875	5.321	FA	7,102	18,800	02/18/2016	08/15/2022
476556-CP-8	JERSEY CENTRAL PWR & LT			1	3.A FE	4,975,532	128.147	6,407,328	5,000,000	4,981,313		678			6.400	6.437	MN	40,889	320,000	11/17/2006	05/15/2036
832696-AP-3	JM SMUCKER C0/NEW SERIES WI	LS		1	2.B FE	11,131,956	123.993	14,321,135	11,550,000	11,170,940		8,265			4.375	4.600	MS	148,786	505,313	09/22/2015	03/15/2045
478115-AF-5	JOHNS HOPKINS UNIVERSITY SERI			2	1.C FE	1,835,000	105.454	1,935,086	1,835,000	1,835,000					2.813	2.813	JJ	25,809	15,055	03/09/2020	01/01/2060
478160-BV-5	JOHNSON & JOHNSON			1	1.A FE	7,258,025	127.528	9,309,578	7,300,000	7,261,822		896			3.700	3.732	MS	90,033	270,100	03/04/2016	03/01/2046

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SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrativ Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
478160-CP-7	JOHNSON & JOHNSON			1	1.A FE	1,189,191	100.496	1,195,903	1,190,000	1,189,227		36			0.950	0.960	MS	3,957		08/20/2020	09/01/2027
478375-AH-1	JOHNSON CONTROLS INTL PL	LS	D	1	2.B FE	3,017,963	141.794	4,327,558	3,052,000	3,022,431		1,170			6.000	6.099	JJ	84,439	183,120	12/09/2016	01/15/2036
46625H-JJ-0	JPMORGAN CHASE & CO				1.G FE	12,700,105	106.880	14,557,064	13,620,000	13,365,948		101,312			3.375	4.221	MN	76,613	459,675	06/27/2013	05/01/2023
46625H-NJ-5	JPMORGAN CHASE & CO				1.G FE	3,276,436	118.586	3,759,184	3,170,000	3,242,754		(9,352)			4.250	3.858	AO	33,681	134,725	04/27/2017	10/01/2027
46625H-RV-4	JPMORGAN CHASE & CO			1	1.F FE	5,631,000	110.944	6,656,658	6,000,000	5,739,179		39,844			2.950	3.798	AO	44,250	177,000	03/07/2018	10/01/2026
46647P-AL-0	JPMORGAN CHASE & CO			1	1.F FE	3,250,000	125.853	4,090,224	3,250,000	3,250,000					3.964	3.964	MN	16,462	128,830	11/03/2017	11/15/2048
46647P-AV-8	JPMORGAN CHASE & CO			1	1.F FE	520,000	119.559	621,706	520,000	520,000					4.203	3.908	JJ	9,592	21,856	07/16/2018	07/23/2029
46647P-AX-4	JPMORGAN CHASE & CO			1	1.F FE	590,000	122.010	719,862	590,000	590,000					4.452	4.452	JD	1,897	26,267	11/28/2018	12/05/2029
46647P-AY-2	JPMORGAN CHASE & CO			1	1.F FE	2,920,000	110.163	3,216,755	2,920,000	2,920,000					4.023	4.023	JD	8,484	117,472	11/28/2018	12/05/2024
46647P-BP-0	JPMORGAN CHASE & CO			1	1.G FE	1,040,000	109.659	1,140,455	1,040,000	1,040,000					2.892	2.890	MN	4,094	15,373	05/06/2020	05/13/2031
48666K-AX-7	KB HOME			1	3.C FE	5,285,444	117.250	5,235,213	4,465,000	5,235,213	(43,320)	(6,912)			6.875	3.463	JD	13,643	153,484	12/09/2020	06/15/2027
49456B-AP-6	KINDER MORGAN INC			1	2.B FE	8,129,155	117.276	9,569,756	8,160,000	8,136,174		2,729			4.300	4.347	MS	116,960	350,880	02/22/2018	03/01/2028
50077L-AM-8	KRAFT HEINZ FOODS CO			1	3.A FE	677,348	118.905	808,557	680,000	677,557		48			5.200	5.226	JJ	16,305	35,360	08/16/2016	07/15/2045
50077L-AD-8	KRAFT HEINZ FOODS CO SERIES			1	3.A FE	6,412,451	104.427	6,980,957	6,685,000	6,501,062		30,243			3.000	3.563	JD	16,713	200,550	04/23/2018	06/01/2026
501044-CK-5	KROGER CO			1	2.A FE	402,356	150.970	603,878	400,000	401,873		(57)			6.900	6.852	AO	5,827	27,600	08/08/2008	04/15/2038
501797-AS-3	L BRANDS INC SERIES 144A			1	3.B FE	5,315,625	108.578	5,276,891	4,860,000	5,276,891	(27,345)	(11,389)			6.875	2.865	JJ	179,128		12/04/2020	07/01/2025
502431-AL-3	L3HARRIS TECH INC				2.B FE	1,374,106	115.552	1,507,951	1,305,000	1,367,759		(6,348)			3.850	2.963	JD	2,233	50,243	05/01/2020	12/15/2026
513272-AB-0	LAMB WESTON HLD SERIES 144A			1	3.B FE	767,113	104.530	804,881	770,000	768,096		268			4.875	4.923	MN	6,256	37,538	12/01/2016	11/01/2026
517834-AG-2	LAS VEGAS SANDS CORP			1	2.C FE	1,408,886	105.917	1,493,435	1,410,000	1,409,160		212			3.200	3.217	FA	17,923	46,123	07/29/2019	08/08/2024
517834-AH-0	LAS VEGAS SANDS CORP			1	2.C FE	107,778	104.643	115,108	110,000	107,992		214			2.900	3.342	JD	53	3,456	06/22/2020	06/25/2025
53079E-BG-8	LIBERTY MUTUAL GROUP INC SERI				2.B FE	1,697,119	122.874	2,082,709	1,695,000	1,696,727		(179)			4.569	4.553	FA	32,269	77,445	01/23/2019	02/01/2029
53079E-BE-3	LIBERTY MUTUAL GROUP SERIES 14			1	2.B FE	476,213	108.805	522,265	480,000	478,851		431			4.250	4.353	JD	907	20,400	02/06/2014	06/15/2023
536797-AC-7	LITHIA MOTORS INC SERIES 144A			1	3.B FE	1,821,139	103.750	1,872,688	1,805,000	1,812,471		(2,664)			5.250	5.076	FA	39,484	94,763	07/17/2017	08/01/2025
539439-AR-0	LLOYDS BANKING GROUP PLC		D		1.G FE	2,401,916	119.015	2,856,349	2,400,000	2,401,323		(169)			4.375	4.365	MS	28,875	105,000	03/16/2018	03/22/2028
539439-AT-6	LLOYDS BANKING GROUP PLC	LS	D		1.G FE	3,110,578	120.590	3,762,405	3,120,000	3,112,294		811			4.550	4.588	FA	53,235	141,960	08/09/2018	08/16/2028
53944Y-AL-7	LLOYDS BANKING GROUP PLC		D	2	1.G FE	3,306,758	110.249	3,373,606	3,060,000	3,275,025		(31,733)			3.870	1.802	JJ	56,579	29,606	06/15/2020	07/09/2025
539830-AZ-2	LOCKHEED MARTIN CORP			1	1.G FE	3,110,754	133.789	4,127,382	3,085,000	3,107,725		(642)			4.850	4.793	MS	44,056	149,623	11/10/2015	09/15/2041
548661-DU-8	LOWE S COS INC			1	2.A FE	378,168	124.477	473,012	380,000	378,267		99			4.500	4.560	AO	3,610	9,453	03/24/2020	04/15/2030
50247V-AA-7	LYB INTL FINANCE BV		D	1	2.C FE	1,036,119	108.452	1,138,751	1,050,000	1,045,900		1,495			4.000	4.163	JJ	19,367	42,000	07/11/2013	07/15/2023
55608J-AK-4	MACQUARIE GROUP LTD SERIES 1		D	2	1.G FE	6,245,000	110.950	6,928,828	6,245,000	6,245,000					3.763	3.763	MN	21,542	234,999	11/20/2017	11/28/2028
571900-BB-4	MARRIOTT INTERNATIONAL SERIE			1	2.C FE	2,995,432	106.608	3,208,895	3,010,000	3,000,260		2,702			3.600	3.704	AO	22,876	108,360	03/06/2019	04/15/2024
571676-AB-1	MARS INC SERIES 144A			1	1.F FE	5,276,444	114.984	5,841,174	5,080,000	5,252,667		(16,683)			3.200	2.771	AO	40,640	162,560	07/23/2019	04/01/2030
57636Q-AR-5	MASTERCARD INC			1	1.E FE	3,799,370	114.088	4,346,767	3,810,000	3,800,284		914			3.300	3.345	MS	33,179	62,865	03/24/2020	03/26/2027
58013M-FN-9	MCDONALD S CORP SERIES MTN			1	2.A FE	78,054	111.357	80,177	72,000	77,324		(731)			3.300	1.574	JJ	1,188	620	05/08/2020	07/01/2025
58013M-FR-0	MCDONALD S CORP SERIES MTN			1	2.A FE	2,472,000	128.559	2,571,176	2,000,000	2,469,316		(2,684)			4.200	2.979	AO	21,000	42,933	09/28/2020	04/01/2050
58013M-EY-6	MCDONALD'S CORP			1	2.A FE	3,787,688	113.909	4,328,534	3,800,000	3,793,295		1,162			3.700	3.738	JJ	58,974	140,600	12/02/2015	01/30/2026
58013M-FF-6	MCDONALD'S CORP SERIES MTN			1	2.A FE	6,303,209	116.894	6,838,311	5,850,000	6,230,862		(48,791)			3.800	2.768	AO	55,575	222,300	07/02/2019	04/01/2028

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SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrativ Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
552676-AQ-1	MDC HOLDINGS INC			1	3.A FE	2,482,875	134.055	2,958,583	2,207,000	2,477,476		(5,399)			6.000	5.064	JJ	61,060	66,210	03/04/2020	01/15/2043
585055-BU-9	MEDTRONIC INC SERIES WI				1.G FE	3,256,525	141.877	3,546,934	2,500,000	3,228,853		(20,437)			4.625	2.934	MS	34,045	115,625	08/20/2019	03/15/2045
58933Y-AT-2	MERCK & CO INC			1	1.E FE	5,435,108	124.621	6,885,294	5,525,000	5,438,971		2,146			3.700	3.799	FA	80,066	204,425	02/05/2019	02/10/2045
58933Y-AZ-8	MERCK & CO INC			1	1.E FE	594,846	101.392	608,351	600,000	595,094		248			1.450	1.543	JD	169	4,350	06/16/2020	06/24/2030
59022C-AB-9	MERRILL LYNCH & CO	LS		1	2.A FE	7,031,995	127.284	8,744,442	6,870,000	6,936,402		(9,607)			6.220	6.015	MS	125,820	427,314	09/27/2006	09/15/2026
59022C-AJ-2	MERRILL LYNCH & CO			1	2.A FE	7,334,383	145.653	10,632,676	7,300,000	7,325,539		(933)			6.110	6.075	JJ	188,324	446,030	03/09/2007	01/29/2037
59156R-AE-8	METLIFE INC			1	1.G FE	1,017,410	151.291	1,512,911	1,000,000	1,011,976		(655)			6.500	6.355	JD	2,889	65,000	08/07/2009	12/15/2032
59156R-AM-0	METLIFE INC			1	1.G FE	6,377,261	147.127	9,857,531	6,700,000	6,462,809		10,013			5.700	6.071	JD	16,973	381,900	08/11/2009	06/15/2035
59284M-AA-2	MEXICO CITY ARPT TRUST SERIES		D	1	2.C FE	695,043	105.750	742,365	702,000	697,598		644			4.250	4.372	AO	5,055	29,835	09/22/2016	10/31/2026
594918-BS-2	MICROSOFT CORP			1	1.A FE	79,668	123.313	98,650	80,000	79,721		13			3.450	3.479	FA	1,096	2,760	08/03/2016	08/08/2036
594918-BT-0	MICROSOFT CORP			1	1.A FE	1,611,227	126.798	2,180,933	1,720,000	1,619,323		2,201			3.700	4.070	FA	25,279	63,640	01/27/2017	08/08/2046
594918-BY-9	MICROSOFT CORP	LS		1	1.A FE	6,277,635	114.106	7,188,648	6,300,000	6,285,359		2,112			3.300	3.342	FA	83,738	207,900	01/30/2017	02/06/2027
594918-BZ-6	MICROSOFT CORP			1	1.A FE	2,730,360	131.244	3,559,329	2,712,000	2,727,788		(718)			4.100	4.049	FA	44,786	111,192	03/10/2017	02/06/2037
594918-CC-6	MICROSOFT CORP			1	1.A FE	1,604,782	105.454	1,695,707	1,608,000	1,604,807		24			2.525	2.535	JD	3,384	20,301	05/13/2020	06/01/2050
59523U-AQ-0	MID AMERICA APARTMENTS			1	2.A FE	4,313,080	117.223	4,688,925	4,000,000	4,271,548		(29,820)			3.950	2.985	MS	46,522	158,000	08/05/2019	03/15/2029
59523U-AM-9	MID-AMERICA APARTMENTS L			1	2.A FE	1,717,477	113.216	1,964,295	1,735,000	1,725,522		1,711			4.000	4.124	MN	8,868	69,400	11/02/2015	11/15/2025
606822-BN-3	MITSUBISHI UFJ FIN GRP		D		1.G FE	2,959,893	105.640	3,074,111	2,910,000	2,951,927		(7,966)			2.193	1.831	FA	22,336	31,908	03/03/2020	02/25/2025
60856B-AC-8	MOLEX ELECTRONICS TECH SERIE			1	2.B FE	6,451,701	103.466	6,714,965	6,490,000	6,469,932		4,136			3.900	3.978	AO	53,434	253,110	05/18/2016	04/15/2025
609207-AU-9	MONDELEZ INTERNATIONAL			1	2.B FE	975,852	103.425	1,013,564	980,000	976,373		521			1.500	1.588	MN	2,328	7,350	05/05/2020	05/04/2025
617446-7X-1	MORGAN STANLEY				2.A FE	22,965,955	119.533	27,624,062	23,110,000	23,039,532		12,176			5.000	5.070	MN	118,760	1,155,500	11/20/2013	11/24/2025
617446-8L-6	MORGAN STANLEY			1	1.F FE	120,206	108.875	119,763	110,000	119,780		(425)			2.699	1.603	JJ	1,311		07/31/2020	01/22/2031
61744Y-AR-9	MORGAN STANLEY			1	1.F FE	2,300,000	129.861	2,986,794	2,300,000	2,300,000					4.457	4.457	AO	19,648	102,511	04/19/2018	04/22/2039
617482-4M-3	MORGAN STANLEY				2.A FE	3,268,389	107.749	3,534,182	3,280,000	3,277,227		1,302			4.875	4.920	MN	26,650	159,900	10/18/2012	11/01/2022
617446-7Y-9	MORGAN STANLEY SERIES GMTN				2.A FE	4,457,142	117.899	5,264,183	4,465,000	4,460,523		642			4.350	4.369	MS	60,966	194,228	09/03/2014	09/08/2026
61761J-3R-8	MORGAN STANLEY SERIES MTN			1	2.A FE	10,173,048	111.777	12,015,990	10,750,000	10,346,202		63,718			3.125	3.881	JJ	143,707	335,938	03/07/2018	07/27/2026
620076-BL-2	MOTOROLA SOLUTIONS INC			1	2.C FE	6,114,771	120.643	7,389,375	6,125,000	6,116,902		899			4.600	4.621	FA	100,178	281,750	02/21/2018	02/23/2028
55336V-AK-6	MPLX LP			1	2.B FE	663,896	115.334	766,968	665,000	664,251		100			4.125	4.145	MS	9,144	27,431	02/07/2017	03/01/2027
55336V-AM-2	MPLX LP			1	2.B FE	1,106,683	114.381	1,281,072	1,120,000	1,107,991		445			4.500	4.590	AO	10,640	50,400	02/05/2018	04/15/2038
55336V-AN-0	MPLX LP			1	2.B FE	1,957,156	118.588	2,336,183	1,970,000	1,957,881		212			4.700	4.740	AO	19,547	92,590	02/05/2018	04/15/2048
55336V-AR-1	MPLX LP	LS		1	2.B FE	4,207,413	115.056	4,889,894	4,250,000	4,217,423		3,757			4.000	4.123	MS	50,056	170,000	04/26/2018	03/15/2028
55336V-AS-9	MPLX LP	LS		1	2.B FE	6,331,386	120.856	7,722,719	6,390,000	6,340,472		4,821			4.800	4.916	FA	115,872	306,720	12/07/2018	02/15/2029
55336V-BH-2	MPLX LP				2.B FE	4,210,000	100.017	4,210,714	4,210,000	4,210,000					1.330	3.202	MJSD	3,578	83,828	09/04/2019	09/09/2022
55336V-AG-5	MPLX LP SERIES WI			1	2.B FE	5,526,554	114.759	6,179,754	5,385,000	5,459,116		(18,409)			4.875	4.460	JD	21,877	262,519	03/15/2017	12/01/2024
55342U-AJ-3	MPT OPER PARTNERSP FINL			1	3.A FE	561,800	106.875	566,438	530,000	560,294		(1,506)			4.625	3.489	FA	10,214		09/08/2020	08/01/2029
628530-BD-8	MYLAN INC			1	2.C FE	1,990,749	109.348	2,132,284	1,950,000	1,964,664		(5,120)			4.200	3.900	MN	7,280	81,900	06/24/2015	11/29/2023
628530-AV-9	MYLAN INC SERIES 144A			1	2.C FE	4,138,707	104.965	4,513,506	4,300,000	4,246,672		24,690			3.125	3.762	JJ	61,962	134,375	04/26/2016	01/15/2023
63861V-AC-1	NATIONWIDE BLDG SOCIETY SERI	LS	D	2	2.A FE	6,110,000	108.665	6,639,449	6,110,000	6,110,000					4.363	3.952	FA	111,075	266,579	07/25/2018	08/01/2024

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SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrativ Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
780097-BK-6	NATWEST GROUP PLC		D	2	2.B FE	3,185,907	110.629	3,197,182	2,890,000	3,153,559		(32,348)			4.269	1.368	MS	33,928	61,687	08/03/2020	03/22/2025
63938C-AK-4	NAVIENT CORP			1	3.C FE	1,000,000	100.875	1,008,750	1,000,000	1,000,000					5.000	5.000	MS	14,722	31,667	01/23/2020	03/15/2027
651587-AF-4	NEWMARKET CORP SERIES WI			1	2.B FE	2,011,579	106.156	2,139,049	2,015,000	2,014,178		379			4.100	4.121	JD	3,672	82,615	04/23/2013	12/15/2022
62912X-AE-4	NGPL PIPECO LLC SERIES 144A			1	2.C FE	495,000	104.185	515,713	495,000	495,000					4.375	4.373	FA	8,181	21,656	07/25/2017	08/15/2022
654106-AM-5	NIKE INC	LS		1	1.E FE	7,706,020	123.714	8,455,866	6,835,000	7,695,487		(10,533)			3.375	2.738	MS	60,233	90,028	09/28/2020	03/27/2050
654744-AA-9	NISSAN MOTOR CO SERIES 144A		D		2.C FE	930,000	104.559	972,403	930,000	930,000					3.043	3.043	MS	8,176		09/10/2020	09/15/2023
654744-AB-7	NISSAN MOTOR CO SERIES 144A	LS	D	1	2.C FE	2,532,096	107.072	2,708,928	2,530,000	2,532,020		(76)			3.522	3.501	MS	25,742		10/22/2020	09/17/2025
654744-AC-5	NISSAN MOTOR CO SERIES 144A		D	1	2.C FE	2,350,000	110.453	2,595,640	2,350,000	2,350,000					4.345	4.342	MS	29,498		09/10/2020	09/17/2027
655844-AW-8	NORFOLK SOUTHERN CORP			1	2.A FE	178,196	119.142	216,839	182,000	180,753		241			5.590	5.767	MN	1,243	10,174	03/30/2005	05/17/2025
655844-BR-8	NORFOLK SOUTHERN CORP			1	2.A FE	6,058,947	132.509	8,083,038	6,100,000	6,063,278		756			4.650	4.691	JJ	130,794	283,650	10/29/2015	01/15/2046
666807-BM-3	NORTHROP GRUMMAN CORP			1	2.B FE	2,201,697	108.766	2,512,486	2,310,000	2,242,094		15,298			2.930	3.720	JJ	31,209	67,683	05/11/2018	01/15/2025
666807-BN-1	NORTHROP GRUMMAN CORP			1	2.B FE	3,368,214	113.081	3,810,840	3,370,000	3,368,922		130			3.250	3.255	JJ	50,503	109,525	10/10/2017	01/15/2028
666807-BP-6	NORTHROP GRUMMAN CORP			1	2.B FE	3,338,332	125.472	3,688,874	2,940,000	3,330,915		(7,417)			4.030	3.271	AO	25,013	118,482	03/13/2020	10/15/2047
670001-AE-6	NOVELIS CORP SERIES 144A			1	4.B FE	3,545,044	107.737	3,813,872	3,540,000	3,544,514		(530)			4.750	4.728	JJ	70,530	90,614	01/13/2020	01/30/2030
67054K-AA-7	NUMERICABLE SFR SA SERIES 144		D	1	4.B FE	2,911,975	105.250	3,146,975	2,990,000	2,928,267		9,109			7.375	7.858	JJ	110,256	220,513	03/19/2019	05/01/2026
67077M-AG-3	NUTRIEN LTD		A	1	2.B FE	6,402,691	137.729	7,643,987	5,550,000	6,339,796		(24,021)			5.625	4.532	JD	26,016	312,188	03/23/2018	12/01/2040
62944T-AE-5	NVR INC			1	2.A FE	5,994,611	105.186	6,316,433	6,005,000	6,002,654		1,147			3.950	3.971	MS	69,841	237,198	09/05/2012	09/15/2022
62954H-AE-8	NXP BV NXP FDG NXP USA SERIES		D	1	2.C FE	131,392	107.630	139,919	130,000	131,215		(178)			2.700	2.467	MN	585	1,755	05/04/2020	05/01/2025
62947Q-AW-8	NXP BV NXP FUNDING LLC SERIES		D	1	2.C FE	4,120,500	105.395	4,321,179	4,100,000	4,107,822		(4,560)			3.875	3.753	MS	52,958	158,875	02/26/2018	09/01/2022
62947Q-AY-4	NXP BV NXP FUNDING LLC SERIES		D	1	2.C FE	1,940,313	127.420	2,478,325	1,945,000	1,940,965		386			5.550	5.582	JD	8,996	107,948	12/03/2018	12/01/2028
674599-CL-7	OCCIDENTAL PETROLEUM COR			1	3.C FE	1,447,167	81.745	1,185,303	1,450,000	1,185,303	(262,246)	50			4.100	4.110	FA	22,459	59,450	11/03/2016	02/15/2047
674599-CW-3	OCCIDENTAL PETROLEUM COR			1	3.C FE	2,446,815	96.250	2,358,125	2,450,000	2,358,125	(89,490)	608			2.900	2.928	FA	26,841	72,432	08/06/2019	08/15/2024
674599-DF-9	OCCIDENTAL PETROLEUM COR				3.C FE	4,694,711	104.700	4,020,480	3,840,000	4,020,480	(629,574)	(34,698)			6.450	4.554	MS	72,928	247,680	09/12/2019	09/15/2036
674599-DL-6	OCCIDENTAL PETROLEUM COR	LS		1	3.C FE	6,308,630	101.468	5,073,375	5,000,000	5,073,375	(1,201,061)	(26,419)			6.600	4.823	MS	97,167	330,000	09/12/2019	03/15/2046
677050-AC-0	OGLETHORPE POWER CORP SERI				1.F FE	4,825,450	124.056	5,030,476	4,055,000	4,725,165		(92,370)			6.191	3.309	JJ	125,523	251,045	11/26/2019	01/01/2031
68389X-BN-4	ORACLE CORP			1	1.G FE	4,929,522	114.109	5,631,288	4,935,000	4,930,947		502			3.250	3.263	MN	20,494	160,388	11/07/2017	11/15/2027
67103H-AB-3	O'REILLY AUTOMOTIVE INC			1	2.A FE	2,921,474	101.938	2,833,880	2,780,000	2,788,254		(17,600)			4.625	3.961	MS	37,858	128,575	03/21/2012	09/15/2021
67103H-AC-1	O'REILLY AUTOMOTIVE INC			1	2.A FE	1,263,924	104.674	1,292,719	1,235,000	1,241,596		(4,463)			3.800	3.411	MS	15,643	46,930	08/12/2015	09/01/2022
67103H-AD-9	O'REILLY AUTOMOTIVE INC			1	2.A FE	459,963	107.132	492,808	460,000	459,982		4			3.850	3.851	JD	787	17,710	06/17/2013	06/15/2023
68902V-AH-0	OTIS WORLDWIDE CORP SERIES W			1	2.B FE	419,997	105.984	445,134	420,000	419,996		(1)			2.056	2.056	AO	2,063	5,229	09/04/2020	04/05/2025
68902V-AK-3	OTIS WORLDWIDE CORP SERIES W			1	2.B FE	2,199,805	107.383	2,362,425	2,200,000	2,199,794		(11)			2.565	2.566	FA	21,318		09/04/2020	02/15/2030
695114-CG-1	PACIFICORP			1	1.E FE	5,992,500	149.345	8,960,689	6,000,000	5,993,713		184			6.250	6.259	AO	79,167	375,000	09/28/2007	10/15/2037
70014L-AA-8	PARK AEROSPACE HOLDINGS SER		D	1	2.C FE	98,919	104.951	99,703	95,000	96,394		(815)			5.250	4.301	FA	1,884	4,988	09/28/2017	08/15/2022
70109H-AL-9	PARKER HANNIFIN CORP SERIES	LS		1	2.A FE	4,345,419	109.539	4,770,412	4,355,000	4,350,792		973			3.300	3.326	MN	15,968	143,715	11/18/2014	11/21/2024
70450Y-AG-8	PAYPAL HOLDINGS INC			1	2.A FE	799,840	104.478	835,825	800,000	799,857		17			1.650	1.654	JD	1,100	7,077	05/11/2020	06/01/2025
693304-AY-3	PECO ENERGY CO			1	1.E FE	4,575,374	106.385	4,872,411	4,580,000	4,575,412		38			2.800	2.805	JD	5,700	66,614	06/01/2020	06/15/2050
713448-DP-0	PEPSICO INC			1	1.E FE	418,361	120.914	556,205	460,000	420,707		862			3.450	3.983	AO	3,747	15,870	02/28/2018	10/06/2046

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SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrativ Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
713448-DV-7	PEPSICO INC	LS		1	1.E FE	995,670	132.278	1,322,780	1,000,000	995,921		85			4.000	4.025	MN	6,556	40,000	04/27/2017	05/02/2047
713448-EM-6	PEPSICO INC			1	1.E FE	1,480,046	121.343	1,795,873	1,480,000	1,480,019		(1)			3.375	3.375	JJ	21,090	49,950	07/30/2019	07/29/2049
71427Q-AC-2	PERNOD RIC INTL FIN LLC SERIES	LS		1	2.A FE	647,710	99.154	659,375	665,000	647,785		75			2.750	2.880	AO	4,572		09/28/2020	10/01/2050
71568P-AN-9	PERUSAHAAN LISTRIK NEGAR SER		D	2	2.B FE	5,553,090	103.528	5,590,498	5,400,000	5,550,192		(2,898)			3.000	2.658	JD	450	81,000	10/13/2020	06/30/2030
71647N-BD-0	PETROBRAS GLOBAL FINANCE		D		3.C FE	4,290,000	126.750	5,437,575	4,290,000	4,290,000					6.900	6.900	MS	83,870	296,010	03/12/2019	03/19/2049
71647N-AV-1	PETROBRAS GLOBAL FINANCE SE		D		3.C FE	3,000,000	113.001	3,390,030	3,000,000	3,000,000					5.299	5.299	JJ	68,004	158,970	09/20/2018	01/27/2025
717081-DK-6	PFIZER INC				1.F FE	5,019,344	133.774	5,886,077	4,400,000	4,995,023		(16,141)			4.400	3.544	MN	24,738	193,600	06/20/2019	05/15/2044
718172-AC-3	PHILIP MORRIS INTL INC				1.F FE	4,476,396	152.575	6,865,880	4,500,000	4,481,081		567			6.375	6.415	MN	35,859	286,875	05/20/2008	05/16/2038
718172-CP-2	PHILIP MORRIS INTL INC			1	1.F FE	301,431	104.295	312,884	300,000	301,350		(81)			2.100	2.045	MN	1,050	3,150	05/22/2020	05/01/2030
718549-AF-5	PHILLIPS 66 PARTNERS LP			1	2.C FE	951,371	108.490	1,036,077	955,000	952,289		319			3.750	3.795	MS	11,938	35,813	10/10/2017	03/01/2028
72147K-AE-8	PILGRIMS PRIDE CORP SERIES 144			1	3.A FE	1,865,000	108.461	2,169,220	2,000,000	1,890,305		12,365			5.875	6.903	MS	29,701	117,500	11/09/2018	09/30/2027
722844-AA-5	PINE STREET TRUST I SERIES 144A			1	2.B FE	6,135,000	118.553	7,273,205	6,135,000	6,135,000					4.572	4.572	FA	105,964	280,492	04/02/2019	02/15/2029
73102Q-AA-4	POLAR TANKERS INC SERIES 144A			1	1.G FE	3,500,000	123.926	4,337,394	3,500,000	3,500,000					5.951	5.951	MN	29,507	208,285	05/07/2007	05/10/2037
69352P-AH-6	PPL CAPITAL FUNDING INC			1	2.A FE	3,030,082	125.000	3,931,235	3,145,000	3,044,478		2,409			4.700	4.937	JD	12,318	147,815	03/05/2014	06/01/2043
69352P-AJ-2	PPL CAPITAL FUNDING INC			1	2.B FE	2,964,608	129.099	3,840,682	2,975,000	2,965,622		204			5.000	5.023	MS	43,799	148,750	03/06/2014	03/15/2044
74166M-AC-0	PRIME SECSRVC BRW FINANC SER				3.C FE	652,800	109.500	700,800	640,000	650,609		(1,695)			5.750	5.384	MS	10,836	36,800	09/13/2019	04/15/2026
742718-FH-7	PROCTER & GAMBLE CO THE			1	1.D FE	967,672	115.316	1,118,561	970,000	967,800		128			3.000	3.028	MS	7,760	14,550	03/23/2020	03/25/2030
74340X-BK-6	PROLOGIS LP			1	1.G FE	631,269	112.916	717,014	635,000	631,717		448			3.250	3.349	AO	5,159	20,638	01/23/2020	10/01/2026
75513E-AD-3	RAYTHEON TECH CORP			1	2.A FE	848,912	106.219	902,865	850,000	848,987		75			2.250	2.264	JJ	11,847		05/14/2020	07/01/2030
913017-BT-5	RAYTHEON TECH CORP				2.A FE	3,793,260	130.401	3,912,034	3,000,000	3,786,575		(6,685)			4.500	2.855	JD	11,250	67,500	09/28/2020	06/01/2042
756109-AP-9	REALTY INCOME CORP			1	1.G FE	2,444,488	109.580	2,684,712	2,450,000	2,448,255		589			4.650	4.678	FA	47,469	113,925	07/09/2013	08/01/2023
756109-AV-6	REALTY INCOME CORP			1	1.G FE	3,193,950	112.645	3,615,900	3,210,000	3,199,566		2,160			3.875	3.957	AO	26,260	124,388	03/27/2018	04/15/2025
75625Q-AE-9	RECKITT BENCKISER TSY SERIES		D	2	1.G FE	6,430,650	111.751	7,207,911	6,450,000	6,436,777		1,816			3.000	3.035	JD	2,688	193,500	06/21/2017	06/26/2027
7591EP-AP-5	REGIONS FINANCIAL CORP			1	2.A FE	5,997,180	108.480	6,508,827	6,000,000	5,998,173		581			3.800	3.811	FA	86,767	228,000	01/23/2019	08/14/2023
760759-AF-7	REPUBLIC SERVICES INC			1	2.B FE	4,069,395	146.356	5,854,225	4,000,000	4,047,411		(2,094)			6.086	5.960	MS	71,680	243,440	07/19/2005	03/15/2035
761713-BB-1	REYNOLDS AMERICAN INC			1	2.B FE	1,639,848	127.875	2,033,213	1,590,000	1,635,337		(873)			5.850	5.632	FA	35,139	93,015	06/18/2015	08/15/2045
772739-AL-2	ROCK-TENN CO			1	2.B FE	1,352,626	105.077	1,423,800	1,355,000	1,354,545		297			4.900	4.924	MS	22,132	66,395	03/21/2013	03/01/2022
78015K-7H-1	ROYAL BANK OF CANADA SERIES		A		1.F FE	906,833	102.187	929,905	910,000	907,176		342			1.150	1.222	JD	610	5,233	06/03/2020	06/10/2025
78081B-AD-5	ROYALTY PHARMA PLC SERIES 14		D	1	2.C FE	2,644,408	102.692	2,777,817	2,705,000	2,646,143		1,735			2.200	2.454	MS	19,671		08/24/2020	09/02/2030
781467-AC-9	RUMO LUXEMBOURG SARL SERIES		D	2	3.C FE	3,495,000	108.300	3,785,085	3,495,000	3,495,000					5.250	5.250	JJ	87,157		06/30/2020	01/10/2028
785592-AV-8	SABINE PASS LIQUEFACTION SERI			1	2.C FE	5,288,324	120.910	6,378,015	5,275,000	5,283,516		(1,515)			5.875	5.834	JD	861	309,906	05/10/2017	06/30/2026
79466L-AF-1	SALESFORCE COM INC			1	1.F FE	10,397,400	117.992	12,271,149	10,400,000	10,397,580		234			3.700	3.703	AO	85,511	384,800	04/05/2018	04/11/2028
80007R-AB-1	SANDS CHINA LTD SERIES WI		D	1	2.C FE	669,851	106.199	711,533	670,000	669,890		29			4.600	4.605	FA	12,242	30,820	01/23/2019	08/08/2023
80007R-AE-5	SANDS CHINA LTD SERIES WI		D	1	2.C FE	1,694,534	117.041	1,825,840	1,560,000	1,674,995		(13,065)			5.400	4.223	FA	33,462	84,240	06/25/2019	08/08/2028
80007R-AF-2	SANDS CHINA LTD SERIES WI		D	1	2.C FE	1,099,071	112.226	1,234,486	1,100,000	1,099,273		126			5.125	5.140	FA	22,393	56,375	01/25/2019	08/08/2025
80282K-AE-6	SANTANDER HOLDINGS USA			2	2.A FE	515,534	113.456	578,626	510,000	513,197		(661)			4.500	4.339	JJ	10,455	22,950	03/16/2017	07/17/2025
80282K-BB-1	SANTANDER HOLDINGS USA			1	2.A FE	4,436,288	109.210	4,854,405	4,445,000	4,437,141		854			3.450	3.493	JD	12,353	77,102	05/27/2020	06/02/2025

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SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrativ Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
78403D-AL-4	SBA TOWER TRUST SERIES 144A			1	1.F FE	8,225,000	100.806	8,291,256	8,225,000	8,225,000					3.168	3.168	MON	11,581	259,844	04/04/2017	04/15/2022
78403D-AM-2	SBA TOWER TRUST SERIES 144A				1.F FE	1,175,000	106.046	1,246,044	1,175,000	1,175,000					3.448	3.448	MON	1,801	40,401	02/16/2018	03/15/2023
806851-AG-6	SCHLUMBERGER HLDGS CORP SE			1	2.A FE	10,022,481	113.631	11,396,089	10,029,000	10,025,332		636			4.000	4.008	JD	11,143	401,160	12/10/2015	12/21/2025
806851-AK-7	SCHLUMBERGER HLDGS CORP SE			1	2.A FE	5,980,448	113.012	6,714,053	5,941,000	5,973,839		(3,926)			3.900	3.811	MN	28,319	231,699	03/26/2019	05/17/2028
81105D-AA-3	SCRIPPS ESCROW II INC SERIES 1			1	3.C FE	1,804,075	103.927	1,849,892	1,780,000	1,804,061		(14)			3.875	3.579	JJ	192		12/17/2020	01/15/2029
816851-AY-5	SEMPRA ENERGY			1	2.B FE	6,089,340	113.032	6,781,926	6,000,000	6,051,730		(10,113)			3.750	3.546	MN	28,750	225,000	01/30/2017	11/15/2025
822582-CH-3	SHELL INTERNATIONAL FIN		D		1.D FE	9,071,427	113.392	10,222,330	9,015,000	9,072,043		615			3.250	3.213	AO	69,178	146,494	09/28/2020	04/06/2050
824348-BJ-4	SHERWIN WILLIAMS CO			1	2.C FE	6,415,915	110.034	6,827,585	6,205,000	6,397,598		(18,317)			2.950	2.536	FA	69,151	177,454	01/29/2020	08/15/2029
830867-AA-5	SKYMILES IP LTD & DELTA AIR LI S				2.B FE	1,502,316	106.886	1,571,223	1,470,000	1,500,164		(2,152)			4.500	3.871	JAJO	18,008		09/28/2020	10/20/2025
832696-AK-4	SMUCKER J M CO SR SERIES WI			1	2.B FE	1,750,024	111.458	1,956,092	1,755,000	1,752,516		522			3.500	3.535	MS	18,086	61,425	09/22/2015	03/15/2025
837004-BV-1	SOUTH CAROLINA ELEC & GAS			1	1.F FE	1,138,354	144.496	1,307,690	905,000	1,093,190		(13,054)			6.625	4.252	FA	24,982	59,956	05/01/2017	02/01/2032
837004-CF-5	SOUTH CAROLINA ELEC & GAS			1	1.F FE	2,471,996	118.127	2,973,251	2,517,000	2,474,690		1,185			4.350	4.474	FA	45,621	109,490	08/10/2018	02/01/2042
842400-GG-2	SOUTHERN CAL EDISON			1	2.A FE	2,984,456	117.460	3,371,097	2,870,000	2,980,925		(2,521)			4.000	3.764	AO	28,700	114,800	08/01/2019	04/01/2047
842400-GU-1	SOUTHERN CAL EDISON	LS		1	1.G FE	514,511	104.116	536,196	515,000	514,561		50			2.250	2.260	JD	966	8,433	03/04/2020	06/01/2030
842587-CV-7	SOUTHERN CO			1	2.B FE	3,836,063	112.178	4,318,870	3,850,000	3,841,919		1,320			3.250	3.292	JJ	62,563	125,125	05/19/2016	07/01/2026
843452-AZ-6	SOUTHERN NATURAL GAS CO			1	2.A FE	3,735,292	142.838	5,013,627	3,510,000	3,669,121		(13,885)			8.000	7.268	MS	93,600	280,800	08/07/2013	03/01/2032
84346L-AA-8	SOUTHERN NATURAL GAS SERIES			1	2.A FE	1,022,089	116.295	1,192,023	1,025,000	1,022,198		51			4.800	4.818	MS	14,487	49,200	03/07/2017	03/15/2047
84859B-AA-9	SPIRIT LOYALTY KY LTD IP SERIES		D	1	3.C FE	1,220,940	112.000	1,344,000	1,200,000	1,219,550		(1,390)			8.000	7.529	JAJO	27,733		09/09/2020	09/20/2025
85208N-AD-2	SPRINT SPECTRUM SPEC I SERIES				2.A FE	2,240,000	108.309	2,426,122	2,240,000	2,240,000					4.738	4.766	MJSD	3,243	106,131	03/14/2018	03/20/2025
85208N-AA-8	SPRINT SPECTRUM SPEC I SERIES			1	2.A FE	1,882,031	100.940	1,892,625	1,875,000	1,876,086		(1,318)			3.360	3.228	MJSD	1,925	63,000	01/27/2017	09/20/2021
853254-AJ-9	STANDARD CHARTERED PLC SERI		D		2.B FE	202,986	105.207	210,413	200,000	201,172		(548)			3.950	3.647	JJ	3,731	7,900	07/12/2017	01/11/2023
853496-AH-0	STANDARD INDUSTRIES INC SERIE			2	3.B FE	1,950,000	100.500	1,959,750	1,950,000	1,950,000					3.375	3.375	JJ	23,766		08/07/2020	01/15/2031
85434V-AB-4	STANFORD HEALTH CARE			1	1.D FE	670,000	113.887	763,043	670,000	670,000					3.310	3.310	FA	8,378	8,255	03/25/2020	08/15/2030
855244-AS-8	STARBUCKS CORP			1	2.A FE	6,355,852	130.552	7,598,118	5,820,000	6,340,883		(10,407)			4.500	3.961	MN	33,465	261,900	07/15/2019	11/15/2048
858119-BK-5	STEEL DYNAMICS INC			1	2.C FE	6,328,588	113.199	7,233,398	6,390,000	6,331,585		2,996			3.450	3.566	AO	46,541	110,228	05/29/2020	04/15/2030
86765B-AP-4	SUNOCO LOGISTICS PARTNER			1	2.C FE	85,860	108.063	86,450	80,000	85,737		(123)			5.300	4.779	AO	1,060	4,240	02/12/2020	04/01/2044
86765B-AS-8	SUNOCO LOGISTICS PARTNER			1	2.C FE	1,243,854	117.968	1,285,848	1,090,000	1,176,087		(16,428)			5.950	4.075	JD	5,405	64,855	07/27/2016	12/01/2025
86765B-AT-6	SUNOCO LOGISTICS PARTNER			1	2.C FE	5,354,847	109.577	5,900,707	5,385,000	5,366,773		2,876			3.900	3.968	JJ	96,840	210,015	07/28/2016	07/15/2026
86964W-AF-9	SUZANO AUSTRIA GMBH SERIES W		D	1	2.C FE	1,722,975	120.251	2,068,317	1,720,000	1,722,630		(283)			6.000	5.974	JJ	47,587	103,200	08/12/2019	01/15/2029
86964W-AH-5	SUZANO AUSTRIA GMBH SERIES W		D	1	2.C FE	1,234,028	113.563	1,362,756	1,200,000	1,230,806		(2,767)			5.000	4.641	JJ	27,667	67,667	10/10/2019	01/15/2030
87020P-AK-3	SWEDBANK AB SERIES 144A		D		1.D FE	1,148,655	101.931	1,172,206	1,150,000	1,148,907		253			1.300	1.340	JD	1,204	7,475	05/26/2020	06/02/2023
87164K-AC-8	SYNGENTA FINANCE NV SERIES 14		D	1	2.C FE	300,000	107.217	321,651	300,000	300,000					5.182	5.182	AO	2,893	15,546	04/17/2018	04/24/2028
87164K-AE-4	SYNGENTA FINANCE NV SERIES 14		D	1	2.C FE	409,963	100.671	412,752	410,000	409,978		14			3.933	3.936	AO	3,001	16,125	04/25/2018	04/23/2021
871829-BJ-5	SYSCO CORPORATION			1	2.C FE	1,977,831	104.567	2,180,226	2,085,000	1,978,455		624			3.300	3.584	FA	25,993		09/04/2020	02/15/2050
87264A-AY-1	T MOBILE USA INC SERIES 144A			1	2.C FE	4,780,155	123.339	5,846,245	4,740,000	4,779,409		(746)			4.500	4.448	AO	45,030	110,205	04/03/2020	04/15/2050
87264A-BE-4	T MOBILE USA INC SERIES 144A			1	2.C FE	3,041,580	115.820	3,127,140	2,700,000	3,026,705		(14,875)			3.875	2.378	AO	22,088	54,056	07/31/2020	04/15/2030
87264A-BH-7	T MOBILE USA INC SERIES 144A			1	2.C FE	195,052	104.016	197,630	190,000	194,898		(154)			2.050	1.656	FA	2,023		09/22/2020	02/15/2028

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SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrativ Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
87264A-BJ-3	T MOBILE USA INC SERIES 144A			1	2.C FE	594,613	105.007	598,540	570,000	594,105		(508)			2.550	2.074	FA	7,550		09/22/2020	02/15/2031
87264A-BK-0	T MOBILE USA INC SERIES 144A			1	2.C FE	3,923,493	103.672	4,126,146	3,980,000	3,923,762		268			3.000	3.094	FA	28,192		10/19/2020	02/15/2041
87264A-BM-6	T MOBILE USA INC SERIES 144A			1	2.C FE	378,206	102.883	401,244	390,000	378,237		31			3.300	3.462	FA	3,039		10/19/2020	02/15/2051
87264A-BP-9	T MOBILE USA INC SERIES 144A	LS		1	2.C FE	3,059,694	102.634	3,140,600	3,060,000	3,059,654		(40)			2.250	2.251	MN	12,049		10/19/2020	11/15/2031
87612E-BL-9	TARGET CORP			1	1.F FE	922,173	107.046	924,876	864,000	915,703		(6,471)			2.250	0.799	AO	4,104	10,530	06/16/2020	04/15/2025
878742-BG-9	TECK RESOURCES LIMITED	LS	A		2.C FE	6,381,313	111.369	7,127,632	6,400,000	6,381,853		540			3.900	3.936	JJ	125,493		10/30/2020	07/15/2030
87927Y-AA-0	TELECOM ITALIA SPA SERIES 144A		D	1	3.A FE	2,729,825	108.750	2,892,750	2,660,000	2,700,697		(10,755)			5.303	4.810	MN	12,147	141,060	02/26/2018	05/30/2024
87936U-AA-7	TELEFONICA CHILE SA SERIES 144		D	1	2.C FE	2,762,263	104.751	2,896,365	2,765,000	2,764,306		302			3.875	3.887	AO	23,512	107,144	10/04/2012	10/12/2022
87938W-AC-7	TELEFONICA EMISIONES SAU		D	1	2.C FE	8,863,750	149.160	14,095,582	9,450,000	8,965,134		15,661			7.045	7.611	JD	20,342	665,753	07/17/2012	06/20/2036
87938W-AT-0	TELEFONICA EMISIONES SAU	LS	D	1	2.C FE	2,080,000	115.764	2,407,887	2,080,000	2,080,000					4.103	4.103	MS	26,788	85,342	03/01/2017	03/08/2027
880451-AV-1	TENNESSEE GAS PIPELINE			1	2.B FE	583,943	130.356	638,744	490,000	563,407		(7,655)			7.000	4.681	AO	7,241	34,300	03/14/2018	10/15/2028
880451-AW-9	TENNESSEE GAS PIPELINE			1	2.B FE	1,241,011	143.752	1,760,964	1,225,000	1,235,676		(548)			8.375	8.255	JD	4,560	102,594	07/17/2002	06/15/2032
880451-AZ-2	TENNESSEE GAS PIPELINE SERIES			1	2.B FE	663,089	106.934	705,765	660,000	662,832		(257)			2.900	2.843	MS	6,380	9,942	02/20/2020	03/01/2030
88166J-AA-1	TEVA PHARM FIN IV BV	LS	D	1	3.C FE	2,374,088	101.250	2,480,625	2,450,000	2,431,533	13,075	20,520			3.650	4.550	MN	12,669	89,425	01/31/2018	11/10/2021
88167A-AC-5	TEVA PHARMACEUTICALS NE		D	1	3.C FE	3,751,812	99.750	4,019,925	4,030,000	3,982,388	4,629	82,757			2.200	4.374	JJ	39,404	88,660	06/12/2018	07/21/2021
88167A-AD-3	TEVA PHARMACEUTICALS NE		D	1	3.C FE	1,171,175	99.010	1,267,328	1,280,000	1,212,799		23,652			2.800	5.011	JJ	15,929	32,340	02/14/2020	07/21/2023
88167A-AE-1	TEVA PHARMACEUTICALS NE		D	1	3.C FE	2,961,273	96.126	3,729,689	3,880,000	3,152,515		98,996			3.150	6.337	AO	30,555	122,220	07/19/2016	10/01/2026
882508-BF-0	TEXAS INSTRUMENTS INC			1	1.E FE	1,076,928	124.691	1,321,726	1,060,000	1,075,882		(624)			3.875	3.758	MS	12,094	41,075	04/22/2019	03/15/2039
883556-BF-8	THERMO FISHER SCIENTIFIC			1	2.A FE	2,907,130	110.264	3,214,182	2,915,000	2,912,237		797			4.150	4.182	FA	50,405	120,973	12/04/2013	02/01/2024
883556-BN-1	THERMO FISHER SCIENTIFIC	LS		1	2.A FE	1,403,119	105.539	1,488,096	1,410,000	1,407,549		1,002			3.000	3.078	AO	8,930	42,300	04/04/2016	04/15/2023
88732J-AJ-7	TIME WARNER CABLE INC			1	2.C FE	1,260,963	137.272	1,743,356	1,270,000	1,262,931		230			6.550	6.605	MN	13,864	83,185	11/05/2007	05/01/2037
88732J-AN-8	TIME WARNER CABLE INC			1	2.C FE	6,049,677	148.194	8,298,851	5,600,000	6,002,900		(7,489)			7.300	6.570	JJ	204,400	372,300	09/28/2020	07/01/2038
88731E-AF-7	TIME WARNER ENT				2.C FE	346,956	116.887	350,662	300,000	326,165		(11,111)			8.375	4.189	MS	7,398	25,125	02/01/2019	03/15/2023
88731E-AJ-9	TIME WARNER ENT				2.C FE	902,591	154.690	1,175,643	760,000	857,334		(4,784)			8.375	6.837	JJ	29,350	63,650	09/27/2006	07/15/2033
872540-AS-8	TJX COS INC			1	1.F FE	205,110	115.646	208,162	180,000	203,055		(2,055)			3.750	1.549	AO	1,425	3,638	06/02/2020	04/15/2027
889184-AD-9	TOLEDO HOSPITAL THE	LS		1	1.F FE	10,464,289	119.879	12,137,759	10,125,000	10,404,675		(28,028)			5.750	5.315	MN	74,391	582,188	10/18/2018	11/15/2038
88947E-AN-0	TOLL BROS FINANCE CORP	LS		1	3.A FE	6,334,488	106.125	6,723,019	6,335,000	6,334,736		98			4.375	4.377	AO	58,511	277,156	03/19/2018	04/15/2023
89114Q-CH-9	TORONTO DOMINION BANK SERIE	LS	A		1.D FE	899,955	102.111	918,998	900,000	899,958		3			1.150	1.151	JD	546	5,175	06/10/2020	06/12/2025
891906-AB-5	TOTAL SYSTEM SERVICES IN			1	2.C FE	4,168,851	106.893	4,612,419	4,315,000	4,270,401		17,138			3.750	4.203	JD	13,484	161,813	05/06/2014	06/01/2023
89352H-AM-1	TRANS-CANADA PIPELINES		A	1	2.A FE	5,898,219	122.202	7,240,489	5,925,000	5,904,426		1,092			4.625	4.660	MS	91,344	274,031	02/25/2014	03/01/2034
893574-AH-6	TRANSCONT GAS PIPE LINE SERIE			1	2.B FE	3,929,062	131.081	5,151,467	3,930,000	3,929,110		34			7.850	7.852	FA	128,544	308,505	01/04/2017	02/01/2026
893574-AM-5	TRANSCONT GAS PIPE LINE SERIE			1	2.B FE	3,028,074	121.407	3,702,924	3,050,000	3,028,743		380			4.600	4.645	MS	41,311	140,300	09/20/2018	03/15/2048
89417E-AD-1	TRAVELERS COS INC SERIES MTN			1	1.F FE	3,983,544	152.968	5,506,853	3,600,000	3,890,979		(10,664)			6.250	5.497	JD	10,000	225,000	08/25/2009	06/15/2037
89420G-AE-9	TRAVELERS PROPERTY CASUALTY			1	1.F FE	1,729,895	149.989	2,452,323	1,635,000	1,699,547		(3,535)			6.375	5.915	MS	30,690	104,231	08/07/2009	03/15/2033
89788M-AB-8	TRUIST FINANCIAL CORP SERIES	LS		1	1.G FE	7,917,743	103.726	8,220,247	7,925,000	7,918,069		326			1.950	1.960	JD	11,161	77,269	06/02/2020	06/05/2030
89835R-AA-2	TRUST 2400 BANCO ACTINVER S A		D		2.C FE	5,325,529	72.719	3,883,181	5,340,000	5,326,768		1,433			4.800	4.882	MON	4,272	259,880	12/16/2019	12/18/2032
872882-AE-5	TSMC GLOBAL LTD SERIES 144A		D	1	1.D FE	2,397,768	99.604	2,390,496	2,400,000	2,397,877		109			0.750	0.769	MS	4,650		09/23/2020	09/28/2025

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SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrativ Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
872882-AF-2	TSMC GLOBAL LTD SERIES 144A		D	1	1.D FE	3,047,852	99.031	3,030,349	3,060,000	3,048,274		422			1.000	1.059	MS	7,905		09/23/2020	09/28/2027
902674-XN-5	UBS AG LONDON SERIES 144A		D	2	1.D FE	6,014,158	140.902	8,468,238	6,010,000	6,013,925		(80)			4.500	4.496	JD	3,756	270,450	06/25/2018	06/26/2048
90351D-AB-3	UBS GROUP FUNDING SERIES 144		D		1.G FE	1,457,270	114.506	1,671,785	1,460,000	1,458,492		269			4.125	4.148	MS	16,227	60,225	09/21/2015	09/24/2025
90352J-AA-1	UBS GROUP FUNDING SWITZE SER		D	2	1.G FE	2,759,945	104.062	2,872,120	2,760,000	2,759,870		24			3.491	3.492	MN	10,170	96,352	03/16/2017	05/23/2023
90352J-AC-7	UBS GROUP FUNDING SWITZE SER	LS	D	2	1.G FE	2,884,507	117.077	3,348,393	2,860,000	2,876,428		(2,291)			4.253	4.147	MS	33,112	121,636	04/12/2017	03/23/2028
90352J-AE-3	UBS GROUP FUNDING SWITZE SER		D	2	1.G FE	309,333	103.667	311,002	300,000	306,749		(2,584)			2.859	1.361	FA	3,240	4,289	05/26/2020	08/15/2023
90265E-AU-4	UDR INC SERIES MTN			1	2.A FE	6,472,570	100.022	6,501,441	6,500,000	6,472,639		69			1.900	1.939	MS	5,832		11/30/2020	03/15/2033
902691-AE-4	UGI UTILITIES			1	1.F FE	3,325,000	138.473	4,604,227	3,325,000	3,325,000					6.206	6.206	MS	52,161	206,350	05/01/2007	09/30/2036
904678-AJ-8	UNICREDIT SPA SERIES 144A		D		3.A FE	1,910,723	105.382	1,875,795	1,780,000	1,843,675		(59,626)			6.572	3.037	JJ	54,266	116,982	11/13/2019	01/14/2022
907818-DV-7	UNION PACIFIC CORP	LS		1	2.A FE	775,481	109.287	846,975	775,000	775,293		(95)			3.750	3.736	MS	8,961	29,063	12/07/2018	03/15/2024
907818-EJ-3	UNION PACIFIC CORP			1	2.A FE	6,907,740	122.210	8,554,734	7,000,000	6,915,789		1,870			4.050	4.127	MS	94,500	283,500	02/25/2016	03/01/2046
907818-EY-0	UNION PACIFIC CORP			1	2.A FE	8,054,893	118.720	9,586,613	8,075,000	8,059,747		1,624			3.950	3.978	MS	98,347	318,963	06/05/2018	09/10/2028
907818-FM-5	UNION PACIFIC CORP SERIES 144A			1	2.A FE	4,152,033	104.449	4,386,855	4,200,000	4,152,086		53			2.973	3.021	MS	36,419		08/28/2020	09/16/2062
911365-BL-7	UNITED RENTALS NORTH AM			1	3.C FE	5,070,000	111.000	5,627,700	5,070,000	5,070,000					5.250	5.250	JJ	122,736	314,234	04/26/2019	01/15/2030
91324P-BK-7	UNITEDHEALTH GROUP INC			1	1.G FE	3,939,000	163.830	6,553,206	4,000,000	3,951,304		1,428			6.875	6.997	FA	103,889	275,000	02/04/2008	02/15/2038
91324P-CP-5	UNITEDHEALTH GROUP INC				1.G FE	915,885	113.934	922,862	810,000	903,677		(12,208)			3.750	1.128	JJ	14,006	15,188	05/22/2020	07/15/2025
91324P-DU-3	UNITEDHEALTH GROUP INC			1	1.G FE	1,899,535	125.369	2,369,483	1,890,000	1,899,258		(170)			3.700	3.672	FA	26,418	73,815	07/25/2019	08/15/2049
91324P-DV-1	UNITEDHEALTH GROUP INC			1	1.G FE	1,691,275	129.469	2,149,179	1,660,000	1,690,846		(356)			3.875	3.782	FA	24,301	67,899	10/25/2019	08/15/2059
91324P-DW-9	UNITEDHEALTH GROUP INC			1	1.G FE	308,909	103.088	319,573	310,000	309,026		117			1.250	1.315	JJ	2,400		05/13/2020	01/15/2026
91324P-DX-7	UNITEDHEALTH GROUP INC			1	1.G FE	297,471	106.069	318,207	300,000	297,610		139			2.000	2.094	MN	767	2,950	05/13/2020	05/15/2030
914886-AD-8	UNIV OF SOUTHERN CALIFOR SERI			1	1.C FE	540,000	100.085	540,457	540,000	540,000					3.226	3.226	AO	4,355	11,468	01/30/2020	10/01/2120
91159H-HZ-6	US BANCORP			2	1.E FE	2,017,677	103.780	2,096,361	2,020,000	2,017,953		276			1.450	1.474	MN	3,987	14,645	05/08/2020	05/12/2025
000000-00-0	US BANK	SD			1.A FE	225,000	100.000	225,000	225,000	225,000					2.050	2.050	MAT	8,213		04/01/2019	04/01/2024
000000-00-0	US BANK	$ SD			1.A	125,000	100.000	125,000	125,000	125,000					0.250	0.250	MAT	76		10/06/2020	10/07/2025
91911T-AH-6	VALE OVERSEAS LIMITED		D	1	2.C FE	1,456,100	146.563	3,052,907	2,083,000	1,512,416		13,664			6.875	10.107	MN	15,912	143,206	10/22/2015	11/21/2036
91911T-AK-9	VALE OVERSEAS LIMITED		D	1	2.C FE	2,555,872	148.876	4,764,032	3,200,000	2,606,573		11,836			6.875	8.923	MN	31,167	220,000	11/06/2015	11/10/2039
91911K-AN-2	VALEANT PHARMACEUTICALS SER		A	1	3.B FE	1,715,000	103.629	1,777,237	1,715,000	1,715,000					5.500	5.500	MN	15,721	94,325	11/14/2017	11/01/2025
91914J-AA-0	VALERO ENERGY PARTNERS LP	LS		1	2.B FE	1,184,514	115.756	1,371,705	1,185,000	1,184,670		44			4.375	4.380	JD	2,304	51,844	12/02/2016	12/15/2026
92277G-AJ-6	VENTAS REALTY LP			1	2.A FE	2,495,275	110.222	2,755,551	2,500,000	2,497,046		444			3.250	3.272	AO	17,153	81,250	09/14/2016	10/15/2026
92340L-AF-6	VEREIT OPERATING PARTNER			1	2.C FE	1,373,144	110.394	1,528,962	1,385,000	1,373,846		701			3.400	3.530	JJ	23,807		06/18/2020	01/15/2028
92343V-BG-8	VERIZON COMMUNICATIONS			1	2.A FE	1,567,661	118.603	2,004,392	1,690,000	1,579,286		3,002			3.850	4.316	MN	10,844	65,065	10/28/2016	11/01/2042
92343V-CX-0	VERIZON COMMUNICATIONS			1	2.A FE	2,612,876	130.408	3,453,210	2,648,000	2,615,561		568			4.522	4.600	MS	35,258	119,743	08/20/2015	09/15/2048
92343V-DD-3	VERIZON COMMUNICATIONS			1	2.A FE	11,152,339	109.577	13,280,724	12,120,000	11,496,971		98,121			2.625	3.644	FA	120,190	318,150	04/20/2017	08/15/2026
92343V-DU-5	VERIZON COMMUNICATIONS			1	2.A FE	1,882,296	135.519	2,439,342	1,800,000	1,872,436		(2,882)			5.250	4.887	MS	27,563	94,500	05/09/2017	03/16/2037
92343V-DY-7	VERIZON COMMUNICATIONS			1	2.A FE	5,939,225	117.869	6,977,845	5,920,000	5,933,183		(1,909)			4.125	4.083	MS	71,225	244,200	12/07/2018	03/16/2027
92343V-EA-8	VERIZON COMMUNICATIONS				2.A FE	370,973	126.181	466,870	370,000	370,870		(51)			4.500	4.475	FA	6,521	16,650	01/11/2019	08/10/2033
92343V-FE-9	VERIZON COMMUNICATIONS	LS		1	2.A FE	717,790	112.141	807,416	720,000	717,917		127			3.150	3.186	MS	6,237	11,466	03/17/2020	03/22/2030

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SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrativ Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
92343V-FF-6	VERIZON COMMUNICATIONS			1	2.A FE	1,588,273	110.944	1,641,978	1,480,000	1,579,043		(9,230)			3.000	1.821	MS	12,210	22,447	05/22/2020	03/22/2027
92343V-FT-6	VERIZON COMMUNICATIONS			1	2.A FE	989,079	100.977	999,668	990,000	989,068		(11)			2.650	2.656	MN	2,988		11/10/2020	11/20/2040
92343V-FU-3	VERIZON COMMUNICATIONS			1	2.A FE	6,632,710	100.760	6,700,563	6,650,000	6,632,631		(79)			2.875	2.888	MN	21,774		11/10/2020	11/20/2050
92343V-ER-1	VERIZON COMMUNICATIONS SERI				2.A FE	940,645	120.423	1,099,462	913,000	935,517		(2,459)			4.329	3.954	MS	10,979	39,524	10/22/2018	09/21/2028
92344G-AX-4	VERIZON GLOBAL FDG CORP			1	2.A FE	3,045,393	143.201	4,188,637	2,925,000	3,019,872		(4,108)			5.850	5.524	MS	50,383	171,113	09/24/2013	09/15/2035
925524-AH-3	VIACOM INC			1	2.B FE	3,623,167	149.356	4,958,606	3,320,000	3,495,781		(12,593)			7.875	7.099	JJ	109,664	261,450	10/20/2005	07/30/2030
92553P-AX-0	VIACOM INC			1	2.B FE	6,158,630	109.315	6,821,225	6,240,000	6,199,230		11,417			3.875	4.090	AO	60,450	241,800	03/15/2017	04/01/2024
92564R-AE-5	VICI PROPERTIES NOTE SERIES 14			1	3.B FE	2,518,705	105.563	2,543,013	2,409,000	2,518,167		(538)			4.125	3.397	FA	37,540		12/16/2020	08/15/2030
92658T-AQ-1	VIDEOTRON LTEE		A	1	3.A FE	1,025,000	105.126	1,077,542	1,025,000	1,025,000					5.000	5.000	JJ	23,632	51,250	07/16/2012	07/15/2022
92769X-AP-0	VIRGIN MEDIA SECURED FIN SERIE		D	1	3.C FE	1,560,000	108.375	1,690,650	1,560,000	1,560,000					5.500	5.500	MN	10,963	85,800	05/08/2019	05/15/2029
927804-FZ-2	VIRGINIA ELEC & POWER CO SERI	LS		1	1.F FE	2,880,456	117.032	3,400,952	2,906,000	2,885,289		2,411			3.800	3.913	AO	27,607	110,428	12/12/2018	04/01/2028
92826C-AD-4	VISA INC			1	1.D FE	4,329,097	112.185	4,874,417	4,345,000	4,336,449		1,561			3.150	3.193	JD	6,463	136,868	12/09/2015	12/14/2025
92826C-AF-9	VISA INC			1	1.D FE	5,749,272	136.974	7,396,586	5,400,000	5,715,538		(7,582)			4.300	3.926	JD	10,965	232,200	03/04/2016	12/14/2045
91832V-AA-2	VOC ESCROW LTD SERIES 144A			1	4.B FE	2,805,000	99.250	2,977,500	3,000,000	2,841,080		17,459			5.000	5.921	FA	56,667	150,000	11/09/2018	02/15/2028
92857W-BM-1	VODAFONE GROUP PLC		D	1	2.B FE	6,353,903	139.295	9,038,846	6,489,000	6,357,817		2,045			5.250	5.392	MN	29,336	340,673	02/05/2019	05/30/2048
929903-AM-4	WACHOVIA CORP				2.B FE	7,247,666	134.364	11,219,384	8,350,000	7,503,605		29,640			5.500	6.500	FA	191,354	459,250	06/27/2013	08/01/2035
931427-AQ-1	WALGREENS BOOTS ALLIANCE			1	2.B FE	2,244,330	110.600	2,488,504	2,250,000	2,246,641		547			3.450	3.480	JD	6,469	77,625	05/26/2016	06/01/2026
931142-ED-1	WALMART INC			1	1.C FE	315,969	113.235	317,059	280,000	311,699		(4,270)			3.550	0.873	JD	138	9,940	05/22/2020	06/26/2025
931142-BF-9	WAL-MART STORES INC				1.C FE	5,228,240	152.874	6,114,960	4,000,000	4,641,504		(53,471)			7.550	5.308	FA	114,089	302,000	04/22/2005	02/15/2030
931142-CH-4	WAL-MART STORES INC	LS			1.C FE	2,495,325	128.791	3,219,774	2,500,000	2,497,660		267			5.875	5.891	AO	35,087	146,875	03/29/2007	04/05/2027
254687-EH-5	WALT DISNEY COMPANY THE SERI				2.A FE	5,795,237	158.032	6,906,011	4,370,000	5,733,837		(55,316)			6.650	4.074	MN	37,133	290,605	11/22/2019	11/15/2037
254687-EZ-5	WALT DISNEY COMPANY THE SERI				1.G FE	5,449,907	180.650	6,503,382	3,600,000	5,406,381		(39,239)			7.750	4.411	JD	23,250	279,000	11/22/2019	12/01/2045
941053-AH-3	WASTE CONNECTIONS INC		A	1	2.A FE	6,939,714	119.064	8,274,954	6,950,000	6,941,440		869			4.250	4.268	JD	24,615	295,375	11/06/2018	12/01/2028
94106L-BC-2	WASTE MANAGEMENT INC			1	2.A FE	1,479,960	125.431	1,881,465	1,500,000	1,481,114		444			4.100	4.183	MS	20,500	61,500	02/22/2018	03/01/2045
94973V-AL-1	WELLPOINT INC			1	2.B FE	4,848,349	138.385	6,372,618	4,605,000	4,792,213		(8,733)			5.850	5.433	JJ	124,220	269,393	05/09/2013	01/15/2036
949746-SH-5	WELLS FARGO & CO				2.A FE	1,077,505	110.797	1,196,607	1,080,000	1,078,430		239			3.000	3.027	AO	6,120	32,400	10/19/2016	10/23/2026
949746-RE-3	WELLS FARGO & CO SERIES WI				2.B FE	9,821,306	111.220	10,925,135	9,823,000	9,822,717		29			4.480	4.480	JJ	201,699	440,070	02/04/2014	01/16/2024
94974B-FP-0	WELLS FARGO & COMPANY				2.B FE	14,766,162	138.950	20,578,556	14,810,000	14,770,274		843			5.375	5.395	MN	130,462	796,038	10/21/2013	11/02/2043
94974B-GU-8	WELLS FARGO & COMPANY SERIE				2.B FE	2,311,858	130.874	2,997,017	2,290,000	2,310,413		(407)			4.750	4.690	JD	7,252	108,775	04/21/2017	12/07/2046
95000U-2L-6	WELLS FARGO & COMPANY SERIE			1	2.A FE	1,940,000	122.255	2,371,752	1,940,000	1,940,000					4.478	4.448	AO	20,994	44,402	03/23/2020	04/04/2031
95000U-2M-4	WELLS FARGO & COMPANY SERIE			1	1.F FE	6,437,708	142.122	7,013,706	4,935,000	6,418,308		(19,400)			5.013	3.386	AO	59,786	126,445	05/01/2020	04/04/2051
95081Q-AN-4	WESCO DISTRIBUTION INC SERIES			1	3.C FE	2,190,000	109.983	2,199,660	2,000,000	2,185,697		(4,303)			7.125	2.972	JD	6,333	72,438	12/09/2020	06/15/2025
956708-AB-7	WEST VA HEALTH SYS OBL SERIES			1	1.F FE	350,000	104.430	365,504	350,000	350,000					3.129	3.129	JD	639		12/04/2020	06/01/2050
958102-AM-7	WESTERN DIGITAL CORP	LS		1	3.A FE	276,306	110.500	277,355	251,000	276,039		(267)			4.750	2.557	FA	4,504		12/09/2020	02/15/2026
958254-AF-1	WESTERN GAS PARTNERS LP			1	3.B FE	1,197,552	104.939	1,259,268	1,200,000	1,198,501		234			4.650	4.676	JJ	27,900	55,800	06/30/2016	07/01/2026
958254-AJ-3	WESTERN GAS PARTNERS LP			1	3.B FE	3,786,624	99.096	4,285,902	4,325,000	3,801,706		7,247			5.300	6.228	MS	76,408	229,225	11/05/2018	03/01/2048
958254-AK-0	WESTERN MIDSTREAM OPERAT			1	3.B FE	2,713,848	104.000	2,776,800	2,670,000	2,707,130		(4,150)			4.750	4.525	FA	47,912	126,825	05/09/2019	08/15/2028

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SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrativ Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
958667-AA-5	WESTERN MIDSTREAM OPERAT	LS		1	3.B FE	1,580,595	110.000	1,771,000	1,610,000	1,581,007		412			5.250	5.372	FA	35,219	46,489	02/14/2020	02/01/2050
958667-AC-1	WESTERN MIDSTREAM OPERAT			1	3.B FE	3,041,852	111.981	3,381,826	3,020,000	3,040,141		(1,711)			4.050	3.960	FA	50,963	67,271	02/18/2020	02/01/2030
960386-AQ-3	WESTINGHOUSE AIR BRAKE			1	2.C FE	4,930,815	107.886	5,266,991	4,882,000	4,925,989		(4,825)			3.200	2.978	JD	6,943	72,037	06/17/2020	06/15/2025
961548-AY-0	WESTVACO CORP			1	2.B FE	2,998,807	142.779	4,283,374	3,000,000	2,998,908		40			7.950	7.953	FA	90,100	238,500	02/01/2001	02/15/2031
963320-AR-7	WHIRLPOOL CORP			1	2.B FE	2,107,742	109.767	2,316,074	2,110,000	2,109,099		235			4.000	4.013	MS	28,133	84,400	02/20/2014	03/01/2024
969457-BU-3	WILLIAMS COMPANIES INC			1	2.C FE	738,150	105.932	805,087	760,000	750,223		4,484			3.700	4.366	JJ	12,966	28,120	03/14/2018	01/15/2023
969457-BG-4	WILLIAMS COS INC			1	2.C FE	1,721,250	104.840	1,604,050	1,530,000	1,568,486		(56,049)			7.875	4.000	MS	40,163	120,488	03/01/2018	09/01/2021
969457-BM-1	WILLIAMS COS INC			1	2.C FE	5,023,037	146.284	6,585,711	4,502,000	4,852,598		(19,484)			8.750	7.692	MS	115,989	393,925	08/08/2008	03/15/2032
96949L-AD-7	WILLIAMS PARTNERS LP			1	2.B FE	6,421,723	114.104	7,331,160	6,425,000	6,422,707		296			3.750	3.756	JD	10,708	240,938	05/31/2017	06/15/2027
970648-AG-6	WILLIS GROUP N AMERICA			1	2.B FE	4,124,638	120.530	4,973,051	4,126,000	4,124,674		114			4.500	4.504	MS	54,670	185,670	09/05/2018	09/15/2028
976826-BE-6	WISCONSIN POWER & LIGHT			1	1.G FE	2,107,937	147.620	3,129,541	2,120,000	2,110,574		304			6.375	6.418	FA	51,057	135,150	08/08/2007	08/15/2037
98212B-AE-3	WPX ENERGY INC			1	4.A FE	1,072,500	108.927	1,770,064	1,625,000	1,323,430		62,027			5.250	10.914	MS	25,120	85,313	09/04/2014	09/15/2024
98212B-AJ-2	WPX ENERGY INC			1	4.A FE	3,706,000	105.962	3,814,632	3,600,000	3,707,872		1,872			5.250	3.717	AO	39,900	10,001	12/10/2020	10/15/2027
98212B-AM-5	WPX ENERGY INC			1	3.C FE	181,288	109.003	196,205	180,000	181,228		(60)			5.875	5.699	JD	470	5,229	09/11/2020	06/15/2028
98313R-AH-9	WYNN MACAU LTD SERIES 144A		D	2	4.A FE	1,137,000	105.250	1,157,750	1,100,000	1,136,829		(171)			5.625	4.811	FA	21,484		12/15/2020	08/26/2028
984851-AG-0	YARA INTERNATIONAL ASA SERIES		D	1	2.B FE	2,405,000	108.278	2,604,093	2,405,000	2,405,000					3.148	3.148	JD	5,678	37,855	05/28/2020	06/04/2030
988498-AM-3	YUM BRANDS INC SERIES 144A			1	4.A FE	2,220,000	110.750	2,215,000	2,000,000	2,214,006		(5,994)			7.750	2.103	AO	38,750		12/09/2020	04/01/2025
98954N-AA-7	ZIGGO SECURED FINANCE BV SERI		D	1	4.A FE	1,862,050	104.375	1,862,050	1,784,000	1,844,222		(13,296)			5.500	4.575	JJ	45,244	98,120	08/21/2019	01/15/2027
98978V-AN-3	ZOETIS INC SERIES 10YR			1	2.B FE	3,503,366	117.811	4,135,164	3,510,000	3,504,578		584			3.900	3.923	FA	49,813	136,890	08/13/2018	08/20/2028
98978V-AB-9	ZOETIS INC SERIES WI			1	2.B FE	156,413	105.189	163,043	155,000	155,322		(167)			3.250	3.133	FA	2,099	5,038	10/25/2013	02/01/2023
3299999 Industrial and Miscellaneous (Unaffiliated) - Issuer						2,296,303,277	X X X	2,688,075,879	2,257,337,401	2,288,306,881	(2,332,619)	(1,611,374)			X X X	X X X	X X X	25,008,814	88,449,881	X X X	X X X
07332B-AA-7	BAYVIEW OPPORTUNITY MASTER			4	1.D FM	2,713,120	101.767	2,742,580	2,694,971	2,704,306		(3,475)			3.000	2.794	MON	674	80,849	05/25/2017	03/28/2057
17327D-AA-9	CITIGROUP MORTGAGE LOAN TRU			4	1.D FM	7,568,260	105.863	8,146,375	7,695,172	7,594,563		10,040			3.250	3.621	MON	20,841	250,093	08/02/2018	03/25/2061
12597K-AA-7	COLT FUNDING LLC SERIES 2020-1			4	1.A FE	4,039,515	101.127	4,085,084	4,039,557	4,036,624		(2,892)			2.488	2.382	MON	8,375	92,129	01/15/2020	02/25/2050
12597Q-AA-4	COLT FUNDING LLC SERIES 2020-3			4	1.A FE	5,209,692	100.791	5,250,971	5,209,781	5,208,383		(1,309)			1.506	1.443	MON	6,538	39,230	06/19/2020	04/27/2065
22945A-AA-7	CSMC SERIES 2017-RPL CLASS A1			4	1.D FM	11,119,703	105.186	11,693,556	11,117,034	11,112,622		(2,769)			2.750	2.720	MON	25,477	305,718	06/28/2017	07/25/2057
36417J-AY-5	GMRF MORTGAGE AQUISITION CO			4	1.D FM	578,108	100.752	577,117	572,810	573,080		(1,960)			3.500	2.807	MON	1,671	20,048	01/25/2018	11/25/2057
46590Y-AB-0	JP MORGAN MORTGAGE TRUST SE			4	1.D FM	5,037,462	103.440	5,238,175	5,063,960	5,042,902		2,521			3.128	3.259	MON	13,198	158,821	11/16/2017	12/15/2047
542514-EE-0	LONG BEACH MORTGAGE LOAN TR			4	1.D FM	2,101,002	97.870	2,095,206	2,140,808	2,101,384		382			0.768	1.066	MON	183	2,884	11/12/2020	08/25/2033
552759-AA-0	MFRA TRUST SERIES 2017-RPL1 CL			4	1.D FM	549,669	101.166	556,085	549,674	549,065		(66)			2.588	2.530	MON	1,185	14,226	06/09/2017	02/25/2057
64829G-AA-7	NEW RESIDENTIAL MORTGAGE LO			4	1.A FE	2,406,456	106.054	2,471,971	2,330,853	2,389,839		(4,720)			3.750	2.863	MON	7,284	87,407	05/25/2016	11/25/2035
64829H-AD-9	NEW RESIDENTIAL MORTGAGE LO			4	1.D FM	1,540,743	105.229	1,576,262	1,497,931	1,527,448		(2,085)			3.250	2.606	MON	4,057	48,683	09/20/2016	09/25/2056
64828G-BQ-2	NEW RESIDENTIAL MORTGAGE LO				4.B FM	2,167,161	106.455	2,166,246	2,034,893	2,166,246	(838)	(77)			3.750	3.357	MON	6,359		12/22/2020	09/25/2059
64828M-AA-5	NEW RESIDENTIAL MORTGAGE LO			4	1.D FM	7,163,229	106.344	7,313,999	6,877,695	7,085,868		(20,932)			4.000	3.323	MON	22,926	275,108	06/05/2017	04/25/2057
64829J-AA-1	NEW RESIDENTIAL MORTGAGE LO			4	1.D FM	9,975,908	108.075	10,472,406	9,689,965	9,894,879		(27,496)			4.000	3.528	MON	32,300	387,599	04/21/2017	02/25/2057

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SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrativ Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
64829N-AA-2	NEW RESIDENTIAL MORTGAGE LO			4	1.D FM	5,898,021	108.525	6,128,144	5,646,757	5,829,185		(15,963)			4.000	2.885	MON	18,823	225,870	06/27/2017	05/25/2057
64829F-AA-9	NRZT 2016-1A A1 144A SEIRES 2016			4	1.D FM	1,638,104	105.984	1,685,157	1,590,017	1,636,539		(203)			3.750	3.178	MON	994	59,626	03/29/2016	03/25/2056
88522Y-AB-5	THORNBURG MRTGE SECURITIES			4	1.D FM	166,361	102.320	284,305	277,860	205,677		4,085			2.316	13.722	MON	536	8,868	08/30/2007	09/25/2037
89171U-AU-3	TOWD POINT MORTGAGE TRUST S			4	1.D FM	559,147	100.325	561,348	559,529	558,556		(136)			2.750	2.717	MON	1,282	15,387	11/04/2015	04/26/2055
89172E-AU-8	TOWD POINT MORTGAGE TRUST S			4	1.D FM	299,440	101.087	303,058	299,800	299,279		(49)			2.750	2.738	MON	687	8,244	03/18/2016	02/25/2055
89172P-AJ-8	TOWD POINT MORTGAGE TRUST S			4	1.D FM	319,913	101.120	323,492	319,909	319,521		(159)			2.750	2.689	MON	733	8,797	05/20/2016	08/25/2055
89172Y-AA-8	TOWD POINT MORTGAGE TRUST S			4	1.D FM	470,983	100.949	476,135	471,661	470,956		(6)			2.250	2.256	MON	884	10,612	07/22/2016	08/25/2055
89171V-AK-3	TOWD POINT MORTGAGE TRUST S			4	1.D FM	306,753	100.729	308,445	306,213	305,811		(251)			2.750	2.622	MON	702	8,421	10/23/2015	05/25/2055
89173F-AA-8	TOWD POINT MORTGAGE TRUST S			4	1.D FM	1,329,083	102.490	1,360,377	1,327,325	1,326,552		(931)			2.750	2.666	MON	3,042	36,501	02/07/2017	10/25/2056
89172R-AR-6	TPMT SERIES 2015 6 CLASS A1B 14			4	1.D FM	1,375,682	101.535	1,409,911	1,388,593	1,385,425		2,884			2.750	3.118	MON	636	38,186	11/20/2015	04/25/2055
92538C-AA-9	VERUS SECURITIZATION TRUST SE			4	1.A FE	4,220,474	100.140	4,226,390	4,220,502	4,220,326		(148)			1.218	1.200	MON	4,284	8,568	10/16/2020	05/25/2065
3399999 Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-B						78,753,989	XXX	81,452,795	77,923,270	78,545,036	(838)	(65,715)			XXX	XXX	XXX	183,671	2,191,875	XXX	XXX
08161C-AE-1	BENCHMARK MORTGAGE TRUST S			4	1.D FM	6,676,807	116.100	7,198,188	6,200,000	6,596,159		(51,892)			3.882	2.866	MON	20,056	240,678	06/03/2019	02/15/2051
08162Y-AH-5	BENCHMARK MORTGAGE TRUST S			4	1.D FM	10,299,964	110.509	11,050,857	10,000,000	10,269,702		(27,281)			3.493	3.147	MON	29,107	349,280	11/05/2019	12/15/2061
08163B-BF-7	BENCHMARK MORTGAGE TRUST S				1.A FE	4,061,742	12.609	4,066,793		4,060,416		(1,326)			1.523	(12.404)	MON	40,933		12/18/2020	01/15/2054
05608B-AA-8	BX TRUST SERIES 2019-IMC CLASS			4	1.D FM	5,960,000	97.492	5,810,515	5,960,000	5,960,000					1.159	1.161	MON	3,261	99,566	05/02/2019	04/15/2034
12482H-AA-2	CAMB COMMERCIAL MORTGAGE T			4	1.D FM	4,772,783	100.206	4,779,805	4,770,000	4,770,701		(1,116)			1.229	1.202	MON	2,767	83,088	06/24/2019	12/15/2037
12527D-AD-2	CFCRE COMMERCIAL MORTGAGE			4	1.D FM	2,583,797	102.980	2,265,554	2,200,000	2,248,423		(62,606)			5.739	2.799	MON	10,522	128,380	04/09/2015	12/15/2047
17291E-AW-1	CITIGROUP COMMERCIAL MORTGA			4	1.D FM	2,070,159	114.561	2,302,685	2,010,000	2,047,279		(5,950)			3.720	3.377	MON	6,231	74,772	12/06/2016	12/10/2049
17322V-AY-2	CITIGROUP COMMERCIAL MORTGA			4	1.A FE	3,809,801	2.894	1,423,410		1,017,271		(345,596)			0.940	(16.199)	MON	38,545	564,878	03/30/2015	07/10/2047
17324K-AV-0	CITIGROUP COMMERCIAL MORTGA			4	1.A FE	1,614,799	2.859	759,475		619,752		(139,850)			0.778	(12.262)	MON	17,230	240,825	12/01/2015	11/10/2048
17326F-AD-9	CITIGROUP COMMERCIAL MORTGA			4	1.D FM	5,674,972	113.683	6,263,953	5,510,000	5,627,464		(15,670)			3.471	3.135	MON	10,094	191,252	10/19/2017	10/12/2050
17322A-AD-4	CITIGROUP COMMERCIAL MORTGA			4	1.D FM	2,591,602	109.126	2,728,159	2,500,000	2,556,999		(18,446)			4.023	3.218	MON	8,381	100,575	02/04/2019	03/10/2047
126192-AE-3	COMM MORTGAGE TRUST SERIES			4	1.D FM	5,385,450	102.511	5,053,797	4,930,000	5,005,789		(70,967)			4.063	2.575	MON	16,692	200,306	04/28/2015	12/10/2044
12593G-AE-2	COMM MORTGAGE TRUST SERIES			4	1.D FM	4,416,905	105.727	4,549,721	4,303,272	4,358,637		(16,218)			3.620	3.213	MON	12,982	155,778	03/30/2017	07/10/2050
200474-BD-5	COMM MORTGAGE TRUST SERIES			4	1.A FE	4,851,873	3.799	1,985,393		1,430,194		(419,291)			1.120	(12.760)	MON	48,774	624,851	01/29/2015	02/10/2048
12592X-BE-5	COMMERCIAL MORTGAGE PASS T			4	1.A FE	1,239,714	2.739	480,788		400,478		(112,180)			0.889	(17.177)	MON	13,011	168,938	03/19/2015	03/10/2048
12653V-AL-0	CREDIT SUISSE MORTGAGE TRUS			4	1.D FM	5,210,000	98.762	5,145,515	5,210,000	5,210,000					2.809	2.817	MON	6,910	174,437	05/28/2019	05/15/2036
12595X-AV-5	CSAIL COMMERCIAL MORTGAGE T			4	1.A FE	1,686,064	3.678	1,294,346		1,120,226		(222,362)			0.608	(10.435)	MON	17,826	243,445	08/09/2018	08/15/2051
12596G-BB-4	CSAIL COMMERCIAL MORTGAGE T			4	1.A FE	3,969,242	3.476	3,195,205		2,773,049		(535,473)			0.562	(10.219)	MON	43,018	593,661	11/26/2018	11/15/2051
233062-AA-6	DBCG MORTGAGE TRUST SERIES			4	1.D FM	5,530,000	99.891	5,523,981	5,530,000	5,530,000					0.859	0.858	MON	2,242	75,516	08/13/2018	06/15/2034
233050-AF-0	DBUBS MORTGAGE TRUST SERIES			4	1.D FM	6,045,042	100.085	5,219,454	5,215,000	5,215,000		(151,154)			5.471	2.475	MON	23,776	285,313	04/16/2015	11/10/2046
23305Y-AL-3	DBUBS MORTGAGE TRUST SERIES			4	1.D FM	5,325,094	100.214	4,750,156	4,740,000	4,789,014		(102,974)			5.335	3.110	MON	21,075	257,085	05/28/2015	08/10/2044
36192H-AG-9	GS MORTGAGE SECURITIES CORP			4	1.D FM	10,830,450	99.916	9,879,714	9,888,000	10,064,129		(141,839)			4.049	2.560	MON	33,364	400,365	04/01/2015	04/10/2034
36250G-AP-0	GS MORTGAGE SECURITIES TRUS			4	1.D FM	2,460,563	110.395	2,649,484	2,400,000	2,434,111		(7,732)			3.382	3.028	MON	6,764	81,163	05/25/2017	05/10/2050

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SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
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CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrativ Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
36255T-AA-0	GS MORTGAGE SECURITIES TRUS			4	1.D FE	5,070,000	84.415	4,279,825	5,070,000	5,070,000					1.441	1.445	MON	3,450	100,164	06/06/2018	09/15/2031
36250H-AG-8	GSMS SERIES 2014-GC26 CLASS X			4	1.A FE	4,955,411	3.034	1,897,116		1,422,717		(431,443)			0.961	(13.124)	MON	50,082	676,856	11/24/2014	11/10/2047
36252A-AE-6	GSMS SERIES 2015-GS1 CLASS XA			4	1.A FE	1,504,155	3.233	767,001		539,111		(126,481)			0.762	(11.116)	MON	15,066	200,779	11/17/2015	11/10/2048
36252T-AT-2	GSMS SERIES 2016-GS2 CLASS XA			4	1.A FE	2,452,226	7.610	1,587,128		1,059,847		(238,682)			1.748	(25.760)	MON	30,376	360,863	05/18/2016	05/10/2049
46632H-AL-5	JP MORGAN CHASE COMMERCIAL			4	1.D FM	763,049	93.192	738,805	792,778	738,805	(46,123)	(7,849)			6.496	8.127	MON	4,291	52,303	04/05/2017	02/15/2051
46634S-AF-2	JP MORGAN CHASE COMMERCIAL			4	1.D FM	2,412,008	103.400	2,274,803	2,200,000	2,239,321		(32,275)			4.117	2.593	MON	7,547	90,565	04/22/2015	05/15/2045
46652D-AA-3	JP MORGAN CHASE COMMERCIAL			4	1.A FE	1,350,000	98.521	1,330,030	1,350,000	1,350,000					1.009	1.011	MON	643	14,165	01/29/2020	12/15/2036
46643T-BC-5	JPMBB COMMERCIAL MORTGAGE			4	1.A FE	5,044,768	3.139	2,085,423		1,555,081		(460,477)			0.964	(13.968)	MON	53,348	706,752	12/18/2014	01/15/2048
46643A-BG-7	JPMBB COMMERCIAL MORTGAGE			4	1.A FE	2,988,231	1.915	1,061,653		821,351		(261,497)			0.627	(15.488)	MON	28,962	390,386	09/18/2014	09/15/2047
46644R-BD-6	JPMBB COMMERCIAL MORTGAGE			4	1.D FM	6,179,976	110.294	6,617,648	6,000,000	6,082,763		(19,100)			3.917	3.564	MON	19,583	234,996	06/04/2015	05/15/2048
46591A-AX-3	JPMDB COMMERCIAL MORTGAGE			4	1.D FM	2,578,027	105.899	2,647,479	2,500,000	2,541,747		(19,336)			4.031	3.207	MON	8,397	100,765	02/04/2019	06/15/2051
55316P-AA-5	MKT 2020 525M MORTGAGE TRUST			4	1.D FM	10,742,212	107.203	11,181,294	10,430,000	10,717,750		(24,462)			2.694	2.359	MON	23,415	234,154	02/07/2020	02/12/2040
61764P-BV-3	MORGAN STANLEY BAML TRUST S			4	1.A FE	3,736,480	3.010	1,500,193		1,175,255		(331,886)			1.001	(10.280)	MON	41,571	536,385	03/30/2015	12/15/2047
61690V-BA-5	MORGAN STANLEY BAML TRUST S			4	1.A FE	3,189,102	3.764	1,507,411		1,091,698		(295,023)			1.017	(10.781)	MON	33,942	439,440	10/29/2015	11/15/2048
61766L-BT-5	MORGAN STANLEY BAML TRUST S			4	1.A FE	5,982,013	4.493	3,028,590		2,444,161		(551,522)			1.198	(8.034)	MON	67,306	860,881	02/18/2016	01/15/2026
61751X-AG-5	MORGAN STANLEY CAPITAL I TRU			4	1.D FM	2,326,457	78.625	1,806,594	2,297,735	2,300,634		2,898			5.574	5.004	MON	10,673	128,076	04/05/2017	11/12/2049
63873V-AA-1	NATIXIS COMMERCIAL MORTGAGE			4	1.A FE	2,502,890	99.313	2,413,307	2,430,000	2,483,459		(14,718)			3.047	2.390	MON	6,170	74,040	08/29/2019	08/15/2034
74952P-AJ-6	RETL SERIES 2019-RVP CLASS C 1			4	2.B FM	2,050,000	96.282	1,973,780	2,050,000	2,050,000					2.259	2.269	MON	2,186	57,180	03/21/2019	03/15/2036
95000H-BJ-0	WELLS FARGO COMMERCIAL MOR			4	1.A FE	4,252,574	7.185	2,500,044		2,016,831		(460,569)			1.667	(8.375)	MON	48,343	606,946	09/15/2016	10/15/2049
92936Y-AK-7	WF - RBS COMMERCIAL MORTGAG			4	1.A FE	3,095,728	1.848	414,557		333,943		(240,630)			1.788	(15.060)	MON	33,428	432,010	07/25/2012	08/15/2045
92890F-AV-8	WF RBS COMMERCIAL MORTGAGE			4	1.D FM	1,894,316	105.061	1,855,385	1,766,005	1,796,950		(8,122)			3.638	2.412	MON	5,354	72,724	04/29/2015	05/15/2047
92939K-AH-1	WF RBS COMMERCIAL MORTGAGE			4	1.A FE	823,042	2.405	281,196		212,225		(70,595)			0.833	(14.019)	MON	8,113	106,171	10/28/2014	11/15/2047
3499999 Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-						182,959,488	X X X	152,126,210	118,252,790	144,148,442	(46,123)	(6,041,692)			X X X	X X X	X X X	935,807	11,810,753	X X X	X X X
00851K-AA-3	AGL CLO 1 LTD SERIES 2020-8A CL		D	4	1.A FE	1,340,000	99.875	1,338,321	1,340,000	1,340,000					1.718	1.722	JAJO	4,735		09/25/2020	10/20/2031
00176A-AX-3	AMERICAN MONEY MANAGEMENT		D	4	1.A FE	1,738,800	98.884	1,730,461	1,750,000	1,743,267		1,759			1.224	1.328	JAJO	3,750	39,015	04/20/2018	04/30/2031
03764D-AH-4	APIDOS CDO SERIES 2013-12A CLA		D	4	1.A FE	3,993,200	99.621	3,984,844	4,000,000	3,995,616		1,114			1.317	1.348	JAJO	11,413	98,025	10/22/2018	04/15/2031
03765L-AP-7	APIDOS CLO SERIES 2015-20A CLA		D	4	1.A FE	10,375,000	99.683	10,342,142	10,375,000	10,375,000					1.330	1.332	JAJO	29,517	255,429	07/10/2018	07/16/2031
03789X-AD-0	APPLEBEES IHOP FUNDING LLC SE			4	2.B FE	2,493,750	98.632	2,459,636	2,493,750	2,493,750					4.194	4.213	MJSD	7,554	104,588	05/28/2019	06/07/2049
05683F-AJ-8	BAIN CAPITAL CREDIT CLO LIMITE		D	4	1.A FE	8,175,000	100.000	8,175,000	8,175,000	8,175,000					1.438	1.441	JAJO	980		12/09/2020	01/20/2032
05568B-AA-6	BURLINGTN NORTH SANTA FE SER			1	1.B FE	605,912	106.409	644,744	605,912	605,912					5.720	5.720	JJ	15,981	34,658	05/10/2006	01/15/2024
05567Y-AA-7	BURLINGTON NORTH SANTA FE SE			1	1.B FE	222,509	104.369	232,231	222,509	222,509					4.967	4.966	AO	2,763	11,052	09/26/2005	04/01/2023
14315G-AA-3	CARLYLE GLOBAL MARKET STRAT		D	4	1.A FE	10,000,000	100.081	10,008,130	10,000,000	10,000,000					1.535	1.537	JAJO	16,200		10/21/2020	10/25/2031
15137E-BC-6	CENT CLO LP SERIES 2014-21A CL		D	4	1.A FE	1,982,000	99.783	1,995,668	2,000,000	1,987,992		3,291			1.367	1.544	JAJO	5,011	48,437	03/07/2019	07/27/2030
12549B-AQ-1	CIFC FUNDING LTD SERIES 2013-2		D	4	1.A FE	6,921,636	99.745	6,847,522	6,865,000	6,896,662		(8,357)			1.428	1.304	JAJO	20,148	176,606	12/13/2017	10/18/2030
12548M-BF-1	CIFC FUNDING LTD SERIES 2015-1		D	4	1.A FE	1,999,000	99.889	1,997,772	2,000,000	1,999,377		147			1.346	1.356	JAJO	5,273	48,535	07/25/2018	01/22/2031

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

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12551R-AA-6	CIFC FUNDING LTD SERIES 2018-1		D	4	1.A FE	5,670,000	98.953	5,610,658	5,670,000	5,670,000					1.249	1.250	JAJO	14,555	133,724	01/31/2018	04/18/2031
233046-AE-1	DB MASTER FINANCE LLC SERIES			4	2.B FE	2,178,400	102.657	2,236,280	2,178,400	2,178,400					3.629	3.644	FMAN	9,003	79,054	09/14/2017	11/20/2047
233046-AJ-0	DB MASTER FINANCE LLC SERIES			4	2.B FE	2,952,625	102.474	3,025,673	2,952,625	2,952,625					3.787	3.802	FMAN	12,735	111,816	03/20/2019	05/20/2049
26246E-AC-2	DRYDEN SENIOR LOAN FUND SERI		D	4	1.A FE	4,355,000	100.000	4,355,000	4,355,000	4,355,000					1.438	1.440	JAJO			11/23/2020	01/18/2032
33882G-AA-6	FLATIRON CLO LTD SERIES 2017-1		D	4	1.A FE	5,150,000	100.301	5,165,491	5,150,000	5,150,000					1.471	1.473	FMAN	9,896	121,561	05/06/2019	05/15/2030
34528H-AA-2	FORD CREDIT AUTO OWNER TRUS			4	1.A FE	1,578,223	107.230	1,608,444	1,500,000	1,561,151		(12,727)			3.470	2.521	MON	2,313	52,050	08/22/2019	01/15/2030
34528P-AK-2	FORD CREDIT FLOORPLAN MASTE			4	1.A FE	5,156,907	117.846	6,080,858	5,160,000	5,157,431		272			4.060	4.102	MON	9,311	209,496	12/18/2018	11/15/2030
36319Q-BM-3	GALAXY CLO LTD SERIES 2015-19A		D	4	1.A FE	10,040,000	99.905	10,030,442	10,040,000	10,040,000					1.435	1.437	JAJO	26,809	253,385	08/09/2017	07/24/2030
36246M-AU-3	GLOBAL TOWER PARTNERS SERIE			1	1.A FE	10,000,000	107.214	10,721,414	10,000,000	10,000,000					3.482	3.482	MON	15,476	348,200	05/20/2015	06/16/2025
36256U-AG-3	GM FINANCIAL AUTOMOBILE LEASI			4	1.D FE	2,139,779	101.653	2,175,382	2,140,000	2,139,939		89			3.560	3.591	MON	2,328	76,184	02/13/2019	12/20/2022
40538K-AL-6	HALCYON LOAN ADVISORS FUNDI		D	4	1.A FE	1,107,785	99.664	1,104,066	1,107,785	1,107,785					1.295	1.297	JAJO	2,669	26,292	10/11/2018	07/25/2027
42806D-AV-1	HERTZ VEHICLE FINANCING LLC S			4	3.C FE	2,596,750	100.223	2,605,803	2,600,000	2,598,072		1,322			3.940	4.298	MON	1,707	17,073	10/30/2020	03/25/2022
50189P-AC-6	LCM LTD PARTNERSHIP SERIES 25		D	4	1.A FE	3,402,639	99.449	3,376,300	3,395,000	3,399,391		(1,324)			1.428	1.390	JAJO	9,833	86,248	07/25/2018	07/20/2030
50188Y-AA-2	LCM LTD PARTNESHIP SERIES 24A		D	4	1.A FE	7,005,000	99.875	6,996,230	7,005,000	7,005,000					1.528	1.531	JAJO	21,710	185,060	02/13/2017	03/20/2030
55819Y-AA-8	MADISON PARK FUNDING LTD SERI			4	1.A FE	4,875,000	99.875	4,868,892	4,875,000	4,875,000					1.458	1.460	JAJO	12,634	119,083	09/05/2017	10/29/2030
55953H-AS-2	MAGNETITE CLO LTD SERIES 2015-		D	4	1.A FE	7,350,000	99.916	7,343,811	7,350,000	7,350,000					1.337	1.339	JAJO	21,290	181,615	08/14/2018	10/15/2031
55954L-AC-7	MAGNETITE CLO LTD SERIES 2015-		D	4	1.A FE	6,100,000	99.957	6,097,365	6,100,000	6,100,000					1.338	1.340	JAJO	16,774	151,332	09/06/2018	10/18/2031
55955G-AA-1	MAGNETITE CLO LTD SERIES 2020-		D	4	1.A FE	9,340,000	100.054	9,344,997	9,340,000	9,340,000					1.415	1.417	JAJO	1,101		12/02/2020	01/25/2032
58769E-AD-0	MERCEDES BENZ AUTO LEASE TR			4	1.A FE	1,729,773	100.358	1,736,188	1,730,000	1,729,798		25			0.500	0.506	MON	384	1,970	09/15/2020	06/15/2026
62481W-AA-5	MP CLO VIII LTD SERIES 2015-2A C		D	4	1.A FE	931,317	99.341	931,187	937,363	931,866		548			1.132	1.411	JAJO	1,916	2,771	08/28/2020	10/28/2027
63940H-AC-7	NAVIENT STUDENT LOAN TRUST S			4	1.A FE	3,080,625	101.389	3,041,660	3,000,000	3,065,421		(8,239)			1.649	1.354	MON	962	60,852	02/12/2019	06/25/2065
64032E-AD-9	NELNET STUDENT LOAN TRUST SE			4	1.B FE	4,439,378	95.374	4,473,026	4,690,000	4,476,199		25,934			0.317	0.864	FMAN	1,526	55,291	06/17/2019	08/27/2036
65023P-AC-4	NEWARK BSL CLO 2 LTD SERIES 20		D	4	1.A FE	899,820	99.884	898,958	900,000	899,876		41			1.485	1.491	JAJO	2,487	23,104	05/06/2019	07/25/2030
67098W-AA-9	OAK HILL CREDIT PARTNERS SERI			4	1.A FE	910,000	100.088	910,797	910,000	910,000					1.468	1.470	JAJO	2,115		09/24/2020	10/19/2032
67402F-AA-7	OAKTREE CLO LTD SERIES 2020-1A		D	4	1.A FE	9,345,000	100.323	9,375,194	9,345,000	9,345,000					2.237	2.242	JAJO	121,347		05/14/2020	07/15/2029
67515X-AA-2	OCEAN TRAILS CLO SERIES 2020-9		D	4	1.A FE	3,660,000	100.353	3,672,927	3,660,000	3,660,000					2.107	2.111	JAJO	27,175		07/31/2020	10/15/2029
675711-AA-3	OCTAGON INVESTMENT PARTNER		D	4	1.A FE	3,436,200	100.000	3,450,010	3,450,000	3,436,706		506			1.408	1.510	JAJO	9,853		11/03/2020	01/20/2031
67591U-AC-1	OCTAGON INVESTMENTS PARTNE			4	1.A FE	2,980,650	99.388	2,981,637	3,000,000	2,987,335		3,058			1.245	1.357	JAJO	8,093	70,164	11/06/2018	04/15/2031
69917A-AA-2	PARALLEL LTD SERIES 2020-1A CL		D	4	1.A FE	1,250,000	100.358	1,254,471	1,250,000	1,250,000					2.043	2.048	JAJO	7,655		08/05/2020	07/20/2031
758465-AC-2	REESE PARK CLO LTD SERIES 202		D	4	1.A FE	9,700,000	100.150	9,714,579	9,700,000	9,700,000					1.557	1.560	JAJO	13,424		10/16/2020	10/15/2032
83401A-AB-4	SOCIAL PROFESSIONAL LOAN PRO			4	1.A FE	2,150,352	104.484	2,199,262	2,104,883	2,136,242		(9,176)			3.600	3.155	MON	1,263	75,776	05/06/2019	02/25/2048
83546D-AG-3	SONIC CAPITAL LLC SERIES 2020-1			4	2.B FE	4,254,250	106.698	4,539,200	4,254,250	4,254,250					3.845	3.874	MON	4,998	149,036	01/15/2020	01/20/2050
83614X-AA-9	SOUND POINT CLO LTD SERIES 20		D	4	1.A FE	2,407,200	100.249	2,405,976	2,400,000	2,406,968		(232)			2.068	1.992	JAJO	27,060		11/04/2020	07/20/2030
83611J-AA-3	SOUND POINT CLO LTD SERIEWS 2		D	4	1.A FE	5,925,308	99.282	5,946,986	5,990,000	5,943,545		11,010			1.315	1.512	JAJO	14,657	141,809	05/01/2019	07/26/2031
85236K-AC-6	STACK INFRASTRUCTURE ISSUER			4	1.G FE	2,030,000	103.812	2,107,386	2,030,000	2,030,000					3.080	3.100	MON	521	62,871	11/13/2019	10/25/2044
85236K-AD-4	STACK INFRASTRUCTURE ISSUER			4	1.G FE	925,000	101.055	934,759	925,000	925,000					1.893	1.900	MON	146	5,739	08/24/2020	08/25/2045
85572V-AA-8	START LTD SERIES 2019-2 CLASS A			4	4.B FE	454,845	97.281	442,484	454,852	442,484	(12,359)	(1)			3.536	3.561	MON	715	16,729	11/27/2019	11/15/2044

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SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrativ Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
89289E-AC-8	TRALEE CDO LTD SERIES 2019-6A		D	4	1.A FE	2,310,000	99.899	2,307,667	2,310,000	2,310,000					1.515	1.518	JAJO	6,512	66,394	09/03/2019	10/25/2032
89473L-AH-7	TREMAN PARK CLO LTD SERIES 20		D	4	1.A FE	2,000,620	99.878	1,997,564	2,000,000	2,000,364		(142)			1.288	1.283	JAJO	5,225	47,969	03/28/2019	10/20/2028
92212K-AA-4	VANTAGE DATA CENTERS LLC SER			4	1.G FE	6,882,000	104.654	7,202,288	6,882,000	6,882,000					3.188	3.208	MON	9,751	219,398	07/30/2019	07/15/2044
92212K-AB-2	VANTAGE DATA CENTERS LLC SER			4	1.G FE	5,725,000	100.685	5,764,236	5,725,000	5,725,000					1.645	1.651	MON	4,186	18,312	09/22/2020	09/15/2045
92917K-AA-2	VOYA CLO LTD SERIES 2018-3A CL		D	4	1.A FE	2,162,560	99.875	2,177,273	2,180,000	2,163,549		989			1.387	1.574	JAJO	6,551	7,939	09/24/2020	10/15/2031
94949J-AA-3	WELLFLEET CLO LTD SERIES 2018-		D	4	1.A FE	4,452,750	100.000	4,499,987	4,500,000	4,454,443		1,693			1.418	1.677	JAJO	12,943		11/03/2020	10/20/2031
96466C-AA-6	WHITEBOX CLO I LTD SERIES 2020-		D	4	1.A FE	2,070,000	100.507	2,080,495	2,070,000	2,070,000					1.965	1.969	JAJO	11,274		08/21/2020	10/24/2031
3599999	Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed an					226,957,563	XXX	229,549,774	227,144,329	226,950,925	(12,359)	11,600			XXX	XXX	XXX	616,208	3,994,642	XXX	XXX
3899999	Subtotals – Industrial and Miscellaneous (Un					2,784,974,317	XXX	3,151,204,658	2,680,657,790	2,737,951,284	(2,391,939)	(7,707,181)			XXX	XXX	XXX	26,744,500	106,447,151	XXX	XXX
00440F-AA-2	ACE CAPITAL TRUST II			1	2.A FE	6,370,766	153.076	7,347,629	4,800,000	5,704,917		(68,274)			9.700	6.902	AO	116,400	465,600	02/05/2008	04/01/2030
020002-AU-5	ALL STATE CORP			1	2.B FE	2,491,088	135.729	3,488,235	2,570,000	2,494,490		478			6.500	6.716	MN	21,345	167,050	02/14/2012	05/15/2057
173080-20-1	CITIGROUP CAPITAL XIII	LS			2.C FE	1,875,000	28.500	2,137,500	75,000	1,898,275		422,165			6.584	7.951	JAJO	86,449	143,977	09/30/2010	10/30/2040
29278N-AS-2	ENERGY TRANSFER PARTNERS SE	LS		2	3.B FE	5,724,275	91.250	5,201,250	5,700,000	5,201,250	(523,025)				6.750	6.721	MN	49,163	313,144	02/26/2020	01/01/9999
29379V-BR-3	ENTERPRISE PRODUCTS OPER HY			2	2.C FE	7,717,588	101.049	7,801,001	7,720,000	7,717,533		6			5.375	5.377	FA	156,759	414,950	02/02/2018	02/15/2078
45685E-AG-1	ING US INC	LS		2	2.C FE	3,615,633	106.000	3,789,500	3,575,000	3,586,791		(4,605)			5.650	5.498	MN	25,810	201,988	08/08/2013	05/15/2053
902973-AY-2	US BANCORP SERIES I			2	2.A FE	4,500,000	99.750	4,488,750	4,500,000	4,500,000					5.125	5.125	JJ	106,344	230,625	11/16/2015	01/01/9999
4299999	Hybrid Securities - Issuer Obligations					32,294,350	XXX	34,253,865	28,940,000	31,103,256	(523,025)	349,770			XXX	XXX	XXX	562,270	1,937,334	XXX	XXX
4899999	Subtotals – Hybrid Securities					32,294,350	XXX	34,253,865	28,940,000	31,103,256	(523,025)	349,770			XXX	XXX	XXX	562,270	1,937,334	XXX	XXX
7699999	Totals – Issuer Obligations					2,649,934,794	XXX	3,067,225,494	2,596,052,980	2,637,830,344	(2,867,317)	(2,444,990)			XXX	XXX	XXX	27,647,379	98,165,005	XXX	XXX
7799999	Totals – Residential Mortgage-Backed Securities					640,013,506	XXX	662,082,060	621,114,670	639,174,229	(838)	(116,368)			XXX	XXX	XXX	1,672,272	14,060,227	XXX	XXX
7899999	Totals – Commercial Mortgage-Backed Securities					215,186,233	XXX	185,104,380	145,892,031	174,539,246	(46,123)	(6,583,968)			XXX	XXX	XXX	1,077,219	13,499,206	XXX	XXX
7999999	Totals – Other Loan-Backed and Structured Securities					227,754,253	XXX	230,419,723	227,941,019	227,747,615	(12,359)	11,600			XXX	XXX	XXX	622,143	4,018,576	XXX	XXX
8099999	Totals – SVO Identified Funds						XXX								XXX	XXX	XXX			XXX	XXX
8199999	Totals – Affiliated Bank Loans						XXX								XXX	XXX	XXX			XXX	XXX
8299999	Totals – Unaffiliated Bank Loans						XXX								XXX	XXX	XXX			XXX	XXX

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SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrativ Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
8399999 Total Bonds						3,732,888,786	X X X	4,144,831,657	3,591,000,700	3,679,291,434	(2,926,637)	(9,133,726)			X X X	X X X	X X X	31,019,013	129,743,014	X X X	X X X

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A $	1,019,122,729	1B $	29,352,871	1C $	47,843,017	1D $	287,573,554	1E $	66,789,145	1F $	220,813,031	1G $	303,931,442
2A $	494,326,641	2B $	604,803,143	2C $	345,820,475								
3A $	69,192,833	3B $	80,152,775	3C $	74,626,555								
4A $	15,497,880	4B $	16,152,591	4C $	3,292,752								
5A $		5B $		5C $									
6 $													

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NONE Schedule D - Part 2 - Section 1

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SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared But Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase / (Decrease)	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (13 - 14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative Symbol
000000-00-0	RREEF AMERICA REIT II			320,379.320	40,041,744	124.982	40,041,744	40,431,882		755,038		(390,138)		(390,138)		10/01/2020	X X X
9199999 Industrial and Miscellaneous (Unaffiliated) Other					40,041,744	X X X	40,041,744	40,431,882		755,038		(390,138)		(390,138)		X X X	X X X
000000-00-0	BLACKROCK MSCI ACWI IMI INDEX F			20,983,771.630	574,369,728	27.372	574,369,728	210,739,850		188,130		81,668,612		81,668,612		12/31/2020	0.
9499999 Mutual Funds					574,369,728	X X X	574,369,728	210,739,850		188,130		81,668,612		81,668,612		X X X	X X X
9799999 Total Common Stocks					614,411,472	X X X	614,411,472	251,171,732		943,168		81,278,474		81,278,474		X X X	X X X
9899999 Total Preferred and Common Stocks					614,411,472	X X X	614,411,472	251,171,732		943,168		81,278,474		81,278,474		X X X	X X X

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A $ 1B $ 1C $ 1D $ 1E $ 1F $ 1G $
2A $ 2B $ 2C $
3A $ 3B $ 3C $
4A $ 4B $ 4C $
5A $ 5B $ 5C $
6 $

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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
3622A2-SB-9	GNMA II POOL 784114 3.500% 02/20/46		11/16/2020	Wells Fargo Securities LLC		4,126,885	3,832,279.00	6,706
3617MK-P7-8	GNMA POOL BS8546 2.500% 12/20/50		12/02/2020	Pershing LLC		1,490,344	1,400,000.00	1,944
3617MN-3V-3	GNMA POOL BT0812 3.000% 03/20/50		12/02/2020	Pershing LLC		3,339,663	3,189,174.00	5,315
3617QE-3S-6	GNMA POOL BX9809 2.500% 11/20/50		11/13/2020	Citigroup Global Markets Inc.		4,788,872	4,491,980.00	5,615
3617QY-HZ-1	GNMA POOL BZ3848 2.000% 10/20/50		11/13/2020	Baird Robert W. & Co		4,694,417	4,489,580.00	4,490
36179V-KP-4	GNMA POOL MA6602 4.500% 04/20/50		12/03/2020	Citigroup Global Markets Inc.		4,267,325	3,975,383.00	9,938
36179V-MD-9	GNMA POOL MA6656 3.000% 05/20/50		11/16/2020	Nomura International Trading		5,223,802	5,001,845.00	7,503
36179V-MF-4	GNMA POOL MA6658 4.000% 05/20/50		12/03/2020	Morgan Stanley Co. Inc.		4,472,606	4,199,014.00	9,331
36179V-N4-8	GNMA POOL MA6711 3.500% 06/20/50		12/03/2020	Nomura International Trading		3,035,779	2,867,324.00	5,575
36179V-XX-3	GNMA POOL MA6994 2.000% 11/20/50		12/04/2020	Morgan Stanley Co. Inc.		1,453,447	1,396,287.00	1,551
912810-RV-2	UNITED STATES TREASURY N B		02/21/2020	JP Morgan Securities Inc.		123,113	100,000.00	74
912810-RX-8	UNITED STATES TREASURY N B		02/21/2020	Various		2,786,344	2,270,000.00	18,896
912810-RZ-3	UNITED STATES TREASURY N B		08/31/2020	Goldman Sachs Co.		4,114,568	3,210,000.00	26,147
912810-SN-9	UNITED STATES TREASURY N B		10/05/2020	Various		3,094,021	3,260,000.00	13,486
912810-SP-4	UNITED STATES TREASURY N B		12/11/2020	Various		48,205,625	49,850,000.00	94,167
91282C-AT-8	US Treasury 0.250% 10/31/25		11/23/2020	Goldman Sachs Co.		596,156	600,000.00	104
912810-SQ-2	US Treasury 1.125% 08/15/40		10/21/2020	Morgan Stanley Co. Inc.		4,596,563	4,800,000.00	9,978
91282C-AH-4	US TREASURY N B 0.500% 08/31/27		09/15/2020	Various		621,572	620,000.00	146
91282C-AU-5	US TREASURY N B 0.500% 10/31/27		11/24/2020	Various		704,564	710,000.00	210
912828-ZE-3	US TREASURY N B 0.625% 03/27/27		03/27/2020	UBS Securities LLC Warburg		2,218,460	2,210,000.00	
91282C-AV-3	US TREASURY N B 0.875% 11/15/30		12/17/2020	Various		9,134,631	9,160,000.00	4,512
912828-T9-1	US TREASURY N/B 1.625% 10/31/23		08/24/2020	BNP Paribas Sec Corp		8,367,500	8,000,000.00	41,332
912810-RU-4	US TREASURY N/B 2.875% 11/15/46		12/03/2020	Various		8,470,365	6,670,000.00	9,988
0599999	Subtotal - Bonds - U. S. Government				X X X	129,926,622	126,302,866.00	277,008
29135L-AJ-9	EMIRATE ABU DHABI FR 0.75%0902 SERIES 14	D	04/23/2020	Barclays Capital Inc		2,165,763	2,090,000.00	2,475
29135L-AL-4	EMIRATE ABU DHABI FR 0.75%0902 SERIES 14	D	08/25/2020	Deutsche Bank Securities Inc		3,890,757	3,900,000.00	
085209-AG-9	GOVT OF BERMUDA SERIES 144A	D	08/17/2020	J.P. Morgan Securities		1,448,333	1,450,000.00	
698299-BN-3	PANAMA REP SR GLBL BD 32	D	09/23/2020	Goldman Sachs Co.		538,920	540,000.00	
715638-DF-6	REPUBLIC OF PERU 2.783% 01/23/31	D	04/23/2020	Goldman Sachs Co.		622,480	620,000.00	192
1099999	Subtotal - Bonds - All Other Governments				X X X	8,666,253	8,600,000.00	2,667
16772P-CT-1	CHICAGO IL TRANSIT AUTH SALEST SERIES B		08/28/2020	Goldman Sachs Co.		6,430,000	6,430,000.00	
16772P-CV-6	CHICAGO IL TRANSIT AUTH SALEST SERIES B		08/28/2020	Goldman Sachs Co.		3,605,000	3,605,000.00	
3137F8-2T-9	FHLMC MULTIFAMILY STRUCTURED P SERIES K1		12/09/2020	J.P. Morgan Securities LLC		735,252		3,870
31335C-B6-0	FHLMC POOL G61861 3.500% 03/01/48		07/10/2020	Bank of America SecuritiesLLC		8,176,666	7,725,223.00	10,515
3133A7-KB-4	FHLMC POOL QB1190 2.500% 07/01/50		07/08/2020	BETZOLD BERG & NUSSBAUM INC		3,795,375	3,610,881.00	3,260
3133AC-BS-6	FHLMC POOL QB5449 2.500% 11/01/50		11/09/2020	Baird Robert W. & Co		18,163,245	17,306,803.00	13,220
3133G7-WP-4	FHLMC POOL QN1554 2.500% 02/01/35		12/22/2020	Wells Fargo Securities LLC		3,561,032	3,366,908.00	6,313
3133GA-KE-5	FHLMC POOL QN3893 2.000% 10/01/35		11/12/2020	Baird Robert W. & Co		3,096,057	2,968,949.00	2,639
3133KH-CN-4	FHLMC POOL RA1877 5.000% 11/01/49		11/05/2020	Nomura International Trading		1,612,568	1,437,787.00	2,197

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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
3133KH-3R-5	FHLMC POOL RA2608 4.500% 05/01/50		10/27/2020	Morgan Stanley Co. Inc.		725,171	668,746.00	920
31329Q-NA-5	FHLMC POOL ZA6685 4.500% 04/01/49		03/03/2020	JP Morgan Securities Inc.		1,118,374	1,046,584.00	1,439
3138ER-TC-4	FNMA POOL AL9546 3.500% 11/01/46		06/05/2020	Credit Suisse Securities (USA)		1,062,414	989,442.00	962
3140H1-XP-0	FNMA POOL BJ0685 4.000% 04/01/48		12/01/2020	Baird Robert W. & Co		3,695,528	3,448,226.00	4,981
3140J9-VM-0	FNMA POOL BM5119 4.500% 12/01/48		11/05/2020	Citigroup Global Markets Inc.		1,790,601	1,632,457.00	2,245
3140JA-DP-0	FNMA POOL BM5509 5.000% 02/01/49		11/05/2020	Nomura International Trading		1,445,030	1,283,758.00	1,961
3140KS-BK-2	FNMA POOL BQ6341 3.000% 11/01/50		11/05/2020	Baird Robert W. & Co		837,119	783,957.00	719
3140Q8-W3-5	FNMA POOL CA1565 4.500% 04/01/48		10/27/2020	Credit Suisse Securities (USA)		437,035	401,871.00	553
3140Q9-DP-5	FNMA POOL CA1909 4.500% 06/01/48		10/27/2020	Credit Suisse Securities (USA)		231,194	212,592.00	292
3140QE-D9-0	FNMA POOL CA6427 3.000% 07/01/50		12/01/2020	JP Morgan Securities Inc.		7,914,962	7,504,556.00	8,130
3140QE-KP-6	FNMA POOL CA6601 2.500% 08/01/50		07/27/2020	JP Morgan Securities Inc.		19,687,840	18,743,351.00	37,747
3140QF-JJ-9	FNMA POOL CA7464 1.500% 10/01/35		11/12/2020	Baird Robert W. & Co		3,042,754	2,953,234.00	1,969
3140QF-KK-4	FNMA POOL CA7497 2.500% 10/01/35		12/22/2020	Goldman Sachs Co.		15,665,453	14,783,087.00	27,718
3140X3-B8-0	FNMA POOL FM0062 3.500% 02/01/50		10/27/2020	JP Morgan Securities Inc.		7,114,432	6,638,338.00	7,099
3140X4-HZ-2	FNMA POOL FM1147 5.000% 05/01/49		12/01/2020	JP Morgan Securities Inc.		1,945,500	1,748,273.00	3,157
3140X4-MM-5	FNMA POOL FM1263 4.500% 07/01/49		11/09/2020	Nomura International Trading		1,120,909	1,022,203.00	1,406
3140X4-TQ-9	FNMA POOL FM1458 4.500% 04/01/49		10/27/2020	Credit Suisse Securities (USA)		186,265	171,278.00	236
3140X4-V9-4	FNMA POOL FM1539 4.500% 09/01/49		10/27/2020	Citigroup Global Markets Inc.		289,544	265,029.00	364
3140X6-M9-9	FNMA POOL FM3083 4.500% 10/01/49		11/05/2020	Citigroup Global Markets Inc.		1,037,046	952,238.00	1,309
3140X6-P3-9	FNMA POOL FM3141 3.500% 11/01/48		06/05/2020	Morgan Stanley Co. Inc.		2,868,413	2,688,612.00	2,614
3140X6-SW-2	FNMA POOL FM3232 3.500% 04/01/48		07/10/2020	Mitsubishi Bank		8,999,541	8,493,263.00	11,560
3140X6-UC-3	FNMA POOL FM3278 3.500% 11/01/48		12/01/2020	Citigroup Global Markets Inc.		5,623,757	5,311,695.00	6,713
3140X6-ZK-0	FNMA POOL FM3445 4.000% 09/01/48		11/06/2020	JP Morgan Securities Inc.		9,338,810	8,637,050.00	10,556
3140X6-ZS-3	FNMA POOL FM3452 4.500% 06/01/50		12/01/2020	JP Morgan Securities Inc.		3,627,850	3,318,314.00	5,392
3140X6-2B-6	FNMA POOL FM3469 3.500% 08/01/48		06/05/2020	INTL FCSTONE FINANCIAL INC		2,545,617	2,381,167.00	3,241
3140X8-BA-4	FNMA POOL FM4532 3.000% 09/01/50		11/05/2020	JP Morgan Securities Inc.		10,262,220	9,668,513.00	8,863
3140X8-HT-7	FNMA POOL FM4741 2.000% 11/01/50		12/01/2020	JP Morgan Securities Inc.		5,217,072	4,974,562.00	3,593
3140X8-KD-8	FNMA POOL FM4791 2.000% 11/01/50		11/09/2020	Baird Robert W. & Co		12,326,037	11,887,679.00	7,265
31418D-PR-7	FNMA POOL MA4031 4.500% 05/01/50		11/06/2020	JP Morgan Securities Inc.		4,109,480	3,797,383.00	5,221
31418D-RT-1	FNMA POOL MA4097 3.000% 08/01/50		07/10/2020	Barclays Capital		12,691,378	11,994,214.00	13,993
31418D-VC-3	FNMA POOL MA4210 2.500% 12/01/50		11/09/2020	Various		16,883,854	16,165,342.00	12,349
35565W-AH-5	FREDDIE MAC STACR SERIES 2020-DNA3 CLASS		06/30/2020	Barclays Capital Inc		5,350,000	5,350,000.00	
35565X-AH-3	FREDDIE MAC STACR SERIES 2020-DNA4 CLASS		12/15/2020	Wells Fargo Securities LLC		2,163,281	2,130,000.00	5,077
64971P-KR-5	NEW YORK CITY NY INDL DEV AGY		09/24/2020	Goldman Sachs Co.		670,000	670,000.00	
3199999	Subtotal - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations				X X X	221,199,676	209,168,565.00	241,658
68245X-AP-4	1011778 BC NEW RED FIN SERIES 144A	A	10/20/2020	JP Morgan Securities Inc.		440,000	440,000.00	
00287Y-BZ-1	ABBVIE INC SERIES WI 2.600% 11/21/24		11/17/2020	Tax Free Exchange		6,907,786	6,910,000.00	87,834
00287Y-BV-0	ABBVIE INC SERIES WI 2.950% 11/21/26		11/17/2020	Tax Free Exchange		1,518,421	1,520,000.00	21,922
00287Y-BX-6	ABBVIE INC SERIES WI 3.200% 11/21/29		11/17/2020	Tax Free Exchange		10,814,909	10,310,000.00	161,294
00287Y-CB-3	ABBVIE INC SERIES WI 4.250% 11/21/49		11/17/2020	Tax Free Exchange		6,134,249	5,645,000.00	117,291
00287Y-CY-3	ABBVIE INC SERIES WI 4.550% 03/15/35		11/17/2020	Tax Free Exchange		1,397,458	1,235,000.00	9,678

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SCHEDULE D - PART 3

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00688J-AA-5	ADIENT US LLC SERIES 144A		12/14/2020	Various		3,834,075	3,509,000.00	17,736
00688J-AB-3	ADIENT US LLC SERIES 144A		12/11/2020	Various		1,462,597	1,305,000.00	18,795
00851K-AA-3	AGL CLO 1 LTD SERIES 2020-8A CLASS A1 14	D	09/25/2020	MIZUHO SECURITIES		1,340,000	1,340,000.00	
00973R-AF-0	AKER BP ASA SERIES 144A	D	01/08/2020	J.P. Morgan Securities LLC		6,107,882	6,120,000.00	
01400E-AD-5	ALCON FINANCE CORP SERIES 144A		05/29/2020	Goldman Sachs Co.		6,257,266	6,160,000.00	2,224
02079K-AG-2	ALPHABET INC 2.250% 08/15/60		09/28/2020	Various		4,961,920	5,075,000.00	5,156
02209S-BH-5	ALTRIA GROUP INC 2.350% 05/06/25		05/04/2020	Barclays Capital Inc		239,899	240,000.00	
02209S-BD-4	ALTRIA GROUP INC 4.800% 02/14/29		03/06/2020	Goldman Sachs Co.		6,576,539	5,655,000.00	19,604
02209S-BF-9	ALTRIA GROUP INC 5.950% 02/14/49		11/06/2020	Various		5,913,804	4,400,000.00	36,097
023135-BR-6	AMAZON COM INC 1.200% 06/03/27		06/10/2020	BNP Paribas Sec Corp		200,428	200,000.00	60
025816-CG-2	AMERICAN EXPRESS CO 2.500% 07/30/24		05/22/2020	Morgan Stanley Co. Inc.		3,137,040	3,000,000.00	24,375
026874-DQ-7	AMERICAN INTL GROUP 2.500% 06/30/25		05/08/2020	BNP Paribas Sec Corp		522,548	520,000.00	36
034863-AT-7	ANGLO AMERICAN CAPITAL SERIES 144A	D	10/27/2020	Merrill Lynch, Pierce, Fenner		1,115,330	1,000,000.00	5,333
035240-AQ-3	ANHEUSER-BUSCH INBEV WOR		03/04/2020	Merrill Lynch, Pierce, Fenner		1,859,673	1,540,000.00	8,737
037411-BE-4	APACHE CORP 4.375% 10/15/28		02/20/2020	Stifel Nicolaus & Co Inc		555,349	510,000.00	7,995
037833-DT-4	APPLE INC 1.125% 05/11/25		05/04/2020	Goldman Sachs Co.		1,676,993	1,680,000.00	
03938L-BB-9	ARCELORMITTAL 3.600% 07/16/24	D	01/08/2020	Bank of America SecuritiesLLC		112,889	110,000.00	1,914
03965U-AC-4	ARCOS DORADOS HOLDINGS I SERIES 144A	D	09/10/2020	Citigroup Global Markets Inc.		2,484,675	2,430,000.00	63,847
03969A-AN-0	ARDAGH PKG FIN HLDGS USA SERIES 144A	D	12/04/2020	Wells Fargo		2,828,563	2,710,000.00	7,142
00206R-KG-6	AT&T INC 1.650% 02/01/28		07/27/2020	Morgan Stanley Co. Inc.		4,564,242	4,570,000.00	
00206R-KH-4	AT&T INC 2.250% 02/01/32		07/31/2020	Stifel Nicolaus & Co Inc		656,954	640,000.00	
00206R-JX-1	AT&T INC 2.300% 06/01/27		05/21/2020	Bank of America SecuritiesLLC		1,507,765	1,510,000.00	
00206R-KD-3	AT&T INC 3.100% 02/01/43		09/28/2020	Various		4,210,235	4,240,000.00	4,822
05523R-AE-7	BAE SYSTEMS PLC SERIES 144A	D	09/08/2020	Barclays Capital		3,360,112	3,410,000.00	
05683F-AJ-8	BAIN CAPITAL CREDIT CLO LIMITE SERIES 20	D	12/09/2020	Credit Suisse Securities (USA)		8,175,000	8,175,000.00	
05971K-AE-9	BANCO SANTANDER SA 2.746% 05/28/25	D	05/26/2020	Various		2,025,392	2,000,000.00	
06051G-FL-8	BANK OF AMERICA CORP SERIES MTN		05/08/2020	BNP Paribas Sec Corp		176,448	160,000.00	378
06051G-JA-8	BANK OF AMERICA CORP SERIES MTN		09/28/2020	Various		4,674,168	3,845,000.00	11,685
06051G-JD-2	BANK OF AMERICA CORP SERIES MTN		06/16/2020	Bank of America SecuritiesLLC		5,300,000	5,300,000.00	
064159-VL-7	BANK OF NOVA SCOTIA 1.300% 06/11/25	A	06/04/2020	McLeod Scotia (USA) Inc.		947,891	950,000.00	
06654D-AD-9	BANNER HEALTH 1.897% 01/01/31		10/20/2020	Morgan Stanley Co. Inc.		1,770,000	1,770,000.00	
06739G-CR-8	BARCLAYS BANK PLC 1.700% 05/12/22	D	05/05/2020	Barclays Capital Inc		719,410	720,000.00	
05526D-BT-1	BAT CAPITAL CORP 3.734% 09/25/40		09/28/2020	RBC Capital Markets		1,112,023	1,100,000.00	570
05526D-BB-0	BAT CAPITAL CORP SERIES WI		03/06/2020	Barclays Capital		6,587,450	6,155,000.00	15,204
081437-AT-2	BEMIS COMPANY INC 2.630% 06/19/30		06/12/2020	J.P. Morgan Securities LLC		2,550,000	2,550,000.00	
08163B-BF-7	BENCHMARK MORTGAGE TRUST SERIES 2020-B22		12/18/2020	Deutsche Bank		4,061,742		40,933
09659W-2L-7	BNP PARIBAS SERIES 144A	D	06/02/2020	BNP Paribas Sec Corp		1,180,000	1,180,000.00	
097023-CT-0	BOEING CO 4.875% 05/01/25		04/30/2020	Bank of America SecuritiesLLC		2,970,000	2,970,000.00	
097023-CY-9	BOEING CO 5.150% 05/01/30		04/30/2020	JP Morgan Securities Inc.		1,460,000	1,460,000.00	
097023-CV-5	BOEING CO 5.705% 05/01/40		04/30/2020	Citigroup Global Markets Inc.		1,190,000	1,190,000.00	
097023-CW-3	BOEING CO 5.805% 05/01/50		04/30/2020	Citigroup Global Markets Inc.		2,780,000	2,780,000.00	
097023-CX-1	BOEING CO 5.930% 05/01/60		04/30/2020	Citigroup Global Markets Inc.		870,000	870,000.00	
09778P-AD-7	BON SECOURS MERCY 1.350% 06/01/25		10/07/2020	JP Morgan Securities Inc.		800,000	800,000.00	

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09778P-AA-3	BON SECOURS MERCY 3.464% 06/01/30		04/08/2020	JP Morgan Securities Inc.		1,700,000	1,700,000.00	
10373Q-BG-4	BP CAP MARKETS AMERICA		03/04/2020	Morgan Stanley Co. Inc.		1,866,016	1,890,000.00	2,363
110122-CM-8	BRISTOL MYERS SQUIBB CO SERIES WI		07/15/2020	Tax Free Exchange		170,273	160,000.00	2,178
110122-CR-7	BRISTOL MYERS SQUIBB CO SERIES WI		07/15/2020	Tax Free Exchange		981,855	750,000.00	6,995
11135F-BB-6	BROADCOM INC SERIES WI		08/07/2020	Tax Free Exchange		1,380,682	1,370,000.00	10,669
11271L-AD-4	BROOKFIELD FINANCE INC	A	01/16/2020	Various		3,805,190	3,265,000.00	46,609
133434-AB-6	CAMERON LNG LLC SERIES 144A		02/21/2020	MIZUHO SECURITIES		1,711,940	1,615,000.00	10,020
136375-CZ-3	CANADIAN NATL RAILWAY 2.450% 05/01/50	A	05/29/2020	Various		2,094,589	2,175,000.00	4,499
14315G-AA-3	CARLYLE GLOBAL MARKET STRATERG SERIES 20	D	10/21/2020	J.P. Morgan Securities LLC		10,000,000	10,000,000.00	
14448C-AL-8	CARRIER GLOBAL CORP SERIES WI		12/08/2020	Tax Free Exchange		69,973	70,000.00	887
14448C-AQ-7	CARRIER GLOBAL CORP SERIES WI		12/08/2020	Tax Free Exchange		7,542,693	7,540,000.00	64,422
149123-CH-2	CATERPILLAR INC 2.600% 04/09/30		04/06/2020	Bank of America SecuritiesLLC		1,024,428	1,030,000.00	
15135B-AJ-0	CENTENE CORP 4.750% 01/15/25		09/10/2020	Morgan Stanley Co. Inc.		123,600	120,000.00	934
15135B-AR-2	CENTENE CORP SERIES WI		05/06/2020	Tax Free Exchange		2,097,943	2,115,000.00	37,453
15135B-AT-8	CENTENE CORP SERIES WI		09/14/2020	Barclays Capital Inc		197,250	180,000.00	1,981
15135B-AT-8	CENTENE CORP SERIES WI		05/06/2020	Tax Free Exchange		1,154,995	1,090,000.00	21,005
15135B-AV-3	CENTENE CORP SERIES WI		05/06/2020	Tax Free Exchange		1,088,588	1,060,000.00	8,248
161175-BR-4	CHARTER COMM OPT LLC CAP		06/02/2020	RBC Capital Markets		1,783,680	1,500,000.00	13,467
161175-AY-0	CHARTER COMM OPT LLC CAP SERIES WI		05/13/2020	Baird Robert W. & Co		2,131,204	1,890,000.00	28,663
166764-BW-9	CHEVRON CORP 1.554% 05/11/25		05/07/2020	Various		1,040,256	1,040,000.00	
166764-BX-7	CHEVRON CORP 1.995% 05/11/27		05/15/2020	Various		381,099	380,000.00	40
166764-CA-6	CHEVRON CORP 3.078% 05/11/50		05/07/2020	Various		120,198	120,000.00	
166756-AR-7	CHEVRON USA INC 3.850% 01/15/28		12/31/2020	Taxable Exchange		7,206,874	6,200,000.00	113,383
166756-AW-6	CHEVRON USA INC 4.950% 08/15/47		12/31/2020	Taxable Exchange		737,521	520,000.00	10,082
16877P-AA-8	CHILDREN S HOSPITAL PHIL SERIES 2020		10/06/2020	JP Morgan Securities Inc.		1,730,000	1,730,000.00	
125523-CL-2	CIGNA CORP 2.400% 03/15/30		10/27/2020	Various		10,616,722	10,555,000.00	2,347
125523-CK-4	CIGNA CORP 3.400% 03/15/50		09/28/2020	JP Morgan Securities Inc.		5,238,550	5,000,000.00	7,083
171798-AD-3	CIMAREX ENERGY CO 3.900% 05/15/27		02/25/2020	Morgan Stanley Co. Inc.		515,740	490,000.00	5,415
171798-AE-1	CIMAREX ENERGY CO 4.375% 03/15/29		03/02/2020	Various		3,744,433	3,534,000.00	70,882
172967-MR-9	CITIGROUP INC 1.678% 05/15/24		05/07/2020	Citigroup Global Markets Inc.		1,020,000	1,020,000.00	
172967-MS-7	CITIGROUP INC 2.572% 06/03/31		06/03/2020	Various		2,114,521	2,085,000.00	298
172967-MQ-1	CITIGROUP INC 3.106% 04/08/26		05/08/2020	KEYBANC CAPITAL MARKETS INC		283,549	270,000.00	792
172967-MP-3	CITIGROUP INC 4.412% 03/31/31		03/24/2020	Citibank N.A.		1,220,000	1,220,000.00	
172967-MD-0	CITIGROUP INC 4.650% 07/23/48		05/01/2020	Goldman Sachs Co.		2,387,045	1,960,000.00	25,823
191216-CU-2	COCA COLA CO THE 1.450% 06/01/27		06/16/2020	Various		314,444	310,000.00	384
191216-CX-6	COCA COLA CO THE 2.600% 06/01/50		05/01/2020	Various		313,893	320,000.00	92
12597K-AA-7	COLT FUNDING LLC SERIES 2020-1 CLASS A1		01/15/2020	Nomura Securities Intl		4,039,515	4,039,557.00	6,142
12597Q-AA-4	COLT FUNDING LLC SERIES 2020-3 CLASS A1		06/19/2020	Credit Suisse Securities (USA)		5,209,692	5,209,781.00	4,795
20030N-DG-3	COMCAST CORP 3.400% 04/01/30		03/24/2020	Bank of America SecuritiesLLC		529,062	530,000.00	
20268J-AE-3	COMMONSPIRIT HEALTH 1.547% 10/01/25		10/21/2020	Morgan Stanley Co. Inc.		2,340,000	2,340,000.00	
20268J-AB-9	COMMONSPIRIT HEALTH 3.347% 10/01/29		04/16/2020	Merrill Lynch, Pierce, Fenner		3,916,680	4,000,000.00	7,066
20268J-AG-8	COMMONSPIRIT HEALTH 3.910% 10/01/50		10/21/2020	Morgan Stanley Co. Inc.		3,670,000	3,670,000.00	
20605P-AH-4	CONCHO RESOURCES INC 3.750% 10/01/27		02/12/2020	Various		337,781	320,000.00	4,433

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20605P-AK-7	CONCHO RESOURCES INC 4.300% 08/15/28		02/24/2020	Bank of America SecuritiesLLC		408,968	370,000.00	486
212015-AN-1	CONTINENTAL RESOURCES SERIES WI		02/26/2020	Various		1,476,646	1,410,000.00	12,674
212015-AS-0	CONTINENTAL RESOURCES SERIES WI		02/21/2020	Bank of America SecuritiesLLC		1,338,975	1,250,000.00	6,076
22160K-AN-5	COSTCO WHOLESALE CORP 1.375% 06/20/27		05/22/2020	Jefferies & Co. Inc.		152,063	150,000.00	212
22160K-AP-0	COSTCO WHOLESALE CORP 1.600% 04/20/30		05/26/2020	JP Morgan Securities Inc.		180,671	180,000.00	304
225401-AP-3	CREDIT SUISSE GROUP AG SERIES 144A	D	10/27/2020	J.P. Morgan Securities		1,738,455	1,500,000.00	4,893
22819K-AB-6	CROWN AMER CAP CORP V 4.250% 09/30/26		12/14/2020	Goldman Sachs Co.		2,182,500	2,000,000.00	17,944
22822V-AT-8	CROWN CASTLE INTL CORP		06/04/2020	J.P. Morgan Securities LLC		1,841,864	1,845,000.00	
126307-AQ-0	CSC HOLDINGS LLC SERIES 144A		12/09/2020	Various		3,178,995	3,000,000.00	25,667
126307-BB-2	CSC HOLDINGS LLC SERIES 144A		06/02/2020	J.P. Morgan Securities LLC		1,730,000	1,730,000.00	
247361-ZX-9	DELTA AIR LINES INC SERIES 144A		09/28/2020	Various		3,268,948	2,970,000.00	84,000
25179M-AV-5	DEVON ENERGY CORPORATION		10/27/2020	Goldman Sachs Co.		1,691,415	1,500,000.00	32,663
25278X-AH-2	DIAMONDBACK ENERGY INC		03/03/2020	Barclays Capital Inc		1,082,640	1,040,000.00	14,751
25278X-AL-3	DIAMONDBACK ENERGY INC		02/21/2020	Citigroup Global Markets Inc.		723,930	710,000.00	4,536
25278X-AM-1	DIAMONDBACK ENERGY INC		10/27/2020	Various		2,587,743	2,540,000.00	25,670
25278X-AN-9	DIAMONDBACK ENERGY INC		02/20/2020	BNY / Suntrust Capital		306,071	300,000.00	2,147
26246E-AC-2	DRYDEN SENIOR LOAN FUND SERIES 2020-83A	D	11/23/2020	J.P. Morgan Securities LLC		4,355,000	4,355,000.00	
29272W-AC-3	ENERGIZER HOLDINGS INC SERIES 144A		06/18/2020	Various		4,230,000	4,230,000.00	
29278N-AG-8	ENERGY TRANSFER OPERATNG		02/13/2020	Barclays Capital Inc		913,384	800,000.00	14,350
29278N-AQ-6	ENERGY TRANSFER OPERATNG		02/27/2020	Various		2,753,496	2,670,000.00	9,469
29279F-AA-7	ENERGY TRANSFER OPERATNG		02/12/2020	Morgan Stanley Co. Inc.		182,621	150,000.00	3,099
29278N-AF-0	ENERGY TRANSFER PARTNERS SERIES 10Y		02/12/2020	Morgan Stanley Co. Inc.		156,013	140,000.00	1,136
29379V-AV-5	ENTERPRISE PRODUCTS OPER		09/28/2020	Merrill Lynch, Pierce, Fenner		1,920,405	1,500,000.00	10,688
29379V-BT-9	ENTERPRISE PRODUCTS OPER		03/02/2020	Barclays Capital Inc		8,692,540	7,730,000.00	122,971
26875P-AN-1	EOG RESOURCES INC 3.900% 04/01/35		01/31/2020	Citigroup Global Markets Inc.		2,011,504	1,760,000.00	23,452
26875P-AT-8	EOG RESOURCES INC 4.950% 04/15/50		09/28/2020	Morgan Stanley Co. Inc.		1,234,450	1,000,000.00	22,825
26884L-AF-6	EQT CORP 3.900% 10/01/27		11/19/2020	JP Morgan Securities Inc.		334,488	340,000.00	1,555
30036F-AA-9	EVERGY KANSAS CENTRAL 3.450% 04/15/50		04/02/2020	Wells Fargo		3,186,912	3,200,000.00	
30231G-BH-4	EXXON MOBIL CORPORATION		03/17/2020	Bank of America SecuritiesLLC		950,000	950,000.00	
30231G-BK-7	EXXON MOBIL CORPORATION		03/17/2020	JP Morgan Securities Inc.		910,000	910,000.00	
30231G-BM-3	EXXON MOBIL CORPORATION		09/28/2020	BNY/Suntrust Capital		1,105,060	1,000,000.00	15,822
303250-AF-1	FAIR ISAAC CORP SERIES 144A		01/08/2020	Various		416,180	409,000.00	1,525
337932-AN-7	FIRSTENERGY CORP SERIES A		06/03/2020	Various		370,431	370,000.00	
302445-AE-1	FLIR SYSTEMS INC 2.500% 08/01/30		07/20/2020	Bank of America SecuritiesLLC		3,223,766	3,230,000.00	
340711-AY-6	FLORIDA GAS TRANSMISSION SERIES 144A		06/12/2020	Various		4,882,916	4,850,000.00	
345397-B3-6	FORD MOTOR CREDIT CO LLC		12/07/2020	Deutsche Bank Securities Inc		514,160	500,000.00	1,500
35137L-AL-9	FOX CORP 3.500% 04/08/30		05/29/2020	Credit Suisse Securities (USA)		6,298,747	5,825,000.00	31,148
35137L-AK-1	FOX CORP 5.576% 01/25/49		03/30/2020	Tax Free Exchange		580,000	580,000.00	5,839
35137L-AH-8	FOX CORP SERIES WI 4.709% 01/25/29		03/30/2020	Tax Free Exchange		5,769,965	5,760,000.00	48,974
35137L-AJ-4	FOX CORP SERIES WI 5.476% 01/25/39		11/06/2020	Various		3,579,849	2,650,000.00	31,943
35671D-BC-8	FREEPORT-MCMORAN INC 5.450% 03/15/43		10/27/2020	Morgan Stanley Co. Inc.		2,852,825	2,570,000.00	28,193
369550-BK-3	GENERAL DYNAMICS CORP 3.250% 04/01/25		03/23/2020	Wells Fargo Securities LLC		3,086,205	3,100,000.00	
369550-BL-1	GENERAL DYNAMICS CORP 3.500% 04/01/27		03/23/2020	Wells Fargo Securities LLC		16,052,709	16,190,000.00	

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37045V-AW-0	GENERAL MOTORS CO 5.400% 10/02/23		05/07/2020	JP Morgan Securities Inc.		379,605	380,000.00	
37045V-AV-2	GENERAL MOTORS CO 6.125% 10/01/25		05/07/2020	Citigroup Global Markets Inc.		659,333	660,000.00	
37045V-AU-4	GENERAL MOTORS CO 6.800% 10/01/27		05/07/2020	Deutsche Bank		1,052,626	1,055,000.00	
37255L-AA-5	GENWORTH MOTRGAGE HLDING SERIES 144A		09/03/2020	Various		1,716,712	1,630,000.00	3,821
378272-AN-8	GLENCORE FUNDING LLC SERIES 144A		10/27/2020	Morgan Stanley Co. Inc.		1,097,500	1,000,000.00	3,556
37959D-AB-0	GLOBO COMMUNICACOES PART SERIES 144A	D	01/16/2020	Goldman Sachs Co.		2,225,000	2,225,000.00	
361841-AQ-2	GLP CAPITAL LP FIN II 4.000% 01/15/31		12/09/2020	Goldman Sachs Co.		2,133,237	1,975,000.00	36,428
38141G-XJ-8	GOLDMAN SACHS GROUP INC		05/08/2020	Various		692,418	650,000.00	2,627
40139L-AG-8	GUARDIAN LIFE GLOB FUND SERIES 144A		06/16/2020	Deutsche Bank Securities Inc		359,669	360,000.00	
42806D-AV-1	HERTZ VEHICLE FINANCING LLC SERIES 2016-		10/30/2020	Bank of America SecuritiesLLC		2,596,750	2,600,000.00	2,276
437076-CA-8	HOME DEPOT INC 2.500% 04/15/27		06/16/2020	US BANCORP INVESTMENTS		2,238,614	2,060,000.00	10,886
437076-CD-2	HOME DEPOT INC 3.350% 04/15/50		09/28/2020	National Financial		1,737,555	1,500,000.00	25,125
437076-BW-1	HOME DEPOT INC 3.900% 12/06/28		06/16/2020	Bank of America SecuritiesLLC		119,191	100,000.00	130
438516-CB-0	HONEYWELL INTERNATIONAL		05/14/2020	JP Morgan Securities Inc.		639,936	640,000.00	
444859-BM-3	HUMANA INC 4.500% 04/01/25		05/14/2020	JP Morgan Securities Inc.		179,554	160,000.00	1,040
458140-BL-3	INTEL CORP 4.600% 03/25/40		03/24/2020	Merrill Lynch, Pierce, Fenner		78,988	70,000.00	9
458140-BM-1	INTEL CORP 4.750% 03/25/50		03/25/2020	Various		2,221,841	2,120,000.00	103
478115-AF-5	JOHNS HOPKINS UNIVERSITY SERIES A		03/09/2020	Goldman Sachs Co.		1,835,000	1,835,000.00	
478160-CP-7	JOHNSON & JOHNSON 0.950% 09/01/27		08/20/2020	JP Morgan Securities Inc.		1,189,191	1,190,000.00	
46652D-AA-3	JP MORGAN CHASE COMMERCIAL SERIES 2020-M		01/29/2020	J.P. Morgan Securities LLC		1,350,000	1,350,000.00	
46647P-BP-0	JPMORGAN CHASE & CO 2.892% 05/13/31		05/06/2020	JP Morgan Securities Inc.		1,040,000	1,040,000.00	
48666K-AX-7	KB HOME 6.875% 06/15/27		12/09/2020	Wells Fargo		5,285,444	4,465,000.00	150,074
501797-AS-3	L BRANDS INC SERIES 144A		12/04/2020	Barclays Capital		5,315,625	4,860,000.00	157,781
502431-AL-3	L3HARRIS TECH INC 3.850% 12/15/26		05/01/2020	Tax Free Exchange		1,374,106	1,305,000.00	18,981
517834-AH-0	LAS VEGAS SANDS CORP 2.900% 06/25/25		06/22/2020	Deutsche Bank Securities Inc		107,778	110,000.00	1,852
53944Y-AL-7	LLOYDS BANKING GROUP PLC	D	06/15/2020	BNP Paribas Sec Corp		3,306,758	3,060,000.00	22,369
542514-EE-0	LONG BEACH MORTGAGE LOAN TRU SERIES 2003		11/12/2020	JP Morgan Securities Inc.		2,101,002	2,140,808.00	961
548661-DU-8	LOWE S COS INC 4.500% 04/15/30		03/24/2020	Various		378,168	380,000.00	
55955G-AA-1	MAGNETITE CLO LTD SERIES 2020-25A CLASS	D	12/02/2020	GREENSLEDGE CAPITAL MARKETS		9,340,000	9,340,000.00	
57636Q-AR-5	MASTERCARD INC 3.300% 03/26/27		03/24/2020	Citibank N.A.		3,799,370	3,810,000.00	
58013M-FN-9	MCDONALD S CORP SERIES MTN		05/08/2020	JP Morgan Securities Inc.		78,054	72,000.00	297
58013M-FR-0	MCDONALD S CORP SERIES MTN		09/28/2020	Goldman Sachs Co.		2,472,000	2,000,000.00	42,700
552676-AQ-1	MDC HOLDINGS INC 6.000% 01/15/43		03/04/2020	Stifel Nicolaus & Co Inc		2,482,875	2,207,000.00	18,760
58769E-AD-0	MERCEDES BENZ AUTO LEASE TRU SERIES 2020		09/15/2020	Fuji Securities		1,729,773	1,730,000.00	
58933Y-AZ-8	MERCK & CO INC 1.450% 06/24/30		06/16/2020	Bank of America SecuritiesLLC		594,846	600,000.00	
594918-CC-6	MICROSOFT CORP 2.525% 06/01/50		05/13/2020	Taxable Exchange		1,604,782	1,608,000.00	
606822-BN-3	MITSUBISHI UFJ FIN GRP	D	03/03/2020	Various		2,959,893	2,910,000.00	1,773
55316P-AA-5	MKT 2020 525M MORTGAGE TRUST SERIES 2020		02/07/2020	Barclays Capital		10,742,212	10,430,000.00	19,513
609207-AU-9	MONDELEZ INTERNATIONAL		05/05/2020	Various		975,852	980,000.00	33
617446-8L-6	MORGAN STANLEY 2.699% 01/22/31		07/31/2020	Morgan Stanley Co. Inc.		120,206	110,000.00	99
62481W-AA-5	MP CLO VIII LTD SERIES 2015-2A CLASS AR	D	08/28/2020	Morgan Stanley Co. Inc.		931,317	937,363.00	1,054
55342U-AJ-3	MPT OPER PARTNERSP FINL		09/08/2020	Bank of America SecuritiesLLC		561,800	530,000.00	2,656
780097-BK-6	NATWEST GROUP PLC 4.269% 03/22/25	D	08/03/2020	Morgan Stanley Co. Inc.		3,185,907	2,890,000.00	45,580

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63938C-AK-4	NAVIENT CORP 5.000% 03/15/27		01/23/2020	RBC Capital Markets		1,000,000	1,000,000.00	
64828G-BQ-2	NEW RESIDENTIAL MORTGAGE LOAN SERIES 201		12/22/2020	Morgan Stanley Co. Inc.		2,167,161	2,034,893.00	4,875
654106-AM-5	NIKE INC 3.375% 03/27/50		09/28/2020	Various		7,706,020	6,835,000.00	19,428
654744-AA-9	NISSAN MOTOR CO SERIES 144A	D	09/10/2020	Morgan Stanley Co. Inc.		930,000	930,000.00	
654744-AB-7	NISSAN MOTOR CO SERIES 144A	D	10/22/2020	Various		2,532,096	2,530,000.00	763
654744-AC-5	NISSAN MOTOR CO SERIES 144A	D	09/10/2020	Morgan Stanley Co. Inc.		2,350,000	2,350,000.00	
666807-BP-6	NORTHROP GRUMMAN CORP 4.030% 10/15/47		03/13/2020	Citigroup Global Markets Inc.		3,338,332	2,940,000.00	49,924
670001-AE-6	NOVELIS CORP SERIES 144A		01/13/2020	Various		3,545,044	3,540,000.00	
62954H-AE-8	NXP BV NXP FDG NXP USA SERIES 144A	D	05/04/2020	Merrill Lynch, Pierce, Fenner		131,392	130,000.00	49
67098W-AA-9	OAK HILL CREDIT PARTNERS SERIES 2020-7A		09/24/2020	JP Morgan Securities Inc.		910,000	910,000.00	
67402F-AA-7	OAKTREE CLO LTD SERIES 2020-1A CLASS A 1	D	05/14/2020	Barclays Capital		9,345,000	9,345,000.00	
67515X-AA-2	OCEAN TRAILS CLO SERIES 2020-9A CLASS A1	D	07/31/2020	Barclays Capital Inc		3,660,000	3,660,000.00	
675711-AA-3	OCTAGON INVESTMENT PARTNERS SERIES 2017-	D	11/03/2020	SG Americas Securities Llc		3,436,200	3,450,000.00	2,160
68902V-AH-0	OTIS WORLDWIDE CORP SERIES WI		09/04/2020	Tax Free Exchange		419,997	420,000.00	4,486
68902V-AK-3	OTIS WORLDWIDE CORP SERIES WI		09/04/2020	Tax Free Exchange		2,199,805	2,200,000.00	2,978
69917A-AA-2	PARALLEL LTD SERIES 2020-1A CLASS A1 144	D	08/05/2020	Citigroup Global Markets Inc.		1,250,000	1,250,000.00	
70450Y-AG-8	PAYPAL HOLDINGS INC 1.650% 06/01/25		05/11/2020	Bank of America SecuritiesLLC		799,840	800,000.00	
693304-AY-3	PECO ENERGY CO 2.800% 06/15/50		06/01/2020	US BANCORP INVESTMENTS		4,575,374	4,580,000.00	
71427Q-AC-2	PERNOD RIC INTL FIN LLC SERIES 144A		09/28/2020	Bank of America SecuritiesLLC		647,710	665,000.00	
71568P-AN-9	PERUSAHAAN LISTRIK NEGAR SERIES 144A	D	10/13/2020	Various		5,553,090	5,400,000.00	47,250
718172-CP-2	PHILIP MORRIS INTL INC		05/22/2020	Citigroup Global Markets Inc.		301,431	300,000.00	455
742718-FH-7	PROCTER & GAMBLE CO THE		03/23/2020	Citigroup Global Markets Inc.		967,672	970,000.00	
74340X-BK-6	PROLOGIS LP 3.250% 10/01/26		01/23/2020	Tax Free Exchange		631,269	635,000.00	7,395
75513E-AD-3	RAYTHEON TECH CORP 2.250% 07/01/30		05/14/2020	Bank of America SecuritiesLLC		848,912	850,000.00	
913017-BT-5	RAYTHEON TECH CORP 4.500% 06/01/42		09/28/2020	JP Morgan Securities Inc.		3,793,260	3,000,000.00	44,625
758465-AC-2	REESE PARK CLO LTD SERIES 2020-1A CLASS	D	10/16/2020	Goldman Sachs Co.		9,700,000	9,700,000.00	
78015K-7H-1	ROYAL BANK OF CANADA SERIES MTN	A	06/03/2020	RBC Capital Markets		906,833	910,000.00	
78081B-AD-5	ROYALTY PHARMA PLC SERIES 144A	D	08/24/2020	Bank of America SecuritiesLLC		2,644,408	2,705,000.00	
781467-AC-9	RUMO LUXEMBOURG SARL SERIES 144A	D	06/30/2020	Morgan Stanley Co. Inc.		3,495,000	3,495,000.00	
80282K-BB-1	SANTANDER HOLDINGS USA		05/27/2020	Citigroup Global Markets Inc.		4,436,288	4,445,000.00	
81105D-AA-3	SCRIPPS ESCROW II INC SERIES 144A		12/17/2020	Various		1,804,075	1,780,000.00	
822582-CH-3	SHELL INTERNATIONAL FIN	D	09/28/2020	Various		9,071,427	9,015,000.00	47,125
824348-BJ-4	SHERWIN WILLIAMS CO 2.950% 08/15/29		01/29/2020	Various		6,415,915	6,205,000.00	78,812
830867-AA-5	SKYMILES IP LTD & DELTA AIR LI SERIES 14		09/28/2020	Various		1,502,316	1,470,000.00	696
83546D-AG-3	SONIC CAPITAL LLC SERIES 2020-1A CLASS A		01/15/2020	Barclays Capital		4,254,250	4,254,250.00	
83614X-AA-9	SOUND POINT CLO LTD SERIES 2020-1A CLASS	D	11/04/2020	Morgan Stanley Co. Inc.		2,407,200	2,400,000.00	18,659
842400-GU-1	SOUTHERN CAL EDISON 2.250% 06/01/30		03/04/2020	Barclays Capital		514,511	515,000.00	
84859B-AA-9	SPIRIT LOYALTY KY LTD IP SERIES 144A	D	09/09/2020	Various		1,220,940	1,200,000.00	
85236K-AD-4	STACK INFRASTRUCTURE ISSUER LL SERIES 20		08/24/2020	GUGGENHEIM CAPITAL MARKETS LLC		925,000	925,000.00	
853496-AH-0	STANDARD INDUSTRIES INC SERIES 144A		08/07/2020	Bank of America SecuritiesLLC		1,950,000	1,950,000.00	
85434V-AB-4	STANFORD HEALTH CARE 3.310% 08/15/30		03/25/2020	Morgan Stanley Co. Inc.		670,000	670,000.00	
858119-BK-5	STEEL DYNAMICS INC 3.450% 04/15/30		05/29/2020	Various		6,328,588	6,390,000.00	28,494
86765B-AP-4	SUNOCO LOGISTICS PARTNER		02/12/2020	Morgan Stanley Co. Inc.		85,860	80,000.00	1,566

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87020P-AK-3	SWEDBANK AB SERIES 144A	D	05/26/2020	Bank of America SecuritiesLLC		1,148,655	1,150,000.00	
871829-BJ-5	SYSCO CORPORATION 3.300% 02/15/50		09/04/2020	Merrill Lynch for Chicago Sett		1,977,831	2,085,000.00	4,587
87264A-AY-1	T MOBILE USA INC SERIES 144A		04/03/2020	Various		4,780,155	4,740,000.00	
87264A-BE-4	T MOBILE USA INC SERIES 144A		07/31/2020	Deutsche Bank Securities Inc		3,041,580	2,700,000.00	26,964
87264A-BH-7	T MOBILE USA INC SERIES 144A		09/22/2020	Barclays Capital Inc		195,052	190,000.00	1,104
87264A-BJ-3	T MOBILE USA INC SERIES 144A		09/22/2020	Barclays Capital Inc		594,613	570,000.00	4,118
87264A-BK-0	T MOBILE USA INC SERIES 144A		10/19/2020	Various		3,923,493	3,980,000.00	4,180
87264A-BM-6	T MOBILE USA INC SERIES 144A		10/19/2020	Deutsche Bank Securities Inc		378,206	390,000.00	787
87264A-BP-9	T MOBILE USA INC SERIES 144A		10/19/2020	Deutsche Bank Securities Inc		3,059,694	3,060,000.00	
87612E-BL-9	TARGET CORP 2.250% 04/15/25		06/16/2020	National Financial		922,173	864,000.00	4,212
878742-BG-9	TECK RESOURCES LIMITED	A	10/30/2020	Tax Free Exchange		6,381,313	6,400,000.00	83,200
880451-AZ-2	TENNESSEE GAS PIPELINE SERIES 144A		02/20/2020	Various		663,089	660,000.00	
88167A-AD-3	TEVA PHARMACEUTICALS NE	D	02/14/2020	Morgan Stanley Co. Inc.		240,000	250,000.00	544
88732J-AN-8	TIME WARNER CABLE INC 7.300% 07/01/38		09/28/2020	JP Morgan Securities Inc.		718,545	500,000.00	9,024
872540-AS-8	TJX COS INC 3.750% 04/15/27		06/02/2020	Barclays Capital Inc		205,110	180,000.00	1,181
89114Q-CH-9	TORONTO DOMINION BANK SERIES MTN	A	06/10/2020	Bony/Toronto Dominion Sec		899,955	900,000.00	
89788M-AB-8	TRUIST FINANCIAL CORP SERIES MTN		06/02/2020	Various		7,917,743	7,925,000.00	
872882-AE-5	TSMC GLOBAL LTD SERIES 144A	D	09/23/2020	Goldman Sachs Co.		2,397,768	2,400,000.00	
872882-AF-2	TSMC GLOBAL LTD SERIES 144A	D	09/23/2020	Goldman Sachs Co.		3,047,852	3,060,000.00	
90352J-AE-3	UBS GROUP FUNDING SWITZE SERIES 144A	D	05/26/2020	Goldman Sachs Co.		309,333	300,000.00	2,454
90265E-AU-4	UDR INC SERIES MTN 1.900% 03/15/33		11/30/2020	Bank of America SecuritiesLLC		6,472,570	6,500,000.00	
907818-FM-5	UNION PACIFIC CORP SERIES 144A		08/28/2020	Tax Free Exchange		4,152,033	4,200,000.00	
91324P-CP-5	UNITEDHEALTH GROUP INC		05/22/2020	Various		915,885	810,000.00	10,659
91324P-DW-9	UNITEDHEALTH GROUP INC		05/13/2020	Various		308,909	310,000.00	
91324P-DX-7	UNITEDHEALTH GROUP INC		05/13/2020	Barclays Capital Inc		297,471	300,000.00	
914886-AD-8	UNIV OF SOUTHERN CALIFOR SERIES A		01/30/2020	Morgan Stanley Co. Inc.		540,000	540,000.00	
91159H-HZ-6	US BANCORP 1.450% 05/12/25		05/08/2020	US BANCORP INVESTMENTS		2,017,677	2,020,000.00	
000000-00-0	US BANK 0.250% 10/07/25		10/06/2020	US Bank		125,000	125,000.00	
92212K-AB-2	VANTAGE DATA CENTERS LLC SERIES 2020-1A		09/22/2020	GUGGENHEIM CAPITAL MARKETS LLC		5,725,000	5,725,000.00	
92340L-AF-6	VEREIT OPERATING PARTNER		06/18/2020	Wells Fargo		1,373,144	1,385,000.00	
92343V-FE-9	VERIZON COMMUNICATIONS		03/17/2020	Goldman Sachs Co.		717,790	720,000.00	
92343V-FF-6	VERIZON COMMUNICATIONS		05/22/2020	Various		1,588,273	1,480,000.00	6,700
92343V-FT-6	VERIZON COMMUNICATIONS		11/10/2020	Goldman Sachs Co.		989,079	990,000.00	
92343V-FU-3	VERIZON COMMUNICATIONS		11/10/2020	Various		6,632,710	6,650,000.00	
92538C-AA-9	VERUS SECURITIZATION TRUST SERIES 2020-5		10/16/2020	Credit Suisse Securities (USA)		4,220,474	4,220,502.00	3,713
92564R-AE-5	VICI PROPERTIES NOTE SERIES 144A		12/16/2020	Various		2,518,705	2,409,000.00	33,550
92917K-AA-2	VOYA CLO LTD SERIES 2018-3A CLASS A1A 1	D	09/24/2020	Bank of America SecuritiesLLC		2,162,560	2,180,000.00	6,472
931142-ED-1	WALMART INC 3.550% 06/26/25		05/22/2020	US BANCORP INVESTMENTS		315,969	280,000.00	4,169
94949J-AA-3	WELLFLEET CLO LTD SERIES 2018-2A CLASS A	D	11/03/2020	Deutsche Bank		4,452,750	4,500,000.00	2,837
95000U-2L-6	WELLS FARGO & COMPANY SERIES MTN		03/23/2020	Wells Fargo Securities LLC		1,940,000	1,940,000.00	
95000U-2M-4	WELLS FARGO & COMPANY SERIES MTN		05/01/2020	Barclays Capital		6,437,708	4,935,000.00	24,052
95081Q-AN-4	WESCO DISTRIBUTION INC SERIES 144A		12/09/2020	Citigroup Global Markets Inc.		2,190,000	2,000,000.00	70,854
956708-AB-7	WEST VA HEALTH SYS OBL SERIES 2020		12/04/2020	Merrill Lynch, Pierce, Fenner		350,000	350,000.00	

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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
958102-AM-7	WESTERN DIGITAL CORP 4.750% 02/15/26		12/09/2020	Citigroup Global Markets Inc.		276,306	251,000.00	3,842
958667-AA-5	WESTERN MIDSTREAM OPERAT		02/14/2020	Various		1,580,595	1,610,000.00	6,514
958667-AC-1	WESTERN MIDSTREAM OPERAT		02/18/2020	Various		3,041,852	3,020,000.00	2,908
960386-AQ-3	WESTINGHOUSE AIR BRAKE		06/17/2020	Various		4,930,815	4,882,000.00	
96466C-AA-6	WHITEBOX CLO I LTD SERIES 2020-2A CLASS	D	08/21/2020	JP Morgan Securities Inc.		2,070,000	2,070,000.00	
98212B-AJ-2	WPX ENERGY INC 5.250% 10/15/27		12/10/2020	Various		3,706,000	3,600,000.00	33,262
98212B-AM-5	WPX ENERGY INC 5.875% 06/15/28		09/11/2020	Goldman Sachs Co.		181,288	180,000.00	2,564
98313R-AH-9	WYNN MACAU LTD SERIES 144A	D	12/15/2020	Various		1,137,000	1,100,000.00	19,938
984851-AG-0	YARA INTERNATIONAL ASA SERIES 144A	D	05/28/2020	J.P. Morgan Securities LLC		2,405,000	2,405,000.00	
988498-AM-3	YUM BRANDS INC SERIES 144A		12/09/2020	Goldman Sachs Co.		2,220,000	2,000,000.00	30,139
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	673,612,536	645,457,154.00	3,151,376
29278N-AS-2	ENERGY TRANSFER PARTNERS SERIES F HYB		02/26/2020	Various		5,724,275	5,700,000.00	2,378
4899999	Subtotal - Bonds - Hybrid Securities				X X X	5,724,275	5,700,000.00	2,378
8399997	Subtotal - Bonds - Part 3				X X X	1,039,129,362	995,228,585.00	3,675,087
8399998	Summary Item from Part 5 for Bonds				X X X	468,948,809	446,513,504.28	803,407
8399999	Total - Bonds				X X X	1,508,078,171	1,441,742,089	4,478,494
000000-00-0	RREEF AMERICA REIT II		10/01/2020	Direct	320,379.320	40,431,882		
9199999	Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other				X X X	40,431,882	X X X	
000000-00-0	BLACKROCK MSCI ACWI IMI INDEX FUND		12/31/2020	Direct	8,201.580	185,690		
9499999	Common Stocks - Mutual Funds				X X X	185,690	X X X	
9799997	Subtotal - Common Stocks - Part 3				X X X	40,617,572	X X X	
9799999	Total - Common Stocks				X X X	40,617,572	X X X	
9899999	Total - Preferred and Common Stocks				X X X	40,617,572	X X X	
9999999	Totals				X X X	1,548,695,743	X X X	4,478,494

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Ident-ification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
36179S-NT-0	GNMA II POOL MA4002	2.	12/01/2020	Paydown		3,411,807	3,411,807.00	3,344,771	3,345,269		66,539		66,539		3,411,807				57,110	10/20/2046
36179S-SN-8	GNMA II POOL MA4125	2.	12/01/2020	Paydown		3,218,618	3,218,618.00	3,155,377	3,155,863		62,754		62,754		3,218,618				52,521	12/20/2046
36179U-GC-0	GNMA II POOL MA5595	4.	12/01/2020	Paydown		3,163,925	3,163,925.00	3,224,979	3,223,605		(59,680)		(59,680)		3,163,925				64,748	11/20/2048
36179U-H5-4	GNMA II POOL MA5652	4.	12/01/2020	Paydown		3,654,520	3,654,520.00	3,785,569	3,782,164		(127,644)		(127,644)		3,654,520				77,308	12/20/2048
36241K-JL-3	GNMA POOL # 782067	7.	12/01/2020	Paydown		8,820	8,820.00	9,203	9,087		(267)		(267)		8,820				344	11/15/2032
36216A-JF-9	GNMA POOL # 158762	8.0	12/01/2020	Paydown		705	705.00	720	710		(5)		(5)		705				31	06/15/2028
36203C-4X-7	GNMA POOL # 345638	8.0	12/01/2020	Paydown		38	38.00	39	39						38				1	06/15/2026
36203C-5U-2	GNMA POOL # 345659	7.5	12/01/2020	Paydown		1,162	1,162.00	1,167	1,164		(2)		(2)		1,162				48	05/15/2026
36203N-D4-7	GNMA POOL # 353923	8.0	12/01/2020	Paydown		2,263	2,263.00	2,311	2,278		(15)		(15)		2,263				99	10/15/2027
36204K-UB-7	GNMA POOL # 372378	7.5	12/01/2020	Paydown		33	33.00	33	33						33				2	10/15/2026
36204Q-B9-0	GNMA POOL # 376364	6.0	12/01/2020	Paydown		1,377	1,377.00	1,441	1,399		(23)		(23)		1,377				48	01/15/2024
36204R-KR-8	GNMA POOL # 377504	8.0	08/01/2020	Paydown		246	246.00	251	247		(1)		(1)		246				13	02/15/2027
36204R-RQ-3	GNMA POOL # 377695	7.5	12/01/2020	Paydown		1,153	1,153.00	1,159	1,154		(1)		(1)		1,153				59	02/15/2026
36205R-4E-4	GNMA POOL # 398721	7.5	12/01/2020	Paydown		53	53.00	54	53						53				2	06/15/2026
36205T-Y2-3	GNMA POOL # 400429	7.5	12/01/2020	Paydown		326	326.00	328	326						326				13	03/15/2026
36206D-N4-5	GNMA POOL # 408211	7.5	12/01/2020	Paydown		103	103.00	104	104						103				4	02/15/2026
36206D-PW-1	GNMA POOL # 408237	7.5	12/01/2020	Paydown		1,953	1,953.00	1,962	1,952		1		1		1,953				80	03/15/2026
36206G-NM-8	GNMA POOL # 410896	7.5	12/01/2020	Paydown		757	757.00	761	758		(1)		(1)		757				31	01/15/2026
36206H-NK-0	GNMA POOL # 411794	8.0	12/01/2020	Paydown		153	153.00	156	155		(2)		(2)		153				7	06/15/2027
36206H-3K-2	GNMA POOL # 412202	7.5	12/01/2020	Paydown		24	24.00	24	24						24				1	01/15/2026
36206H-5F-1	GNMA POOL # 412246	7.5	12/01/2020	Paydown		122	122.00	122	122						122				5	06/15/2026
36206L-6A-2	GNMA POOL # 414965	7.5	12/01/2020	Paydown		19,877	19,877.00	19,967	19,868		9		9		19,877				716	01/15/2026
36206N-BB-0	GNMA POOL # 415934	7.5	12/01/2020	Paydown		34	34.00	34	34						34				2	03/15/2026
36206N-JZ-9	GNMA POOL # 416180	7.5	12/01/2020	Paydown		35	35.00	35	35						35				2	03/15/2026
36206N-KM-6	GNMA POOL # 416200	7.5	12/01/2020	Paydown		480	480.00	482	479						480				20	04/15/2026
36206P-AS-9	GNMA POOL # 416817	7.5	12/01/2020	Paydown		523	523.00	525	523						523				22	01/15/2026
36206P-PG-9	GNMA POOL # 417223	7.5	12/01/2020	Paydown		3,735	3,735.00	3,752	3,733		2		2		3,735				168	01/15/2026
36206P-PV-6	GNMA POOL # 417236	7.5	12/01/2020	Paydown		20	20.00	20	20						20				1	02/15/2026
36206P-UQ-1	GNMA POOL # 417391	7.5	12/01/2020	Paydown		66	66.00	66	66						66				3	05/15/2026
36206U-K5-7	GNMA POOL # 421616	7.5	12/01/2020	Paydown		1,801	1,801.00	1,809	1,800		1		1		1,801				123	05/15/2026
36206U-PY-9	GNMA POOL # 421739	7.5	12/01/2020	Paydown		16	16.00	16	16						16				1	06/15/2026
36206U-QC-6	GNMA POOL # 421751	7.5	12/01/2020	Paydown		997	997.00	1,002	999		(2)		(2)		997				41	07/15/2026
36206U-QU-6	GNMA POOL # 421767	7.5	12/01/2020	Paydown		26	26.00	26	26						26				1	08/15/2026
36206U-TU-3	GNMA POOL # 421863	7.5	12/01/2020	Paydown		987	987.00	991	986						987				45	04/15/2026
36206U-2F-5	GNMA POOL # 422074	7.5	12/01/2020	Paydown		398	398.00	399	399		(1)		(1)		398				16	12/15/2026
36206V-JP-3	GNMA POOL # 422470	7.5	12/01/2020	Paydown		14	14.00	14	14						14					03/15/2026
36206V-KY-2	GNMA POOL # 422511	7.5	12/01/2020	Paydown		24	24.00	24	24						24				1	03/15/2026
36206V-MJ-3	GNMA POOL # 422561	8.0	12/01/2020	Paydown		88	88.00	90	88						88				4	04/15/2026
36206V-4W-4	GNMA POOL # 423037	8.0	12/01/2020	Paydown		325	325.00	332	327		(3)		(3)		325				12	03/15/2026
36206V-6E-2	GNMA POOL # 423069	8.0	12/01/2020	Paydown		262	262.00	267	264		(3)		(3)		262				11	07/15/2027
36206W-MB-8	GNMA POOL # 423454	7.5	12/01/2020	Paydown		22	22.00	23	22						22				1	01/15/2026
36206W-ZC-2	GNMA POOL # 423839	7.5	12/01/2020	Paydown		29	29.00	29	29						29				1	07/15/2026
36206W-5W-1	GNMA POOL # 423961	7.5	12/01/2020	Paydown		1,377	1,377.00	1,384	1,377						1,377				57	08/15/2026

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Ident-ification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
36206X-CH-4	GNMA POOL # 424072 7.5		10/01/2020	Paydown		5,828	5,828.00	6,073	5,941		(112)		(112)		5,828				357	04/15/2031
36207A-HR-6	GNMA POOL # 426040 7.5		12/01/2020	Paydown		560	560.00	562	560						560				23	04/15/2026
36207A-KN-1	GNMA POOL # 426101 7.5		12/01/2020	Paydown		47	47.00	47	47						47				2	04/15/2026
36207E-AR-5	GNMA POOL # 429416 7.5		12/01/2020	Paydown		366	366.00	368	366						366				15	04/15/2026
36207E-NB-6	GNMA POOL # 429786 6.0		12/01/2020	Paydown		4,245	4,245.00	4,394	4,370		(126)		(126)		4,245				136	12/15/2033
36207F-Y2-1	GNMA POOL # 431029 7.5		12/01/2020	Paydown		40	40.00	40	40						40				2	07/15/2026
36207F-6R-7	GNMA POOL # 431180 7.5		12/01/2020	Paydown		37	37.00	37	37						37				2	09/15/2026
36207H-UZ-8	GNMA POOL # 432700 7.5		12/01/2020	Paydown		33	33.00	34	33						33				2	06/15/2026
36207J-CN-1	GNMA POOL # 433077 7.5		12/01/2020	Paydown		10	10.00	10	10						10				1	07/15/2026
36207J-DT-7	GNMA POOL # 433114 7.5		11/01/2020	Paydown		527	527.00	530	527						527				21	07/15/2026
36207J-M8-3	GNMA POOL # 433383 8.0		12/01/2020	Paydown		45	45.00	46	46						45				2	01/15/2027
36207K-3C-2	GNMA POOL # 434695 7.5		12/01/2020	Paydown		9,616	9,616.00	10,298	9,919		(302)		(302)		9,616				413	02/15/2030
36207L-FY-9	GNMA POOL # 434983 7.5		12/01/2020	Paydown		64	64.00	66	65		(1)		(1)		64				2	12/15/2030
36207M-AT-3	GNMA POOL # 435718 7.5		12/01/2020	Paydown		38	38.00	38	38						38				2	12/15/2026
36207N-AG-9	GNMA POOL # 436607 8.0		12/01/2020	Paydown		403	403.00	412	407		(3)		(3)		403				18	06/15/2026
36207R-EU-5	GNMA POOL # 437447 8.0		12/01/2020	Paydown		32,091	32,091.00	32,803	32,473		(381)		(381)		32,091				1,548	11/15/2026
36207R-KK-0	GNMA POOL # 439598 8.0		12/01/2020	Paydown		1,082	1,082.00	1,106	1,096		(13)		(13)		1,082				47	07/15/2027
36207R-KM-6	GNMA POOL # 439600 8.0		12/01/2020	Paydown		1,679	1,679.00	1,715	1,689		(10)		(10)		1,679				74	07/15/2027
36207U-BG-2	GNMA POOL # 442039 7.5		12/01/2020	Paydown		112	112.00	113	112						112				5	10/15/2026
36207U-B9-8	GNMA POOL # 442064 7.5		12/01/2020	Paydown		31	31.00	31	31						31				2	10/15/2026
36207U-2D-9	GNMA POOL # 442772 8.0		12/01/2020	Paydown		52	52.00	54	53		(1)		(1)		52				2	06/15/2030
36207W-4C-5	GNMA POOL # 444619 8.0		12/01/2020	Paydown		1,314	1,314.00	1,342	1,324		(10)		(10)		1,314				58	03/15/2027
36207Y-QU-7	GNMA POOL # 446067 8.0		12/01/2020	Paydown		1,497	1,497.00	1,529	1,508		(10)		(10)		1,497				67	01/15/2028
36208D-DL-6	GNMA POOL # 447507 8.0		12/01/2020	Paydown		1,342	1,342.00	1,371	1,352		(10)		(10)		1,342				50	04/15/2027
36208D-FZ-3	GNMA POOL # 447584 8.0		12/01/2020	Paydown		154	154.00	158	155		(1)		(1)		154				7	05/15/2027
36208E-VV-2	GNMA POOL # 448928 8.0		12/01/2020	Paydown		2,186	2,186.00	2,233	2,201		(15)		(15)		2,186				97	06/15/2028
36208J-UE-0	GNMA POOL # 452481 8.0		12/01/2020	Paydown		856	856.00	874	861		(5)		(5)		856				38	09/15/2027
36208R-SD-7	GNMA POOL # 458716 8.0		12/01/2020	Paydown		613	613.00	626	617		(4)		(4)		613				27	01/15/2028
36208T-GM-6	GNMA POOL # 460204 7.5		12/01/2020	Paydown		194	194.00	200	196		(2)		(2)		194				8	04/15/2028
36208W-DX-8	GNMA POOL # 462818 6.5		12/01/2020	Paydown		4,674	4,674.00	4,876	4,756		(82)		(82)		4,674				172	06/15/2028
36209E-YJ-5	GNMA POOL # 469713 8.0		12/01/2020	Paydown		1,260	1,260.00	1,287	1,269		(9)		(9)		1,260				55	11/15/2028
36209G-M9-5	GNMA POOL # 471184 6.5		12/01/2020	Paydown		348	348.00	363	354		(5)		(5)		348				12	04/15/2028
36209J-7D-7	GNMA POOL # 473492 6.5		12/01/2020	Paydown		644	644.00	672	656		(12)		(12)		644				23	04/15/2028
36209N-4V-1	GNMA POOL # 477036 8.0		12/01/2020	Paydown		850	850.00	885	865		(15)		(15)		850				37	04/15/2030
36209R-FH-1	GNMA POOL # 479068 7.5		12/01/2020	Paydown		545	545.00	568	555		(10)		(10)		545				22	01/15/2030
36209R-LJ-0	GNMA POOL # 479229 8.0		12/01/2020	Paydown		26	26.00	27	26						26				1	03/15/2030
36209R-NE-9	GNMA POOL # 479289 8.0		12/01/2020	Paydown		22	22.00	22	22						22				1	04/15/2030
36209R-ZR-7	GNMA POOL # 479652 7.5		12/01/2020	Paydown		3,542	3,542.00	3,659	3,592		(50)		(50)		3,542				71	10/15/2030
36209S-U4-1	GNMA POOL # 480403 8.0		12/01/2020	Paydown		213	213.00	218	215		(1)		(1)		213				9	08/15/2028
36209S-V7-3	GNMA POOL # 480438 8.0		12/01/2020	Paydown		375	375.00	383	378		(3)		(3)		375				17	07/15/2028
36209Y-EA-2	GNMA POOL # 485329 7.5		12/01/2020	Paydown		1,149	1,149.00	1,205	1,175		(26)		(26)		1,149				47	03/15/2031
36209Y-PN-2	GNMA POOL # 485629 7.5		12/01/2020	Paydown		827	827.00	862	844		(16)		(16)		827				34	07/15/2031
36209Y-RT-7	GNMA POOL # 485698 7.5		12/01/2020	Paydown		5	5.00	5	5						5					08/15/2031

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Ident-ification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
36210A-BK-2	GNMA POOL # 486142 7.5		12/01/2020	Paydown		4,704	4,704.00	4,859	4,772		(68)		(68)		4,704				154	10/15/2030
36210Q-GV-8	GNMA POOL # 498912 7.5		12/01/2020	Paydown		231	231.00	238	234		(3)		(3)		231				9	11/15/2029
36210U-5Y-5	GNMA POOL # 503163 7.5		12/01/2020	Paydown		342	342.00	357	351		(8)		(8)		342				14	05/15/2030
36210Y-JX-4	GNMA POOL # 506178 7.5		12/01/2020	Paydown		1,381	1,381.00	1,439	1,405		(25)		(25)		1,381				57	02/15/2030
36211A-6K-7	GNMA POOL # 507674 8.0		12/01/2020	Paydown		329	329.00	343	335		(6)		(6)		329				14	04/15/2030
36211B-VG-6	GNMA POOL # 508315 7.5		12/01/2020	Paydown		11	11.00	11	11						11				1	02/15/2030
36211J-Q5-9	GNMA POOL # 514476 8.0		12/01/2020	Paydown		469	469.00	488	478		(10)		(10)		469				21	09/15/2029
36211L-E5-7	GNMA POOL # 515956 8.0		12/01/2020	Paydown		318	318.00	331	323		(5)		(5)		318				14	10/15/2029
36211N-RG-5	GNMA POOL # 518087 7.5		12/01/2020	Paydown		1,043	1,043.00	1,078	1,057		(14)		(14)		1,043				48	09/15/2029
36211Q-HV-6	GNMA POOL # 519644 7.5		12/01/2020	Paydown		7	7.00	7	7						7					11/15/2030
36211Q-WG-2	GNMA POOL # 520047 7.5		12/01/2020	Paydown		173	173.00	180	178		(6)		(6)		173				7	06/15/2031
36211Q-XN-6	GNMA POOL # 520085 7.5		12/01/2020	Paydown		766	766.00	799	794		(28)		(28)		766				29	01/15/2030
36211S-JB-4	GNMA POOL # 521458 7.5		12/01/2020	Paydown		325	325.00	339	331		(6)		(6)		325				13	01/15/2030
36211S-K9-7	GNMA POOL # 521520 7.5		11/01/2020	Paydown		2,248	2,248.00	2,317	2,275		(27)		(27)		2,248				150	10/15/2029
36211W-MD-7	GNMA POOL # 525156 7.5		12/01/2020	Paydown		254	254.00	265	259		(5)		(5)		254				11	05/15/2030
36212B-L8-4	GNMA POOL # 528751 7.5		12/01/2020	Paydown		868	868.00	904	883		(16)		(16)		868				35	05/15/2030
36212C-GQ-8	GNMA POOL # 529507 7.5		12/01/2020	Paydown		827	827.00	862	843		(15)		(15)		827				34	09/15/2030
36212D-AT-6	GNMA POOL # 530218 7.5		12/01/2020	Paydown		248	248.00	258	252		(5)		(5)		248				10	12/15/2030
36212D-HS-1	GNMA POOL # 530441 7.5		12/01/2020	Paydown		459	459.00	478	468		(9)		(9)		459				19	03/15/2031
36212E-JJ-7	GNMA POOL # 531365 7.5		12/01/2020	Paydown		399	399.00	419	417		(18)		(18)		399				16	09/15/2030
36212F-H9-8	GNMA POOL # 532256 8.0		12/01/2020	Paydown		106	106.00	111	108		(2)		(2)		106				5	05/15/2030
36212F-KK-9	GNMA POOL # 532298 8.0		12/01/2020	Paydown		38	38.00	39	39		(1)		(1)		38				2	06/15/2030
36212M-AU-3	GNMA POOL # 537419 7.5		12/01/2020	Paydown		455	455.00	474	464		(9)		(9)		455				19	03/15/2031
36212M-QL-6	GNMA POOL # 537859 7.5		12/01/2020	Paydown		1,035	1,035.00	1,086	1,057		(23)		(23)		1,035				43	11/15/2030
36212M-4Q-9	GNMA POOL # 538231 7.5		12/01/2020	Paydown		13,414	13,414.00	13,855	13,743		(329)		(329)		13,414				653	08/15/2031
36212M-5D-7	GNMA POOL # 538244 7.5		12/01/2020	Paydown		951	951.00	991	970		(19)		(19)		951				59	09/15/2031
36212P-2M-3	GNMA POOL # 539980 7.5		12/01/2020	Paydown		16	16.00	16	16						16				1	09/15/2030
36212Q-G6-1	GNMA POOL # 540321 6.5		08/01/2020	Paydown		19,103	19,103.00	20,094	19,582		(479)		(479)		19,103				810	04/15/2031
36212S-ZD-1	GNMA POOL # 542640 7.5		12/01/2020	Paydown		763	763.00	795	786		(23)		(23)		763				36	03/15/2031
36212V-W7-0	GNMA POOL # 545270 7.5		12/01/2020	Paydown		89	89.00	93	91		(2)		(2)		89				4	01/15/2031
36212X-S4-8	GNMA POOL # 546939 7.5		12/01/2020	Paydown		11	11.00	11	11						11				1	07/15/2031
36213B-H4-7	GNMA POOL # 549351 7.5		12/01/2020	Paydown		298	298.00	310	304		(6)		(6)		298				12	07/15/2031
36213F-MS-9	GNMA POOL # 553069 6.0		12/01/2020	Paydown		9,176	9,176.00	9,499	9,387		(211)		(211)		9,176				317	02/15/2033
36213F-PK-3	GNMA POOL # 553126 6.0		12/01/2020	Paydown		6,495	6,495.00	6,723	6,616		(121)		(121)		6,495				266	03/15/2033
36213F-ZG-1	GNMA POOL # 553443 7.5		12/01/2020	Paydown		4,071	4,071.00	4,359	4,224		(153)		(153)		4,071				169	07/15/2032
36213J-PT-6	GNMA POOL # 555834 7.5		09/01/2020	Paydown		880	880.00	917	898		(18)		(18)		880				27	07/15/2031
36213Q-3B-3	GNMA POOL # 561594 6.0		12/01/2020	Paydown		161	161.00	167	166		(5)		(5)		161				5	09/15/2031
36213R-2R-7	GNMA POOL # 562484 6.0		12/01/2020	Paydown		12,026	12,026.00	12,448	12,377		(351)		(351)		12,026				239	02/15/2034
36213T-F9-9	GNMA POOL # 563692 6.0		12/01/2020	Paydown		533	533.00	552	547		(14)		(14)		533				18	12/15/2032
36213U-ML-1	GNMA POOL # 564763 8.0		12/01/2020	Paydown		9,515	9,515.00	9,907	9,706		(191)		(191)		9,515				554	08/15/2031
36213W-Q3-3	GNMA POOL # 566674 7.5		12/01/2020	Paydown		32	32.00	33	33		(1)		(1)		32				2	07/15/2031
36200T-WB-0	GNMA POOL # 572242 6.0		12/01/2020	Paydown		150	150.00	155	153		(3)		(3)		150				5	03/15/2034
36200W-HK-0	GNMA POOL # 574534 5.0		12/01/2020	Paydown		15,150	15,150.00	15,124	15,124		27		27		15,150				187	04/15/2034

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Ident-ification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
36200X-VL-0	GNMA POOL # 575819	6.0	12/01/2020	Paydown		506	506.00	524	516		(10)		(10)		506				26	03/15/2034
36201B-L9-5	GNMA POOL # 578252	6.0	12/01/2020	Paydown		398	398.00	413	406		(8)		(8)		398				16	11/15/2032
36201F-7B-7	GNMA POOL # 582390	7.5	12/01/2020	Paydown		756	756.00	810	784		(28)		(28)		756				31	09/15/2032
36201H-JX-2	GNMA POOL # 583578	7.5	12/01/2020	Paydown		1,026	1,026.00	1,099	1,063		(37)		(37)		1,026				42	04/15/2032
36201M-VU-3	GNMA POOL # 587527	6.0	12/01/2020	Paydown		3,713	3,713.00	3,885	3,802		(89)		(89)		3,713				140	10/15/2032
36201T-GP-6	GNMA POOL # 592506	5.5	12/01/2020	Paydown		19,487	19,487.00	19,921	19,775		(288)		(288)		19,487				499	04/15/2033
36200B-YJ-0	GNMA POOL # 596613	6.0	12/01/2020	Paydown		5,573	5,573.00	5,769	5,725		(153)		(153)		5,573				183	10/15/2032
36200D-6P-3	GNMA POOL # 598578	6.0	12/01/2020	Paydown		2,683	2,683.00	2,778	2,757		(73)		(73)		2,683				88	01/15/2033
36200F-LR-7	GNMA POOL # 599836	6.0	12/01/2020	Paydown		60	60.00	62	61		(1)		(1)		60				2	01/15/2033
36200G-K2-1	GNMA POOL # 600713	6.0	12/01/2020	Paydown		175	175.00	181	178		(3)		(3)		175				6	12/15/2033
36200J-BD-1	GNMA POOL # 602236	6.0	12/01/2020	Paydown		515	515.00	533	532		(17)		(17)		515				17	04/15/2033
36200K-SA-6	GNMA POOL # 603613	6.5	12/01/2020	Paydown		2,252	2,252.00	2,369	2,321		(69)		(69)		2,252				83	05/15/2033
36200K-T7-2	GNMA POOL # 603674	6.0	12/01/2020	Paydown		1,253	1,253.00	1,297	1,289		(36)		(36)		1,253				38	05/15/2033
36200M-Y7-2	GNMA POOL # 604734	6.5	12/01/2020	Paydown		611	611.00	643	629		(18)		(18)		611				22	10/15/2033
36200M-Y8-0	GNMA POOL # 604735	6.0	12/01/2020	Paydown		4,547	4,547.00	4,707	4,645		(97)		(97)		4,547				168	10/15/2033
36200N-CE-9	GNMA POOL # 604969	6.0	12/01/2020	Paydown		17,222	17,222.00	17,828	17,720		(498)		(498)		17,222				524	01/15/2034
36200N-J9-3	GNMA POOL # 605188	5.0	12/01/2020	Paydown		43,461	43,461.00	43,386	43,383		78		78		43,461				1,374	04/15/2034
36200N-RJ-2	GNMA POOL # 605389	5.0	12/01/2020	Paydown		65,743	65,743.00	65,630	65,626		116		116		65,743				1,932	04/15/2034
36200N-TS-0	GNMA POOL # 605461	5.0	12/01/2020	Paydown		17,749	17,749.00	17,624	17,645		104		104		17,749				515	06/15/2034
36202U-HU-0	GNMA POOL # 609643	6.0	12/01/2020	Paydown		5,312	5,312.00	5,499	5,438		(125)		(125)		5,312				137	05/15/2033
36202V-UU-3	GNMA POOL # 610895	6.0	12/01/2020	Paydown		565	565.00	585	576		(10)		(10)		565				9	06/15/2033
36202W-JL-4	GNMA POOL # 611467	6.0	12/01/2020	Paydown		16,231	16,231.00	16,802	16,544		(313)		(313)		16,231				627	04/15/2033
36202X-KL-0	GNMA POOL # 612399	6.0	12/01/2020	Paydown		90	90.00	93	92		(2)		(2)		90				3	12/15/2033
36290N-2B-7	GNMA POOL # 613770	6.0	12/01/2020	Paydown		64,787	64,787.00	67,064	65,970		(1,183)		(1,183)		64,787				1,908	05/15/2033
36290Y-6F-0	GNMA POOL # 621970	6.0	12/01/2020	Paydown		22,940	22,940.00	23,747	23,565		(625)		(625)		22,940				614	02/15/2034
36291C-MR-3	GNMA POOL # 624168	6.0	12/01/2020	Paydown		742	742.00	768	764		(22)		(22)		742				24	12/15/2033
36291E-7M-7	GNMA POOL # 626500	6.0	12/01/2020	Paydown		605	605.00	626	620		(15)		(15)		605				20	03/15/2034
36291K-X5-1	GNMA POOL # 630800	6.0	12/01/2020	Paydown		23,206	23,206.00	24,069	23,938		(732)		(732)		23,206				763	08/15/2034
36225A-KZ-2	GNMA POOL # 780312	6.0	12/01/2020	Paydown		1,613	1,613.00	1,688	1,646		(33)		(33)		1,613				54	01/15/2026
36225A-PE-4	GNMA POOL # 780421	7.5	12/01/2020	Paydown		43	43.00	43	43						43				2	08/15/2026
36225B-AK-4	GNMA POOL # 780910	8.0	12/01/2020	Paydown		243	243.00	248	246		(3)		(3)		243				12	11/15/2028
36225B-ET-1	GNMA POOL # 781046	6.0	12/01/2020	Paydown		19,381	19,381.00	20,096	19,824		(443)		(443)		19,381				647	06/15/2029
36225B-KL-1	GNMA POOL # 781199	7.5	12/01/2020	Paydown		2,212	2,212.00	2,369	2,308		(96)		(96)		2,212				88	07/15/2030
36225B-PV-4	GNMA POOL # 781336	6.0	12/01/2020	Paydown		5,796	5,796.00	6,010	5,943		(147)		(147)		5,796				227	10/15/2031
36225B-RK-6	GNMA POOL # 781390	7.5	12/01/2020	Paydown		6,856	6,856.00	7,343	7,189		(333)		(333)		6,856				272	01/15/2032
36225B-TQ-1	GNMA POOL # 781459	6.0	12/01/2020	Paydown		31,841	31,841.00	33,015	32,666		(825)		(825)		31,841				1,115	06/15/2032
36225B-UH-9	GNMA POOL # 781484	6.0	12/01/2020	Paydown		32,756	32,756.00	33,964	33,617		(860)		(860)		32,756				1,101	08/15/2032
36225B-WZ-7	GNMA POOL # 781564	6.0	12/01/2020	Paydown		38,209	38,209.00	39,617	39,182		(974)		(974)		38,209				1,412	02/15/2033
36225B-XQ-6	GNMA POOL # 781587	6.0	12/01/2020	Paydown		44,914	44,914.00	46,570	45,991		(1,078)		(1,078)		44,914				1,491	02/15/2033
36225B-YC-6	GNMA POOL # 781607	6.0	12/01/2020	Paydown		28,099	28,099.00	29,136	28,865		(766)		(766)		28,099				954	03/15/2033
36225B-ZP-6	GNMA POOL # 781650	6.0	12/01/2020	Paydown		47,521	47,521.00	49,263	48,763		(1,242)		(1,242)		47,521				1,656	08/15/2033
36241K-JP-4	GNMA POOL # 782070	7.0	12/01/2020	Paydown		7,086	7,086.00	7,393	7,311		(225)		(225)		7,086				253	06/15/2032
36241K-JQ-2	GNMA POOL # 782071	7.0	12/01/2020	Paydown		24,853	24,853.00	25,933	25,626		(772)		(772)		24,853				974	05/15/2033

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Ident-ification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
36241K-JR-0	GNMA POOL # 782072 7.0		12/01/2020	Paydown		17,797	17,797.00	18,574	18,404		(607)		(607)		17,797				700	07/15/2033
36241K-JS-8	GNMA POOL # 782073 7.0		12/01/2020	Paydown		2,808	2,808.00	2,930	2,898		(90)		(90)		2,808				104	03/15/2032
36241K-JT-6	GNMA POOL # 782074 7.0		12/01/2020	Paydown		39,211	39,211.00	40,925	40,441		(1,230)		(1,230)		39,211				1,626	01/15/2033
36202E-5E-5	GNMA POOL # 004445 4.0		12/01/2020	Paydown		84,708	84,708.00	80,499	81,008		3,700		3,700		84,708				2,034	05/20/2039
36202F-JR-8	GNMA POOL # 004772 5.0		12/01/2020	Paydown		746,820	746,820.00	798,104	792,695		(45,875)		(45,875)		746,820				21,917	08/20/2040
36291L-W9-2	GNMA POOL # 631672 6.0		12/01/2020	Paydown		22,623	22,623.00	23,457	23,111		(488)		(488)		22,623				872	09/15/2034
36295R-MJ-4	GNMA POOL # 678161 5.0		12/01/2020	Paydown		4,980	4,980.00	4,857	4,892		88		88		4,980				136	06/15/2038
36296B-6Z-0	GNMA POOL # 686788 5.0		12/01/2020	Paydown		12,676	12,676.00	12,363	12,451		224		224		12,676				346	06/15/2038
36296G-R4-5	GNMA POOL # 690907 5.0		12/01/2020	Paydown		5,574	5,574.00	5,437	5,476		99		99		5,574				47	06/15/2038
36296K-LG-5	GNMA POOL # 693427 5.0		12/01/2020	Paydown		1,554	1,554.00	1,515	1,526		27		27		1,554				42	06/15/2038
36230M-EP-8	GNMA POOL # 752842 3.9		12/01/2020	Paydown		1,179,978	1,179,978.00	1,181,084	1,179,405		573		573		1,179,978				25,409	07/15/2025
36241K-JG-4	GNMA POOL # 782063 7.0		12/01/2020	Paydown		5,636	5,636.00	5,893	5,780		(144)		(144)		5,636				256	03/15/2032
36241K-J6-6	GNMA POOL # 782085 7.0		12/01/2020	Paydown		49,044	49,044.00	50,541	50,226		(1,182)		(1,182)		49,044				1,859	11/15/2033
36241K-J7-4	GNMA POOL # 782086 7.0		12/01/2020	Paydown		9,779	9,779.00	10,124	10,027		(248)		(248)		9,779				372	11/15/2031
36241K-XY-9	GNMA POOL # 782495 5.5		12/01/2020	Paydown		181,671	181,671.00	195,580	193,850		(12,180)		(12,180)		181,671				5,907	12/15/2038
38378F-W8-9	GOVERNMENT NATIONAL		12/01/2020	Paydown		1,980,338	1,980,338.00	1,961,077	1,961,520		18,818		18,818		1,980,338				26,642	07/20/2042
62888W-AC-0	NCUA GUARANTEED NOTE		10/06/2020	Paydown		97,691	97,691.00	97,450	97,663		11		11		97,674		17	17	1,019	12/08/2020
83162C-B5-1	SMALL BUSINESS ADMINIS		10/01/2020	Paydown		39,358	39,358.00	39,358	39,358						39,358				935	04/01/2039
912810-RM-2	UNITED STATES TREASUR		12/02/2020	Goldman Sachs Co.		1,283,711	1,000,000.00	999,375	999,401		26		26		999,426		284,285	284,285	31,492	05/15/2045
912810-SG-4	US TREASURY INFL IX N/B		12/03/2020	Various		5,545,489	3,850,000.00	3,952,296	4,023,138	(72,541)	(2,346)		(74,887)		3,948,251		1,597,238	1,597,238	51,342	02/15/2049
912828-YV-6	US TREASURY N B 1.500		10/27/2020	JP Morgan Securities Inc.		2,184,406	2,080,000.00	2,058,225	2,058,327		3,501		3,501		2,061,828		122,578	122,578	28,387	11/30/2024
912828-YS-3	US TREASURY N B 1.750		02/14/2020	Various		9,054,395	8,970,000.00	8,860,440	8,860,786		897		897		8,861,683		192,713	192,713	34,518	11/15/2029
912828-V7-2	US TREASURY N B 1.875		05/21/2020	Citigroup Global Markets Inc.		5,246,027	5,100,000.00	4,990,031	5,041,136		10,745		10,745		5,051,881		194,146	194,146	77,236	01/31/2022
912828-X4-7	US TREASURY N B 1.875		05/21/2020	RBC Capital Markets		5,184,523	5,020,000.00	5,030,412	5,024,822		(772)		(772)		5,024,050		160,473	160,473	52,690	04/30/2022
912828-J2-7	US TREASURY N B 2.000		03/04/2020	Bank of America SecuritiesLLC		15,860,327	14,940,000.00	14,220,429	14,401,277		17,221		17,221		14,418,498		1,441,829	1,441,829	164,997	02/15/2025
912828-XT-2	US TREASURY N B 2.000		05/21/2020	Goldman Sachs Co.		27,465,871	25,700,000.00	24,479,250	24,759,695		78,146		78,146		24,837,840		2,628,031	2,628,031	244,361	05/31/2024
912810-SJ-8	US TREASURY N B 2.250		02/05/2020	Various		1,085,095	1,040,000.00	1,017,088	1,017,107		59		59		1,017,166		67,929	67,929	11,027	08/15/2049
912810-SK-5	US TREASURY N B 2.375		01/29/2020	Deutsche Bank Securities Inc		9,488,234	8,900,000.00	9,030,080	9,029,917		(273)		(273)		9,029,644		458,591	458,591	44,133	11/15/2049
912828-6C-9	US TREASURY N B 2.500		05/21/2020	Morgan Stanley Co. Inc.		842,558	810,000.00	811,554	811,131		(209)		(209)		810,922		31,636	31,636	15,521	02/15/2022
912828-WE-6	US TREASURY N B 2.750		05/21/2020	Barclays Capital Inc		48,898,828	45,000,000.00	47,513,672	47,373,384		(233,234)		(233,234)		47,140,150		1,758,679	1,758,679	642,289	11/15/2023
912828-5L-0	US TREASURY N B 2.875		03/20/2020	Goldman Sachs Co.		22,349,082	21,500,000.00	21,634,375	21,587,665		(10,406)		(10,406)		21,577,260		771,822	771,822	219,061	11/15/2021
912810-SF-6	US TREASURY N B 3.000		03/27/2020	Various		25,961,986	18,780,000.00	21,166,240	21,157,190		(13,710)		(13,710)		21,143,480		4,818,506	4,818,506	342,972	02/15/2049
912828-5J-5	US TREASURY N B 3.000		10/27/2020	Various		76,341,541	67,120,000.00	69,879,028	69,788,335		(331,397)		(331,397)		69,456,939		6,884,602	6,884,602	1,629,501	10/31/2025
912828-L3-2	US TREASURY N/B 1.375		08/31/2020	Maturity		8,000,000	8,000,000.00	7,954,688	7,990,369		9,631		9,631		8,000,000				110,000	08/31/2020
912828-3Q-1	US TREASURY N/B 2.000		03/20/2020	Morgan Stanley Co. Inc.		15,573,654	15,350,000.00	15,213,794	15,300,726		10,416		10,416		15,311,142		262,512	262,512	210,852	01/15/2021
912828-U2-4	US TREASURY N/B 2.000		05/22/2020	Various		29,290,938	26,700,000.00	26,110,723	26,155,686		26,534		26,534		26,182,220		3,108,718	3,108,718	260,746	11/15/2026
912828-V9-8	US TREASURY N/B 2.250		10/27/2020	JP Morgan Securities Inc.		1,110,234	1,000,000.00	994,336	994,760		559		559		995,319		114,915	114,915	27,086	02/15/2027
912828-M5-6	US TREASURY N/B 2.250		10/27/2020	Morgan Stanley Co. Inc.		613,222	560,000.00	560,319	560,235		(28)		(28)		560,206		53,016	53,016	11,984	11/15/2025
912828-3P-3	US TREASURY N/B 2.250		10/27/2020	Various		19,762,088	18,210,000.00	18,069,888	18,107,572		14,318		14,318		18,121,891		1,640,197	1,640,197	308,424	12/31/2024
912810-SH-2	US TREASURY N/B 2.875		05/22/2020	Various		19,242,785	14,225,000.00	15,208,467	15,197,815		(5,447)		(5,447)		15,192,368		4,050,417	4,050,417	153,013	05/15/2049
0599999	Subtotal - Bonds - U.S. Governments				X X X	369,169,577	332,639,583.00	338,673,569	339,137,285	(72,541)	(538,011)		(610,552)		338,526,730		30,642,850	30,642,850	5,043,266	X X X

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Ident-ification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
29135L-AC-4	EMIRATE ABU DHABI FR 2.	D	05/22/2020	Morgan Stanley Co. Inc.		2,881,655	2,810,000.00	2,800,699	2,804,631		765		765		2,805,396		76,259	76,259	44,101	10/11/2022
455780-BU-9	INDONESIA REP FR 5.125%	D	10/13/2020	J.P. Morgan Securities		4,088,000	3,200,000.00	3,570,350	3,553,704		(6,428)		(6,428)		3,547,276		540,724	540,724	205,000	01/15/2045
455780-BY-1	INDONESIA REP FR 5.125%	D	10/13/2020	J.P. Morgan Securities		1,442,375	1,100,000.00	1,258,400	1,252,083		(2,446)		(2,446)		1,249,637		192,738	192,738	73,310	01/08/2047
EK3389-00-5	KENYA REP OF SERIES RE	D	12/15/2020	BNP Paribas Sec Corp		611,778	560,000.00	578,900	574,140		(2,717)		(2,717)		571,423		40,355	40,355	37,751	06/24/2024
491798-AG-9	KENYA REP SR GLBL R 144	D	12/15/2020	Various		729,564	660,000.00	660,000	660,000						660,000		69,564	69,564	46,277	02/28/2028
195325-DQ-5	REPUBLIC OF COLOMBIA	D	04/23/2020	Goldman Sachs Co.		608,400	600,000.00	598,230	598,168		28		28		598,196		10,204	10,204	14,040	05/15/2049
1099999	Subtotal - Bonds - All Other Governments				X X X	10,361,772	8,930,000.00	9,466,579	9,442,726		(10,798)		(10,798)		9,431,928		929,844	929,844	420,479	X X X
717883-QU-9	PHILADELPHIA PA SCH DIS		09/01/2020	Maturity		1,330,000	1,330,000.00	1,330,000	1,330,000						1,330,000				43,531	09/01/2020
2499999	Subtotal - Bonds - U.S. Political Subdivisions of States				X X X	1,330,000	1,330,000.00	1,330,000	1,330,000						1,330,000				43,531	X X X
30711X-BM-5	FANNIE MAE CAS SERIES 1		12/25/2020	Paydown		914,664	914,664.00	1,071,300	1,051,137		(136,473)		(136,473)		914,664				35,518	08/25/2028
30711X-YX-6	FANNIE MAE CAS SERIES 2		12/28/2020	Paydown		1,417,442	1,417,442.00	1,429,844	1,429,163		(11,722)		(11,722)		1,417,442				29,273	07/25/2030
3136B4-KB-3	FANNIE MAE-CAE SERIES 2		10/09/2020	Pershing LLC		171,703	150,000.00	152,247	152,087		(190)		(190)		151,898		19,805	19,805	4,282	01/25/2029
30711X-AX-2	FANNIE MAE-CAS SERIES 2		12/28/2020	Paydown		377,562	377,562.00	414,566	408,421		(30,859)		(30,859)		377,562				10,920	05/25/2025
30711X-DS-0	FANNIE MAE-CAS SERIES 2		12/25/2020	Paydown		2,173,914	2,173,914.00	2,397,250	2,295,865		(121,951)		(121,951)		2,173,914				71,207	04/25/2029
30711X-EK-6	FANNIE MAE-CAS SERIES 2		03/25/2020	Paydown		1,112,599	1,112,599.00	1,112,599	1,112,599						1,112,599				5,239	07/25/2029
30711X-Y2-4	FANNIE MAE-CAS SERIES 2		12/25/2020	Paydown		1,146,693	1,146,693.00	1,156,103	1,154,762		(8,069)		(8,069)		1,146,693				22,430	01/25/2031
3136B7-GD-7	FANNIEMAE ACES SERIES		12/01/2020	Paydown		13,725	13,725.00	13,680	13,680		44		44		13,725				175	02/25/2030
3130AD-N3-2	FEDERAL HOME LOAN BAN		02/11/2020	Maturity		940,000	940,000.00	938,280	939,883		117		117		940,000				9,988	02/11/2020
3128P8-D9-9	FHLMC GOLD POOL C9192		12/01/2020	Paydown		1,263,894	1,263,894.00	1,315,239	1,311,747		(47,853)		(47,853)		1,263,894				26,126	05/01/2037
31335A-Z6-8	FHLMC GOLD POOL G6076		03/23/2020	Credit Suisse Securities (USA)		17,275,936	16,666,565.00	16,626,852	16,627,701		(14)		(14)		16,627,687		648,250	648,250	156,943	11/01/2046
31335A-Z6-8	FHLMC GOLD POOL G6076		03/01/2020	Paydown		588,081	588,081.00	586,680	586,710		1,371		1,371		588,081				2,838	11/01/2046
31335B-4L-7	FHLMC GOLD POOL G6172		07/06/2020	Credit Suisse Securities (USA)		18,660,321	17,562,655.00	17,908,419	17,904,976		5,519		5,519		17,910,495		749,826	749,826	435,164	11/01/2048
31335B-4L-7	FHLMC GOLD POOL G6172		07/01/2020	Paydown		6,402,481	6,402,481.00	6,528,529	6,527,274		(124,793)		(124,793)		6,402,481				97,099	11/01/2048
31335H-Q2-2	FHLMC POOL # C90473 6		12/01/2020	Paydown		73	73.00	76	74						73				2	08/01/2021
31335H-RB-1	FHLMC POOL # C90482 6		12/01/2020	Paydown		586	586.00	607	589		(3)		(3)		586				19	09/01/2021
31335H-TJ-2	FHLMC POOL # C90553 6		12/01/2020	Paydown		20,657	20,657.00	21,402	20,820		(163)		(163)		20,657				666	06/01/2022
31335H-UK-7	FHLMC POOL # C90586 6		12/01/2020	Paydown		30,348	30,348.00	31,443	30,719		(371)		(371)		30,348				1,122	09/01/2022
31335H-UX-9	FHLMC POOL # C90598 6		12/01/2020	Paydown		1,149	1,149.00	1,190	1,154		(5)		(5)		1,149				31	10/01/2022
3128MM-BD-4	FHLMC POOL # G18035 6		01/01/2020	Paydown		143	143.00	149	143						143				1	01/01/2020
3128MM-CF-8	FHLMC POOL # G18069 5		08/01/2020	Paydown		47,927	47,927.00	48,193	47,880		47		47		47,927				789	08/01/2020
312935-M9-7	FHLMC POOL # A88484 5.		12/01/2020	Paydown		120,905	120,905.00	129,576	128,535		(7,631)		(7,631)		120,905				5,212	09/01/2039
312940-AQ-2	FHLMC POOL # A91815 4.		12/01/2020	Paydown		665,536	665,536.00	674,375	673,489		(7,953)		(7,953)		665,536				18,383	04/01/2040
312942-XQ-3	FHLMC POOL # A94287 4.		12/01/2020	Paydown		676,620	676,620.00	702,734	699,340		(22,720)		(22,720)		676,620				17,718	10/01/2040
312943-DH-3	FHLMC POOL # A94604 4.		12/01/2020	Paydown		585,330	585,330.00	592,281	591,628		(6,298)		(6,298)		585,330				15,138	10/01/2040
312945-F9-4	FHLMC POOL # A96492 4.		12/01/2020	Paydown		265,942	265,942.00	269,308	268,948		(3,006)		(3,006)		265,942				5,685	01/01/2041
312946-K3-9	FHLMC POOL # A97514 4.		12/01/2020	Paydown		278,566	278,566.00	282,222	281,772		(3,206)		(3,206)		278,566				6,868	03/01/2041
312946-NP-7	FHLMC POOL # A97598 4.		12/01/2020	Paydown		20,855	20,855.00	21,129	21,100		(245)		(245)		20,855				180	03/01/2041
31292L-N7-6	FHLMC POOL # C04014 3.		12/01/2020	Paydown		827,767	827,767.00	891,789	883,911		(56,144)		(56,144)		827,767				17,723	06/01/2042

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Ident-ification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
31292M-DY-6	FHLMC POOL # C04619 3.		12/01/2020	Paydown		809,802	809,802.00	812,713	812,267		(2,465)		(2,465)		809,802				14,827	03/01/2043
31292S-A4-2	FHLMC POOL # C09027 3.		12/01/2020	Paydown		913,092	913,092.00	954,288	949,316		(36,224)		(36,224)		913,092				18,005	02/01/2043
3128MJ-SP-6	FHLMC POOL # G08525 3.		12/01/2020	Paydown		400,663	400,663.00	402,103	401,906		(1,243)		(1,243)		400,663				7,838	05/01/2043
3128MJ-V5-6	FHLMC POOL # G08635 3.		12/01/2020	Paydown		2,138,811	2,138,811.00	2,132,628	2,132,862		5,948		5,948		2,138,811				41,226	04/01/2045
3128MJ-WU-0	FHLMC POOL # G08658 3.		12/01/2020	Paydown		3,349,460	3,349,460.00	3,357,572	3,356,836		(7,376)		(7,376)		3,349,460				64,250	08/01/2045
3128MJ-ZB-9	FHLMC POOL # G08737 3.		03/23/2020	Credit Suisse Securities (USA)		17,345,068	16,733,258.00	16,669,855	16,671,986		67		67		16,672,053		673,015	673,015	157,572	11/01/2046
3128MJ-ZB-9	FHLMC POOL # G08737 3.		03/01/2020	Paydown		620,227	620,227.00	617,877	617,956		2,271		2,271		620,227				3,097	11/01/2046
3128MJ-S3-5	FHLMC POOL # G8537 3.0		12/01/2020	Paydown		2,939,811	2,939,811.00	2,818,171	2,828,867		110,944		110,944		2,939,811				57,475	07/01/2043
3132GD-5T-5	FHLMC POOL # Q00858 4.		12/01/2020	Paydown		353,113	353,113.00	357,196	356,671		(3,558)		(3,558)		353,113				9,122	05/01/2041
3132GS-AA-7	FHLMC POOL # Q06901 3.		12/01/2020	Paydown		215,439	215,439.00	222,171	221,646		(6,207)		(6,207)		215,439				4,246	03/01/2042
3132HM-AZ-4	FHLMC POOL # Q10924 3.		12/01/2020	Paydown		611,814	611,814.00	660,664	655,046		(43,232)		(43,232)		611,814				12,605	09/01/2042
3132HN-HV-4	FHLMC POOL # Q12044 3.		12/01/2020	Paydown		933,019	933,019.00	975,115	970,199		(37,179)		(37,179)		933,019				18,109	10/01/2042
3132J6-BH-6	FHLMC POOL # Q15039 3.		04/07/2020	Credit Suisse Securities (USA)		5,998,838	5,645,965.00	5,797,700	5,781,687		321		321		5,782,008		216,830	216,830	59,753	01/01/2043
3132J6-BH-6	FHLMC POOL # Q15039 3.		12/01/2020	Paydown		3,457,325	3,457,325.00	3,550,240	3,540,435		(83,110)		(83,110)		3,457,325				67,046	01/01/2043
3132J6-HQ-0	FHLMC POOL # Q15238 3.		12/01/2020	Paydown		1,464,624	1,464,624.00	1,503,985	1,499,788		(35,164)		(35,164)		1,464,624				29,371	01/01/2043
3132J6-PP-3	FHLMC POOL # Q15429 3.		12/01/2020	Paydown		1,413,127	1,413,127.00	1,448,013	1,444,005		(30,878)		(30,878)		1,413,127				27,667	02/01/2043
3132J6-PR-9	FHLMC POOL # Q15431 3.		12/01/2020	Paydown		390,343	390,343.00	399,980	398,899		(8,556)		(8,556)		390,343				5,533	02/01/2043
3132J6-6W-9	FHLMC POOL # Q15884 3.		12/01/2020	Paydown		756,942	756,942.00	780,478	777,669		(20,727)		(20,727)		756,942				15,115	02/01/2043
3132J9-NQ-7	FHLMC POOL # Q18098 3.		12/01/2020	Paydown		917,388	917,388.00	920,327	920,031		(2,643)		(2,643)		917,388				18,078	05/01/2043
3132J9-5V-6	FHLMC POOL # Q18559 3.		12/01/2020	Paydown		2,427,732	2,427,732.00	2,439,492	2,438,547		(10,814)		(10,814)		2,427,732				56,443	05/01/2043
3132JA-B4-6	FHLMC POOL # Q18658 3.		12/01/2020	Paydown		529,216	529,216.00	554,602	552,863		(23,647)		(23,647)		529,216				11,688	06/01/2043
3128L8-3M-5	FHLMC POOL #A75304 5.5		12/01/2020	Paydown		251,734	251,734.00	271,204	267,566		(15,832)		(15,832)		251,734				7,931	04/01/2038
3128M6-JQ-2	FHLMC POOL #G04471 5.		12/01/2020	Paydown		25,087	25,087.00	27,027	26,750		(1,663)		(1,663)		25,087				675	07/01/2038
3128M8-BZ-6	FHLMC POOL #G06056 4.		12/01/2020	Paydown		790,472	790,472.00	815,545	813,315		(22,843)		(22,843)		790,472				19,527	10/01/2040
3128PR-7E-3	FHLMC POOL #J12693 4.0		12/01/2020	Paydown		5,630	5,630.00	5,894	5,729		(99)		(99)		5,630				123	08/01/2025
3128MJ-X3-9	FHLMC POOL G08697 3.0		12/01/2020	Paydown		6,351,380	6,351,380.00	6,505,203	6,496,265		(144,885)		(144,885)		6,351,380				121,295	03/01/2046
3128MJ-4R-8	FHLMC POOL G08831 4.0		12/01/2020	Paydown		8,079,969	8,079,969.00	8,311,006	8,305,625		(225,656)		(225,656)		8,079,969				173,798	08/01/2048
3133KG-LG-1	FHLMC POOL RA1227 3.0		12/01/2020	Paydown		1,242,146	1,242,146.00	1,273,588	1,273,283		(31,137)		(31,137)		1,242,146				23,809	08/01/2049
3132DV-KR-5	FHLMC POOL SD7504 3.5		06/04/2020	Wells Fargo Securities LLC		9,440,958	8,871,257.00	9,213,632	9,210,360		1,899		1,899		9,212,259		228,699	228,699	163,872	08/01/2049
3132DV-KR-5	FHLMC POOL SD7504 3.5		06/01/2020	Paydown		1,341,001	1,341,001.00	1,392,755	1,392,260		(51,260)		(51,260)		1,341,001				17,190	08/01/2049
3132DV-4E-2	FHLMC POOL SD8021 2.5		03/02/2020	Goldman Sachs Co.		5,400,147	5,302,587.00	5,303,416	5,303,317		(11)		(11)		5,303,306		96,840	96,840	37,192	09/01/2049
3132DV-4E-2	FHLMC POOL SD8021 2.5		03/01/2020	Paydown		90,885	90,885.00	90,900	90,898		(13)		(13)		90,885				430	09/01/2049
3128MJ-XX-3	FHLMC POOL# G08693 3.		12/01/2020	Paydown		2,991,667	2,991,667.00	3,136,225	3,129,684		(138,017)		(138,017)		2,991,667				63,406	02/01/2046
3128HX-RT-4	FHLMC SERIES 267 CLASS		12/01/2020	Paydown		3,907,775	3,907,775.00	3,961,049	3,958,470		(50,695)		(50,695)		3,907,775				70,572	08/15/2042
3137F1-XN-3	FHLMC SERIES 4698 CLAS		12/01/2020	Paydown		1,119,760	1,119,760.00	1,142,418	1,138,358		(18,597)		(18,597)		1,119,760				17,979	05/15/2046
3137G0-AD-1	FHLMC STACR SERIES 13-		12/25/2020	Paydown		507,993	507,993.00	565,460	551,586		(43,593)		(43,593)		507,993				15,121	11/25/2023
3137G0-FT-1	FHLMC STACR SERIES 15-		04/27/2020	Paydown		547,634	547,634.00	559,741	549,742		(2,108)		(2,108)		547,634				4,300	12/25/2027
3137G0-HT-9	FHLMC STACR SERIES 16-		05/26/2020	Paydown		1,150,929	1,150,929.00	1,197,506	1,156,543		(5,614)		(5,614)		1,150,929				12,731	07/25/2028
3137G0-KM-0	FHLMC STACR SERIES 16-		03/25/2020	Paydown		754,526	754,526.00	771,798	756,124		(1,598)		(1,598)		754,526				4,418	12/25/2028
3137G0-HJ-1	FHLMC STACR SERIES 201		12/25/2020	Paydown		643,397	643,397.00	754,533	720,139		(76,742)		(76,742)		643,397				22,537	05/25/2028
31368H-LB-7	FNMA POOL # 190322 6.0		12/01/2020	Paydown		154	154.00	156	155		(1)		(1)		154				5	04/01/2032
31371H-E4-6	FNMA POOL # 252255 6.5		12/01/2020	Paydown		334	334.00	348	341		(7)		(7)		334				12	02/01/2029
31371H-TA-6	FNMA POOL # 252645 6.5		12/01/2020	Paydown		496	496.00	516	507		(11)		(11)		496				16	08/01/2029

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Ident-ification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
31371H-YA-0	FNMA POOL # 252805	7.0	12/01/2020	Paydown		6,294	6,294.00	6,638	6,484		(191)		(191)		6,294				320	10/01/2029
31371J-UJ-1	FNMA POOL # 253585	8.0	12/01/2020	Paydown		52	52.00	56	56		(3)		(3)		52				2	01/01/2031
31371J-WB-6	FNMA POOL # 253642	7.0	12/01/2020	Paydown		1,773	1,773.00	1,868	1,829		(56)		(56)		1,773				86	02/01/2031
31371J-5U-4	FNMA POOL # 253859	8.0	12/01/2020	Paydown		714	714.00	771	760		(46)		(46)		714				35	06/01/2031
31371J-7G-3	FNMA POOL # 253895	7.0	12/01/2020	Paydown		231	231.00	244	239		(8)		(8)		231				9	08/01/2031
31371K-HX-2	FNMA POOL # 254146	6.0	12/01/2020	Paydown		34,617	34,617.00	34,877	34,800		(183)		(183)		34,617				1,044	01/01/2032
31371K-XS-5	FNMA POOL # 254589	5.5	12/01/2020	Paydown		6,424	6,424.00	6,655	6,489		(65)		(65)		6,424				184	01/01/2023
31371K-4H-1	FNMA POOL # 254724	5.0	12/01/2020	Paydown		22,836	22,836.00	22,705	22,718		118		118		22,836				713	04/01/2033
31371K-7F-2	FNMA POOL # 254794	5.5	12/01/2020	Paydown		25,782	25,782.00	26,493	26,359		(577)		(577)		25,782				782	07/01/2033
31371L-A8-2	FNMA POOL # 254831	5.0	12/01/2020	Paydown		50,837	50,837.00	51,433	51,019		(182)		(182)		50,837				1,336	08/01/2023
31371M-EN-3	FNMA POOL # 255841	5.0	09/01/2020	Paydown		12,360	12,360.00	12,387	12,328		32		32		12,360				208	09/01/2020
31371N-UL-7	FNMA POOL # 257187	6.5	12/01/2020	Paydown		23,832	23,832.00	24,677	24,612		(780)		(780)		23,832				641	03/01/2038
31374T-W3-9	FNMA POOL # 323866	6.5	12/01/2020	Paydown		422	422.00	439	431		(10)		(10)		422				13	08/01/2029
31374T-Z9-3	FNMA POOL # 323968	7.0	12/01/2020	Paydown		220	220.00	232	226		(6)		(6)		220				9	10/01/2029
31376J-2J-7	FNMA POOL # 357277	7.0	12/01/2020	Paydown		98	98.00	104	101		(3)		(3)		98				4	05/01/2032
31376K-QH-2	FNMA POOL # 357856	5.0	12/01/2020	Paydown		10,600	10,600.00	10,470	10,487		113		113		10,600				288	07/01/2035
31379D-XK-0	FNMA POOL # 416582	6.5	12/01/2020	Paydown		397	397.00	413	402		(6)		(6)		397				14	08/01/2028
31380A-RU-8	FNMA POOL # 434399	6.5	12/01/2020	Paydown		718	718.00	748	729		(11)		(11)		718				24	06/01/2028
31380M-XF-8	FNMA POOL # 444478	6.5	12/01/2020	Paydown		153	153.00	159	155		(2)		(2)		153				5	10/01/2028
31380M-ZE-9	FNMA POOL # 444541	6.5	12/01/2020	Paydown		199	199.00	207	205		(6)		(6)		199				7	09/01/2028
31380U-UW-6	FNMA POOL # 450697	6.5	12/01/2020	Paydown		627	627.00	653	636		(9)		(9)		627				22	10/01/2028
31382D-VM-3	FNMA POOL # 479520	6.5	12/01/2020	Paydown		206	206.00	215	213		(6)		(6)		206				7	05/01/2029
31382D-WE-0	FNMA POOL # 479545	7.0	12/01/2020	Paydown		107	107.00	113	109		(2)		(2)		107				4	08/01/2029
31382R-NZ-2	FNMA POOL # 490108	6.5	12/01/2020	Paydown		848	848.00	887	870		(22)		(22)		848				30	03/01/2029
31383H-NQ-3	FNMA POOL # 503599	6.5	12/01/2020	Paydown		84	84.00	87	85		(1)		(1)		84				3	06/01/2029
31383L-LN-3	FNMA POOL # 506233	7.0	12/01/2020	Paydown		1,359	1,359.00	1,435	1,388		(29)		(29)		1,359				51	03/01/2029
31384H-Q8-9	FNMA POOL # 524379	7.0	12/01/2020	Paydown		342	342.00	362	350		(8)		(8)		342				13	12/01/2029
31384V-LW-0	FNMA POOL # 535041	7.0	12/01/2020	Paydown		4,991	4,991.00	5,255	5,163		(172)		(172)		4,991				162	12/01/2029
31384V-UP-5	FNMA POOL # 535290	8.0	12/01/2020	Paydown		1,129	1,129.00	1,220	1,195		(66)		(66)		1,129				40	05/01/2030
31384V-X5-6	FNMA POOL # 535400	6.5	12/01/2020	Paydown		578	578.00	602	592		(14)		(14)		578				20	07/01/2030
31384W-HG-8	FNMA POOL # 535831	6.5	12/01/2020	Paydown		115	115.00	119	118		(3)		(3)		115				4	04/01/2031
31384W-LN-8	FNMA POOL # 535933	6.5	12/01/2020	Paydown		711	711.00	741	730		(19)		(19)		711				23	05/01/2031
31384W-M2-3	FNMA POOL # 535977	6.5	12/01/2020	Paydown		462	462.00	481	473		(11)		(11)		462				15	04/01/2031
31384W-S8-4	FNMA POOL # 536143	8.0	12/01/2020	Paydown		14	14.00	15	15						14				1	04/01/2030
31385H-QR-6	FNMA POOL # 545064	6.5	12/01/2020	Paydown		128	128.00	134	132		(3)		(3)		128				4	06/01/2031
31385H-6N-7	FNMA POOL # 545477	7.0	12/01/2020	Paydown		8,548	8,548.00	8,991	8,809		(262)		(262)		8,548				377	03/01/2032
31385J-G8-5	FNMA POOL # 545723	7.0	12/01/2020	Paydown		510	510.00	537	529		(19)		(19)		510				17	04/01/2032
31385J-JC-3	FNMA POOL # 545759	6.5	12/01/2020	Paydown		746	746.00	777	767		(21)		(21)		746				27	07/01/2032
31385J-ME-5	FNMA POOL # 545857	7.0	12/01/2020	Paydown		3,612	3,612.00	3,802	3,734		(122)		(122)		3,612				147	09/01/2030
31385J-RR-1	FNMA POOL # 545996	7.0	12/01/2020	Paydown		329	329.00	347	342		(13)		(13)		329				12	08/01/2032
31385W-UC-1	FNMA POOL # 555079	7.0	12/01/2020	Paydown		721	721.00	761	746		(25)		(25)		721				30	12/01/2029
31385W-YG-8	FNMA POOL # 555211	7.0	12/01/2020	Paydown		1,485	1,485.00	1,568	1,537		(51)		(51)		1,485				58	08/01/2032
31385X-F8-5	FNMA POOL # 555591	5.5	12/01/2020	Paydown		68,038	68,038.00	67,219	67,360		678		678		68,038				2,096	07/01/2033

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Ident-ification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
31385X-F9-3	FNMA POOL # 555592 5.5		12/01/2020	Paydown		496	496.00	505	502		(6)		(6)		496				15	07/01/2033
31385X-2N-6	FNMA POOL # 556181 6.5		12/01/2020	Paydown		452	452.00	471	460		(8)		(8)		452				18	07/01/2030
31385X-2P-1	FNMA POOL # 556182 6.5		12/01/2020	Paydown		78	78.00	81	79		(1)		(1)		78				3	07/01/2030
31385Y-5U-5	FNMA POOL # 557159 8.0		12/01/2020	Paydown		3,055	3,055.00	3,299	3,223		(168)		(168)		3,055				154	11/01/2030
31386H-Y6-2	FNMA POOL # 564233 8.0		12/01/2020	Paydown		281	281.00	303	291		(10)		(10)		281				12	11/01/2030
31386S-TY-3	FNMA POOL # 572167 7.0		12/01/2020	Paydown		1,419	1,419.00	1,498	1,450		(31)		(31)		1,419				70	11/01/2028
31386V-2T-6	FNMA POOL # 575086 6.5		12/01/2020	Paydown		20	20.00	20	20						20				1	05/01/2031
31386X-W9-3	FNMA POOL # 576772 6.5		12/01/2020	Paydown		49	49.00	51	50		(1)		(1)		49				2	06/01/2029
31387D-GN-3	FNMA POOL # 580805 7.0		12/01/2020	Paydown		14	14.00	14	14						14				1	04/01/2031
31387E-KT-3	FNMA POOL # 581806 7.0		12/01/2020	Paydown		351	351.00	370	364		(13)		(13)		351				14	07/01/2031
31387F-DA-9	FNMA POOL # 582497 6.4		07/01/2020	Paydown		514	514.00	521	516		(2)		(2)		514				18	05/01/2031
31387N-NZ-6	FNMA POOL # 589108 6.0		12/01/2020	Paydown		771	771.00	783	776		(5)		(5)		771				25	12/01/2031
31387P-QJ-4	FNMA POOL # 590057 6.5		12/01/2020	Paydown		20	20.00	21	20						20				1	06/01/2031
31387P-SV-5	FNMA POOL # 590132 6.5		12/01/2020	Paydown		939	939.00	978	972		(33)		(33)		939				58	06/01/2031
31387R-AD-0	FNMA POOL # 591404 8.0		12/01/2020	Paydown		2,471	2,471.00	2,669	2,568		(96)		(96)		2,471				112	08/01/2031
31387U-CQ-2	FNMA POOL # 594179 6.5		12/01/2020	Paydown		119	119.00	124	124		(4)		(4)		119				4	06/01/2031
31387U-CS-8	FNMA POOL # 594181 7.0		12/01/2020	Paydown		188	188.00	198	193		(5)		(5)		188				7	06/01/2031
31387W-TT-4	FNMA POOL # 596462 6.5		12/01/2020	Paydown		404	404.00	421	412		(7)		(7)		404				12	08/01/2031
31387X-PJ-8	FNMA POOL # 597225 6.5		12/01/2020	Paydown		77	77.00	80	78		(1)		(1)		77				3	09/01/2031
31388A-ZK-3	FNMA POOL # 599346 6.5		12/01/2020	Paydown		151	151.00	158	154		(3)		(3)		151				5	08/01/2031
31388D-JP-4	FNMA POOL # 601570 6.5		12/01/2020	Paydown		79	79.00	83	81		(1)		(1)		79				3	08/01/2031
31388H-A8-2	FNMA POOL # 604931 7.0		12/01/2020	Paydown		207	207.00	218	217		(10)		(10)		207				4	09/01/2031
31388K-DV-1	FNMA POOL # 606816 6.5		12/01/2020	Paydown		138	138.00	144	141		(3)		(3)		138				5	10/01/2031
31388K-D9-0	FNMA POOL # 606828 6.5		12/01/2020	Paydown		285	285.00	296	290		(6)		(6)		285				10	10/01/2031
31388K-QF-2	FNMA POOL # 607154 7.0		12/01/2020	Paydown		149	149.00	158	153		(4)		(4)		149				6	11/01/2031
31388K-6D-9	FNMA POOL # 607568 8.0		12/01/2020	Paydown		1,059	1,059.00	1,143	1,103		(44)		(44)		1,059				78	11/01/2031
31388N-CZ-7	FNMA POOL # 609488 6.5		12/01/2020	Paydown		239	239.00	249	243		(4)		(4)		239				8	10/01/2031
31388N-YC-4	FNMA POOL # 610107 6.5		12/01/2020	Paydown		46	46.00	48	47		(1)		(1)		46				2	10/01/2031
31388R-RF-6	FNMA POOL # 612586 7.0		04/01/2020	Paydown		38,106	38,106.00	40,238	39,110		(1,004)		(1,004)		38,106				878	11/01/2031
31389F-LQ-3	FNMA POOL # 624135 6.0		12/01/2020	Paydown		277	277.00	280	278		(1)		(1)		277				10	12/01/2031
31389F-4V-1	FNMA POOL # 624636 6.5		07/01/2020	Paydown		30	30.00	32	31		(1)		(1)		30				1	11/01/2031
31389L-EW-5	FNMA POOL # 628449 8.0		12/01/2020	Paydown		289	289.00	312	310		(21)		(21)		289				12	03/01/2032
31389Q-XF-0	FNMA POOL # 632578 6.5		12/01/2020	Paydown		818	818.00	852	838		(20)		(20)		818				36	02/01/2032
31389S-S7-0	FNMA POOL # 634242 6.5		12/01/2020	Paydown		799	799.00	832	823		(24)		(24)		799				29	03/01/2032
31389S-ZN-7	FNMA POOL # 634449 6.5		12/01/2020	Paydown		552	552.00	575	563		(10)		(10)		552				20	03/01/2032
31389T-MA-7	FNMA POOL # 634953 7.0		12/01/2020	Paydown		2,477	2,477.00	2,616	2,600		(123)		(123)		2,477				53	05/01/2032
31389V-BN-6	FNMA POOL # 636445 7.0		12/01/2020	Paydown		2,070	2,070.00	2,177	2,126		(56)		(56)		2,070				75	04/01/2032
31389V-KJ-5	FNMA POOL # 636697 6.0		12/01/2020	Paydown		674	674.00	682	679		(5)		(5)		674				19	05/01/2032
31390B-TN-8	FNMA POOL # 641457 7.0		12/01/2020	Paydown		3,245	3,245.00	3,427	3,338		(93)		(93)		3,245				186	06/01/2032
31390B-W3-8	FNMA POOL # 641566 6.5		12/01/2020	Paydown		507	507.00	528	517		(10)		(10)		507				18	04/01/2032
31390E-YS-5	FNMA POOL # 644321 7.0		12/01/2020	Paydown		1,840	1,840.00	1,943	1,890		(50)		(50)		1,840				71	05/01/2032
31390F-5C-9	FNMA POOL # 645343 6.5		12/01/2020	Paydown		91	91.00	95	93		(2)		(2)		91				3	05/01/2032
31390G-UM-7	FNMA POOL # 645988 7.0		12/01/2020	Paydown		17	17.00	18	18						17				1	06/01/2032

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Ident-ification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
31390H-A7-0	FNMA POOL # 646330	7.0	12/01/2020	Paydown		649	649.00	682	667		(18)		(18)		649				25	07/01/2032
31390K-CK-2	FNMA POOL # 648174	6.0	12/01/2020	Paydown		45	45.00	45	45						45				2	06/01/2032
31390K-RF-7	FNMA POOL # 648586	7.0	12/01/2020	Paydown		24	24.00	25	25		(1)		(1)		24				1	05/01/2032
31390K-V3-9	FNMA POOL # 648734	6.0	12/01/2020	Paydown		7,937	7,937.00	8,040	7,975		(37)		(37)		7,937				419	08/01/2032
31390M-HJ-6	FNMA POOL # 650133	6.0	12/01/2020	Paydown		201	201.00	203	202		(1)		(1)		201				7	07/01/2032
31390N-4H-2	FNMA POOL # 651624	6.0	12/01/2020	Paydown		294	294.00	298	296		(1)		(1)		294				10	06/01/2032
31390P-NK-9	FNMA POOL # 652094	6.0	12/01/2020	Paydown		156	156.00	158	157		(1)		(1)		156				5	08/01/2032
31390Q-3K-9	FNMA POOL # 653402	7.0	12/01/2020	Paydown		365	365.00	384	375		(10)		(10)		365				17	11/01/2032
31390Q-6Z-3	FNMA POOL # 653488	6.0	12/01/2020	Paydown		2,051	2,051.00	2,082	2,078		(27)		(27)		2,051				66	09/01/2032
31390S-2U-4	FNMA POOL # 655187	8.0	12/01/2020	Paydown		131	131.00	142	137		(6)		(6)		131				8	05/01/2032
31390W-DZ-2	FNMA POOL # 658120	7.0	11/01/2020	Paydown		23,967	23,967.00	25,308	24,638		(670)		(670)		23,967				1,508	01/01/2033
31391B-K7-1	FNMA POOL # 661918	6.0	12/01/2020	Paydown		5,489	5,489.00	5,572	5,562		(73)		(73)		5,489				201	09/01/2032
31391D-KN-2	FNMA POOL # 663701	7.0	12/01/2020	Paydown		159	159.00	168	164		(5)		(5)		159				6	09/01/2032
31391Q-TC-8	FNMA POOL # 673847	7.0	12/01/2020	Paydown		331	331.00	349	340		(9)		(9)		331				13	10/01/2032
31391X-NA-3	FNMA POOL # 679985	6.5	12/01/2020	Paydown		1,661	1,661.00	1,730	1,695		(34)		(34)		1,661				48	07/01/2032
31400J-5R-6	FNMA POOL # 689456	7.0	12/01/2020	Paydown		1,700	1,700.00	1,788	1,744		(44)		(44)		1,700				65	01/01/2033
31400Q-LE-1	FNMA POOL # 694325	5.0	12/01/2020	Paydown		207,270	207,270.00	205,942	206,250		1,020		1,020		207,270				3,493	03/01/2033
31401A-K5-5	FNMA POOL # 702416	5.0	12/01/2020	Paydown		12,421	12,421.00	12,594	12,492		(72)		(72)		12,421				343	06/01/2033
31401C-6H-1	FNMA POOL # 704772	5.0	12/01/2020	Paydown		810	810.00	821	814		(5)		(5)		810				22	06/01/2033
31401G-KC-7	FNMA POOL # 707791	5.0	12/01/2020	Paydown		8,538	8,538.00	8,657	8,627		(89)		(89)		8,538				224	06/01/2033
31401N-UQ-0	FNMA POOL # 713491	5.5	12/01/2020	Paydown		66	66.00	67	67		(1)		(1)		66				2	06/01/2033
31401W-UB-3	FNMA POOL # 720678	5.0	12/01/2020	Paydown		5,324	5,324.00	5,399	5,388		(64)		(64)		5,324				153	06/01/2033
31402K-6D-1	FNMA POOL # 731768	5.5	12/01/2020	Paydown		223	223.00	227	225		(2)		(2)		223				7	09/01/2033
31402Q-B5-9	FNMA POOL # 734560	5.5	12/01/2020	Paydown		997	997.00	985	989		8		8		997				30	08/01/2033
31403A-Z5-7	FNMA POOL # 743364	5.5	12/01/2020	Paydown		1,220	1,220.00	1,242	1,238		(18)		(18)		1,220				37	10/01/2033
31403B-BJ-1	FNMA POOL # 743541	5.5	12/01/2020	Paydown		285	285.00	290	288		(3)		(3)		285				10	11/01/2033
31404R-YY-7	FNMA POOL # 776627	5.0	12/01/2020	Paydown		5,152	5,152.00	5,105	5,112		40		40		5,152				135	04/01/2034
31404X-RU-0	FNMA POOL # 781799	5.5	12/01/2020	Paydown		4,308	4,308.00	4,386	4,367		(60)		(60)		4,308				89	11/01/2034
31405A-TW-3	FNMA POOL # 783665	5.0	12/01/2020	Paydown		1,874	1,874.00	1,857	1,859		15		15		1,874				49	06/01/2034
31405Q-PC-6	FNMA POOL # 796119	5.5	12/01/2020	Paydown		2,912	2,912.00	2,965	2,954		(43)		(43)		2,912				130	10/01/2034
31405R-AR-7	FNMA POOL # 796616	5.5	12/01/2020	Paydown		487	487.00	496	493		(6)		(6)		487				17	10/01/2034
31405R-LU-8	FNMA POOL # 796939	5.5	12/01/2020	Paydown		762	762.00	776	769		(7)		(7)		762				23	10/01/2034
31405T-LT-7	FNMA POOL # 798738	5.5	12/01/2020	Paydown		4,135	4,135.00	4,211	4,173		(37)		(37)		4,135				124	11/01/2034
31405U-2J-7	FNMA POOL # 800077	5.5	12/01/2020	Paydown		23,676	23,676.00	24,108	23,942		(266)		(266)		23,676				732	10/01/2034
31405V-C3-9	FNMA POOL # 800290	5.5	12/01/2020	Paydown		4,701	4,701.00	4,786	4,743		(43)		(43)		4,701				149	12/01/2034
31405V-NS-2	FNMA POOL # 800601	5.5	12/01/2020	Paydown		661	661.00	673	668		(7)		(7)		661				20	10/01/2034
31405W-DP-7	FNMA POOL # 801210	5.5	12/01/2020	Paydown		8,894	8,894.00	9,057	9,023		(129)		(129)		8,894				298	11/01/2034
31405W-M3-6	FNMA POOL # 801478	5.5	12/01/2020	Paydown		1,119	1,119.00	1,139	1,129		(10)		(10)		1,119				34	11/01/2034
31405X-F2-4	FNMA POOL # 802185	5.5	12/01/2020	Paydown		4,540	4,540.00	4,623	4,615		(75)		(75)		4,540				137	12/01/2034
31405X-RR-6	FNMA POOL # 802496	5.5	12/01/2020	Paydown		31,986	31,986.00	32,569	32,340		(354)		(354)		31,986				1,368	11/01/2034
31406G-ZX-0	FNMA POOL # 809958	5.0	02/01/2020	Paydown		2,270	2,270.00	2,283	2,264		6		6		2,270				13	03/01/2020
31406R-DV-4	FNMA POOL # 817416	5.0	12/01/2020	Paydown		5,658	5,658.00	5,589	5,593		65		65		5,658				155	08/01/2035
31406U-RX-8	FNMA POOL # 820502	5.0	12/01/2020	Paydown		9,060	9,060.00	8,948	8,974		85		85		9,060				198	06/01/2035

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Ident-ification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
31406V-2P-0	FNMA POOL # 821682 5.0		12/01/2020	Paydown		5,434	5,434.00	5,367	5,376		58		58		5,434				178	06/01/2035
31407A-DY-4	FNMA POOL # 824619 5.0		07/01/2020	Paydown		253	253.00	255	253						253				4	07/01/2020
31407A-VU-2	FNMA POOL # 825127 5.0		12/01/2020	Paydown		1,316	1,316.00	1,300	1,304		11		11		1,316				36	06/01/2035
31407A-V6-5	FNMA POOL # 825137 5.0		12/01/2020	Paydown		4,524	4,524.00	4,412	4,421		103		103		4,524				124	06/01/2035
31407A-2K-6	FNMA POOL # 825278 5.0		12/01/2020	Paydown		19,878	19,878.00	19,206	19,327		551		551		19,878				609	07/01/2035
31407B-U6-4	FNMA POOL # 826005 5.0		12/01/2020	Paydown		7,269	7,269.00	7,180	7,193		76		76		7,269				180	07/01/2035
31407B-WS-4	FNMA POOL # 826057 5.0		12/01/2020	Paydown		9,398	9,398.00	9,282	9,298		100		100		9,398				338	07/01/2035
31407C-AE-7	FNMA POOL # 826305 5.0		12/01/2020	Paydown		13,378	13,378.00	13,235	13,257		121		121		13,378				377	07/01/2035
31407C-K4-8	FNMA POOL # 826615 5.0		07/01/2020	Paydown		24,235	24,235.00	24,369	24,172		64		64		24,235				378	08/01/2020
31407C-NE-3	FNMA POOL # 826689 5.0		12/01/2020	Paydown		2,115	2,115.00	2,089	2,093		22		22		2,115				74	08/01/2035
31407C-NY-9	FNMA POOL # 826707 5.0		12/01/2020	Paydown		1,309	1,309.00	1,293	1,298		12		12		1,309				36	08/01/2035
31407C-N9-4	FNMA POOL # 826716 5.0		12/01/2020	Paydown		4,688	4,688.00	4,645	4,650		37		37		4,688				131	08/01/2035
31407C-PX-9	FNMA POOL # 826738 5.0		12/01/2020	Paydown		65,765	65,765.00	65,251	65,309		456		456		65,765				1,767	08/01/2035
31407C-V2-0	FNMA POOL # 826933 5.0		12/01/2020	Paydown		32,656	32,656.00	31,848	31,920		737		737		32,656				1,028	08/01/2035
31407C-2B-2	FNMA POOL # 827070 5.0		12/01/2020	Paydown		6,631	6,631.00	6,353	6,386		246		246		6,631				185	10/01/2035
31407D-UA-1	FNMA POOL # 827777 5.0		12/01/2020	Paydown		9,757	9,757.00	9,637	9,653		104		104		9,757				359	07/01/2035
31407E-A5-2	FNMA POOL # 828128 5.0		12/01/2020	Paydown		1,378	1,378.00	1,344	1,349		29		29		1,378				38	07/01/2035
31407E-UB-7	FNMA POOL # 828678 5.0		12/01/2020	Paydown		682	682.00	665	667		16		16		682				19	07/01/2035
31407E-UY-7	FNMA POOL # 828699 5.0		12/01/2020	Paydown		1,075	1,075.00	1,062	1,063		12		12		1,075				29	07/01/2035
31407F-W3-0	FNMA POOL # 829666 5.0		12/01/2020	Paydown		2,552	2,552.00	2,520	2,524		27		27		2,552				69	07/01/2035
31407G-YU-6	FNMA POOL # 830623 5.0		07/01/2020	Paydown		9,532	9,532.00	9,585	9,516		16		16		9,532				137	07/01/2020
31407G-3V-8	FNMA POOL # 830712 5.0		12/01/2020	Paydown		17,597	17,597.00	17,438	17,478		119		119		17,597				706	05/01/2035
31407J-NA-6	FNMA POOL # 832085 5.0		12/01/2020	Paydown		16,204	16,204.00	16,005	16,030		174		174		16,204				483	07/01/2035
31407J-S9-4	FNMA POOL # 832244 5.0		12/01/2020	Paydown		15,056	15,056.00	14,425	14,526		530		530		15,056				384	08/01/2035
31407K-YB-9	FNMA POOL # 833306 5.0		12/01/2020	Paydown		868	868.00	857	860		8		8		868				24	07/01/2035
31407M-G9-0	FNMA POOL # 834624 5.0		12/01/2020	Paydown		14,551	14,551.00	14,395	14,409		141		141		14,551				261	08/01/2035
31407M-TH-8	FNMA POOL # 834952 5.0		12/01/2020	Paydown		13,485	13,485.00	13,363	13,385		100		100		13,485				277	07/01/2035
31407M-XW-0	FNMA POOL # 835093 5.0		12/01/2020	Paydown		6,633	6,633.00	6,551	6,556		77		77		6,633				191	08/01/2035
31407N-A7-8	FNMA POOL # 835330 5.0		12/01/2020	Paydown		19,150	19,150.00	18,366	18,559		591		591		19,150				850	08/01/2035
31407S-G2-2	FNMA POOL # 839117 5.0		12/01/2020	Paydown		22,752	22,752.00	21,799	22,011		742		742		22,752				902	11/01/2035
31407T-4Z-0	FNMA POOL # 840640 5.0		12/01/2020	Paydown		12,642	12,642.00	12,113	12,155		487		487		12,642				238	09/01/2035
31407V-SZ-9	FNMA POOL # 842136 5.0		12/01/2020	Paydown		8,682	8,682.00	8,467	8,495		188		188		8,682				239	10/01/2035
31408G-EP-8	FNMA POOL # 850742 5.0		12/01/2020	Paydown		132,986	132,986.00	127,412	127,760		5,225		5,225		132,986				6,527	12/01/2035
31408H-PW-9	FNMA POOL # 851937 5.0		12/01/2020	Paydown		1,475	1,475.00	1,438	1,440		34		34		1,475				40	11/01/2035
31408X-DG-2	FNMA POOL # 863303 5.0		12/01/2020	Paydown		13,288	13,288.00	12,731	12,916		372		372		13,288				343	11/01/2035
31410M-U7-3	FNMA POOL # 891706 6.0		12/01/2020	Paydown		3,479	3,479.00	3,491	3,469		10		10		3,479				103	07/01/2021
31410S-BW-6	FNMA POOL # 895653 6.5		12/01/2020	Paydown		15,802	15,802.00	16,362	16,165		(364)		(364)		15,802				787	08/01/2036
31413C-AT-6	FNMA POOL # 941118 6.5		12/01/2020	Paydown		1,355	1,355.00	1,403	1,398		(43)		(43)		1,355				49	09/01/2037
31414B-UA-6	FNMA POOL # 961477 6.5		12/01/2020	Paydown		938	938.00	971	960		(22)		(22)		938				33	02/01/2038
31414D-DK-9	FNMA POOL # 962806 5.0		12/01/2020	Paydown		4,282	4,282.00	4,209	4,214		68		68		4,282				131	04/01/2038
31414D-TP-1	FNMA POOL # 963258 5.0		12/01/2020	Paydown		2,311	2,311.00	2,272	2,278		33		33		2,311				57	05/01/2038
31414K-DE-7	FNMA POOL # 968201 6.5		12/01/2020	Paydown		400	400.00	414	409		(9)		(9)		400				14	01/01/2038
31414N-VL-5	FNMA POOL # 971419 5.0		12/01/2020	Paydown		287	287.00	282	283		5		5		287				9	05/01/2038

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Ident-ification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
31414S-KY-8	FNMA POOL # 974711 5.0		12/01/2020	Paydown		4,983	4,983.00	4,898	4,919		63		63		4,983				86	04/01/2038
31415B-6K-0	FNMA POOL # 982474 5.0		12/01/2020	Paydown		108	108.00	106	107		1		1		108				3	06/01/2038
3138A2-KC-2	FNMA POOL # AH1190 4.		12/01/2020	Paydown		597,942	597,942.00	585,330	586,528		11,415		11,415		597,942				14,922	01/01/2041
31371K-Z3-8	FNMA POOL # 254662 5.0		12/01/2020	Paydown		48,325	48,325.00	52,840	50,950		(2,625)		(2,625)		48,325				1,251	02/01/2023
31371K-7L-9	FNMA POOL # 254799 5.0		12/01/2020	Paydown		82,970	82,970.00	90,723	87,683		(4,713)		(4,713)		82,970				2,161	07/01/2023
31371M-AB-3	FNMA POOL # 255702 5.0		12/01/2020	Paydown		54,279	54,279.00	59,350	57,897		(3,618)		(3,618)		54,279				1,452	05/01/2025
31371N-EW-1	FNMA POOL # 256749 6.0		12/01/2020	Paydown		153,328	153,328.00	166,361	165,086		(11,758)		(11,758)		153,328				4,998	06/01/2037
31409U-AW-5	FNMA POOL # 878521 6.5		12/01/2020	Paydown		18,579	18,579.00	19,238	19,179		(600)		(600)		18,579				733	02/01/2036
31410F-YT-6	FNMA POOL # 888222 6.0		12/01/2020	Paydown		73,061	73,061.00	78,164	77,476		(4,415)		(4,415)		73,061				2,284	02/01/2037
31410F-2R-5	FNMA POOL # 888284 5.5		12/01/2020	Paydown		162,711	162,711.00	174,228	172,664		(9,953)		(9,953)		162,711				5,243	04/01/2037
31410G-3H-4	FNMA POOL # 889200 4.5		12/01/2020	Paydown		80,048	80,048.00	81,349	81,070		(1,022)		(1,022)		80,048				1,715	03/01/2038
31410M-J7-6	FNMA POOL # 891386 5.5		12/01/2020	Paydown		123,453	123,453.00	132,539	131,506		(8,053)		(8,053)		123,453				3,125	10/01/2035
31411W-CZ-8	FNMA POOL # 916388 6.0		12/01/2020	Paydown		110,916	110,916.00	120,483	117,679		(6,763)		(6,763)		110,916				1,318	05/01/2037
31411Y-D9-1	FNMA POOL # 918228 6.0		12/01/2020	Paydown		122,325	122,325.00	132,876	132,168		(9,843)		(9,843)		122,325				6,352	05/01/2037
31412L-EU-0	FNMA POOL # 928147 6.0		12/01/2020	Paydown		58,874	58,874.00	62,986	62,305		(3,431)		(3,431)		58,874				2,012	03/01/2037
31412L-KJ-8	FNMA POOL # 928297 6.0		12/01/2020	Paydown		111,461	111,461.00	121,075	118,291		(6,830)		(6,830)		111,461				6,159	05/01/2037
31412T-ZE-6	FNMA POOL # 934641 6.0		12/01/2020	Paydown		84,684	84,684.00	91,842	89,864		(5,180)		(5,180)		84,684				1,400	11/01/2038
31417G-MB-9	FNMA POOL # AB9353 3.0		12/01/2020	Paydown		1,628,542	1,628,542.00	1,633,695	1,633,053		(4,511)		(4,511)		1,628,542				31,195	05/01/2043
31418M-GX-4	FNMA POOL # AD0213 6.0		12/01/2020	Paydown		8,881	8,881.00	9,647	9,564		(683)		(683)		8,881				326	09/01/2039
31419A-AW-7	FNMA POOL # AE0020 6.0		12/01/2020	Paydown		13,498	13,498.00	14,639	14,459		(961)		(961)		13,498				415	12/01/2038
3138AK-D7-1	FNMA POOL # AI5525 4.50		12/01/2020	Paydown		663,835	663,835.00	720,675	708,983		(45,149)		(45,149)		663,835				20,226	07/01/2041
3138AU-QA-8	FNMA POOL # AJ3148 4.5		12/01/2020	Paydown		967,952	967,952.00	1,057,336	1,051,287		(83,336)		(83,336)		967,952				30,241	10/01/2041
3138E2-LN-3	FNMA POOL # AJ9332 4.0		12/01/2020	Paydown		703,933	703,933.00	756,288	750,646		(46,713)		(46,713)		703,933				17,090	01/01/2042
3138L8-3Q-5	FNMA POOL # AM8006 3.0		04/30/2020	PIERPONT SECURITIES LLC		10,409,820	9,433,991.00	9,915,272	6,009,216		116,044		116,044		6,125,260		4,284,560	4,284,560	100,378	02/01/2027
3138L8-3Q-5	FNMA POOL # AM8006 3.0		05/01/2020	Paydown		78,569	78,569.00	82,578	50,047		28,523		28,523		78,569				24,513	02/01/2027
3138LJ-FJ-4	FNMA POOL # AN5568 3.1		12/01/2020	Paydown		92,394	92,394.00	95,830	94,914		(2,519)		(2,519)		92,394				2,245	05/01/2027
3138MC-VP-6	FNMA POOL # AP8721 3.5		12/01/2020	Paydown		87,705	87,705.00	91,734	90,951		(3,247)		(3,247)		87,705				1,752	05/01/2043
3138ME-BN-9	FNMA POOL # AP9944 3.5		12/01/2020	Paydown		365,068	365,068.00	393,731	389,989		(24,921)		(24,921)		365,068				8,293	09/01/2042
3138MF-AE-7	FNMA POOL # AQ0004 3.5		12/01/2020	Paydown		156,659	156,659.00	168,959	166,351		(9,692)		(9,692)		156,659				3,761	10/01/2042
3138MF-P2-7	FNMA POOL # AQ0440 3.5		12/01/2020	Paydown		1,069,370	1,069,370.00	1,150,074	1,139,832		(70,462)		(70,462)		1,069,370				22,626	10/01/2042
3138NW-GG-	FNMA POOL # AR0198 3.5		12/01/2020	Paydown		223,749	223,749.00	234,342	233,059		(9,311)		(9,311)		223,749				6,729	05/01/2043
3138W2-6R-1	FNMA POOL # AR5379 4.0		12/01/2020	Paydown		170,722	170,722.00	184,354	183,230		(12,507)		(12,507)		170,722				3,830	02/01/2043
3138W7-DQ-4	FNMA POOL # AR9110 4.0		12/01/2020	Paydown		24,945	24,945.00	26,936	26,793		(1,848)		(1,848)		24,945				547	03/01/2043
3138WC-YP-2	FNMA POOL # AS3417 5.0		12/01/2020	Paydown		50,379	50,379.00	55,086	54,920		(4,541)		(4,541)		50,379				1,702	09/01/2044
3138WP-VD-3	FNMA POOL # AT2411 3.0		12/01/2020	Paydown		601,705	601,705.00	607,722	606,938		(5,233)		(5,233)		601,705				10,044	05/01/2043
3138WQ-JN-3	FNMA POOL # AT2968 3.5		12/01/2020	Paydown		519,832	519,832.00	545,255	542,269		(22,437)		(22,437)		519,832				12,368	05/01/2043
3138WT-AR-7	FNMA POOL # AT5415 3.5		12/01/2020	Paydown		337,475	337,475.00	353,980	352,408		(14,933)		(14,933)		337,475				4,776	06/01/2043
3138WT-CE-4	FNMA POOL # AT5468 3.5		12/01/2020	Paydown		81,251	81,251.00	85,097	84,883		(3,632)		(3,632)		81,251				2,217	06/01/2043
3138WW-WQ-	FNMA POOL # AT8754 3.5		12/01/2020	Paydown		914,710	914,710.00	956,729	953,207		(38,497)		(38,497)		914,710				18,448	06/01/2043
3138X8-2T-7	FNMA POOL # AU8885 4.0		12/01/2020	Paydown		752,767	752,767.00	793,081	790,636		(37,870)		(37,870)		752,767				18,535	09/01/2043
3138XT-AT-2	FNMA POOL # AW3617 4.		12/01/2020	Paydown		716,621	716,621.00	755,195	752,804		(36,183)		(36,183)		716,621				18,345	06/01/2044
31417Y-KH-9	FNMA POOL # MA0295 5.0		12/01/2020	Paydown		23,960	23,960.00	26,199	25,864		(1,904)		(1,904)		23,960				667	01/01/2030
31417Y-PC-5	FNMA POOL # MA0418 5.0		12/01/2020	Paydown		77,978	77,978.00	81,719	80,576		(2,597)		(2,597)		77,978				2,332	05/01/2030

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Ident-ification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
31418C-MH-4	FNMA POOL # MA3059 3.5		12/01/2020	Paydown		1,091,782	1,091,782.00	1,135,880	1,133,008		(41,226)		(41,226)		1,091,782				22,376	07/01/2037
31418C-NF-7	FNMA POOL # MA3089 3.5		12/01/2020	Paydown		604,277	604,277.00	628,684	627,149		(22,872)		(22,872)		604,277				12,387	08/01/2037
31418W-FK-1	FNMA POOL #AD8269 4.0		12/01/2020	Paydown		323,614	323,614.00	332,059	331,243		(7,629)		(7,629)		323,614				6,732	09/01/2040
31419J-SC-3	FNMA POOL #AE7714 3.5		12/01/2020	Paydown		1,378,107	1,378,107.00	1,390,380	1,388,080		(9,973)		(9,973)		1,378,107				29,685	11/01/2040
3138LH-3M-4	FNMA POOL AN5303 3.24		12/17/2020	Morgan Stanley Co. Inc.		16,821,232	14,920,603.00	15,453,316	15,323,719		(59,236)		(59,236)		15,264,484		1,556,748	1,556,748	518,342	04/01/2027
3138LH-3M-4	FNMA POOL AN5303 3.24		12/01/2020	Paydown		254,889	254,889.00	263,989	261,775		(6,886)		(6,886)		254,889				4,590	04/01/2027
3138WK-6S-9	FNMA POOL AS9880 3.00		12/01/2020	Paydown		1,113,055	1,113,055.00	1,104,837	1,105,170		7,885		7,885		1,113,055				19,378	06/01/2032
3140J9-ZL-8	FNMA POOL BM5246 3.50		12/01/2020	Paydown		6,427,302	6,427,302.00	6,592,503	6,589,343		(162,041)		(162,041)		6,427,302				132,454	11/01/2048
3140JG-LW-3	FNMA POOL BN0340 4.50		07/07/2020	Credit Suisse Securities (USA)		5,030,183	4,681,792.00	4,852,239	4,850,240		3,835		3,835		4,854,075		176,108	176,108	130,505	12/01/2048
3140JG-LW-3	FNMA POOL BN0340 4.50		07/01/2020	Paydown		2,165,970	2,165,970.00	2,244,825	2,243,900		(77,930)		(77,930)		2,165,970				33,757	12/01/2048
3140JP-M9-3	FNMA POOL BN6683 3.50		12/01/2020	Paydown		6,697,563	6,697,563.00	6,856,107	6,854,061		(156,498)		(156,498)		6,697,563				133,653	06/01/2049
31418C-UA-0	FNMA POOL MA3276 3.50		12/01/2020	Paydown		6,453,161	6,453,161.00	6,447,615	6,447,321		5,839		5,839		6,453,161				137,597	01/01/2048
31418C-Z9-8	FNMA POOL MA3467 4.00		12/01/2020	Paydown		2,931,854	2,931,854.00	3,016,832	3,015,693		(83,838)		(83,838)		2,931,854				63,215	09/01/2048
31418C-2X-1	FNMA POOL MA3489 3.50		12/01/2020	Paydown		1,416,617	1,416,617.00	1,426,688	1,426,175		(9,559)		(9,559)		1,416,617				26,708	10/01/2033
31418C-3D-4	FNMA POOL MA3495 4.00		07/06/2020	Credit Suisse Securities (USA)		4,959,710	4,667,963.00	4,727,771	4,726,519		858		858		4,727,377		232,333	232,333	115,662	10/01/2048
31418C-3D-4	FNMA POOL MA3495 4.00		07/01/2020	Paydown		2,340,407	2,340,407.00	2,370,394	2,369,766		(29,359)		(29,359)		2,340,407				34,392	10/01/2048
31418C-4F-8	FNMA POOL MA3521 4.00		12/01/2020	Paydown		8,594,285	8,594,285.00	8,762,142	8,758,290		(164,004)		(164,004)		8,594,285				184,512	11/01/2048
31418D-C6-7	FNMA POOL MA3692 3.50		12/01/2020	Paydown		7,793,133	7,793,133.00	7,976,393	7,973,977		(180,844)		(180,844)		7,793,133				148,874	07/01/2049
31418D-HL-9	FNMA POOL MA3834 3.00		12/01/2020	Paydown		4,903,218	4,903,218.00	4,976,192	4,975,632		(72,414)		(72,414)		4,903,218				100,549	10/01/2049
35563P-KG-3	FREDDIE MAC SCRT SERI		12/01/2020	Paydown		390,633	390,633.00	396,619	396,223		(5,590)		(5,590)		390,633				8,306	08/25/2058
3128MJ-2M-1	FREDDIE MAC GOLD POOL		12/01/2020	Paydown		7,619,669	7,619,669.00	7,552,997	7,554,471		65,199		65,199		7,619,669				160,091	09/01/2047
3137G0-AY-5	FREDDIE MAC STACR SERI		12/25/2020	Paydown		520,528	520,528.00	577,678	557,267		(36,739)		(36,739)		520,528				18,326	04/25/2024
3199999	Subtotal - Bonds - U. S. Special Rev. and Special Assessment and all Non-Guar.				X X X	262,395,572	255,518,292.00	261,149,672	256,600,237		(3,087,677)		(3,087,677)		253,512,558		8,883,014	8,883,014	4,973,737	X X X
68245X-AC-3	1011778 BC NEW RED FIN	A	11/19/2020	Call		463,648	454,000.00	449,460	449,958		741		741		450,700		3,300	3,300	35,589	05/15/2024
00287Y-BL-2	ABBVIE INC SERIES 144A		10/27/2020	Bony/Toronto Dominion Sec		3,193,498	3,080,000.00	3,076,982	3,077,054		827		827		3,077,882		115,616	115,616	66,511	11/21/2022
00287Y-BQ-1	ABBVIE INC SERIES 144A		11/17/2020	Tax Free Exchange		6,907,786	6,910,000.00	6,907,303	6,907,258		529		529		6,907,786				177,664	11/21/2024
00287Y-BU-2	ABBVIE INC SERIES 144A		11/17/2020	Tax Free Exchange		1,518,421	1,520,000.00	1,518,191	1,518,189		232		232		1,518,421				44,342	11/21/2026
00287Y-BW-8	ABBVIE INC SERIES 144A		11/17/2020	Tax Free Exchange		5,348,762	5,350,000.00	5,348,663	5,348,558		204		204		5,348,762				334,258	11/21/2029
00507U-AT-8	ACTAVIS FUNDING SCS 4	D	05/12/2020	Taxable Exchange		1,403,360	1,235,000.00	1,258,551	1,254,423		(346)		(346)		1,254,077		149,283	149,283	37,306	03/15/2035
00772B-AF-8	AERCAP IRELAND CAP LTD	D	10/06/2020	Corporate Action		6,705,276	6,570,000.00	6,831,303	6,656,495		(48,161)		(48,161)		6,608,334		96,942	96,942	265,264	05/15/2021
00772B-AM-3	AERCAP IRELAND CAP LTD	D	10/06/2020	Corporate Action		516,910	500,000.00	500,000	500,000						500,000		16,910	16,910	25,486	10/01/2021
00130H-BY-0	AES CORP 5.125% 09/01/2		05/01/2020	Citigroup Global Markets Inc.		4,295,100	4,120,000.00	4,123,713	4,122,741		(148)		(148)		4,122,593		172,507	172,507	143,113	09/01/2027
00912X-BF-0	AIR LEASE CORP SERIES 1		10/01/2020	MILLENNIUM ADVISORS LLC		6,334,598	6,125,000.00	6,046,478	6,054,303		5,407		5,407		6,059,711		274,887	274,887	286,429	10/01/2028
00928Q-AQ-4	AIRCASTLE LTD 4.125% 0	D	10/01/2020	Citigroup Global Markets Inc.		5,929,990	6,075,000.00	5,868,329	5,904,602		27,520		27,520		5,932,122		(2,132)	(2,132)	232,495	05/01/2024
013822-AA-9	ALCOA NEDERLAND HOLDI	D	06/10/2020	Various		935,050	910,000.00	1,007,813	952,168		(6,836)		(6,836)		945,331		(10,281)	(10,281)	42,660	09/30/2024
013822-AB-7	ALCOA NEDERLAND HOLDI	D	06/02/2020	RBC Capital Markets		205,250	200,000.00	209,000	207,732		(606)		(606)		207,126		(1,876)	(1,876)	9,489	09/30/2026
02209S-BA-0	ALTRIA GROUP INC 3.490		08/18/2020	Morgan Stanley Co. Inc.		532,226	510,000.00	509,969	509,964		18		18		509,982		22,244	22,244	18,096	02/14/2022
02364W-BG-9	AMERICA MOVIL SAB DE C	D	10/06/2020	JP Morgan Securities Inc.		5,063,500	4,100,000.00	4,076,917	4,076,948		461		461		4,077,409		986,091	986,091	172,399	04/22/2049
025816-BD-0	AMERICAN EXPRESS CO		05/22/2020	Bony/Toronto Dominion Sec		5,544,043	5,305,000.00	5,050,844	5,216,745		11,768		11,768		5,228,513		315,531	315,531	68,339	12/02/2022
00176A-AX-3	AMERICAN MONEY MANAG	D	04/08/2020	JP Morgan Securities Inc.		884,070	940,000.00	933,984	935,439		263		263		935,701		(51,631)	(51,631)	12,446	04/30/2031
03027X-AE-0	AMERICAN TOWER CORP		07/06/2020	Call		3,600,031	3,475,000.00	3,454,706	3,469,565		1,569		1,569		3,471,134		3,866	3,866	221,940	09/15/2021

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Ident-ification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
031162-BW-9	AMGEN INC 2.125% 05/01/		05/01/2020	Maturity		230,000	230,000.00	226,044	229,348		652		652		230,000				2,444	05/01/2020
034620-AA-2	ANGEL OAK MORTGAGE T		12/01/2020	Paydown		143,974	143,974.00	143,971	143,786		170		170		143,956		18	18	2,097	01/25/2047
034863-AQ-3	ANGLO AMERICAN CAPITA	D	10/30/2020	Call		1,660,994	1,590,000.00	1,595,935	1,592,792		(976)		(976)		1,591,816		(1,816)	(1,816)	133,931	04/10/2022
035240-AQ-3	ANHEUSER-BUSCH INBEV		12/02/2020	Citigroup Global Markets Inc.		245,034	200,000.00	199,802	199,810		9		9		199,820		45,214	45,214	12,957	01/23/2029
03690A-AF-3	ANTERO MIDSTREAM PAR		06/02/2020	Goldman Sachs Co.		1,092,750	1,410,000.00	1,131,525	1,135,191		9,995		9,995		1,145,186		(52,436)	(52,436)	75,670	01/15/2028
036752-AF-0	ANTHEM INC 2.950% 12/0		08/18/2020	Various		3,455,978	3,280,000.00	3,278,458	3,279,041		154		154		3,279,195		176,783	176,783	65,025	12/01/2022
036752-AC-7	ANTHEM INC 3.350% 12/0		06/22/2020	Mitsubishi Bank		1,100,230	1,000,000.00	999,680	999,755		24		24		999,779		100,451	100,451	18,890	12/01/2024
03764D-AH-4	APIDOS CDO SERIES 2013-	D	03/02/2020	Mitsubishi Bank		7,948,000	8,000,000.00	7,998,400	7,998,744		20		20		7,998,764		(50,764)	(50,764)	94,040	04/15/2031
03789X-AD-0	APPLEBEES IHOP FUNDIN		12/05/2020	Paydown		6,250	6,250.00	6,250	6,250						6,250				262	06/07/2049
03938L-AZ-7	ARCELORMITTAL 6.125%	D	10/13/2020	Various		3,569,913	3,110,000.00	3,480,217	3,462,739		(41,686)		(41,686)		3,421,054		148,859	148,859	149,151	06/01/2025
00206R-CN-0	AT&T INC 3.400% 05/15/25		08/07/2020	Corporate Action		3,222,317	2,880,000.00	2,917,942	2,902,545		(2,603)		(2,603)		2,899,942		322,375	322,375	72,624	05/15/2025
00206R-CS-9	AT&T INC 3.600% 02/17/23		07/31/2020	Corporate Action		6,500,757	6,020,000.00	6,260,981	6,133,449		(22,084)		(22,084)		6,111,365		389,392	389,392	209,496	02/17/2023
04964K-AL-5	ATRIUM CDO CORP SERIE	D	06/11/2020	SG Americas Securities Llc		3,689,063	3,750,000.00	3,787,875	3,775,495		(2,091)		(2,091)		3,773,405		(84,342)	(84,342)	59,668	05/28/2030
05369A-AF-8	AVIATION CAPITAL GROUP		10/01/2020	Toronto Dominion Bank		5,862,663	5,875,000.00	5,806,909	5,820,125		9,300		9,300		5,829,424		33,238	33,238	303,440	01/30/2024
05401A-AE-1	AVOLON HOLDINGS FNDG	D	12/01/2020	Corporate Action		5,528,242	5,429,000.00	5,425,037	5,425,785		1,230		1,230		5,427,015		101,227	101,227	214,295	05/01/2022
05401A-AG-6	AVOLON HOLDINGS FNDG	D	10/01/2020	Credit Suisse Securities (USA)		1,682,327	1,775,000.00	1,766,569	1,767,243		854		854		1,768,097		(85,770)	(85,770)	72,048	05/01/2026
05964H-AJ-4	BANCO SANTANDER SA 4	D	11/23/2020	Various		2,287,428	2,000,000.00	1,945,576	1,952,177		3,100		3,100		1,955,277		332,151	332,151	75,076	04/12/2028
05552E-AA-8	BARCLAYS COMMERCIAL		09/23/2020	Wells Fargo		6,234,509	6,425,000.00	6,425,000	6,425,000						6,425,000		(190,491)	(190,491)	83,134	08/15/2036
06849U-AD-7	BARRICK PD AU FIN PTY L	D	06/22/2020	National Financial		2,014,665	1,500,000.00	1,023,725	1,050,933		3,992		3,992		1,054,924		959,741	959,741	61,731	10/15/2039
07332B-AA-7	BAYVIEW OPPORTUNITY M		12/28/2020	Paydown		1,109,495	1,109,495.00	1,116,967	1,114,769		(836)		(836)		1,113,933		(4,438)	(4,438)	20,929	03/28/2057
05531F-BB-8	BB&T CORPORATION SERI		06/02/2020	US BANCORP Piper Jaffray		3,607,917	3,350,000.00	3,235,899	3,264,523		7,006		7,006		3,271,529		336,387	336,387	57,815	10/26/2024
05531F-BE-2	BB&T CORPORATION SERI		06/02/2020	Morgan Stanley Co. Inc.		2,289,172	2,035,000.00	2,030,889	2,031,679		275		275		2,031,954		257,218	257,218	37,438	06/05/2025
08181L-AJ-6	BENEFIT STREET PARTNE	D	06/22/2020	RBC Capital Markets		3,986,752	4,045,000.00	4,045,000	4,045,000						4,045,000		(58,248)	(58,248)	81,403	01/15/2029
09626Y-AN-0	BLUEMOUNTAIN CLO LTD	D	06/22/2020	RBC Capital Markets		3,874,970	3,984,135.00	3,966,206	3,969,005		2,184		2,184		3,971,189		(96,220)	(96,220)	77,815	10/22/2030
09626Y-AN-0	BLUEMOUNTAIN CLO LTD	D	04/22/2020	Paydown		15,865	15,865.00	15,794	15,805		60		60		15,865				247	10/22/2030
05565E-AL-9	BMW US CAPITAL LLC SERI		11/06/2020	KEYBANC CAPITAL MARKETS I		242,698	240,000.00	229,378	234,644		2,658		2,658		237,302		5,396	5,396	5,118	09/15/2021
099724-AG-1	BORGWARNER INC 4.625		09/15/2020	Maturity		1,000,000	1,000,000.00	989,910	999,056		944		944		1,000,000				46,250	09/15/2020
111013-AK-4	BRITISH SKY BROADCASTI	D	07/31/2020	MARKETAXESS CORP		6,238,016	5,875,000.00	5,849,503	5,866,641		1,563		1,563		5,868,204		369,812	369,812	126,476	11/26/2022
120111-BN-8	BUILDING MATERIAL CORP		09/06/2020	Call		4,218,669	4,070,000.00	4,070,000	4,070,000						4,070,000				366,414	10/15/2025
05568B-AA-6	BURLINGTN NORTH SANTA		07/15/2020	Redemption		157,935	157,935.00	157,935	157,935						157,935				4,522	01/15/2024
05567Y-AA-7	BURLINGTON NORTH SAN		10/01/2020	Redemption		91,474	91,474.00	91,474	91,474						91,474				2,273	04/01/2023
140420-NB-2	CAPITAL ONE BANK USA N		04/17/2020	Toronto Dominion Bank		4,323,672	4,320,000.00	4,337,712	4,326,057		(604)		(604)		4,325,453		(1,781)	(1,781)	99,630	02/15/2023
14040H-BW-4	CAPITAL ONE FINANCIAL C		06/02/2020	Various		5,943,444	5,575,000.00	5,563,962	5,565,633		339		339		5,565,972		377,471	377,471	178,896	01/31/2028
14042E-3Y-4	CAPITAL ONE NA SERIES B		06/05/2020	Corporate Action		4,749,743	4,650,000.00	4,636,887	4,646,778		843		843		4,647,621		102,121	102,121	120,790	07/23/2021
14310G-AN-0	CARLYLE GLOBAL MARKET	D	03/03/2020	BNP Paribas Sec Corp		3,901,843	3,925,000.00	3,925,000	3,925,000						3,925,000		(23,158)	(23,158)	47,084	10/15/2030
14314B-AA-5	CARLYLE GLOBAL MARKET	D	10/29/2020	Various		10,252,363	10,390,008.00	10,390,008	10,390,008						10,390,008		(137,645)	(137,645)	278,964	04/20/2031
14314B-AA-5	CARLYLE GLOBAL MARKET	D	07/20/2020	Paydown		59,992	59,992.00	59,992	59,992						59,992				1,296	04/20/2031
12505B-AC-4	CBRE SERVICES INC 5.25		12/28/2020	Call		3,041,109	2,592,000.00	2,825,280	2,721,641		(23,940)		(23,940)		2,697,702		(105,702)	(105,702)	624,123	03/15/2025
1248EP-AY-9	CCO HLDGS LLC CAP COR		04/03/2020	Call		5,043,750	5,000,000.00	4,912,500	4,969,074		3,063		3,063		4,972,137		27,863	27,863	177,188	09/30/2022
15135B-AD-3	CENTENE CORP 4.750% 0		10/26/2020	Call		910,692	900,000.00	937,125	914,650		(8,712)		(8,712)		905,939		(5,939)	(5,939)	51,186	05/15/2022
15135B-AQ-4	CENTENE CORP SERIES 14		05/06/2020	Tax Free Exchange		2,097,943	2,115,000.00	2,097,234	2,097,305		639		639		2,097,943				37,453	12/15/2027
15135B-AH-4	CENTENE CORP SERIES W		03/06/2020	Call		834,806	810,000.00	852,525	833,798		(1,916)		(1,916)		831,882		(21,882)	(21,882)	52,507	02/15/2024
15189X-AT-5	CENTERPOINT ENER HOU		01/10/2020	Goldman Sachs Co.		475,956	400,000.00	397,572	397,607		6		6		397,613		78,343	78,343	7,697	02/01/2049

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Ident-ification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
161175-BJ-2	CHARTER COMM OPT LLC		10/05/2020	Merrill Lynch, Pierce, Fenner		1,054,291	950,000.00	854,459	863,348		6,732		6,732		870,080		184,211	184,211	40,771	02/15/2028
171798-AC-5	CIMAREX ENERGY CO 4.		08/04/2020	Barclays Capital Inc		768,622	720,000.00	731,146	728,662		(1,167)		(1,167)		727,496		41,126	41,126	21,438	06/01/2024
17252M-AM-2	CINTAS CORP NO 2 2.900		05/22/2020	Morgan Stanley Co. Inc.		1,107,782	1,070,000.00	1,073,530	1,071,584		(291)		(291)		1,071,293		36,489	36,489	20,342	04/01/2022
17252M-AN-0	CINTAS CORPORATION NO		02/12/2020	Stifel Nicolaus & Co Inc		3,164,054	2,880,000.00	2,948,041	2,931,319		(759)		(759)		2,930,560		233,494	233,494	39,368	04/01/2027
17322V-AY-2	CITIGROUP COMMERCIAL		12/01/2020	Paydown				164,417	58,816		(4,526)		(4,526)		54,290		(54,290)	(54,290)	10,820	07/10/2047
17324K-AV-0	CITIGROUP COMMERCIAL		12/01/2020	Paydown				150,820	70,946		(70,946)		(70,946)						17,753	11/10/2048
172967-HB-0	CITIGROUP INC 5.500% 0		06/11/2020	Wells Fargo Securities LLC		1,064,871	900,000.00	900,000	900,000						900,000		164,871	164,871	37,400	09/13/2025
17327D-AA-9	CITIGROUP MORTGAGE LO		12/01/2020	Paydown		1,249,396	1,249,396.00	1,228,790	1,231,431		17,965		17,965		1,249,396				22,629	03/25/2061
20030N-BR-1	COMCAST CORP 2.750%		09/10/2020	Call		2,346,895	2,220,000.00	2,261,536	2,239,587		(4,236)		(4,236)		2,235,351		(15,351)	(15,351)	189,471	03/01/2023
12593G-AE-2	COMM MORTGAGE TRUST		12/01/2020	Paydown		1,286,728	1,286,728.00	1,320,706	1,308,133		(21,404)		(21,404)		1,286,728				46,580	07/10/2050
200474-BD-5	COMM MORTGAGE TRUST		12/01/2020	Paydown				196,595	74,940		(3,254)		(3,254)		71,686		(71,686)	(71,686)	7,012	02/10/2048
12592X-BE-5	COMMERCIAL MORTGAGE		12/01/2020	Paydown				46,428	19,199		(19,199)		(19,199)						2,330	03/10/2048
20605P-AH-4	CONCHO RESOURCES INC		12/14/2020	Citigroup Global Markets Inc.		1,190,519	1,035,000.00	1,031,233	1,031,923		330		330		1,032,253		158,266	158,266	46,898	10/01/2027
209115-AC-8	CONSOLIDATED EDISON IN		10/27/2020	Bony/Toronto Dominion Sec		2,519,575	2,500,000.00	2,498,475	2,499,542		274		274		2,499,816		19,759	19,759	47,778	05/15/2021
212015-AN-1	CONTINENTAL RESOURCE		11/19/2020	Morgan Stanley Co. Inc.		249,375	250,000.00	236,413	238,806		2,081		2,081		240,886		8,489	8,489	9,289	06/01/2024
212015-AS-0	CONTINENTAL RESOURCE		08/04/2020	Morgan Stanley Co. Inc.		196,613	210,000.00	210,000	210,000						210,000		(13,388)	(13,388)	9,723	01/15/2028
225433-AF-8	CRED SUIS GP FUN LTD SE	D	02/18/2020	Various		4,954,546	3,870,000.00	3,857,182	3,858,064		(37)		(37)		3,858,027		1,096,519	1,096,519	40,786	05/15/2045
228227-BE-3	CROWN CASTLE INTERNA		07/06/2020	Call		3,007,172	2,800,000.00	3,017,420	2,902,910		(22,490)		(22,490)		2,880,420		(80,420)	(80,420)	306,135	04/15/2022
22822V-AA-9	CROWN CASTLE INTL COR		07/06/2020	Call		594,108	585,000.00	600,426	588,588		(1,762)		(1,762)		586,826		(1,826)	(1,826)	26,844	02/15/2021
12595X-AV-5	CSAIL COMMERCIAL MORT		12/01/2020	Paydown				12,705	10,117		(617)		(617)		9,500		(9,500)	(9,500)	1,050	08/15/2051
12596G-BB-4	CSAIL COMMERCIAL MORT		12/01/2020	Paydown				15,627	13,026		(13,026)		(13,026)						1,379	11/15/2051
22945A-AA-7	CSMC SERIES 2017-RPL CL		12/01/2020	Paydown		1,637,065	1,637,065.00	1,637,457	1,636,823		242		242		1,637,065				27,880	07/25/2057
126650-CW-8	CVS HEALTH CORP 4.100		12/18/2020	Various		16,187,963	14,130,000.00	14,099,762	14,106,203		3,159		3,159		14,109,361		2,078,601	2,078,601	573,894	03/25/2025
126650-BC-3	CVS LEASE 5.880% 01/10/		12/10/2020	Redemption		128,946	128,946.00	128,946	128,946						128,946				4,144	01/10/2028
126650-BP-4	CVS LEASE 6.036% 12/10/		12/10/2020	Redemption		32,554	32,554.00	36,705	35,674		(148)		(148)		35,526		(2,972)	(2,972)	1,074	12/10/2028
126659-AA-9	CVS PASS THROUGH TRU		12/10/2020	Redemption		122,524	122,524.00	172,452	159,096		(1,175)		(1,175)		157,921		(35,398)	(35,398)	5,614	07/10/2031
233851-BV-5	DAIMLER FINANCE NA LLC		05/18/2020	Maturity		200,000	200,000.00	197,072	199,461		539		539		200,000				2,450	05/18/2020
23636T-AC-4	DANONE SERIES 144A 2.	D	05/22/2020	Citigroup Global Markets Inc.		1,609,319	1,590,000.00	1,590,000	1,590,000						1,590,000		19,319	19,319	18,806	11/02/2021
233046-AE-1	DB MASTER FINANCE LLC		11/20/2020	Paydown		16,800	16,800.00	16,800	16,800						16,800				406	11/20/2047
233046-AJ-0	DB MASTER FINANCE LLC		11/20/2020	Paydown		22,425	22,425.00	22,425	22,425						22,425				566	05/20/2049
25272K-AD-5	DELL IN LLC EMC CORP SE		06/22/2020	Various		6,628,365	6,500,000.00	6,559,659	6,518,107		(6,004)		(6,004)		6,512,103		116,262	116,262	135,240	06/15/2021
25272K-AD-5	DELL IN LLC EMC CORP SE		10/28/2020	Call		6,902,547	6,730,000.00	6,892,755	6,798,878		(34,959)		(34,959)		6,763,918		(33,918)	(33,918)	392,215	06/15/2021
25470X-AW-5	DISH DBS CORP SERIES W		02/21/2020	Various		881,833	830,000.00	771,900	792,938		797		797		793,735		88,098	88,098	12,468	11/15/2024
26078J-AD-2	DOWDUPONT INC 4.725%		06/18/2020	MARKETAXESS CORP		1,132,461	930,000.00	1,063,557	1,059,570		(6,331)		(6,331)		1,053,238		79,223	79,223	26,488	11/15/2028
26249G-AJ-9	DRYDEN SENIOR LOAN FU	D	06/11/2020	SG Americas Securities Llc		10,374,000	10,500,000.00	10,500,000	10,500,000						10,500,000		(126,000)	(126,000)	211,116	04/15/2029
279158-AJ-8	ECOPETROL SA 5.875% 0	D	04/23/2020	Jefferies & Co. Inc.		2,088,000	2,400,000.00	1,704,000	1,729,589		2,470		2,470		1,732,059		355,941	355,941	58,358	05/28/2045
292505-AJ-3	ENCANA CORP 3.900% 11	A	07/21/2020	Jefferies & Co. Inc.		5,295,000	5,295,000.00	5,294,100	5,294,616		12		12		5,294,628		372	372	142,259	11/15/2021
29278N-AH-6	ENERGY TRANSFER OPER		06/22/2020	MIZUHO SECURITIES		971,487	900,000.00	903,501	902,812		(298)		(298)		902,514		68,973	68,973	28,013	04/15/2024
29278N-AK-9	ENERGY TRANSFER OPER		01/30/2020	Call		4,536,060	4,370,000.00	4,648,588	4,512,780		(14,445)		(14,445)		4,498,335		(128,335)	(128,335)	261,654	10/15/2020
29379V-BB-8	ENTERPRISE PRODUCTS		06/09/2020	Merrill Lynch, Pierce, Fenner		1,585,488	1,450,000.00	1,447,260	1,448,692		114		114		1,448,806		136,682	136,682	46,497	02/15/2024
29379V-BT-9	ENTERPRISE PRODUCTS		11/25/2020	Various		2,228,975	1,900,000.00	1,883,831	1,885,255		1,234		1,234		1,886,489		342,486	342,486	82,988	10/16/2028
31562Q-AC-1	FIAT CHRYSLER AUTOMOB	D	04/15/2020	Maturity		4,220,000	4,220,000.00	4,230,550	4,220,284		(284)		(284)		4,220,000				94,950	04/15/2020
35137L-AB-1	FOX CORP SERIES 144A		03/30/2020	Tax Free Exchange		1,050,000	1,050,000.00	1,050,000	1,050,000						1,050,000				28,798	01/25/2024

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Ident-ification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
35137L-AC-9	FOX CORP SERIES 144A		03/30/2020	Tax Free Exchange		5,769,965	5,760,000.00	5,771,111	5,770,221		(256)		(256)		5,769,965				184,593	01/25/2029
35137L-AE-5	FOX CORP SERIES 144A		03/30/2020	Tax Free Exchange		580,000	580,000.00	580,000	580,000						580,000				22,010	01/25/2049
35671D-BC-8	FREEPORT-MCMORAN INC		07/17/2020	Various		1,423,666	1,353,000.00	1,225,593	1,227,962		1,345		1,345		1,229,307		194,359	194,359	61,091	03/15/2043
36164Q-MS-4	GE CAPITAL INTL FUNDING	D	04/20/2020	Corporate Action		3,101,735	3,094,000.00	3,108,304	3,096,935		(1,037)		(1,037)		3,095,898		5,837	5,837	31,803	11/15/2020
37045X-CB-0	GENERAL MOTORS FINL C		11/06/2020	Maturity		430,000	430,000.00	420,372	426,787		3,213		3,213		430,000				10,535	11/06/2020
378272-AN-8	GLENCORE FUNDING LLC		12/14/2020	Various		3,784,622	3,390,000.00	3,365,253	3,370,881		2,058		2,058		3,372,939		411,683	411,683	156,697	03/27/2027
361841-AG-4	GLP CAPITAL LP / FIN II		03/08/2020	Call		1,016,492	990,000.00	1,041,975	1,007,914		(2,538)		(2,538)		1,005,376		(15,376)	(15,376)	43,697	04/15/2021
36417J-AY-5	GMRF MORTGAGE AQUISI		12/01/2020	Paydown		837,405	837,405.00	845,150	840,666		(3,261)		(3,261)		837,405				15,015	11/25/2057
389375-AK-2	GRAY TELEVISION INC SE		10/19/2020	Call		4,512,772	4,400,000.00	4,358,843	4,373,239		4,212		4,212		4,377,452		22,548	22,548	340,778	10/15/2024
36259A-AA-7	GS MORTGAGE SECURITIE		02/28/2020	Deutsche Bank Securities Inc		5,846,301	5,919,368.00	5,919,368	5,919,368						5,919,368		(73,067)	(73,067)	34,027	07/15/2025
36248E-AA-3	GS MORTGAGE SECURITIE		07/01/2020	Paydown		19,961	19,961.00	20,884	20,118		(157)		(157)		19,961				315	12/10/2043
36250H-AG-8	GSMS SERIES 2014-GC26		12/01/2020	Paydown				171,861	64,305		(64,305)		(64,305)						10,187	11/10/2047
36252A-AE-6	GSMS SERIES 2015-GS1 CL		12/01/2020	Paydown				19,661	8,700		(8,700)		(8,700)						1,459	11/10/2048
36252T-AT-2	GSMS SERIES 2016-GS2 CL		12/01/2020	Paydown				762,233	403,626		(403,626)		(403,626)						101,676	05/10/2049
40538K-AL-6	HALCYON LOAN ADVISORS	D	05/06/2020	Morgan Stanley Co. Inc.		758,920	768,527.00	768,527	768,527						768,527		(9,607)	(9,607)	12,129	07/25/2027
40538K-AL-6	HALCYON LOAN ADVISORS	D	10/26/2020	Paydown		1,346,739	1,346,739.00	1,346,739	1,346,739						1,346,739				20,217	07/25/2027
406216-BG-5	HALLIBURTON CO 3.800%		03/03/2020	Corporate Action		2,690,597	2,374,000.00	2,371,330	2,372,218		25		25		2,372,242		318,354	318,354	27,565	11/15/2025
432891-AH-2	HILTON WORLDWIDE FINA		12/02/2020	Call		4,220,370	4,125,000.00	4,229,147	4,199,801		(11,954)		(11,954)		4,187,847		(62,847)	(62,847)	318,478	04/01/2025
43815N-AD-6	HONDA AUTO RECEIVABLE		12/23/2020	Toronto Dominion Bank		3,654,281	3,550,000.00	3,549,267	3,549,328		173		173		3,549,501		104,780	104,780	68,047	08/15/2025
4042Q1-AE-7	HSBC BANK USA 4.875%		08/24/2020	Maturity		5,880,000	5,880,000.00	6,104,146	5,941,337		(61,337)		(61,337)		5,880,000				286,650	08/24/2020
404280-BT-5	HSBC HOLDINGS PLC 4.5	D	12/17/2020	J.P. Morgan Securities		945,904	800,000.00	800,000	800,000						800,000		145,904	145,904	36,868	06/19/2029
444859-BF-8	HUMANA INC 3.950% 03/1		06/22/2020	Goldman Sachs Co.		1,133,530	1,000,000.00	998,770	999,019		53		53		999,072		134,458	134,458	30,613	03/15/2027
44891A-AD-9	HYUNDAI CAPITAL AMERIC		10/30/2020	Maturity		6,100,000	6,100,000.00	6,096,340	6,099,200		800		800		6,100,000				183,000	10/30/2020
44962L-AB-3	IHS MARKIT LTD SERIES 14	D	11/30/2020	Bank of America SecuritiesLLC		6,948,546	6,050,000.00	6,067,069	6,063,225		(2,283)		(2,283)		6,060,942		887,604	887,604	372,789	02/15/2025
456829-AA-8	INFRAESTRUCTURA ENER	D	04/02/2020	Jefferies & Co. Inc.		2,675,310	3,065,000.00	3,020,343	3,028,102		912		912		3,029,014		(353,704)	(353,704)	82,942	01/14/2028
45822P-AA-3	INTEGRYS ENERGY GROU		11/01/2020	Maturity		2,000,000	2,000,000.00	1,998,740	1,999,775		225		225		2,000,000				83,400	11/01/2020
459745-GK-5	INTL LEASE FINANCE COR		07/17/2020	Corporate Action		1,218,000	1,120,000.00	1,353,800	1,219,168		(26,077)		(26,077)		1,193,091		24,909	24,909	97,942	01/15/2022
46632H-AL-5	JP MORGAN CHASE COMM		12/01/2020	Paydown		61,209	61,209.00	58,913	61,209		(342)		(342)		60,867		342	342	1,801	02/15/2051
46590Y-AB-0	JP MORGAN MORTGAGE T		12/01/2020	Paydown		57,489	57,489.00	57,189	57,222		12		12		57,234		255	255	987	12/15/2047
46643T-BC-5	JPMBB COMMERCIAL MOR		12/01/2020	Paydown				354,207	141,518		(141,518)		(141,518)						18,496	01/15/2048
46643A-BG-7	JPMBB COMMERCIAL MOR		12/01/2020	Paydown				120,380	43,622		(43,622)		(43,622)						5,221	09/15/2047
483007-AJ-9	KAISER ALUMINUM CORP		11/13/2020	Various		2,505,925	2,500,000.00	2,500,000	2,500,000						2,500,000		5,925	5,925	111,195	03/01/2028
48250M-AK-3	KKR FINANCIAL CLO LTD S	D	07/24/2020	Various		4,432,990	4,550,000.00	4,540,900	4,542,029		887		887		4,542,917		(109,927)	(109,927)	97,142	01/15/2031
502431-AD-1	L3HARRIS TECH INC SERIE		05/01/2020	Tax Free Exchange		1,374,106	1,305,000.00	1,382,139	1,377,399		(3,293)		(3,293)		1,374,106				18,981	12/15/2026
517834-AG-2	LAS VEGAS SANDS CORP		06/22/2020	Deutsche Bank Securities Inc		1,767,548	1,720,000.00	1,718,641	1,718,716		24		24		1,718,740		48,808	48,808	26,332	08/08/2024
525221-FZ-5	LEHMAN XS TRUST SERIE		04/01/2020	Paydown		13,467	13,546.00	416	7,869		22		22		7,890		5,577	5,577	3,070	01/25/2036
526057-CD-4	LENNAR CORP SERIES WI		05/01/2020	Various		6,101,456	5,910,000.00	6,041,513	6,032,104		(4,805)		(4,805)		6,027,299		74,157	74,157	121,648	11/29/2027
53117C-AS-1	LIBERTY PROPERTY LP 3		01/23/2020	Tax Free Exchange		631,904	635,000.00	629,679	631,211		58		58		631,269		635	635	7,395	10/01/2026
53117C-AR-3	LIBERTY PROPERTY LP 3		02/19/2020	Call		4,727,460	4,330,000.00	4,314,585	4,321,030		256		256		4,321,286		8,714	8,714	459,704	04/01/2025
53944V-AK-5	LLOYDS BANK PLC 2.700	D	05/18/2020	Corporate Action		211,155	210,000.00	208,009	209,459		324		324		209,783		1,372	1,372	4,316	08/17/2020
565849-AE-6	MARATHON OIL CORP 6.6		03/04/2020	Various		6,540,727	5,310,000.00	5,370,805	5,365,714		51		51		5,365,765		1,174,962	1,174,962	150,893	10/01/2037
552759-AA-0	MFRA TRUST SERIES 2017-		12/01/2020	Paydown		278,246	278,246.00	278,243	277,971		275		275		278,246				4,119	02/25/2057
594918-BB-9	MICROSOFT CORP 2.700		10/27/2020	MARKETAXESS CORP		642,787	590,000.00	574,489	579,674		1,558		1,558		581,232		61,555	61,555	19,337	02/12/2025

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Ident-ification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
594918-BZ-6	MICROSOFT CORP 4.100		05/13/2020	Taxable Exchange		2,032,591	1,608,000.00	1,618,886	1,617,787		(200)		(200)		1,617,587		415,004	415,004	54,024	02/06/2037
60871R-AD-2	MOLSON COORS BREWIN		05/29/2020	Wells Fargo		5,822,891	5,675,000.00	6,120,090	6,083,465		(4,409)		(4,409)		6,079,056		(256,165)	(256,165)	166,309	05/01/2042
61764P-BV-3	MORGAN STANLEY BAML T		12/01/2020	Paydown				110,862	44,717		(44,717)		(44,717)						8,690	12/15/2047
61690V-BA-5	MORGAN STANLEY BAML T		12/01/2020	Paydown				61,558	26,767		(26,767)		(26,767)						5,273	11/15/2048
61766L-BT-5	MORGAN STANLEY BAML T		12/01/2020	Paydown				145,015	72,621		(72,621)		(72,621)						14,982	01/15/2026
61751X-AG-5	MORGAN STANLEY CAPITA		12/01/2020	Paydown		76,612	76,612.00	77,570	76,612		(42)		(42)		76,571		42	42	2,059	11/12/2049
617446-7P-8	MORGAN STANLEY SERIES		07/24/2020	Maturity		190,000	190,000.00	199,548	192,376		(2,376)		(2,376)		190,000				10,450	07/24/2020
55336V-BH-2	MPLX LP 1.330% 09/09/22		06/22/2020	MIZUHO SECURITIES		885,453	900,000.00	900,000	900,000						900,000		(14,547)	(14,547)	12,148	09/09/2022
55354G-AH-3	MSCI INC SERIES 144A 4.		05/04/2020	Various		2,929,205	2,820,000.00	2,841,206	2,841,059		(692)		(692)		2,840,367		88,838	88,838	55,773	11/15/2029
63862T-AA-9	NATIONSTAR HECM LOAN		09/25/2020	Paydown		475,894	475,894.00	475,894	475,866		7		7		475,873		22	22	7,116	07/25/2028
63938C-AC-2	NAVIENT CORP 5.875% 0		12/21/2020	Call		6,995,244	6,900,000.00	7,160,137	7,004,804		(83,024)		(83,024)		6,921,780		(21,780)	(21,780)	597,458	03/25/2021
64829G-AA-7	NEW RESIDENTIAL MORTG		12/01/2020	Paydown		698,705	698,705.00	721,367	717,801		(19,097)		(19,097)		698,705				15,189	11/25/2035
64829H-AD-9	NEW RESIDENTIAL MORTG		12/01/2020	Paydown		427,533	427,533.00	439,752	436,553		(9,020)		(9,020)		427,533				7,491	09/25/2056
64828M-AA-5	NEW RESIDENTIAL MORTG		12/01/2020	Paydown		1,849,359	1,849,359.00	1,926,137	1,910,963		(61,605)		(61,605)		1,849,359				40,305	04/25/2057
64829J-AA-1	NEW RESIDENTIAL MORTG		12/01/2020	Paydown		2,799,101	2,799,101.00	2,881,700	2,866,236		(67,135)		(67,135)		2,799,101				59,266	02/25/2057
64829N-AA-2	NEW RESIDENTIAL MORTG		12/01/2020	Paydown		1,957,402	1,957,402.00	2,044,500	2,026,172		(68,771)		(68,771)		1,957,402				42,926	05/25/2057
655044-AP-0	NOBLE ENERGY INC 3.85		12/31/2020	Taxable Exchange		6,753,538	5,810,000.00	5,784,653	5,789,377		2,280		2,280		5,791,657		961,881	961,881	329,935	01/15/2028
655044-AH-8	NOBLE ENERGY INC 3.90		01/08/2020	Various		6,615,563	6,250,000.00	6,302,125	6,284,273		(195)		(195)		6,284,078		331,485	331,485	37,240	11/15/2024
655044-AN-5	NOBLE ENERGY INC 4.95		12/31/2020	Taxable Exchange		737,521	520,000.00	518,439	518,467		29		29		518,496		219,025	219,025	35,822	08/15/2047
655844-BL-1	NORFOLK SOUTHERN COR		11/06/2020	Deutsche Bank Securities Inc		896,119	853,000.00	767,187	821,672		8,200		8,200		829,872		66,247	66,247	30,609	02/15/2023
666807-BM-3	NORTHROP GRUMMAN CO		10/27/2020	Various		2,603,313	2,400,000.00	2,299,473	2,323,322		9,820		9,820		2,333,143		270,170	270,170	81,478	01/15/2025
64829F-AA-9	NRZT 2016-1A A1 144A SEI		12/25/2020	Paydown		523,906	523,906.00	539,750	539,301		(15,396)		(15,396)		523,906				10,712	03/25/2056
67077M-AP-3	NUTRIEN LTD SR GLBL NT	A	01/29/2020	Various		7,136,318	5,250,000.00	5,234,583	5,235,379		(188)		(188)		5,235,191		1,901,126	1,901,126	70,656	05/23/2036
62947Q-AW-8	NXP BV NXP FUNDING LLC	D	06/22/2020	Bony/Toronto Dominion Sec		949,995	900,000.00	904,500	902,718		(478)		(478)		902,240		47,755	47,755	28,384	09/01/2022
674599-CK-9	OCCIDENTAL PETROLEUM		10/05/2020	JP Morgan Securities Inc.		7,248,500	7,600,000.00	7,596,200	7,598,348		620		620		7,598,968		(350,468)	(350,468)	193,209	04/15/2022
674599-CM-5	OCCIDENTAL PETROLEUM		06/03/2020	Pershing LLC		580,446	810,000.00	807,548	808,259		89		89		808,347		(227,901)	(227,901)	19,575	02/15/2027
674599-DB-8	OCCIDENTAL PETROLEUM		08/25/2020	JP Morgan Securities Inc.		579,600	560,000.00	655,401	650,118		(12,399)		(12,399)		637,719		(58,119)	(58,119)	44,974	07/01/2024
674599-DE-2	OCCIDENTAL PETROLEUM		06/03/2020	JP Morgan Securities Inc.		3,593,400	4,240,000.00	5,702,931	5,675,431		(40,875)		(40,875)		5,634,556		(2,041,156)	(2,041,156)	240,223	09/15/2031
674599-DF-9	OCCIDENTAL PETROLEUM		06/03/2020	Citigroup Global Markets Inc.		457,176	620,000.00	758,000	756,392		(2,351)		(2,351)		754,041		(296,866)	(296,866)	28,771	09/15/2036
67103H-AB-3	O'REILLY AUTOMOTIVE IN		03/03/2020	Morgan Stanley Co. Inc.		1,040,480	1,000,000.00	1,050,890	1,009,300		(1,048)		(1,048)		1,008,252		32,228	32,228	21,712	09/15/2021
698900-AG-2	PANACANADIAN PETROLE	A	09/11/2020	Various		2,569,864	2,500,000.00	2,496,675	2,497,482		130		130		2,497,612		72,252	72,252	156,564	11/01/2031
70014L-AA-8	PARK AEROSPACE HOLDIN	D	12/01/2020	Corporate Action		1,374,701	1,315,000.00	1,369,244	1,345,574		(10,409)		(10,409)		1,335,165		39,536	39,536	89,749	08/15/2022
706451-BG-5	PEMEX PROJ FDG MASTER		04/14/2020	SANTANDER INVESTMENT SEC		457,500	610,000.00	615,578	614,258		(93)		(93)		614,165		(156,665)	(156,665)	13,583	06/15/2035
70959W-AH-6	PENSKE AUTO GROUP INC		08/15/2020	Maturity		1,370,000	1,370,000.00	1,370,000	1,370,000						1,370,000				51,375	08/15/2020
709599-AU-8	PENSKE TRUCK LEASING/		06/15/2020	Call		4,650,000	4,650,000.00	4,649,422	4,649,796		(38)		(38)		4,649,758		242	242	136,400	07/15/2020
714264-AA-6	PERNOD-RICARD SA SERI	D	11/06/2020	Call		4,563,303	4,425,000.00	4,823,157	4,498,549		(38,221)		(38,221)		4,460,328		(35,328)	(35,328)	366,221	04/07/2021
714264-AK-4	PERNOD-RICARD SA SERI	D	04/08/2020	RBC Capital Markets		239,887	205,000.00	202,212	202,571		2		2		202,573		37,314	37,314	8,268	01/15/2042
71647N-AR-0	PETROBRAS GLOBAL FINA	D	09/16/2020	Corporate Action		909,704	849,000.00	849,000	849,000						849,000		60,704	60,704	61,246	01/17/2022
718172-CD-9	PHILIP MORRIS INTL INC S		05/22/2020	MILLENNIUM ADVISORS LLC		1,521,276	1,460,000.00	1,453,737	1,456,323		518		518		1,456,841		64,436	64,436	20,785	11/02/2022
723787-AK-3	PIONEER NATURAL RESOU		05/22/2020	Corporate Action		6,290,900	6,020,000.00	6,228,774	6,102,361		(14,243)		(14,243)		6,088,118		202,782	202,782	206,085	07/15/2022
69355E-AA-3	PPM CLO 3 LTD SERIES 20	D	08/04/2020	Various		6,866,046	6,910,000.00	6,910,000	6,910,000						6,910,000		(43,954)	(43,954)	164,659	07/17/2030
743263-AS-4	PROGRESS ENERGY INC		11/06/2020	Bony/Toronto Dominion Sec		6,392,696	6,200,000.00	6,174,040	6,193,290		2,493		2,493		6,195,784		196,912	196,912	216,458	04/01/2022
74733V-AB-6	QEP RESOURCES INC 5.3		05/15/2020	Morgan Stanley Co. Inc.		705,000	1,500,000.00	1,550,625	1,507,500	22,063	(4,296)		17,767		1,525,267		(820,267)	(820,267)	51,063	10/01/2022

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Ident-ification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
74733V-AA-8	QEP RESOURCES INC 6.8		09/30/2020	Call		851,812	830,000.00	680,600	788,164		25,943		25,943		814,107		15,893	15,893	83,472	03/01/2021
74981H-CC-2	RACE POINT CLO LTD SERI	D	12/10/2020	Deutsche Bank		10,314,489	10,315,314.00	10,315,314	10,315,314						10,315,314		(825)	(825)	291,298	10/15/2030
74981H-CC-2	RACE POINT CLO LTD SERI	D	07/15/2020	Paydown		54,686	54,686.00	54,686	54,686						54,686				1,205	10/15/2030
75951A-AB-4	RELIANCE STAND LIFE II S		01/15/2020	Maturity		350,000	350,000.00	346,560	349,919		82		82		350,000				4,375	01/15/2020
760759-AU-4	REPUBLIC SERVICES INC		10/27/2020	MARKETAXESS CORP		745,892	700,000.00	698,880	698,955		174		174		699,129		46,763	46,763	21,486	08/15/2024
45660N-XN-0	RESIDENTIAL ASSET SECU		01/31/2020	Paydown							(10)		(10)		(10)		10	10		08/25/2020
45660N-XN-0	RESIDENTIAL ASSET SECU		06/25/2020	Redemption		514	1,105.00	1,112	1,105						1,105		(590)	(590)	33	08/25/2020
80282K-AT-3	SANTANDER HOLDINGS U		12/11/2020	Corporate Action		1,217,888	1,175,000.00	1,184,469	1,180,259		(2,287)		(2,287)		1,177,972		39,915	39,915	52,774	03/28/2022
80281L-AA-3	SANTANDER UK GROUP H	D	11/30/2020	Corporate Action		2,328,329	2,065,000.00	2,059,301	2,061,283		512		512		2,061,795		266,534	266,534	119,067	09/15/2025
80283L-AN-3	SANTANDER UK PLC 2.37	D	03/16/2020	Maturity		540,000	540,000.00	532,429	539,150		850		850		540,000				6,413	03/16/2020
80283L-AA-1	SANTANDER UK PLC SERI	D	11/30/2020	Corporate Action		1,465,106	1,325,000.00	1,320,773	1,323,034		454		454		1,323,488		141,618	141,618	70,851	11/07/2023
78403D-AK-6	SBA TOWER TRUST SERIE		07/14/2020	Call		2,595,000	2,595,000.00	2,595,000	2,595,000						2,595,000				43,344	07/15/2021
78442F-EJ-3	SLM CORP SERIES MTN 8		03/25/2020	Maturity		1,663,000	1,663,000.00	1,635,028	1,661,378		1,622		1,622		1,663,000				66,520	03/25/2020
83401A-AB-4	SOCIAL PROFESSIONAL L		12/25/2020	Paydown		75,117	75,117.00	76,739	76,563		(1,447)		(1,447)		75,117				2,704	02/25/2048
842400-GH-0	SOUTHERN CAL EDISON S		11/06/2020	RBC Capital Markets		9,260,671	9,190,000.00	9,186,140	9,188,231		897		897		9,189,128		71,543	71,543	317,591	03/01/2021
84265V-AF-2	SOUTHERN COPPER CORP		05/21/2020	Barclays Capital Inc		6,355,935	6,210,000.00	5,477,841	5,949,284		34,703		34,703		5,983,986		371,949	371,949	119,543	11/08/2022
85207U-AE-5	SPRINT CORP 7.250% 0		02/05/2020	Various		895,125	855,000.00	812,250	840,692		783		783		841,475		53,650	53,650	24,153	09/15/2021
85208N-AA-8	SPRINT SPECTRUM SPEC I		12/20/2020	Redemption		2,500,000	2,500,000.00	2,509,375	2,503,205		(1,435)		(1,435)		2,501,770		(1,770)	(1,770)	52,500	09/20/2021
85572V-AA-8	START LTD SERIES 2019-2		12/15/2020	Paydown		5,777,528	5,777,528.00	5,777,443	5,777,432		96		96		5,777,528				106,365	11/15/2044
86765L-AJ-6	SUNOCO LP FINANCE COR		11/23/2020	Corporate Action		4,187,013	4,115,000.00	4,115,000	4,115,000						4,115,000		72,013	72,013	272,490	01/15/2023
86964W-AF-9	SUZANO AUSTRIA GMBH S	D	05/18/2020	Various		1,129,470	1,140,000.00	1,141,972	1,141,930		(144)		(144)		1,141,786		(12,316)	(12,316)	56,807	01/15/2029
86964W-AH-5	SUZANO AUSTRIA GMBH S	D	05/11/2020	JP Morgan Securities Inc.		749,900	800,000.00	820,000	819,733		(606)		(606)		819,127		(69,227)	(69,227)	37,958	01/15/2030
13079W-AQ-1	SYMPHONY CLO LTD SERI	D	04/29/2020	Cowen & Company		400,994	415,000.00	415,000	415,000						415,000		(14,006)	(14,006)	7,387	07/16/2032
87165B-AD-5	SYNCHRONY FINANCIAL		06/02/2020	Various		6,022,866	6,070,000.00	6,065,482	6,067,461		82		82		6,067,543		(44,677)	(44,677)	192,636	08/15/2024
87164K-AC-8	SYNGENTA FINANCE NV S	D	12/23/2020	Various		1,827,427	1,680,000.00	1,680,000	1,680,000						1,680,000		147,427	147,427	94,319	04/24/2028
88167A-AC-5	TEVA PHARMACEUTICALS	D	02/14/2020	Morgan Stanley Co. Inc.		248,750	250,000.00	239,273	242,113	3,492	367		3,859		245,971		2,779	2,779	3,178	07/21/2021
88522Y-AB-5	THORNBURG MRTGE SEC		12/01/2020	Paydown		88,582	88,582.00	53,036	64,268		555		555		64,823		23,759	23,759	1,583	09/25/2037
89171U-AU-3	TOWD POINT MORTGAGE		12/01/2020	Paydown		1,314,981	1,314,981.00	1,314,082	1,313,015		1,966		1,966		1,314,981				21,113	04/26/2055
89172E-AU-8	TOWD POINT MORTGAGE		12/01/2020	Paydown		304,271	304,271.00	303,906	303,792		480		480		304,271				4,992	02/25/2055
89172P-AJ-8	TOWD POINT MORTGAGE		12/01/2020	Paydown		217,066	217,066.00	217,069	216,911		(46)		(46)		216,865		201	201	3,614	08/25/2055
89172Y-AA-8	TOWD POINT MORTGAGE		12/01/2020	Paydown		385,372	385,372.00	384,819	384,801		(3)		(3)		384,798		574	574	5,152	08/25/2055
89171V-AK-3	TOWD POINT MORTGAGE		12/01/2020	Paydown		464,726	464,726.00	465,545	464,495		231		231		464,726				7,102	05/25/2055
89173F-AA-8	TOWD POINT MORTGAGE		12/01/2020	Paydown		615,953	615,953.00	616,769	616,026		(73)		(73)		615,953				9,763	10/25/2056
89172R-AR-6	TPMT SERIES 2015 6 CLAS		12/25/2020	Paydown		1,194,566	1,194,566.00	1,183,458	1,189,359		5,207		5,207		1,194,566				18,285	04/25/2055
89417E-AG-4	TRAVELERS COS INC 3.9		11/01/2020	Maturity		600,000	600,000.00	599,460	599,921		79		79		600,000				23,400	11/01/2020
90352J-AC-7	UBS GROUP FUNDING SWI	D	12/09/2020	Various		606,788	520,000.00	520,000	520,000						520,000		86,788	86,788	26,789	03/23/2028
907818-DV-7	UNION PACIFIC CORP 3.7		06/22/2020	Merrill Lynch, Pierce, Fenner		3,843,805	3,500,000.00	3,502,170	3,501,751		(208)		(208)		3,501,543		342,262	342,262	101,719	03/15/2024
907818-EV-6	UNION PACIFIC CORP 4.3		08/28/2020	Tax Free Exchange		5,349,537	4,200,000.00	4,148,340	4,150,608		1,425		1,425		4,152,033		1,197,504	1,197,504	186,813	09/10/2038
91324P-CM-2	UNITEDHEALTH GROUP IN		05/22/2020	Merrill Lynch, Pierce, Fenner		943,111	940,000.00	935,845	938,999		716		716		939,715		3,396	3,396	21,996	07/15/2020
91324P-DR-0	UNITEDHEALTH GROUP IN		10/27/2020	Morgan Stanley Co. Inc.		2,666,625	2,500,000.00	2,499,375	2,499,403		94		94		2,499,498		167,127	167,127	74,878	08/15/2024
000000-00-0	US BANK 1.100% 10/12/20		10/12/2020	Maturity		108,000	108,000.00	108,000	108,000						108,000				5,954	10/12/2020
92211M-AC-7	VANTAGE DATA CENTERS		10/05/2020	Paydown		1,256,533	1,256,533.00	1,256,533	1,256,533						1,256,533				98,926	02/16/2043
92212K-AA-4	VANTAGE DATA CENTERS		12/15/2020	Paydown		69,750	69,750.00	69,750	69,750						69,750				1,205	07/15/2044

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Ident-ification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
92343V-BR-4	VERIZON COMMUNICATIO		05/22/2020	US BANCORP INVESTMENTS		3,268,433	2,871,000.00	3,060,285	3,009,194		(14,231)		(14,231)		2,994,963		273,470	273,470	103,500	09/15/2023
92343V-DD-3	VERIZON COMMUNICATIO		03/27/2020	US BANCORP INVESTMENTS		2,540,125	2,500,000.00	2,300,400	2,351,248		4,990		4,990		2,356,238		183,887	183,887	41,198	08/15/2026
92536K-AA-3	VERUS SECURITIZATION T		04/01/2020	Paydown		1,647,017	1,647,017.00	1,639,811	1,641,940		5,077		5,077		1,647,017				16,225	11/25/2047
92857W-BM-1	VODAFONE GROUP PLC	D	12/04/2020	Credit Suisse Securities (USA)		109,575	80,000.00	81,535	81,496		(20)		(20)		81,476		28,099	28,099	4,293	05/30/2048
933635-AA-2	WAMU MORTGAGE PASS-T		03/16/2020	AMHERST PIERPONT SECURITI		815,715	959,665.00	857,700	860,197		(579)		(579)		859,618		(43,903)	(43,903)	5,671	03/25/2047
933635-AA-2	WAMU MORTGAGE PASS-T		03/01/2020	Paydown		71,577	80,895.00	72,300	72,510		2		2		72,513		(936)	(936)	185	03/25/2047
94106L-BH-1	WASTE MANAGEMENT INC		07/20/2020	Call		1,888,700	1,870,000.00	1,869,495	1,869,546		16		16		1,869,562		438	438	54,438	06/15/2026
949746-SH-5	WELLS FARGO & CO 3.00		10/05/2020	Morgan Stanley Co. Inc.		1,313,676	1,200,000.00	1,199,146	1,199,357		83		83		1,199,441		114,235	114,235	34,400	10/23/2026
94974B-FP-0	WELLS FARGO & COMPAN		10/05/2020	JP Morgan Securities Inc.		2,630,260	2,000,000.00	1,994,080	1,994,522		158		158		1,994,680		635,580	635,580	100,035	11/02/2043
94974B-GU-8	WELLS FARGO & COMPAN		10/13/2020	Various		1,589,537	1,240,000.00	1,240,967	1,240,891		(35)		(35)		1,240,856		348,681	348,681	44,186	12/07/2046
95000H-BJ-0	WELLS FARGO COMMERCI		12/01/2020	Paydown				133,851	77,977		(77,977)		(77,977)						13,731	10/15/2049
92936Y-AK-7	WF - RBS COMMERCIAL M		12/01/2020	Paydown				141,033	26,176		(5,222)		(5,222)		20,953		(20,953)	(20,953)	10,970	08/15/2045
92890F-AV-8	WF RBS COMMERCIAL MO		12/01/2020	Paydown		557,967	557,967.00	598,507	570,310		(1,077)		(1,077)		569,234		(11,266)	(11,266)	11,951	05/15/2047
92939K-AH-1	WF RBS COMMERCIAL MO		12/01/2020	Paydown				14,794	5,084		(569)		(569)		4,515		(4,515)	(4,515)	1,004	11/15/2047
98212B-AE-3	WPX ENERGY INC 5.250%		06/30/2020	Corporate Action		3,505,406	3,475,000.00	2,293,500	2,697,462		64,832		64,832		2,762,294		743,112	743,112	145,443	09/15/2024
98954N-AA-7	ZIGGO SECURED FINANCE	D	02/14/2020	Call		206,000	200,000.00	208,750	208,242		(178)		(178)		208,063		(8,063)	(8,063)	12,386	01/15/2027
98956P-AF-9	ZIMMER HOLDINGS INC 3		04/08/2020	JP Morgan Securities Inc.		7,044,310	7,000,000.00	6,983,550	6,990,435		665		665		6,991,100		53,210	53,210	132,533	04/01/2025
98978V-AN-3	ZOETIS INC SERIES 10YR		08/24/2020	MARKETAXESS CORP		2,970,122	2,490,000.00	2,485,294	2,485,740		347		347		2,486,087		484,035	484,035	98,729	08/20/2028
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	589,685,173	567,490,662.00	571,431,245	569,361,932	25,555	(1,546,140)		(1,520,585)		567,841,350		19,367,182	19,367,182	20,497,999	X X X
8399997	Subtotal - Bonds - Part 4				X X X	1,232,942,094	1,165,908,537	1,182,051,065	1,175,872,180	(46,986)	(5,182,626)		(5,229,612)		1,170,642,566		59,822,890	59,822,890	30,979,012	X X X
8399998	Summary Item from Part 5 for Bonds				X X X	474,304,187	446,513,504.28	468,948,809			(867,689)		(867,689)		468,081,121		6,223,067	6,223,067	2,702,391	X X X
8399999	Total - Bonds				X X X	1,707,246,281	1,612,422,041.28	1,650,999,874	1,175,872,180	(46,986)	(6,050,315)		(6,097,301)		1,638,723,687		66,045,957	66,045,957	33,681,403	X X X
000000-00-0	BLACKROCK MSCI ACWI IM		10/22/2020	Direct	11,290.730	252,733		112,907	265,111	(152,204)			(152,204)		112,907		139,826	139,826	64	
9499999	Common Stocks - Mutual Funds				X X X	252,733	X X X	112,907	265,111	(152,204)			(152,204)		112,907		139,826	139,826	64	X X X
9999999	Totals					1,707,499,014	X X X	1,651,112,781	1,176,137,291	(199,190)	(6,050,315)		(6,249,505)		1,638,836,594		66,185,783	66,185,783	33,681,467	X X X

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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 Ident-ification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3622A2-SB-9	GNMA II POOL 784114 3.500% 02/		11/16/2020	Wells Fargo Securities LL	12/01/2020	Paydown	169,477.400	182,506	169,477	169,477		(13,029)		(13,029)					494	297
36179V-SF-8	GNMA II POOL MA6818 2.000% 08/		10/27/2020	JP Morgan Securities Inc.	11/13/2020	Baird Robert W. & Co	797,128.050	826,242	830,508	826,242							4,266	4,266	797	797
21H020-6B-6	GNMA II TBA 2.000% 03/01/50		11/13/2020	Various	11/13/2020	Various	9,000,000.000	9,352,793	9,352,793	9,352,793										
21H022-6B-2	GNMA II TBA 2.500% 02/01/50		10/27/2020	Citigroup Global Markets I	11/13/2020	Citigroup Global Marke	4,500,000.000	4,703,906	4,725,703	4,703,906							21,797	21,797		
21H030-6B-5	GNMA II TBA 3.000% 08/01/49		11/16/2020	Various	11/16/2020	Various	10,000,000.000	10,416,406	10,416,406	10,416,406										
21H032-6B-1	GNMA II TBA 3.500% 06/01/49		11/16/2020	Various	11/16/2020	Various	8,000,000.000	8,430,781	8,430,781	8,430,781										
3617QE-3S-6	GNMA POOL BX9809 2.500% 11/2		11/13/2020	Citigroup Global Markets I	12/01/2020	Paydown	8,319.660	8,870	8,320	8,320		(550)		(550)					17	10
3617QY-HZ-1	GNMA POOL BZ3848 2.000% 10/20		11/13/2020	Baird Robert W. & Co	12/01/2020	Paydown	10,388.650	10,863	10,389	10,389		(474)		(474)					17	10
36179V-HS-2	GNMA POOL MA6541 3.000% 03/2		10/27/2020	JP Morgan Securities Inc.	11/16/2020	Nomura International T	4,999,802.650	5,209,951	5,206,044	5,209,951							(3,906)	(3,906)	7,500	7,500
36179V-HT-0	GNMA POOL MA6542 3.500% 03/2		10/27/2020	Citigroup Global Markets I	11/16/2020	Credit Suisse Securitie	3,999,600.120	4,223,015	4,206,923	4,223,015							(16,092)	(16,092)	6,999	6,999
36179V-MD-9	GNMA POOL MA6656 3.000% 05/2		11/16/2020	Nomura International Tradi	12/01/2020	Paydown	46,074.080	48,119	46,074	46,074		(2,045)		(2,045)					115	69
36179V-VX-5	GNMA POOL MA6930 2.000% 10/2		10/27/2020	JP Morgan Securities Inc.	11/13/2020	Baird Robert W. & Co	3,702,873.290	3,838,115	3,857,931	3,838,115							19,816	19,816	3,703	3,703
91282C-AP-6	UNITED STATES TREASURY SEC		10/22/2020	MIZUHO SECURITIES	10/27/2020	Bank of America Secur	190,000.000	189,547	189,666	189,549		1		1			118	118	9	7
912810-RX-8	UNITED STATES TREASURY N B		02/21/2020	JP Morgan Securities Inc.	02/24/2020	JP Morgan Securities I	10,000.000	12,271	12,489	12,271							219	219	84	83
912810-SL-3	UNITED STATES TREASURY N B		05/21/2020	Various	09/30/2020	Various	24,915,000.000	28,282,703	28,399,406	28,251,484		(31,219)		(31,219)			147,922	147,922	238,388	86,290
912810-SN-9	UNITED STATES TREASURY N B		08/21/2020	Various	11/10/2020	Various	10,790,000.000	10,596,742	10,183,641	10,598,889		2,148		2,148			(415,249)	(415,249)	47,501	23,778
912810-SP-4	UNITED STATES TREASURY N B		09/30/2020	Various	12/03/2020	Various	17,670,000.000	17,365,382	16,844,628	17,366,197		815		815			(521,569)	(521,569)	47,187	22,142
912828-ZP-8	US TREASURY N B 0.125% 05/15/		06/09/2020	UBS Securities LLC Warb	06/15/2020	Morgan Stanley Co. In	1,770,000.000	1,763,363	1,765,091	1,763,399		37		37			1,692	1,692	198	162
912828-ZY-9	US TREASURY N B 0.125% 07/15/		08/11/2020	Deutsche Bank Securities	09/03/2020	Various	5,500,000.000	5,492,051	5,496,563	5,492,208		157		157			4,354	4,354	922	523
912828-ZT-0	US TREASURY N B 0.250% 05/31/		06/11/2020	Citigroup Global Markets I	06/15/2020	Nomura Securities FIX	1,010,000.000	1,007,357	1,005,226	1,007,360		3		3			(2,133)	(2,133)	117	103
912828-ZW-3	US TREASURY N B 0.250% 06/30/		07/31/2020	Various	09/30/2020	Citigroup Global Marke	12,060,000.000	12,029,352	12,049,636	12,030,768		1,415		1,415			18,868	18,868	7,619	690
91282C-AB-7	US TREASURY N B 0.250% 07/31/		08/04/2020	Barclays Capital Inc	10/27/2020	RBS Securities Inc	510,000.000	511,514	508,267	511,446		(68)		(68)			(3,179)	(3,179)	308	21
91282C-AM-3	US TREASURY N B 0.250% 09/30/		10/05/2020	J.P. Morgan Securities	10/27/2020	RBC Capital Markets	1,290,000.000	1,284,558	1,284,608	1,284,620		62		62			(12)	(12)	248	62
91282C-AE-1	US TREASURY N B 0.625% 08/15/		10/09/2020	Various	10/21/2020	Various	11,900,000.000	11,734,177	11,707,421	11,734,837		660		660			(27,416)	(27,416)	13,690	10,510
912828-ZC-7	US TREASURY N B 1.125% 02/28/		03/02/2020	Barclays Capital Inc	03/04/2020	Deutsche Bank Securiti	1,940,000.000	1,957,278	1,979,861	1,957,250		(28)		(28)			22,611	22,611	356	178
912828-Z9-4	US TREASURY N B 1.500% 02/15/		02/27/2020	SG Americas Securities LI	03/06/2020	Deutsche Bank Securiti	6,500,000.000	6,641,426	6,979,375	6,641,202		(224)		(224)			338,173	338,173	6,161	4,554
912828-YS-3	US TREASURY N B 1.750% 11/15/		02/04/2020	Various	02/14/2020	BMO CAPITAL MARK	500,000.000	503,728	507,480	503,719		(9)		(9)			3,762	3,762	2,308	1,864
912828-YY-0	US TREASURY N B 1.750% 12/31/		01/09/2020	Deutsche Bank Securities	02/19/2020	Various	1,450,000.000	1,455,547	1,467,454	1,455,464		(83)		(83)			11,990	11,990	2,816	827
912810-SJ-8	US TREASURY N B 2.250% 08/15/		02/13/2020	Various	02/21/2020	Various	2,970,000.000	3,014,138	3,165,709	3,014,103		(35)		(35)			151,606	151,606	27,177	23,003
912810-SK-5	US TREASURY N B 2.375% 11/15/		08/18/2020	Various	10/02/2020	Various	29,870,000.000	32,185,869	34,817,757	32,177,931		(7,938)		(7,938)			2,639,826	2,639,826	220,877	140,164
0599999	Bonds - U.S. Governments						176,078,663.900	183,278,570	185,625,627	183,228,166		(50,404)		(50,404)			2,397,464	2,397,464	635,608	334,346
31335C-B6-0	FHLMC POOL G61861 3.500% 03/0		07/10/2020	Bank of America Securitie	12/01/2020	Paydown	2,846,972.560	3,013,343	2,846,973	2,846,973		(166,370)		(166,370)					24,745	3,875
3133A7-KB-4	FHLMC POOL QB1190 2.500% 07/		07/08/2020	BETZOLD BERG & NUSS	12/01/2020	Paydown	35,726.880	37,552	35,727	35,727		(1,825)		(1,825)					210	32
3133AC-BS-6	FHLMC POOL QB5449 2.500% 11/		11/09/2020	Baird Robert W. & Co	12/01/2020	Paydown	34,868.030	36,594	34,868	34,868		(1,725)		(1,725)					73	27
3133GA-KE-5	FHLMC POOL QN3893 2.000% 10/		11/12/2020	Baird Robert W. & Co	12/01/2020	Paydown	16,326.750	17,026	16,327	16,327		(699)		(699)					27	15
3133KH-CN-4	FHLMC POOL RA1877 5.000% 11/0		11/05/2020	Nomura International Tradi	12/01/2020	Paydown	27,980.820	31,382	27,981	27,981		(3,401)		(3,401)					117	43
3133KH-3R-5	FHLMC POOL RA2608 4.500% 05/0		10/27/2020	Morgan Stanley Co. Inc.	12/01/2020	Paydown	67,475.100	73,168	67,475	67,475		(5,693)		(5,693)					253	93
3133KK-HC-6	FHLMC POOL RA3827 4.000% 05/0		10/27/2020	Credit Suisse Securities (	11/06/2020	JP Morgan Securities I	379,999.580	405,560	405,175	405,560							(386)	(386)	464	464
3132D5-6D-9	FHLMC POOL SB8068 1.500% 10/0		10/27/2020	Credit Suisse Securities (	11/12/2020	Morgan Stanley Co. In	2,999,998.980	3,064,218	3,066,561	3,064,218							2,344	2,344	2,000	2,000
3132DV-3N-3	FHLMC POOL SD8005 3.500% 08/0		06/04/2020	JP Morgan Securities Inc.	06/05/2020	MIZUHO SECURITIES	399,999.880	421,500	421,250	421,500							(250)	(250)	389	389
3132DV-3U-7	FHLMC POOL SD8011 3.500% 09/0		06/04/2020	Wells Fargo Securities LL	06/05/2020	Morgan Stanley Co. In	2,999,701.260	3,160,466	3,159,529	3,160,466							(937)	(937)	2,916	2,916

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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 Ident-ification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3132DV-5V-3	FHLMC POOL SD8060 5.000% 04/0		10/27/2020	Credit Suisse Securities (	11/05/2020	Nomura International T	2,999,999.700	3,296,015	3,297,187	3,296,015							1,172	1,172	4,583	4,583
3132DV-6N-0	FHLMC POOL SD8077 4.500% 07/0		10/27/2020	Credit Suisse Securities (	11/06/2020	JP Morgan Securities I	282,734.830	305,795	305,354	305,795							(442)	(442)	389	389
3132DV-6U-4	FHLMC POOL SD8083 2.500% 08/0		06/08/2020	Bank of America Securitie	07/08/2020	JP Morgan Securities I	1,500,000.000	1,550,918	1,567,207	1,550,918							16,289	16,289	1,354	1,354
31329Q-HP-9	FHLMC POOL ZA6538 4.000% 03/0		10/27/2020	Credit Suisse Securities (	11/06/2020	JP Morgan Securities I	4,007,249.110	4,276,799	4,272,729	4,276,799							(4,070)	(4,070)	4,898	4,898
31329Q-NA-5	FHLMC POOL ZA6685 4.500% 04/0		03/03/2020	JP Morgan Securities Inc.	12/01/2020	Paydown	953,414.630	1,018,813	953,415	953,415		(65,398)		(65,398)					16,008	1,311
3138ER-TC-4	FNMA POOL AL9546 3.500% 11/01		06/05/2020	Credit Suisse Securities (	12/01/2020	Paydown	234,838.670	252,158	234,839	234,839		(17,319)		(17,319)					2,616	228
3140HV-6Q-2	FNMA POOL BL4478 2.370% 10/01		02/28/2020	JP Morgan Securities Inc.	04/20/2020	BMO CAPITAL MARK	2,151,896.000	2,263,694	2,338,170	2,261,924		(1,770)		(1,770)			76,246	76,246	7,508	425
3140HX-LF-5	FNMA POOL BL5725 2.500% 02/01		02/28/2020	Bank of America Securitie	04/20/2020	BMO CAPITAL MARK	1,654,901.000	1,763,827	1,816,125	1,762,160		(1,667)		(1,667)			53,965	53,965	6,091	345
3140HX-RP-7	FNMA POOL BL5893 2.480% 02/01		02/28/2020	Bank of America Securitie	04/20/2020	BMO CAPITAL MARK	2,295,203.000	2,441,343	2,513,516	2,439,104		(2,239)		(2,239)			74,412	74,412	8,380	474
3140J6-GR-2	FNMA POOL BM2007 4.000% 09/0		10/27/2020	Credit Suisse Securities (	11/06/2020	JP Morgan Securities I	443,175.040	472,985	472,535	472,985							(450)	(450)	542	542
3140J9-VM-0	FNMA POOL BM5119 4.500% 12/0		11/05/2020	Citigroup Global Markets I	12/01/2020	Paydown	67,795.140	74,363	67,795	67,795		(6,568)		(6,568)					254	93
3140JA-DP-0	FNMA POOL BM5509 5.000% 02/0		11/05/2020	Nomura International Tradi	12/01/2020	Paydown	49,065.790	55,230	49,066	49,066		(6,164)		(6,164)					204	75
3140JQ-NE-9	FNMA POOL BN7588 3.500% 06/01		06/04/2020	JP Morgan Securities Inc.	06/08/2020	Bank of America Secur	199,999.310	210,749	210,906	210,749							156	156	194	194
3140K0-6V-5	FNMA POOL BO5383 3.000% 12/01		10/27/2020	JP Morgan Securities Inc.	11/05/2020	Bank of America Secur	357,999.590	373,760	374,166	373,760							406	406	328	328
3140KS-BK-2	FNMA POOL BQ6341 3.000% 11/01		11/05/2020	Baird Robert W. & Co	12/01/2020	Paydown	16,043.290	17,131	16,043	16,043		(1,088)		(1,088)					40	15
3140Q8-W3-5	FNMA POOL CA1565 4.500% 04/01		10/27/2020	Credit Suisse Securities (	12/01/2020	Paydown	31,447.690	34,199	31,448	31,448		(2,752)		(2,752)					118	43
3140Q9-DP-5	FNMA POOL CA1909 4.500% 06/01		10/27/2020	Credit Suisse Securities (	12/01/2020	Paydown	14,407.870	15,669	14,408	14,408		(1,261)		(1,261)					54	20
3140Q9-HR-7	FNMA POOL CA2039 4.000% 07/01		10/27/2020	Credit Suisse Securities (	11/06/2020	JP Morgan Securities I	999,900.130	1,067,159	1,066,144	1,067,159							(1,016)	(1,016)	1,222	1,222
3140QA-3M-0	FNMA POOL CA3503 4.000% 05/01		10/27/2020	Credit Suisse Securities (	11/06/2020	JP Morgan Securities I	64,880.780	69,245	69,179	69,245							(66)	(66)	79	79
3140QB-TU-2	FNMA POOL CA4162 3.500% 09/01		06/04/2020	JP Morgan Securities Inc.	06/05/2020	MIZUHO SECURITIES	2,900,000.810	3,055,876	3,054,063	3,055,876							(1,813)	(1,813)	2,819	2,819
3140QE-KP-6	FNMA POOL CA6601 2.500% 08/01		07/27/2020	JP Morgan Securities Inc.	12/01/2020	Paydown	456,648.960	479,660	456,649	456,649		(23,011)		(23,011)					3,370	920
3140QF-JJ-9	FNMA POOL CA7464 1.500% 10/01		11/12/2020	Baird Robert W. & Co	12/01/2020	Paydown	30,529.920	31,455	30,530	30,530		(925)		(925)					38	20
3140X3-B8-0	FNMA POOL FM0062 3.500% 02/01		10/27/2020	JP Morgan Securities Inc.	12/01/2020	Paydown	120,183.590	128,803	120,184	120,184		(8,619)		(8,619)					351	129
3140X4-MM-5	FNMA POOL FM1263 4.500% 07/01		11/09/2020	Nomura International Tradi	12/01/2020	Paydown	74,871.710	82,102	74,872	74,872		(7,230)		(7,230)					281	103
3140X4-RK-4	FNMA POOL FM1389 4.500% 06/01		03/03/2020	Citigroup Global Markets I	07/07/2020	Credit Suisse Securitie	2,512,108.040	2,684,325	2,699,044	2,683,577		(747)		(747)			15,467	15,467	41,764	3,454
3140X4-RK-4	FNMA POOL FM1389 4.500% 06/01		03/03/2020	Citigroup Global Markets I	07/01/2020	Paydown	787,563.880	841,555	787,564	787,564		(53,991)		(53,991)					7,328	1,083
3140X4-TQ-9	FNMA POOL FM1458 4.500% 04/01		10/27/2020	Credit Suisse Securities (	12/01/2020	Paydown	6,687.030	7,272	6,687	6,687		(585)		(585)					25	9
3140X4-V9-4	FNMA POOL FM1539 4.500% 09/01		10/27/2020	Citigroup Global Markets I	12/01/2020	Paydown	13,128.380	14,343	13,128	13,128		(1,214)		(1,214)					49	18
3140X4-YY-6	FNMA POOL FM1626 4.000% 11/01		10/27/2020	Credit Suisse Securities (	11/06/2020	JP Morgan Securities I	18,883.740	20,154	20,135	20,154							(19)	(19)	23	23
3140X6-M9-9	FNMA POOL FM3083 4.500% 10/01		11/05/2020	Citigroup Global Markets I	12/01/2020	Paydown	51,440.870	56,022	51,441	51,441		(4,581)		(4,581)					193	71
3140X6-P3-9	FNMA POOL FM3141 3.500% 11/01		06/05/2020	Morgan Stanley Co. Inc.	12/01/2020	Paydown	656,025.990	699,898	656,026	656,026		(43,872)		(43,872)					6,599	638
3140X6-SW-2	FNMA POOL FM3232 3.500% 04/01		07/10/2020	Mitsubishi Bank	12/01/2020	Paydown	2,832,536.000	3,001,382	2,832,536	2,832,536		(168,846)		(168,846)					25,051	3,855
3140X6-ZK-0	FNMA POOL FM3445 4.000% 09/01		11/06/2020	JP Morgan Securities Inc.	12/01/2020	Paydown	342,968.190	370,834	342,968	342,968		(27,866)		(27,866)					1,143	419
3140X6-2B-6	FNMA POOL FM3469 3.500% 08/01		06/05/2020	INTL FCSTONE FINANCI	12/01/2020	Paydown	818,832.740	875,383	818,833	818,833		(56,551)		(56,551)					8,082	1,115
3140X7-AV-1	FNMA POOL FM3619 4.500% 07/01		10/27/2020	Credit Suisse Securities (	11/06/2020	Various	7,717,263.740	8,346,703	8,338,942	8,346,703							(7,761)	(7,761)	10,611	10,611
3140X7-KS-7	FNMA POOL FM3904 4.000% 08/01		10/27/2020	Credit Suisse Securities (	11/06/2020	JP Morgan Securities I	2,999,999.340	3,201,796	3,198,749	3,201,796							(3,047)	(3,047)	3,667	3,667
3140X8-BA-4	FNMA POOL FM4532 3.000% 09/01		11/05/2020	JP Morgan Securities Inc.	12/01/2020	Paydown	233,749.320	248,103	233,749	233,749		(14,354)		(14,354)					584	214
3140X8-KD-8	FNMA POOL FM4791 2.000% 11/01		11/09/2020	Baird Robert W. & Co	12/01/2020	Paydown	112,320.840	116,463	112,321	112,321		(4,142)		(4,142)					187	69
31418C-NE-0	FNMA POOL MA3088 4.000% 08/0		10/27/2020	Credit Suisse Securities (	11/06/2020	JP Morgan Securities I	66,138.810	70,588	70,521	70,588							(67)	(67)	81	81
31418C-V2-7	FNMA POOL MA3332 3.500% 04/0		06/04/2020	Wells Fargo Securities LL	06/08/2020	Various	2,800,001.300	2,950,064	2,950,626	2,950,064							563	563	2,722	2,722
31418C-XN-9	FNMA POOL MA3384 4.000% 06/0		10/27/2020	Credit Suisse Securities (	11/06/2020	JP Morgan Securities I	19,672.060	20,995	20,975	20,995							(20)	(20)	24	24
31418D-GJ-5	FNMA POOL MA3800 3.000% 10/0		10/27/2020	JP Morgan Securities Inc.	11/05/2020	Bank of America Secur	442,000.400	461,459	461,959	461,459							501	501	405	405
31418D-PR-7	FNMA POOL MA4031 4.500% 05/0		11/06/2020	JP Morgan Securities Inc.	12/01/2020	Paydown	265,324.310	287,131	265,324	265,324		(21,806)		(21,806)					995	365

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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 Ident-ification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
31418D-Q4-7	FNMA POOL MA4074 2.000% 07/0		10/27/2020	JP Morgan Securities Inc.	11/12/2020	Morgan Stanley Co. In	3,000,000.180	3,111,094	3,115,781	3,111,094							4,688	4,688	2,667	2,667
31418D-RT-1	FNMA POOL MA4097 3.000% 08/0		07/10/2020	Barclays Capital	12/01/2020	Paydown	625,785.540	662,159	625,786	625,786		(36,374)		(36,374)					5,611	730
31418D-VC-3	FNMA POOL MA4210 2.500% 12/0		11/09/2020	Various	12/01/2020	Paydown	58,987.440	61,609	58,987	58,987		(2,622)		(2,622)					123	45
01F012-4B-9	FNMA TBA 1.500% 08/01/35		11/12/2020	Various	11/12/2020	Various	6,000,000.000	6,130,781	6,130,781	6,130,781										
01F020-6B-0	FNMA TBA 2.000% 04/01/50		10/27/2020	Credit Suisse Securities (	11/09/2020	Credit Suisse Securitie	12,000,000.000	12,377,344	12,363,750	12,377,344							(13,594)	(13,594)		
01F020-4B-2	FNMA TBA 2.000% 05/01/35		11/12/2020	Various	11/12/2020	Various	6,000,000.000	6,226,875	6,226,875	6,226,875										
01F022-67-5	FNMA TBA 2.500% 12/01/49		07/08/2020	Various	07/08/2020	Various	3,000,000.000	3,118,125	3,118,125	3,118,125										
01F030-6B-9	FNMA TBA 3.000% 07/01/49		11/05/2020	Various	11/05/2020	Various	11,800,000.000	12,320,383	12,333,531	12,320,383							13,148	13,148		
01F032-66-6	FNMA TBA 3.500% 04/01/49		06/08/2020	Various	06/08/2020	Various	18,600,000.000	19,595,656	19,595,656	19,595,656										
01F032-6B-5	FNMA TBA 3.500% 04/01/49		10/27/2020	JP Morgan Securities Inc.	10/27/2020	JP Morgan Securities I	7,000,000.000	7,386,914	7,390,469	7,386,914							3,555	3,555		
01F040-6B-8	FNMA TBA 4.000% 02/01/48		11/06/2020	Various	11/06/2020	Various	18,000,000.000	19,201,641	19,201,641	19,201,641										
01F042-63-2	FNMA TBA 4.500% 09/01/48		03/03/2020	Various	03/03/2020	Various	5,300,000.000	5,663,418	5,663,418	5,663,418										
01F042-6B-4	FNMA TBA 4.500% 09/01/48		11/06/2020	Various	11/09/2020	Various	18,000,000.000	19,459,922	19,458,203	19,459,922							(1,719)	(1,719)		
01F050-6B-7	FNMA TBA 5.000% 06/01/48		11/05/2020	Various	11/05/2020	Various	6,000,000.000	6,593,203	6,593,203	6,593,203										
3199999	Bonds - U.S. Special Rev. and Special Assessment and all Non-Guar. Obligations						169,797,654.540	179,782,151	179,246,130	179,018,875		(763,275)		(763,275)			227,255	227,255	210,849	62,748
00287Y-BS-7	ABBVIE INC SERIES 144A		03/31/2020	J.P. Morgan Securities LL	11/17/2020	Tax Free Exchange	5,645,000.000	6,140,010	6,134,249	6,134,249		(5,761)		(5,761)					237,247	87,301
00287Y-BW-8	ABBVIE INC SERIES 144A		08/03/2020	Various	11/17/2020	Tax Free Exchange	4,960,000.000	5,487,362	5,466,147	5,466,147		(21,215)		(21,215)					110,396	38,092
00287Y-CK-3	ABBVIE INC SERIES 144A		05/12/2020	Taxable Exchange	11/17/2020	Tax Free Exchange	1,235,000.000	1,402,125	1,397,458	1,397,458		(4,667)		(4,667)					37,774	9,209
037411-BE-4	APACHE CORP 4.375% 10/15/28		02/20/2020	Stifel Nicolaus & Co Inc	10/14/2020	JP Morgan Securities I	90,000.000	98,003	86,288	97,462		(541)		(541)			(11,174)	(11,174)	3,948	1,411
06051G-JA-8	BANK OF AMERICA CORP SERIES		03/17/2020	Bank of America Securitie	08/21/2020	JP Morgan Securities I	1,450,000.000	1,450,000	1,843,468	1,450,000							393,468	393,468	25,456	
10373Q-BG-4	BP CAP MARKETS AMERICA		03/04/2020	Morgan Stanley Co. Inc.	12/11/2020	Various	490,000.000	483,782	499,679	483,870		88		88			15,809	15,809	11,734	613
110122-BZ-0	BRISTOL MYERS SQUIBB CO SERI		05/08/2020	Bank of America Securitie	07/15/2020	Tax Free Exchange	160,000.000	170,715	170,273	170,273		(443)		(443)					2,178	1,366
110122-CD-8	BRISTOL MYERS SQUIBB CO SERI		06/22/2020	Goldman Sachs Co.	07/15/2020	Tax Free Exchange	750,000.000	982,170	981,855	981,855		(315)		(315)					6,995	5,135
11135F-AT-8	BROADCOM INC SERIES 144A		05/05/2020	Citigroup Global Markets I	06/02/2020	BNP Paribas Sec Corp	1,000,000.000	998,640	1,049,470	998,641		1		1			50,829	50,829	2,275	
11135F-AT-8	BROADCOM INC SERIES 144A		05/22/2020	Various	08/07/2020	Tax Free Exchange	1,370,000.000	1,381,080	1,380,682	1,380,682		(398)		(398)					10,669	1,164
11135F-AU-5	BROADCOM INC SERIES 144A		05/05/2020	J.P. Morgan Securities	05/22/2020	Pershing LLC	1,430,000.000	1,429,857	1,440,811	1,429,851		(6)		(6)			10,960	10,960	1,698	
133434-AB-6	CAMERON LNG LLC SERIES 144A		02/13/2020	MIZUHO SECURITIES	12/10/2020	Various	460,000.000	484,961	516,487	483,862		(1,100)		(1,100)			32,625	32,625	14,792	2,717
141781-BL-7	CARGILL INC SERIES 144A		05/05/2020	Stifel Nicolaus & Co Inc	11/06/2020	Morgan Stanley Co. In	250,000.000	251,698	256,248	251,431		(266)		(266)			4,816	4,816	1,881	134
14448C-AA-2	CARRIER GLOBAL CORP SERIES 1		02/18/2020	Various	11/23/2020	Goldman Sachs Co.	970,000.000	970,071	1,030,208	970,039		(32)		(32)			60,169	60,169	19,656	
14448C-AA-2	CARRIER GLOBAL CORP SERIES 1		06/09/2020	Various	12/08/2020	Tax Free Exchange	7,540,000.000	7,543,148	7,542,693	7,542,693		(455)		(455)					160,200	49,226
14448C-AD-6	CARRIER GLOBAL CORP SERIES 1		02/13/2020	JP Morgan Securities Inc.	11/06/2020	Morgan Stanley Co. In	290,000.000	290,000	298,517	290,000							8,517	8,517	3,919	
14448C-AF-1	CARRIER GLOBAL CORP SERIES 1		02/13/2020	JP Morgan Securities Inc.	11/23/2020	Goldman Sachs Co.	700,000.000	700,000	733,390	700,000							33,390	33,390	11,683	
14448C-AH-7	CARRIER GLOBAL CORP SERIES 1		02/13/2020	JP Morgan Securities Inc.	11/23/2020	BNY / Suntrust Capital	120,000.000	120,000	127,138	120,000							7,138	7,138	2,227	
14448C-AK-0	CARRIER GLOBAL CORP SERIES 1		06/16/2020	Citigroup Global Markets I	12/01/2020	BNP Paribas Sec Corp	170,000.000	169,932	180,511	169,933		1		1			10,578	10,578	2,091	
14448C-AK-0	CARRIER GLOBAL CORP SERIES 1		06/16/2020	Citigroup Global Markets I	12/08/2020	Tax Free Exchange	70,000.000	69,972	69,973	69,973		1		1					887	
15135B-AS-0	CENTENE CORP SERIES 144A		04/15/2020	JP Morgan Securities Inc.	05/06/2020	Tax Free Exchange	1,090,000.000	1,155,400	1,154,995	1,154,995		(405)		(405)					21,005	18,345
15135B-AU-5	CENTENE CORP SERIES 144A		03/04/2020	Various	04/15/2020	JP Morgan Securities I	1,090,000.000	1,116,051	1,100,900	1,115,701		(350)		(350)			(14,801)	(14,801)	6,540	2,027
15135B-AU-5	CENTENE CORP SERIES 144A		03/04/2020	UBS Securities LLC Warb	05/06/2020	Tax Free Exchange	1,060,000.000	1,089,150	1,088,588	1,088,588		(562)		(562)					8,248	2,286
161175-AY-0	CHARTER COMM OPT LLC CAP SE		05/12/2020	Baird Robert W. & Co	08/10/2020	State Street Bank	560,000.000	630,612	655,071	627,258		(3,354)		(3,354)			27,813	27,813	15,193	8,371
191216-CN-8	COCA COLA CO THE 2.950% 03/2		06/16/2020	JP Morgan Securities Inc.	07/31/2020	Barclays Capital Inc	100,000.000	109,952	110,689	109,691		(261)		(261)			998	998	1,057	680
191216-CQ-1	COCA COLA CO THE 4.200% 03/2		05/01/2020	Goldman Sachs Co.	09/18/2020	Corporate Action	3,850,000.000	4,918,837	5,226,067	4,910,002		(8,835)		(8,835)			316,065	316,065	79,053	17,967

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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 Ident-ification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
12597K-AA-7	COLT FUNDING LLC SERIES 2020-1		01/15/2020	Nomura Securities Intl	12/01/2020	Paydown	1,785,442.620	1,785,424	1,785,443	1,785,443		19		19					24,703	2,715
12597Q-AA-4	COLT FUNDING LLC SERIES 2020-3		06/19/2020	Credit Suisse Securities (	12/01/2020	Paydown	1,002,218.610	1,002,201	1,002,219	1,002,219		17		17					4,999	922
212015-AS-0	CONTINENTAL RESOURCES SERIE		02/21/2020	Bank of America Securitie	08/10/2020	Various	790,000.000	846,232	745,150	843,297		(2,936)		(2,936)			(98,147)	(98,147)	19,440	3,840
244199-BK-0	DEERE AND COMPANY 3.750% 04		06/22/2020	Various	08/21/2020	Wells Fargo Securities	1,350,000.000	1,604,605	1,700,933	1,603,501		(1,104)		(1,104)			97,432	97,432	20,391	8,750
256677-AC-9	DOLLAR GENERAL CORP 3.250%		06/16/2020	JP Morgan Securities Inc.	11/06/2020	Deutsche Bank Securiti	80,000.000	84,830	84,756	84,097		(733)		(733)			659	659	1,481	455
278865-BE-9	ECOLAB INC 4.800% 03/24/30		05/29/2020	Various	06/24/2020	Various	5,015,000.000	6,256,071	6,344,502	6,248,293		(7,778)		(7,778)			96,210	96,210	61,289	45,469
35137L-AG-0	FOX CORP SERIES WI 4.030% 01/		03/30/2020	Tax Free Exchange	06/22/2020	Pershing LLC	1,050,000.000	1,050,000	1,162,340	1,050,000							112,340	112,340	17,514	7,640
458140-BM-1	INTEL CORP 4.750% 03/25/50		03/20/2020	Bank of America Securitie	11/23/2020	BNP Paribas Sec Corp	250,000.000	249,723	351,330	249,710		(13)		(13)			101,620	101,620	7,917	
458140-BN-9	INTEL CORP 4.950% 03/25/60		03/24/2020	Various	12/08/2020	Bank of America Secur	2,030,000.000	2,087,868	3,059,880	2,087,203		(665)		(665)			972,677	972,677	71,177	52
478160-CN-2	JOHNSON & JOHNSON 0.550% 09		08/20/2020	JP Morgan Securities Inc.	10/27/2020	Goldman Sachs Co.	600,000.000	599,346	602,766	599,368		22		22			3,398	3,398	587	
483007-AK-6	KAISER ALUMINUM CORP SERIES		04/21/2020	Barclays Capital	11/17/2020	J.P. Morgan Securities	3,125,000.000	3,125,000	3,328,688	3,125,000							203,688	203,688	109,089	
542514-EE-0	LONG BEACH MORTGAGE LOAN T		11/12/2020	JP Morgan Securities Inc.	12/28/2020	Paydown	56,801.510	55,745	56,802	56,802		1,056		1,056					56	25
548661-DV-6	LOWES COS INC 5.000% 04/15/40		03/24/2020	JP Morgan Securities Inc.	10/21/2020	Corporate Action	190,000.000	189,113	252,810	189,132		19		19			63,678	63,678	5,463	
548661-DW-4	LOWES COS INC 5.125% 04/15/50		09/28/2020	Various	10/21/2020	Various	2,190,000.000	2,964,047	3,081,103	2,961,052		(2,994)		(2,994)			120,050	120,050	61,933	38,722
58933Y-AY-1	MERCK & CO INC 0.750% 02/24/26		06/16/2020	Citigroup Global Markets I	08/18/2020	Barclays Capital Inc	1,040,000.000	1,034,769	1,045,928	1,034,907		138		138			11,021	11,021	1,213	
617446-8L-6	MORGAN STANLEY 2.699% 01/22/		07/31/2020	Morgan Stanley Co. Inc.	12/01/2020	Citigroup Global Marke	2,110,000.000	2,286,282	2,277,998	2,280,328		(5,954)		(5,954)			(2,330)	(2,330)	23,557	1,709
62481W-AA-5	MP CLO VIII LTD SERIES 2015-2A C	D	08/28/2020	Morgan Stanley Co. Inc.	10/28/2020	Paydown	60,475.030	60,085	60,475	60,475		390		390					179	68
55354G-AH-3	MSCI INC SERIES 144A 4.000% 11		01/09/2020	Various	05/04/2020	Bank of America Secur	1,670,000.000	1,709,194	1,732,124	1,707,900		(1,294)		(1,294)			24,224	24,224	33,029	12,163
654744-AA-9	NISSAN MOTOR CO SERIES 144A	D	09/10/2020	Morgan Stanley Co. Inc.	10/22/2020	MIZUHO SECURITIES	200,000.000	200,000	202,916	200,000							2,916	2,916	659	
654744-AC-5	NISSAN MOTOR CO SERIES 144A	D	09/10/2020	Morgan Stanley Co. Inc.	11/04/2020	Various	900,000.000	900,000	918,738	900,000							18,738	18,738	1,242	
655044-AP-0	NOBLE ENERGY INC 3.850% 01/1		02/12/2020	Morgan Stanley Co. Inc.	12/31/2020	Taxable Exchange	390,000.000	410,752	453,336	408,579		(2,173)		(2,173)			44,757	44,757	14,640	1,210
674599-CU-7	OCCIDENTAL PETROLEUM COR		03/11/2020	Jefferies & Co. Inc.	08/25/2020	Corporate Action	680,000.000	627,300	682,680	643,342		16,042		16,042			39,338	39,338	9,413	1,473
68902V-AD-9	OTIS WORLDWIDE CORP SERIES 1		02/19/2020	Goldman Sachs Co.	09/04/2020	Tax Free Exchange	420,000.000	419,996	419,997	419,997		1		1					4,486	
68902V-AE-7	OTIS WORLDWIDE CORP SERIES 1		02/19/2020	Goldman Sachs Co.	09/04/2020	Tax Free Exchange	450,000.000	449,991	449,992	449,992		1		1					5,360	
68902V-AF-4	OTIS WORLDWIDE CORP SERIES 1		02/19/2020	Bank of America Securitie	09/04/2020	Tax Free Exchange	3,520,000.000	3,519,718	3,519,687	3,519,687		(31)		(31)					46,900	
68902V-AJ-6	OTIS WORLDWIDE CORP SERIES		09/04/2020	Tax Free Exchange	11/24/2020	BNP Paribas Sec Corp	450,000.000	449,992	479,642	449,993							29,649	29,649	7,739	5,360
68902V-AK-3	OTIS WORLDWIDE CORP SERIES		09/04/2020	Tax Free Exchange	12/01/2020	Morgan Stanley Co. In	1,320,000.000	1,319,883	1,413,827	1,319,869		(14)		(14)			93,958	93,958	9,884	1,787
70450Y-AF-0	PAYPAL HOLDINGS INC 1.350% 0		05/11/2020	Bank of America Securitie	10/27/2020	Pershing LLC	770,000.000	769,292	787,856	769,392		101		101			18,464	18,464	4,649	
75735G-AA-6	REDE D OR FINANCE SARL SERIES	D	01/24/2020	Various	07/17/2020	Various	5,310,000.000	5,327,953	4,675,900	5,327,245		(707)		(707)			(651,345)	(651,345)	113,275	1,716
80307A-AA-7	SAPPHIRE AVIATION FINANCE I LI		02/10/2020	MIZUHO SECURITIES	12/08/2020	Credit Suisse Securitie	1,896,146.510	1,896,118	1,807,265	1,901,896		5,779		5,779			(94,632)	(94,632)	49,306	
80307A-AA-7	SAPPHIRE AVIATION FINANCE I LI		02/10/2020	MIZUHO SECURITIES	11/01/2020	Paydown	198,853.490	198,850	198,853	199,450		600		600			(597)	(597)	3,070	
83546D-AG-3	SONIC CAPITAL LLC SERIES 2020-1		01/15/2020	Barclays Capital	12/20/2020	Paydown	35,750.000	35,750	35,750	35,750									737	
85207U-AL-9	SPRINT CORP SERIES 144A		02/05/2020	Various	04/01/2020	Call 100.0000	5,330,000.000	5,295,450	5,330,000	5,295,246		(204)		(204)			34,754	34,754	62,257	4,028
878742-BE-4	TECK RESOURCES LIMITED SERIE	A	06/24/2020	Various	10/30/2020	Tax Free Exchange	6,400,000.000	6,381,071	6,381,313	6,381,313		242		242					83,200	
882508-BH-6	TEXAS INSTRUMENTS INC 1.375		03/03/2020	Bank of America Securitie	10/27/2020	US BANCORP INVES	2,190,000.000	2,186,737	2,266,803	2,187,126		389		389			79,678	79,678	18,988	
898813-AR-1	TUCSON ELECTRIC POWER CO		04/06/2020	BNY/Suntrust Capital	07/13/2020	Various	6,035,000.000	5,982,978	7,441,853	5,982,771		(208)		(208)			1,459,082	1,459,082	64,373	
92538C-AA-9	VERUS SECURITIZATION TRUST S		10/16/2020	Credit Suisse Securities (	12/01/2020	Paydown	306,498.070	306,496	306,498	306,498		2		2					504	270
958254-AH-7	WESTERN MIDSTREAM OPERAT		02/14/2020	JP Morgan Securities Inc.	12/14/2020	Bank of America Secur	1,040,000.000	1,072,334	1,066,000	1,069,326		(3,008)		(3,008)			(3,326)	(3,326)	60,450	21,840
958667-AB-3	WESTERN MIDSTREAM OPERAT		01/09/2020	Barclays Capital Inc	10/05/2020	Jefferies & Co. Inc.	380,000.000	379,856	372,484	379,869		13		13			(7,385)	(7,385)	9,335	
958667-AC-1	WESTERN MIDSTREAM OPERAT		01/10/2020	Various	07/22/2020	Bank of America Secur	490,000.000	493,508	493,700	493,358		(150)		(150)			342	342	10,477	55
958667-AD-9	WESTERN MIDSTREAM OPERAT		01/09/2020	Citigroup Global Markets I	10/05/2020	MIZUHO SECURITIES	270,000.000	270,000	251,100	270,000							(18,900)	(18,900)	5,022	
98212B-AL-7	WPX ENERGY INC 4.500% 01/15/3		01/07/2020	Barclays Capital Inc	09/11/2020	Various	360,000.000	360,000	259,138	360,000							(100,863)	(100,863)	7,149	

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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 Ident-ification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3899999	Bonds - Industrial and Miscellaneous (Unaffiliated)						100,637,185.840	105,888,088	109,432,430	105,834,080		(54,010)		(54,010)			3,598,348	3,598,348	1,855,934	406,313
8399998	Subtotal - Bonds						446,513,504.280	468,948,809	474,304,187	468,081,121		(867,689)		(867,689)			6,223,067	6,223,067	2,702,391	803,407
8999998	Subtotal - Preferred Stocks						X X X													
9899999	Subtotal - Stocks						X X X													
9999999	Totals						X X X	468,948,809	474,304,187	468,081,121		(867,689)		(867,689)			6,223,067	6,223,067	2,702,391	803,407

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NONE Schedule D - Part 6 - Section 1 and 2

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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	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	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
UNITED STATES TREAS BILL			10/28/2020	Goldman Sachs Co.	10/07/2021	59,946,751		12,206			60,000,000	59,934,544			0.114	0.116	MAT		
UNITED STATES TREAS BILL			10/26/2020	Goldman Sachs Co.	04/29/2021	30,778,896		6,019			30,790,000	30,772,877			0.110	0.112	MAT		
UNITED STATES TREAS BILL			12/11/2020	Various	05/13/2021	59,183,521		3,049			59,200,000	59,180,473			0.069	0.070	MAT		
CASH MGMT BILL			11/25/2020	Goldman Sachs Co.	05/04/2021	4,768,533		370			4,770,000	4,768,164			0.090	0.091	MAT		
CASH MGMT BILL			12/10/2020	Various	05/18/2021	41,346,747		1,644			41,360,000	41,345,102			0.085	0.086	MAT		
0199999 Bonds - U.S. Governments - Issuer Obligations						196,024,448		23,288			196,120,000	196,001,160			XXX	XXX	XXX		
0599999 Subtotals – U.S. Governments						196,024,448		23,288			196,120,000	196,001,160			XXX	XXX	XXX		
US BANK CD	$ SD		10/13/2020	US Bank	10/08/2021	108,000					108,000	108,000	2		0.010	0.010	MAT		
3299999 Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						108,000					108,000	108,000	2		XXX	XXX	XXX		
3899999 Subtotals – Industrial and Miscellaneous (Unaffiliated)						108,000					108,000	108,000	2		XXX	XXX	XXX		
7699999 Totals – Issuer Obligations						196,132,448		23,288			196,228,000	196,109,160	2		XXX	XXX	XXX		
8099999 Totals – Subtotal – SVO Identified Funds															XXX	XXX	XXX		
8199999 Totals – Subtotal – Affiliated Bank Loans															XXX	XXX	XXX		
8299999 Totals – Subtotal – Unaffiliated Bank Loans															XXX	XXX	XXX		
8399999 Totals – Bonds						196,132,448		23,288			196,228,000	196,109,160	2		XXX	XXX	XXX		
8699999 Subtotals – Parent, Subsidiaries and Affiliates											XXX				XXX	XXX	XXX		
9199999 TOTALS						196,132,448		23,288			XXX	196,109,160	2		XXX	XXX	XXX		

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A $ 136,948,927 1B $ 59,183,521 1C $ 1D $ 1E $ 1F $ 1G $

2A $ 2B $ 2C $

3A $ 3B $ 3C $

4A $ 4B $ 4C $

5A $ 5B $ 5C $

6 $

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

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

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

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

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

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

NONE **Schedule DB - Part E**

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SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year
(Securities lending collateral assets reported in aggregate on Line 10 of the Assets page
and not included on Schedule A, B, BA, D, DB and E)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative Symbol	5 Fair Value	6 Book / Adjusted Carrying Value	7 Maturity Dates
000000-00-0	OREGON SHORT-TERM FUND	O	0.	56,546,185	56,546,185	
9199999 Cash Equivalents (Schedule E Part 2 Type)				56,546,185	56,546,185	X X X
9999999 Totals				56,546,185	56,546,185	X X X

General Interrogatories:

1. Total activity for the year Fair Value $ 13,759,899 Booked/Adjusted Carrying Value $ 13,759,899
2. Average balance for the year Fair Value $ 78,038,133 Booked/Adjusted Carrying Value $ 78,038,133

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A $ 1B $ 1C $ 1D $ 1E $ 1F $ 1G $
2A $ 2B $ 2C $
3A $ 3B $ 3C $
4A $ 4B $ 4C $
5A $ 5B $ 5C $
6 $

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NONE Schedule DL - Part 2

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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 *
OPEN DEPOSITORIES							
US Bank-Payroll Account	Salem, OR					7,595,695	
US Bank-Prepaid Cards Account	Salem, OR					10,000	
Oregon State Treasury	Salem, OR						
Disbursing Account	Salem, OR		0.750	237,359		266,793	
Depository Account	Salem, OR		0.750	812,706		32,768,609	
State Street Bank	Boston, MA					2,027,296	
0199998 Deposits in (0) depositories that do not exceed the allowable limit in any one depository (See Instructions) - open depositories		X X X	X X X				X X X
0199999 Totals - Open Depositories		X X X	X X X	1,050,065		42,668,393	X X X
SUSPENDED DEPOSITORIES							
0299998 Deposits in (0) depositories that do not exceed the allowable limit in any one depository (See Instructions) - suspended depositories		X X X	X X X				X X X
0299999 Totals - Suspended Depositories		X X X	X X X				X X X
0399999 Total Cash on Deposit		X X X	X X X	1,050,065		42,668,393	X X X
0499999 Cash in Company's Office		X X X	X X X	X X X	X X X	2,500	X X X
0599999 Total Cash		X X X	X X X	1,050,065		42,670,893	X X X

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

1. January	37,796,269	4. April	70,426,155	7. July	105,650,561	10. October	42,800,152
2. February	31,678,997	5. May	86,436,719	8. August	81,771,846	11. November	23,592,917
3. March	42,863,302	6. June	95,110,133	9. September	85,546,877	12. December	42,670,893

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SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
857492-70-6	STATE STREET INSTITUTIONAL US GOVERNMENT MMF		12/31/2020	0.030	X X X	8,175,814	1,759	254,338
8699999 All Other Money Market Mutual Funds						8,175,814	1,759	254,338
8899999 Total Cash Equivalents						8,175,814	1,759	254,338
8899999 Total Cash Equivalents						8,175,814	1,759	254,338

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A $ 1B $ 1C $ 1D $ 1E $ 1F $ 1G $
2A $ 2B $ 2C $
3A $ 3B $ 3C $
4A $ 4B $ 4C $
5A $ 5B $ 5C $
6 $

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SCHEDULE E – PART 3 – SPECIAL DEPOSITS

States, etc.		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
		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						
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	O	Multiple Purposes			43,837,276	44,451,195
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. US Virgin Islands	VI						
56. Northern Mariana Islands	MP						
57. Canada	CAN						
58. Aggregate Other Alien and Other	OT	X X X	X X X				
59. Total		X X X	X X X			43,837,276	44,451,195

DETAILS OF WRITE-INS						
5801.						
5802.		NONE				
5803.						
5898. Sum of remaining write-ins for Line 58 from overflow page	X X X	X X X				
5899. Totals (Lines 5801 - 5803 + 5898) (Line 58 above)	X X X	X X X				

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