

ANNUAL STATEMENT
OF THE
STATE COMPENSATION
INSURANCE FUND

OF
CALIFORNIA
IN THE STATE OF CALIFORNIA
TO THE
INSURANCE COMMISSIONER
OF THE
STATE OF CALIFORNIA

AS OF
DECEMBER 31, 2020

2020



ANNUAL STATEMENT

For the Year Ended December 31, 2020
of the Condition and Affairs of the

STATE COMPENSATION INSURANCE FUND

NAIC Group Code..... 00000 00000 (Current Period) (Prior Period) NAIC Company Code..... 35076 Employer's ID Number..... 94-3231751

Organized under the Laws of CA State of Domicile or Port of Entry CA Country of Domicile US

Incorporated/Organized..... January 1, 1914 Commenced Business..... January 1, 1914

Statutory Home Office 333 Bush Street, 8th Floor .. San Francisco .. CA .. US .. 94104-2806
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 333 Bush Street, 8th Floor .. San Francisco .. CA .. US .. 94104-2806 415-263-5400
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address 333 Bush Street, 8th Floor .. San Francisco .. CA .. US .. 94104-2806
(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 333 Bush Street, 8th Floor .. San Francisco .. CA .. US .. 94104-2806 415-263-5821
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Web Site Address www.statefundca.com

Statutory Statement Contact Liberty S. Viray 415-263-5821
(Name) (Area Code) (Telephone Number) (Extension)
lsviray@scif.com 415-263-5825
(E-Mail Address) (Fax Number)

OFFICERS

| Name | Title | Name | Title |
|------------------------|-------------------------------------|--------------------------|---------------------------------|
| 1. Vernon L. Steiner | President & Chief Executive Officer | 2. Peter A. Guastamachio | Chief Financial Officer |
| 3. Kenneth R. Van Laar | Chief Risk Officer | 4. Stephen Hunckler | Chief Claims Operations Officer |

OTHER

| | | | |
|------------------|---|--------------------|---------------------------|
| Richard J. Law | Chief Operating Officer | Marjorie Hutchings | Chief Information Officer |
| Margie Lariviere | General Counsel & Chief of Internal Affairs | Stephanie K. Chan | Chief Investment Officer |
| Andreas Acker | Executive VP & Chief Admin Officer | | |

DIRECTORS OR TRUSTEES

| | | | |
|-------------------------|---------------------|--------------------|-------------------|
| David M. Lanier | Angela D. Tate | Daniel M. Curtin | Arthur H. Pulaski |
| Jack L. Neureuter | Michael J. Machado | Thomas E. Rankin | William M. Zachry |
| Richard J. Guggenhime # | Alexis A. Podesta # | Katrina S. Hagen # | |

State of..... California
County of..... Alameda

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.

| | | |
|-------------------------------------|---------------------------|--|
| (Signature) | (Signature) | |
| /s/ Vernon L. Steiner | /s/ Peter A. Guastamachio | |
| 1. (Printed Name) | 2. (Printed Name) | |
| President & Chief Executive Officer | Chief Financial Officer | |
| (Title) | (Title) | |

a. Is this an original filing? Yes [X] No []

b. If no 1. State the amendment number _____

 2. Date filed _____

 3. Number of pages attached _____

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

ASSETS

| | Current Year | | | Prior Year |
|--|----------------|----------------------------|--|-----------------------------|
| | 1 Assets | 2 Nonadmitted Assets | 3 Net Admitted Assets (Cols. 1 - 2) | 4 Net Admitted Assets |
| 1. Bonds (Schedule D)..... | 18,976,705,319 | | 18,976,705,319 | 19,094,337,445 |
| 2. Stocks (Schedule D): | | | | |
| 2.1 Preferred stocks..... | | | 0 | |
| 2.2 Common stocks..... | 940,910,511 | | 940,910,511 | 1,036,434,670 |
| 3. Mortgage loans on real estate (Schedule B): | | | | |
| 3.1 First liens..... | | | 0 | |
| 3.2 Other than first liens..... | | | 0 | |
| 4. Real estate (Schedule A): | | | | |
| 4.1 Properties occupied by the company (less \$.....0 encumbrances)..... | 262,412,739 | | 262,412,739 | 249,190,948 |
| 4.2 Properties held for the production of income (less \$.....0 encumbrances)..... | 26,121,375 | | 26,121,375 | 26,295,718 |
| 4.3 Properties held for sale (less \$.....0 encumbrances)..... | 710,488 | 710,488 | 0 | 710,488 |
| 5. Cash (\$.....44,895,843, Schedule E-Part 1), cash equivalents (\$.....159,262, Schedule E-Part 2) and short-term investments (\$.....9,997,417, Schedule DA)..... | 55,052,522 | | 55,052,522 | 144,684,079 |
| 6. Contract loans (including \$.....0 premium notes)..... | | | 0 | |
| 7. Derivatives (Schedule DB)..... | | | 0 | |
| 8. Other invested assets (Schedule BA)..... | | | 0 | |
| 9. Receivables for securities..... | 15,154 | | 15,154 | 27,371 |
| 10. Securities lending reinvested collateral assets (Schedule DL)..... | | | 0 | |
| 11. Aggregate write-ins for invested assets..... | 0 | 0 | 0 | 0 |
| 12. Subtotals, cash and invested assets (Lines 1 to 11)..... | 20,261,928,108 | 710,488 | 20,261,217,620 | 20,551,680,720 |
| 13. Title plants less \$.....0 charged off (for Title insurers only)..... | | | 0 | |
| 14. Investment income due and accrued..... | 122,674,743 | | 122,674,743 | 128,981,987 |
| 15. Premiums and considerations: | | | | |
| 15.1 Uncollected premiums and agents' balances in the course of collection..... | 109,990,615 | 56,625,263 | 53,365,352 | 64,017,000 |
| 15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....61,549,780 earned but unbilled premiums)..... | 61,549,780 | 6,154,989 | 55,394,791 | 95,209,054 |
| 15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0)..... | | | 0 | |
| 16. Reinsurance: | | | | |
| 16.1 Amounts recoverable from reinsurers..... | 2,067,398 | | 2,067,398 | 3,902,023 |
| 16.2 Funds held by or deposited with reinsured companies..... | 2,540,000 | | 2,540,000 | 600,000 |
| 16.3 Other amounts receivable under reinsurance contracts..... | | | 0 | |
| 17. Amounts receivable relating to uninsured plans..... | | | 0 | |
| 18.1 Current federal and foreign income tax recoverable and interest thereon..... | | | 0 | |
| 18.2 Net deferred tax asset..... | | | 0 | |
| 19. Guaranty funds receivable or on deposit..... | | | 0 | |
| 20. Electronic data processing equipment and software..... | 20,966,585 | 4,498,957 | 16,467,628 | 22,806,431 |
| 21. Furniture and equipment, including health care delivery assets (\$.....0)..... | 20,353,686 | 20,353,686 | 0 | |
| 22. Net adjustment in assets and liabilities due to foreign exchange rates..... | | | 0 | |
| 23. Receivables from parent, subsidiaries and affiliates..... | | | 0 | |
| 24. Health care (\$.....0) and other amounts receivable..... | | | 0 | |
| 25. Aggregate write-ins for other-than-invested assets..... | 134,804,966 | 18,820,980 | 115,983,986 | 108,030,742 |
| 26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)..... | 20,736,875,881 | 107,164,363 | 20,629,711,519 | 20,975,227,957 |
| 27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts..... | | | 0 | |
| 28. TOTAL (Lines 26 and 27)..... | 20,736,875,881 | 107,164,363 | 20,629,711,519 | 20,975,227,957 |

DETAILS OF WRITE-INS

| | | | | |
|--|-------------|------------|-------------|-------------|
| 1101..... | | | 0 | |
| 1102..... | | | 0 | |
| 1103..... | | | 0 | |
| 1198. Summary of remaining write-ins for Line 11 from overflow page..... | 0 | 0 | 0 | 0 |
| 1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)..... | 0 | 0 | 0 | 0 |
| 2501. Due from Adjusting Contracts..... | 69,572,458 | 42,115 | 69,530,343 | 61,903,636 |
| 2502. Surcharges..... | 40,624,785 | | 40,624,785 | 42,361,450 |
| 2503. Premium Tax Credit..... | 5,828,858 | | 5,828,858 | 3,765,656 |
| 2598. Summary of remaining write-ins for Line 25 from overflow page..... | 18,778,865 | 18,778,865 | 0 | 0 |
| 2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)..... | 134,804,966 | 18,820,980 | 115,983,986 | 108,030,742 |

STATE COMPENSATION INSURANCE FUND

LIABILITIES, SURPLUS AND OTHER FUNDS

| | 1 Current Year | 2 Prior Year |
|---|-------------------|-----------------|
| 1. Losses (Part 2A, Line 35, Column 8)..... | 9,570,359,803 | 9,971,766,170 |
| 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)..... | 2,146,801,240 | 2,247,219,336 |
| 4. Commissions payable, contingent commissions and other similar charges..... | 33,056,125 | 36,442,824 |
| 5. Other expenses (excluding taxes, licenses and fees)..... | 94,234,232 | 69,525,624 |
| 6. Taxes, licenses and fees (excluding federal and foreign income taxes)..... | 9,658,420 | 11,223,014 |
| 7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses))..... | | |
| 7.2 Net deferred tax liability..... | | |
| 8. Borrowed money \$....(427,352,116) and interest thereon \$....(2,254,389)..... | 429,606,505 | 235,559,957 |
| 9. Unearned premiums (Part 1A, Line 38, Column 5) (after deducting unearned premiums for ceded reinsurance of \$.....0 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)..... | 61,316,396 | 58,209,088 |
| 10. Advance premium..... | 422,188 | 5,281,259 |
| 11. Dividends declared and unpaid: | | |
| 11.1 Stockholders..... | | |
| 11.2 Policyholders..... | 119,500,000 | 160,000,000 |
| 12. Ceded reinsurance premiums payable (net of ceding commissions)..... | (49,968) | (330,000) |
| 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..... | 75,109,577 | 71,433,721 |
| 15. Remittances and items not allocated..... | 2,983,772 | 1,078,985 |
| 16. Provision for reinsurance (including \$.....0 certified) (Schedule F, Part 3, Column 78)..... | 6,451,553 | 6,385,840 |
| 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..... | 17,300,000 | 1,980,488 |
| 22. Payable for securities lending..... | | |
| 23. Liability for amounts held under uninsured plans..... | | |
| 24. Capital notes \$.....0 and interest thereon \$.....0..... | | |
| 25. Aggregate write-ins for liabilities..... | 1,696,586,267 | 1,587,617,322 |
| 26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)..... | 14,263,336,111 | 14,463,393,630 |
| 27. Protected cell liabilities..... | | |
| 28. Total liabilities (Lines 26 and 27)..... | 14,263,336,111 | 14,463,393,630 |
| 29. Aggregate write-ins for special surplus funds..... | 566,157,203 | 610,190,735 |
| 30. Common capital stock..... | | |
| 31. Preferred capital stock..... | | |
| 32. Aggregate write-ins for other-than-special surplus funds..... | 0 | 0 |
| 33. Surplus notes..... | | |
| 34. Gross paid in and contributed surplus..... | | |
| 35. Unassigned funds (surplus)..... | 5,800,218,205 | 5,901,643,592 |
| 36. Less treasury stock, at cost: | | |
| 36.1 .....0.000 shares common (value included in Line 30 \$.....0)..... | | |
| 36.2 .....0.000 shares preferred (value included in Line 31 \$.....0)..... | | |
| 37. Surplus as regards policyholders (Lines 29 to 35, less 36) (Page 4, Line 39)..... | 6,366,375,408 | 6,511,834,327 |
| 38. TOTAL (Page 2, Line 28, Col. 3)..... | 20,629,711,519 | 20,975,227,957 |

DETAILS OF WRITE-INS

| | | |
|--|---------------|---------------|
| 2501. Retroactive Reinsurance Reserve Ceded..... | (293,447,732) | (339,304,507) |
| 2502. CONTSF..... | 106,722,521 | 117,347,768 |
| 2503. Surcharges..... | 1,097,179 | 12,368,918 |
| 2598. Summary of remaining write-ins for Line 25 from overflow page..... | 1,882,214,299 | 1,797,205,143 |
| 2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)..... | 1,696,586,267 | 1,587,617,322 |
| 2901. Special Surplus Fund from Retroactive Reinsurance..... | 293,447,732 | 339,304,507 |
| 2902. Special Surplus Fund for Other Postemployment Benefit..... | 272,709,471 | 270,886,229 |
| 2903. | | |
| 2998. Summary of remaining write-ins for Line 29 from overflow page..... | 0 | 0 |
| 2999. Totals (Lines 2901 through 2903 plus 2998) (Line 29 above)..... | 566,157,203 | 610,190,735 |
| 3201. | | |
| 3202. | | |
| 3203. | | |
| 3298. Summary of remaining write-ins for Line 32 from overflow page..... | 0 | 0 |
| 3299. Totals (Lines 3201 through 3203 plus 3298) (Line 32 above)..... | 0 | 0 |

STATE COMPENSATION INSURANCE FUND STATEMENT OF INCOME

| | 1 Current Year | 2 Prior Year |
|--|-------------------|-----------------|
| UNDERWRITING INCOME | | |
| 1. Premiums earned (Part 1, Line 35, Column 4)..... | 1,015,787,011 | 1,189,603,660 |
| DEDUCTIONS: | | |
| 2. Losses incurred (Part 2, Line 35, Column 7)..... | 711,029,523 | 463,864,231 |
| 3. Loss adjustment expenses incurred (Part 3, Line 25, Column 1)..... | 223,834,000 | 201,378,314 |
| 4. Other underwriting expenses incurred (Part 3, Line 25, Column 2)..... | 508,596,996 | 471,269,277 |
| 5. Aggregate write-ins for underwriting deductions..... | 14,700,000 | 0 |
| 6. Total underwriting deductions (Lines 2 through 5)..... | 1,458,160,519 | 1,136,511,822 |
| 7. Net income of protected cells..... | | |
| 8. Net underwriting gain (loss) (Line 1 minus Line 6 plus Line 7)..... | (442,373,508) | 53,091,838 |
| INVESTMENT INCOME | | |
| 9. Net investment income earned (Exhibit of Net Investment Income, Line 17)..... | 574,246,632 | 626,746,129 |
| 10. Net realized capital gains (losses) less capital gains tax of \$.....0 (Exhibit of Capital Gains (Losses))..... | 88,522,216 | 99,521,423 |
| 11. Net investment gain (loss) (Lines 9 + 10)..... | 662,768,848 | 726,267,552 |
| OTHER INCOME | | |
| 12. Net gain (loss) from agents' or premium balances charged off (amount recovered \$.....9,340,636 amount charged off \$.....57,501,065)..... | (48,160,429) | (80,031,437) |
| 13. Finance and service charges not included in premiums..... | | |
| 14. Aggregate write-ins for miscellaneous income..... | 121,081 | 136,343 |
| 15. Total other income (Lines 12 through 14)..... | (48,039,348) | (79,895,094) |
| 16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)..... | 172,355,991 | 699,464,296 |
| 17. Dividends to policyholders..... | 100,540,799 | 160,009,865 |
| 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)..... | 71,815,192 | 539,454,431 |
| 19. Federal and foreign income taxes incurred..... | | |
| 20. Net income (Line 18 minus Line 19) (to Line 22)..... | 71,815,192 | 539,454,431 |
| CAPITAL AND SURPLUS ACCOUNT | | |
| 21. Surplus as regards policyholders, December 31 prior year (Page 4, Line 39, Column 2)..... | 6,511,834,327 | 6,750,944,913 |
| 22. Net income (from Line 20)..... | 71,815,192 | 539,454,431 |
| 23. Net transfers (to) from Protected Cell accounts..... | | |
| 24. Change in net unrealized capital gains or (losses) less capital gains tax of \$.....0..... | (17,243,087) | 147,224,998 |
| 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, Column 3)..... | (18,861,352) | 38,153,605 |
| 28. Change in provision for reinsurance (Page 3, Line 16, Column 2 minus Column 1)..... | (65,712) | (96,575) |
| 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..... | (181,103,961) | (963,847,044) |
| 38. Change in surplus as regards policyholders for the year (Lines 22 through 37)..... | (145,458,919) | (239,110,586) |
| 39. Surplus as regards policyholders, December 31 current year (Line 21 plus Line 38) (Page 3, Line 37)..... | 6,366,375,408 | 6,511,834,327 |
| DETAILS OF WRITE-INS | | |
| 0501. PREMIUM DEFICIENCY RESERVE EXPENSE..... | 14,700,000 | |
| 0502. | | |
| 0503. | | |
| 0598. Summary of remaining write-ins for Line 5 from overflow page..... | 0 | 0 |
| 0599. Totals (Lines 0501 through 0503 plus 0598) (Line 5 above)..... | 14,700,000 | 0 |
| 1401. Other Miscellaneous Income..... | 121,081 | 136,343 |
| 1402. | | |
| 1403. | | |
| 1498. Summary of remaining write-ins for Line 14 from overflow page..... | 0 | 0 |
| 1499. Totals (Lines 1401 through 1403 plus 1498) (Line 14 above)..... | 121,081 | 136,343 |
| 3701. Change in Special Surplus for Unfunded Other Postemployment Benefit..... | (181,103,961) | (963,847,044) |
| 3702. | | |
| 3703. | | |
| 3798. Summary of remaining write-ins for Line 37 from overflow page..... | 0 | 0 |
| 3799. Totals (Lines 3701 through 3703 plus 3798) (Line 37 above)..... | (181,103,961) | (963,847,044) |

STATE COMPENSATION INSURANCE FUND

CASH FLOW

| | 1 Current Year | 2 Prior Year |
|--|-------------------|-----------------|
| CASH FROM OPERATIONS | | |
| 1. Premiums collected net of reinsurance..... | 1,001,147,504 | 1,163,169,326 |
| 2. Net investment income..... | 668,877,905 | 685,069,383 |
| 3. Miscellaneous income..... | 9,459,333 | 23,208,817 |
| 4. Total (Lines 1 through 3)..... | 1,679,484,742 | 1,871,447,526 |
| 5. Benefit and loss related payments..... | 1,112,548,529 | 1,059,678,191 |
| 6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts..... | | |
| 7. Commissions, expenses paid and aggregate write-ins for deductions..... | 814,485,690 | 806,293,451 |
| 8. Dividends paid to policyholders..... | 141,040,799 | 9,865 |
| 9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses)..... | | |
| 10. Total (Lines 5 through 9)..... | 2,068,075,018 | 1,865,981,507 |
| 11. Net cash from operations (Line 4 minus Line 10)..... | (388,590,276) | 5,466,019 |
| CASH FROM INVESTMENTS | | |
| 12. Proceeds from investments sold, matured or repaid: | | |
| 12.1 Bonds..... | 4,959,247,106 | 3,747,245,681 |
| 12.2 Stocks..... | 532,199,407 | 438,582,186 |
| 12.3 Mortgage loans..... | | |
| 12.4 Real estate..... | | |
| 12.5 Other invested assets..... | | |
| 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments..... | (434) | (40) |
| 12.7 Miscellaneous proceeds..... | 12,217 | 373,326 |
| 12.8 Total investment proceeds (Lines 12.1 to 12.7)..... | 5,491,458,296 | 4,186,201,153 |
| 13. Cost of investments acquired (long-term only): | | |
| 13.1 Bonds..... | 4,879,242,724 | 3,856,941,372 |
| 13.2 Stocks..... | 403,832,708 | 284,464,322 |
| 13.3 Mortgage loans..... | | |
| 13.4 Real estate..... | 20,254,821 | 10,556,816 |
| 13.5 Other invested assets..... | | |
| 13.6 Miscellaneous applications..... | (15,319,512) | (1,980,488) |
| 13.7 Total investments acquired (Lines 13.1 to 13.6)..... | 5,288,010,741 | 4,149,982,022 |
| 14. Net increase (decrease) in contract loans and premium notes..... | | |
| 15. Net cash from investments (Line 12.8 minus Lines 13.7 minus Line 14)..... | 203,447,555 | 36,219,131 |
| 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..... | 108,433,972 | 21,005,488 |
| 16.4 Net deposits on deposit-type contracts and other insurance liabilities..... | | |
| 16.5 Dividends to stockholders..... | | |
| 16.6 Other cash provided (applied)..... | (12,922,808) | (193,598) |
| 17. Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)..... | 95,511,164 | 20,811,889 |
| 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)..... | (89,631,557) | 62,497,039 |
| 19. Cash, cash equivalents and short-term investments: | | |
| 19.1 Beginning of year..... | 144,684,079 | 82,187,040 |
| 19.2 End of year (Line 18 plus Line 19.1)..... | 55,052,522 | 144,684,079 |
| Note: Supplemental disclosures of cash flow information for non-cash transactions: | | |
| 20.0001 Depreciation | 25,558,085 | 20,377,312 |
| 20.0002 Special surplus funds (retroactive reinsurance and other postemployment benefit) | 41,579,043 | (1,026,988) |
| 20.0003 Premium charge-offs | 57,498,681 | 103,103,911 |
| 20.0004 Investments (amortization of premium, accrual of discount, unrealized gain/loss, and impairment) | (94,331,943) | 86,986,711 |

STATE COMPENSATION INSURANCE FUND

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1 - PREMIUMS EARNED

| Line of Business | 1 Net Premiums Written per Column 6, Part 1B | 2 Unearned Premiums December 31 Prior Year- per Col. 3, Last Year's Part 1 | 3 Unearned Premiums December 31 Current Year- per Col. 5, Part 1A | 4 Premiums Earned During Year (Cols. 1 + 2 - 3) |
|--|--|---|--|---|
| 1. Fire..... | 0 | | 0 | 0 |
| 2. Allied lines..... | 0 | | 0 | 0 |
| 3. Farmowners multiple peril..... | 0 | | 0 | 0 |
| 4. Homeowners multiple peril..... | 0 | | 0 | 0 |
| 5. Commercial multiple peril..... | 0 | | 0 | 0 |
| 6. Mortgage guaranty..... | 0 | | 0 | 0 |
| 8. Ocean marine..... | 0 | | 0 | 0 |
| 9. Inland marine..... | 0 | | 0 | 0 |
| 10. Financial guaranty..... | 0 | | 0 | 0 |
| 11.1 Medical professional liability - occurrence..... | 0 | | 0 | 0 |
| 11.2 Medical professional liability - claims-made..... | 0 | | 0 | 0 |
| 12. Earthquake..... | 0 | | 0 | 0 |
| 13. Group accident and health..... | 0 | | 0 | 0 |
| 14. Credit accident and health (group and individual)..... | 0 | | 0 | 0 |
| 15. Other accident and health..... | 0 | | 0 | 0 |
| 16. Workers' compensation..... | 1,063,132,383 | (47,578,756) | (233,384) | 1,015,787,011 |
| 17.1 Other liability - occurrence..... | 0 | | 0 | 0 |
| 17.2 Other liability - claims-made..... | 0 | | 0 | 0 |
| 17.3 Excess workers' compensation..... | 0 | | 0 | 0 |
| 18.1 Products liability - occurrence..... | 0 | | 0 | 0 |
| 18.2 Products liability - claims-made..... | 0 | | 0 | 0 |
| 19.1, 19.2 Private passenger auto liability..... | 0 | | 0 | 0 |
| 19.3, 19.4 Commercial auto liability..... | 0 | | 0 | 0 |
| 21. Auto physical damage..... | 0 | | 0 | 0 |
| 22. Aircraft (all perils)..... | 0 | | 0 | 0 |
| 23. Fidelity..... | 0 | | 0 | 0 |
| 24. Surety..... | 0 | | 0 | 0 |
| 26. Burglary and theft..... | 0 | | 0 | 0 |
| 27. Boiler and machinery..... | 0 | | 0 | 0 |
| 28. Credit..... | 0 | | 0 | 0 |
| 29. International..... | 0 | | 0 | 0 |
| 30. Warranty..... | 0 | | 0 | 0 |
| 31. Reinsurance - nonproportional assumed property..... | 0 | | 0 | 0 |
| 32. Reinsurance - nonproportional assumed liability..... | 0 | | 0 | 0 |
| 33. Reinsurance - nonproportional assumed financial lines..... | 0 | | 0 | 0 |
| 34. Aggregate write-ins for other lines of business..... | 0 | 0 | 0 | 0 |
| 35. TOTALS..... | 1,063,132,383 | (47,578,756) | (233,384) | 1,015,787,011 |

DETAILS OF WRITE-INS

| | | | | |
|--|---|---|---|---|
| 3401. | 0 | | 0 | 0 |
| 3402. | 0 | | 0 | 0 |
| 3403. | 0 | | 0 | 0 |
| 3498. Summary of remaining write-ins for Line 34 from overflow page..... | 0 | 0 | 0 | 0 |
| 3499. Totals (Lines 3401 through 3403 plus 3498) (Line 34 above)..... | 0 | 0 | 0 | 0 |

STATE COMPENSATION INSURANCE FUND

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1A - RECAPITULATION OF ALL PREMIUMS

| Line of Business | | 1 | 2 | 3 | 4 | 5 |
|------------------|--|---|---|--------------------------------|--|--|
| | | Amount Unearned (Running One Year or Less from Date of Policy) (a) | Amount Unearned (Running More Than One Year from Date of Policy) (a) | Earned But Unbilled Premium | Reserve for Rate Credits and Retrospective Adjustments Based on Experience | Total Reserve for Unearned Premiums Cols. 1 + 2 + 3 + 4 |
| 1. | Fire..... | | | | | .0 |
| 2. | Allied lines..... | | | | | .0 |
| 3. | Farmowners multiple peril..... | | | | | .0 |
| 4. | Homeowners multiple peril..... | | | | | .0 |
| 5. | Commercial multiple peril..... | | | | | .0 |
| 6. | Mortgage guaranty..... | | | | | .0 |
| 8. | Ocean marine..... | | | | | .0 |
| 9. | Inland marine..... | | | | | .0 |
| 10. | Financial guaranty..... | | | | | .0 |
| 11.1 | Medical professional liability - occurrence..... | | | | | .0 |
| 11.2 | Medical professional liability - claims-made..... | | | | | .0 |
| 12. | Earthquake..... | | | | | .0 |
| 13. | Group accident and health..... | | | | | .0 |
| 14. | Credit accident and health (group and individual)..... | | | | | .0 |
| 15. | Other accident and health..... | | | | | .0 |
| 16. | Workers' compensation..... | 61,316,396 | | (61,549,780) | | (233,384) |
| 17.1 | Other liability - occurrence..... | | | | | .0 |
| 17.2 | Other liability - claims-made..... | | | | | .0 |
| 17.3 | Excess workers' compensation..... | | | | | .0 |
| 18.1 | Products liability - occurrence..... | | | | | .0 |
| 18.2 | Products liability - claims-made..... | | | | | .0 |
| 19.1, 19.2 | Private passenger auto liability..... | | | | | .0 |
| 19.3, 19.4 | Commercial auto liability..... | | | | | .0 |
| 21. | Auto physical damage..... | | | | | .0 |
| 22. | Aircraft (all perils)..... | | | | | .0 |
| 23. | Fidelity..... | | | | | .0 |
| 24. | Surety..... | | | | | .0 |
| 26. | Burglary and theft..... | | | | | .0 |
| 27. | Boiler and machinery..... | | | | | .0 |
| 28. | Credit..... | | | | | .0 |
| 29. | International..... | | | | | .0 |
| 30. | Warranty..... | | | | | .0 |
| 31. | Reinsurance - nonproportional assumed property..... | | | | | .0 |
| 32. | Reinsurance - nonproportional assumed liability..... | | | | | .0 |
| 33. | Reinsurance - nonproportional assumed financial lines..... | | | | | .0 |
| 34. | Aggregate write-ins for other lines of business..... | .0 | .0 | .0 | .0 | .0 |
| 35. | TOTALS..... | 61,316,396 | .0 | (61,549,780) | .0 | (233,384) |
| 36. | Accrued retrospective premiums based on experience..... | | | | | |
| 37. | Earned but unbilled premiums..... | | | | | 61,549,780 |
| 38. | Balance (sum of Lines 35 through 37)..... | | | | | 61,316,396 |

DETAILS OF WRITE-INS

| | | | | | | |
|-------|--|----|----|----|----|----|
| 3401. | ..... |  |  |  |  | .0 |
| 3402. | ..... |  |  |  |  | .0 |
| 3403. | ..... |  |  |  |  | .0 |
| 3498. | Summary of remaining write-ins for Line 34 from overflow page..... | .0 | .0 | .0 | .0 | .0 |
| 3499. | Totals (Lines 3401 through 3403 plus 3498) (Line 34 above)..... | .0 | .0 | .0 | .0 | .0 |

(a) State here basis of computation used in each case: Daily Pro-rata

STATE COMPENSATION INSURANCE FUND

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1B - PREMIUMS WRITTEN

| Line of Business | 1 Direct Business (a) | Reinsurance Assumed | | Reinsurance Ceded | | 6 Net Premiums Written (Cols. 1 + 2 + 3 - 4 - 5) |
|--|-----------------------------|-------------------------|-----------------------------|-----------------------|---------------------------|--|
| | | 2 From Affiliates | 3 From Non-Affiliates | 4 To Affiliates | 5 To Non-Affiliates | |
| 1. Fire..... | | | | | |0 |
| 2. Allied lines..... | | | | | |0 |
| 3. Farmowners multiple peril..... | | | | | |0 |
| 4. Homeowners multiple peril..... | | | | | |0 |
| 5. Commercial multiple peril..... | | | | | |0 |
| 6. Mortgage guaranty..... | | | | | |0 |
| 8. Ocean marine..... | | | | | |0 |
| 9. Inland marine..... | | | | | |0 |
| 10. Financial guaranty..... | | | | | |0 |
| 11.1 Medical professional liability - occurrence..... | | | | | |0 |
| 11.2 Medical professional liability - claims-made..... | | | | | |0 |
| 12. Earthquake..... | | | | | |0 |
| 13. Group accident and health..... | | | | | |0 |
| 14. Credit accident and health (group and individual)..... | | | | | |0 |
| 15. Other accident and health..... | | | | | |0 |
| 16. Workers' compensation..... |1,076,840,447 | |1,633,968 | |15,342,032 |1,063,132,383 |
| 17.1 Other liability - occurrence..... | | | | | |0 |
| 17.2 Other liability - claims-made..... | | | | | |0 |
| 17.3 Excess workers' compensation..... | | | | | |0 |
| 18.1 Products liability - occurrence..... | | | | | |0 |
| 18.2 Products liability - claims-made..... | | | | | |0 |
| 19.1, 19.2 Private passenger auto liability..... | | | | | |0 |
| 19.3, 19.4 Commercial auto liability..... | | | | | |0 |
| 21. Auto physical damage..... | | | | | |0 |
| 22. Aircraft (all perils)..... | | | | | |0 |
| 23. Fidelity..... | | | | | |0 |
| 24. Surety..... | | | | | |0 |
| 26. Burglary and theft..... | | | | | |0 |
| 27. Boiler and machinery..... | | | | | |0 |
| 28. Credit..... | | | | | |0 |
| 29. International..... | | | | | |0 |
| 30. Warranty..... | | | | | |0 |
| 31. Reinsurance - nonproportional assumed property..... |XXX | | | | |0 |
| 32. Reinsurance - nonproportional assumed liability..... |XXX | | | | |0 |
| 33. Reinsurance - nonproportional assumed financial lines..... |XXX | | | | |0 |
| 34. Aggregate write-ins for other lines of business..... |0 |0 |0 |0 |0 |0 |
| 35. TOTALS..... |1,076,840,447 |0 |1,633,968 |0 |15,342,032 |1,063,132,383 |

DETAILS OF WRITE-INS

| | | | | | | |
|--|--------|--------|--------|--------|--------|--------|
| 3401. | | | | | |0 |
| 3402. | | | | | |0 |
| 3403. | | | | | |0 |
| 3498. Summary of remaining write-ins for Line 34 from overflow page..... |0 |0 |0 |0 |0 |0 |
| 3499. Totals (Lines 3401 through 3403 plus 3498) (Line 34 above)..... |0 |0 |0 |0 |0 |0 |

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

If yes: 1. The amount of such installment premiums \$.....914,160,800.

2. Amount at which such installment premiums would have been reported had they been recorded on an annualized basis \$.....1,052,797,369.

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2 - LOSSES PAID AND INCURRED

| | Line of Business | Losses Paid Less Salvage | | | | 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 Direct Business | 2 Reinsurance Assumed | 3 Reinsurance Recovered | 4 Net Payments (Cols. 1 + 2 - 3) | | | | |
| 1. | Fire..... | | | | 0 | 0 | 0 | 0.0 | |
| 2. | Allied lines..... | | | | 0 | 0 | 0 | 0.0 | |
| 3. | Farmowners multiple peril..... | | | | 0 | 0 | 0 | 0.0 | |
| 4. | Homeowners multiple peril..... | | | | 0 | 0 | 0 | 0.0 | |
| 5. | Commercial multiple peril..... | | | | 0 | 0 | 0 | 0.0 | |
| 6. | Mortgage guaranty..... | | | | 0 | 0 | 0 | 0.0 | |
| 8. | Ocean marine..... | | | | 0 | 0 | 0 | 0.0 | |
| 9. | Inland marine..... | | | | 0 | 0 | 0 | 0.0 | |
| 10. | Financial guaranty..... | | | | 0 | 0 | 0 | 0.0 | |
| 11.1 | Medical professional liability - occurrence..... | | | | 0 | 0 | 0 | 0.0 | |
| 11.2 | Medical professional liability - claims-made..... | | | | 0 | 0 | 0 | 0.0 | |
| 12. | Earthquake..... | | | | 0 | 0 | 0 | 0.0 | |
| 13. | Group accident and health..... | | | | 0 | 0 | 0 | 0.0 | |
| 14. | Credit accident and health (group and individual)..... | | | | 0 | 0 | 0 | 0.0 | |
| 15. | Other accident and health..... | | | | 0 | 0 | 0 | 0.0 | |
| 16. | Workers' compensation..... | 1,114,178,362 | 423,233 | 2,218,615 | 1,112,382,980 | 9,566,021,713 | 9,967,375,170 | 711,029,523 | 70.0 |
| 17.1 | Other liability - occurrence..... | | | | 0 | 0 | 0 | 0.0 | |
| 17.2 | Other liability - claims-made..... | | | | 0 | 0 | 0 | 0.0 | |
| 17.3 | Excess workers' compensation..... | 52,910 | | | 52,910 | 4,338,090 | 4,391,000 | 0 | 0.0 |
| 18.1 | Products liability - occurrence..... | | | | 0 | 0 | 0 | 0.0 | |
| 18.2 | Products liability - claims-made..... | | | | 0 | 0 | 0 | 0.0 | |
| 19.1, 19.2 | Private passenger auto liability..... | | | | 0 | 0 | 0 | 0.0 | |
| 19.3, 19.4 | Commercial auto liability..... | | | | 0 | 0 | 0 | 0.0 | |
| 21. | Auto physical damage..... | | | | 0 | 0 | 0 | 0.0 | |
| 22. | Aircraft (all perils)..... | | | | 0 | 0 | 0 | 0.0 | |
| 23. | Fidelity..... | | | | 0 | 0 | 0 | 0.0 | |
| 24. | Surety..... | | | | 0 | 0 | 0 | 0.0 | |
| 26. | Burglary and theft..... | | | | 0 | 0 | 0 | 0.0 | |
| 27. | Boiler and machinery..... | | | | 0 | 0 | 0 | 0.0 | |
| 28. | Credit..... | | | | 0 | 0 | 0 | 0.0 | |
| 29. | International..... | | | | 0 | 0 | 0 | 0.0 | |
| 30. | Warranty..... | | | | 0 | 0 | 0 | 0.0 | |
| 31. | Reinsurance - nonproportional assumed property..... | XXX | | | 0 | 0 | 0 | 0.0 | |
| 32. | Reinsurance - nonproportional assumed liability..... | XXX | | | 0 | 0 | 0 | 0.0 | |
| 33. | Reinsurance - nonproportional assumed financial lines..... | XXX | | | 0 | 0 | 0 | 0.0 | |
| 34. | Aggregate write-ins for other lines of business..... | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | |
| 35. | TOTALS | 1,114,231,272 | 423,233 | 2,218,615 | 1,112,435,890 | 9,570,359,803 | 9,971,766,170 | 711,029,523 | 70.0 |

DETAILS OF WRITE-INS

| | | | | | | | | | |
|-------|--|---|---|---|---|---|---|-----|-----|
| 3401. | ..... |  |  |  | 0 | 0 | 0 | 0.0 | |
| 3402. | ..... |  |  |  | 0 | 0 | 0 | 0.0 | |
| 3403. | ..... |  |  |  | 0 | 0 | 0 | 0.0 | |
| 3498. | Summary of remaining write-ins for Line 34 from overflow page..... | 0 | 0 | 0 | 0 | 0 | 0 | XXX | 0.0 |
| 3499. | Totals (Lines 3401 through 3403 plus 3498) (Line 34 above)..... | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 |

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

| Line of Business | Reported Losses | | | | Incurred But Not Reported | | | 8 Net Losses Unpaid (Cols. 4 + 5 + 6 - 7) | 9 Net Unpaid Loss Adjustment Expenses |
|--|-----------------|--------------------------|-------------------------------------|---|---------------------------|--------------------------|------------------------|---|--|
| | 1 Direct | 2 Reinsurance Assumed | 3 Deduct Reinsurance Recoverable | 4 Net Losses Excluding Incurred but not Reported (Cols. 1 + 2 - 3) | 5 Direct | 6 Reinsurance Assumed | 7 Reinsurance Ceded | | |
| 1. Fire..... | | | | .0 | | | | .0 | |
| 2. Allied lines..... | | | | .0 | | | | .0 | |
| 3. Farmowners multiple peril..... | | | | .0 | | | | .0 | |
| 4. Homeowners multiple peril..... | | | | .0 | | | | .0 | |
| 5. Commercial multiple peril..... | | | | .0 | | | | .0 | |
| 6. Mortgage guaranty..... | | | | .0 | | | | .0 | |
| 8. Ocean marine..... | | | | .0 | | | | .0 | |
| 9. Inland marine..... | | | | .0 | | | | .0 | |
| 10. Financial guaranty..... | | | | .0 | | | | .0 | |
| 11.1 Medical professional liability - occurrence..... | | | | .0 | | | | .0 | |
| 11.2 Medical professional liability - claims-made..... | | | | .0 | | | | .0 | |
| 12. Earthquake..... | | | | .0 | | | | .0 | |
| 13. Group accident and health..... | | | | .0 | | | | (a) .0 | |
| 14. Credit accident and health (group and individual)..... | | | | .0 | | | | (a) .0 | |
| 15. Other accident and health..... | | | | .0 | | | | (a) .0 | |
| 16. Workers' compensation..... | 4,212,730,005 | | 41,742,516 | 4,170,987,489 | 5,395,034,224 | | | 9,566,021,713 | 2,146,385,885 |
| 17.1 Other liability - occurrence..... | | | | .0 | | | | .0 | |
| 17.2 Other liability - claims-made..... | | | | .0 | | | | .0 | |
| 17.3 Excess workers' compensation..... | 2,342,544 | | | 2,342,544 | 1,995,546 | | | 4,338,090 | 415,355 |
| 18.1 Products liability - occurrence..... | | | | .0 | | | | .0 | |
| 18.2 Products liability - claims-made..... | | | | .0 | | | | .0 | |
| 19.1, 19.2 Private passenger auto liability..... | | | | .0 | | | | .0 | |
| 19.3, 19.4 Commercial auto liability..... | | | | .0 | | | | .0 | |
| 21. Auto physical damage..... | | | | .0 | | | | .0 | |
| 22. Aircraft (all perils)..... | | | | .0 | | | | .0 | |
| 23. Fidelity..... | | | | .0 | | | | .0 | |
| 24. Surety..... | | | | .0 | | | | .0 | |
| 26. Burglary and theft..... | | | | .0 | | | | .0 | |
| 27. Boiler and machinery..... | | | | .0 | | | | .0 | |
| 28. Credit..... | | | | .0 | | | | .0 | |
| 29. International..... | | | | .0 | | | | .0 | |
| 30. Warranty..... | | | | .0 | | | | .0 | |
| 31. Reinsurance - nonproportional assumed property..... | XXX | | | .0 | XXX | | | .0 | |
| 32. Reinsurance - nonproportional assumed liability..... | XXX | | | .0 | XXX | | | .0 | |
| 33. Reinsurance - nonproportional assumed financial lines..... | XXX | | | .0 | XXX | | | .0 | |
| 34. Aggregate write-ins for other lines of business..... | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 35. TOTALS..... | 4,215,072,549 | 0 | 41,742,516 | 4,173,330,033 | 5,397,029,770 | 0 | 0 | 9,570,359,803 | 2,146,801,240 |

DETAILS OF WRITE-INS

| | | | | | | | | | |
|--|---|---|---|----|---|---|---|----|---|
| 3401. | | | | .0 | | | | .0 | |
| 3402. | | | | .0 | | | | .0 | |
| 3403. | | | | .0 | | | | .0 | |
| 3498. Summary of remaining write-ins for Line 34 from overflow page..... | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 3499. Totals (Lines 3401 through 3403 plus 3498) (Line 34 above)..... | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

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

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**STATE COMPENSATION INSURANCE FUND
UNDERWRITING AND INVESTMENT EXHIBIT**

PART 3 - EXPENSES

| | 1 | 2 | 3 | 4 |
|---|--------------------------|-----------------------------|---------------------|-----------------|
| | Loss Adjustment Expenses | Other Underwriting Expenses | Investment Expenses | Total |
| 1. Claim adjustment services: | | | | |
| 1.1 Direct..... | (88,410,998) | | | (88,410,998) |
| 1.2 Reinsurance assumed..... | 122,573 | | | 122,573 |
| 1.3 Reinsurance ceded..... | (15,539) | | | (15,539) |
| 1.4 Net claim adjustment services (1.1 + 1.2 - 1.3)..... | (88,272,886) | 0 | 0 | (88,272,886) |
| 2. Commission and brokerage: | | | | |
| 2.1 Direct, excluding contingent..... | | 113,661,303 | | 113,661,303 |
| 2.2 Reinsurance assumed, excluding contingent..... | | 289,623 | | 289,623 |
| 2.3 Reinsurance ceded, excluding contingent..... | | | | 0 |
| 2.4 Contingent - direct..... | | 7,677,856 | | 7,677,856 |
| 2.5 Contingent - reinsurance assumed..... | | | | 0 |
| 2.6 Contingent - reinsurance ceded..... | | | | 0 |
| 2.7 Policy and membership fees..... | | | | 0 |
| 2.8 Net commission and brokerage (2.1 + 2.2 - 2.3 + 2.4 + 2.5 - 2.6 + 2.7)..... | 0 | 121,628,782 | 0 | 121,628,782 |
| 3. Allowances to manager and agents..... | | 2,527,664 | | 2,527,664 |
| 4. Advertising..... | | 792,109 | | 792,109 |
| 5. Boards, bureaus and associations..... | | 2,698,729 | | 2,698,729 |
| 6. Surveys and underwriting reports..... | | 44,993 | | 44,993 |
| 7. Audit of assureds' records..... | | 3,895 | | 3,895 |
| 8. Salary and related items: | | | | |
| 8.1 Salaries..... | 211,477,892 | 187,770,772 | 12,803,859 | 412,052,523 |
| 8.2 Payroll taxes..... | 12,195,333 | 10,596,057 | 676,063 | 23,467,453 |
| 9. Employee relations and welfare..... | 83,904,447 | 62,860,131 | 2,312,184 | 149,076,762 |
| 10. Insurance..... | 1,132,349 | 1,300,595 | 139,871 | 2,572,816 |
| 11. Directors' fees..... | 305,251 | 350,606 | 37,706 | 693,563 |
| 12. Travel and travel items..... | 964,092 | 1,256,921 | 61,382 | 2,282,395 |
| 13. Rent and rent items..... | 23,832,378 | 18,097,770 | 1,405,767 | 43,335,915 |
| 14. Equipment..... | 17,828,939 | 35,283,250 | 3,512,933 | 56,625,123 |
| 15. Cost or depreciation of EDP equipment and software..... | 3,891,871 | 11,611,271 | 1,208,298 | 16,711,440 |
| 16. Printing and stationery..... | 2,289,185 | 2,284,730 | 256,672 | 4,830,587 |
| 17. Postage, telephone and telegraph, exchange and express..... | 6,259,659 | 9,569,625 | 1,012,956 | 16,842,240 |
| 18. Legal and auditing..... | 6,550,826 | 13,696,845 | 9,848,805 | 30,096,476 |
| 19. Totals (Lines 3 to 18)..... | 370,632,221 | 360,745,965 | 33,276,496 | 764,654,682 |
| 20. Taxes, licenses and fees: | | | | |
| 20.1 State and local insurance taxes deducting guaranty association credits of \$.....20,746,222..... | | 20,746,222 | | 20,746,222 |
| 20.2 Insurance department licenses and fees..... | | 59,210 | | 59,210 |
| 20.3 Gross guaranty association assessments..... | | | | 0 |
| 20.4 All other (excluding federal and foreign income and real estate)..... | | 4,808,754 | | 4,808,754 |
| 20.5 Total taxes, licenses and fees (20.1 + 20.2 + 20.3 + 20.4)..... | 0 | 25,614,185 | 0 | 25,614,185 |
| 21. Real estate expenses..... | | | 19,478,872 | 19,478,872 |
| 22. Real estate taxes..... | | | 2,987,691 | 2,987,691 |
| 23. Reimbursements by uninsured plans..... | | | | 0 |
| 24. Aggregate write-ins for miscellaneous expenses..... | (58,525,336) | 608,064 | (6,961,570) | (64,878,842) |
| 25. Total expenses incurred..... | 223,834,000 | 508,596,996 | 48,781,489 | (a) 781,212,485 |
| 26. Less unpaid expenses - current year..... | 2,146,801,240 | 126,385,564 | 10,563,213 | 2,283,750,018 |
| 27. Add unpaid expenses - prior year..... | 2,247,219,336 | 110,382,721 | 6,808,741 | 2,364,410,798 |
| 28. Amounts receivable relating to uninsured plans, prior year..... | | | | 0 |
| 29. Amounts receivable relating to uninsured plans, current year..... | | | | 0 |
| 30. TOTAL EXPENSES PAID (Lines 25 - 26 + 27 - 28 + 29)..... | 324,252,095 | 492,594,153 | 45,027,017 | 861,873,265 |

DETAILS OF WRITE-INS

| | | | | |
|--|--------------|--------------|-------------|---------------|
| 2401. Group Admin. Fees..... | | 187,591 | | 187,591 |
| 2402. IT Consultants..... | 17,610,263 | 44,871,179 | 2,543,046 | 65,024,488 |
| 2403. Medical Consultant..... | 810,361 | | | 810,361 |
| 2498. Summary of remaining write-ins for Line 24 from overflow page..... | (76,945,960) | (44,450,706) | (9,504,616) | (130,901,282) |
| 2499. Totals (Lines 2401 through 2403 plus 2498) (Line 24 above)..... | (58,525,336) | 608,064 | (6,961,570) | (64,878,842) |

(a) Includes management fees of \$.....0 to affiliates and \$.....9,818,847 to non-affiliates.

EXHIBIT OF NET INVESTMENT INCOME

| | 1 Collected During Year | 2 Earned During Year |
|--|-------------------------------|----------------------------|
| 1. U.S. Government bonds..... | (a).....23,374,887 |22,637,474 |
| 1.1 Bonds exempt from U.S. tax..... | (a).....453,446 |513,389 |
| 1.2 Other bonds (unaffiliated)..... | (a).....559,965,813 |554,796,554 |
| 1.3 Bonds of affiliates..... | (a)..... | ..... |
| 2.1 Preferred stocks (unaffiliated)..... | (b)..... | ..... |
| 2.11 Preferred stocks of affiliates..... | (b)..... | ..... |
| 2.2 Common stocks (unaffiliated)..... |24,148,349 |24,094,937 |
| 2.21 Common stocks of affiliates..... | ..... | ..... |
| 3. Mortgage loans..... | (c)..... | ..... |
| 4. Real estate..... | (d).....31,831,214 |31,890,251 |
| 5. Contract loans..... | ..... | ..... |
| 6. Cash, cash equivalents and short-term investments..... | (e).....2,798,174 |2,385,544 |
| 7. Derivative instruments..... | (f)..... | ..... |
| 8. Other invested assets..... | ..... | ..... |
| 9. Aggregate write-ins for investment income..... |0 |0 |
| 10. Total gross investment income..... |642,571,883 |636,318,149 |
| 11. Investment expenses..... | ..... | (g).....48,781,489 |
| 12. Investment taxes, licenses and fees, excluding federal income taxes..... | ..... | (g)..... |
| 13. Interest expense..... | ..... | (h).....6,082,655 |
| 14. Depreciation on real estate and other invested assets..... | ..... | (i).....7,207,373 |
| 15. Aggregate write-ins for deductions from investment income..... | ..... | .....0 |
| 16. Total deductions (Lines 11 through 15)..... | ..... | .....62,071,518 |
| 17. Net investment income (Line 10 minus Line 16)..... | ..... | .....574,246,632 |

DETAILS OF WRITE-INS

| | | |
|--|--------|--------|
| 0901. .... | ..... | ..... |
| 0902. .... | ..... | ..... |
| 0903. .... | ..... | ..... |
| 0998. Summary of remaining write-ins for Line 9 from overflow page..... |0 |0 |
| 0999. Totals (Lines 0901 through 0903 plus 0998) (Line 9 above)..... |0 |0 |
| 1501. .... | ..... | ..... |
| 1502. .... | ..... | ..... |
| 1503. .... | ..... | ..... |
| 1598. Summary of remaining write-ins for Line 15 from overflow page..... | ..... | .....0 |
| 1599. Totals (Lines 1501 through 1503 plus 1598) (Line 15 above)..... | ..... | .....0 |

- (a) Includes \$.....8,553,063 accrual of discount less \$.....84,617,830 amortization of premium and less \$.....7,555,859 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 \$.....27,150,246 for company's occupancy of its own buildings; and excludes \$.....0 interest on encumbrances.
- (e) Includes \$.....693,801 accrual of discount less \$.....11,464 amortization of premium and less \$.....0 paid for accrued interest on purchases.
- (f) Includes \$.....0 accrual of discount less \$.....0 amortization of premium.
- (g) Includes \$.....48,781,489 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 \$.....7,207,373 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..... |(1) | ..... | .....(1) | ..... | ..... |
| 1.1 Bonds exempt from U.S. tax..... |510,931 | ..... | .....510,931 | ..... | ..... |
| 1.2 Other bonds (unaffiliated)..... |37,926,092 | ..... | .....37,926,092 | ..... | ..... |
| 1.3 Bonds of affiliates..... | ..... | ..... | .....0 | ..... | ..... |
| 2.1 Preferred stocks (unaffiliated)..... | ..... | ..... | .....0 | ..... | ..... |
| 2.11 Preferred stocks of affiliates..... | ..... | ..... | .....0 | ..... | ..... |
| 2.2 Common stocks (unaffiliated)..... |51,109,716 |(1,024,088) |50,085,628 |(17,243,087) | ..... |
| 2.21 Common stocks of affiliates..... | ..... | ..... | .....0 | ..... | ..... |
| 3. Mortgage loans..... | ..... | ..... | .....0 | ..... | ..... |
| 4. Real estate..... | ..... | ..... | .....0 | ..... | ..... |
| 5. Contract loans..... | ..... | ..... | .....0 | ..... | ..... |
| 6. Cash, cash equivalents and short-term investments..... |(434) | ..... | .....(434) | ..... | ..... |
| 7. Derivative instruments..... | ..... | ..... | .....0 | ..... | ..... |
| 8. Other invested assets..... | ..... | ..... | .....0 | ..... | ..... |
| 9. Aggregate write-ins for capital gains (losses)..... |0 |0 |0 |0 |0 |
| 10. Total capital gains (losses)..... |89,546,304 |(1,024,088) |88,522,216 |(17,243,087) |0 |

DETAILS OF WRITE-INS

| | | | | | |
|---|--------|--------|--------|--------|--------|
| 0901. .... | ..... | ..... | .....0 | ..... | ..... |
| 0902. .... | ..... | ..... | .....0 | ..... | ..... |
| 0903. .... | ..... | ..... | .....0 | ..... | ..... |
| 0998. Summary of remaining write-ins for Line 9 from overflow page..... |0 |0 |0 |0 |0 |
| 0999. Totals (Lines 0901 through 0903 plus 0998) (Line 9 above)..... |0 |0 |0 |0 |0 |

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)..... | | | 0 |
| 2. Stocks (Schedule D): | | | |
| 2.1 Preferred stocks..... | | | 0 |
| 2.2 Common stocks..... | | | 0 |
| 3. Mortgage loans on real estate (Schedule B): | | | |
| 3.1 First liens..... | | | 0 |
| 3.2 Other than first liens..... | | | 0 |
| 4. Real estate (Schedule A): | | | |
| 4.1 Properties occupied by the company..... | | | 0 |
| 4.2 Properties held for the production of income..... | | | 0 |
| 4.3 Properties held for sale..... | 710,488 | | (710,488) |
| 5. Cash (Schedule E-Part 1), cash equivalents (Schedule E-Part 2) and short-term investments (Schedule DA)..... | | | 0 |
| 6. Contract loans..... | | | 0 |
| 7. Derivatives (Schedule DB)..... | | | 0 |
| 8. Other invested assets (Schedule BA)..... | | | 0 |
| 9. Receivables for securities..... | | | 0 |
| 10. Securities lending reinvested collateral assets (Schedule DL)..... | | | 0 |
| 11. Aggregate write-ins for invested assets..... | 0 | 0 | 0 |
| 12. Subtotals, cash and invested assets (Lines 1 to 11)..... | 710,488 | 0 | (710,488) |
| 13. Title plants (for Title insurers only)..... | | | 0 |
| 14. Investment income due and accrued..... | | | 0 |
| 15. Premiums and considerations: | | | |
| 15.1 Uncollected premiums and agents' balances in the course of collection..... | 56,625,263 | 46,066,456 | (10,558,807) |
| 15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due..... | 6,154,989 | 10,578,790 | 4,423,801 |
| 15.3 Accrued retrospective premiums and contracts subject to redetermination..... | | | 0 |
| 16. Reinsurance: | | | |
| 16.1 Amounts recoverable from reinsurers..... | | | 0 |
| 16.2 Funds held by or deposited with reinsured companies..... | | | 0 |
| 16.3 Other amounts receivable under reinsurance contracts..... | | | 0 |
| 17. Amounts receivable relating to uninsured plans..... | | | 0 |
| 18.1 Current federal and foreign income tax recoverable and interest thereon..... | | | 0 |
| 18.2 Net deferred tax asset..... | | | 0 |
| 19. Guaranty funds receivable or on deposit..... | | | 0 |
| 20. Electronic data processing equipment and software..... | 4,498,957 | 2,513,016 | (1,985,941) |
| 21. Furniture and equipment, including health care delivery assets..... | 20,353,686 | 8,993,864 | (11,359,822) |
| 22. Net adjustment in assets and liabilities due to foreign exchange rates..... | | | 0 |
| 23. Receivables from parent, subsidiaries and affiliates..... | | | 0 |
| 24. Health care and other amounts receivable..... | | | 0 |
| 25. Aggregate write-ins for other-than-invested assets..... | 18,820,980 | 20,150,885 | 1,329,905 |
| 26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)..... | 107,164,363 | 88,303,011 | (18,861,352) |
| 27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts..... | | | 0 |
| 28. TOTALS (Lines 26 and 27)..... | 107,164,363 | 88,303,011 | (18,861,352) |

DETAILS OF WRITE-INS

| | | | |
|--|------------|------------|-----------|
| 1101..... | | | 0 |
| 1102..... | | | 0 |
| 1103..... | | | 0 |
| 1198. Summary of remaining write-ins for Line 11 from overflow page..... | 0 | 0 | 0 |
| 1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)..... | 0 | 0 | 0 |
| 2501. Due From Adjusting Contracts..... | 42,115 | | (42,115) |
| 2502. Fund Deposit Held by Others..... | 4,770,000 | 4,770,000 | 0 |
| 2503. Prepaid IT..... | 13,865,487 | 15,380,885 | 1,515,398 |
| 2598. Summary of remaining write-ins for Line 25 from overflow page..... | 143,378 | 0 | (143,378) |
| 2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)..... | 18,820,980 | 20,150,885 | 1,329,905 |

NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The statutory basis financial statements of State Fund have been prepared in conformity with accounting practices prescribed or permitted by the California Department of Insurance (CDI), and in accordance with the National Association of Insurance Commissioners' (NAIC) Accounting Practices and Procedures Manual, to the extent those practices and procedures do not conflict with the California Insurance Code.

There is no difference between the State Fund's net income and capital and surplus and the NAIC, Statutory Accounting Principles (SAP), and practices prescribed and permitted by the State of California as shown below:

| | SSAP # | F/S Page | F/S Line # | 2020 | 2019 |
|--|-----------|-------------|---------------|---------------|----------------|
| NET INCOME | | | | | |
| (1) Company state basis (Page 4, Line 20, Columns 1 & 2) | XXX | XXX | XXX | \$ 71,815,192 | \$ 539,454,431 |
| (2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP | | | | | |
| (3) State Permitted Practices that are an increase/(decrease) from NAIC SAP | | | | | |
| (4) NAIC SAP (1 – 2 – 3 = 4) | XXX | XXX | XXX | \$ 71,815,192 | \$ 539,454,431 |

| | SSAP # | F/S Page | F/S Line # | 2020 | 2020 |
|--|-----------|-------------|---------------|------------------|------------------|
| SURPLUS | | | | | |
| (5) Company state basis (Page 3, Line 37, Columns 1 & 2) | XXX | XXX | XXX | \$ 6,366,375,408 | \$ 6,511,834,327 |
| (6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP | | | | | |
| (7) State Permitted Practices that are an increase/(decrease) from NAIC SAP | | | | | |
| (8) NAIC SAP (5 – 6 – 7 = 8) | XXX | XXX | XXX | \$ 6,366,375,408 | \$ 6,511,834,327 |

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

The preparation of financial statements in conformity with Statutory Accounting Principles permitted or prescribed by the CDI requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities, and disclosure of contingent assets and liabilities at the date of the financial statements, as well as the reported amounts of revenues and expenses during the reporting period. Actual results could differ materially from those estimates. Among the most significant estimates inherent in these statutory financial statements are the liabilities for losses and loss adjustment expenses, the liabilities for State Fund's self-insurance loss and loss adjustment expenses, and State Fund's portion of the pension and other postemployment benefits (OPEB) costs estimated by State Fund based on the current actuarial valuation prepared for the State of California, the independent actuarial valuation by outside third party for retirement actuarial consulting services, and the assessment of State Fund's liabilities from the State Controller's Office (SCO).

C. Accounting Policies

State Fund offers two types of billing options to policyholders, payroll reporting and installment billing, based on estimated annual premium. Payroll reporting policies are billed at the back end of the billing cycles so the deposits are treated as deposit premium, whereas installment policies are billed at the front end of the billing cycles so the deposits are treated as deposit liability. Subsequent non-deposit premium bills for both billing options are recorded as premiums written and earned pro rata over the policy term. Unearned premiums are established to cover the unexpired portion of premiums written. State Fund records an estimate for earned but unbilled premium (EBUB) as a direct adjustment to earned premiums. Ten percent of EBUB in excess of collateral specially held and identifiable on a per policy basis is non-admitted. To the extent that amounts in excess of the 10% are not anticipated to be collected, they are written off against operations in the period that the determination is made.

Policy acquisition costs, including premium taxes, are charged to current operations as incurred, whereas related premium income is recognized on a pro-rata basis over the periods covered by the policies.

Net investment income earned consists primarily of interest, dividend, and rent income less investment related expense. Interest is recognized on an accrual basis and dividend is recognized on an ex-dividend date basis. Rental income includes an imputed rent for the State Fund'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 considered to be other-than-temporary impairments (OTTI). If it is determined that a decline in fair value of investment is OTTI, the cost basis of the investment shall be written down to fair value as a new cost basis and the amount of the write down shall be accounted for as a realized loss. A decline in fair value which is OTTI includes situations where the reporting entity has made a decision to sell a security at an amount below its carrying value.

Real estate investments are classified in the balance sheet as properties occupied by State Fund, properties held for the production of income and properties held for sale. Properties occupied by State Fund 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 net of any encumbrances. Currently, there are no encumbrances. The fair values of properties held for sale are based upon quoted market prices, if available. If quoted market prices are unavailable, fair values are based upon market appraisals using valuation techniques. Fair values for these properties will be immediately determined whenever circumstances indicate that the carrying amounts may not be recoverable. In addition, State Fund uses the following accounting policies that materially affect the assets, liabilities, capital and surplus or results of its operations:

NOTES TO FINANCIAL STATEMENTS

(1) Basis of valuation of Short-Term Investments

Short-term investments and securities with remaining maturities of one year or less at the time of acquisition are principally stated at cost, which approximates fair value. Money market funds shall be valued at fair value or net asset value (NAV).

(2) Basis of valuation of Bonds

Investments in bonds are valued in accordance with the requirements of the Securities Valuation Office (SVO) of the NAIC. Bonds generally are stated at amortized cost, except for bonds that are rated by the NAIC as a Class 3 through 6 which are reported at the lower of amortized cost or fair value. Amortization is calculated using the scientific constant yield to worst method.

(3) Basis of valuation of Common Stocks

Investments in common stocks are stated at fair value. Federal Home Loan Bank (FHLB) shares are valued at par and not publicly traded. Fair value is determined using a pricing hierarchy starting with widely accepted pricing vendors, followed by State Fund's custodial bank, portfolio managers' independent pricing services, and other pricing services.

(4) Basis of valuation of Preferred Stocks

Not applicable

(5) Basis of valuation of Mortgage Loans

Not applicable

(6) Basis of valuation of Loan-Backed Securities

Basis of valuation of loan-backed securities are stated at amortized cost using the prospective method.

(7) Basis of valuation of Subsidiaries, Controlled and Affiliated Entities

Not applicable

(8) Basis of valuation of Joint Ventures, Partnerships and Limited Liability Entities

Not applicable

(9) Basis of valuation of Derivatives

Not applicable

(10) Premium Deficiency Reserve

State Fund considers anticipated investment income when determining the existence of a premium deficiency.

(11) Method of Establishing Loss and LAE Reserves

Management records its best estimate of losses and loss adjustment expenses. These liabilities include the estimated future cost of reported claims, the cost of claims incurred but not reported, and expenses related to investigating and settling claims. State Fund does not discount these liabilities. These liabilities are based on actuarial estimates that are subject to considerable uncertainty. Should State Fund's losses develop in the future differently from their historical loss development or those projected by the actuarial methods, actual losses would vary, perhaps significantly, from such actuarial estimates. Any adjustments to these estimates are reflected in operations when known.

Management's estimates are based on its knowledge and experience about past and current events and circumstances and its assumptions about conditions it expects to exist in the future. Factors relevant to the estimation of loss and loss adjustment expense liabilities include the estimation of the ultimate frequency and severity of losses, the level of future medical cost inflation over long periods of time, the future legal and regulatory environment, and the amount of future expenses required to investigate and settle claims. Management's estimates are reviewed quarterly by a nationally-recognized consulting actuarial firm (the Appointed Actuary). The Appointed Actuary is retained in accordance with CDI regulatory provisions as the designee to issue a statement of actuarial opinion that is reviewed with the board of directors as required by actuarial standards of practice.

State Fund establishes full case reserves for all reported asbestos and environmental claims. Incurred but not reported (IBNR) reserves are established on the book as a whole and include a provision for development of reserves on reported losses. State Fund's aggregate reserves are established based on in-house analyses, and input from external actuaries and auditors who use a variety of reserve techniques, including paid loss development, incurred loss development, counts and averages, and historical loss ratios adjusted to current rate levels.

(12) Changes in the Capitalization Policy

State Fund has a written capitalization policy for purchases of items such as electronic data processing equipment hardware, vehicles, furniture, fixture, equipment, internally developed software, and leasehold improvements. The predefined capitalization thresholds under this policy have not changed from those of the prior year.

(13) Method Used to Estimate Pharmaceutical Rebate Receivables

Not applicable

NOTES TO FINANCIAL STATEMENTS**D. Going Concern**

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

Note 2 – Accounting Changes and Corrections of Errors

During 2020, State Fund made the following accounting changes:

Management discovered that a portion of the pension contributions are for Amortization of Unfunded Liability. As a result, effective 2020 the pension contributions pertaining to the Amortization of Unfunded Liability are applied as a reduction to pension liability and the remaining amounts representing the normal cost are recorded as pension expenses. During 2020, State Fund was assessed total pension contributions of \$97,841,289 of which \$67,318,188 was applied as a reduction to pension liability.

During 2020, management discovered that broker commission expenses has been understated during the period ended December 31, 2019 by \$10,908,549, as commission expenses were erroneously calculated based on premiums paid instead of premiums written. As a result, commission payable has been understated and surplus has been overstated. The correct accounting procedure was adopted in 2020 and the liability and surplus was corrected by adjusting the accrual of the commission during the current period.

Note 3 – Business Combinations and Goodwill

Not Applicable

Note 4 – Discontinued Operations

Not Applicable

Note 5 – Investments**A. Mortgage Loans, including Mezzanine Real Estate Loans**

Not applicable

B. Debt Restructuring

Not applicable

C. Reverse Mortgages

Not applicable

D. Loan-Backed Securities**(1) Description of Sources Used to Determine Prepayment Assumptions**

Prepayment assumptions for loan-backed and structured securities were obtained from third-party data providers.

Loan-backed securities held in State Fund's investment portfolio are issued by government-sponsored entities such as Government National Mortgage Association (GNMA), Federal National Mortgage Association (FNMA) and Federal Home Loan Mortgage Corporation (FHLMC) that have Aaa/AA+ credit rating. GNMA has a guarantee of payment backed by the full faith and credit of the U.S. government while FNMA and FHLMC have implicit guarantee by the U.S. government.

(2) Securities with Recognized Other-Than-Temporary Impairments

State Fund has no loan-backed securities impaired in 2020 and 2019.

(3) Recognized OTTI Securities

Not applicable

(4) Loan-backed securities in unrealized loss positions as of year-end, stratified based on length of time continuously in these unrealized loss positions are as follows:

| | | |
|---|------------------------|----------------|
| a. The aggregate amount of unrealized losses: | 1. Less than 12 Months | \$ 862,730 |
| | 2. 12 Months or Longer | \$ |
| b. The aggregate related fair value of securities with unrealized losses: | 1. Less than 12 Months | \$ 264,328,269 |
| | 2. 12 Months or Longer | \$ |

(5) Information Investor Considered in Reaching Conclusion that Impairments are Not Other-Than-Temporary

All loan backed securities in an unrealized loss position were reviewed to determine whether other-than-temporary impairments should be recognized. State Fund asserts that it has the intent and ability to hold these securities long enough to allow the cost basis of these securities to be recovered. These conclusions are supported by a detailed analysis of the underlying credit and cash flows of each security. Unrealized losses are primarily attributable to interest rate sensitivity, spread widening and increased liquidity discounts.

NOTES TO FINANCIAL STATEMENTS

- E. Dollar Repurchase Agreements and/or Securities Lending Transactions
Not applicable
- F. Repurchase Agreements Transactions Accounted for as Secured Borrowing
Not applicable
- G. Reverse Repurchase Agreements Transactions Accounted for as as Secured Borrowing
Not applicable
- H. Repurchase Agreements Transactions Accounted for as a Sale
Not applicable
- I. Reverse Repurchase Agreements Transactions Accounted for as a Sale
Not applicable
- J. Real Estate
Not applicable
- K. Low-Income Housing Tax Credits (LIHTC)
Not applicable

NOTES TO FINANCIAL STATEMENTS

L. Restricted Assets

(1) Restricted Assets (Including Pledged)

| Restricted Asset Category | Gross (Admitted & Nonadmitted) Restricted | | | | | Current Year | | | | | |
|--|---|--|--|---|------------------|-----------------------|---------------------------------|-------------------------------|---------------------------------------|--|--|
| | Current Year | | | | | 6 | 7 | 8 | 9 | Percentage | |
| | 1 | 2 | 3 | 4 | 5 | | | | | 10 | 11 |
| | 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 Non admitted Restricted | Total Admitted Restricted (5 minus 8) | Gross (Admitted & Non admitted) Restricted to Total Assets (c) | Admitted Restricted to Total Admitted Assets (d) |
| a. Subject to contractual obligation for which liability is not shown | | | | | | | | | | | |
| b. Collateral held under security lending agreements | | | | | | | | | | | |
| c. Subject to repurchase agreements | | | | | | | | | | | |
| d. Subject to reverse repurchase agreements | | | | | | | | | | | |
| e. Subject to dollar repurchase agreements | | | | | | | | | | | |
| f. Subject to dollar reverse repurchase agreements | | | | | | | | | | | |
| g. Placed under option contracts | | | | | | | | | | | |
| h. Letter stock or securities restricted as to sale - excluding FHLB capital stock | | | | | | | | | | | |
| i. FHLB capital stock | \$ 17,250,000 | | | | \$17,250,000 | \$ 17,250,000 | | | \$ 17,250,000 | 0.1% | 0.1% |
| j. On deposit with states | | | | | | | | | | | |
| k. On deposit with other regulatory bodies | 59,284,455 | | | | 59,284,455 | 60,793,259 | (1,508,804) | | 59,284,455 | 0.3% | 0.3% |
| l. Pledged collateral to FHLB (including assets backing funding agreements) | 1,184,163,696 | | | | 1,184,163,696 | 964,368,521 | 219,795,175 | | 1,184,163,696 | 5.7% | 5.7% |
| m. Pledged as collateral not captured in other categories | | | | | | | | | | | |
| n. Other restricted assets | 2,540,000 | | | | 2,540,000 | 600,000 | 1,940,000 | | 2,540,000 | 0% | 0% |
| o. Total Restricted Assets | \$1,263,238,151 | | | | \$1,263,238,151 | \$1,043,011,780 | \$220,226,371 | | \$1,263,238,151 | 6.1% | 6.1% |

k) Deposit with the Federal Reserve Bank of St. Louis, MO is to satisfy the US Department of Labor regulations relating to State Fund's issuance of U.S. Longshoremen's and Harbor (L&H) policies.

NOTES TO FINANCIAL STATEMENTS

- (2) Detail of Assets Pledged as Collateral Not Captured in Other Categories (Contracts that Share Similar Characteristics, such as Reinsurance and Derivatives, are Reported in the Aggregate)

Not applicable

- (3) Detail of Other Restricted Assets (Contracts that Share Similar Characteristics, such as Reinsurance and Derivatives, are Reported in the Aggregate)

This is the deposit to a trust account for loss payments to be made by State Fund as the reinsurer on other states' coverage (OSC). OSC is available to employers headquartered in California who have at least 80 percent of their operations and employees in California, but have employees and payroll in other states as well since State Fund is authorized to write workers' compensation in California only.

- (4) Collateral Received and Reflected as Assets Within the Reporting Entity's Financial Statements

Not applicable

M. Working Capital Finance Investments

Not applicable

N. Offsetting and Netting of Assets and Liabilities

Not applicable

O. 5GI Securities

Not applicable

P. Short Sales

Not applicable

Q. Prepayment Penalty and Acceleration Fees

The table below summarizes the prepayment penalties and acceleration fees.

| | General Account | Protected Cell |
|---|-----------------|----------------|
| (1) Number of CUSIPs | 13 | |
| (2) Aggregate Amount of Investment Income | \$ 3,995,346 | |

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

Not Applicable

Note 7 – Investment Income

- A. The bases, by category of investment income, for excluding (nonadmitting) any investment income due and accrued:

Investment income due and accrued that are over 90 days past due are non-admitted and charged to policyholders' surplus if applicable.

- B. The total amount excluded:

There was no non-admitted investment income due and accrued.

Note 8 – Derivative Instruments

Not applicable

Note 9 – Income Taxes

State Fund is exempt from income taxation under the Internal Revenue Code 501 (a).

Note 10 – Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

State Fund has an agreement with the California Department of Human Resources (CalHR) to adjust the workers' compensation claims and process the payments related to those claims on behalf of state agencies. State Fund pays compensation benefits to the injured workers and medical benefits to the health providers. State Fund is reimbursed by the state agencies for compensation and medical benefits paid, and the cost of adjusting.

In 2020 and 2019, State Fund billed state agencies a total of \$178,589,771 and \$170,772,881 as service fees respectively based on the Master Service Agreement (MSA).

State Fund reported \$69,530,343 and \$61,903,575 due from State Agencies in 2020 and 2019 respectively. The deposit in the trust fund account from State Agencies has a balance of \$69,107,314 and \$65,756,083 as of December 31, 2020 and 2019 respectively.

NOTES TO FINANCIAL STATEMENTS**Note 11 – Debt****A. Debt, Including Capital Notes**

Senate Bill (SB) No. 84 requires the State Controller to transfer up to \$6,000,000,000 from the Surplus Money Investment Fund and other funds in the Pooled Money Investment Account that accrue interest to the General Fund as a cash loan, the proceeds of which would supplement the state's employer contributions for the 2017-18 fiscal year. At June 30, 2020, State Fund's proportionate share of the SB 84 loan balance was \$84,437,116. As of December 31, 2020, State Fund's SB 84 principal loan balance and interest payable is \$84,437,116 and \$1,175,459, respectively. In 2020, State Fund incurred and paid interests of \$460,460 and \$0, respectively. The interest rate is the yield of the two-year constant maturity United States Treasury rate. The bill requires the principal and interest be fully repaid by June 30, 2030.

Aggregate principal amounts due over the term of the loan:

| Year | Amount |
|------------------|---------------|
| 2021 | \$ 29,478,162 |
| 2022 | 14,500,000 |
| 2023 | 15,089,000 |
| 2024 | 15,686,000 |
| 2025 | 9,683,954 |
| Total amount due | \$ 84,437,116 |

B. FHLB (Federal Home Loan Bank) Agreements**(1) Nature of the FHLB Agreement**

State Fund is a member of the Federal Home Loan Bank (FHLB) of San Francisco. State Fund has been approved for \$2.1 billion total financing availability, or the maximum credit limit for advances. Through its membership, State Fund has pledged to the FHLB \$1,184,163,696 in exchange for cash advances with a current borrowing capacity of \$731,039,601. State Fund utilizes these funds for operations and investment in medium-term bonds. The total par value on loan was \$342,915,000 as of year-end.

(2) FHLB Capital Stock**a. Aggregate Totals****1. Current Year**

| | 1 Total 2 + 3 | 2 General Account | 3 Protected Cell Accounts |
|---|---------------------|-------------------------|---------------------------------|
| (a) Membership Stock – Class A | | | |
| (b) Membership Stock – Class B | \$ 17,250,000 | \$ 17,250,000 | |
| (c) Activity Stock | | | |
| (d) Excess Stock | | | |
| (e) Aggregate Total (a+b+c+d) | \$ 17,250,000 | \$ 17,250,000 | |
| (f) Actual or estimated borrowing capacity as determined by the insurer | \$ 731,039,601 | | |

2. Prior Year-End

| | 1 Total 2 + 3 | 2 General Account | 3 Protected Cell Accounts |
|---|---------------------|-------------------------|---------------------------------|
| (a) Membership Stock – Class A | | | |
| (b) Membership Stock – Class B | \$ 17,250,000 | \$ 17,250,000 | |
| (c) Activity Stock | | | |
| (d) Excess Stock | | | |
| (e) Aggregate Total (a+b+c+d) | \$ 17,250,000 | \$ 17,250,000 | |
| (f) Actual or estimated borrowing capacity as determined by the insurer | \$ 731,570,010 | | |

Under the Securities Backed Credit Program, members may borrow up to 100% of the current market value of its eligible securities pledged.

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

| | 1 Current Year Total (2+3+4+5+6) | 2 Not Eligible for Redemption | Eligible for Redemption | | | |
|------------|---|-------------------------------------|----------------------------|--------------------------------------|--------------------------------|-------------------|
| | | | 3 Less than 6 Months | 4 6 Months to Less Than 1 Year | 5 1 to Less Than 3 Years | 6 3 to 5 Years |
| 1. Class A | \$ | \$ | \$ | \$ | \$ | \$ |
| 2. Class B | \$ 17,250,000 | \$ 17,250,000 | \$ | \$ | \$ | \$ |

NOTES TO FINANCIAL STATEMENTS

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

| | 1 Fair Value | 2 Carrying Value | 3 Aggregate Total Borrowing |
|---|------------------|---------------------|-----------------------------------|
| 1. Current Year Total General and Protected Cell Accounts Total Collateral Pledged (Lines 2+3) | \$ 1,243,110,984 | \$ 1,184,163,696 | \$ 342,915,000 |
| 2. Current Year General Account Total Collateral Pledged | 1,243,110,984 | 1,184,163,696 | 342,915,000 |
| 3. Current Year Protected Cell Accounts Total Collateral Pledged | | | |
| 4. Prior Year-End Total General and Protected Cell Accounts Total Collateral Pledged | \$ 988,668,878 | \$ 964,368,521 | \$ 149,516,600 |

b. Maximum Amount Pledged During Reporting Period

| | 1 Fair Value | 2 Carrying Value | 3 Amount Borrowed at Time of Maximum Collateral |
|---|------------------|---------------------|--|
| 1. Current Year Total General and Protected Cell Accounts Maximum Collateral Pledged (Lines 2+3) | \$ 1,608,007,071 | \$ 1,532,610,200 | \$ 320,726,600 |
| 2. Current Year General Account Maximum Collateral Pledged | 1,608,007,071 | 1,532,610,200 | 320,726,600 |
| 3. Current Year Protected Cell Accounts Maximum Collateral Pledged | | | |
| 4. Prior Year-End Total General and Protected Cell Accounts Maximum Collateral Pledged | \$ 1,067,410,475 | \$ 1,058,849,912 | \$ 154,343,600 |

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

1. Current Year

| | 1 Total 2 + 3 | 2 General Account | 3 Protected Cell Account | 4 Funding Agreements Reserves Established |
|--------------------------------|---------------------|-------------------------|--------------------------------|---|
| (a) Debt | \$ 342,915,000 | \$ 342,915,000 | \$ | \$ XXX |
| (b) Funding Agreements | | | | |
| (c) Other | | | | XXX |
| (d) Aggregate Total (a+b+c) | \$ 342,915,000 | \$ 342,915,000 | \$ | \$ |

2. Prior Year-End

| | 1 Total 2 + 3 | 2 General Account | 3 Protected Cell Account | 4 Funding Agreements Reserves Established |
|--------------------------------|---------------------|-------------------------|--------------------------------|---|
| (a) Debt | \$ 149,516,600 | \$ 149,516,600 | \$ | \$ XXX |
| (b) Funding Agreements | | | | |
| (c) Other | | | | XXX |
| (d) Aggregate Total (a+b+c) | \$ 149,516,600 | \$ 149,516,600 | \$ | \$ |

b. Maximum Amount During Reporting Period (Current Year)

| | 1 Total 2 + 3 | 2 General Account | 3 Protected Cell Accounts |
|----------------------------------|---------------------|-------------------------|---------------------------------|
| 1. Debt | \$ 342,915,000 | \$ 342,915,000 | \$ |
| 2. Funding Agreements | | | |
| 3. Other | | | |
| 4. Aggregate Total (Lines 1+2+3) | \$ 342,915,000 | \$ 342,915,000 | \$ |

NOTES TO FINANCIAL STATEMENTS

c. FHLB – Prepayment Obligations

| | Does the Company have Prepayment Obligations under the Following Arrangements (YES/NO) |
|-----------------------|--|
| 1. Debt | YES |
| 2. Funding Agreements | NO |
| 3. Other | NO |

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

State Fund employees are employees of the State. Consequently, State Fund employees participate in the State pension and OPEB plans. State Fund is not directly liable for obligations under the plans. As a result, State Fund recognizes pension and OPEB expense attributable to its proportionate share of the State's pension and OPEB cost for the period.

The State employee pension plan is administered by the Public Employees' Retirement System of the State of California (CalPERS). State Fund pays CalPERS the estimated employers' share of its employees' retirement cost solely based on assessments computed by CalPERS and State Controllers' Office (SCO).

The State's OPEB plan provides medical, prescription drug, and dental benefits (healthcare benefits) to retired statewide employees. The authority for establishing and amending the OPEB plan lies with CalPERS, while the authority for establishing and amending the funding policy lies with the State Legislature. The State's OPEB plan is a single-employer defined-benefit plan.

For fiscal years beginning on and prior to July 1, 2016, the State's annual OPEB cost was calculated based on the annual required contribution (ARC) of the employer, an amount actuarially determined by the State in accordance with the parameters of GASB No. 45, *Accounting and Financial Reporting by Employers for Postemployment Benefits Other Than Pensions* (GASB 45). The ARC represents a level of funding that, if paid on an ongoing basis, is projected to cover the normal cost each year and amortize any unfunded actuarial accrued liabilities (or funding excess) (UAAL) over a period not to exceed 30 years.

For fiscal years beginning on July 1, 2017, the State's annual OPEB expense is calculated based on the service cost, or a.k.a normal cost, less member contributions less the expected return on assets plus an amortization of changes in the Net OPEB liability due to demographic experience, investment performance, assumption changes and plan changes in accordance with the parameters of GASB No. 75, *Accounting and Financial Reporting for Postemployment Benefits Other than Pension* (GASB 75). GASB 75, was effective for public employers' fiscal years beginning after June 15, 2017. The primary objective of this Statement is to improve accounting and financial reporting by state and local governments for postemployment benefits other than pensions (other postemployment benefits or OPEB). For defined benefit OPEB, this Statement identifies the methods and assumptions that are required to be used to project benefit payments, discount projected benefit payments to their actuarial present value, and attribute that present value to periods of employee service. The Statement details the recognition and disclosure requirements for employers with payables to defined benefit OPEB plans that are administered through trusts that meet the specified criteria. The State adopted GASB 75 on July 1, 2017.

To comply with GASB No. 68, *Accounting and Financial Reporting for Pensions* and GASB No. 75, CalPERS and third party actuarial firm prepared an actuarial valuation report for the State's net pension and OPEB liabilities for the State's fiscal year ended June 30, 2020 respectively (using a valuation date of June 30, 2019). The State determines the annual allocation for State Fund based upon the relationship of pensionable compensations for State Fund compared to the total State for Pension liabilities and active employee health benefit costs for State Fund compared to the total State active employee health benefit costs for OPEB liability. State Fund records its additional share (per GASB 45 for 2017 & prior and per GASB 75 effective 2018) of the annual OPEB cost and carries the accumulated balance (i.e., the allocated amount less the amount State Fund has funded to the State) as a liability. State Fund continues to pay on a "pay-as-you-go" funding policy until OPEB Prefunding took effect on July 1, 2018 for additional contributions made by both employers and employees.

State Fund continued to engage a third party for retirement actuarial consulting services to project the impact on Statutory accounting of GASB 68 and GASB 75. All actuarial methodologies, assumptions, and results as of June 30, 2019 discussed herein were provided to State Fund by the State and were followed by State Fund's external pension actuary for projection as of December 31, 2020 year-end reporting purposes.

Projected benefits for financial reporting purposes are based on the substantive plan and include the types of benefits provided at the time of each valuation and the historical pattern of sharing of benefit costs between employer and plan members to that point. The actuarial calculations reflect a long-term perspective. 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 continual revisions as results are compared to past expectations and new estimates are made about the future. The State's UAAL for the pension and OPEB plans are based on a variety of actuarial assumptions as disclosed in the State's Comprehensive Annual Financial Report (CAFR). Separate actuarial valuations related to State Fund are not available. As a result, the portion of the State's unfunded pension and OPEB liabilities attributable to State Fund is estimated by State Fund, and will change over time.

State Fund recognizes in the statement of income only the annual normal cost allocation from the State, as this is the Company's current year expense for the plan for the period, in accordance with statutory accounting for plans in which an insurer participates but is not directly liable. In December 2012, State Fund established a special surplus account to provide for the portion of the contingency for OPEB and pension costs that have not already been accrued as a liability, as permitted by SSAP No. 72, *Surplus and Quasi-Reorganizations*. The annual UAAL allocation from the State is recorded as a direct reduction to the special surplus account prior to 2019. In December 2019, State Fund reclassified its portion of OPEB and pension total liabilities based on its proportionate share provided by SCO as per compliance with GASB 68 and 75, following SSAP No. 5R, *Liabilities, Contingencies and Impairment of Assets*. These resulted in State Fund reducing its special surplus for OPEB and pension and increasing its corresponding liabilities.

In 2020, Management discovered that a portion of the pension contributions are for Amortization of Unfunded Liability. As a result, effective 2020 the pension contributions pertaining to the normal cost are recorded as pension expenses and the remaining amounts are applied as reduction to pension liability. State Fund incurred pension expense of \$30,106,922 and \$100,868,570 for the years ended December 31, 2020 and 2019, respectively.

NOTES TO FINANCIAL STATEMENTS

State Fund incurred OPEB expenses of \$48,923,606 and \$48,046,243 in 2020 and 2019 respectively. State Fund paid retiree health benefit pro rata assessments of \$34,595,322 and \$35,548,409 for the years ended December 31, 2020 and 2019, respectively. In addition, State Fund also paid \$8,392,939 and \$5,473,347 of additional contributions for employer's OPEB Prefunding in 2020 and 2019, respectively.

In 2020, State Fund reclassified \$180,807,108 to Pension and OPEB liability based on the State Controller's allocation report (Accounting Element) as of June 30, 2020, by reducing its special surplus of \$71,398,370 for OPEB and \$109,408,738 for Pension. These reclassifications are made in compliance with SSAP 5R. The liabilities for OPEB and Pension as of December 31, 2020 are \$1,154,859,874 and \$691,859,090, respectively. In December 2020, State Fund decreased its special surplus for UAAL for pension by \$34,929,901 and increased its special surplus for UAAL for OPEB by \$36,750,143 as projected by our third party actuary.

In December 2019, State Fund reclassified \$968,082,207 to Pension and OPEB liability based on the State Controller's allocation report (Accounting Element) as of June 30, 2018, by reducing its special surplus of \$229,614,945 for OPEB and \$738,467,262 for Pension. These reclassifications are made in compliance with SSAP 5R. State Fund's Pension liability was reduced subsequently based on the State Controller's allocation report as of June 30, 2019 by increasing its special surplus by \$94,009,153. The liabilities for OPEB and Pension as of December 31, 2019 are \$1,077,229,306 and \$644,458,099, respectively. In December 2019, State Fund decreased its special surplus for UAAL for pension by \$111,022,000 and increased its special surplus for UAAL for OPEB by \$3,242,800 as projected by our third party actuary.

Note 13 – Capital and Surplus, Shareholder's Dividend Restrictions and Quasi-Reorganizations
A. Number of Share and Par or State Value of Each Class

Not applicable

B. Dividend Rate, Liquidation Value and Redemption Schedule of Preferred Stock Issues

Not applicable

C. Dividend Restrictions

Not applicable

D. Dates and Amounts of Dividends Paid

Not applicable

E. Profits that may be Paid as Ordinary Dividends to Stockholders

Not applicable

F. Restrictions Placed on Unassigned Funds (Surplus)

State Fund has established a special surplus fund, as allowed but not required by SSAP 72, to provide for the contingent obligation associated with the employees' unfunded pension and OPEB costs not yet assessed by the State of California. (Refer to Note 12).

State Fund has recognized a special surplus fund resulting from a retroactive reinsurance with XL Bermuda Ltd. (Refer to Note 23F).

G. Amount of Advances to Surplus not Repaid

Not applicable

H. Amount of Stock Held for Special Purposes

Not applicable

I. Reasons for Changes in Balance of Special Surplus Funds from Prior Period

The special surplus fund from retroactive reinsurance decreased by \$45,856,775 due to recovery exceeding the consideration paid which resulted in the relief of funds from special surplus fund to unassigned fund (Refer to Note 23F). Following the Statements of Statutory Accounting Principles (SSAP) No. 5R - "Liabilities, Contingencies and Impairments of Assets", the special surplus fund for the unfunded pension and OPEB increased by \$1,823,242 due to the \$180,807,108 reclassification from special surplus to liabilities for pension and OPEB, and reclassification of \$182,630,350 from unassigned surplus to special surplus for pension and OPEB based on the assessment from the State Controller's Office (SCO) state allocation, third party actuary and management's evaluation.

J. Changes in Unassigned Funds

The portion of unassigned surplus represented by cumulative unrealized capital loss is \$17,243,087.

K. Surplus Notes

Not applicable

L. Impact of quasi-reorganizations

Not applicable

NOTES TO FINANCIAL STATEMENTS**M. Effective Date of Quasi-Reorganization for a Period of Ten Years Following Reorganization**

Not applicable

Note 14 – Liabilities, Contingencies and Assessments**A. Contingent Commitments**

Not applicable

B. Assessments

In California, all insurers writing workers' compensation, including State Fund are required by law to bill their policyholders a premium surcharge to fund assessments for the California Insurance Guarantee Association (CIGA) and the Department of Industrial Relations (DIR) to protect claimants against insurer insolvencies and administer various aspects of the workers' compensation system. Annual assessments are paid in advance, based on prior year premiums with the final assessment based on reported calendar year written premium. State Fund generally requires the policyholders to pay an estimated surcharge at policy inception.

| | | | |
|----|--|----|------------|
| a. | Assets recognized from paid and accrued premium tax offsets and policy surcharges prior year-end | \$ | 42,361,450 |
| b. | Decreases current period: | | |
| | Policy surcharges collected | | 39,173,400 |
| | Policy surcharges charged off / write off | | |
| | Policy surcharges collected but not earned | | |
| | Policy surcharge credit refunds | | |
| c. | Increases current period: | | |
| | Policy surcharges paid | | 37,317,163 |
| | Policy surcharges collected but not earned | | |
| | Policy surcharges collected but not remitted | | 119,572 |
| d. | Assets recognized from paid and accrued premium tax offsets and policy surcharges current period | \$ | 40,624,785 |

Under the U.S. Longshoremen's and Harbor Workers' (L&H) Compensation Act, all carriers and self-insurers writing U.S. L&H policies, including State Fund, are required to make payments into a Special Fund based on a pro-rated assessment determined by the Secretary of the U.S. Department of Labor. The Special Fund was created to protect injured employees or their survivors by providing for subsequent injuries as defined by the Act. State Fund recorded a liability of \$6,700,000 and \$7,225,000 included in the "other liabilities" account as of December 31, 2020 and 2019, for future assessments under the U.S. L&H Compensation Act.

C. Gain Contingencies

Not applicable

D. Claims Related Extra Contractual Obligation and Bad Faith Losses Stemming from Lawsuits

Not applicable

E. Product Warranties

Not applicable

F. Joint and Several Liabilities

Not applicable

G. All Other Contingencies

Lawsuits arise against State Fund in the normal course of business. Contingent liabilities arising from litigation and other matters are not considered material in relation to the financial position of State Fund.

As of December 31, 2020 and 2019 State Fund had admitted assets of \$108,760,143 and \$159,226,054 respectively in premiums receivable due from policyholders and agents. The potential for any additional loss is not believed to be material to the State Fund's financial position.

State Fund is contingently liable under certain structured settlement agreements.

Note 15 – Leases**A. Lessee Operating Lease****(1) Lessee's Leasing Arrangements**

State Fund leases certain office space, furniture, equipment and vehicles under non-cancellable operating leases. Leases for office space generally require additional payments comprising State Fund's pro-rata share of increases in real estate taxes and building operating expenses. For the years ended December 31, 2020 and 2019, the total rental expense for office space charged to operations was \$39,164,655 and \$37,873,244 respectively, which included an allocation of rental value to space owned and occupied by State Fund of \$27,150,246 and \$25,934,375, respectively. Vehicle and other lease expenses were \$258,089 and \$480,430 for the years ended December 31, 2020 and 2019, respectively.

NOTES TO FINANCIAL STATEMENTS

(2) Leases with Initial or Remaining Noncancelable Lease Terms in Excess of One Year

At December 31, 2020 the minimum aggregate rental commitments are as follows:

| Year Ending December 31 | Operating Leases |
|-------------------------|------------------|
| 1. 2021 | \$ 13,648,692 |
| 2. 2022 | \$ 11,099,997 |
| 3. 2023 | \$ 7,480,344 |
| 4. 2024 | \$ 6,544,237 |
| 5. 2025 | \$ 6,170,584 |
| 6. Total | \$ 44,943,854 |

(3) For Sale-Leaseback Transactions

State Fund has not entered into any sale and leaseback arrangements.

B. Lessor Leases

(1) Operating Leases:

a. Lessor's Leasing Arrangements

State Fund owns several properties that are partially leased to unrelated parties. Real estate owned and leased is stated at costs less accumulated depreciation. State Fund is responsible for the payment of property taxes, insurance and maintenance costs related to the leased properties.

b. Cost and Carrying Amount of Property on Lease or Held for Leasing

Rental income for the year ended December 31, 2020 was \$4,621,930. The portion of the carrying value and accumulated depreciation of real estate owned that are partially leased are \$20,954,349 and \$5,025,891 respectively.

c. Future minimum lease payment receivables under noncancelable leasing arrangements as of December 31 are as follows:

| Year Ending December 31 | Operating Leases |
|-------------------------|------------------|
| 1. 2021 | \$ 4,591,193 |
| 2. 2022 | \$ 4,650,359 |
| 3. 2023 | \$ 4,301,226 |
| 4. 2024 | \$ 3,859,560 |
| 5. 2025 | \$ 3,546,630 |
| 6. Total | \$ 20,948,968 |

(2) Leveraged Leases:

Not applicable

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

Not Applicable

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

Not applicable

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

Not Applicable

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

Not applicable

Note 20 – Fair Value Measurements

A. Inputs Used for Assets and Liabilities Measured and Reported at Fair Value

(1) Fair Value Measurements at Reporting Date

State Fund categorizes its financial instruments into a three-level hierarchy based on the priority of the inputs to the valuation technique, per SSAP No.100R. The fair value hierarchy gives the highest priority to quoted prices in active markets for identical assets or liabilities (Level 1) and the lowest priority to unobservable inputs (Level 3). If the inputs used to measure fair value fall within different levels of the hierarchy, the category level is based on the lowest priority level input that is significant to the fair value measurement of the instrument in its entirety.

Level 1 – Quoted prices in active markets for identical assets or liabilities.

Level 2 – Inputs, other than quoted prices, that are observable by a marketplace participant, either directly or indirectly.

NOTES TO FINANCIAL STATEMENTS

Level 3 – Unobservable inputs that are significant to the fair value measurement.

Bonds are generally stated at amortized cost, except bonds that are defined by the NAIC as Class 3 through 6, which are stated at the lower of amortized cost or fair value. Common stocks and other money market mutual funds are reported at fair value. Real estate is measured at fair value on a non-recurring basis. The estimated fair value is obtained from third-party and/or internal appraisals less estimated costs to sell.

The table below summarizes State Fund's assets measured and reported at fair value as of December 31, 2020:

| Description for Each Type of Asset or Liability | (Level 1) | (Level 2) | (Level 3) | Net Asset Value (NAV) | Total |
|---|----------------|---------------|---------------|-----------------------|----------------|
| Assets at Fair Value | | | | | |
| Cash Equivalent: Other Money Market Mutual Fund | \$ 159,262 | \$ | \$ | \$ | \$ 159,262 |
| Common Stocks: Industrial and Miscellaneous | 860,015,821 | 17,250,000 | 63,644,690 | | 940,910,511 |
| Total | \$ 860,175,083 | \$ 17,250,000 | \$ 63,644,690 | \$ | \$ 941,069,773 |

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

| Description | Beginning Balance at 1/1/2020 | Transfers Into Level 3 | Transfers Out of Level 3 | Total Gains and (Losses) Included in Net Income | Total Gains and (Losses) Included in Surplus | Purchases | Issuances | Sales | Settlements | Ending Balance at 12/31/2020 |
|--|-------------------------------|------------------------|--------------------------|---|--|-------------|-----------|-------|-------------|------------------------------|
| a. Assets | | | | | | | | | | |
| Real Estate Investment Trust (REIT) Common Stock | \$62,547,546 | \$ | \$ | \$ | \$(800,135) | \$1,897,279 | \$ | \$ | \$ | \$63,644,690 |
| Total | \$62,547,546 | \$ | \$ | \$ | \$(800,135) | \$1,897,279 | \$ | \$ | \$ | \$63,644,690 |

(3) Policy on Transfers Into and Out of Level 3

At the end of each reporting period, State Fund evaluates whether or not any event has occurred or circumstances have changed that would cause an instrument to be transferred between levels 2 and 3. No security was transferred into and out of level 3 during the reporting period.

(4) Inputs and Techniques Used for Level 2 and Level 3 Fair Values

The estimated fair value is obtained from third-party and/or internal appraisals less estimated costs to sell. The common stocks carried at fair value categorized as Level 2 are the Federal Home Loan Bank (FHLB) membership stock and are not publicly traded. They can be issued, exchanged, redeemed and repurchased only by FHLB at their stated par value of \$100 per share. The common stocks carried at fair value categorized as Level 3 are the RREEF America Real Estate Investment Trust (REIT) investments. Quarterly valuations are performed by an external nationally known valuation firm as well as internally by Rosenberg Real Estate Equity Funds (RREEF).

(5) Derivative Fair Values

Not applicable

B. Other Fair Value Disclosures

Not applicable

C. Fair Values for All Financial Instruments by Levels 1, 2 and 3

| Type of Financial Instrument | Aggregate Fair Value | Admitted Assets | (Level 1) | (Level 2) | (Level 3) | Net Asset Value (NAV) | Not Practicable (Carrying Value) |
|--|----------------------|------------------|-------------|-------------------|------------|-----------------------|----------------------------------|
| Bonds | \$ 20,498,589,724 | \$18,976,705,319 | \$ | \$ 20,498,589,724 | \$ | \$ | \$ |
| Common Stocks | 940,910,511 | 940,910,511 | 860,015,821 | 17,250,000 | 63,644,690 | | |
| Cash, Cash equivalent, Short term investment | 55,054,325 | 55,052,522 | 35,055,105 | 19,999,220 | | | |
| Borrowings | \$ (352,333,774) | \$ (343,993,929) | \$ | \$ (352,333,774) | \$ | \$ | \$ |

D. Not Practicable to Estimate Fair Value

Not applicable

NOTES TO FINANCIAL STATEMENTS

E. Instruments Measured at Net Asset Value (NAV)

Not applicable

Note 21 – Other Items

A. Unusual or Infrequent Items

Not Applicable

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

Not Applicable

G. Insurance-Linked Securities (ILS) Contracts

Not Applicable

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

Not Applicable

Note 22 – Events Subsequent

Subsequent events have been considered through February 24, 2021, the date of the issuance of these statutory financial statements. There were no events occurring subsequent to the end of the year that merited recognition or disclosure in these statements

Note 23 – Reinsurance

A. Unsecured Reinsurance Recoverables

State Fund does not have an unsecured aggregate recoverable for losses, paid and unpaid including IBNR, loss adjustment expenses and unearned premium with any individual reinsurers, authorized or unauthorized, that exceeds 3% of its policyholders' surplus.

B. Reinsurance Recoverable in Dispute

State Fund does not have reinsurance recoverable in dispute for paid losses and loss adjustment expenses that exceed 5% of policyholders' surplus from an individual reinsurer or exceed 10% of policyholders' surplus in aggregate.

C. Reinsurance Assumed and Ceded

Not applicable

D. Uncollectible Reinsurance

Not applicable

E. Commutation of Ceded Reinsurance

The Company has reported in its operations in the current year to date as a result of commutation of reinsurance with the companies listed below, amounts that are reflected as:

| | | |
|---------------------------------------|----|---------|
| (1) Losses incurred | \$ | 306,025 |
| (2) Loss adjustment expenses incurred | \$ | 4,571 |
| (3) Premiums earned | \$ | |
| (4) Other | \$ | |
| (5) Company | | Amount |
| British Insurance Company of Cayman | \$ | 310,596 |

NOTES TO FINANCIAL STATEMENTS

F. Retroactive Reinsurance

In August 2002, State Fund entered into a Loss Portfolio Transfer agreement (LPT) with XL Re Ltd. and ACE Bermuda Insurance Ltd. (the Reinsurers). The retroactive reinsurance agreement reinsured losses paid after January 1, 2002 on accident years 1980 through 1998. Under the LPT, State Fund retains liability for the first \$950,000,000 of aggregate subject losses. In the first reinsured layer of coverage, the Reinsurers are liable for a 90% share of the next \$1,150,000,000 of subject losses. Upon exhaustion of the first layer, State Fund retains the next \$200,000,000 of subject losses in excess of \$2,100,000,000. Then in a second reinsured layer, the Reinsurers are liable for a 90% share of the next \$300,000,000 of subject losses. The maximum amount recoverable from the Reinsurers under both reinsured layers of the treaty is 90% of \$1,450,000,000.

Under the LPT, State Fund initially recorded a retroactive ceded loss reserves credit of \$1,035,000,000 for a payment of \$728,743,650, thus recognizing a retroactive gain of \$319,756,350. The gain was recorded as special surplus for retroactive reinsurance. The special surplus arising from the transaction will be considered to be earned surplus and transferred to unassigned funds (surplus) when cash recoveries from the Reinsurers exceed the total consideration paid by State Fund for the LPT. Additionally, State Fund received \$1,790,844 as interest on monies held by the Reinsurers prior to the final consummation of the LPT. This resulted in a net amount paid by State Fund of \$726,952,806.

By December 31, 2005, State Fund's carried gross loss reserves for the subject losses exceeded the upper limit of the second layer of the treaty. State Fund increased retroactive ceded reserves by an additional \$270,000,000 (the \$300,000,000 in the second layer less State Fund's 10% retention). As a result, State Fund recognized an additional retroactive gain of \$256,500,000 (\$270,000,000 net of a \$13,500,000 deposit with Reinsurers for the coverage). Special surplus for retroactive reinsurance increased from \$319,756,350 in 2004 to \$576,256,350 at year end of 2005. The special surplus for retroactive reinsurance began to decline in 2012 as the total recovered balance exceeded LPT consideration paid.

Effective January 1, 2007, XL Re Ltd. assumed all the rights and obligations of Ace Bermuda Insurance Ltd to State Fund under the LPT through an Assumption Reinsurance and Novation Agreement.

In 2016, XL Re Ltd. completed a merger. The merged company holds the name XL Bermuda Ltd. and effective with the completion of the merger, XL Bermuda Ltd. assumed all rights and obligations of XL Re Ltd.

The original LPT contained a provision under the "Large Payment Oversight" clause, which was intended to address acceleration of payments due to settlement of claims. If the aggregate of Large Payments (defined as individual payments exceeding \$10,000 intended to settle future liability) exceeds tabled values in the treaty (as specified at successive year ends), this would void coverage on claims with subsequent Large Payments unless the Reinsurers provide prior written consent for the payments, or State Fund agreed that reimbursement would be apportioned over the life expectancy of the injured employee.

The Large Payment Oversight provision was triggered in the third quarter of 2009. In order to simplify administration by all parties of this provision, State Fund and the Reinsurer amended the original LPT contract to allow the deferral of subsequent Large Payments to be done on the aggregated total for each calendar quarter, based on an agreed average life expectancy for the entire body of claim involved in the LPT.

As of December 31, 2020, cumulative subject paid losses were \$2,462,782,286, which exceeded the upper limit of the first layer of \$2,100,000,000 placed at 90% and pierced the second layer of coverage. After the State Fund's retention of \$950,000,000 and \$200,000,000 on the first layer and second layer respectively, resulted to some combined total recoverable losses of \$1,181,504,058, of which \$1,011,552,268 was collected from the Reinsurers. \$16,174,139 was billed as current receivable and \$153,777,656 was receivable but not yet due from deferred large loss settlements.

(1) Retroactive Reinsurance Agreements (Loss Portfolio Transfer)

| | Reported Company | |
|---|------------------|------------------|
| | Assumed | Ceded |
| a. Reserves Transferred | | |
| 1. Initial Reserves | \$ | \$ 1,035,000,000 |
| 2. Adjustments – Prior Year(s) | | 270,000,000 |
| 3. Adjustments – Current Year | | |
| 4. Current Total | \$ | \$ 1,305,000,000 |
| b. Consideration Paid or Received: | | |
| 1. Initial Consideration | \$ | \$ (715,243,650) |
| 2. Adjustments – Prior Year(s) | | (13,500,000) |
| 3. Adjustments – Current Year | | |
| 4. Current Total | \$ | \$ (728,743,650) |
| c. Paid Losses Reimbursed or Recovered: | | |
| 1. Prior Year(s) | \$ | \$ 965,695,493 |
| 2. Current Year | | 45,856,775 |
| 3. Current Total | \$ | \$ 1,011,552,268 |
| d. Special Surplus from Retroactive Reinsurance: | | |
| 1. Initial Surplus Gain or Loss | \$ | \$ 319,756,350 |
| 2. Adjustments – Prior Year(s) | | 19,548,157 |
| 3. Adjustments – Current Year | | (45,856,775) |
| 4. Current Year Restricted Surplus | | 293,447,732 |
| 5. Cumulative Total Transferred to Unassigned Funds | \$ | \$ (282,808,618) |

NOTES TO FINANCIAL STATEMENTS

| | | |
|--|----------------|------------------|
| e. All Cedents and Reinsurers Involved in all Transactions Included in Summary Total Above | | |
| Company | Assumed Amount | Ceded Amount |
| 98-0351953 XL Bermuda Ltd. | \$ | \$ 1,022,191,382 |
| Total | \$ | \$ 1,022,191,382 |

f. Total Paid Loss/LAE Amounts Recoverable

1. Authorized Reinsurers

Not Applicable

| | | | |
|----------------------------|---------------------------------|------------------------------|-----------------|
| 2. Unauthorized Reinsurers | | | |
| Company | Total Paid/Loss/LAE Recoverable | Amounts Over 90 Days Overdue | Collateral Held |
| 98-0351953 XL Bermuda Ltd. | \$ 169,951,795 | | \$ 306,182,280 |
| Total | \$ 169,951,795 | | \$ 306,182,280 |

3. Certified Reinsurers

Not Applicable

4. Reciprocal Jurisdiction Reinsurers

Not Applicable

G. Reinsurance Accounted for as a Deposit

Not applicable

H. Disclosures for the Transfer of Property and Casualty Run-off Agreements

Not applicable

I. Certified Reinsurer Rating Downgraded or Status Subject to Revocation

Not applicable

J. Reinsurance Agreements Qualifying for Reinsurer Aggregation

Not applicable

K. Reinsurance Credits

Not applicable

Note 24 – Retrospectively Rated Contracts and Contracts Subject to Redetermination

Not applicable

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

A. Change in Incurred Losses and Loss Adjustment Expenses

Current year changes in estimates of the costs of prior year losses and loss adjustment expenses (LAE) affect the current year Statement of Income. Increases in those estimates increase current year expense and are referred to as unfavorable development or prior year reserve shortages. Decreases in those estimates decrease current year expense and are referred to as favorable development or prior year reserve redundancies. The table below shows the current year changes in estimates of the costs of prior year losses and LAE and corresponding reserve shortage (unfavorable) or redundancy (favorable) in thousands.

State Fund completed its periodic analyses of the adequacy of the loss and loss adjustment expense (LAE) reserves. These analyses indicated that loss and LAE reserves overall remain adequate. For loss adjustment expense reserves we released 40 million dollars. There is redundancy in loss reserves for prior accident years. Given uncertainties around state of pandemic, the accident year 2020 net loss ratio was booked to 103%. Additionally, we released 334 million dollars in loss reserves from prior accident years.

(In thousand)

| Schedule P Lines of Business | Current Calendar Year Losses and LAE Incurred | Current Loss Year Losses and LAE incurred Schedule P Part 1 | Prior Year Loss and LAE Shortage (Redundancy) | Loss and DCC shortage (Redundancy) Schedule P Part 2 | AO Shortage (Redundancy) |
|------------------------------|---|---|---|--|--------------------------|
| Worker's Compensation | \$934,864 | \$1,308,853 | (\$373,989) | (\$333,989) | (\$40,000) |

NOTES TO FINANCIAL STATEMENTS

B. Information about Significant Changes in Methodologies and Assumptions

There have been no significant changes in assumptions or methodologies used in the calculation of the liability for unpaid losses.

With respect to loss adjustment expenses (LAE), State Fund decreased the assumed Cost Per Claim, or the average dollar amount required to adjust a claim, due to a change in how State Fund accounts for pension expenses. There were no other changes to assumptions or methodologies.

Note 26 – Intercompany Pooling Arrangements

Not Applicable

Note 27 – Structured Settlements**A. Reserves Released Due to Purchase of Annuities**

State Fund requires the insurance companies that underwrite structured settlement annuities to have an A.M. Best credit rating of A+ or better. The present value of purchased annuities as reported to State Fund by the issuers was \$737,837,259 at December 31, 2020. This represents the discounted amount as the nominal amount is not currently readily available from the issuers. State Fund is contingently liable for 100% of the annuities should the issuers of the annuities fail to perform under the terms of the annuities, which would require State Fund to report these obligations at the nominal value.

| | |
|---------------------------------------|-------------------------------|
| Loss Reserves Eliminated by Annuities | Unrecorded Loss Contingencies |
| \$737,837,259 | \$737,837,259 |

B. Annuities insurers with balance due greater than 1% of policyholders' surplus

Not applicable

Note 28 – Health Care Receivables

Not Applicable

Note 29 – Participating Policies

Not applicable

Note 30 – Premium Deficiency Reserves

As of December 31, 2020 State Fund has \$14.7 million liabilities related to premium deficiency reserves. State Fund evaluates the need to record premium deficiency reserve at the end of each quarter. State Fund completed its evaluation of the premium deficiency reserves in January 2021, based on data as of December 31, 2020.

| | | |
|----|--|--------------------------|
| 1. | Liability carried for premium deficiency reserve: | <u>\$14,700,000</u> |
| 2. | Date of most recent evaluation of this liability: | <u>December 31, 2020</u> |
| 3. | Was anticipated investment income utilized in the calculation? | Yes [X] No [] |

Note 31 – High Deductibles

Not applicable

Note 32 – Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses

Not Applicable

NOTES TO FINANCIAL STATEMENTS

Note 33 – Asbestos/Environmental Reserves

As a workers compensation carrier, State Fund has incidental exposure to asbestos and environmental claims. Given that State Fund's book is principally small to medium size business State fund has no significant asbestos and environmental exposure aggregations.

For 2020, State Fund reflected adjustments for non-asbestos claims.

A. The five-year roll forward of asbestos reserves, direct, assumed and net are provided below:

(1) Direct Basis:

| Asbestos, Direct | 2016 | 2017 | 2018 | 2019 | 2020 |
|---|---------------|---------------|---------------|---------------|---------------|
| a. Beginning reserves (including Case, Bulk + IBNR Loss & LAE) | \$ 43,011,811 | \$ 40,467,265 | \$ 69,042,618 | \$ 66,448,252 | \$ 63,231,283 |
| b. Incurred losses and loss adjustment expense | | 30,632,216 | 138 | 231 | (16,810,000) |
| c. Calendar year payments for losses and loss adjustment expenses | 2,544,546 | 2,056,863 | 2,594,504 | 3,217,200 | (8,533,877) |
| d. Ending reserves (including Case, Bulk + IBNR Loss & LAE) | \$ 40,467,265 | \$ 69,042,618 | \$ 66,448,252 | \$ 63,231,283 | \$ 54,955,160 |

(2) Assumed Reinsurance - None

(3) Net of Ceded Reinsurance Basis:

| | 2016 | 2017 | 2018 | 2019 | 2020 |
|---|---------------|---------------|---------------|---------------|---------------|
| a. Beginning reserves (including Case, Bulk + IBNR Loss & LAE) | \$ 39,268,836 | \$ 38,733,887 | \$ 67,452,982 | \$ 65,016,104 | \$ 62,021,244 |
| b. Incurred losses and loss adjustment expense | 1,871,483 | 30,632,217 | 138 | 65,156 | (15,599,961) |
| c. Calendar year payments for losses and loss adjustment expenses | 2,406,432 | 1,913,122 | 2,437,016 | 3,060,016 | (8,533,877) |
| d. Ending reserves (including Case, Bulk + IBNR Loss & LAE) | \$ 38,733,887 | \$ 67,452,982 | \$ 65,016,104 | \$ 62,021,244 | \$ 54,955,160 |

B. Asbestos IBNR and Bulk Reserve, Direct, Assumed and Net

| | |
|------------------------------------|--------------|
| (1) Direct basis | \$43,666,840 |
| (2) Assumed reinsurance basis | - |
| (3) Net of ceded reinsurance basis | \$43,666,840 |

C. Asbestos LAE Reserve, Direct, Assumed and Net

| | |
|------------------------------------|--------------|
| (1) Direct basis | \$11,016,641 |
| (2) Assumed reinsurance basis | - |
| (3) Net of ceded reinsurance basis | \$11,016,641 |

D. Five-Year Roll forwarded of Environmental Reserves, Direct, Assumed and Net

Not Applicable

E. Environmental IBNR and Bulk Reserve, Direct, Assumed and Net

Not Applicable

F. Environmental LAE Reserve, Direct, Assumed and Net

Not Applicable

Note 34 – Subscriber Savings Accounts

Not applicable

Note 35 – Multiple Peril Crop Insurance

Not applicable

Note 36 – Financial Guaranty Insurance

Not applicable

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [] 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? CA
- 1.4 Is the reporting entity publicly traded or a member of 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 [X] No []
- 2.2 If yes, date of change: 06/16/2020
- 3.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2020
- 3.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2016
- 3.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 04/20/2018
- 3.4 By what department or departments?
California Department of Insurance
- 3.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with departments? Yes [] No [] N/A [X]
- 3.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [X] No [] N/A []
- 4.1 During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity) receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
- 4.11 sales of new business? Yes [] No [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 the answer is YES, complete and file the merger history data file with the NAIC.
- 5.2 If yes, provide the name of 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 with 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 the response to 8.3 is yes, please provide below 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?
Ernst & Young LLP, 560 Mission Street, Suite 1600, San Francisco, CA 94105
- 10.1 Has the insurer been granted any exemptions to the prohibited non-audit services provided by the certified independent public accountant requirements as allowed in Section 7H of the Annual Financial Reporting Model Regulation (Model Audit Rule), or substantially similar state law or regulation? Yes [] No [X]
- 10.2 If the response to 10.1 is yes, provide information related to this exemption:
- 10.3 Has the insurer been granted any exemptions related to other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 18A of the Model Regulation, or substantially similar state law or regulation? Yes [] No [X]
- 10.4 If the response to 10.3 is yes, provide information related to this exemption:

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

- 10.5 Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws? Yes 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?
Guy Avagliano, FCAS-MAAA, Consulting Actuary, associate with the firm, Millman SA, 650 California Street, 17th Floor San Francisco, CA 94108-2792
- 12.1 Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly? Yes No
- 12.11 Name of real estate holding company
- 12.12 Number of parcels involved 0
- 12.13 Total book/adjusted carrying value \$ 0
- 12.2 If yes, provide explanation
13. **FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:**
- 13.1 What changes have been made during the year in the United States manager or the United States trustees of the reporting entity?
- 13.2 Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located? Yes No
- 13.3 Have there been any changes made to any of the trust indentures during the year? Yes No
- 13.4 If answer to (13.3) is yes, has the domiciliary or entry state approved the changes? Yes No N/A
- 14.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes No
- (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
- (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
- (c) Compliance with applicable governmental laws, rules and regulations;
- (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
- (e) Accountability for adherence to the code.
- 14.11 If the response to 14.1 is no, please explain:
- 14.2 Has the code of ethics for senior managers been amended? Yes No
- 14.21 If the response to 14.2 is yes, provide information related to amendment(s).
- 14.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes No
- 14.31 If the response to 14.3 is yes, provide the nature of any waiver(s).
- 15.1 Is the reporting entity the beneficiary of a Letter of Credit that is unrelated to reinsurance where the issuing or confirming bank is not on the SVO Bank List? Yes No
- 15.2 If the response to 15.1 is yes, indicate the American Bankers Association (ABA) Routing Number and the name of the issuing or confirming bank of the Letter of Credit and describe the circumstances in which the Letter of Credit is triggered.
- | 1
American Bankers Association (ABA)
Routing Number | 2
Issuing or Confirming Bank Name | 3
Circumstances That Can Trigger
the Letter of Credit | 4
Amount |
|---|--------------------------------------|---|-------------|
| | | | \$ |
- BOARD OF DIRECTORS**
16. Is the purchase or sale of all investments of the reporting entity passed upon either by the Board of Directors or a subordinator committee thereof? Yes No
17. Does the reporting entity keep a complete permanent record of the proceedings of its Board of Directors and all subordinate committees thereof? Yes No
18. Has the reporting entity an established procedure for disclosure to its Board of Directors or trustees of any material interest or affiliation on the part of any of its officers, directors, trustees or responsible employees that is in conflict or is likely to conflict with the official duties of such person? Yes No
- FINANCIAL**
19. Has this statement been prepared using a basis of accounting other than Statutory Accounting Principles (e.g., Generally Accepted Accounting Principles)? Yes No
- 20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.11 To directors or other officers \$ 0
- 20.12 To stockholders not officers \$ 0
- 20.13 Trustees, supreme or grand (Fraternal only) \$ 0
- 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 \$ 0
- 20.22 To stockholders not officers 0
- 20.23 Trustees, supreme or grand (Fraternal only) 0
- 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 reporting in the statement? Yes No
- 21.2 If yes, state the amount thereof at December 31 of the current year:
- 21.21 Rented from others \$ 0
- 21.22 Borrowed from others \$ 0
- 21.23 Leased from others \$ 0
- 21.24 Other \$ 0
- 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
- 22.2 If answer is yes:
- 22.21 Amount paid as losses or risk adjustment \$ 0
- 22.22 Amount paid as expenses \$ 0
- 22.23 Other amounts paid \$ 0
- 23.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes No
- 23.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 0

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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 No
- 24.02 If no, give full and complete information, relating thereto:
- 24.03 For securities lending programs, provide a description of the program including value for collateral and amount of loaned securities, and whether collateral is carried on or off-balance sheet (an alternative is to reference Note 17 where this information is also provided).
- 24.04 For the reporting entity's securities lending program, report amount of collateral for conforming programs as outlined in the Risk-Based Capital Instructions. \$ 0
- 24.05 For the reporting entity's securities lending program, report amount of collateral for other programs. \$ 0
- 24.06 Does your securities lending program require 102% (domestic securities) and 105% (foreign securities) from the counterparty at the outset of the contract? Yes No N/A
- 24.07 Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%? Yes 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 N/A
- 24.09 For the reporting entity's securities lending program, state the amount of the following as of December 31 of the current year:
- 24.091 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 0
- 24.092 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 0
- 24.093 Total payable for securities lending reported on the liability page: \$ 0
- 25.1 Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity or has the reporting entity sold or transferred any assets subject to a put option contract that is current in force? (Exclude securities subject to Interrogatory 21.1 and 24.03.) Yes No
- 25.2 If yes, state the amount thereof at December 31 of the current year:
- 25.21 Subject to repurchase agreements \$ 0
- 25.22 Subject to reverse repurchase agreements \$ 0
- 25.23 Subject to dollar repurchase agreements \$ 0
- 25.24 Subject to reverse dollar repurchase agreements \$ 0
- 25.25 Placed under option agreements \$ 0
- 25.26 Letter stock or securities restricted as sale – excluding FHLB Capital Stock \$ 0
- 25.27 FHLB Capital Stock \$ 17,250,000
- 25.28 On deposit with states \$ 0
- 25.29 On deposit with other regulatory bodies \$ 59,284,455
- 25.30 Pledged as collateral – excluding collateral pledged to an FHLB \$ 0
- 25.31 Pledged as collateral to FHLB – including assets backing funding agreements \$ 1,184,163,696
- 25.32 Other \$ 0
- 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
- 26.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? If no, attach a description with this statement. Yes No N/A

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 results 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 Guidance 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 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
- 27.2 If yes, state the amount thereof at December 31 of the current year: \$ 0
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 No
- 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 Treasurer's Office | 915 Capitol Mall, Rm 314, Sacramento, CA 95814 |
| Federal Home Loan Bank of San Francisco | 333 Bush Street, Suite 2700, San Francisco, CA 94104 |

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

- 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 year? 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 individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such. ["...that have access to the investment accounts", "... handle securities"].

| 1 Name of Firm or Individual | 2 Affiliation |
|--|------------------|
| DWS Investment Management Americas, Inc. | U |
| New England Asset Management | U |
| Wellington Management Company, LLP | U |
| Conning, Inc. | U |

- 28.0597 For those firms/individuals listed in the table for Question 28.05, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets? Yes [X] No []

- 28.0598 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 28.05, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets? Yes [X] No []

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

| 1 Central Registration Depository Number | 2 Name of Firm or Individual | 3 Legal Entity Identifier (LEI) | 4 Registered With | 5 Investment Management Agreement (IMA) Filed |
|---|--|------------------------------------|----------------------|--|
| Crd # 104518 | DWS Investment Management Americas, Inc. | CZ83K4EEEX8QVCT3B128 | SEC | NO |
| Crd # 105900 | New England Asset Management | KUR85E5PS4GQFZTFC130 | SEC | NO |
| Crd # 106595 | Wellington Management Company, LLP | 549300YHP12TEZNLX41 | SEC | DS |
| Crd # 107423 | Conning, Inc. | 549300Z0G14KK37BDV40 | SEC | 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]

- 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 | \$ 18,986,702,736 | \$ 20,508,588,304 | \$ 1,521,885,568 |
| 30.2 | Preferred Stocks | \$ 0 | \$ 0 | \$ 0 |
| 30.3 | Totals | \$ 18,986,702,736 | \$ 20,508,588,304 | \$ 1,521,885,568 |

- 30.4 Describe the sources or methods utilized in determining the fair values:

The carrying value for structured securities have been determined in accordance with the guidelines provided by the NAIC. Fair value is determined using a pricing hierarchy starting with a widely accepted pricing vendor, followed by State Fund's custodial Bank, portfolio managers' independent pricing services and other pricing services.

- 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 [] No [X]

- 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:
Prices are obtained from the dealer/market makers for these securities. These prices are non-binding but represent their best estimate of fair value per market conditions.

- 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 for each self-designation 5GI security:

- 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.
- Issuer or obligor is current on all contracted interest and principal payments.
- The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

- Has the reporting entity self-designated 5GI securities? Yes [] No [X]
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 security.
 - c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as an NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
 - d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

- Has the reporting entity self-designated PLGI securities? Yes [] No [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 above criteria? 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 criteria? Yes [] No [] N/A [X]

OTHER

37.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? \$ 2,698,729

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 |
|-----------------------------------|------------------|
| Boards, Bureaus & Assoc's - WCIRB | \$ 2,061,058 |

38.1 Amount of payments for legal expenses, if any? \$ 328,031

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 |
|-----------|------------------|
| N/A | \$ |

39.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? \$ 0

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 |
|-----------|------------------|
| N/A | \$ |

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. | | \$ | | 0 |
| 1.3 | What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit? | | \$ | | 0 |
| 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. | | \$ | | 0 |
| 1.5 | Indicate total incurred claims on all Medicare Supplement insurance. | | \$ | | 0 |
| 1.6 | Individual policies: | | | | |
| | Most current three years: | | | | |
| 1.61 | Total premium earned | | \$ | | 0 |
| 1.62 | Total incurred claims | | \$ | | 0 |
| 1.63 | Number of covered lives | | | | 0 |
| | All years prior to most current three years: | | | | |
| 1.64 | Total premium earned | | \$ | | 0 |
| 1.65 | Total incurred claims | | \$ | | 0 |
| 1.66 | Number of covered lives | | | | 0 |
| 1.7 | Group policies: | | | | |
| | Most current three years: | | | | |
| 1.71 | Total premium earned | | \$ | | 0 |
| 1.72 | Total incurred claims | | \$ | | 0 |
| 1.73 | Number of covered lives | | | | 0 |
| | All years prior to most current three years: | | | | |
| 1.74 | Total premium earned | | \$ | | 0 |
| 1.75 | Total incurred claims | | \$ | | 0 |
| 1.76 | Number of covered lives | | | | 0 |
| 2. | Health Test: | | | | |
| | | 1 | | 2 | |
| | | Current Year | | Prior Year | |
| 2.1 | Premium Numerator | \$ | 0 | \$ | 0 |
| 2.2 | Premium Denominator | \$ | 1,015,787,011 | \$ | 1,189,603,660 |
| 2.3 | Premium Ratio (2.1/2.2) | | 0.0% | | 0.0% |
| 2.4 | Reserve Numerator | \$ | 0 | \$ | 0 |
| 2.5 | Reserve Denominator | \$ | 11,778,477,440 | \$ | 12,277,194,594 |
| 2.6 | Reserve Ratio (2.4/2.5) | | 0.0% | | 0.0% |
| 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 | | \$ | | 1,034,018,242 |
| 3.22 | Non-participating policies | | \$ | | 408,478 |
| 4. | FOR MUTUAL REPORTING ENTITIES AND RECIPROCAL EXCHANGES ONLY: | | | | |
| 4.1 | Does the reporting entity issue assessable policies? | | | Yes [] | No [] |
| 4.2 | Does the reporting entity issue non-assessable policies? | | | Yes [] | No [] |
| 4.3 | If assessable policies are issued, what is the extent of the contingent liability of the policyholders? | | | | % |
| 4.4 | Total amount of assessments paid or ordered to be paid during the year on deposit notes or contingent premiums. | | \$ | | 0 |
| 5. | FOR RECIPROCAL EXCHANGES ONLY: | | | | |
| 5.1 | Does the exchange appoint local agents? | | | Yes [] | No [] |
| 5.2 | If yes, is the commission paid: | | | | |
| 5.21 | Out of Attorney's-in-fact compensation | | | Yes [] | No [] |
| 5.22 | As a direct expense of the exchange | | | N/A [X] | |
| 5.3 | What expenses of the exchange are not paid out of the compensation of the Attorney-in-fact? | | | Yes [] | No [] |
| 5.4 | Has any Attorney-in-fact compensation, contingent on fulfillment of certain conditions, been deferred? | | | Yes [] | No [] |
| 5.5 | If yes, give full information: | | | | |
| 6.1 | What provision has this reporting entity made to protect itself from an excessive loss in the event of a catastrophe under a workers' compensation contract issued without limit of loss? <u>See Page 16.2</u> | | | | |
| 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: <u>See Page 16.2</u> | | | | |
| 6.3 | What provision has this reporting entity made (such as 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? | | | | |
| 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 uninsured 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. | | | | 0 |

GENERAL INTERROGATORIES

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

- 7.3 If yes, does the amount of reinsurance credit taken reflect the reduction in quota share coverage caused by any applicable limiting provision(s)? Yes [] No []
- 8.1 Has this reporting entity reinsured any risk with any other entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on this risk, or portion thereof, reinsured? Yes [X] No []
- 8.2 If yes, give full information
Details of commutation found in Note 23E.
- 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 [X] No []
- 9.2 Has the reporting entity during the period covered by the statement ceded any risk under any reinsurance contract (or under multiple contracts with the same reinsurer or its affiliates), for which, during the period covered by the statement, it recorded a positive or negative underwriting result greater than 5% of prior year-end surplus as regards policyholders or it reported calendar year written premium ceded or year-end loss and loss expense reserves ceded greater than 5% of prior year-end surplus as regards policyholders; excluding cessions to approved pooling arrangements or to captive insurance companies that are directly or indirectly controlling, controlled by, or under common control with (i) one or more unaffiliated policyholders of the reporting entity, or (ii) an association of which one or more unaffiliated policyholders of the reporting entity is a member where:
- (a) The written premium ceded to the reinsurer by the reporting entity or its affiliates represents fifty percent (50%) or more of the entire direct and assumed premium written by the reinsurer based on its most recently available financial statement; or
- (b) Twenty-five percent (25%) or more of the written premium ceded to the reinsurer has been retroceded back to the reporting entity or its affiliates in a separate reinsurance contract. Yes [] No [X]
- 9.3 If yes to 9.1 or 9.2, please provide the following information in the Reinsurance Summary Supplemental Filing for General Interrogatory 9:
- (a) The aggregate financial statement impact gross of all such ceded reinsurance contracts on the balance sheet and statement of income;
- (b) A summary of the reinsurance contract terms and indicate whether it applies to the contracts meeting the criteria in 9.1 or 9.2; and
- (c) A brief discussion of management's principle objectives in entering into the reinsurance contract including the economic purpose to be achieved.
- 9.4 Except for transactions meeting the requirements of paragraph 36 of SSAP No. 62R, *Property and Casualty Reinsurance*, has the reporting entity ceded any risk under any reinsurance contract (or multiple contracts with the same reinsurer or its affiliates) during the period covered by the financial statement, and either:
- (a) Accounted for that contract as reinsurance (either prospective or retroactive) under statutory accounting principles ("SAP") and as a deposit under generally accepted accounting principles ("GAAP"); or
- (b) Accounted for that contract as reinsurance under GAAP and as a deposit under SAP? Yes [] No [X]
- 9.5 If yes to 9.4, explain in the Reinsurance Summary Supplemental Filing for General Interrogatory 9 (Section D) why the contract(s) is treated differently for GAAP and SAP.
- 9.6 The reporting entity is exempt from the Reinsurance Attestation Supplement under one or more of the following criteria:
- (a) The entity does not utilize reinsurance; or, Yes [] No [X]
- (b) The entity only engages in a 100% quota share contract with an affiliate and the affiliated or lead company has filed an attestation supplement; or Yes [] No [X]
- (c) The entity has no external cessions and only participates in an intercompany pool and the affiliated or lead company has filed an attestation supplement. Yes [] No [X]
10. If the reporting entity has assumed risks from another entity, there should be charged on account of such reinsurances a reserve equal to that which the original entity would have been required to charge had it retained the risks. Has this been done? Yes [X] No [] N/A []
- 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 assets schedule, Page 2, state the amount of corresponding liabilities recorded for:
- 12.11 Unpaid losses \$ 0
- 12.12 Unpaid underwriting expenses (including loss adjustment expenses) \$ 0
- 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? \$ 0
- 12.3 If the reporting entity underwrites commercial insurance risks, such as workers' compensation, are premium notes or promissory notes accepted from its insureds covering unpaid premiums and/or unpaid losses? Yes [] No [X] N/A []
- 12.4 If yes, provide the range of interest rates charged under such notes during the period covered by this statement:
- 12.41 From _____ %
- 12.42 To _____ %
- 12.5 Are letters of credit or collateral and other funds received from insureds being utilized by the reporting entity to secure premium notes or promissory notes taken by a reporting entity, or to secure any of the reporting entity's reported direct unpaid loss reserves, including unpaid losses under loss deductible features of commercial policies? Yes [] No [X]
- 12.6 If yes, state the amount thereof at December 31 of current year:
- 12.61 Letters of Credit \$ 0
- 12.62 Collateral and other funds \$ 0
- 13.1 Largest net aggregate amount insured in any one risk (excluding workers' compensation): \$ 0
- 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 []
- 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. 0
- 14.1 Is the reporting entity 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:

GENERAL INTERROGATORIES

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

- 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 | 2 | 3 | 4 | 5 |
|------------------|------------------------|----------------------|------------------------|-------------------------|-----------------------|
| | Direct Losses Incurred | Direct Losses Unpaid | Direct Written Premium | Direct Premium Unearned | Direct Premium Earned |
| 16.11 Home | \$ 0 | \$ 0 | \$ 0 | \$ 0 | \$ 0 |
| 16.12 Products | \$ 0 | \$ 0 | \$ 0 | \$ 0 | \$ 0 |
| 16.13 Automobile | \$ 0 | \$ 0 | \$ 0 | \$ 0 | \$ 0 |
| 16.14 Other* | \$ 0 | \$ 0 | \$ 0 | \$ 0 | \$ 0 |

* Disclose type of coverage:

- 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 | \$ 0 |
| 17.12 Unfunded portion of Interrogatory 17.11 | \$ 0 |
| 17.13 Paid losses and loss adjustment expenses portion of Interrogatory 17.11 | \$ 0 |
| 17.14 Case reserves portion of Interrogatory 17.11 | \$ 0 |
| 17.15 Incurred but not reported portion of Interrogatory 17.11 | \$ 0 |
| 17.16 Unearned premium portion of Interrogatory 17.11 | \$ 0 |
| 17.17 Contingent commission portion of Interrogatory 17.11 | \$ 0 |

- 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. \$ 0
- 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 administered as of the reporting date. \$ 0
19. Is the reporting entity licensed or chartered, registered, qualified, eligible, or writing business in at least 2 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 [] No [X]

Response to interrogatory 6.1 on page 16

In 2020, for all natural catastrophes, State Fund was covered by per occurrence excess of loss reinsurance for \$570 million of losses in excess of \$50 million for a catastrophe involving at least 4 claimants. The treaties provided for one reinstatement to the full original limit, for an additional premium calculated as a pro rata share of the original premium, based on the portion of each layer being reinstated.

For earthquakes only, State Fund was also covered in 2020 by a catastrophe bond that would provide coverage of \$210 million of the \$300 million excess of \$50 million layer.

For terrorism incidents, including losses generated from nuclear, biological, chemical or radiological events, State Fund was covered by a combination of private reinsurance and Federal Terrorism Risk Insurance Program Reauthorization Act of 2015 (TRIPRA). TRIPRA provided coverage for 80 percent of losses in excess of 20 percent of 2019 Direct Earned Premium, or approximately \$241 million. Per occurrence excess of loss reinsurance covered \$300 million of losses in excess of \$50 million not covered by TRIPRA, for an incident involving at least 4 claimants.

Response to interrogatory 6.2 from page 16

For the 2020 coverage, State Fund, in 2019, used the modelling resources of Willis Re, our lead reinsurance intermediary, to estimate the cumulative exceedance probability curve for aggregate annual terrorism losses and for per occurrence earthquake losses for both random and peak exposure periods. Standard catastrophe models such as RMS and AIR were used to determine the selected reinsurance structure based on State Fund's existing capital. Other risks of insurance loss are widely dispersed and considered within the risk tolerance of the organization given current surplus levels.

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)..... | 1,078,474,415 | 1,206,937,979 | 1,339,288,843 | 1,360,268,112 | 1,613,463,162 |
| 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)..... | 1,078,474,415 | 1,206,937,979 | 1,339,288,843 | 1,360,268,112 | 1,613,463,162 |
| 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)..... | 1,063,132,383 | 1,191,288,914 | 1,324,764,664 | 1,345,110,378 | 1,598,620,357 |
| 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)..... | 1,063,132,383 | 1,191,288,914 | 1,324,764,664 | 1,345,110,378 | 1,598,620,357 |
| Statement of Income (Page 4) | | | | | |
| 13. Net underwriting gain (loss) (Line 8)..... | (442,373,508) | 53,091,838 | (460,183,234) | (658,271,354) | (478,326,460) |
| 14. Net investment gain (loss) (Line 11)..... | 662,768,848 | 726,267,552 | 694,766,721 | 741,411,312 | 696,118,966 |
| 15. Total other income (Line 15)..... | (48,039,348) | (79,895,094) | (48,006,358) | (42,621,537) | (30,915,310) |
| 16. Dividends to policyholders (Line 17)..... | 100,540,799 | 160,009,865 | 6,946 | 89,157 | (4,690,564) |
| 17. Federal and foreign income taxes incurred (Line 19)..... | | | | | |
| 18. Net income (Line 20)..... | 71,815,192 | 539,454,431 | 186,570,183 | 40,429,264 | 191,567,760 |
| Balance Sheet Lines (Pages 2 and 3) | | | | | |
| 19. Total admitted assets excluding protected cell business (Page 2, Line 26, Col. 3)..... | 20,629,711,519 | 20,975,227,957 | 20,762,568,232 | 20,779,237,445 | 20,731,004,204 |
| 20. Premiums and considerations (Page 2, Col. 3): | | | | | |
| 20.1 In course of collection (Line 15.1)..... | 53,365,352 | 64,017,000 | 82,241,069 | 98,452,243 | 90,602,852 |
| 20.2 Deferred and not yet due (Line 15.2)..... | 55,394,791 | 95,209,054 | 95,224,920 | 95,387,615 | 136,128,329 |
| 20.3 Accrued retrospective premiums (Line 15.3)..... | | | | | |
| 21. Total liabilities excluding protected cell business (Page 3, Line 26)..... | 14,263,336,111 | 14,463,393,630 | 14,011,623,319 | 14,088,129,480 | 14,035,948,355 |
| 22. Losses (Page 3, Line 1)..... | 9,570,359,803 | 9,971,766,170 | 10,565,925,339 | 10,625,213,146 | 11,131,545,930 |
| 23. Loss adjustment expenses (Page 3, Line 3)..... | 2,146,801,240 | 2,247,219,336 | 2,409,703,222 | 2,415,582,489 | 1,776,868,928 |
| 24. Unearned premiums (Page 3, Line 9)..... | 61,316,396 | 58,209,088 | 56,541,465 | 66,181,357 | 76,266,778 |
| 25. Capital paid up (Page 3, Lines 30 & 31)..... | | | | | |
| 26. Surplus as regards policyholders (Page 3, Line 37)..... | 6,366,375,408 | 6,511,834,327 | 6,750,944,913 | 6,691,107,965 | 6,695,055,849 |
| Cash Flow (Page 5) | | | | | |
| 27. Net cash from operations (Line 11)..... | (388,590,276) | 5,466,019 | 160,861,733 | 160,935,163 | 444,359,128 |
| Risk-Based Capital Analysis | | | | | |
| 28. Total adjusted capital..... | 6,366,375,408 | 6,511,834,327 | 6,750,944,913 | 6,691,107,965 | 6,695,055,849 |
| 29. Authorized control level risk-based capital..... | 751,055,596 | 763,039,328 | 827,862,655 | 799,440,821 | 874,453,049 |
| 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)..... | 93.7 | 92.9 | 93.6 | 93.8 | 93.3 |
| 31. Stocks (Lines 2.1 & 2.2)..... | 4.6 | 5.0 | 4.7 | 4.0 | 4.4 |
| 32. Mortgage loans on real estate (Lines 3.1 & 3.2)..... | | | | | |
| 33. Real estate (Lines 4.1, 4.2 & 4.3)..... | 1.4 | 1.3 | 1.3 | 1.4 | 1.2 |
| 34. Cash, cash equivalents and short-term investments (Line 5)..... | 0.3 | 0.7 | 0.4 | 0.9 | 1.1 |
| 35. Contract loans (Line 6)..... | | | | | |
| 36. Derivatives (Line 7)..... | | | | | |
| 37. Other invested assets (Line 8)..... | | | | | |
| 38. Receivables for securities (Line 9)..... | 0.0 | | 0.0 | 0.0 | |
| 39. Securities lending reinvested collateral assets (Line 10)..... | | | | | |
| 40. Aggregate write-ins for invested assets (Line 11)..... | | | | | |
| 41. Cash, cash equivalents and invested assets (Line 12)..... | 100.0 | 100.0 | 100.0 | 100.0 | 100.0 |
| Investments in Parent, Subsidiaries and Affiliates | | | | | |
| 42. Affiliated bonds (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, Column 5, Line 10)..... | | | | | |
| 46. Affiliated mortgage loans on real estate..... | | | | | |
| 47. All other affiliated..... | | | | | |
| 48. Total of above lines 42 to 47..... | 0 | 0 | 0 | 0 | 0 |
| 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)..... | 0.0 | | | | |

**STATE COMPENSATION INSURANCE FUND
FIVE-YEAR HISTORICAL DATA**

(Continued)

| | 1 | 2 | 3 | 4 | 5 |
|---|--------------------|--------------------|--------------------|--------------------|------------------|
| | 2020 | 2019 | 2018 | 2017 | 2016 |
| Capital and Surplus Accounts (Page 4) | | | | | |
| 51. Net unrealized capital gains (losses) (Line 24)..... |(17,243,087) |147,224,998 |(92,766,615) |4,812,491 |39,763,073 |
| 52. Dividends to stockholders (Line 35)..... | | | | | |
| 53. Change in surplus as regards policyholders for the year (Line 38)..... |(145,458,919) |(239,110,586) |59,836,947 |(3,947,883) |155,616,866 |
| 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)..... |1,114,654,505 |1,061,181,281 |1,021,790,546 |1,031,871,830 |946,203,402 |
| 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)..... |1,114,654,505 |1,061,181,281 |1,021,790,546 |1,031,871,830 |946,203,402 |
| 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)..... |1,112,435,890 |1,058,023,400 |1,019,928,930 |1,027,716,875 |944,295,365 |
| 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)..... |1,112,435,890 |1,058,023,400 |1,019,928,930 |1,027,716,875 |944,295,365 |
| 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)..... |70.0 |39.0 |72.0 |39.8 |74.0 |
| 68. Loss expenses incurred (Line 3)..... |22.0 |16.9 |27.3 |77.4 |32.3 |
| 69. Other underwriting expenses incurred (Line 4)..... |50.1 |39.6 |35.2 |33.1 |25.0 |
| 70. Net underwriting gain (loss) (Line 8)..... |(43.5) |4.5 |(34.5) |(50.3) |(31.3) |
| 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)..... |53.7 |46.3 |39.1 |35.4 |25.8 |
| 72. Losses and loss expenses incurred to premiums earned (Page 4, Lines 2 + 3 divided by Page 4, Line 1 x 100.0)..... |92.0 |55.9 |99.3 |117.2 |106.3 |
| 73. Net premiums written to policyholders' surplus (Page 8, Part 1B, Col. 6, Line 35, divided by Page 3, Line 37, Col. 1 x 100.0)..... |16.7 |18.3 |19.6 |20.1 |23.9 |
| 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)..... |(333,989) |(499,741) |(52,003) |(447,963) |3,364 |
| 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)..... |(5.1) |(7.4) |(0.8) |(6.7) |0.1 |
| 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)..... |(833,729) |(551,743) |(499,966) |(414,699) |3,628 |
| 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)..... |(12.3) |(8.2) |(7.5) |(6.3) |0.1 |

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

Yes [] No []

If no, please explain:

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)



NAIC Group Code....00000 NAIC Company Code....35076

BUSINESS IN THE STATE OF CALIFORNIA DURING THE YEAR

| Line of Business | Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken | | 3 Dividends Paid or Credited to Policyholders on Direct Business | 4 Direct Unearned Premium Reserves | 5 Direct Losses Paid (deducting salvage) | 6 Direct Losses Incurred | 7 Direct Losses Unpaid | 8 Direct Defense and Cost Containment Expense Paid | 9 Direct Defense and Cost Containment Expense Incurred | 10 Direct Defense and Cost Containment Expense Unpaid | 11 Commissions and Brokerage Expenses | 12 Taxes, Licenses and Fees |
|--|---|-----------------------------|---|---------------------------------------|---|-----------------------------|---------------------------|---|---|--|--|--------------------------------|
| | 1 Direct Premiums Written | 2 Direct Premiums Earned | | | | | | | | | | |
| 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..... | | | | | | | | | | | | |
| 16. Workers' compensation..... | 1,076,840,447 | 1,029,658,251 | 141,040,799 | 60,839,457 | 1,114,178,362 | 714,856,078 | 9,607,764,229 | 128,004,651 | 60,844,815 | 388,933,456 | 121,339,159 | 25,614,185 |
| 17.1 Other liability-occurrence..... | | | | | | | | | | | | |
| 17.2 Other liability-claims-made..... | | | | | | | | | | | | |
| 17.3 Excess workers' compensation..... | | | | | 52,910 | | 4,338,090 | 1,905 | | 415,355 | | |
| 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..... | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 35. TOTALS (a)..... | 1,076,840,447 | 1,029,658,251 | 141,040,799 | 60,839,457 | 1,114,231,272 | 714,856,078 | 9,612,102,319 | 128,006,556 | 60,844,815 | 389,348,811 | 121,339,159 | 25,614,185 |

DETAILS OF WRITE-INS

| | | | | | | | | | | | | |
|--|---|---|---|---|---|---|---|---|---|---|---|---|
| 3401..... | | | | | | | | | | | | |
| 3402..... | | | | | | | | | | | | |
| 3403..... | | | | | | | | | | | | |
| 3498. Summary of remaining write-ins for Line 34 from overflow page..... | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 3499. TOTALS (Lines 3401 through 3403 plus 3498) (Line 34 above)..... | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

(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.

SCHEDULE F - PART 1

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

| 1 ID Number | 2 NAIC Company Code | 3 Name of Reinsured | 4 Domiciliary Jurisdiction | 5 Assumed Premium | Reinsurance On | | | 9 Contingent Commissions Payable | 10 Assumed Premiums Receivable | 11 Unearned Premium | 12 Funds Held by or Deposited With Reinsured Companies | 13 Letters of Credit Posted | 14 Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit | 15 Amount of Assets Pledged or Collateral Held in Trust |
|--|--|------------------------------------|----------------------------------|-------------------------|---|--------------------------------------|---------------------|---|---|---------------------------|--|--------------------------------------|---|--|
| | | | | | 6 Paid Losses and Loss Adjustment Expenses | 7 Known Case Losses and LAE | 8 Cols. 6 + 7 | | | | | | | |
| Other U. S. Unaffiliated Insurers | | | | | | | | | | | | | | |
| 36-2781080.. | 27855..... | ZURICH AMERICAN INS CO OF IL | IL..... | 1,634 | | | 0 | | | | 2,540 | | | |
| 09999999. | Other U. S. Unaffiliated Insurers..... | | | 1,634 | 0 | 0 | 0 | 0 | 0 | 0 | 2,540 | 0 | 0 | 0 |
| 99999999. | Totals..... | | | 1,634 | 0 | 0 | 0 | 0 | 0 | 0 | 2,540 | 0 | 0 | 0 |

SCHEDULE F - PART 2

Premium Portfolio Reinsurance Effected or (Canceled) during Current Year

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

NONE

SCHEDULE F - PART 3

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

| 1 ID Number | 2 NAIC Company Code | 3 Name of Reinsurer | 4 Domiciliary Jurisdiction | 5 Special Code | 6 Reinsurance Premiums Ceded | Reinsurance Recoverable on | | | | | | | | | 16 Amount in Dispute Included in Column 15 | Reinsurance Payable | | 19 Net Amount Recoverable from Reinsurers (Cols. 15 - [17 + 18]) | 20 Funds Held by Company Under Reinsurance Treaties |
|---|------------------------|---|-------------------------------|-------------------|---------------------------------|----------------------------|---------------|-------------------------------|-------------------------------|--------------------------|-------------------------|-------------------------|------------------------------|--------------------------------|---|------------------------------|---------------------------------------|---|--|
| | | | | | | 7 Paid Losses | 8 Paid LAE | 9 Known Case Loss Reserves | 10 Known Case LAE Reserves | 11 IBNR Loss Reserves | 12 IBNR LAE Reserves | 13 Unearned Premiums | 14 Contingent Commissions | 15 Col. 7 through 14 Totals | | 17 Ceded Balances Payable | 18 Other Amounts Due to Reinsurers | | |
| Authorized Other U.S. Unaffiliated Insurers | | | | | | | | | | | | | | | | | | | |
| 36-0719665 | 19232.. | ALLSTATE INSURANCE COMPANY | IL..... | | | 29 | 0 | 349 | 1 | | | | | | 379 | | | 379 | |
| 74-0484030 | 60739.. | AMERICAN NATIONAL INS CO..... | TX..... | | | | | 299 | 1 | | | | | | 300 | | | 300 | |
| 06-1430254 | 10348.. | ARCH REINSURANCE COMPANY..... | DE..... | | 1,340 | | | | | | | | | | 0 | | | 0 | |
| 13-3531373 | 10006.. | CERITY INSURANCE COMPANY..... | NY..... | | | | | 250 | 4 | | | | | | 254 | | | 254 | |
| 36-2114545 | 20443.. | CONTINENTAL CASUALTY COMPANY | IL..... | | | | | 383 | 4 | | | | | | 387 | | | 387 | |
| 39-0264050 | 21458.. | EMPLOYERS INS CO OF WAUSAU | WI..... | | | | | 575 | 6 | | | | | | 581 | | | 581 | |
| 13-2673100 | 22039.. | GENERAL REINSURANCE CORP | DE..... | | | 57 | 0 | 595 | 9 | | | | | | 661 | | | 661 | |
| 74-2195939 | 42374.. | HOUSTON CASUALTY COMPANY..... | TX..... | | 168 | | | | | | | | | | 0 | | | 0 | |
| 31-0542366 | 10677.. | IOA RE, INC O/B/O CINCINNATI INSURANCE CO..... | OH..... | | 335 | | | | | | | | | | 0 | | | 0 | |
| 30-0875959 | 20621.. | LAMORAK INSURANCE COMPANY | PA..... | | | 4 | 0 | 208 | 2 | | | | | | 214 | | | 214 | |
| 06-1481194 | 10829.. | MARKEL GLOBAL REINSURANCE CO..... | DE..... | | 138 | | | | | | | | | | 0 | | | 0 | |
| 13-4924125 | 10227.. | MUNICH REINSURANCE AMERICA, INC..... | DE..... | | 1,160 | | | | | | | | | | 0 | (29) | | 29 | |
| 47-0698507 | 23680.. | ODYSSEY REINSURANCE COMPANY..... | CT..... | | 173 | | | | | | | | | | 0 | | | 0 | |
| 25-0410420 | 24147.. | OLD REPUBLIC INSURANCE COMPANY..... | PA..... | | | 40 | 1 | 476 | 5 | | | | | | 522 | | | 522 | |
| 41-0451140 | 67105.. | RELIASTAR LIFE INS CO | MN..... | | | 1,875 | 17 | 27,531 | 297 | | | | | | 29,720 | | | 29,720 | |
| 13-2997499 | 38776.. | SIRIUS AMERICA INSURANCE CO | NY..... | | | | | 53 | 0 | | | | | | 53 | | | 53 | |
| 75-1670124 | 38318.. | STARR INDEMNITY COMPANY | TX..... | | | 4 | 0 | 233 | 1 | | | | | | 237 | | | 237 | |
| 94-1517098 | 25534.. | TIG INSURANCE COMPANY | CA..... | | | 2 | 0 | 511 | 5 | | | | | | 518 | | | 518 | |
| 13-4032666 | 10945.. | TOKIO MARINE AMERICA INS CO | NY..... | | | | | 150 | 2 | | | | | | 152 | | | 152 | |
| 06-0566050 | 25658.. | TRAVELERS INDEMNITY COMPANY | CT..... | | | | | 383 | 4 | | | | | | 387 | | | 387 | |
| 13-1290712 | 20583.. | XL REINSURANCE | NY..... | | | | | 8,738 | 62 | | | | | | 8,801 | | | 8,801 | |
| 0999999 | | Total Authorized Other U.S. Unaffiliated Insurers..... | | | 3,313 | 2,010 | 19 | 40,734 | 404 | 0 | 0 | 0 | 0 | 0 | 43,167 | 0 | (29) | 43,196 | 0 |
| Authorized Pools-Voluntary Pools, Associations or Other Similar Facilities | | | | | | | | | | | | | | | | | | | |
| AA-9995022 | 00000.. | EXCESS & CASUALTY REINSURANCE ASSOCIATION. NY..... | | | | | | 401 | 1 | | | | | | 402 | | | 402 | |
| 1199999 | | Total Authorized Pools - Voluntary Pools, Associations or Similar Facilities..... | | | 0 | 0 | 0 | 401 | 1 | 0 | 0 | 0 | 0 | 0 | 402 | 0 | 0 | 402 | 0 |
| 1499999 | | Total Authorized Excluding Protected Cells..... | | | 3,313 | 2,010 | 19 | 41,135 | 405 | 0 | 0 | 0 | 0 | 0 | 43,569 | 0 | (29) | 43,598 | 0 |

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SCHEDULE F - PART 3

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

| 1 ID Number | 2 NAIC Company Code | 3 Name of Reinsurer | 4 Domiciliary Jurisdiction | 5 Special Code | 6 Reinsurance Premiums Ceded | Reinsurance Recoverable on | | | | | | | | 16 Amount in Dispute Included in Column 15 | Reinsurance Payable | | 19 Net Amount Recoverable from Reinsurers (Cols. 15 - [17 + 18]) | 20 Funds Held by Company Under Reinsurance Treaties |
|---|------------------------|--|-------------------------------|-------------------|---------------------------------|----------------------------|---------------|-------------------------------|-------------------------------|--------------------------|-------------------------|-------------------------|------------------------------|---|--------------------------------|------------------------------|---|--|
| | | | | | | 7 Paid Losses | 8 Paid LAE | 9 Known Case Loss Reserves | 10 Known Case LAE Reserves | 11 IBNR Loss Reserves | 12 IBNR LAE Reserves | 13 Unearned Premiums | 14 Contingent Commissions | | 15 Col. 7 through 14 Totals | 17 Ceded Balances Payable |  |  | 18 Other Amounts Due to Reinsurers |
| Unauthorized Other Non-U.S. Insurers | | | | | | | | | | | | | | | | | | |
| AA-1126623 | 00000.. | A.F.BEASLEY SYNDICATE NO. 0623/2623 (AFB)..... | GBR.. | ..... | .....138 | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | .....0 |
| AA-3194128 | 00000.. | ALLIED WORLD ASSURANCE COMPANY, LTD..... | BMU.. | ..... | .....379 | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | .....0 |
| AA-1128001 | 00000.. | AMLIN SYNDICATE NO 2001 (AML)..... | GBR.. | ..... | .....670 | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | .....0 |
| AA-3194126 | 00000.. | ARCH REINSURANCE LTD, BERMUDA..... | BMU.. | ..... | .....34 | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | .....0 |
| AA-3191352 | 00000.. | ASCOT REINSURANCE COMPANY LIMITED..... | BMU.. | ..... | .....43 | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | .....0 |
| AA-1127414 | 00000.. | ASCOT SYNDICATE NO. 1414 (ASC)..... | GBR.. | ..... | .....86 | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | .....0 |
| AA-1126609 | 00000.. | ATRIUM SYNDICATE NO. 0609 (AUW)..... | GBR.. | ..... | .....173 | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | .....0 |
| AA-1120084 | 00000.. | BARBICAN SYNDICATE NO. 1955 (BAR)..... | GBR.. | ..... | .....138 | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | .....0 |
| AA-1126004 | 00000.. | CANOPIUS SYNDICATE NO. 4444/0958 (CNP)..... | GBR.. | ..... | .....138 | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | .....0 |
| AA-1127084 | 00000.. | CHAUCER SYNDICATE NO. 1084 (CSL)..... | GBR.. | ..... | .....1,000 | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | .....0 |
| AA-1120157 | 00000.. | DALE SYNDICATE NO. 1729 (DUW)..... | GBR.. | ..... | .....69 | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | .....0 |
| AA-3194122 | 00000.. | DAVINCI REINSURANCE LIMITED (REN RE)..... | BMU.. | ..... | .....276 | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | .....0 |
| AA-3194101 | 00000.. | EVEREST REINSURANCE (BERMUDA) LTD..... | BMU.. | ..... | .....838 | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | .....0 |
| AA-3191204 | 00000.. | GOLDEN STATE RE II..... | BMU.. | ..... | .....4,697 | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | .....0 |
| AA-3190060 | 00000.. | HANNOVER RE (BERMUDA) LTD..... | BMU.. | ..... | .....523 | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | .....0 |
| AA-1340125 | 00000.. | HANNOVER REINSURANCE COMPANY | DEU.. | ..... | ..... | ..... | ..... | .....250 |4 | ..... | ..... | ..... | ..... | .....254 | ..... | ..... | ..... | .....254 |
| AA-2230425 | 00000.. | I.R.B. INSTITUTO DE RESSEGUROS..... | BRA.. | ..... | ..... | .....18 |0 |338 |3 | ..... | ..... | ..... | ..... | .....360 | ..... | ..... | ..... | .....360 |
| AA-1128987 | 00000.. | BRIT SYNDICATE NO. 2987 | GBR.. | ..... | .....251 | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | .....0 | ..... | ..... | ..... | .....0 |
| AA-1129000 | 00000.. | MARKEL SWITZERLAND SYNDICATE NO. 3000 (MKL)..... | GBR.. | ..... | .....344 | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | .....0 | ..... | ..... | ..... | .....0 |
| AA-1460019 | 00000.. | MS AMLIN G, BERMUDA..... | CHE.. | ..... | .....335 | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | .....0 | ..... | ..... | ..... | .....0 |
| AA-1340165 | 00000.. | MUNCHENER RUECKVEERSICHERUNGS GESELLSCHAFT | DEU.. | ..... | .....948 | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | .....0 |(21) | ..... | ..... | .....21 |
| AA-3190339 | 00000.. | RENAISSANCE REINSURANCE LTD, BERMUDA..... | BMU.. | ..... | .....503 | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | .....0 | ..... | ..... | ..... | .....0 |
| AA-1780048 | 00000.. | RENAISSANCE SYNDICATE NO. 1458 (REN)..... | BMU.. | ..... | .....138 | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | .....0 | ..... | ..... | ..... | .....0 |
| AA-1127183 | 00000.. | TALBOT SYNDICATE NO 1183 (TAL)..... | GBR.. | ..... | .....103 | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | .....0 | ..... | ..... | ..... | .....0 |
| AA-3190870 | 00000.. | VALIDUS REINSURANCE LTD..... | BMU.. | |206 | | | | | | | | |0 | | | |0 |
| AA-1121575 | 00000.. | YASUDA FIRE & MARINE INS EUROP..... | GBR.. | | |21 |0 |19 |0 | | | | |41 | | | |41 |

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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 | | | | | | | | | 16 | Reinsurance Payable | | 19 | 20 |
|-----------|--|-------------------|--------------------------|--------------|----------------------------|----------------------------|----------|--------------------------|-------------------------|--------------------|-------------------|-------------------|------------------------|--------------------------|---|------------------------|---------------------------------|---|--|
| | | | | | | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | | 17 | 18 | | |
| ID Number | NAIC Company Code | Name of Reinsurer | Domiciliary Jurisdiction | Special Code | Reinsurance Premiums Ceded | Paid Losses | Paid LAE | Known Case Loss Reserves | Known Case LAE Reserves | IBNR Loss Reserves | IBNR LAE Reserves | Unearned Premiums | Contingent Commissions | Col. 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 |
| 2699999 | Total Unauthorized Other Non-U.S. Insurers..... | | | | 12,029 | 38 | 1 | 608 | 7 | 0 | 0 | 0 | 0 | 654 | 0 | (21) | 0 | 675 | 0 |
| 2899999 | Total Unauthorized Excluding Protected Cells..... | | | | 12,029 | 38 | 1 | 608 | 7 | 0 | 0 | 0 | 0 | 654 | 0 | (21) | 0 | 675 | 0 |
| 5799999 | Total Auth., Recip. Juris., Unauth. & Cert. Excl. Prot. Cells..... | | | | 15,342 | 2,048 | 19 | 41,743 | 413 | 0 | 0 | 0 | 0 | 44,223 | 0 | (50) | 0 | 44,273 | 0 |
| 9999999 | Totals (Sum of 5799999 and 5899999)..... | | | | 15,342 | 2,048 | 19 | 41,743 | 413 | 0 | 0 | 0 | 0 | 44,223 | 0 | (50) | 0 | 44,273 | 0 |

SCHEDULE F - PART 3 (Continued)
 Ceded Reinsurance as of December 31, Current Year (\$000 Omitted)
 (Credit Risk)

| ID Number from Col. 1 | Name of Reinsurer from Col. 3 | Collateral | | | | 25 Total Funds Held, Payables & Collateral | 26 Net Recoverable Net of Funds Held & Collateral | 27 Applicable Sch. F Penalty (Col. 78) | Ceded Reinsurance Credit Risk | | | | | | | | |
|---|--|---|-------------------------|---|--|---|--|---|---|---|--|--|---|--|--|---|---|
| | | 21 Multiple Beneficiary Trusts | 22 Letters of Credit | 23 Issuing or Confirming Bank Reference Number | 24 Single Beneficiary Trusts & Other Allowable Collateral | | | | 28 Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15 - 27) | 29 Stressed Recoverable (Col. 28 * 120%) | 30 Reinsurance Payable & Funds Held (Cols. 17 + 18 + 20; Not in Excess of Col. 29) | 31 Stressed Net Recoverable (Cols. 29 - 30) | 32 Total Collateral (Cols. 21 + 22 + 24; Not in Excess of Col. 31) | 33 Stressed Net Recoverable Net of Collateral Offsets (Cols. 31 - 32) | 34 Reinsurer Designation Equivalent | 35 Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34) | 36 Credit Risk on Uncollateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34) |
| Authorized Other U.S. Unaffiliated Insurers | | | | | | | | | | | | | | | | | |
| 36-0719665. | ALLSTATE INSURANCE COMPANY..... | | | | |0 |379 |76 |303 |364 |0 |364 |0 |364 |2 |0 |15 |
| 74-0484030. | AMERICAN NATIONAL INS CO..... | | | | |0 |300 |76 |300 |360 |0 |360 |0 |360 |3 |0 |17 |
| 06-1430254. | ARCH REINSURANCE COMPANY..... | | | | |0 |0 |0 |0 |0 |0 |0 |0 |0 |2 |0 |0 |
| 13-3531373. | CERITY INSURANCE COMPANY..... | | | | |0 |254 |0 |254 |305 |0 |305 |0 |305 |4 |0 |16 |
| 36-2114545. | CONTINENTAL CASUALTY COMPANY..... | | | | |0 |387 |0 |387 |465 |0 |465 |0 |465 |3 |0 |22 |
| 39-0264050. | EMPLOYERS INS CO OF WAUSAU..... | | | | |0 |581 |0 |581 |697 |0 |697 |0 |697 |3 |0 |33 |
| 13-2673100. | GENERAL REINSURANCE CORP..... | | | | |0 |661 |0 |661 |793 |0 |793 |0 |793 |1 |0 |29 |
| 74-2195939. | HOUSTON CASUALTY COMPANY..... | | | | |0 |0 |0 |0 |0 |0 |0 |0 |0 |1 |0 |0 |
| 31-0542366. | IOA RE, INC O/B/O CINCINNATI INSURANCE CO..... | | | | |0 |0 |0 |0 |0 |0 |0 |0 |0 |2 |0 |0 |
| 30-0875959. | LAMORAK INSURANCE COMPANY..... | | | | |0 |214 |0 |214 |256 |0 |256 |0 |256 |6 |0 |36 |
| 06-1481194. | MARKEL GLOBAL REINSURANCE CO..... | | | | |0 |0 |0 |0 |0 |0 |0 |0 |0 |3 |0 |0 |
| 13-4924125. | MUNICH REINSURANCE AMERICA, INC..... | | | | |(29) |29 |0 |0 |0 |(29) |29 |0 |29 |2 |0 |1 |
| 47-0698507. | ODYSSEY REINSURANCE COMPANY..... | | | | |0 |0 |0 |0 |0 |0 |0 |0 |0 |3 |0 |0 |
| 25-0410420. | OLD REPUBLIC INSURANCE COMPANY..... | | | | |0 |522 |104 |417 |501 |0 |501 |0 |501 |2 |0 |21 |
| 41-0451140. | RELIASTAR LIFE INS CO..... | | | | |0 |29,720 |5,944 |23,776 |28,532 |0 |28,532 |0 |28,532 |3 |0 |1,370 |
| 13-2997499. | SIRIUS AMERICA INSURANCE CO..... | | | | |0 |53 |0 |53 |64 |0 |64 |0 |64 |4 |0 |3 |
| 75-1670124. | STARR INDEMNITY COMPANY..... | | | | |0 |237 |47 |190 |228 |0 |228 |0 |228 |3 |0 |11 |
| 94-1517098. | TIG INSURANCE COMPANY..... | | | | |0 |518 |104 |414 |497 |0 |497 |0 |497 |6 |0 |70 |
| 13-4032666. | TOKIO MARINE AMERICA INS CO..... | | | | |0 |152 |0 |152 |183 |0 |183 |0 |183 |1 |0 |7 |
| 06-0566050. | TRAVELERS INDEMNITY COMPANY..... | | | | |0 |387 |0 |387 |465 |0 |465 |0 |465 |1 |0 |17 |
| 13-1290712. | XL REINSURANCE..... | | | | |0 |8,801 |0 |8,801 |10,561 |0 |10,561 |0 |10,561 |2 |0 |433 |
| 0999999. | Total Authorized Other U.S. Unaffiliated Insurers..... |0 |0 | ...XXX... |0 |(29) |43,196 |6,275 |36,891 |44,270 |(29) |44,299 |0 |44,299 | ...XXX... |0 |2,100 |
| Authorized Pools-Voluntary Pools, Associations or Other Similar Facilities | | | | | | | | | | | | | | | | | |
| AA-9995022 | EXCESS & CASUALTY REINSURANCE ASSOCIATION..... | | | | |0 |402 |0 |402 |482 |0 |482 |0 |482 |3 |0 |23 |
| 1199999. | Authorized Pools - Voluntary Pools, Associations or Similar F..... |0 |0 | ...XXX... |0 |0 |402 |0 |402 |482 |0 |482 |0 |482 | ...XXX... |0 |23 |
| 1499999. | Total Authorized Excluding Protected Cells..... |0 |0 | ...XXX... |0 |(29) |43,598 |6,275 |37,293 |44,752 |(29) |44,781 |0 |44,781 | ...XXX... |0 |2,123 |

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SCHEDULE F - PART 3 (Continued)
 Ceded Reinsurance as of December 31, Current Year (\$000 Omitted)
 (Credit Risk)

| ID Number from Col. 1 | Name of Reinsurer from Col. 3 | Collateral | | | | 25 Total Funds Held, Payables & Collateral | 26 Net Recoverable Net of Funds Held & Collateral | 27 Applicable Sch. F Penalty (Col. 78) | Ceded Reinsurance Credit Risk | | | | | | | | |
|---|--|---|-------------------------|---|--|---|--|---|---|---|--|--|---|--|--|---|---|
| | | 21 Multiple Beneficiary Trusts | 22 Letters of Credit | 23 Issuing or Confirming Bank Reference Number | 24 Single Beneficiary Trusts & Other Allowable Collateral | | | | 28 Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15 - 27) | 29 Stressed Recoverable (Col. 28 * 120%) | 30 Reinsurance Payable & Funds Held (Cols. 17 + 18 + 20; Not in Excess of Col. 29) | 31 Stressed Net Recoverable (Cols. 29 - 30) | 32 Total Collateral (Cols. 21 + 22 + 24; Not in Excess of Col. 31) | 33 Stressed Net Recoverable Net of Collateral Offsets (Cols. 31 - 32) | 34 Reinsurer Designation Equivalent | 35 Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34) | 36 Credit Risk on Uncollateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34) |
| Unauthorized Other Non-U.S. Insurers | | | | | | | | | | | | | | | | | |
| AA-1126623 | A.F.BEASLEY SYNDICATE NO. 0623/2623 (AFB)..... | | | | |0 |0 |0 |0 |0 |0 |0 |0 |0 |6 |0 |0 |
| AA-3194128 | ALLIED WORLD ASSURANCE COMPANY, LTD..... | | | | |0 |0 |0 |0 |0 |0 |0 |0 |0 |6 |0 |0 |
| AA-1128001 | AMLIN SYNDICATE NO 2001 (AML)..... | | | | |0 |0 |0 |0 |0 |0 |0 |0 |0 |6 |0 |0 |
| AA-3194126 | ARCH REINSURANCE LTD, BERMUDA..... | | | | |0 |0 |0 |0 |0 |0 |0 |0 |0 |6 |0 |0 |
| AA-3191352 | ASCOT REINSURANCE COMPANY LIMITED..... | | | | |0 |0 |0 |0 |0 |0 |0 |0 |0 |6 |0 |0 |
| AA-1127414 | ASCOT SYNDICATE NO. 1414 (ASC)..... | | | | |0 |0 |0 |0 |0 |0 |0 |0 |0 |6 |0 |0 |
| AA-1126609 | ATRIUM SYNDICATE NO. 0609 (AUW)..... | | | | |0 |0 |0 |0 |0 |0 |0 |0 |0 |6 |0 |0 |
| AA-1120084 | BARBICAN SYNDICATE NO. 1955 (BAR)..... | | | | |0 |0 |0 |0 |0 |0 |0 |0 |0 |6 |0 |0 |
| AA-1126004 | CANOPIUS SYNDICATE NO. 4444/0958 (CNP)..... | | | | |0 |0 |0 |0 |0 |0 |0 |0 |0 |6 |0 |0 |
| AA-1127084 | CHAUCER SYNDICATE NO. 1084 (CSL)..... | | | | |0 |0 |0 |0 |0 |0 |0 |0 |0 |6 |0 |0 |
| AA-1120157 | DALE SYNDICATE NO. 1729 (DUW)..... | | | | |0 |0 |0 |0 |0 |0 |0 |0 |0 |6 |0 |0 |
| AA-3194122 | DAVINCI REINSURANCE LIMITED (REN RE)..... | | | | |0 |0 |0 |0 |0 |0 |0 |0 |0 |6 |0 |0 |
| AA-3194101 | EVEREST REINSURANCE (BERMUDA) LTD..... | | | | |0 |0 |0 |0 |0 |0 |0 |0 |0 |6 |0 |0 |
| AA-3191204 | GOLDEN STATE RE II..... | | | | |0 |0 |0 |0 |0 |0 |0 |0 |0 |6 |0 |0 |
| AA-3190060 | HANNOVER RE (BERMUDA) LTD..... | | | | |0 |0 |0 |0 |0 |0 |0 |0 |0 |6 |0 |0 |
| AA-1340125 | HANNOVER REINSURANCE COMPANY | |256 |0001 | |254 |0 |0 |254 |305 |0 |305 |256 |49 |6 |13 |7 |
| AA-2230425 | I.R.B. INSTITUTO DE RESSEGUROS..... | |226 |0002 | |226 |133 |135 |224 |269 |0 |269 |226 |43 |6 |11 |6 |
| AA-1128987 | BRIT SYNDICATE NO. 2987 | | | | |0 |0 |0 |0 |0 |0 |0 |0 |0 |6 |0 |0 |
| AA-1129000 | MARKEL SWITZERLAND SYNDICATE NO. 3000 (MKL)..... | | | | |0 |0 |0 |0 |0 |0 |0 |0 |0 |6 |0 |0 |
| AA-1460019 | MS AMLIN G, BERMUDA..... | | | | |0 |0 |0 |0 |0 |0 |0 |0 |0 |6 |0 |0 |
| AA-1340165 | MUNCHENER RUECKVEERSICHERUNGS GESELSCHAFT | | | | |(21) |21 |0 |0 |0 |(21) |21 |0 |21 |6 |0 |3 |
| AA-3190339 | RENAISSANCE REINSURANCE LTD, BERMUDA..... | | | | |0 |0 |0 |0 |0 |0 |0 |0 |0 |6 |0 |0 |
| AA-1780048 | RENAISSANCE SYNDICATE NO. 1458 (REN)..... | | | | |0 |0 |0 |0 |0 |0 |0 |0 |0 |6 |0 |0 |
| AA-1127183 | TALBOT SYNDICATE NO 1183 (TAL)..... | | | | |0 |0 |0 |0 |0 |0 |0 |0 |0 |6 |0 |0 |
| AA-3190870 | VALIDUS REINSURANCE LTD..... | | | | |0 |0 |0 |0 |0 |0 |0 |0 |0 |6 |0 |0 |
| AA-1121575 | YASUDA FIRE & MARINE INS EUROP..... | | | | |0 |41 |41 |0 |0 |0 |0 |0 |0 |6 |0 |0 |

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SCHEDULE F - PART 3 (Continued)
 Ceded Reinsurance as of December 31, Current Year (\$000 Omitted)
 (Credit Risk)

| ID Number from Col. 1 | Name of Reinsurer from Col. 3 | Collateral | | | | 25 Total Funds Held, Payables & Collateral | 26 Net Recoverable Net of Funds Held & Collateral | 27 Applicable Sch. F Penalty (Col. 78) | Ceded Reinsurance Credit Risk | | | | | | | | |
|--------------------------|---|---|-------------------------|---|--|---|--|---|---|---|--|--|---|--|--|---|---|
| | | 21 Multiple Beneficiary Trusts | 22 Letters of Credit | 23 Issuing or Confirming Bank Reference Number | 24 Single Beneficiary Trusts & Other Allowable Collateral | | | | 28 Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15 - 27) | 29 Stressed Recoverable (Col. 28 * 120%) | 30 Reinsurance Payable & Funds Held (Cols. 17 + 18 + 20; Not in Excess of Col. 29) | 31 Stressed Net Recoverable (Cols. 29 - 30) | 32 Total Collateral (Cols. 21 + 22 + 24; Not in Excess of Col. 31) | 33 Stressed Net Recoverable Net of Collateral Offsets (Cols. 31 - 32) | 34 Reinsurer Designation Equivalent | 35 Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34) | 36 Credit Risk on Uncollateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34) |
| 2699999 | Total Unauthorized Other Non-U.S. Insurers..... |0 |482 | ...XXX... |0 |459 |195 |176 |478 |574 |(21) |595 |482 |112 | ...XXX... |24 |16 |
| 2899999 | Total Unauthorized Excluding Protected Cells..... |0 |482 | ...XXX... |0 |459 |195 |176 |478 |574 |(21) |595 |482 |112 | ...XXX... |24 |16 |
| 5799999 | Total Auth., Recip. Juris., Unauth. & Cert. Excl. Prot. Cells |0 |482 | ...XXX... |0 |430 |43,793 |6,452 |37,771 |45,326 |(50) |45,376 |482 |44,893 | ...XXX... |24 |2,139 |
| 9999999 | Totals (Sum of 5799999 and 5899999)..... |0 |482 | ...XXX... |0 |430 |43,793 |6,452 |37,771 |45,326 |(50) |45,376 |482 |44,893 | ...XXX... |24 |2,139 |

SCHEDULE F - PART 3 (Continued)
 Ceded Reinsurance as of December 31, Current Year (\$000 Omitted)
 (Aging of Ceded Reinsurance)

| ID Number from Col. 1 | Name of Reinsurer from Col. 3 | Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses | | | | | | 44 Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43 | 45 Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41 | 46 Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols. 43 - 44) | 47 Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45) | 48 Amounts Received Prior 90 Days | 49 Percentage Overdue (Col. 42 / Col. 43) | 50 Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47 / (Cols. 46 + 48)) | 51 Percentage More Than 120 Days Overdue (Col. 41 / Col. 43) | 52 Is the Amount in Col. 50 Less than 20%? (Yes or No) | 53 Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50 | |
|---|--|--|-------------------|--------------------|---------------------|---------------------|---|---|--|--|--|--|--|--|---|--|---|---|
| | | 37 | Overdue | | | | | | | | | | | | | | | 43 Total Due Cols. 37 + 42 (In Total Should Equal Cols. 7 + 8) |
| | | Current | 38 1 - 29 Days | 39 30 - 90 Days | 40 91 - 120 Days | 41 Over 120 Days | 42 Total Overdue (Cols. 38 + 39 + 40 + 41) | | | | | | | | | | | |
| Authorized Other U.S. Unaffiliated Insurers | | | | | | | | | | | | | | | | | | |
| 36-0719665. | ALLSTATE INSURANCE COMPANY..... | 9 | | 9 | 3 | 8 | 20 | 29 | | 29 | 11 | 13 | 69.8 | 26.5 | 28.1 | NO..... | 0 | |
| 74-0484030. | AMERICAN NATIONAL INS CO..... | | | | | | 0 | 0 | | 0 | 0 | | 0.0 | 0.0 | 0.0 | YES.... | 0 | |
| 06-1430254. | ARCH REINSURANCE COMPANY..... | | | | | | 0 | 0 | | 0 | 0 | | 0.0 | 0.0 | 0.0 | YES.... | 0 | |
| 13-3531373. | CERITY INSURANCE COMPANY..... | | | | | | 0 | 0 | | 0 | 0 | | 0.0 | 0.0 | 0.0 | YES.... | 0 | |
| 36-2114545. | CONTINENTAL CASUALTY COMPANY..... | | | | | | 0 | 0 | | 0 | 0 | | 0.0 | 0.0 | 0.0 | YES.... | 0 | |
| 39-0264050. | EMPLOYERS INS CO OF WAUSAU..... | | | | | | 0 | 0 | | 0 | 0 | | 0.0 | 0.0 | 0.0 | YES.... | 0 | |
| 13-2673100. | GENERAL REINSURANCE CORP..... | 57 | | | | | 0 | 57 | | 57 | 0 | 19 | 0.0 | 0.0 | 0.0 | YES.... | 0 | |
| 74-2195939. | HOUSTON CASUALTY COMPANY..... | | | | | | 0 | 0 | | 0 | 0 | | 0.0 | 0.0 | 0.0 | YES.... | 0 | |
| 31-0542366. | IOA RE, INC O/B/O CINCINNATI INSURANCE CO..... | | | | | | 0 | 0 | | 0 | 0 | | 0.0 | 0.0 | 0.0 | YES.... | 0 | |
| 30-0875959. | LAMORAK INSURANCE COMPANY..... | 3 | | 1 | | 1 | 1 | 4 | | 4 | 1 | 13 | 34.5 | 4.0 | 16.7 | YES.... | 1 | |
| 06-1481194. | MARKEL GLOBAL REINSURANCE CO..... | | | | | | 0 | 0 | | 0 | 0 | | 0.0 | 0.0 | 0.0 | YES.... | 0 | |
| 13-4924125. | MUNICH REINSURANCE AMERICA, INC..... | | | | | | 0 | 0 | | 0 | 0 | | 0.0 | 0.0 | 0.0 | YES.... | 0 | |
| 47-0698507. | ODYSSEY REINSURANCE COMPANY..... | | | | | | 0 | 0 | | 0 | 0 | | 0.0 | 0.0 | 0.0 | YES.... | 0 | |
| 25-0410420. | OLD REPUBLIC INSURANCE COMPANY..... | 6 | | 15 | 16 | 4 | 35 | 41 | | 41 | 20 | 8 | 85.7 | 41.8 | 10.2 | NO..... | 0 | |
| 41-0451140. | RELIASTAR LIFE INS CO..... | 403 | | 30 | | 1,459 | 1,489 | 1,892 | | 1,892 | 1,459 | 1,115 | 78.7 | 48.5 | 77.1 | NO..... | 0 | |
| 13-2997499. | SIRIUS AMERICA INSURANCE CO..... | | | | | | 0 | 0 | | 0 | 0 | | 0.0 | 0.0 | 0.0 | YES.... | 0 | |
| 75-1670124. | STARR INDEMNITY COMPANY..... | 1 | | 1 | 1 | 1 | 3 | 4 | | 4 | 2 | | 74.1 | 47.1 | 25.3 | NO..... | 0 | |
| 94-1517098. | TIG INSURANCE COMPANY..... | 0 | | 0 | 0 | 0 | 1 | 2 | | 2 | 1 | | 74.1 | 47.1 | 25.3 | NO..... | 0 | |
| 13-4032666. | TOKIO MARINE AMERICA INS CO..... | | | | | | 0 | 0 | | 0 | 0 | | 0.0 | 0.0 | 0.0 | YES.... | 0 | |
| 06-0566050. | TRAVELERS INDEMNITY COMPANY..... | | | | | | 0 | 0 | | 0 | 0 | | 0.0 | 0.0 | 0.0 | YES.... | 0 | |
| 13-1290712. | XL REINSURANCE..... | | | | | | 0 | 0 | | 0 | 0 | | 0.0 | 0.0 | 0.0 | YES.... | 0 | |
| 0999999. | Total Authorized Other U.S. Unaffiliated Insurers..... | 479 | 0 | 56 | 20 | 1,474 | 1,549 | 2,028 | 0 | 2,028 | 1,494 | 1,168 | 76.4 | 46.7 | 72.6 | ...XXX. | 1 | |
| Authorized Pools-Voluntary Pools, Associations or Other Similar Facilities | | | | | | | | | | | | | | | | | | |
| AA-9995022 | EXCESS & CASUALTY REINSURANCE ASSOCIATION..... | | | | | | 0 | 0 | | 0 | 0 | | 0.0 | 0.0 | 0.0 | YES.... | 0 | |
| 1199999. | Authorized Pools - Voluntary Pools, Associations or Similar F..... | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0.0 | 0.0 | ...XXX. | 0 | |
| 1499999. | Total Authorized Excluding Protected Cells..... | 479 | 0 | 56 | 20 | 1,474 | 1,549 | 2,028 | 0 | 2,028 | 1,494 | 1,168 | 76.4 | 46.7 | 72.6 | ...XXX. | 1 | |

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SCHEDULE F - PART 3 (Continued)
 Ceded Reinsurance as of December 31, Current Year (\$000 Omitted)
 (Aging of Ceded Reinsurance)

| ID Number from Col. 1 | Name of Reinsurer from Col. 3 | Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses | | | | | | 44 Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43 | 45 Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41 | 46 Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols. 43 - 44) | 47 Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45) | 48 Amounts Received Prior 90 Days | 49 Percentage Overdue (Col. 42 / Col. 43) | 50 Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47 / (Cols. 46 + 48)) | 51 Percentage More Than 120 Days Overdue (Col. 41 / Col. 43) | 52 Is the Amount in Col. 50 Less than 20%? (Yes or No) | 53 Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50 | |
|---|---|--|-------------------|--------------------|---------------------|---------------------|--|---|--|--|--|--|--|--|---|--|---|---|
| | | 37 | Overdue | | | | | | | | | | | | | | | 43 Total Due Cols. 37 + 42 (In Total Should Equal Cols. 7 + 8) |
| | | Current | 38 1 - 29 Days | 39 30 - 90 Days | 40 91 - 120 Days | 41 Over 120 Days | 42 Total Overdue (Cols. 38 + 39 + 40 +41) | | | | | | | | | | | |
| Unauthorized Other Non-U.S. Insurers | | | | | | | | | | | | | | | | | | |
| AA-1126623 | A.F.BEASLEY SYNDICATE NO. 0623/2623 (AFB)..... | | | | | | 0 | 0 | 0 | 0 | | 0.0 | 0.0 | 0.0 | 0.0 | YES... | 0 | |
| AA-3194128 | ALLIED WORLD ASSURANCE COMPANY, LTD..... | | | | | | 0 | 0 | 0 | 0 | | 0.0 | 0.0 | 0.0 | 0.0 | YES... | 0 | |
| AA-1128001 | AMLIN SYNDICATE NO 2001 (AML)..... | | | | | | 0 | 0 | 0 | 0 | | 0.0 | 0.0 | 0.0 | 0.0 | YES... | 0 | |
| AA-3194126 | ARCH REINSURANCE LTD, BERMUDA..... | | | | | | 0 | 0 | 0 | 0 | | 0.0 | 0.0 | 0.0 | 0.0 | YES... | 0 | |
| AA-3191352 | ASCOT REINSURANCE COMPANY LIMITED..... | | | | | | 0 | 0 | 0 | 0 | | 0.0 | 0.0 | 0.0 | 0.0 | YES... | 0 | |
| AA-1127414 | ASCOT SYNDICATE NO. 1414 (ASC)..... | | | | | | 0 | 0 | 0 | 0 | | 0.0 | 0.0 | 0.0 | 0.0 | YES... | 0 | |
| AA-1126609 | ATRIUM SYNDICATE NO. 0609 (AUW)..... | | | | | | 0 | 0 | 0 | 0 | | 0.0 | 0.0 | 0.0 | 0.0 | YES... | 0 | |
| AA-1120084 | BARBICAN SYNDICATE NO. 1955 (BAR)..... | | | | | | 0 | 0 | 0 | 0 | | 0.0 | 0.0 | 0.0 | 0.0 | YES... | 0 | |
| AA-1126004 | CANOPIUS SYNDICATE NO. 4444/0958 (CNP)..... | | | | | | 0 | 0 | 0 | 0 | | 0.0 | 0.0 | 0.0 | 0.0 | YES... | 0 | |
| AA-1127084 | CHAUCER SYNDICATE NO. 1084 (CSL)..... | | | | | | 0 | 0 | 0 | 0 | | 0.0 | 0.0 | 0.0 | 0.0 | YES... | 0 | |
| AA-1120157 | DALE SYNDICATE NO. 1729 (DUW)..... | | | | | | 0 | 0 | 0 | 0 | | 0.0 | 0.0 | 0.0 | 0.0 | YES... | 0 | |
| AA-3194122 | DAVINCI REINSURANCE LIMITED (REN RE)..... | | | | | | 0 | 0 | 0 | 0 | | 0.0 | 0.0 | 0.0 | 0.0 | YES... | 0 | |
| AA-3194101 | EVEREST REINSURANCE (BERMUDA) LTD..... | | | | | | 0 | 0 | 0 | 0 | | 0.0 | 0.0 | 0.0 | 0.0 | YES... | 0 | |
| AA-3191204 | GOLDEN STATE RE II..... | | | | | | 0 | 0 | 0 | 0 | | 0.0 | 0.0 | 0.0 | 0.0 | YES... | 0 | |
| AA-3190060 | HANNOVER RE (BERMUDA) LTD..... | | | | | | 0 | 0 | 0 | 0 | | 0.0 | 0.0 | 0.0 | 0.0 | YES... | 0 | |
| AA-1340125 | HANNOVER REINSURANCE COMPANY | | | | | | 0 | 0 | 0 | 0 | | 0.0 | 0.0 | 0.0 | 0.0 | YES... | 0 | |
| AA-2230425 | I.R.B. INSTITUTO DE RESSEGUROS..... | 2 | | 6 | 6 | 4 | 15 | 18 | 18 | 10 | | 86.1 | 55.4 | 22.4 | NO..... | 0 | | |
| AA-1128987 | BRIT SYNDICATE NO. 2987 | | | | | | 0 | 0 | 0 | 0 | | 0.0 | 0.0 | 0.0 | 0.0 | YES... | 0 | |
| AA-1129000 | MARKEL SWITZERLAND SYNDICATE NO. 3000 (MKL)..... | | | | | | 0 | 0 | 0 | 0 | | 0.0 | 0.0 | 0.0 | 0.0 | YES... | 0 | |
| AA-1460019 | MS AMLIN G, BERMUDA..... | | | | | | 0 | 0 | 0 | 0 | | 0.0 | 0.0 | 0.0 | 0.0 | YES... | 0 | |
| AA-1340165 | MUNCHENER RUECKVEERSICHERUNGS GESELLSCHAFT | | | | | | 0 | 0 | 0 | 0 | | 0.0 | 0.0 | 0.0 | 0.0 | YES... | 0 | |
| AA-3190339 | RENAISSANCE REINSURANCE LTD, BERMUDA..... | | | | | | 0 | 0 | 0 | 0 | | 0.0 | 0.0 | 0.0 | 0.0 | YES... | 0 | |
| AA-1780048 | RENAISSANCE SYNDICATE NO. 1458 (REN)..... | | | | | | 0 | 0 | 0 | 0 | | 0.0 | 0.0 | 0.0 | 0.0 | YES... | 0 | |
| AA-1127183 | TALBOT SYNDICATE NO 1183 (TAL)..... | | | | | | 0 | 0 | 0 | 0 | | 0.0 | 0.0 | 0.0 | 0.0 | YES... | 0 | |
| AA-3190870 | VALIDUS REINSURANCE LTD..... | | | | | | 0 | 0 | 0 | 0 | | 0.0 | 0.0 | 0.0 | 0.0 | YES... | 0 | |
| AA-1121575 | YASUDA FIRE & MARINE INS EUROP..... | 1 | | 4 | 4 | 12 | 20 | 21 | 21 | 16 | | 93.1 | 75.2 | 55.1 | NO..... | 0 | | |

24.1

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SCHEDULE F - PART 3 (Continued)
 Ceded Reinsurance as of December 31, Current Year (\$000 Omitted)
 (Aging of Ceded Reinsurance)

| ID Number from Col. 1 | Name of Reinsurer from Col. 3 | Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses | | | | | | 43 | 44 | 45 | 46 | 47 | 48 | 49 | 50 | 51 | 52 | 53 |
|--------------------------|--|--|---------------|---------------|---|---|---|--|--|--|--------------------------------------|--|--|---|--|---|-----|----|
| | | 37 | Overdue | | | | | | | | | | | | | | | |
| | | | 38 | 39 | 40 | 41 | 42 | | | | | | | | | | | |
| Current | 1 - 29 Days | 30 - 90 Days | 91 - 120 Days | Over 120 Days | Total Overdue (Cols. 38 + 39 + 40 + 41) | Total Due Cols. 37 + 42 (In Total Should Equal Cols. 7 + 8) | Total Recoverable on Paid Losses & LAE Amounts Included in Col. 43 | Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41 | Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols. 43 - 44) | Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45) | Amounts Received Prior 90 Days | Percentage Overdue (Col. 42 / Col. 43) | Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47 / (Cols. 46 + 48)) | Percentage More Than 120 Days Overdue (Col. 41 / Col. 43) | Is the Amount in Col. 50 Less than 20%? (Yes or No) | Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50 | | |
| 2699999 | Total Unauthorized Other Non-U.S. Insurers..... | 4 | 0 | 9 | 10 | 16 | 35 | 39 | 0 | 0 | 39 | 26 | 0 | 89.9 | 66.1 | 40.0 | XXX | 0 |
| 2899999 | Total Unauthorized Excluding Protected Cells..... | 4 | 0 | 9 | 10 | 16 | 35 | 39 | 0 | 0 | 39 | 26 | 0 | 89.9 | 66.1 | 40.0 | XXX | 0 |
| 5799999 | Total Auth., Recip. Juris., Unauth. & Cert. Excl. Prot. Cells..... | 483 | 0 | 65 | 31 | 1,489 | 1,585 | 2,067 | 0 | 0 | 2,067 | 1,520 | 1,168 | 76.6 | 47.0 | 72.0 | XXX | 1 |
| 9999999 | Totals (Sum of 5799999 and 5899999)..... | 483 | 0 | 65 | 31 | 1,489 | 1,585 | 2,067 | 0 | 0 | 2,067 | 1,520 | 1,168 | 76.6 | 47.0 | 72.0 | XXX | 1 |

SCHEDULE F - PART 3 (Continued)
 Ceded Reinsurance as of December 31, Current Year (\$000 Omitted)
 (Provision for Reinsurance for Certified Reinsurer)

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

Authorized Other U.S. Unaffiliated Insurers

| | | | | | | | | | | | | | | | | | | |
|-------------|--|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|
| 36-0719665. | ALLSTATE INSURANCE COMPANY..... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... |
| 74-0484030. | AMERICAN NATIONAL INS CO..... | ...XXX... | ...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... | ...XXX... |
| 13-3531373. | CERITY INSURANCE COMPANY..... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... |
| 36-2114545. | CONTINENTAL CASUALTY COMPANY..... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... |
| 39-0264050. | EMPLOYERS INS CO OF WAUSAU..... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... |
| 13-2673100. | GENERAL REINSURANCE CORP..... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... |
| 74-2195939. | HOUSTON CASUALTY COMPANY..... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... |
| 31-0542366. | IOA RE, INC O/B/O CINCINNATI INSURANCE CO..... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... |
| 30-0875959. | LAMORAK INSURANCE COMPANY..... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... |
| 06-1481194. | MARKEL GLOBAL REINSURANCE CO..... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... |
| 13-4924125. | MUNICH REINSURANCE AMERICA, INC..... | ...XXX... | ...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... | ...XXX... |
| 25-0410420. | OLD REPUBLIC INSURANCE COMPANY..... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... |
| 41-0451140. | RELIASTAR LIFE INS CO..... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... |
| 13-2997499. | SIRIUS AMERICA INSURANCE CO..... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... |
| 75-1670124. | STARR INDEMNITY COMPANY..... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... |
| 94-1517098. | TIG INSURANCE COMPANY..... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... |
| 13-4032666. | TOKIO MARINE AMERICA INS CO..... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... |
| 06-0566050. | TRAVELERS INDEMNITY COMPANY..... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... |
| 13-1290712. | XL REINSURANCE..... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... |
| 0999999. | Total Authorized Other U.S. Unaffiliated Insurers..... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... |

NONE

Authorized Pools-Voluntary Pools, Associations or Other Similar Facilities

| | | | | | | | | | | | | | | | | | | |
|------------|---|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|
| AA-9995022 | EXCESS & CASUALTY REINSURANCE ASSOCIATION..... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... |
| 1199999. | Total Authorized Pools - Voluntary Pools, Associations or Similar Facilities..... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... | ...XXX... |
| 1499999. | Total Authorized Excluding Protected Cells..... | ...XXX... | ...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 Reinsurer)

| ID Number from Col. 1 | Name of Reinsurer from Col. 3 | Provision for Certified Reinsurance | | | | | | | | | | | | | | Complete if Col. 52 = "No"; Otherwise Enter 0 | | | 69 Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col. 68; Not to Exceed Col. 63) |
|---|--|---|--|--|---|---|---|--|---|---|---|--|---|--|---|---|-----|--|---|
| | | 54 | 55 | 56 | 57 | 58 | 59 | 60 | 61 | 62 | 63 | 64 | 65 | 66 | 67 | 68 | | | |
| | | Certified Reinsurer Rating (1 through 6) | Effective Date of Certified Reinsurer Rating | Percent Collateral Required for Full Credit (0% through 100%) | Catastrophe Recoverables Qualifying for Collateral Deferral | Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57) | Dollar Amount of Collateral Required (Col. 56 * Col. 58) | Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ((Col. 20 + Col. 21 + Col. 22 + Col. 24) / Col. 58) | Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, Not to Exceed 100%) | 20% of Recoverable on Paid Losses & LAE over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%) | Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61]) | Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63) | 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%) | Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24 Not to Exceed Col. 63) | Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66) | 20% of Amount in Col. 67 | | | |
| Unauthorized Other Non-U.S. Insurers | | | | | | | | | | | | | | | | | | | |
| AA-1126623 | A.F.BEASLEY SYNDICATE NO. 0623/2623 (AFB)..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | |
| AA-3194128 | ALLIED WORLD ASSURANCE COMPANY, LTD..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | |
| AA-1128001 | AMLIN SYNDICATE NO 2001 (AML)..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | |
| AA-3194126 | ARCH REINSURANCE LTD, BERMUDA..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | |
| AA-3191352 | ASCOT REINSURANCE COMPANY LIMITED..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | |
| AA-1127414 | ASCOT SYNDICATE NO. 1414 (ASC)..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | |
| AA-1126609 | ATRIUM SYNDICATE NO. 0609 (AUW)..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | |
| AA-1120084 | BARBICAN SYNDICATE NO. 1955 (BAR)..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | |
| AA-1126004 | CANOPIUS SYNDICATE NO. 4444/0958 (CNP)..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | |
| AA-1127084 | CHAUCER SYNDICATE NO. 1084 (CSL)..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | |
| AA-1120157 | DALE SYNDICATE NO. 1729 (DUW)..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | |
| AA-3194122 | DAVINCI REINSURANCE LIMITED (REN RE)..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | |
| AA-3194101 | EVEREST REINSURANCE (BERMUDA) LTD..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | |
| AA-3191204 | GOLDEN STATE RE II..... | 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 | | |
| AA-1340125 | HANNOVER REINSURANCE COMPANY..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | |
| AA-2230425 | I.R.B. INSTITUTO DE RESSEGUROS..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | |
| AA-1128987 | BRIT SYNDICATE NO. 2987..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | |
| AA-1129000 | MARKEL SWITZERLAND SYNDICATE NO. 3000 (MKL)..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | |
| AA-1460019 | MS AMLIN G, BERMUDA..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | |
| AA-1340165 | MUNCHENER RUECKVEERSICHERUNGS GESELLSCHAFT..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | |
| AA-3190339 | RENAISSANCE REINSURANCE LTD, BERMUDA..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | |
| AA-1780048 | RENAISSANCE SYNDICATE NO. 1458 (REN)..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | |
| AA-1127183 | TALBOT SYNDICATE NO 1183 (TAL)..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | |
| AA-3190870 | VALIDUS REINSURANCE LTD..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | |
| AA-1121575 | YASUDA FIRE & MARINE INS EUROP..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | |

NONE

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SCHEDULE F - PART 3 (Continued)
 Ceded Reinsurance as of December 31, Current Year (\$000 Omitted)
 (Provision for Reinsurance for Certified Reinsurer)

| ID Number from Col. 1 | Name of Reinsurer from Col. 3 | Provision for Certified Reinsurance | | | | | | | | | | | Complete if Col. 52 = "No"; Otherwise Enter 0 | | | 69 Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col. 68; Not to Exceed Col. 63) | |
|--------------------------|--|---|--|--|---|---|---|--|---|---|---|--|---|--|---|---|-----------------------------|
| | | 54 | 55 | 56 | 57 | 58 | 59 | 60 | 61 | 62 | 63 | 64 | 65 | 66 | 67 | | 68 |
| | | Certified Reinsurer Rating (1 through 6) | Effective Date of Certified Reinsurer Rating | Percent Collateral Required for Full Credit (0% through 100%) | Catastrophe Recoverables Qualifying for Collateral Deferral | Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57) | Dollar Amount of Collateral Required (Col. 56 * Col. 58) | Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ((Col. 20 + Col. 21 + Col. 22 + Col. 24) / Col. 58) | Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, Not to Exceed 100%) | 20% of Recoverable on Paid Losses & LAE over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%) | Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61]) | Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63) | 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%) | Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24 Not to Exceed Col. 63) | Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66) | | 20% of Amount in Col. 67 |
| 2699999 | Total Unauthorized Other Non-U.S. Insurers..... |XXX..... |XXX..... |XXX..... |XXX..... |XXX..... |XXX..... |XXX..... |XXX..... |XXX..... |XXX..... |XXX..... |XXX..... |XXX..... |XXX..... |XXX..... | |
| 2899999 | Total Unauthorized Excluding Protected Cells..... |XXX..... |XXX..... |XXX..... |XXX..... |XXX..... |XXX..... |XXX..... |XXX..... |XXX..... |XXX..... |XXX..... |XXX..... |XXX..... |XXX..... |XXX..... | |
| 5799999 | Total Auth., Recip. Juris., Unauth. & Cert. Excl. Prot. Cells..... |0..... |0..... |0..... |0..... |0..... |0..... |0..... |0..... |0..... |0..... |0..... |0..... |0..... |0..... |0..... | |
| 9999999 | Totals (Sum of 5799999 and 5899999)..... |0..... |0..... |0..... |0..... |0..... |XXX..... |XXX..... |0..... |0..... |0..... |0..... |0..... |0..... |0..... |0..... | |

NONE

SCHEDULE F - PART 3 (Continued)
 Ceded Reinsurance as of December 31, Current Year (\$000 Omitted)
 (Total Provision for Reinsurance)

| ID Number from Col. 1 | Name of Reinsurer from Col. 3 | 70 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%) | Provision for Unauthorized Reinsurance | | Provision for Overdue Authorized & Reciprocal Jurisdiction Reinsurance | | Total Provision for Reinsurance | | | |
|---|--|---|--|---|---|--|---|--|---|--|
| | | | 71 Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26) | 72 Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col 16) | 73 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%)] | 74 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%) | 75 Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74) | 76 Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15) | 77 Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69) | 78 Total Provision for Reinsurance (Cols. 75 + 76 + 77) |
| Authorized Other U.S. Unaffiliated Insurers | | | | | | | | | | |
| 36-0719665 | ALLSTATE INSURANCE COMPANY..... | 2 | XXX | XXX | 0 | 76 | 76 | XXX | XXX | 76 |
| 74-0484030 | AMERICAN NATIONAL INS CO..... | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 06-1430254 | ARCH REINSURANCE COMPANY..... | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 13-3531373 | CERITY INSURANCE COMPANY..... | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 36-2114545 | CONTINENTAL CASUALTY COMPANY..... | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 39-0264050 | EMPLOYERS INS CO OF WAUSAU..... | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 13-2673100 | GENERAL REINSURANCE CORP..... | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 74-2195939 | HOUSTON CASUALTY COMPANY..... | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 31-0542366 | IOA RE, INC O/B/O CINCINNATI INSURANCE CO..... | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 30-0875959 | LAMORAK INSURANCE COMPANY..... | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 06-1481194 | MARKEL GLOBAL REINSURANCE CO..... | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 13-4924125 | MUNICH REINSURANCE AMERICA, INC..... | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 47-0698507 | ODYSSEY REINSURANCE COMPANY..... | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 25-0410420 | OLD REPUBLIC INSURANCE COMPANY..... | 4 | XXX | XXX | 0 | 104 | 104 | XXX | XXX | 104 |
| 41-0451140 | RELIASTAR LIFE INS CO..... | 292 | XXX | XXX | 0 | 5,944 | 5,944 | XXX | XXX | 5,944 |
| 13-2997499 | SIRIUS AMERICA INSURANCE CO..... | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 75-1670124 | STARR INDEMNITY COMPANY..... | 0 | XXX | XXX | 0 | 47 | 47 | XXX | XXX | 47 |
| 94-1517098 | TIG INSURANCE COMPANY..... | 0 | XXX | XXX | 0 | 104 | 104 | XXX | XXX | 104 |
| 13-4032666 | TOKIO MARINE AMERICA INS CO..... | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 06-0566050 | TRAVELERS INDEMNITY COMPANY..... | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 13-1290712 | XL REINSURANCE..... | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 0999999 | Total Authorized Other U.S. Unaffiliated Insurers..... | 299 | XXX | XXX | 0 | 6,275 | 6,275 | XXX | XXX | 6,275 |
| Authorized Pools-Voluntary Pools, Associations or Other Similar Facilities | | | | | | | | | | |
| AA-9995022 | EXCESS & CASUALTY REINSURANCE ASSOCIATION..... | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 1199999 | Authorized Pools - Voluntary Pools, Associations or Similar F..... | 0 | XXX | XXX | 0 | 0 | 0 | XXX | XXX | 0 |
| 1499999 | Total Authorized Excluding Protected Cells..... | 299 | XXX | XXX | 0 | 6,275 | 6,275 | XXX | XXX | 6,275 |

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SCHEDULE F - PART 3 (Continued)
 Ceded Reinsurance as of December 31, Current Year (\$000 Omitted)
 (Total Provision for Reinsurance)

| ID Number from Col. 1 | Name of Reinsurer from Col. 3 | 70 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%) | Provision for Unauthorized Reinsurance | | Provision for Overdue Authorized & Reciprocal Jurisdiction Reinsurance | | Total Provision for Reinsurance | | | |
|---|--|---|--|---|---|--|---|--|---|--|
| | | | 71 Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26) | 72 Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col 16) | 73 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%]) | 74 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%) | 75 Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74) | 76 Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15) | 77 Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69) | 78 Total Provision for Reinsurance (Cols. 75 + 76 + 77) |
| Unauthorized Other Non-U.S. Insurers | | | | | | | | | | |
| AA-1126623 | A.F.BEASLEY SYNDICATE NO. 0623/2623 (AFB)..... | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-3194128 | ALLIED WORLD ASSURANCE COMPANY, LTD..... | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-1128001 | AMLIN SYNDICATE NO 2001 (AML)..... | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-3194126 | ARCH REINSURANCE LTD, BERMUDA..... | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-3191352 | ASCOT REINSURANCE COMPANY LIMITED..... | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-1127414 | ASCOT SYNDICATE NO. 1414 (ASC)..... | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-1126609 | ATRIUM SYNDICATE NO. 0609 (AUW)..... | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-1120084 | BARBICAN SYNDICATE NO. 1955 (BAR)..... | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-1126004 | CANOPIUS SYNDICATE NO. 4444/0958 (CNP)..... | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-1127084 | CHAUCER SYNDICATE NO. 1084 (CSL)..... | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-1120157 | DALE SYNDICATE NO. 1729 (DUW)..... | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-3194122 | DAVINCI REINSURANCE LIMITED (REN RE)..... | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-3194101 | EVEREST REINSURANCE (BERMUDA) LTD..... | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-3191204 | GOLDEN STATE RE II..... | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-3190060 | HANNOVER RE (BERMUDA) LTD..... | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-1340125 | HANNOVER REINSURANCE COMPANY..... | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-2230425 | I.R.B. INSTITUTO DE RESSEGUROS..... | 2 | 133 | 2 | XXX | XXX | XXX | 135 | XXX | 135 |
| AA-1128987 | BRIT SYNDICATE NO. 2987..... | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-1129000 | MARKEL SWITZERLAND SYNDICATE NO. 3000 (MKL)..... | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-1460019 | MS AMLIN G, BERMUDA..... | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-1340165 | MUNCHENER RUECKVEERSICHERUNGS GESELLSCHAFT..... | 0 | 21 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-3190339 | RENAISSANCE REINSURANCE LTD, BERMUDA..... | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-1780048 | RENAISSANCE SYNDICATE NO. 1458 (REN)..... | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-1127183 | TALBOT SYNDICATE NO 1183 (TAL)..... | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-3190870 | VALIDUS REINSURANCE LTD..... | 0 | 0 | 0 | XXX | XXX | XXX | 0 | XXX | 0 |
| AA-1121575 | YASUDA FIRE & MARINE INS EUROP..... | 3 | 41 | 3 | XXX | XXX | XXX | 41 | XXX | 41 |

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SCHEDULE F - PART 3 (Continued)
 Ceded Reinsurance as of December 31, Current Year (\$000 Omitted)
 (Total Provision for Reinsurance)

| ID Number from Col. 1 | Name of Reinsurer from Col. 3 | 70 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%) | Provision for Unauthorized Reinsurance | | Provision for Overdue Authorized & Reciprocal Jurisdiction Reinsurance | | Total Provision for Reinsurance | | | |
|--------------------------|--|---|--|---|---|--|---|--|---|--|
| | | | 71 Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26) | 72 Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col 16) | 73 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%]) | 74 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%) | 75 Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74) | 76 Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15) | 77 Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69) | 78 Total Provision for Reinsurance (Cols. 75 + 76 + 77) |
| 2699999 | Total Unauthorized Other Non-U.S. Insurers..... | 5 | 195 | 5 | XXX | XXX | XXX | 176 | XXX | 176 |
| 2899999 | Total Unauthorized Excluding Protected Cells..... | 5 | 195 | 5 | XXX | XXX | XXX | 176 | XXX | 176 |
| 5799999 | Total Auth., Recip. Juris., Unauth. & Cert. Excl. Prot. Cells..... | 304 | 195 | 5 | 0 | 6,275 | 6,275 | 176 | 0 | 6,452 |
| 9999999 | Totals (Sum of 5799999 and 5899999)..... | 304 | 195 | 5 | 0 | 6,275 | 6,275 | 176 | 0 | 6,452 |

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 | 2 Letters of Credit Code | 3 American Bankers Association (ABA) Routing Number | 4 Issuing or Confirming Bank Name | 5 Letters of Credit Amount |
|---|--------------------------------|--|--|-------------------------------|
| 001 | 1 | 026008073 | Credit Agricole Corp & Investment Bank | 256 |
| 002 | 1 | 011075150 | Santander Bank | 226 |
| | | | | 482 |

SCHEDULE F - PART 5
Interrogatories for Schedule F, Part 3 (000 Omitted)

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

| 1 Name of Reinsurer | 2 Commission Rate | 3 Ceded Premium |
|------------------------|----------------------|--------------------|
| 1. Not Applicable..... | | |
| 2. | | |
| 3. | | |
| 4. | | |
| 5. | | |

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

| 1 Name of Reinsurer | 2 Total Recoverables | 3 Ceded Premiums | 4 Affiliated YES or NO |
|---------------------------------------|-------------------------|---------------------|---------------------------|
| 6. RELIASTAR LIFE INS CO |29,720 | ..... | .....NO..... |
| 7. XL REINSURANCE |8,801 | ..... | .....NO..... |
| 8. GENERAL REINSURANCE CORP |661 | ..... | .....NO..... |
| 9. EMPLOYERS INSURANCE OF WAUSAU..... |581 | ..... | .....NO..... |
| 10. OLD REPUBLIC INS CO..... |522 | ..... | .....NO..... |

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

SCHEDULE F - PART 6

Restatement of Balance Sheet to Identify Net Credit for Reinsurance

| | 1 As Reported (Net of Ceded) | 2 Restatement Adjustments | 3 Restated (Gross of Ceded) |
|--|------------------------------------|---------------------------------|-----------------------------------|
| ASSETS (Page 2, Col. 3) | | | |
| 1. Cash and invested assets (Line 12)..... | 20,261,217,620 | | 20,261,217,620 |
| 2. Premiums and considerations (Line 15)..... | 108,760,143 | | 108,760,143 |
| 3. Reinsurance recoverable on loss and loss adjustment expense payments (Line 16.1)..... | 2,067,398 | (2,067,398) | 0 |
| 4. Funds held by or deposited with reinsured companies (Line 16.2)..... | 2,540,000 | | 2,540,000 |
| 5. Other assets..... | 255,126,357 | | 255,126,357 |
| 6. Net amount recoverable from reinsurers..... | | 37,771,235 | 37,771,235 |
| 7. Protected cell assets (Line 27)..... | | | 0 |
| 8. Totals (Line 28)..... | 20,629,711,519 | 35,703,837 | 20,665,415,356 |
| LIABILITIES (Page 3) | | | |
| 9. Losses and loss adjustment expenses (Lines 1 through 3)..... | 11,717,161,044 | 42,155,390 | 11,759,316,434 |
| 10. Taxes, expenses, and other obligations (Lines 4 through 8)..... | 566,555,283 | | 566,555,283 |
| 11. Unearned premiums (Line 9)..... | 61,316,396 | | 61,316,396 |
| 12. Advance premiums (Line 10)..... | 422,188 | | 422,188 |
| 13. Dividends declared and unpaid (Line 11.1 and 11.2)..... | 119,500,000 | | 119,500,000 |
| 14. Ceded reinsurance premiums payable (net of ceding commissions) (Line 12)..... | (49,967) | | (49,967) |
| 15. Funds held by company under reinsurance treaties (Line 13)..... | | | 0 |
| 16. Amounts withheld or retained by company for account of others (Line 14)..... | 75,109,577 | | 75,109,577 |
| 17. Provision for reinsurance (Line 16)..... | 6,451,553 | (6,451,553) | 0 |
| 18. Other liabilities..... | 1,716,870,039 | | 1,716,870,039 |
| 19. Total liabilities excluding protected cell business (Line 26)..... | 14,263,336,111 | 35,703,837 | 14,299,039,949 |
| 20. Protected cell liabilities (Line 27)..... | | | 0 |
| 21. Surplus as regards policyholders (Line 37)..... | 6,366,375,408 | .XXX | 6,366,375,408 |
| 22. Totals (Line 38)..... | 20,629,711,519 | 35,703,837 | 20,665,415,357 |

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:

**Sch. H - Pt. 1
NONE**

**Sch. H - Pt. 2
NONE**

**Sch. H - Pt. 3
NONE**

**Sch. H - Pt. 4
NONE**

**Sch. H - Pt. 5
NONE**

SCHEDULE P - ANALYSIS OF LOSSES AND LOSS EXPENSES

SCHEDULE P - PART 1 - SUMMARY

(\$000 Omitted)

| Years in Which Premiums Were Earned and Losses Were Incurred | Premiums Earned | | | Loss and Loss Expense Payments | | | | | | 10 Salvage and Subrogation Received | 11 Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9) | 12 Number of Claims Reported-Direct and Assumed |
|--|-------------------------|------------|------------------------|--------------------------------|------------|---------------------------------------|------------|------------------------------|------------|--|--|--|
| | 1 Direct and Assumed | 2 Ceded | 3 Net (Cols. 1 - 2) | Loss Payments | | Defense and Cost Containment Payments | | Adjusting and Other Payments | | | | |
| | | | | 4 Direct and Assumed | 5 Ceded | 6 Direct and Assumed | 7 Ceded | 8 Direct and Assumed | 9 Ceded | | | |
| 1. Prior..... | XXX..... | XXX..... | XXX..... | 452,414 | 2,219 | 41,418 | 44 | 47,269 | | 383 | 538,838 | XXX..... |
| 2. 2011..... | 1,017,429 | 15,800 | 1,001,629 | 553,307 | | 52,860 | | 136,237 | | 5,559 | 742,404 | XXX..... |
| 3. 2012..... | 938,795 | 16,161 | 922,634 | 411,737 | | 46,582 | | 83,969 | | 2,734 | 542,288 | XXX..... |
| 4. 2013..... | 1,110,025 | 16,243 | 1,093,782 | 475,720 | | 56,906 | | 114,834 | | 3,802 | 647,460 | XXX..... |
| 5. 2014..... | 1,686,799 | 18,090 | 1,668,709 | 611,288 | | 76,894 | | 216,662 | | 5,828 | 904,844 | XXX..... |
| 6. 2015..... | 1,620,027 | 15,415 | 1,604,612 | 579,286 | | 70,265 | | 271,317 | | 6,903 | 920,868 | XXX..... |
| 7. 2016..... | 1,542,067 | 14,843 | 1,527,224 | 459,259 | | 57,293 | | 234,053 | | 5,070 | 750,605 | XXX..... |
| 8. 2017..... | 1,325,086 | 15,158 | 1,309,928 | 416,237 | | 46,122 | | 153,992 | | 3,524 | 616,351 | XXX..... |
| 9. 2018..... | 1,348,748 | 14,524 | 1,334,224 | 341,162 | | 36,970 | | 80,928 | | 2,994 | 459,060 | XXX..... |
| 10. 2019..... | 1,205,253 | 15,649 | 1,189,604 | 243,922 | | 25,145 | | 85,015 | | 487 | 354,082 | XXX..... |
| 11. 2020..... | 1,031,129 | 15,342 | 1,015,787 | 96,644 | | 7,103 | | 89,497 | | 40 | 193,244 | XXX..... |
| 12. Totals..... | XXX..... | XXX..... | XXX..... | 4,640,976 | 2,219 | 517,558 | 44 | 1,513,773 | 0 | 37,324 | 6,670,044 | XXX..... |

| | Losses Unpaid | | | | Defense and Cost Containment Unpaid | | | | Adjusting and Other Unpaid | | 23 Salvage and Subrogation Anticipated | 24 Total Net Losses and Expenses Unpaid | 25 Number of Claims Outstanding-Direct and Assumed |
|-----------------|--------------------------|-------------|--------------------------|-------------|-------------------------------------|-------------|--------------------------|-------------|----------------------------|-------------|---|--|---|
| | Case Basis | | Bulk + IBNR | | Case Basis | | Bulk + IBNR | | 21 Direct and Assumed | 22 Ceded | | | |
| | 13 Direct and Assumed | 14 Ceded | 15 Direct and Assumed | 16 Ceded | 17 Direct and Assumed | 18 Ceded | 19 Direct and Assumed | 20 Ceded | | | | | |
| 1. Prior..... | 2,429,353 | 41,743 | 2,524,435 | | | | 84,969 | 413 | 896,082 | | 5,892,683 | XXX..... | |
| 2. 2011..... | 54,730 | | 166,710 | | | | 15,522 | | 33,116 | | 270,078 | XXX..... | |
| 3. 2012..... | 86,004 | | 103,536 | | | | 16,344 | | 43,626 | | 249,510 | XXX..... | |
| 4. 2013..... | 58,112 | | 174,908 | | | | 26,003 | | 48,050 | | 307,073 | XXX..... | |
| 5. 2014..... | 89,916 | | 254,717 | | | | 10,525 | | 92,541 | | 447,699 | XXX..... | |
| 6. 2015..... | 106,763 | | 297,299 | | | | 26,013 | | 89,959 | | 520,034 | XXX..... | |
| 7. 2016..... | 117,597 | | 310,925 | | | | 34,342 | | 96,939 | | 559,803 | XXX..... | |
| 8. 2017..... | 186,820 | | 310,739 | | | | 32,473 | | 97,913 | | 627,945 | XXX..... | |
| 9. 2018..... | 251,308 | | 420,173 | | | | 43,083 | | 114,688 | | 829,252 | XXX..... | |
| 10. 2019..... | 396,583 | | 323,100 | | | | 46,231 | | 131,561 | | 897,475 | XXX..... | |
| 11. 2020..... | 437,887 | | 510,488 | | | | 53,844 | | 113,390 | | 1,115,609 | XXX..... | |
| 12. Totals..... | 4,215,073 | 41,743 | 5,397,030 | 0 | 0 | 0 | 389,349 | 413 | 1,757,865 | 0 | 11,717,161 | XXX..... | |

| | Total Losses and Loss Expenses Incurred | | | Loss and Loss Expense Percentage (Incurred/Premiums Earned) | | | Nontabular Discount | | 34 Inter-Company Pooling Participation Percentage | 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 | | 35 Losses Unpaid | 36 Loss Expenses Unpaid |
| 1. Prior.. | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | | | XXX..... | 4,912,045 | 980,638 |
| 2. 2011.. | 1,012,482 | 0 | 1,012,482 | 99.5 | 0.0 | 101.1 | | | | 221,440 | 48,638 |
| 3. 2012.. | 791,798 | 0 | 791,798 | 84.3 | 0.0 | 85.8 | | | | 189,540 | 59,970 |
| 4. 2013.. | 954,533 | 0 | 954,533 | 86.0 | 0.0 | 87.3 | | | | 233,020 | 74,053 |
| 5. 2014.. | 1,352,543 | 0 | 1,352,543 | 80.2 | 0.0 | 81.1 | | | | 344,633 | 103,066 |
| 6. 2015.. | 1,440,902 | 0 | 1,440,902 | 88.9 | 0.0 | 89.8 | | | | 404,062 | 115,972 |
| 7. 2016.. | 1,310,408 | 0 | 1,310,408 | 85.0 | 0.0 | 85.8 | | | | 428,522 | 131,281 |
| 8. 2017.. | 1,244,296 | 0 | 1,244,296 | 93.9 | 0.0 | 95.0 | | | | 497,559 | 130,386 |
| 9. 2018.. | 1,288,312 | 0 | 1,288,312 | 95.5 | 0.0 | 96.6 | | | | 671,481 | 157,771 |
| 10. 2019.. | 1,251,557 | 0 | 1,251,557 | 103.8 | 0.0 | 105.2 | | | | 719,683 | 177,792 |
| 11. 2020.. | 1,308,853 | 0 | 1,308,853 | 126.9 | 0.0 | 128.9 | | | | 948,375 | 167,234 |
| 12. Totals | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | 0 | 0 | XXX..... | 9,570,360 | 2,146,801 |

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

SCHEDULE P - PART 2 - SUMMARY

| Years in Which Losses Were Incurred | Incurred Net Losses and Defense and Cost Containment Expenses Reported at Year End (\$000 omitted) | | | | | | | | | | DEVELOPMENT | |
|-------------------------------------|--|------------|------------|------------|------------|------------|------------|------------|------------|------------|-------------|-----------|
| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 |
| | 2011 | 2012 | 2013 | 2014 | 2015 | 2016 | 2017 | 2018 | 2019 | 2020 | One Year | Two Year |
| 1. Prior..... | 11,735,481 | 11,724,339 | 11,778,210 | 11,958,728 | 11,959,009 | 11,962,381 | 11,744,929 | 11,742,595 | 11,742,538 | 11,729,126 | (13,412) | (13,469) |
| 2. 2011..... | 805,517 | 799,797 | 803,966 | 850,123 | 870,523 | 870,523 | 880,348 | 880,349 | 880,349 | 843,129 | (37,220) | (37,220) |
| 3. 2012..... | XXX | 734,642 | 739,615 | 749,957 | 749,957 | 749,957 | 687,017 | 687,017 | 687,016 | 664,203 | (22,813) | (22,814) |
| 4. 2013..... | XXX | XXX | 892,106 | 919,983 | 919,982 | 919,983 | 880,377 | 878,377 | 828,378 | 791,649 | (36,729) | (86,728) |
| 5. 2014..... | XXX | XXX | XXX | 1,360,096 | 1,339,696 | 1,339,671 | 1,269,114 | 1,228,444 | 1,098,443 | 1,043,340 | (55,103) | (185,104) |
| 6. 2015..... | XXX | XXX | XXX | XXX | 1,347,594 | 1,347,610 | 1,310,277 | 1,303,277 | 1,128,277 | 1,079,626 | (48,651) | (223,651) |
| 7. 2016..... | XXX | XXX | XXX | XXX | XXX | 1,218,507 | 1,188,607 | 1,188,607 | 1,054,940 | 979,416 | (75,524) | (209,191) |
| 8. 2017..... | XXX | XXX | XXX | XXX | XXX | XXX | 1,047,942 | 1,047,942 | 1,036,927 | 992,391 | (44,536) | (55,551) |
| 9. 2018..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 1,092,697 | 1,092,696 | 1,092,696 | 0 | (1) |
| 10. 2019..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 1,034,982 | 1,034,981 | (1) | XXX |
| 11. 2020..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 1,105,966 | XXX | XXX |
| 12. Totals..... | | | | | | | | | | | (333,989) | (833,729) |

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 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Number of Claims Closed With Loss Payment | Number of Claims Closed Without Loss Payment |
| | 2011 | 2012 | 2013 | 2014 | 2015 | 2016 | 2017 | 2018 | 2019 | 2020 | | |
| 1. Prior..... | 000 | 1,399,019 | 2,694,036 | 3,624,377 | 4,260,474 | 4,756,199 | 5,290,827 | 5,757,630 | 6,240,956 | 6,732,525 | XXX | XXX |
| 2. 2011..... | 61,606 | 194,178 | 312,163 | 391,724 | 442,594 | 493,440 | 542,039 | 573,006 | 593,794 | 606,167 | XXX | XXX |
| 3. 2012..... | XXX | 58,781 | 165,799 | 241,409 | 301,970 | 350,434 | 383,599 | 420,077 | 438,844 | 458,319 | XXX | XXX |
| 4. 2013..... | XXX | XXX | 82,040 | 191,550 | 284,448 | 358,712 | 417,695 | 470,922 | 502,938 | 532,626 | XXX | XXX |
| 5. 2014..... | XXX | XXX | XXX | 95,515 | 245,183 | 381,828 | 487,540 | 569,313 | 640,471 | 688,182 | XXX | XXX |
| 6. 2015..... | XXX | XXX | XXX | XXX | 104,590 | 249,426 | 385,208 | 503,085 | 591,629 | 649,551 | XXX | XXX |
| 7. 2016..... | XXX | XXX | XXX | XXX | XXX | 96,720 | 224,617 | 342,212 | 446,054 | 516,552 | XXX | XXX |
| 8. 2017..... | XXX | XXX | XXX | XXX | XXX | XXX | 93,708 | 225,345 | 350,879 | 462,359 | XXX | XXX |
| 9. 2018..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 99,978 | 249,824 | 378,132 | XXX | XXX |
| 10. 2019..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 101,353 | 269,067 | XXX | XXX |
| 11. 2020..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 103,747 | 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 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
| | 2011 | 2012 | 2013 | 2014 | 2015 | 2016 | 2017 | 2018 | 2019 | 2020 |
| 1. Prior..... | 5,870,561 | 4,629,973 | 3,971,778 | 3,681,441 | 3,584,370 | 3,560,928 | 3,243,549 | 3,097,133 | 2,790,375 | 2,608,991 |
| 2. 2011..... | 597,446 | 342,013 | 263,112 | 225,760 | 217,183 | 208,486 | 225,803 | 225,781 | 215,223 | 182,232 |
| 3. 2012..... | XXX | 537,342 | 381,404 | 315,514 | 290,887 | 266,330 | 183,142 | 172,074 | 161,270 | 119,880 |
| 4. 2013..... | XXX | XXX | 644,022 | 498,657 | 431,619 | 403,421 | 334,054 | 319,969 | 249,392 | 200,911 |
| 5. 2014..... | XXX | XXX | XXX | 1,064,939 | 829,137 | 726,840 | 597,969 | 502,834 | 340,375 | 265,242 |
| 6. 2015..... | XXX | XXX | XXX | XXX | 983,669 | 791,555 | 661,170 | 575,879 | 395,232 | 323,312 |
| 7. 2016..... | XXX | XXX | XXX | XXX | XXX | 921,208 | 704,371 | 611,639 | 450,153 | 345,267 |
| 8. 2017..... | XXX | XXX | XXX | XXX | XXX | XXX | 690,797 | 524,182 | 429,240 | 343,212 |
| 9. 2018..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 647,844 | 486,188 | 463,256 |
| 10. 2019..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 526,495 | 369,331 |
| 11. 2020..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 564,332 |

**Sch. P - Pt. 1A
NONE**

**Sch. P - Pt. 1B
NONE**

**Sch. P - Pt. 1C
NONE**

**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 Number of Claims Reported- Direct and Assumed | |
|---|-------------------------------|------------|---------------------------|--------------------------------|------------|--|------------|---------------------------------|------------|---|--|---|
| | 1 Direct and Assumed | 2 Ceded | 3 Net (Cols. 1 - 2) | Loss Payments | | Defense and Cost Containment Payments | | Adjusting and Other Payments | | 10 Salvage and Subrogation Received | | 11 Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9) |
| | | | | 4 Direct and Assumed | 5 Ceded | 6 Direct and Assumed | 7 Ceded | 8 Direct and Assumed | 9 Ceded | | | |
| 1. Prior..... | XXX..... | XXX..... | XXX..... | 452,414 | 2,219 | 41,418 | 44 | 47,269 | | 383 | 538,838 | XXX..... |
| 2. 2011..... | 1,017,429 | 15,800 | 1,001,629 | 553,307 | | 52,860 | | 136,237 | | 5,559 | 742,404 | 18,007 |
| 3. 2012..... | 938,795 | 16,161 | 922,634 | 411,737 | | 46,582 | | 83,969 | | 2,734 | 542,288 | 15,100 |
| 4. 2013..... | 1,110,025 | 16,243 | 1,093,782 | 475,720 | | 56,906 | | 114,834 | | 3,802 | 647,460 | 18,122 |
| 5. 2014..... | 1,686,446 | 18,090 | 1,668,356 | 611,288 | | 76,894 | | 216,662 | | 5,828 | 904,844 | 23,873 |
| 6. 2015..... | 1,619,162 | 15,415 | 1,603,747 | 579,233 | | 70,263 | | 271,317 | | 6,903 | 920,813 | 24,658 |
| 7. 2016..... | 1,540,943 | 14,843 | 1,526,100 | 459,259 | | 57,293 | | 234,053 | | 5,070 | 750,605 | 19,727 |
| 8. 2017..... | 1,324,535 | 15,158 | 1,309,377 | 416,237 | | 46,122 | | 153,992 | | 3,524 | 616,351 | 17,740 |
| 9. 2018..... | 1,348,748 | 14,524 | 1,334,224 | 341,162 | | 36,970 | | 80,928 | | 2,994 | 459,060 | 16,362 |
| 10. 2019..... | 1,205,253 | 15,649 | 1,189,604 | 243,922 | | 25,145 | | 85,015 | | 487 | 354,082 | 15,996 |
| 11. 2020..... | 1,031,129 | 15,342 | 1,015,787 | 96,644 | | 7,103 | | 89,497 | | 40 | 193,244 | 14,610 |
| 12. Totals.... | XXX..... | XXX..... | XXX..... | 4,640,923 | 2,219 | 517,556 | 44 | 1,513,773 | 0 | 37,324 | 6,669,989 | XXX..... |

| | Losses Unpaid | | | | Defense and Cost Containment Unpaid | | | | Adjusting and Other Unpaid | | 23 Salvage and Subrogation Anticipated | 24 Total Net Losses and Expenses Unpaid | 25 Number of Claims Outstanding- Direct and Assumed |
|----------------|--------------------------------|-------------|--------------------------------|-------------|-------------------------------------|-------------|--------------------------------|-------------|--------------------------------|-------------|--|---|--|
| | Case Basis | | Bulk + IBNR | | Case Basis | | Bulk + IBNR | | 21 Direct and Assumed | 22 Ceded | | | |
| | 13 Direct and Assumed | 14 Ceded | 15 Direct and Assumed | 16 Ceded | 17 Direct and Assumed | 18 Ceded | 19 Direct and Assumed | 20 Ceded | | | | | |
| 1. Prior..... | 2,429,353 | 41,743 | 2,524,435 | | | | | 84,969 | 413 | 896,082 | | 5,892,683 | 12,349 |
| 2. 2011..... | 54,730 | | 166,710 | | | | | 15,522 | | 33,116 | | 270,078 | 385 |
| 3. 2012..... | 86,004 | | 103,536 | | | | | 16,344 | | 43,626 | | 249,510 | 407 |
| 4. 2013..... | 58,112 | | 174,908 | | | | | 26,003 | | 48,050 | | 307,073 | 625 |
| 5. 2014..... | 89,916 | | 254,665 | | | | | 10,508 | | 92,541 | | 447,630 | 999 |
| 6. 2015..... | 104,421 | | 296,694 | | | | | 25,955 | | 89,959 | | 517,029 | 1,262 |
| 7. 2016..... | 117,597 | | 310,026 | | | | | 34,100 | | 96,939 | | 558,662 | 1,409 |
| 8. 2017..... | 186,820 | | 310,299 | | | | | 32,375 | | 97,913 | | 627,407 | 1,679 |
| 9. 2018..... | 251,308 | | 420,173 | | | | | 43,083 | | 114,688 | | 829,252 | 2,220 |
| 10. 2019..... | 396,583 | | 323,100 | | | | | 46,231 | | 131,561 | | 897,475 | 3,602 |
| 11. 2020..... | 437,887 | | 510,488 | | | | | 53,844 | | 113,390 | | 1,115,609 | 6,571 |
| 12. Totals.... | 4,212,731 | 41,743 | 5,395,034 | 0 | 0 | 0 | 0 | 388,934 | 413 | 1,757,865 | 0 | 11,712,408 | 31,508 |

| | Total Losses and Loss Expenses Incurred | | | Loss and Loss Expense Percentage (Incurred/Premiums Earned) | | | Nontabular Discount | | 34 Inter- Company Pooling Participation Percentage | 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 | | 35 Losses Unpaid | 36 Loss Expenses Unpaid |
| | | | | | | | | | | | |
| 1. Prior..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | | | XXX..... | 4,912,045 | 980,638 |
| 2. 2011..... | 1,012,482 | 0 | 1,012,482 | 99.5 | 0.0 | 101.1 | | | | 221,440 | 48,638 |
| 3. 2012..... | 791,798 | 0 | 791,798 | 84.3 | 0.0 | 85.8 | | | | 189,540 | 59,970 |
| 4. 2013..... | 954,533 | 0 | 954,533 | 86.0 | 0.0 | 87.3 | | | | 233,020 | 74,053 |
| 5. 2014..... | 1,352,474 | 0 | 1,352,474 | 80.2 | 0.0 | 81.1 | | | | 344,581 | 103,049 |
| 6. 2015..... | 1,437,842 | 0 | 1,437,842 | 88.8 | 0.0 | 89.7 | | | | 401,115 | 115,914 |
| 7. 2016..... | 1,309,267 | 0 | 1,309,267 | 85.0 | 0.0 | 85.8 | | | | 427,623 | 131,039 |
| 8. 2017..... | 1,243,758 | 0 | 1,243,758 | 93.9 | 0.0 | 95.0 | | | | 497,119 | 130,288 |
| 9. 2018..... | 1,288,312 | 0 | 1,288,312 | 95.5 | 0.0 | 96.6 | | | | 671,481 | 157,771 |
| 10. 2019..... | 1,251,557 | 0 | 1,251,557 | 103.8 | 0.0 | 105.2 | | | | 719,683 | 177,792 |
| 11. 2020..... | 1,308,853 | 0 | 1,308,853 | 126.9 | 0.0 | 128.9 | | | | 948,375 | 167,234 |
| 12. Totals.... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | XXX..... | 0 | 0 | XXX..... | 9,566,022 | 2,146,386 |

**Sch. P - Pt. 1E
NONE**

**Sch. P - Pt. 1F - Sn. 1
NONE**

**Sch. P - Pt. 1F - Sn. 2
NONE**

**Sch. P - Pt. 1G
NONE**

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

(\$000 omitted)

| Years in Which Premiums Were Earned and Losses Were Incurred | Premiums Earned | | | Loss and Loss Expense Payments | | | | | | 10 Salvage and Subrogation Received | 11 Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9) | 12 Number of Claims Reported-Direct and Assumed |
|--|-------------------------|---------------|------------------------|--------------------------------|-------------|---------------------------------------|-------------|------------------------------|-------------|--|--|--|
| | 1 Direct and Assumed | 2 Ceded | 3 Net (Cols. 1 - 2) | Loss Payments | | Defense and Cost Containment Payments | | Adjusting and Other Payments | | | | |
| | | | | 4 Direct and Assumed | 5 Ceded | 6 Direct and Assumed | 7 Ceded | 8 Direct and Assumed | 9 Ceded | | | |
| 1. Prior..... |XXX..... |XXX..... |XXX..... | | | | | | | |0..... |XXX..... |
| 2. 2011..... | | |0..... | | | | | | | |0..... | |
| 3. 2012..... | | |0..... | | | | | | | |0..... | |
| 4. 2013..... | | |0..... | | | | | | | |0..... | |
| 5. 2014..... |353..... | |353..... | | | | | | | |0..... | |
| 6. 2015..... |865..... | |865..... |53..... | |2..... | | | | |0..... |55..... |
| 7. 2016..... |1,124..... | |1,124..... | | | | | | | |0..... | |
| 8. 2017..... |551..... | |551..... | | | | | | | |0..... | |
| 9. 2018..... | | |0..... | | | | | | | |0..... | |
| 10. 2019..... | | |0..... | | | | | | | |0..... | |
| 11. 2020..... | | |0..... | | | | | | | |0..... | |
| 12. Totals..... |XXX..... |XXX..... |XXX..... |53..... |0..... |2..... |0..... |0..... |0..... |0..... |55..... |XXX..... |

| | Losses Unpaid | | | | Defense and Cost Containment Unpaid | | | | Adjusting and Other Unpaid | | 23 Salvage and Subrogation Anticipated | 24 Total Net Losses and Expenses Unpaid | 25 Number of Claims Outstanding-Direct and Assumed |
|-----------------|--------------------------|-------------|--------------------------|-------------|-------------------------------------|-------------|--------------------------|-------------|----------------------------|-------------|---|--|---|
| | Case Basis | | Bulk + IBNR | | Case Basis | | Bulk + IBNR | | 21 Direct and Assumed | 22 Ceded | | | |
| | 13 Direct and Assumed | 14 Ceded | 15 Direct and Assumed | 16 Ceded | 17 Direct and Assumed | 18 Ceded | 19 Direct and Assumed | 20 Ceded | | | | | |
| 1. Prior..... | | | | | | | | | | | |0..... | |
| 2. 2011..... | | | | | | | | | | | |0..... | |
| 3. 2012..... | | | | | | | | | | | |0..... | |
| 4. 2013..... | | | | | | | | | | | |0..... | |
| 5. 2014..... | | |52..... | | | |17..... | | | | |69..... | |
| 6. 2015..... |2,342..... | |605..... | | | |58..... | | | | |3,005..... |1..... |
| 7. 2016..... | | |899..... | | | |242..... | | | | |1,141..... | |
| 8. 2017..... | | |440..... | | | |98..... | | | | |538..... | |
| 9. 2018..... | | | | | | | | | | | |0..... | |
| 10. 2019..... | | | | | | | | | | | |0..... | |
| 11. 2020..... | | | | | | | | | | | |0..... | |
| 12. Totals..... |2,342..... |0..... |1,996..... |0..... |0..... |0..... |415..... |0..... |0..... |0..... |0..... |4,753..... |1..... |

| | Total Losses and Loss Expenses Incurred | | | Loss and Loss Expense Percentage (Incurred/Premiums Earned) | | | Nontabular Discount | | 34 Inter-Company Pooling Participation Percentage | 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 | | 35 Losses Unpaid | 36 Loss Expenses Unpaid |
| 1. Prior..... |XXX..... |XXX..... |XXX..... |XXX..... |XXX..... |XXX..... | | |XXX..... |0..... |0..... |
| 2. 2011..... |0..... |0..... |0..... |0.0..... |0.0..... |0.0..... | | | |0..... |0..... |
| 3. 2012..... |0..... |0..... |0..... |0.0..... |0.0..... |0.0..... | | | |0..... |0..... |
| 4. 2013..... |0..... |0..... |0..... |0.0..... |0.0..... |0.0..... | | | |0..... |0..... |
| 5. 2014..... |69..... |0..... |69..... |19.5..... |0.0..... |19.5..... | | | |52..... |17..... |
| 6. 2015..... |3,060..... |0..... |3,060..... |353.8..... |0.0..... |353.8..... | | | |2,947..... |58..... |
| 7. 2016..... |1,141..... |0..... |1,141..... |101.5..... |0.0..... |101.5..... | | | |899..... |242..... |
| 8. 2017..... |538..... |0..... |538..... |97.6..... |0.0..... |97.6..... | | | |440..... |98..... |
| 9. 2018..... |0..... |0..... |0..... |0.0..... |0.0..... |0.0..... | | | |0..... |0..... |
| 10. 2019..... |0..... |0..... |0..... |0.0..... |0.0..... |0.0..... | | | |0..... |0..... |
| 11. 2020..... |0..... |0..... |0..... |0.0..... |0.0..... |0.0..... | | | |0..... |0..... |
| 12. Totals..... |XXX..... |XXX..... |XXX..... |XXX..... |XXX..... |XXX..... |0..... |0..... |XXX..... |4,338..... |415..... |

**Sch. P - Pt. 1H - Sn. 2
NONE**

**Sch. P - Pt. 1I
NONE**

**Sch. P - Pt. 1J
NONE**

**Sch. P - Pt. 1K
NONE**

**Sch. P - Pt. 1L
NONE**

**Sch. P - Pt. 1M
NONE**

**Sch. P - Pt. 1N
NONE**

**Sch. P - Pt. 1O
NONE**

**Sch. P - Pt. 1P
NONE**

**Sch. P - Pt. 1R - Sn. 1
NONE**

**Sch. P - Pt. 1R - Sn. 2
NONE**

**Sch. P - Pt. 1S
NONE**

**Sch. P - Pt. 1T
NONE**

SCHEDULE P - PART 2A - HOMEOWNERS/FAROWNERS

| Years in Which Losses Were Incurred | Incurred Net Losses and Defense and Cost Containment Expenses Reported at Year End (\$000 omitted) | | | | | | | | | | Development | |
|-------------------------------------|--|------|------|------|------|------|------|------|------|------|-------------|----------|
| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 |
| | 2011 | 2012 | 2013 | 2014 | 2015 | 2016 | 2017 | 2018 | 2019 | 2020 | One Year | Two Year |
| 1. Prior..... | | | | | | | | | | | 0 | 0 |
| 2. 2011..... | | | | | | | | | | | 0 | 0 |
| 3. 2012..... | XXX | | | | | | | | | | 0 | 0 |
| 4. 2013..... | XXX | XXX | | | | | | | | | 0 | 0 |
| 5. 2014..... | XXX | XXX | XXX | | | | | | | | 0 | 0 |
| 6. 2015..... | XXX | XXX | XXX | XXX | | | | | | | 0 | 0 |
| 7. 2016..... | XXX | XXX | XXX | XXX | XXX | | | | | | 0 | 0 |
| 8. 2017..... | XXX | XXX | XXX | XXX | XXX | XXX | | | | | 0 | 0 |
| 9. 2018..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | | | 0 | 0 |
| 10. 2019..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | | 0 | XXX |
| 11. 2020..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | XXX | XXX |
| 12. Totals | | | | | | | | | | | 0 | 0 |

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

| | | | | | | | | | | | | |
|---------------|-----|-----|-----|-----|-----|-----|-----|-----|-----|--|-----|-----|
| 1. Prior..... | | | | | | | | | | | 0 | 0 |
| 2. 2011..... | | | | | | | | | | | 0 | 0 |
| 3. 2012..... | XXX | | | | | | | | | | 0 | 0 |
| 4. 2013..... | XXX | XXX | | | | | | | | | 0 | 0 |
| 5. 2014..... | XXX | XXX | XXX | | | | | | | | 0 | 0 |
| 6. 2015..... | XXX | XXX | XXX | XXX | | | | | | | 0 | 0 |
| 7. 2016..... | XXX | XXX | XXX | XXX | XXX | | | | | | 0 | 0 |
| 8. 2017..... | XXX | XXX | XXX | XXX | XXX | XXX | | | | | 0 | 0 |
| 9. 2018..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | | | 0 | 0 |
| 10. 2019..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | | 0 | XXX |
| 11. 2020..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | XXX | XXX |
| 12. Totals | | | | | | | | | | | 0 | 0 |

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

| | | | | | | | | | | | | |
|---------------|-----|-----|-----|-----|-----|-----|-----|-----|-----|--|-----|-----|
| 1. Prior..... | | | | | | | | | | | 0 | 0 |
| 2. 2011..... | | | | | | | | | | | 0 | 0 |
| 3. 2012..... | XXX | | | | | | | | | | 0 | 0 |
| 4. 2013..... | XXX | XXX | | | | | | | | | 0 | 0 |
| 5. 2014..... | XXX | XXX | XXX | | | | | | | | 0 | 0 |
| 6. 2015..... | XXX | XXX | XXX | XXX | | | | | | | 0 | 0 |
| 7. 2016..... | XXX | XXX | XXX | XXX | XXX | | | | | | 0 | 0 |
| 8. 2017..... | XXX | XXX | XXX | XXX | XXX | XXX | | | | | 0 | 0 |
| 9. 2018..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | | | 0 | 0 |
| 10. 2019..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | | 0 | XXX |
| 11. 2020..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | XXX | XXX |
| 12. Totals | | | | | | | | | | | 0 | 0 |

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

| | | | | | | | | | | | | |
|---------------|------------|------------|------------|------------|------------|------------|------------|------------|------------|------------|-----------|-----------|
| 1. Prior..... | 11,735,481 | 11,724,339 | 11,778,210 | 11,958,728 | 11,959,009 | 11,962,381 | 11,744,929 | 11,742,595 | 11,742,538 | 11,729,126 | (13,412) | (13,469) |
| 2. 2011..... | 805,517 | 799,797 | 803,966 | 850,123 | 870,523 | 870,523 | 880,348 | 880,349 | 880,349 | 843,129 | (37,220) | (37,220) |
| 3. 2012..... | XXX | 734,642 | 739,615 | 749,957 | 749,957 | 749,957 | 687,017 | 687,017 | 687,016 | 664,203 | (22,813) | (22,814) |
| 4. 2013..... | XXX | XXX | 892,106 | 919,983 | 919,982 | 919,983 | 880,377 | 878,377 | 828,378 | 791,649 | (36,729) | (86,728) |
| 5. 2014..... | XXX | XXX | XXX | 1,359,984 | 1,339,627 | 1,339,602 | 1,269,045 | 1,228,375 | 1,098,374 | 1,043,271 | (55,103) | (185,104) |
| 6. 2015..... | XXX | XXX | XXX | XXX | 1,347,434 | 1,344,550 | 1,307,217 | 1,300,217 | 1,125,217 | 1,076,566 | (48,651) | (223,651) |
| 7. 2016..... | XXX | XXX | XXX | XXX | XXX | 1,217,366 | 1,187,466 | 1,187,466 | 1,053,799 | 978,275 | (75,524) | (209,191) |
| 8. 2017..... | XXX | XXX | XXX | XXX | XXX | XXX | 1,047,404 | 1,047,404 | 1,036,389 | 991,853 | (44,536) | (55,551) |
| 9. 2018..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 1,092,697 | 1,092,696 | 1,092,696 | 0 | (1) |
| 10. 2019..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 1,034,982 | 1,034,981 | (1) | XXX |
| 11. 2020..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 1,105,966 | XXX | XXX |
| 12. Totals | | | | | | | | | | | (333,989) | (833,729) |

SCHEDULE P - PART 2E - COMMERCIAL MULTIPLE PERIL

| | | | | | | | | | | | | |
|---------------|-----|-----|-----|-----|-----|-----|-----|-----|-----|--|-----|-----|
| 1. Prior..... | | | | | | | | | | | 0 | 0 |
| 2. 2011..... | | | | | | | | | | | 0 | 0 |
| 3. 2012..... | XXX | | | | | | | | | | 0 | 0 |
| 4. 2013..... | XXX | XXX | | | | | | | | | 0 | 0 |
| 5. 2014..... | XXX | XXX | XXX | | | | | | | | 0 | 0 |
| 6. 2015..... | XXX | XXX | XXX | XXX | | | | | | | 0 | 0 |
| 7. 2016..... | XXX | XXX | XXX | XXX | XXX | | | | | | 0 | 0 |
| 8. 2017..... | XXX | XXX | XXX | XXX | XXX | XXX | | | | | 0 | 0 |
| 9. 2018..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | | | 0 | 0 |
| 10. 2019..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | | 0 | XXX |
| 11. 2020..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | XXX | XXX |
| 12. Totals | | | | | | | | | | | 0 | 0 |

SCHEDULE P - PART 2F - SECTION 1 - MEDICAL PROFESSIONAL LIABILITY - OCCURRENCE

| Years in Which Losses Were Incurred | Incurred Net Losses and Defense and Cost Containment Expenses Reported at Year End (\$000 omitted) | | | | | | | | | | Development | |
|-------------------------------------|--|------|------|------|------|------|------|------|------|------|-------------|----------|
| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 |
| | 2011 | 2012 | 2013 | 2014 | 2015 | 2016 | 2017 | 2018 | 2019 | 2020 | One Year | Two Year |
| 1. Prior..... | | | | | | | | | | | 0 | 0 |
| 2. 2011..... | | | | | | | | | | | 0 | 0 |
| 3. 2012..... | XXX | | | | | | | | | | 0 | 0 |
| 4. 2013..... | XXX | XXX | | | | | | | | | 0 | 0 |
| 5. 2014..... | XXX | XXX | XXX | | | | | | | | 0 | 0 |
| 6. 2015..... | XXX | XXX | XXX | XXX | | | | | | | 0 | 0 |
| 7. 2016..... | XXX | XXX | XXX | XXX | XXX | | | | | | 0 | 0 |
| 8. 2017..... | XXX | XXX | XXX | XXX | XXX | XXX | | | | | 0 | 0 |
| 9. 2018..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | | | 0 | 0 |
| 10. 2019..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | | 0 | XXX |
| 11. 2020..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | XXX | XXX |
| 12. Totals | | | | | | | | | | | 0 | 0 |

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

| | | | | | | | | | | | | |
|---------------|-----|-----|-----|-----|-----|-----|-----|-----|-----|--|-----|-----|
| 1. Prior..... | | | | | | | | | | | 0 | 0 |
| 2. 2011..... | | | | | | | | | | | 0 | 0 |
| 3. 2012..... | XXX | | | | | | | | | | 0 | 0 |
| 4. 2013..... | XXX | XXX | | | | | | | | | 0 | 0 |
| 5. 2014..... | XXX | XXX | XXX | | | | | | | | 0 | 0 |
| 6. 2015..... | XXX | XXX | XXX | XXX | | | | | | | 0 | 0 |
| 7. 2016..... | XXX | XXX | XXX | XXX | XXX | | | | | | 0 | 0 |
| 8. 2017..... | XXX | XXX | XXX | XXX | XXX | XXX | | | | | 0 | 0 |
| 9. 2018..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | | | 0 | 0 |
| 10. 2019..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | | 0 | XXX |
| 11. 2020..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | XXX | XXX |
| 12. Totals | | | | | | | | | | | 0 | 0 |

SCHEDULE P - PART 2G - SPECIAL LIABILITY (OCEAN MARINE, AIRCRAFT (ALL PERILS), BOILER & MACHINERY)

| | | | | | | | | | | | | |
|---------------|-----|-----|-----|-----|-----|-----|-----|-----|-----|--|-----|-----|
| 1. Prior..... | | | | | | | | | | | 0 | 0 |
| 2. 2011..... | | | | | | | | | | | 0 | 0 |
| 3. 2012..... | XXX | | | | | | | | | | 0 | 0 |
| 4. 2013..... | XXX | XXX | | | | | | | | | 0 | 0 |
| 5. 2014..... | XXX | XXX | XXX | | | | | | | | 0 | 0 |
| 6. 2015..... | XXX | XXX | XXX | XXX | | | | | | | 0 | 0 |
| 7. 2016..... | XXX | XXX | XXX | XXX | XXX | | | | | | 0 | 0 |
| 8. 2017..... | XXX | XXX | XXX | XXX | XXX | XXX | | | | | 0 | 0 |
| 9. 2018..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | | | 0 | 0 |
| 10. 2019..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | | 0 | XXX |
| 11. 2020..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | XXX | XXX |
| 12. Totals | | | | | | | | | | | 0 | 0 |

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

| | | | | | | | | | | | | |
|---------------|-----|-----|-----|-----|-----|-------|-------|-------|-------|-------|-----|-----|
| 1. Prior..... | | | | | | | | | | | 0 | 0 |
| 2. 2011..... | | | | | | | | | | | 0 | 0 |
| 3. 2012..... | XXX | | | | | | | | | | 0 | 0 |
| 4. 2013..... | XXX | XXX | | | | | | | | | 0 | 0 |
| 5. 2014..... | XXX | XXX | XXX | 112 | .69 | .69 | .69 | .69 | .69 | .69 | 0 | 0 |
| 6. 2015..... | XXX | XXX | XXX | XXX | 160 | 3,060 | 3,060 | 3,060 | 3,060 | 3,060 | 0 | 0 |
| 7. 2016..... | XXX | XXX | XXX | XXX | XXX | 1,141 | 1,141 | 1,141 | 1,141 | 1,141 | 0 | 0 |
| 8. 2017..... | XXX | XXX | XXX | XXX | XXX | 538 | 538 | 538 | 538 | 538 | 0 | 0 |
| 9. 2018..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 0 | 0 |
| 10. 2019..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 0 | XXX |
| 11. 2020..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 12. Totals | | | | | | | | | | | 0 | 0 |

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

| | | | | | | | | | | | | |
|---------------|-----|-----|-----|-----|-----|-----|-----|-----|-----|--|-----|-----|
| 1. Prior..... | | | | | | | | | | | 0 | 0 |
| 2. 2011..... | | | | | | | | | | | 0 | 0 |
| 3. 2012..... | XXX | | | | | | | | | | 0 | 0 |
| 4. 2013..... | XXX | XXX | | | | | | | | | 0 | 0 |
| 5. 2014..... | XXX | XXX | XXX | | | | | | | | 0 | 0 |
| 6. 2015..... | XXX | XXX | XXX | XXX | | | | | | | 0 | 0 |
| 7. 2016..... | XXX | XXX | XXX | XXX | XXX | | | | | | 0 | 0 |
| 8. 2017..... | XXX | XXX | XXX | XXX | XXX | XXX | | | | | 0 | 0 |
| 9. 2018..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | | | 0 | 0 |
| 10. 2019..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | | 0 | XXX |
| 11. 2020..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | XXX | XXX |
| 12. Totals | | | | | | | | | | | 0 | 0 |

**Sch. P - Pt. 2I
NONE**

**Sch. P - Pt. 2J
NONE**

**Sch. P - Pt. 2K
NONE**

**Sch. P - Pt. 2L
NONE**

**Sch. P - Pt. 2M
NONE**

**Sch. P - Pt. 2N
NONE**

**Sch. P - Pt. 2O
NONE**

**Sch. P - Pt. 2P
NONE**

**Sch. P - Pt. 2R - Sn. 1
NONE**

**Sch. P - Pt. 2R - Sn. 2
NONE**

**Sch. P - Pt. 2S
NONE**

**Sch. P - Pt. 2T
NONE**

SCHEDULE P - PART 3A - HOMEOWNERS/FAROWNERS

| Years in Which Losses Were Incurred | Cumulative Paid Net Losses and Defense and Cost Containment Expenses Reported at Year End (\$000 omitted) | | | | | | | | | | 11 Number of Claims Closed With Loss Payment | 12 Number of Claims Closed Without Loss Payment | |
|-------------------------------------|---|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|------------|---|--|--|
| | 1 2011 | 2 2012 | 3 2013 | 4 2014 | 5 2015 | 6 2016 | 7 2017 | 8 2018 | 9 2019 | 10 2020 | | | |
| 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

| | | | | | | | | | | | | | |
|---------------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|--|--|--|--|
| 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

| | | | | | | | | | | | | | |
|---------------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|--|--|--|--|
| 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)**

| | | | | | | | | | | | | |
|---------------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|--------|-------|
| 1. Prior..... | .000..... | 1,399,019 | 2,694,036 | 3,624,377 | 4,260,474 | 4,756,199 | 5,290,827 | 5,757,630 | 6,240,956 | 6,732,525 | 62,042 | 2,776 |
| 2. 2011..... | .61,606 | 194,178 | 312,163 | 391,724 | 442,594 | 493,440 | 542,039 | 573,006 | 593,794 | 606,167 | 16,290 | 1,332 |
| 3. 2012..... | .XXX | 58,781 | 165,799 | 241,409 | 301,970 | 350,434 | 383,599 | 420,077 | 438,844 | 458,319 | 13,493 | 1,200 |
| 4. 2013..... | .XXX | .XXX | 82,040 | 191,550 | 284,448 | 358,712 | 417,695 | 470,922 | 502,938 | 532,626 | 16,202 | 1,295 |
| 5. 2014..... | .XXX | .XXX | .XXX | 95,515 | 245,183 | 381,828 | 487,540 | 569,313 | 640,471 | 688,182 | 21,281 | 1,593 |
| 6. 2015..... | .XXX | .XXX | .XXX | .XXX | 104,590 | 249,426 | 385,208 | 503,085 | 591,629 | 649,496 | 21,426 | 1,970 |
| 7. 2016..... | .XXX | .XXX | .XXX | .XXX | .XXX | 96,720 | 224,617 | 342,212 | 446,054 | 516,552 | 16,666 | 1,652 |
| 8. 2017..... | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | 93,708 | 225,345 | 350,879 | 462,359 | 14,664 | 1,397 |
| 9. 2018..... | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | 99,978 | 249,824 | 378,132 | 13,011 | 1,131 |
| 10. 2019..... | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | 101,353 | 269,067 | 11,234 | 1,160 |
| 11. 2020..... | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | 103,747 | 6,871 | 1,168 |

SCHEDULE P - PART 3E - COMMERCIAL MULTIPLE PERIL

| | | | | | | | | | | | | |
|---------------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|--|--|--|
| 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 3F - SECTION 1 - MEDICAL PROFESSIONAL LIABILITY - OCCURRENCE

| Years in Which Losses Were Incurred | Cumulative Paid Net Losses and Defense and Cost Containment Expenses Reported at Year End (\$000 omitted) | | | | | | | | | | 11 Number of Claims Closed With Loss Payment | 12 Number of Claims Closed Without Loss Payment | |
|-------------------------------------|---|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|------------|---|--|--|
| | 1 2011 | 2 2012 | 3 2013 | 4 2014 | 5 2015 | 6 2016 | 7 2017 | 8 2018 | 9 2019 | 10 2020 | | | |
| 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 3F - SECTION 2 - MEDICAL PROFESSIONAL LIABILITY - CLAIMS-MADE

| | | | | | | | | | | | | | |
|---------------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|--|--|--|--|
| 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 3G - SPECIAL LIABILITY (OCEAN MARINE, AIRCRAFT (ALL PERILS), BOILER AND MACHINERY)

| | | | | | | | | | | | | | |
|---------------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|--|-----------|-----------|
| 1. Prior..... | .000..... | | | | | | | | | | | .XXX..... | .XXX..... |
| 2. 2011..... | | | | | | | | | | | | .XXX..... | .XXX..... |
| 3. 2012..... | .XXX..... | | | | | | | | | | | .XXX..... | .XXX..... |
| 4. 2013..... | .XXX..... | .XXX..... | | | | | | | | | | .XXX..... | .XXX..... |
| 5. 2014..... | .XXX..... | .XXX..... | .XXX..... | | | | | | | | | .XXX..... | .XXX..... |
| 6. 2015..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | | | | | | | | .XXX..... | .XXX..... |
| 7. 2016..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | | | | | | | .XXX..... | .XXX..... |
| 8. 2017..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | | | | | | .XXX..... | .XXX..... |
| 9. 2018..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | | | | | .XXX..... | .XXX..... |
| 10. 2019..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | | | | .XXX..... | .XXX..... |
| 11. 2020..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | .XXX..... | | .XXX..... | .XXX..... |

NONE

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

| | | | | | | | | | | | | | |
|---------------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|--|--|--|--|
| 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..... | | | | |

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

| | | | | | | | | | | | | | |
|---------------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|--|--|--|--|
| 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

**Sch. P - Pt. 3I
NONE**

**Sch. P - Pt. 3J
NONE**

**Sch. P - Pt. 3K
NONE**

**Sch. P - Pt. 3L
NONE**

**Sch. P - Pt. 3M
NONE**

**Sch. P - Pt. 3N
NONE**

**Sch. P - Pt. 3O
NONE**

**Sch. P - Pt. 3P
NONE**

**Sch. P - Pt. 3R - Sn. 1
NONE**

**Sch. P - Pt. 3R - Sn. 2
NONE**

**Sch. P - Pt. 3S
NONE**

**Sch. P - Pt. 3T
NONE**

STATE COMPENSATION INSURANCE FUND

SCHEDULE P - PART 4A - HOMEOWNERS/FAROWNERS

Bulk and IBNR Reserves on Net Losses and Defense and Cost Containment Expenses Reported at Year End (\$000 omitted)

| Years in Which Losses Were Incurred | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
|-------------------------------------|------|------|------|------|------|------|------|------|------|------|
| | 2011 | 2012 | 2013 | 2014 | 2015 | 2016 | 2017 | 2018 | 2019 | 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 | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
|-------------------------------------|------|------|------|------|------|------|------|------|------|------|
| | 2011 | 2012 | 2013 | 2014 | 2015 | 2016 | 2017 | 2018 | 2019 | 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 | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
|-------------------------------------|------|------|------|------|------|------|------|------|------|------|
| | 2011 | 2012 | 2013 | 2014 | 2015 | 2016 | 2017 | 2018 | 2019 | 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
(EXCLUDING EXCESS WORKERS' COMPENSATION)**

| | | | | | | | | | | |
|---------------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|
| 1. Prior..... | 5,870,561 | 4,629,973 | 3,971,778 | 3,681,441 | 3,584,370 | 3,560,928 | 3,243,549 | 3,097,133 | 2,790,375 | 2,608,991 |
| 2. 2011..... | 597,446 | 342,013 | 263,112 | 225,760 | 217,183 | 208,486 | 225,803 | 225,781 | 215,223 | 182,232 |
| 3. 2012..... | .XXX | 537,342 | 381,404 | 315,514 | 290,887 | 266,330 | 183,142 | 172,074 | 161,270 | 119,880 |
| 4. 2013..... | .XXX | .XXX | 644,022 | 498,657 | 431,619 | 403,421 | 334,054 | 319,969 | 249,392 | 200,911 |
| 5. 2014..... | .XXX | .XXX | .XXX | 1,064,827 | 829,068 | 726,771 | 597,900 | 502,765 | 340,306 | 265,173 |
| 6. 2015..... | .XXX | .XXX | .XXX | .XXX | 983,509 | 791,346 | 660,507 | 575,216 | 394,569 | 322,649 |
| 7. 2016..... | .XXX | .XXX | .XXX | .XXX | .XXX | 920,067 | 703,230 | 610,498 | 449,012 | 344,126 |
| 8. 2017..... | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | 690,259 | 523,644 | 428,702 | 342,674 |
| 9. 2018..... | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | 647,844 | 486,188 | 463,256 |
| 10. 2019..... | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | 526,495 | 369,331 |
| 11. 2020..... | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | 564,332 |

SCHEDULE P - PART 4E - COMMERCIAL MULTIPLE PERIL

| Years in Which Losses Were Incurred | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
|-------------------------------------|------|------|------|------|------|------|------|------|------|------|
| | 2011 | 2012 | 2013 | 2014 | 2015 | 2016 | 2017 | 2018 | 2019 | 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 4F - SECTION 1 - MEDICAL PROFESSIONAL LIABILITY - OCCURRENCE

Bulk and IBNR Reserves on Net Losses and Defense and Cost Containment Expenses Reported at Year End (\$000 omitted)

| Years in Which Losses Were Incurred | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
|-------------------------------------|------|------|------|------|------|------|------|------|------|------|
| | 2011 | 2012 | 2013 | 2014 | 2015 | 2016 | 2017 | 2018 | 2019 | 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 4F - SECTION 2 - MEDICAL PROFESSIONAL LIABILITY - CLAIMS-MADE

| | | | | | | | | | | |
|---------------|------|------|------|------|------|------|------|------|------|--|
| 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 4G - SPECIAL LIABILITY (OCEAN MARINE, AIRCRAFT (ALL PERILS), BOILER AND MACHINERY)

| | | | | | | | | | | |
|---------------|------|------|------|------|------|------|------|------|------|--|
| 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 4H - SECTION 1 - OTHER LIABILITY - OCCURRENCE

| | | | | | | | | | | |
|---------------|------|------|------|------|------|-------|-------|-------|-------|-------|
| 1. Prior..... | | | | | | | | | | |
| 2. 2011..... | | | | | | | | | | |
| 3. 2012..... | .XXX | | | | | | | | | |
| 4. 2013..... | .XXX | .XXX | | | | | | | | |
| 5. 2014..... | .XXX | .XXX | .XXX | 112 | 69 | 69 | 69 | 69 | 69 | 69 |
| 6. 2015..... | .XXX | .XXX | .XXX | .XXX | 160 | 209 | 663 | 663 | 663 | 663 |
| 7. 2016..... | .XXX | .XXX | .XXX | .XXX | .XXX | 1,141 | 1,141 | 1,141 | 1,141 | 1,141 |
| 8. 2017..... | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | 538 | 538 | 538 | 538 |
| 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 | |

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

| | | | | | | | | | | |
|---------------|------|------|------|------|------|------|------|------|------|--|
| 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

**Sch. P - Pt. 4I
NONE**

**Sch. P - Pt. 4J
NONE**

**Sch. P - Pt. 4K
NONE**

**Sch. P - Pt. 4L
NONE**

**Sch. P - Pt. 4M
NONE**

**Sch. P - Pt. 4N
NONE**

**Sch. P - Pt. 4O
NONE**

**Sch. P - Pt. 4P
NONE**

**Sch. P - Pt. 4R - Sn. 1
NONE**

**Sch. P - Pt. 4R - Sn. 2
NONE**

**Sch. P - Pt. 4S
NONE**

**Sch. P - Pt. 4T
NONE**

**Sch. P - Pt. 5A - Sn. 1
NONE**

**Sch. P - Pt. 5A - Sn. 2
NONE**

**Sch. P - Pt. 5A - Sn. 3
NONE**

**Sch. P - Pt. 5B - Sn. 1
NONE**

**Sch. P - Pt. 5B - Sn. 2
NONE**

**Sch. P - Pt. 5B - Sn. 3
NONE**

SCHEDULE P - PART 5C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

SECTION 1

| Years in Which Premiums Were Earned and Losses Were Incurred | Cumulative Number of Claims Closed with Loss Payment Direct and Assumed at Year End | | | | | | | | | |
|--|---|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|------------|
| | 1 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 | |

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..... | | | | | | | | | | |
| 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 | |

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..... | | | | | | | | | | |
| 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 | |

**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..... | 21,764 | 14,713 | 15,108 | 8,073 | 5,201 | 5,636 | 4,154 | 3,612 | 3,204 | 2,341 |
| 2. 2011..... | 7,462 | 11,282 | 12,826 | 13,831 | 14,478 | 15,031 | 15,499 | 15,847 | 16,129 | 16,290 |
| 3. 2012..... | XXX | 5,725 | 9,375 | 10,623 | 11,467 | 12,093 | 12,588 | 13,013 | 13,321 | 13,493 |
| 4. 2013..... | XXX | XXX | 6,919 | 11,062 | 12,603 | 13,758 | 14,613 | 15,334 | 15,850 | 16,202 |
| 5. 2014..... | XXX | XXX | XXX | 9,191 | 14,739 | 16,920 | 18,518 | 19,759 | 20,707 | 21,281 |
| 6. 2015..... | XXX | XXX | XXX | XXX | 9,445 | 15,136 | 17,557 | 19,401 | 20,733 | 21,426 |
| 7. 2016..... | XXX | XXX | XXX | XXX | XXX | 7,645 | 12,151 | 14,243 | 15,833 | 16,666 |
| 8. 2017..... | XXX | XXX | XXX | XXX | XXX | XXX | 7,415 | 11,590 | 13,537 | 14,664 |
| 9. 2018..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 7,344 | 11,284 | 13,011 |
| 10. 2019..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 7,344 | 11,234 |
| 11. 2020..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 6,871 |

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..... | 79,081 | 64,552 | 47,767 | 39,553 | 34,287 | 27,983 | 23,323 | 19,039 | 15,251 | 12,349 |
| 2. 2011..... | 7,305 | 4,852 | 3,590 | 2,737 | 2,172 | 1,652 | 1,190 | 824 | 544 | 385 |
| 3. 2012..... | XXX | 6,447 | 4,031 | 3,060 | 2,337 | 1,807 | 1,347 | 903 | 580 | 407 |
| 4. 2013..... | XXX | XXX | 7,647 | 5,166 | 3,938 | 2,921 | 2,137 | 1,422 | 959 | 625 |
| 5. 2014..... | XXX | XXX | XXX | 10,274 | 6,806 | 5,100 | 3,700 | 2,524 | 1,595 | 999 |
| 6. 2015..... | XXX | XXX | XXX | XXX | 10,669 | 6,884 | 4,907 | 3,198 | 1,950 | 1,262 |
| 7. 2016..... | XXX | XXX | XXX | XXX | XXX | 8,144 | 5,290 | 3,586 | 2,156 | 1,409 |
| 8. 2017..... | XXX | XXX | XXX | XXX | XXX | XXX | 7,079 | 4,316 | 2,669 | 1,679 |
| 9. 2018..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 6,329 | 3,722 | 2,220 |
| 10. 2019..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 6,278 | 3,602 |
| 11. 2020..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 6,571 |

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..... | 2,409 | 884 | (1,052) | 255 | 165 | (436) | (321) | (498) | (436) | (475) |
| 2. 2011..... | 15,539 | 17,201 | 17,569 | 17,773 | 17,897 | 17,961 | 17,990 | 17,988 | 17,997 | 18,007 |
| 3. 2012..... | XXX | 12,931 | 14,436 | 14,764 | 14,912 | 15,035 | 15,098 | 15,098 | 15,095 | 15,100 |
| 4. 2013..... | XXX | XXX | 15,366 | 17,303 | 17,681 | 17,871 | 17,977 | 18,011 | 18,091 | 18,122 |
| 5. 2014..... | XXX | XXX | XXX | 20,418 | 22,884 | 23,447 | 23,708 | 23,826 | 23,878 | 23,873 |
| 6. 2015..... | XXX | XXX | XXX | XXX | 21,398 | 23,733 | 24,280 | 24,498 | 24,621 | 24,658 |
| 7. 2016..... | XXX | XXX | XXX | XXX | XXX | 16,896 | 18,910 | 19,382 | 19,623 | 19,727 |
| 8. 2017..... | XXX | XXX | XXX | XXX | XXX | XXX | 15,458 | 17,202 | 17,573 | 17,740 |
| 9. 2018..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 14,533 | 16,079 | 16,362 |
| 10. 2019..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 14,583 | 15,996 |
| 11. 2020..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 14,610 |

**Sch. P - Pt. 5E - Sn. 1
NONE**

**Sch. P - Pt. 5E - Sn. 2
NONE**

**Sch. P - Pt. 5E - Sn. 3
NONE**

**Sch. P - Pt. 5F - Sn. 1A
NONE**

**Sch. P - Pt. 5F - Sn. 2A
NONE**

**Sch. P - Pt. 5F - Sn. 3A
NONE**

**Sch. P - Pt. 5F - Sn. 1B
NONE**

**Sch. P - Pt. 5F - Sn. 2B
NONE**

**Sch. P - Pt. 5F - Sn. 3B
NONE**

SCHEDULE P - PART 5H - OTHER LIABILITY - OCCURRENCE

SECTION 1A

| Years in Which Premiums Were Earned and Losses Were Incurred | Cumulative Number of Claims Closed with Loss Payment Direct and Assumed at Year End | | | | | | | | | |
|--|---|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|------------|
| | 1 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

SECTION 2A

| 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..... | | | | | | | | | | |
| 2. 2011..... | | | | | | | | | | |
| 3. 2012..... | XXX | | | | | | | | | |
| 4. 2013..... | XXX | XXX | | | | | | | | |
| 5. 2014..... | XXX | XXX | XXX | | | | | | | |
| 6. 2015..... | XXX | XXX | XXX | XXX | | | .4 | .1 | .1 | .1 |
| 7. 2016..... | XXX | XXX | XXX | XXX | XXX | | .4 | | | |
| 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 | |

SECTION 3A

| 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..... | | | | | | | | | | |
| 2. 2011..... | | | | | | | | | | |
| 3. 2012..... | XXX | | | | | | | | | |
| 4. 2013..... | XXX | XXX | | | | | | | | |
| 5. 2014..... | XXX | XXX | XXX | | | | | | | |
| 6. 2015..... | XXX | XXX | XXX | XXX | | | .4 | .1 | .1 | .1 |
| 7. 2016..... | XXX | XXX | XXX | XXX | XXX | | .4 | | | |
| 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 | |

**Sch. P - Pt. 5H - Sn. 1B
NONE**

**Sch. P - Pt. 5H - Sn. 2B
NONE**

**Sch. P - Pt. 5H - Sn. 3B
NONE**

**Sch. P - Pt. 5R - Sn. 1A
NONE**

**Sch. P - Pt. 5R - Sn. 2A
NONE**

**Sch. P - Pt. 5R - Sn. 3A
NONE**

**Sch. P - Pt. 5R - Sn. 1B
NONE**

**Sch. P - Pt. 5R - Sn. 2B
NONE**

**Sch. P - Pt. 5R - Sn. 3B
NONE**

**Sch. P - Pt. 5T - Sn. 1
NONE**

**Sch. P - Pt. 5T - Sn. 2
NONE**

**Sch. P - Pt. 5T - Sn. 3
NONE**

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

SECTION 1

| Years in Which Premiums Were Earned and Losses Were Incurred | Cumulative Premiums Earned Direct and Assumed at Year End (\$000 omitted) | | | | | | | | | | 11 Current Year Premiums Earned |
|--|---|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|------------|------------------------------------|
| | 1 2011 | 2 2012 | 3 2013 | 4 2014 | 5 2015 | 6 2016 | 7 2017 | 8 2018 | 9 2019 | 10 2020 | |
| 1. Prior..... | | | | | | | | | | | 0 |
| 2. 2011..... | | | | | | | | | | | 0 |
| 3. 2012..... | XXX | | | | | | | | | | 0 |
| 4. 2013..... | XXX | XXX | | | | | | | | | 0 |
| 5. 2014..... | XXX | XXX | XXX | | | | | | | | 0 |
| 6. 2015..... | XXX | XXX | XXX | XXX | | | | | | | 0 |
| 7. 2016..... | XXX | XXX | XXX | XXX | XXX | | | | | | 0 |
| 8. 2017..... | XXX | XXX | XXX | XXX | XXX | XXX | | | | | 0 |
| 9. 2018..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | | | 0 |
| 10. 2019..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | | 0 |
| 11. 2020..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | 0 |
| 12. Total..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 0 |
| 13. Earned Prems.(P-Pt 1) | | | | | | | | | | | XXX |

SECTION 2

| Years in Which Premiums Were Earned and Losses Were Incurred | Cumulative Premiums Earned Ceded at Year End (\$000 omitted) | | | | | | | | | | 11 Current Year Premiums Earned |
|--|--|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|------------|------------------------------------|
| | 1 2011 | 2 2012 | 3 2013 | 4 2014 | 5 2015 | 6 2016 | 7 2017 | 8 2018 | 9 2019 | 10 2020 | |
| 1. Prior..... | | | | | | | | | | | 0 |
| 2. 2011..... | | | | | | | | | | | 0 |
| 3. 2012..... | XXX | | | | | | | | | | 0 |
| 4. 2013..... | XXX | XXX | | | | | | | | | 0 |
| 5. 2014..... | XXX | XXX | XXX | | | | | | | | 0 |
| 6. 2015..... | XXX | XXX | XXX | XXX | | | | | | | 0 |
| 7. 2016..... | XXX | XXX | XXX | XXX | XXX | | | | | | 0 |
| 8. 2017..... | XXX | XXX | XXX | XXX | XXX | XXX | | | | | 0 |
| 9. 2018..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | | | 0 |
| 10. 2019..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | | 0 |
| 11. 2020..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | 0 |
| 12. Total..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 0 |
| 13. Earned Prems.(P-Pt 1) | | | | | | | | | | | XXX |

**SCHEDULE P - PART 6D - WORKERS' COMPENSATION
(EXCLUDING EXCESS WORKERS' COMPENSATION)**

SECTION 1

| Years in Which Premiums Were Earned and Losses Were Incurred | Cumulative Premiums Earned Direct and Assumed at Year End (\$000 omitted) | | | | | | | | | | 11 Current Year Premiums Earned |
|--|---|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|------------|------------------------------------|
| | 1 2011 | 2 2012 | 3 2013 | 4 2014 | 5 2015 | 6 2016 | 7 2017 | 8 2018 | 9 2019 | 10 2020 | |
| 1. Prior..... | 568,732 | 43,083 | 967 | (1,489) | 650 | 544 | 2,785 | 727 | (30) | 88 | 88 |
| 2. 2011..... | 448,697 | 937,030 | 974,554 | 987,206 | 987,295 | 987,444 | 987,657 | 987,724 | 987,933 | 987,953 | 20 |
| 3. 2012..... | XXX | 407,379 | 845,914 | 844,072 | 851,576 | 851,494 | 852,324 | 853,301 | 853,477 | 853,557 | 80 |
| 4. 2013..... | XXX | XXX | 632,999 | 1,331,634 | 1,320,998 | 1,321,011 | 1,320,008 | 1,320,943 | 1,321,424 | 1,321,840 | 416 |
| 5. 2014..... | XXX | XXX | XXX | 978,490 | 1,625,645 | 1,666,224 | 1,653,541 | 1,653,125 | 1,652,918 | 1,654,203 | 1,285 |
| 6. 2015..... | XXX | XXX | XXX | XXX | 974,399 | 1,640,263 | 1,682,902 | 1,669,419 | 1,668,510 | 1,670,043 | 1,533 |
| 7. 2016..... | XXX | XXX | XXX | XXX | XXX | 833,876 | 1,430,989 | 1,497,433 | 1,493,130 | 1,497,831 | 4,701 |
| 8. 2017..... | XXX | XXX | XXX | XXX | XXX | XXX | 694,641 | 1,324,389 | 1,313,722 | 1,316,536 | 2,814 |
| 9. 2018..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 663,749 | 1,234,209 | 1,229,115 | (5,094) |
| 10. 2019..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 650,043 | 1,098,504 | 448,461 |
| 11. 2020..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 576,825 | 576,825 |
| 12. Total..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 1,031,129 |
| 13. Earned Prems.(P-Pt 1) | 1,017,429 | 938,795 | 1,110,025 | 1,686,446 | 1,619,162 | 1,540,943 | 1,324,535 | 1,348,748 | 1,205,253 | 1,031,129 | XXX |

SECTION 2

| Years in Which Premiums Were Earned and Losses Were Incurred | Cumulative Premiums Earned Ceded at Year End (\$000 omitted) | | | | | | | | | | 11 Current Year Premiums Earned |
|--|--|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|------------|------------------------------------|
| | 1 2011 | 2 2012 | 3 2013 | 4 2014 | 5 2015 | 6 2016 | 7 2017 | 8 2018 | 9 2019 | 10 2020 | |
| 1. Prior..... | 9,202 | 558 | (14) | | | | | | | | 0 |
| 2. 2011..... | 6,599 | 11,097 | 11,696 | 11,696 | 11,696 | 11,696 | 11,696 | 11,696 | 11,696 | 11,696 | 11,696 |
| 3. 2012..... | XXX | 11,105 | 14,489 | 14,489 | 14,489 | 14,489 | 14,489 | 14,489 | 14,489 | 14,489 | 14,489 |
| 4. 2013..... | XXX | XXX | 12,274 | 12,274 | 12,274 | 12,274 | 12,274 | 12,274 | 12,274 | 12,274 | 12,274 |
| 5. 2014..... | XXX | XXX | XXX | 18,090 | 18,090 | 18,090 | 18,090 | 18,090 | 18,090 | 18,090 | 18,090 |
| 6. 2015..... | XXX | XXX | XXX | XXX | 15,415 | 15,415 | 15,415 | 15,415 | 15,415 | 15,415 | 15,415 |
| 7. 2016..... | XXX | XXX | XXX | XXX | XXX | 14,843 | 14,843 | 14,843 | 14,843 | 14,843 | 14,843 |
| 8. 2017..... | XXX | XXX | XXX | XXX | XXX | XXX | 15,158 | 15,158 | 15,158 | 15,158 | 15,158 |
| 9. 2018..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 14,524 | 14,605 | 14,605 | 14,605 |
| 10. 2019..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 15,568 | 15,568 | 15,568 |
| 11. 2020..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 15,342 | 15,342 |
| 12. Total..... | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 15,342 |
| 13. Earned Prems.(P-Pt 1) | 15,800 | 16,161 | 16,243 | 18,090 | 15,415 | 14,843 | 15,158 | 14,524 | 15,649 | 15,342 | XXX |

SCHEDULE P - PART 6E - COMMERCIAL MULTIPLE PERIL

SECTION 1

| Years in Which Premiums Were Earned and Losses Were Incurred | Cumulative Premiums Earned Direct and Assumed at Year End (\$000 omitted) | | | | | | | | | | 11 Current Year Premiums Earned |
|--|---|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|------------|------------------------------------|
| | 1 2011 | 2 2012 | 3 2013 | 4 2014 | 5 2015 | 6 2016 | 7 2017 | 8 2018 | 9 2019 | 10 2020 | |
| 1. Prior..... | | | | | | | | | | | .0 |
| 2. 2011..... | | | | | | | | | | | .0 |
| 3. 2012..... | .XXX | | | | | | | | | | .0 |
| 4. 2013..... | .XXX | .XXX | | | | | | | | | .0 |
| 5. 2014..... | .XXX | .XXX | .XXX | | | | | | | | .0 |
| 6. 2015..... | .XXX | .XXX | .XXX | .XXX | | | | | | | .0 |
| 7. 2016..... | .XXX | .XXX | .XXX | .XXX | .XXX | | | | | | .0 |
| 8. 2017..... | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | | | | | .0 |
| 9. 2018..... | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | | | | .0 |
| 10. 2019..... | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | | | .0 |
| 11. 2020..... | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | | .0 |
| 12. Total..... | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | .0 |
| 13. Earned Prems.(P-Pt 1) | | | | | | | | | | | .XXX |

SECTION 2

| Years in Which Premiums Were Earned and Losses Were Incurred | Cumulative Premiums Earned Ceded at Year End (\$000 omitted) | | | | | | | | | | 11 Current Year Premiums Earned |
|--|--|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|------------|------------------------------------|
| | 1 2011 | 2 2012 | 3 2013 | 4 2014 | 5 2015 | 6 2016 | 7 2017 | 8 2018 | 9 2019 | 10 2020 | |
| 1. Prior..... | | | | | | | | | | | .0 |
| 2. 2011..... | | | | | | | | | | | .0 |
| 3. 2012..... | .XXX | | | | | | | | | | .0 |
| 4. 2013..... | .XXX | .XXX | | | | | | | | | .0 |
| 5. 2014..... | .XXX | .XXX | .XXX | | | | | | | | .0 |
| 6. 2015..... | .XXX | .XXX | .XXX | .XXX | | | | | | | .0 |
| 7. 2016..... | .XXX | .XXX | .XXX | .XXX | .XXX | | | | | | .0 |
| 8. 2017..... | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | | | | | .0 |
| 9. 2018..... | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | | | | .0 |
| 10. 2019..... | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | | | .0 |
| 11. 2020..... | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | | .0 |
| 12. Total..... | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | .0 |
| 13. Earned Prems.(P-Pt 1) | | | | | | | | | | | .XXX |

SCHEDULE P - PART 6H - OTHER LIABILITY - OCCURRENCE

SECTION 1A

| Years in Which Premiums Were Earned and Losses Were Incurred | Cumulative Premiums Earned Direct and Assumed at Year End (\$000 omitted) | | | | | | | | | | 11 Current Year Premiums Earned |
|--|---|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|------------|------------------------------------|
| | 1 2011 | 2 2012 | 3 2013 | 4 2014 | 5 2015 | 6 2016 | 7 2017 | 8 2018 | 9 2019 | 10 2020 | |
| 1. Prior..... | | | | | | | | | | | .0 |
| 2. 2011..... | | | | | | | | | | | .0 |
| 3. 2012..... | .XXX | | | | | | | | | | .0 |
| 4. 2013..... | .XXX | .XXX | | | | | | | | | .0 |
| 5. 2014..... | .XXX | .XXX | .XXX | 353 | 700 | 751 | 751 | 751 | 751 | 751 | .0 |
| 6. 2015..... | .XXX | .XXX | .XXX | .XXX | 518 | 1,031 | 1,031 | 1,031 | 1,031 | 1,031 | .0 |
| 7. 2016..... | .XXX | .XXX | .XXX | .XXX | .XXX | 560 | 1,111 | 1,111 | 1,111 | 1,111 | .0 |
| 8. 2017..... | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | | | | | .0 |
| 9. 2018..... | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | | | | .0 |
| 10. 2019..... | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | | | .0 |
| 11. 2020..... | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | | .0 |
| 12. Total..... | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | .0 |
| 13. Earned Prems.(P-Pt 1) | | | | 353 | 865 | 1,124 | 551 | | | | .XXX |

SECTION 2A

| Years in Which Premiums Were Earned and Losses Were Incurred | Cumulative Premiums Earned Ceded at Year End (\$000 omitted) | | | | | | | | | | 11 Current Year Premiums Earned |
|--|--|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|------------|------------------------------------|
| | 1 2011 | 2 2012 | 3 2013 | 4 2014 | 5 2015 | 6 2016 | 7 2017 | 8 2018 | 9 2019 | 10 2020 | |
| 1. Prior..... | | | | | | | | | | | .0 |
| 2. 2011..... | | | | | | | | | | | .0 |
| 3. 2012..... | .XXX | | | | | | | | | | .0 |
| 4. 2013..... | .XXX | .XXX | | | | | | | | | .0 |
| 5. 2014..... | .XXX | .XXX | .XXX | | | | | | | | .0 |
| 6. 2015..... | .XXX | .XXX | .XXX | .XXX | | | | | | | .0 |
| 7. 2016..... | .XXX | .XXX | .XXX | .XXX | .XXX | | | | | | .0 |
| 8. 2017..... | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | | | | | .0 |
| 9. 2018..... | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | | | | .0 |
| 10. 2019..... | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | | | .0 |
| 11. 2020..... | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | | .0 |
| 12. Total..... | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | .XXX | .0 |
| 13. Earned Prems.(P-Pt 1) | | | | | | | | | | | .XXX |

**Sch. P - Pt. 6H - Sn. 1B
NONE**

**Sch. P - Pt. 6H - Sn. 2B
NONE**

**Sch. P - Pt. 6M - Sn. 1
NONE**

**Sch. P - Pt. 6M - Sn. 2
NONE**

**Sch. P - Pt. 6N - Sn. 1
NONE**

**Sch. P - Pt. 6N - Sn. 2
NONE**

**Sch. P - Pt. 6O - Sn. 1
NONE**

**Sch. P - Pt. 6O - Sn. 2
NONE**

**Sch. P - Pt. 6R - Sn. 1A
NONE**

**Sch. P - Pt. 6R - Sn. 2A
NONE**

**Sch. P - Pt. 6R - Sn. 1B
NONE**

**Sch. P - Pt. 6R - Sn. 2B
NONE**

SCHEDULE P - PART 7A - PRIMARY LOSS SENSITIVE CONTRACTS

(\$000 Omitted)

SECTION 1

| Schedule P - Part 1 | 1 Total Net Losses and Expenses Unpaid | 2 Net Losses and Expenses Unpaid on Loss Sensitive Contracts | 3 Loss Sensitive as Percentage of Total | 4 Total Net Premiums Written | 5 Net Premiums Written on Loss Sensitive Contracts | 6 Loss Sensitive as Percentage of Total |
|--|---|---|--|---------------------------------|---|--|
| 1. Homeowners/farmowners..... | | | 0.0 | | | 0.0 |
| 2. Private passenger auto liability/medical..... | | | 0.0 | | | 0.0 |
| 3. Commercial auto/truck liability/medical..... | | | 0.0 | | | 0.0 |
| 4. Workers' compensation..... | 11,712,408 | | 0.0 | 1,063,132 | | 0.0 |
| 5. Commercial multiple peril..... | | | 0.0 | | | 0.0 |
| 6. Medical professional liability - occurrence..... | | | 0.0 | | | 0.0 |
| 7. Medical professional liability - claims-made..... | | | 0.0 | | | 0.0 |
| 8. Special liability..... | | | 0.0 | | | 0.0 |
| 9. Other liability - occurrence..... | 4,753 | | 0.0 | | | 0.0 |
| 10. Other liability - claims-made..... | | | 0.0 | | | 0.0 |
| 11. Special property..... | | | 0.0 | | | 0.0 |
| 12. Auto physical damage..... | | | 0.0 | | | 0.0 |
| 13. Fidelity/surety..... | | | 0.0 | | | 0.0 |
| 14. Other..... | | | 0.0 | | | 0.0 |
| 15. International..... | | | 0.0 | | | 0.0 |
| 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..... | | | 0.0 | | | 0.0 |
| 20. Products liability - claims-made..... | | | 0.0 | | | 0.0 |
| 21. Financial guaranty/mortgage guaranty..... | | | 0.0 | | | 0.0 |
| 22. Warranty..... | | | 0.0 | | | 0.0 |
| 23. Totals..... | 11,717,161 | 0 | 0.0 | 1,063,132 | 0 | 0.0 |

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. 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 | |

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..... | | | | | | | | | | |
| 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 | |

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..... | | | | | | | | | | |
| 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

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..... | | | | | | | | | | |
| 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 7B - REINSURANCE LOSS SENSITIVE CONTRACTS

(\$000 Omitted)

SECTION 1

| Schedule P - Part 1 | 1 Total Net Losses and Expenses Unpaid | 2 Net Losses and Expenses Unpaid on Loss Sensitive Contracts | 3 Loss Sensitive as Percentage of Total | 4 Total Net Premiums Written | 5 Net Premiums Written on Loss Sensitive Contracts | 6 Loss Sensitive as Percentage of Total |
|--|---|---|--|---------------------------------|---|--|
| 1. Homeowners/farmowners..... | | | 0.0 | | | 0.0 |
| 2. Private passenger auto liability/medical..... | | | 0.0 | | | 0.0 |
| 3. Commercial auto/truck liability/medical..... | | | 0.0 | | | 0.0 |
| 4. Workers' compensation..... | 11,712,408 | | 0.0 | 1,063,132 | | 0.0 |
| 5. Commercial multiple peril..... | | | 0.0 | | | 0.0 |
| 6. Medical professional liability - occurrence..... | | | 0.0 | | | 0.0 |
| 7. Medical professional liability - claims-made..... | | | 0.0 | | | 0.0 |
| 8. Special liability..... | | | 0.0 | | | 0.0 |
| 9. Other liability - occurrence..... | 4,753 | | 0.0 | | | 0.0 |
| 10. Other liability - claims-made..... | | | 0.0 | | | 0.0 |
| 11. Special property..... | | | 0.0 | | | 0.0 |
| 12. Auto physical damage..... | | | 0.0 | | | 0.0 |
| 13. Fidelity/surety..... | | | 0.0 | | | 0.0 |
| 14. Other..... | | | 0.0 | | | 0.0 |
| 15. International..... | | | 0.0 | | | 0.0 |
| 16. Reinsurance - nonproportional assumed property..... | | | 0.0 | | | 0.0 |
| 17. Reinsurance - nonproportional assumed liability..... | | | 0.0 | | | 0.0 |
| 18. Reinsurance - nonproportional assumed financial lines..... | | | 0.0 | | | 0.0 |
| 19. Products liability - occurrence..... | | | 0.0 | | | 0.0 |
| 20. Products liability - claims-made..... | | | 0.0 | | | 0.0 |
| 21. Financial guaranty/mortgage guaranty..... | | | 0.0 | | | 0.0 |
| 22. Warranty..... | | | 0.0 | | | 0.0 |
| 23. Totals | 11,717,161 | 0 | 0.0 | 1,063,132 | 0 | 0.0 |

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. 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 | |

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..... | | | | | | | | | | |
| 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 | |

SCHEDULE P - PART 7B - REINSURANCE LOSS SENSITIVE CONTRACTS (continued)

SECTION 4

| Years in Which Policies Were Issued | Net Earned Premiums Reported At Year End (\$000 Omitted) | | | | | | | | | |
|-------------------------------------|--|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|------------|
| | 1 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 | |

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..... | | | | | | | | | | |
| 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 | |

SECTION 6

| Years in Which Policies Were Issued | Incurred Adjustable Commissions 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 | |

SECTION 7

| Years in Which Policies Were Issued | Reserves For Commission Adjustments 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 | |

STATE COMPENSATION INSURANCE FUND

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 be included.
- 1.1 Does the company issue Medical Professional Liability Claims-Made insurance policies that provide tail (also known as an extended reporting endorsement, or "ERE") benefits in the event of Death, Disability, or Retirement (DDR) at a reduced charge or at no additional cost? Yes [] No [X]
 If the answer to question 1.1 is "no", leave the following questions blank. If the answer to question 1.1 is "yes", please answer the following questions.
- 1.2 What is the total amount of the reserve for that provision (DDR reserve), as reported, explicitly or not, elsewhere in this statement (in dollars)?
- 1.3 Does the company report any DDR reserve as Unearned Premium Reserve per SSAP #65? Yes [] No []
- 1.4 Does the company report any DDR reserve as loss or loss adjustment expense reserve? Yes [] No []
- 1.5 If the company reports DDR reserve as Unearned Premium Reserve, does that amount match the figure on the Underwriting and Investment Exhibit, Part 1A - Recapitulation of all Premiums (Page 7) Column 2, Lines 11.1 plus 11.2? Yes [] No [] N/A[]
- 1.6 If the company reports DDR reserve as loss or loss adjustment expense reserve, please complete the following table corresponding to where these reserves are reported in Schedule P:

| Years in Which Premiums Were Earned and Losses Were Incurred | | DDR Reserve Included in Schedule P, Part 1F, Medical Professional Liability Column 24: Total Net Losses and Expenses Unpaid | |
|--|-------------|---|-----------------------------|
| | | 1 Section 1: Occurrence | 2 Section 2: Claims-Made |
| 1.601 | Prior..... | ..... | ..... |
| 1.602 | 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..... | 0 | 0 |

2. The definition of allocated loss adjustment expenses (ALAE) and, therefore, unallocated loss adjustment expenses (ULAE) was changed effective January 1, 1998. This change in definition applies to both paid and unpaid expenses. Are these expenses (now reported as "Defense and Cost Containment" and "Adjusting and Other") reported in compliance with these definitions in this statement? Yes [X] No []
3. The Adjusting and Other expense payments and reserves should be allocated to the years in which the losses were incurred based on the number of claims reported, closed and outstanding in those years. When allocating Adjusting and Other expense between companies in a group or a pool, the Adjusting and Other expense should be allocated in the same percentage used for the loss amounts and the claim counts. For reinsurers, Adjusting and Other expense assumed should be reported according to the reinsurance contract. For Adjusting and Other expense incurred by reinsurers, or in those situations where suitable claim count information is not available, Adjusting and Other expense should be allocated by a reasonable method determined by the company and described in Interrogatory 7, below. Are they so reported in this statement? Yes [X] No []

4. Do any lines in Schedule P include reserves that are reported gross of any discount to present value of future payments, and that are reported net of such discounts on Page 10? Yes [] No [X]
- If yes, proper disclosure must be made in the Notes to Financial Statements, as specified in the Instructions. Also, the discounts must be reported in Schedule P - Part 1, Columns 32 and 33.

Schedule P must be completed gross of non-tabular discounting. Work papers relating to discount calculations must be available for examination upon request.

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

5. What were the net premiums in force at the end of the year for: (in thousands of dollars)
- 5.1 Fidelity
- 5.2 Surety

6. Claim count information is reported per claim or per claimant. (Indicate which). PER CLAIM
- If not the same in all years, explain in Interrogatory 7.

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

Interrogatory #3: The method to allocate paid unallocated loss adjustment expenses (ULAE) by accident year (AY) has been based both on counts and loss payments. Prior to 2007 allocation was based on claims closed with payment. From 2007-2013 allocation was based on gross paid losses. From 2014 to 2016 allocation was based on a weighted average of incremental claims reported during the calendar year, incremental claims closed during the calendar year and outstanding claims. Beginning in 2017 the allocation is based a weighted average of incremental claims reported during the calendar year and outstanding claims.

Interrogatory #7.1, please refer to part B of Note 25 of the Financial Statement.

STATE COMPENSATION INSURANCE FUND 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 | | 4 Dividends Paid or Credited to Policyholders on Direct Business | 5 Direct Losses Paid (Deducting Salvage) | 6 Direct Losses Incurred | 7 Direct Losses Unpaid | 8 Finance and Service Charges not Included in Premiums | 9 Direct Premiums Written for Federal Purchasing Groups (Incl. in Col. 2) |
|-------------------------------------|------------------------|--|-----------------------------|---|---|-----------------------------|---------------------------|---|--|
| | | 2 Direct Premiums Written | 3 Direct Premiums Earned | | | | | | |
| 1. Alabama.....AL | N | | | | | | | | |
| 2. Alaska.....AK | N | | | | | | | | |
| 3. Arizona.....AZ | N | | | | | | | | |
| 4. Arkansas.....AR | N | | | | | | | | |
| 5. California.....CA | L | 1,076,840,447 | 1,029,658,251 | 141,040,799 | 1,114,231,272 | 714,856,078 | 9,612,102,319 | | |
| 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 | N | | | | | | | | |
| 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. US Virgin Islands.....VI | N | | | | | | | | |
| 56. Northern Mariana Islands.....MP | N | | | | | | | | |
| 57. Canada.....CAN | N | | | | | | | | |
| 58. Aggregate Other Alien.....OT | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 59. Totals..... | XXX | 1,076,840,447 | 1,029,658,251 | 141,040,799 | 1,114,231,272 | 714,856,078 | 9,612,102,319 | 0 | 0 |

DETAILS OF WRITE-INS

| | | | | | | | | | |
|--|-----|---|---|---|---|---|---|---|---|
| 58001..... | XXX | | | | | | | | |
| 58002..... | XXX | | | | | | | | |
| 58003..... | XXX | | | | | | | | |
| 58998. Summary of remaining write-ins for Line 58 from overflow page | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above) | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

(a) Active Status Counts:

| | |
|---|---|
| L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... | 1 |
| E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - See DSLI)..... | 0 |
| D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile..... | 0 |

| | |
|---|----|
| R - Registered - Non-domiciled RRGs..... | 0 |
| Q - Qualified - Qualified or accredited reinsurer..... | 0 |
| N - None of the above - Not allowed to write business in the state..... | 56 |

(b) Explanation of Basis of Allocation of Premiums by States, etc.

STATE COMPENSATION INSURANCE FUND

SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

| States, Etc. | Direct Business Only | | | | | Totals |
|-------------------------------------|-------------------------------------|--|--|---|--------------------------------|--------|
| | 1 Life (Group and Individual) | 2 Annuities (Group and Individual) | 3 Disability Income (Group and Individual) | 4 Long-Term Care (Group and Individual) | 5 Deposit-Type Contracts | |
| 1. Alabama.....AL | | | | | | 0 |
| 2. Alaska.....AK | | | | | | 0 |
| 3. Arizona.....AZ | | | | | | 0 |
| 4. Arkansas.....AR | | | | | | 0 |
| 5. California.....CA | | | | | | 0 |
| 6. Colorado.....CO | | | | | | 0 |
| 7. Connecticut.....CT | | | | | | 0 |
| 8. Delaware.....DE | | | | | | 0 |
| 9. District of Columbia.....DC | | | | | | 0 |
| 10. Florida.....FL | | | | | | 0 |
| 11. Georgia.....GA | | | | | | 0 |
| 12. Hawaii.....HI | | | | | | 0 |
| 13. Idaho.....ID | | | | | | 0 |
| 14. Illinois.....IL | | | | | | 0 |
| 15. Indiana.....IN | | | | | | 0 |
| 16. Iowa.....IA | | | | | | 0 |
| 17. Kansas.....KS | | | | | | 0 |
| 18. Kentucky.....KY | | | | | | 0 |
| 19. Louisiana.....LA | | | | | | 0 |
| 20. Maine.....ME | | | | | | 0 |
| 21. Maryland.....MD | | | | | | 0 |
| 22. Massachusetts.....MA | | | | | | 0 |
| 23. Michigan.....MI | | | | | | 0 |
| 24. Minnesota.....MN | | | | | | 0 |
| 25. Mississippi.....MS | | | | | | 0 |
| 26. Missouri.....MO | | | | | | 0 |
| 27. Montana.....MT | | | | | | 0 |
| 28. Nebraska.....NE | | | | | | 0 |
| 29. Nevada.....NV | | | | | | 0 |
| 30. New Hampshire.....NH | | | | | | 0 |
| 31. New Jersey.....NJ | | | | | | 0 |
| 32. New Mexico.....NM | | | | | | 0 |
| 33. New York.....NY | | | | | | 0 |
| 34. North Carolina.....NC | | | | | | 0 |
| 35. North Dakota.....ND | | | | | | 0 |
| 36. Ohio.....OH | | | | | | 0 |
| 37. Oklahoma.....OK | | | | | | 0 |
| 38. Oregon.....OR | | | | | | 0 |
| 39. Pennsylvania.....PA | | | | | | 0 |
| 40. Rhode Island.....RI | | | | | | 0 |
| 41. South Carolina.....SC | | | | | | 0 |
| 42. South Dakota.....SD | | | | | | 0 |
| 43. Tennessee.....TN | | | | | | 0 |
| 44. Texas.....TX | | | | | | 0 |
| 45. Utah.....UT | | | | | | 0 |
| 46. Vermont.....VT | | | | | | 0 |
| 47. Virginia.....VA | | | | | | 0 |
| 48. Washington.....WA | | | | | | 0 |
| 49. West Virginia.....WV | | | | | | 0 |
| 50. Wisconsin.....WI | | | | | | 0 |
| 51. Wyoming.....WY | | | | | | 0 |
| 52. American Samoa.....AS | | | | | | 0 |
| 53. Guam.....GU | | | | | | 0 |
| 54. Puerto Rico.....PR | | | | | | 0 |
| 55. US Virgin Islands.....VI | | | | | | 0 |
| 56. Northern Mariana Islands.....MP | | | | | | 0 |
| 57. Canada.....CAN | | | | | | 0 |
| 58. Aggregate Other Alien.....OT | | | | | | 0 |
| 59. Totals..... | 0 | 0 | 0 | 0 | 0 | 0 |

NONE

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

PART 1 – ORGANIZATIONAL CHART

None

Sch. Y - Pt. 1A
NONE

Sch. Y - Pt. 2
NONE

STATE COMPENSATION INSURANCE FUND 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.

MARCH FILING

| | Responses |
|--|------------------|
| 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 the 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? | NO |
|---|----|

JUNE FILING

| | |
|---|-----|
| 9. Will an audited financial report be filed by June 1? | YES |
| 10. Will Accountants Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1? | YES |

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? | YES |
|---|-----|

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

If the supplement is required of your company but is not 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 Supplement A to Schedule T (Medical Professional Liability 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 Exhibit 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? | YES |
| 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 domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1? | NO |
| 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 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 1? | NO |
| 36. Will the Adjustments to the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit (if required) be filed with state of domicile and the NAIC by April 1? | NO |
| 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 |
|--|-----|

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.

EXPLANATION:

BAR CODE:

- 1.
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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.

35. The data for this supplement is not required to be filed.



36. The data for this supplement is not required to be filed.



37. The data for this supplement is not required to be filed.



38.

Overflow Page for Write-Ins

Additional Write-ins for Assets:

| | Current Statement Date | | | 4 December 31, Prior Year Net Admitted Assets |
|---|------------------------|----------------------------|--|--|
| | 1 Assets | 2 Nonadmitted Assets | 3 Net Admitted Assets (Cols. 1 - 2) | |
| 2504. Fund Deposit Held by Others..... | 4,770,000 | 4,770,000 | 0 | |
| 2505. Prepaid IT..... | 13,865,487 | 13,865,487 | 0 | |
| 2506. Miscellaneous..... | 143,378 | 143,378 | 0 | |
| 2597. Summary of remaining write-ins for Line 25..... | 18,778,865 | 18,778,865 | 0 | 0 |

Additional Write-ins for Liabilities:

| | 1 Current Year | 2 Prior Year |
|--|-------------------|-----------------|
| 2504. Prepaid Rent Liability..... | | 36,057 |
| 2505. Deposit Liability..... | 13,504,514 | 73,703,575 |
| 2506. Unfunded Other Postemployment Benefit Liability..... | 1,846,718,963 | 1,721,687,406 |
| 2507. Other General Liability..... | 7,290,822 | 1,778,106 |
| 2508. Premium Deficiency Reserve..... | 14,700,000 | |
| 2597. Summary of remaining write-ins for Line 25..... | 1,882,214,299 | 1,797,205,143 |

Additional Write-ins for Underwriting and Investment Exhibit-Part 3:

| | 1 Loss Adjustment Expenses | 2 Other Underwriting Expenses | 3 Investment Expenses | 4 Total |
|--|----------------------------------|--|-----------------------------|---------------|
| 2404. Temporary Consultant..... | 222,165 | 255,174 | 27,443 | 504,782 |
| 2405. Income From Adjusting Service for Contracts..... | (78,593,773) | (90,287,838) | (9,708,159) | (178,589,771) |
| 2406. Bank Fees..... | 2,348,350 | 2,712,154 | 290,076 | 5,350,580 |
| 2407. Miscellaneous Income Expenses..... | (922,701) | (1,061,879) | (113,975) | (2,098,555) |
| 2408. Essential Business and Safety Protocol..... | | 43,931,682 | | 43,931,682 |
| 2497. Summary of remaining write-ins for Line 24..... | (76,945,960) | (44,450,706) | (9,504,616) | (130,901,282) |

Additional Write-ins for Nonadmitted Assets:

| | 1 Current Year Total Nonadmitted Assets | 2 Prior Year Total Nonadmitted Assets | 3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1) |
|---|---|---|---|
| 2504. Miscellaneous..... | 143,378 | | (143,378) |
| 2597. Summary of remaining write-ins for Line 25..... | 143,378 | 0 | (143,378) |

Overflow Page for Write-Ins

NONE

SUMMARY INVESTMENT SCHEDULE

| Investment Categories | Gross Investment Holdings | | Admitted Assets as Reported in the Annual Statement | | | |
|--|---------------------------|---|---|--|--------------------------------------|---|
| | 1 Amount | 2 Percentage of Column 1 Line 13 | 3 Amount | 4 Securities Lending Reinvested Collateral Amount | 5 Total (Col. 3 + 4) Amount | 6 Percentage of Column 5 Line 13 |
| 1. Long-Term Bonds (Schedule D, Part 1): | | | | | | |
| 1.01 U.S. Governments..... | 612,650,299 | 3.0 | 612,650,299 | | 612,650,299 | 3.0 |
| 1.02 All Other Governments..... | 15,578,290 | 0.1 | 15,578,290 | | 15,578,290 | 0.1 |
| 1.03 U.S. States, Territories and Possessions, etc., Guaranteed..... | 194,877,252 | 1.0 | 194,877,252 | | 194,877,252 | 1.0 |
| 1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed..... | 506,325,577 | 2.5 | 506,325,577 | | 506,325,577 | 2.5 |
| 1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed..... | 8,667,523,611 | 42.8 | 8,667,523,611 | | 8,667,523,611 | 42.8 |
| 1.06 Industrial and Miscellaneous..... | 8,979,750,291 | 44.3 | 8,979,750,291 | | 8,979,750,291 | 44.3 |
| 1.07 Hybrid Securities..... | | 0.0 | | | 0 | 0.0 |
| 1.08 Parent, Subsidiaries and Affiliates..... | | 0.0 | | | 0 | 0.0 |
| 1.09 SVO Identified Funds..... | | 0.0 | | | 0 | 0.0 |
| 1.10 Unaffiliated Bank Loans..... | | 0.0 | | | 0 | 0.0 |
| 1.11 Total Long-Term Bonds..... | 18,976,705,319 | 93.7 | 18,976,705,319 | 0 | 18,976,705,319 | 93.7 |
| 2. Preferred Stocks (Schedule D, Part 2, Section 1): | | | | | | |
| 2.01 Industrial and Misc. (Unaffiliated)..... | | 0.0 | | | 0 | 0.0 |
| 2.02 Parent, Subsidiaries and Affiliates..... | | 0.0 | | | 0 | 0.0 |
| 2.03 Total Preferred Stock..... | 0 | 0.0 | 0 | 0 | 0 | 0.0 |
| 3. Common Stocks (Schedule D, Part 2, Section 2): | | | | | | |
| 3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated)..... | 877,265,821 | 4.3 | 877,265,821 | | 877,265,821 | 4.3 |
| 3.02 Industrial and Miscellaneous Other (Unaffiliated)..... | 63,644,690 | 0.3 | 63,644,690 | | 63,644,690 | 0.3 |
| 3.03 Parent, Subsidiaries and Affiliates Publicly Traded..... | | 0.0 | | | 0 | 0.0 |
| 3.04 Parent, Subsidiaries and Affiliates Other..... | | 0.0 | | | 0 | 0.0 |
| 3.05 Mutual Funds..... | | 0.0 | | | 0 | 0.0 |
| 3.06 Unit Investment Trusts..... | | 0.0 | | | 0 | 0.0 |
| 3.07 Closed-End Funds..... | | 0.0 | | | 0 | 0.0 |
| 3.08 Total Common Stocks..... | 940,910,511 | 4.6 | 940,910,511 | 0 | 940,910,511 | 4.6 |
| 4. Mortgage Loans Schedule B): | | | | | | |
| 4.01 Farm Mortgages..... | | 0.0 | | | 0 | 0.0 |
| 4.02 Residential Mortgages..... | | 0.0 | | | 0 | 0.0 |
| 4.03 Commercial Mortgages..... | | 0.0 | | | 0 | 0.0 |
| 4.04 Mezzanine Real Estate Loans..... | | 0.0 | | | 0 | 0.0 |
| 4.05 Total Valuation Allowance..... | | 0.0 | | | 0 | 0.0 |
| 4.06 Total Mortgage Loans..... | 0 | 0.0 | 0 | 0 | 0 | 0.0 |
| 5. Real Estate (Schedule A): | | | | | | |
| 5.01 Properties Occupied by Company..... | 262,412,739 | 1.3 | 262,412,739 | | 262,412,739 | 1.3 |
| 5.02 Properties Held for Production of Income..... | 26,121,375 | 0.1 | 26,121,375 | | 26,121,375 | 0.1 |
| 5.03 Properties Held for Sale..... | 710,488 | 0.0 | | | 0 | 0.0 |
| 5.04 Total Real Estate..... | 289,244,602 | 1.4 | 288,534,114 | 0 | 288,534,114 | 1.4 |
| 6. Cash, Cash Equivalents, and Short-Term Investments:: | | | | | | |
| 6.01 Cash (Schedule E, Part 1)..... | 44,895,843 | 0.2 | 44,895,843 | | 44,895,843 | 0.2 |
| 6.02 Cash Equivalents (Schedule E, Part 2)..... | 159,262 | 0.0 | 159,262 | | 159,262 | 0.0 |
| 6.03 Short-Term Investments (Schedule DA)..... | 9,997,417 | 0.0 | 9,997,417 | | 9,997,417 | 0.0 |
| 6.04 Total Cash, Cash Equivalents, and Short-Term Investments..... | 55,052,522 | 0.3 | 55,052,522 | 0 | 55,052,522 | 0.3 |
| 7. Contract Loans..... | | 0.0 | | | 0 | 0.0 |
| 8. Derivatives (Schedule DB)..... | | 0.0 | | | 0 | 0.0 |
| 9. Other Invested Assets (Schedule BA)..... | | 0.0 | | | 0 | 0.0 |
| 10. Receivables for Securities..... | 15,154 | 0.0 | 15,154 | | 15,154 | 0.0 |
| 11. Securities Lending (Schedule DL, Part 1)..... | | 0.0 | | XXX | XXX | XXX |
| 12. Other Invested Assets (Page 2, Line 11)..... | | 0.0 | | | 0 | 0.0 |
| 13. Total Invested Assets..... | 20,261,928,108 | 100.0 | 20,261,217,620 | 0 | 20,261,217,620 | 100.0 |

STATE COMPENSATION INSURANCE FUND

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

| | | |
|---|------------|-------------|
| 1. Book/adjusted carrying value, December 31 of prior year..... | | 276,197,154 |
| 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)..... | 20,254,821 | 20,254,821 |
| 3. Current year change in encumbrances: | | |
| 3.1 Totals, Part 1, Column 13..... | | |
| 3.2 Totals, Part 3, Column 11..... | | 0 |
| 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..... | | 0 |
| 7. Deduct current year's other-than-temporary impairment recognized: | | |
| 7.1 Totals, Part 1, Column 12..... | | |
| 7.2 Totals, Part 3, Column 10..... | | 0 |
| 8. Deduct current year's depreciation: | | |
| 8.1 Totals, Part 1, Column 11..... | 7,207,373 | |
| 8.2 Totals, Part 3, Column 9..... | | 7,207,373 |
| 9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)..... | | 289,244,602 |
| 10. Deduct total nonadmitted amounts..... | | 710,488 |
| 11. Statement value at end of current period (Line 9 minus Line 10)..... | | 288,534,114 |

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

| | | |
|--|-------------|---|
| 1. Book value/recorded investment excluding accrued interest, December 31 of prior year..... | | |
| 2. Cost of acquired: | | |
| 2.1 Actual cost at time of acquisition (Part 2, Column 7)..... | | |
| 2.2 Additional investment made after acquisition (Part 2, Column 8)..... | | 0 |
| 3. Capitalized deferred interest and other: | | |
| 3.1 Totals, Part 1, Column 12..... | | |
| 3.2 Totals, Part 3, Column 11..... | | 0 |
| 4. Accrual of discount..... | | |
| 5. Unrealized valuation increase (decrease): | | |
| 5.1 Totals, Part 1, Column 9..... | | |
| 5.2 Totals, Part 3, Column 8..... | NONE | 0 |
| 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..... | | 0 |
| 10. Deduct current year's other-than-temporary impairment recognized: | | |
| 10.1 Totals, Part 1, Column 11..... | | |
| 10.2 Totals, Part 3, Column 10..... | | 0 |
| 11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)..... | | 0 |
| 12. Total valuation allowance..... | | |
| 13. Subtotal (Line 11 plus Line 12)..... | | 0 |
| 14. Deduct total nonadmitted amounts..... | | |
| 15. Statement value of mortgages owned at end of current period (Line 13 minus Line 14)..... | | 0 |

STATE COMPENSATION INSURANCE FUND

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

| | | | |
|------|---|-------------|---|
| 1. | Book/adjusted carrying value, December 31 of prior year..... | | |
| 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)..... | | 0 |
| 3. | Capitalized deferred interest and other: | | |
| 3.1 | Totals, Part 1, Column 16..... | | |
| 3.2 | Totals, Part 3, Column 12..... | | 0 |
| 4. | Accrual of discount..... | | |
| 5. | Unrealized valuation increase (decrease): | | |
| 5.1 | Totals, Part 1, Column 13..... | NONE | |
| 5.2 | Totals, Part 3, Column 9..... | | 0 |
| 6. | Total gain (loss) on disposals, Part 3, Column 19..... | | |
| 7. | Deduct amounts received on disposals, Part 3, Column 16..... | | |
| 8. | Deduct amortization of premium and depreciation..... | | |
| 9. | Total foreign exchange change in book/adjusted carrying value: | | |
| 9.1 | Totals, Part 1, Column 17..... | | |
| 9.2 | Totals, Part 3, Column 14..... | | 0 |
| 10. | Deduct current year's other-than-temporary impairment recognized: | | |
| 10.1 | Totals, Part 1, Column 15..... | | |
| 10.2 | Totals, Part 3, Column 11..... | | 0 |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)..... | | 0 |
| 12. | Deduct total nonadmitted amounts..... | | |
| 13. | Statement value at end of current period (Line 11 minus Line 12)..... | | 0 |

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

| | | | |
|-----|---|---------------|----------------|
| 1. | Book/adjusted carrying value, December 31 of prior year..... | | 20,130,772,116 |
| 2. | Cost of bonds and stocks acquired, Part 3, Column 7..... | | 5,283,075,432 |
| 3. | Accrual of discount..... | | 8,553,063 |
| 4. | Unrealized valuation increase (decrease): | | |
| 4.1 | Part 1, Column 12..... | | |
| 4.2 | Part 2, Section 1, Column 15..... | | |
| 4.3 | Part 2, Section 2, Column 13..... | 91,743,903 | |
| 4.4 | Part 4, Column 11..... | (108,986,990) | (17,243,088) |
| 5. | Total gain (loss) on disposals, Part 4, Column 19..... | | 89,546,738 |
| 6. | Deduct consideration for bonds and stocks disposed of, Part 4, Column 7..... | | 5,495,441,859 |
| 7. | Deduct amortization of premium..... | | 84,617,830 |
| 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..... | | 0 |
| 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..... | 1,024,088 | 1,024,088 |
| 10. | Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5Q, Line 2..... | | 3,995,346 |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)..... | | 19,917,615,830 |
| 12. | Deduct total nonadmitted amounts..... | | |
| 13. | Statement value at end of current period (Line 11 minus Line 12)..... | | 19,917,615,830 |

STATE COMPENSATION INSURANCE FUND**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..... | 612,650,299 | 647,953,196 | 613,968,144 | 605,552,038 |
| Governments (Including all obligations guaranteed by governments) | 2. Canada..... | 15,578,290 | 16,409,903 | 15,547,462 | 15,605,000 |
| | 3. Other Countries..... | | | | |
| | 4. Totals..... | 628,228,589 | 664,363,099 | 629,515,606 | 621,157,038 |
| U.S. States, Territories and Possessions (Direct and guaranteed) | 5. Totals..... | 194,877,252 | 228,174,791 | 195,128,659 | 194,265,000 |
| U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed) | 6. Totals..... | 506,325,576 | 574,800,456 | 507,921,502 | 503,893,808 |
| 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..... | 8,667,523,611 | 9,241,133,225 | 8,745,077,424 | 8,389,391,458 |
| Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (Unaffiliated) | 8. United States..... | 8,759,612,229 | 9,554,782,709 | 8,762,142,121 | 8,723,712,566 |
| | 9. Canada..... | 220,138,062 | 235,335,444 | 219,920,258 | 220,679,000 |
| | 10. Other Countries..... | | | | |
| | 11. Totals..... | 8,979,750,291 | 9,790,118,153 | 8,982,062,379 | 8,944,391,566 |
| Parent, Subsidiaries and Affiliates | 12. Totals..... | | | | |
| | 13. Total Bonds..... | 18,976,705,319 | 20,498,589,724 | 19,059,705,570 | 18,653,098,871 |
| PREFERRED STOCKS | 14. United States..... | | | | |
| Industrial and Miscellaneous (Unaffiliated) | 15. Canada..... | | | | |
| | 16. Other Countries..... | | | | |
| | 17. Totals..... | 0 | 0 | 0 | 0 |
| Parent, Subsidiaries and Affiliates | 18. Totals..... | | | | |
| | 19. Total Preferred Stocks..... | 0 | 0 | 0 | 0 |
| COMMON STOCKS | 20. United States..... | 923,941,543 | 923,941,543 | 753,888,820 | |
| Industrial and Miscellaneous (Unaffiliated) | 21. Canada..... | 16,968,969 | 16,968,969 | 12,566,779 | |
| | 22. Other Countries..... | | | | |
| | 23. Totals..... | 940,910,511 | 940,910,511 | 766,455,599 | |
| Parent, Subsidiaries and Affiliates | 24. Totals..... | | | | |
| | 25. Total Common Stocks..... | 940,910,511 | 940,910,511 | 766,455,599 | |
| | 26. Total Stocks..... | 940,910,511 | 940,910,511 | 766,455,599 | |
| | 27. Total Bonds and Stocks..... | 19,917,615,830 | 21,439,500,235 | 19,826,161,169 | |

STATE COMPENSATION INSURANCE FUND

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 Column 7 as a % of Line 11.7 | 9 Total from Column 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..... | 135,101,702 | 380,320,470 | 83,671,917 | 13,489,785 | 66,425 | XXX | 612,650,299 | 3.2 | 846,788,149 | 4.4 | 612,650,299 | |
| 1.2 NAIC 2..... | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 1.3 NAIC 3..... | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 1.4 NAIC 4..... | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 1.5 NAIC 5..... | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 1.6 NAIC 6..... | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 1.7 Totals..... | 135,101,702 | 380,320,470 | 83,671,917 | 13,489,785 | 66,425 | XXX | 612,650,299 | 3.2 | 846,788,149 | 4.4 | 612,650,299 | 0 |
| 2. All Other Governments | | | | | | | | | | | | |
| 2.1 NAIC 1..... | | 10,592,228 | 4,986,062 | | | XXX | 15,578,290 | 0.1 | 15,569,263 | 0.1 | 15,578,290 | |
| 2.2 NAIC 2..... | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 2.3 NAIC 3..... | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 2.4 NAIC 4..... | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 2.5 NAIC 5..... | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 2.6 NAIC 6..... | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 2.7 Totals..... | 0 | 10,592,228 | 4,986,062 | 0 | 0 | XXX | 15,578,290 | 0.1 | 15,569,263 | 0.1 | 15,578,290 | 0 |
| 3. U.S. States, Territories and Possessions, etc., Guaranteed | | | | | | | | | | | | |
| 3.1 NAIC 1..... | 6,549,118 | 92,930,150 | 80,830,083 | 14,567,900 | | XXX | 194,877,252 | 1.0 | 173,465,333 | 0.9 | 194,877,252 | |
| 3.2 NAIC 2..... | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 3.3 NAIC 3..... | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 3.4 NAIC 4..... | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 3.5 NAIC 5..... | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 3.6 NAIC 6..... | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 3.7 Totals..... | 6,549,118 | 92,930,150 | 80,830,083 | 14,567,900 | 0 | XXX | 194,877,252 | 1.0 | 173,465,333 | 0.9 | 194,877,252 | 0 |
| 4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed | | | | | | | | | | | | |
| 4.1 NAIC 1..... | 54,890,365 | 74,510,801 | 241,398,350 | 133,458,067 | 2,067,994 | XXX | 506,325,577 | 2.7 | 417,251,561 | 2.2 | 506,325,577 | |
| 4.2 NAIC 2..... | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 4.3 NAIC 3..... | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 4.4 NAIC 4..... | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 4.5 NAIC 5..... | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 4.6 NAIC 6..... | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 4.7 Totals..... | 54,890,365 | 74,510,801 | 241,398,350 | 133,458,067 | 2,067,994 | XXX | 506,325,577 | 2.7 | 417,251,561 | 2.2 | 506,325,577 | 0 |
| 5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed | | | | | | | | | | | | |
| 5.1 NAIC 1..... | 1,490,734,326 | 3,965,030,457 | 2,228,463,542 | 799,631,728 | 183,663,557 | XXX | 8,667,523,611 | 45.7 | 8,574,665,203 | 44.8 | 8,654,309,866 | 13,213,745 |
| 5.2 NAIC 2..... | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 5.3 NAIC 3..... | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 5.4 NAIC 4..... | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 5.5 NAIC 5..... | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 5.6 NAIC 6..... | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 5.7 Totals..... | 1,490,734,326 | 3,965,030,457 | 2,228,463,542 | 799,631,728 | 183,663,557 | XXX | 8,667,523,611 | 45.7 | 8,574,665,203 | 44.8 | 8,654,309,866 | 13,213,745 |

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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 Column 7 as a % of Line 11.7 | 9 Total from Column 7 Prior Year | 10 % from Col. 8 Prior Year | 11 Total Publicly Traded | 12 Total Privately Placed (a) |
|---|------------------------|-------------------------------------|---------------------------------------|--|-----------------------|--------------------------|----------------------------|--------------------------------------|--|-----------------------------------|--------------------------------|-------------------------------------|
| 6. Industrial and Miscellaneous (unaffiliated) | | | | | | | | | | | | |
| 6.1 NAIC 1..... | 998,250,454 | 2,746,477,350 | 1,709,720,800 | 444,985,325 | 814,024,656 | XXX | 6,713,458,586 | 35.4 | 7,272,039,627 | 38.0 | 6,231,799,165 | 481,659,421 |
| 6.2 NAIC 2..... | 225,445,790 | 771,819,634 | 877,030,877 | 146,000,048 | 255,992,772 | XXX | 2,276,289,122 | 12.0 | 1,839,435,034 | 9.6 | 2,090,996,386 | 185,292,736 |
| 6.3 NAIC 3..... | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 6.4 NAIC 4..... | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 6.5 NAIC 5..... | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 6.6 NAIC 6..... | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 6.7 Totals..... | 1,223,696,244 | 3,518,296,984 | 2,586,751,677 | 590,985,374 | 1,070,017,429 | XXX | 8,989,747,707 | 47.3 | 9,111,474,661 | 47.6 | 8,322,795,551 | 666,952,156 |
| 7. Hybrid Securities | | | | | | | | | | | | |
| 7.1 NAIC 1..... | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 7.2 NAIC 2..... | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 7.3 NAIC 3..... | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 7.4 NAIC 4..... | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 7.5 NAIC 5..... | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 7.6 NAIC 6..... | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 7.7 Totals..... | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 8. Parent, Subsidiaries and Affiliates | | | | | | | | | | | | |
| 8.1 NAIC 1..... | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 8.2 NAIC 2..... | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 8.3 NAIC 3..... | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 8.4 NAIC 4..... | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 8.5 NAIC 5..... | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 8.6 NAIC 6..... | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 8.7 Totals..... | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 9. SVO Identified Funds | | | | | | | | | | | | |
| 9.1 NAIC 1..... | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | | 0.0 | | |
| 9.2 NAIC 2..... | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | | 0.0 | | |
| 9.3 NAIC 3..... | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | | 0.0 | | |
| 9.4 NAIC 4..... | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | | 0.0 | | |
| 9.5 NAIC 5..... | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | | 0.0 | | |
| 9.6 NAIC 6..... | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | | 0.0 | | |
| 9.7 Totals..... | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 10. Unaffiliated Bank Loans | | | | | | | | | | | | |
| 10.1 NAIC 1..... | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 10.2 NAIC 2..... | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 10.3 NAIC 3..... | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 10.4 NAIC 4..... | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 10.5 NAIC 5..... | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 10.6 NAIC 6..... | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 10.7 Totals..... | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |

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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 Column 7 as a % of Line 11.7 | 9 Total from Column 7 Prior Year | 10 % from Col. 8 Prior Year | 11 Total Publicly Traded | 12 Total Privately Placed (a) |
|--|------------------------|-------------------------------------|---------------------------------------|--|-----------------------|--------------------------|----------------------------|--------------------------------------|--|-----------------------------------|--------------------------------|-------------------------------------|
| 11. Total Bonds Current Year | | | | | | | | | | | | |
| 11.1 NAIC 1 | (d) 2,685,525,965 | 7,269,861,456 | 4,349,070,755 | 1,406,132,806 | 999,822,632 | 0 | 16,710,413,614 | 88.0 | XXX | XXX | 16,215,540,448 | 494,873,166 |
| 11.2 NAIC 2 | (d) 225,445,790 | 771,819,634 | 877,030,877 | 146,000,048 | 255,992,772 | 0 | 2,276,289,122 | 12.0 | XXX | XXX | 2,090,996,386 | 185,292,736 |
| 11.3 NAIC 3 | (d) 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 11.4 NAIC 4 | (d) 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 11.5 NAIC 5 | (d) 0 | 0 | 0 | 0 | 0 | 0 | (c) 0 | 0.0 | XXX | XXX | 0 | 0 |
| 11.6 NAIC 6 | (d) 0 | 0 | 0 | 0 | 0 | 0 | (c) 0 | 0.0 | XXX | XXX | 0 | 0 |
| 11.7 Totals | 2,910,971,755 | 8,041,681,090 | 5,226,101,631 | 1,552,132,854 | 1,255,815,405 | 0 | (b) 18,986,702,735 | 100.0 | XXX | XXX | 18,306,536,834 | 680,165,901 |
| 11.8 Line 11.7 as a % of Col. 7 | 15.3 | 42.4 | 27.5 | 8.2 | 6.6 | 0.0 | 100.0 | XXX | XXX | XXX | 96.4 | 3.6 |
| 12. Total Bonds Prior Year | | | | | | | | | | | | |
| 12.1 NAIC 1 | 2,345,756,840 | 7,554,548,495 | 4,586,096,838 | 1,742,310,748 | 1,071,066,216 | | XXX | XXX | 17,299,779,136 | 90.4 | 16,795,759,539 | 504,019,597 |
| 12.2 NAIC 2 | 115,765,759 | 745,042,393 | 768,242,603 | 73,904,617 | 136,479,661 | | XXX | XXX | 1,839,435,034 | 9.6 | 1,666,973,980 | 172,461,054 |
| 12.3 NAIC 3 | | | | | | | XXX | XXX | 0 | 0.0 | 0 | 0 |
| 12.4 NAIC 4 | | | | | | | XXX | XXX | 0 | 0.0 | 0 | 0 |
| 12.5 NAIC 5 | | | | | | | XXX | XXX | (c) 0 | 0.0 | 0 | 0 |
| 12.6 NAIC 6 | | | | | | | XXX | XXX | (c) 0 | 0.0 | 0 | 0 |
| 12.7 Totals | 2,461,522,599 | 8,299,590,889 | 5,354,339,441 | 1,816,215,365 | 1,207,545,877 | 0 | XXX | XXX | (b) 19,139,214,170 | 100.0 | 18,462,733,519 | 676,480,651 |
| 12.8 Line 12.7 as a % of Col. 9 | 12.9 | 43.4 | 28.0 | 9.5 | 6.3 | 0.0 | XXX | XXX | 100.0 | XXX | 96.5 | 3.5 |
| 13. Total Publicly Traded Bonds | | | | | | | | | | | | |
| 13.1 NAIC 1 | 2,620,379,768 | 7,039,958,484 | 4,188,983,756 | 1,396,772,927 | 969,445,513 | | 16,215,540,448 | 85.4 | 16,795,759,539 | 87.8 | 16,215,540,448 | XXX |
| 13.2 NAIC 2 | 167,199,698 | 715,245,477 | 844,612,177 | 119,790,121 | 244,148,912 | | 2,090,996,386 | 11.0 | 1,666,973,980 | 8.7 | 2,090,996,386 | XXX |
| 13.3 NAIC 3 | | | | | | | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 13.4 NAIC 4 | | | | | | | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 13.5 NAIC 5 | | | | | | | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 13.6 NAIC 6 | | | | | | | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 13.7 Totals | 2,787,579,466 | 7,755,203,961 | 5,033,595,933 | 1,516,563,048 | 1,213,594,425 | 0 | 18,306,536,834 | 96.4 | 18,462,733,519 | 96.5 | 18,306,536,834 | XXX |
| 13.8 Line 13.7 as a % of Col. 7 | 15.2 | 42.4 | 27.5 | 8.3 | 6.6 | 0.0 | 100.0 | XXX | XXX | XXX | 100.0 | XXX |
| 13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11 | 14.7 | 40.8 | 26.5 | 8.0 | 6.4 | 0.0 | 96.4 | XXX | XXX | XXX | 96.4 | XXX |
| 14. Total Privately Placed Bonds | | | | | | | | | | | | |
| 14.1 NAIC 1 | 65,146,197 | 229,902,972 | 160,086,999 | 9,359,879 | 30,377,120 | | 494,873,166 | 2.6 | 504,019,597 | 2.6 | XXX | 494,873,166 |
| 14.2 NAIC 2 | 58,246,092 | 56,574,157 | 32,418,699 | 26,209,927 | 11,843,860 | | 185,292,736 | 1.0 | 172,461,054 | 0.9 | XXX | 185,292,736 |
| 14.3 NAIC 3 | | | | | | | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.4 NAIC 4 | | | | | | | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.5 NAIC 5 | | | | | | | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.6 NAIC 6 | | | | | | | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.7 Totals | 123,392,289 | 286,477,128 | 192,505,698 | 35,569,806 | 42,220,979 | 0 | 680,165,901 | 3.6 | 676,480,651 | 3.5 | XXX | 680,165,901 |
| 14.8 Line 14.7 as a % of Col. 7 | 18.1 | 42.1 | 28.3 | 5.2 | 6.2 | 0.0 | 100.0 | XXX | XXX | XXX | XXX | 100.0 |
| 14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11 | 0.6 | 1.5 | 1.0 | 0.2 | 0.2 | 0.0 | 3.6 | XXX | XXX | XXX | XXX | 3.6 |

- (a) Includes \$.....680,165,901 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 \$.....52,225,344 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.
- (c) Includes \$.....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. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
- (d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....9,997,417; 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 Column 7 as a % of Line 11.08 | 9 Total from Column 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..... | | 59,284,455 | | | | XXX | 59,284,455 | 0.3 | 60,793,259 | 0.3 | 59,284,455 | |
| 1.02 Residential Mortgage-Backed Securities..... | 79,963,416 | 153,884,877 | 48,302,400 | 12,461,556 | 66,425 | XXX | 294,678,674 | 1.6 | 439,077,197 | 2.3 | 294,678,674 | |
| 1.03 Commercial Mortgage-Backed Securities..... | 55,138,286 | 167,151,138 | 35,369,517 | 1,028,229 | | XXX | 258,687,170 | 1.4 | 346,917,692 | 1.8 | 258,687,170 | |
| 1.04 Other Loan-Backed and Structured Securities..... | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | 0 | |
| 1.05 Totals..... | 135,101,702 | 380,320,470 | 83,671,917 | 13,489,785 | 66,425 | XXX | 612,650,299 | 3.2 | 846,788,149 | 4.4 | 612,650,299 | 0 |
| 2. All Other Governments | | | | | | | | | | | | |
| 2.01 Issuer Obligations..... | | 10,592,228 | 4,986,062 | | | XXX | 15,578,290 | 0.1 | 15,569,263 | 0.1 | 15,578,290 | |
| 2.02 Residential Mortgage-Backed Securities..... | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | 0 | |
| 2.03 Commercial Mortgage-Backed Securities..... | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | 0 | |
| 2.04 Other Loan-Backed and Structured Securities..... | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | 0 | |
| 2.05 Totals..... | 0 | 10,592,228 | 4,986,062 | 0 | 0 | XXX | 15,578,290 | 0.1 | 15,569,263 | 0.1 | 15,578,290 | 0 |
| 3. U.S. States, Territories and Possessions, Guaranteed | | | | | | | | | | | | |
| 3.01 Issuer Obligations..... | 6,549,118 | 92,930,150 | 80,830,083 | 14,567,900 | | XXX | 194,877,252 | 1.0 | 173,465,333 | 0.9 | 194,877,252 | |
| 3.02 Residential Mortgage-Backed Securities..... | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | 0 | |
| 3.03 Commercial Mortgage-Backed Securities..... | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | 0 | |
| 3.04 Other Loan-Backed and Structured Securities..... | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | 0 | |
| 3.05 Totals..... | 6,549,118 | 92,930,150 | 80,830,083 | 14,567,900 | 0 | XXX | 194,877,252 | 1.0 | 173,465,333 | 0.9 | 194,877,252 | 0 |
| 4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed | | | | | | | | | | | | |
| 4.01 Issuer Obligations..... | 54,890,365 | 74,510,801 | 241,398,350 | 133,458,067 | 2,067,994 | XXX | 506,325,577 | 2.7 | 417,251,561 | 2.2 | 506,325,577 | |
| 4.02 Residential Mortgage-Backed Securities..... | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | 0 | |
| 4.03 Commercial Mortgage-Backed Securities..... | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | 0 | |
| 4.04 Other Loan-Backed and Structured Securities..... | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | 0 | |
| 4.05 Totals..... | 54,890,365 | 74,510,801 | 241,398,350 | 133,458,067 | 2,067,994 | XXX | 506,325,577 | 2.7 | 417,251,561 | 2.2 | 506,325,577 | 0 |
| 5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed | | | | | | | | | | | | |
| 5.01 Issuer Obligations..... | 216,839,046 | 448,212,255 | 912,774,670 | 420,010,768 | 170,225,200 | XXX | 2,168,061,939 | 11.4 | 2,037,274,885 | 10.6 | 2,154,848,194 | 13,213,745 |
| 5.02 Residential Mortgage-Backed Securities..... | 1,226,495,201 | 3,110,033,071 | 1,164,657,181 | 348,125,905 | 13,438,357 | XXX | 5,862,749,715 | 30.9 | 5,868,724,458 | 30.7 | 5,862,749,715 | |
| 5.03 Commercial Mortgage-Backed Securities..... | 41,626,051 | 399,285,131 | 143,067,873 | 13,030,608 | | XXX | 597,009,663 | 3.1 | 626,082,262 | 3.3 | 597,009,663 | |
| 5.04 Other Loan-Backed and Structured Securities..... | 5,774,028 | 7,500,000 | 7,963,818 | 18,464,448 | | XXX | 39,702,294 | 0.2 | 42,583,598 | 0.2 | 39,702,294 | |
| 5.05 Totals..... | 1,490,734,326 | 3,965,030,457 | 2,228,463,542 | 799,631,728 | 183,663,557 | XXX | 8,667,523,611 | 45.7 | 8,574,665,203 | 44.8 | 8,654,309,866 | 13,213,745 |
| 6. Industrial and Miscellaneous (unaffiliated) | | | | | | | | | | | | |
| 6.01 Issuer Obligations..... | 1,214,049,389 | 3,495,739,845 | 2,576,133,080 | 569,963,971 | 1,070,017,429 | XXX | 8,925,903,713 | 47.0 | 8,989,046,740 | 47.0 | 8,290,591,557 | 635,312,156 |
| 6.02 Residential Mortgage-Backed Securities..... | 608,299 | | | | | XXX | 608,299 | 0.0 | 53,430,684 | 0.3 | 608,299 | |
| 6.03 Commercial Mortgage-Backed Securities..... | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | 0 | |
| 6.04 Other Loan-Backed and Structured Securities..... | 9,038,556 | 22,557,139 | 10,618,597 | 21,021,403 | | XXX | 63,235,695 | 0.3 | 68,997,237 | 0.4 | 31,595,695 | 31,640,000 |
| 6.05 Totals..... | 1,223,696,244 | 3,518,296,984 | 2,586,751,677 | 590,985,374 | 1,070,017,429 | XXX | 8,989,747,707 | 47.3 | 9,111,474,661 | 47.6 | 8,322,795,551 | 666,952,156 |
| 7. Hybrid Securities | | | | | | | | | | | | |
| 7.01 Issuer Obligations..... | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | 0 | |
| 7.02 Residential Mortgage-Backed Securities..... | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | 0 | |
| 7.03 Commercial Mortgage-Backed Securities..... | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | 0 | |
| 7.04 Other Loan-Backed and Structured Securities..... | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | 0 | |
| 7.05 Totals..... | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 8. Parent, Subsidiaries and Affiliates | | | | | | | | | | | | |
| 8.01 Issuer Obligations..... | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | 0 | |
| 8.02 Residential Mortgage-Backed Securities..... | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | 0 | |
| 8.03 Commercial Mortgage-Backed Securities..... | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | 0 | |
| 8.04 Other Loan-Backed and Structured Securities..... | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | 0 | |
| 8.05 Affiliated Bank Loans - Issued..... | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | 0 | |
| 8.06 Affiliated Bank Loans - Acquired..... | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | 0 | |
| 8.07 Totals..... | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |

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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 Column 7 as a % of Line 11.08 | 9 Total from Column 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 | | .0 | .0 | | .0 | | |
| 9.02 Bond Mutual Funds Identified by the SVO..... | XXX | XXX | XXX | XXX | XXX | | .0 | .0 | | .0 | | |
| 9.03 Totals..... | XXX | XXX | XXX | XXX | XXX | .0 | .0 | .0 | .0 | .0 | .0 | .0 |
| 10. Unaffiliated Bank Loans | | | | | | | | | | | | |
| 10.01 Unaffiliated Bank Loans - Issued..... | | | | | | XXX | .0 | .0 | | .0 | | |
| 10.02 Unaffiliated Bank Loans - Acquired..... | | | | | | XXX | .0 | .0 | | .0 | | |
| 10.03 Totals..... | .0 | .0 | .0 | .0 | .0 | XXX | .0 | .0 | .0 | .0 | .0 | .0 |
| 11. Total Bonds Current Year | | | | | | | | | | | | |
| 11.01 Issuer Obligations..... | 1,492,327,918 | 4,181,269,734 | 3,816,122,246 | 1,138,000,706 | 1,242,310,622 | XXX | 11,870,031,226 | 62.5 | XXX | XXX | 11,221,505,325 | 648,525,901 |
| 11.02 Residential Mortgage-Backed Securities..... | 1,307,066,915 | 3,263,917,949 | 1,212,959,581 | 360,587,460 | 13,504,782 | XXX | 6,158,036,687 | 32.4 | XXX | XXX | 6,158,036,687 | .0 |
| 11.03 Commercial Mortgage-Backed Securities..... | 96,764,337 | 566,436,268 | 178,437,390 | 14,058,837 | .0 | XXX | 855,696,833 | 4.5 | XXX | XXX | 855,696,833 | .0 |
| 11.04 Other Loan-Backed and Structured Securities..... | 14,812,585 | 30,057,139 | 18,582,414 | 39,485,851 | .0 | XXX | 102,937,989 | 0.5 | XXX | XXX | 71,297,989 | 31,640,000 |
| 11.05 SVO Identified Funds..... | XXX | XXX | XXX | XXX | XXX | .0 | .0 | .0 | XXX | XXX | .0 | .0 |
| 11.06 Affiliated Bank Loans..... | .0 | .0 | .0 | .0 | .0 | XXX | .0 | .0 | XXX | XXX | .0 | .0 |
| 11.07 Unaffiliated Bank Loans..... | .0 | .0 | .0 | .0 | .0 | XXX | .0 | .0 | XXX | XXX | .0 | .0 |
| 11.08 Totals..... | 2,910,971,755 | 8,041,681,090 | 5,226,101,631 | 1,552,132,854 | 1,255,815,405 | .0 | 18,986,702,735 | 100.0 | XXX | XXX | 18,306,536,834 | 680,165,901 |
| 11.09 Line 11.08 as a % of Col. 7..... | 15.3 | 42.4 | 27.5 | 8.2 | 6.6 | 0.0 | 100.0 | XXX | XXX | XXX | 96.4 | 3.6 |
| 12. Total Bonds Prior Year | | | | | | | | | | | | |
| 12.01 Issuer Obligations..... | 1,401,824,301 | 4,933,363,330 | 3,323,452,412 | 894,025,559 | 1,140,735,439 | XXX | XXX | XXX | 11,693,401,041 | 61.1 | 11,048,560,390 | 644,840,651 |
| 12.02 Residential Mortgage-Backed Securities..... | 991,718,029 | 2,813,312,419 | 1,613,348,160 | 876,043,293 | 66,810,438 | XXX | XXX | XXX | 6,361,232,339 | 33.2 | 6,361,232,339 | .0 |
| 12.03 Commercial Mortgage-Backed Securities..... | 54,986,882 | 512,940,892 | 401,308,120 | 3,764,060 | .0 | XXX | XXX | XXX | 972,999,955 | 5.1 | 972,999,955 | .0 |
| 12.04 Other Loan-Backed and Structured Securities..... | 12,993,386 | 39,974,248 | 16,230,748 | 42,382,452 | .0 | XXX | XXX | XXX | 111,580,835 | 0.6 | 79,940,835 | 31,640,000 |
| 12.05 SVO Identified Funds..... | XXX | XXX | XXX | XXX | XXX | .0 | .0 | .0 | .0 | .0 | .0 | .0 |
| 12.06 Affiliated Bank Loans..... | .0 | .0 | .0 | .0 | .0 | XXX | .0 | .0 | XXX | XXX | .0 | .0 |
| 12.07 Unaffiliated Bank Loans..... | .0 | .0 | .0 | .0 | .0 | XXX | .0 | .0 | XXX | XXX | .0 | .0 |
| 12.08 Totals..... | 2,461,522,599 | 8,299,590,889 | 5,354,339,441 | 1,816,215,365 | 1,207,545,877 | .0 | XXX | XXX | 19,139,214,170 | 100.0 | 18,462,733,519 | 676,480,651 |
| 12.09 Line 12.08 as a % of Col. 9..... | 12.9 | 43.4 | 28.0 | 9.5 | 6.3 | 0.0 | XXX | XXX | 100.0 | XXX | 96.5 | 3.5 |
| 13. Total Publicly Traded Bonds | | | | | | | | | | | | |
| 13.01 Issuer Obligations..... | 1,368,935,629 | 3,894,792,606 | 3,634,235,144 | 1,123,452,303 | 1,200,089,643 | XXX | 11,221,505,325 | 59.1 | 11,048,560,390 | 57.7 | 11,221,505,325 | XXX |
| 13.02 Residential Mortgage-Backed Securities..... | 1,307,066,915 | 3,263,917,949 | 1,212,959,581 | 360,587,460 | 13,504,782 | XXX | 6,158,036,687 | 32.4 | 6,361,232,339 | 33.2 | 6,158,036,687 | XXX |
| 13.03 Commercial Mortgage-Backed Securities..... | 96,764,337 | 566,436,268 | 178,437,390 | 14,058,837 | .0 | XXX | 855,696,833 | 4.5 | 972,999,955 | 5.1 | 855,696,833 | XXX |
| 13.04 Other Loan-Backed and Structured Securities..... | 14,812,585 | 30,057,139 | 7,963,818 | 18,464,448 | .0 | XXX | 71,297,989 | 0.4 | 79,940,835 | 0.4 | 71,297,989 | XXX |
| 13.05 SVO Identified Funds..... | XXX | XXX | XXX | XXX | XXX | .0 | .0 | .0 | .0 | .0 | .0 | XXX |
| 13.06 Affiliated Bank Loans..... | .0 | .0 | .0 | .0 | .0 | XXX | .0 | .0 | .0 | .0 | .0 | XXX |
| 13.07 Unaffiliated Bank Loans..... | .0 | .0 | .0 | .0 | .0 | XXX | .0 | .0 | .0 | .0 | .0 | XXX |
| 13.08 Totals..... | 2,787,579,466 | 7,755,203,961 | 5,033,595,933 | 1,516,563,048 | 1,213,594,425 | .0 | 18,306,536,834 | 96.4 | 18,462,733,519 | 96.5 | 18,306,536,834 | XXX |
| 13.09 Line 13.08 as a % of Col. 7..... | 15.2 | 42.4 | 27.5 | 8.3 | 6.6 | 0.0 | 100.0 | XXX | XXX | XXX | 100.0 | XXX |
| 13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11..... | 14.7 | 40.8 | 26.5 | 8.0 | 6.4 | 0.0 | 96.4 | XXX | XXX | XXX | 96.4 | XXX |
| 14. Total Privately Placed Bonds | | | | | | | | | | | | |
| 14.01 Issuer Obligations..... | 123,392,289 | 286,477,128 | 181,887,102 | 14,548,403 | 42,220,979 | XXX | 648,525,901 | 3.4 | 644,840,651 | 3.4 | XXX | 648,525,901 |
| 14.02 Residential Mortgage-Backed Securities..... | | | | | | XXX | .0 | .0 | .0 | .0 | XXX | .0 |
| 14.03 Commercial Mortgage-Backed Securities..... | | | | | | XXX | .0 | .0 | .0 | .0 | XXX | .0 |
| 14.04 Other Loan-Backed and Structured Securities..... | | | 10,618,597 | 21,021,403 | .0 | XXX | 31,640,000 | 0.2 | 31,640,000 | 0.2 | XXX | 31,640,000 |
| 14.05 SVO Identified Funds..... | XXX | XXX | XXX | XXX | XXX | .0 | .0 | .0 | .0 | .0 | XXX | .0 |
| 14.06 Affiliated Bank Loans..... | .0 | .0 | .0 | .0 | .0 | XXX | .0 | .0 | .0 | .0 | XXX | .0 |
| 14.07 Unaffiliated Bank Loans..... | .0 | .0 | .0 | .0 | .0 | XXX | .0 | .0 | .0 | .0 | XXX | .0 |
| 14.08 Totals..... | 123,392,289 | 286,477,128 | 192,505,698 | 35,569,806 | 42,220,979 | .0 | 680,165,901 | 3.6 | 676,480,651 | 3.5 | XXX | 680,165,901 |
| 14.09 Line 14.08 as a % of Col. 7..... | 18.1 | 42.1 | 28.3 | 5.2 | 6.2 | 0.0 | 100.0 | XXX | XXX | XXX | 100.0 | XXX |
| 14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11..... | 0.6 | 1.5 | 1.0 | 0.2 | 0.2 | 0.0 | 3.6 | XXX | XXX | XXX | XXX | 3.6 |

S109

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SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

| | 1 | 2 | 3 | 4 | 5 |
|--|-------------|-------------|-------------------|--|--|
| | Total | Bonds | Mortgage Loans | Other Short-term Investment Assets (a) | Investments in Parent, Subsidiaries and Affiliates |
| 1. Book/adjusted carrying value, December 31 of prior year..... | 41,488,194 | 41,488,194 | | | |
| 2. Cost of short-term investments acquired..... | 73,450,399 | 73,450,399 | | | |
| 3. Accrual of discount..... | 358,824 | 358,824 | | | |
| 4. Unrealized valuation increase (decrease)..... | 0 | | | | |
| 5. Total gain (loss) on disposals..... | 0 | | | | |
| 6. Deduct consideration received on disposals..... | 105,300,000 | 105,300,000 | | | |
| 7. Deduct amortization of premium..... | 0 | | | | |
| 8. Total foreign exchange change in book/adjusted carrying value..... | 0 | | | | |
| 9. Deduct current year's other-than-temporary impairment recognized..... | 0 | | | | |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)..... | 9,997,417 | 9,997,417 | 0 | 0 | 0 |
| 11. Deduct total nonadmitted amounts..... | 0 | | | | |
| 12. Statement value at end of current period (Line 10 minus Line 11)..... | 9,997,417 | 9,997,417 | 0 | 0 | 0 |

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

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**Sch. DB - Pt. A - Verification
NONE**

**Sch. DB - Pt. B - Verification
NONE**

**Sch. DB - Pt. C - Sn. 1
NONE**

**Sch. DB - Pt. C - Sn. 2
NONE**

**Sch. DB - Verification
NONE**

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

| | 1 Total | 2 Bonds | 3 Money Market Mutual Funds | 4 Other (a) |
|--|----------------|---------------|--------------------------------|----------------|
| 1. Book/adjusted carrying value, December 31 of prior year..... | 3,572,828 | 3,388,531 | 184,297 | |
| 2. Cost of cash equivalents acquired..... | 10,486,983,723 | 5,201,664,492 | 5,285,319,231 | |
| 3. Accrual of discount..... | 334,978 | 334,978 | | |
| 4. Unrealized valuation increase (decrease)..... | 0 | | | |
| 5. Total gain (loss) on disposals..... | (434) | (434) | | |
| 6. Deduct consideration received on disposals..... | 10,490,731,833 | 5,205,387,566 | 5,285,344,267 | |
| 7. Deduct amortization of premium..... | 0 | | | |
| 8. Total foreign exchange change in book/adjusted carrying value..... | 0 | | | |
| 9. Deduct current year's other-than-temporary impairment recognized..... | 0 | | | |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)..... | 159,262 | 0 | 159,262 | 0 |
| 11. Deduct total nonadmitted amounts..... | 0 | | | |
| 12. Statement value at end of current period (Line 10 minus Line 11)..... | 159,262 | 0 | 159,262 | 0 |

(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 Description of Property | 2 Code | Location | | 5 Date Acquired | 6 Date of Last Appraisal | 7 Actual Cost | 8 Amount of Encumbrances | 9 Book/Adjusted Carrying Value Less Encumbrances | 10 Fair Value Less Encumbrances | Change in Book/Adjusted Carrying Value Less Encumbrances | | | | | 16 Gross Income Earned Less Interest Incurred on Encumbrances | 17 Taxes, Repairs, and Expenses Incurred |
|--|-----------|------------------|------------|--------------------|-----------------------------|------------------|-----------------------------|---|------------------------------------|--|---|---|--|--|--|---|
| | | 3 City | 4 State | | | | | | | 11 Current Year's Depreciation | 12 Current Year's Other-Than-Temporary Impairment Recognized | 13 Current Year's Change in Encumbrances | 14 Total Change in B./A.C.V. (13 - 11 - 12) | 15 Total Foreign Exchange Change in B./A.C.V. | | |
| Properties Occupied by the Reporting Entity - Administrative | | | | | | | | | | | | | | | | |
| Vacaville Campus | | Vacaville..... | CA..... | 03/28/2006. | 02/11/2013. | 133,259,093 | | 107,241,828 | 46,760,000 | 2,236,125 | | | (2,236,125) | | 7,795,700 | 6,372,687 |
| Pleasanton Campus - Building B&C | | Pleasanton..... | CA..... | 03/01/2006. | 02/12/2013. | 89,383,020 | | 71,396,295 | 41,400,000 | 1,373,352 | | | (1,373,352) | | 9,777,940 | 4,759,099 |
| Redding Office | | Redding..... | CA..... | 04/27/2006. | 06/14/2012. | 27,256,537 | | 21,135,607 | 7,964,512 | 473,878 | | | (473,878) | | 1,658,010 | 941,788 |
| Fresno District Office | | Fresno..... | CA..... | 12/31/1991. | 12/14/2006. | 37,567,242 | | 23,861,142 | 28,400,000 | 677,197 | | | (677,197) | | 3,963,502 | 1,954,262 |
| Sacramento District Office | | Sacramento..... | CA..... | 12/31/1983. | 02/14/2013. | 27,268,338 | | 15,467,391 | 10,200,000 | 799,437 | | | (799,437) | | 1,983,252 | 1,749,518 |
| Bakersfield District Office | | Bakersfield..... | CA..... | 12/31/1987. | 02/13/2013. | 10,291,996 | | 5,179,462 | 5,900,000 | 236,045 | | | (236,045) | | 1,078,522 | 905,788 |
| Riverside District Office | | Riverside..... | CA..... | 12/31/1989. | 02/21/2013. | 32,647,648 | | 18,131,014 | 19,000,000 | 754,932 | | | (754,932) | | 3,275,796 | 2,080,685 |
| 0299999. Properties Occupied by the Reporting Entity - Administrative..... | | | | | | 357,673,874 | 0 | 262,412,739 | 159,624,512 | 6,550,966 | 0 | 0 | (6,550,966) | 0 | 29,532,722 | 18,763,827 |
| 0399999. Total - Properties Occupied by the Reporting Entity..... | | | | | | 357,673,874 | 0 | 262,412,739 | 159,624,512 | 6,550,966 | 0 | 0 | (6,550,966) | 0 | 29,532,722 | 18,763,827 |
| Properties Held for the Production of Income | | | | | | | | | | | | | | | | |
| Sacramento-2860 Gateway Oaks | | Sacramento..... | CA..... | 10/12/2017. | 10/12/2017. | 28,133,249 | | 26,121,375 | 24,638,203 | 656,407 | | | (656,407) | | 2,357,529 | 3,702,736 |
| 0499999. Total - Properties Held for the Production of Income..... | | | | | | 28,133,249 | 0 | 26,121,375 | 24,638,203 | 656,407 | 0 | 0 | (656,407) | 0 | 2,357,529 | 3,702,736 |
| Properties Held for Sale | | | | | | | | | | | | | | | | |
| Redding Office (vacant land) | | Redding..... | CA..... | 04/27/2006. | 01/15/2015. | 710,488 | | 710,488 | 710,488 | | | | 0 | | | |
| 0599999. Total - Properties Held for Sale..... | | | | | | 710,488 | 0 | 710,488 | 710,488 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 0699999. Totals..... | | | | | | 386,517,611 | 0 | 289,244,602 | 184,973,203 | 7,207,373 | 0 | 0 | (7,207,373) | 0 | 31,890,251 | 22,466,563 |

E01

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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 |
|--|-----------------|---------|---------------|----------------|------------------------------------|------------------------|--|--|
| Description of Property | 2 | 3 | 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 |
| | City | State | | | | | | |
| Acquired by Purchase | | | | | | | | |
| Vacaville Campus | Vacaville..... | CA..... | 03/28/2006. | Various ..... | ..... | ..... | .....107,241,828 |5,600,044 |
| Pleasanton Campus - Building B&C | Pleasanton..... | CA..... | 03/01/2006. | Various ..... | ..... | ..... | .....71,396,295 |8,903,445 |
| Fresno District Office | Fresno..... | CA..... | 12/31/1991. | Various ..... | ..... | ..... | .....23,861,143 |2,376,893 |
| Sacramento District Office | Sacramento..... | CA..... | 12/31/1983. | Various ..... | ..... | ..... | .....15,467,391 |1,245,287 |
| Sacramento-2860 Gateway Oaks | Sacramento..... | CA..... | 10/12/2017. | Various ..... | ..... | ..... | .....26,121,375 |482,064 |
| Riverside District Office | Riverside..... | CA..... | 12/31/1989. | Various ..... | ..... | ..... | .....18,131,014 |1,647,088 |
| 0199999. Total - Acquired by Purchase..... | | | | |0 |0 |262,219,046 |20,254,821 |
| 0399999. Totals..... | | | | |0 |0 |262,219,046 |20,254,821 |

E02

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**Sch. A - Pt. 3
NONE**

**Sch. B - Pt. 1
NONE**

**Sch. B - Pt. 2
NONE**

**Sch. B - Pt. 3
NONE**

**Sch. BA - Pt. 1
NONE**

**Sch. BA - Pt. 2
NONE**

**Sch. BA - Pt. 3
NONE**

STATE COMPENSATION INSURANCE FUND

SCHEDULE D - PART 1

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

| 1 | 2 | | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|--------------------------------------|---|------|-----|---|-------------|------------|------------|------------|------------|--|----------|---------|-------|----------|-----|---------|-----------|------------|------------|------------------------------|
| | 3 | 4 | 5 | 8 | | | 9 | 12 | | | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | |
| CUSIP Identification | Description | | | | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | | | Fair Value | Par Value | | | | | | | | | | | Book/Adjusted 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 |
| U.S. Government - Issuer Obligations | | | | | | | | | | | | | | | | | | | | | |
| 912828 | W4 | 8 | SD.. | ... | 1.A | 29,157,568 | 106.133 | 31,043,844 | 29,250,000 | 29,206,628 | | 13,145 | | 2.125 | 2.174 | FA | 211,194 | 621,563 | 02/28/2017 | 02/29/2024 | |
| 912828 | Y8 | 7 | SD.. | ... | 1.A | 30,102,054 | 105.477 | 31,642,980 | 30,000,000 | 30,077,827 | | (20,823) | | 1.750 | 1.675 | JJ | 219,701 | 525,000 | 10/28/2019 | 07/31/2024 | |
| 0199999 | U.S. Government - Issuer Obligations | | | | | 59,259,622 | XXX | 62,686,824 | 59,250,000 | 59,284,455 | | 0 | (7,678) | 0 | XXX | XXX | XXX | 430,895 | 1,146,563 | XXX | XXX |
| U.S. Government - Residential Mortgage-Backed Securities | | | | | | | | | | | | | | | | | | | | | |
| 36176D | 6R | 9 | | 4 | 1.A | 5,537,779 | 108.715 | 6,035,509 | 5,551,658 | 5,539,097 | | 57 | | 4.000 | 4.052 | MON | 18,506 | 220,954 | 03/07/2011 | 03/15/2041 | |
| 36176X | KP | 3 | | 4 | 1.A | 5,111,468 | 106.645 | 5,163,897 | 4,842,125 | 5,094,903 | | (3,800) | | 3.500 | 2.049 | MON | 14,123 | 169,277 | 02/23/2016 | 04/15/2042 | |
| 36179M | X4 | 7 | | 4 | 1.A | 9,863,847 | 108.869 | 10,162,990 | 9,335,101 | 9,832,426 | | (6,429) | | 3.500 | 1.882 | MON | 27,227 | 326,369 | 03/30/2016 | 01/20/2043 | |
| 36179N | DQ | 8 | | 4 | 1.A | 6,731,284 | 106.822 | 7,053,290 | 6,602,838 | 6,705,903 | | (1,421) | | 3.000 | 2.499 | MON | 16,507 | 197,641 | 05/29/2013 | 05/20/2043 | |
| 36179N | JA | 7 | | 4 | 1.A | 12,904,478 | 108.913 | 13,485,729 | 12,382,108 | 12,879,922 | | (6,038) | | 3.500 | 2.256 | MON | 36,114 | 433,102 | 04/26/2017 | 07/20/2043 | |
| 36179N | NA | 2 | | 4 | 1.A | 8,114,717 | 109.149 | 8,412,189 | 7,707,084 | 8,092,172 | | (4,520) | | 3.500 | 1.982 | MON | 22,479 | 269,366 | 01/27/2016 | 09/20/2043 | |
| 36179Q | JT | 9 | | 4 | 1.A | 1,891,290 | 110.371 | 1,967,530 | 1,782,659 | 1,887,867 | | (979) | | 4.000 | 2.130 | MON | 5,942 | 71,240 | 04/26/2017 | 07/20/2044 | |
| 36179R | 7J | 2 | | 4 | 1.A | 43,290,471 | 108.058 | 46,253,335 | 42,804,355 | 43,269,448 | | (3,535) | | 3.500 | 3.043 | MON | 124,846 | 1,497,704 | 09/27/2018 | 04/20/2046 | |
| 36179R | D7 | 1 | | 4 | 1.A | 4,459,756 | 107.989 | 4,589,619 | 4,250,075 | 4,416,073 | | (1,287) | | 3.500 | 2.062 | MON | 12,396 | 148,222 | 05/07/2015 | 05/20/2045 | |
| 36179R | LP | 2 | | 4 | 1.A | 5,921,522 | 107.662 | 6,109,806 | 5,675,013 | 5,885,610 | | (1,597) | | 3.500 | 2.131 | MON | 16,552 | 198,146 | 08/26/2015 | 08/20/2045 | |
| 36179T | 4P | 7 | | 4 | 1.A | 19,200,076 | 107.632 | 20,213,753 | 18,780,451 | 19,108,999 | | (25,003) | | 4.000 | 3.070 | MON | 62,602 | 751,127 | 07/31/2018 | 07/20/2048 | |
| 36179T | 7L | 3 | | 4 | 1.A | 29,880,658 | 108.371 | 31,178,658 | 28,770,304 | 29,622,179 | | (82,926) | | 4.500 | 3.003 | MON | 107,889 | 1,294,524 | 08/29/2018 | 08/20/2048 | |
| 36179T | Z5 | 7 | | 4 | 1.A | 27,213,965 | 107.441 | 28,559,597 | 26,581,758 | 27,083,873 | | (30,974) | | 4.000 | 3.003 | MON | 88,606 | 1,063,090 | 07/31/2018 | 06/20/2048 | |
| 36181C | CF | 3 | | 4 | 1.A | 1,511,634 | 110.247 | 1,549,363 | 1,405,354 | 1,506,634 | | (1,285) | | 4.000 | 2.163 | MON | 4,685 | 56,199 | 03/10/2016 | 02/15/2044 | |
| 36200K | J3 | 2 | | 4 | 1.A | 444,477 | 115.317 | 502,429 | 435,695 | 443,946 | | (397) | | 5.500 | 4.824 | MON | 1,997 | 24,175 | 01/27/2003 | 01/15/2033 | |
| 36200Q | PK | 4 | | 4 | 1.A | 274,808 | 117.938 | 326,809 | 277,103 | 275,142 | | 59 | | 6.000 | 6.246 | MON | 1,386 | 16,640 | 06/06/2002 | 04/15/2032 | |
| 36200R | LX | 8 | | 4 | 1.A | 215,002 | 119.795 | 261,443 | 218,242 | 215,679 | | 98 | | 6.000 | 6.428 | MON | 1,091 | 13,119 | 05/08/2002 | 12/15/2031 | |
| 36200R | YP | 1 | | 4 | 1.A | 232,773 | 120.893 | 283,622 | 234,606 | 233,121 | | 46 | | 6.000 | 6.222 | MON | 1,173 | 14,084 | 06/04/2002 | 01/15/2032 | |
| 36202D | 5C | 1 | | 4 | 1.A | 595,786 | 113.982 | 680,578 | 597,092 | 595,846 | | (16) | | 5.000 | 5.031 | MON | 2,488 | 29,899 | 09/24/2004 | 04/20/2034 | |
| 36202D | 5R | 8 | | 4 | 1.A | 862,860 | 116.846 | 1,023,567 | 876,000 | 866,220 | | 221 | | 5.500 | 5.854 | MON | 4,015 | 48,249 | 05/21/2004 | 05/20/2034 | |
| 36202D | 6D | 8 | | 4 | 1.A | 1,646,452 | 113.979 | 1,876,612 | 1,646,452 | 1,646,452 | | | | 5.000 | 4.959 | MON | 6,860 | 82,471 | 02/11/2008 | 06/20/2034 | |
| 36202D | 6F | 3 | | 4 | 1.A | 1,527,577 | 116.952 | 1,753,388 | 1,499,233 | 1,524,266 | | (969) | | 6.000 | 5.382 | MON | 7,496 | 90,023 | 06/23/2004 | 06/20/2034 | |
| 36202D | G7 | 0 | | 4 | 1.A | 70,131 | 120.049 | 83,766 | 69,777 | 69,846 | | (25) | | 8.000 | 7.898 | MON | 465 | 5,572 | 06/29/2000 | 05/20/2030 | |
| 36202D | QZ | 7 | | 4 | 1.A | 206,739 | 116.403 | 241,898 | 207,811 | 207,005 | | 4 | | 6.000 | 6.100 | MON | 1,039 | 12,415 | 01/14/2002 | 12/20/2031 | |
| 36202D | RG | 8 | | 4 | 1.A | 160,587 | 113.766 | 184,335 | 162,030 | 161,003 | | 21 | | 6.000 | 6.195 | MON | 810 | 9,668 | 01/16/2002 | 01/20/2032 | |
| 36202D | ZG | 9 | | 4 | 1.A | 571,868 | 116.646 | 663,225 | 568,581 | 571,649 | | (174) | | 5.500 | 5.266 | MON | 2,606 | 31,307 | 07/09/2004 | 09/20/2033 | |
| 36202E | AK | 5 | | 4 | 1.A | 1,394,835 | 117.120 | 1,601,102 | 1,367,066 | 1,393,983 | | (972) | | 5.500 | 4.795 | MON | 6,266 | 75,261 | 10/13/2004 | 09/20/2034 | |
| 36202E | DP | 1 | | 4 | 1.A | 677,671 | 113.997 | 777,630 | 682,148 | 677,780 | | 66 | | 5.000 | 5.178 | MON | 2,842 | 34,155 | 01/10/2008 | 05/20/2035 | |
| 36202E | MA | 4 | | 4 | 1.A | 1,098,186 | 117.072 | 1,307,109 | 1,116,503 | 1,095,833 | | 352 | | 5.500 | 6.077 | MON | 5,117 | 61,489 | 06/17/2008 | 02/20/2037 | |
| 36202E | NA | 3 | | 4 | 1.A | 822,784 | 116.047 | 955,341 | 823,234 | 822,923 | | (49) | | 5.500 | 5.480 | MON | 3,773 | 44,718 | 12/11/2007 | 05/20/2037 | |
| 36202E | P9 | 4 | | 4 | 1.A | 1,122,612 | 116.888 | 1,311,113 | 1,121,681 | 1,122,211 | | (83) | | 5.500 | 5.453 | MON | 5,141 | 61,585 | 10/02/2008 | 11/20/2037 | |
| 36202E | QZ | 5 | | 4 | 1.A | 591,920 | 117.078 | 680,462 | 581,204 | 590,676 | | (216) | | 5.500 | 4.960 | MON | 2,684 | 31,704 | 01/25/2008 | 01/20/2038 | |
| 36202E | RD | 3 | | 4 | 1.A | 631,921 | 117.117 | 735,262 | 627,801 | 631,462 | | (107) | | 5.500 | 5.285 | MON | 2,877 | 34,667 | 02/22/2008 | 02/20/2038 | |
| 36202E | RR | 2 | | 4 | 1.A | 1,450,285 | 111.622 | 1,683,005 | 1,507,768 | 1,465,741 | | 725 | | 4.500 | 5.365 | MON | 5,654 | 68,415 | 03/27/2008 | 03/20/2038 | |
| 36202E | RS | 0 | | 4 | 1.A | 914,397 | 114.003 | 1,047,673 | 918,992 | 914,558 | | 31 | | 5.000 | 5.119 | MON | 3,829 | 46,081 | 04/07/2008 | 03/20/2038 | |

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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 | For ei g n Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted 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 |
| 36202E | RT | 8 | G2 004098 - RMBS | | 4 | 1.A | 1,614,192 | 117.078 | 1,908,069 | 1,629,739 | 1,615,117 | | 162 | | 5.500 | 5.755 | MON | 7,470 | 89,152 | 06/27/2008 | 03/20/2038 | |
| 36202E | S3 | 4 | G2 004138 - RMBS | | 4 | 1.A | 307,760 | 109.222 | 339,892 | 311,194 | 307,434 | (23) | | | 5.500 | 5.787 | MON | 1,426 | 16,985 | 07/02/2008 | 05/20/2038 | |
| 36202E | S8 | 3 | G2 004143 - RMBS | | 4 | 1.A | 424,005 | 114.003 | 492,222 | 431,763 | 424,192 | 114 | | | 5.000 | 5.525 | MON | 1,799 | 21,671 | 10/02/2008 | 05/20/2038 | |
| 36202E | SA | 8 | G2 004113 - RMBS | | 4 | 1.A | 1,619,115 | 113.765 | 1,875,686 | 1,648,741 | 1,623,009 | 368 | | | 5.000 | 5.462 | MON | 6,870 | 82,529 | 04/17/2008 | 04/20/2038 | |
| 36202E | T2 | 5 | G2 004169 - RMBS | | 4 | 1.A | 1,426,139 | 117.079 | 1,665,540 | 1,422,583 | 1,426,309 | (153) | | | 5.500 | 5.387 | MON | 6,520 | 78,467 | 11/14/2008 | 06/20/2038 | |
| 36202E | UL | 1 | G2 004187 - RMBS | | 4 | 1.A | 123,115 | 111.225 | 139,418 | 125,348 | 123,138 | 40 | | | 5.500 | 5.892 | MON | 575 | 6,900 | 07/17/2008 | 07/20/2038 | |
| 36202E | UT | 4 | G2 004194 - RMBS | | 4 | 1.A | 577,984 | 113.165 | 653,327 | 577,323 | 577,985 | (46) | | | 5.500 | 5.434 | MON | 2,646 | 31,839 | 11/07/2008 | 07/20/2038 | |
| 36202E | VN | 6 | G2 004221 - RMBS | | 4 | 1.A | 2,783,576 | 117.079 | 3,233,860 | 2,762,110 | 2,781,398 | (507) | | | 5.500 | 5.251 | MON | 12,660 | 152,441 | 10/07/2008 | 08/20/2038 | |
| 36202E | WD | 7 | G2 004244 - RMBS | | 4 | 1.A | 1,145,220 | 116.394 | 1,330,585 | 1,143,176 | 1,145,100 | (103) | | | 5.500 | 5.416 | MON | 5,240 | 63,036 | 10/08/2008 | 09/20/2038 | |
| 36202E | WE | 5 | G2 004245 - RMBS | | 4 | 1.A | 953,931 | 116.024 | 1,105,406 | 952,740 | 953,557 | (73) | | | 6.000 | 5.945 | MON | 4,764 | 55,980 | 10/10/2008 | 09/20/2038 | |
| 36202E | XT | 1 | G2 004290 - RMBS | | 4 | 1.A | 2,057,687 | 117.104 | 2,408,875 | 2,057,044 | 2,056,778 | (112) | | | 5.500 | 5.474 | MON | 9,428 | 112,860 | 11/17/2008 | 11/20/2038 | |
| 36202F | BH | 8 | G2 004540 - RMBS | | 4 | 1.A | 1,711,235 | 111.390 | 1,892,245 | 1,698,760 | 1,709,259 | (247) | | | 4.500 | 4.280 | MON | 6,370 | 76,631 | 09/23/2009 | 09/20/2039 | |
| 36202F | CP | 9 | G2 004578 - RMBS | | 4 | 1.A | 2,672,629 | 114.269 | 2,933,001 | 2,566,750 | 2,689,592 | (2,128) | | | 5.000 | 3.576 | MON | 10,695 | 128,729 | 12/15/2009 | 11/20/2039 | |
| 36202F | P7 | 5 | G2 004946 - RMBS | | 4 | 1.A | 2,887,317 | 112.876 | 3,199,104 | 2,834,176 | 2,872,611 | (621) | | | 4.500 | 4.076 | MON | 10,628 | 126,038 | 02/08/2011 | 02/20/2041 | |
| 36202F | PG | 5 | G2 004923 - RMBS | | 4 | 1.A | 3,563,381 | 112.876 | 3,949,368 | 3,498,871 | 3,547,137 | (830) | | | 4.500 | 4.068 | MON | 13,121 | 156,234 | 02/08/2011 | 01/20/2041 | |
| 36202F | Y5 | 9 | G2 005232 - RMBS | | 4 | 1.A | 21,813,735 | 109.209 | 22,686,393 | 20,773,440 | 21,744,776 | (14,362) | | | 3.500 | 2.118 | MON | 60,589 | 726,376 | 04/26/2017 | 11/20/2041 | |
| 36203B | J5 | 4 | GN 344184 - RMBS | | 4 | 1.A | 29,930 | 103.691 | 31,420 | 30,301 | 30,185 | 15 | | | 7.000 | 7.225 | MON | 177 | 1,747 | 01/26/1993 | 12/15/2022 | |
| 36203B | KJ | 2 | GN 344197 - RMBS | | 4 | 1.A | 12,138 | 101.319 | 12,298 | 12,138 | 12,138 | | | | 7.500 | 7.276 | MON | 76 | 890 | 01/07/1993 | 01/15/2023 | |
| 36203B | LQ | 5 | GN 344235 - RMBS | | 4 | 1.A | 3,520 | 101.050 | 3,559 | 3,522 | 3,514 | (1) | | | 7.000 | 7.035 | MON | 21 | 269 | 03/15/1993 | 03/15/2023 | |
| 36203D | HB | 9 | GN 345926 - RMBS | | 4 | 1.A | 9,286 | 111.063 | 10,355 | 9,324 | 9,299 | 0 | | | 6.500 | 6.590 | MON | 51 | 610 | 12/28/1993 | 01/15/2024 | |
| 36203D | KF | 6 | GN 345994 - RMBS | | 4 | 1.A | 10,954 | 101.257 | 11,734 | 11,588 | 11,428 | 38 | | | 7.000 | 8.128 | MON | 68 | 794 | 04/11/1994 | 12/15/2023 | |
| 36203D | MD | 9 | GN 346056 - RMBS | | 4 | 1.A | 20,391 | 111.063 | 22,646 | 20,391 | 20,357 | (6) | | | 6.500 | 6.497 | MON | 110 | 1,307 | 01/10/1994 | 01/15/2024 | |
| 36203E | G9 | 3 | GN 346824 - RMBS | | 4 | 1.A | 12,195 | 111.063 | 13,297 | 11,973 | 11,999 | (17) | | | 6.500 | 6.128 | MON | 65 | 786 | 09/13/1993 | 10/15/2023 | |
| 36203G | KP | 7 | GN 348702 - RMBS | | 4 | 1.A | 13,469 | 100.362 | 13,436 | 13,387 | 13,379 | (10) | | | 7.000 | 6.891 | MON | 78 | 940 | 06/10/1993 | 06/15/2023 | |
| 36203G | Q5 | 5 | GN 348876 - RMBS | | 4 | 1.A | 5,690 | 111.063 | 6,209 | 5,591 | 5,602 | (9) | | | 6.500 | 6.132 | MON | 30 | 359 | 09/09/1993 | 07/15/2023 | |
| 36203L | A5 | 1 | GN 352028 - RMBS | | 4 | 1.A | 17,492 | 111.063 | 19,488 | 17,547 | 17,504 | (1) | | | 6.500 | 6.572 | MON | 95 | 1,127 | 11/15/1993 | 11/15/2023 | |
| 36203L | BN | 1 | GN 352045 - RMBS | | 4 | 1.A | 20,139 | 111.063 | 22,037 | 19,842 | 19,861 | (24) | | | 6.500 | 6.240 | MON | 107 | 1,303 | 10/05/1993 | 10/15/2023 | |
| 36203L | W5 | 7 | GN 352668 - RMBS | | 4 | 1.A | 14,962 | 100.798 | 14,923 | 14,805 | 14,791 | (18) | | | 7.000 | 6.687 | MON | 86 | 1,075 | 05/12/1993 | 05/15/2023 | |
| 36203M | D6 | 4 | GN 353025 - RMBS | | 4 | 1.A | 9,076 | 100.437 | 9,193 | 9,153 | 9,116 | 1 | | | 8.000 | 8.197 | MON | 61 | 147 | 06/01/1994 | 06/15/2024 | |
| 36203N | 6B | 9 | GN 354666 - RMBS | | 4 | 1.A | 28,157 | 111.063 | 30,721 | 27,660 | 27,716 | (43) | | | 6.500 | 6.131 | MON | 150 | 1,785 | 09/09/1993 | 09/15/2023 | |
| 36203Q | EX | 5 | GN 355750 - RMBS | | 4 | 1.A | 23,152 | 101.139 | 23,108 | 22,847 | 22,850 | (26) | | | 7.000 | 6.792 | MON | 133 | 1,610 | 07/27/1993 | 08/15/2023 | |
| 36203R | 4W | 6 | GN 357337 - RMBS | | 4 | 1.A | 21,813 | 111.063 | 23,868 | 21,490 | 21,528 | (26) | | | 6.500 | 6.209 | MON | 116 | 1,383 | 09/29/1993 | 10/15/2023 | |
| 36203R | GJ | 2 | GN 356701 - RMBS | | 4 | 1.A | 26,323 | 104.450 | 26,718 | 25,579 | 25,670 | (58) | | | 7.000 | 6.453 | MON | 149 | 1,808 | 08/12/1993 | 08/15/2023 | |
| 36203R | Y6 | 0 | GN 357233 - RMBS | | 4 | 1.A | 28,065 | 111.063 | 31,330 | 28,209 | 28,128 | 2 | | | 6.500 | 6.611 | MON | 153 | 1,785 | 11/12/1993 | 10/15/2023 | |
| 36203R | Z2 | 8 | GN 357261 - RMBS | | 4 | 1.A | 27,057 | 111.063 | 29,471 | 26,535 | 26,560 | (38) | | | 6.500 | 6.201 | MON | 144 | 1,750 | 10/08/1993 | 10/15/2023 | |
| 36203U | J5 | 2 | GN 359484 - RMBS | | 4 | 1.A | 22,620 | 100.369 | 22,711 | 22,627 | 22,590 | (6) | | | 7.000 | 7.014 | MON | 132 | 1,587 | 03/01/1994 | 03/15/2024 | |
| 36203U | K7 | 6 | GN 359518 - RMBS | | 4 | 1.A | 10,306 | 100.400 | 10,552 | 10,510 | 10,433 | 9 | | | 8.000 | 8.432 | MON | 70 | 841 | 05/09/1994 | 05/15/2024 | |
| 36203W | 3R | 7 | GN 361808 - RMBS | | 4 | 1.A | 4,747 | 111.063 | 5,179 | 4,664 | 4,667 | (7) | | | 6.500 | 6.152 | MON | 25 | 314 | 09/09/1993 | 09/15/2023 | |
| 36204B | FN | 8 | GN 364773 - RMBS | | 4 | 1.A | 22,244 | 105.656 | 23,823 | 22,547 | 22,432 | 13 | | | 7.000 | 7.294 | MON | 132 | 1,562 | 03/04/1994 | 11/15/2023 | |
| 36204C | 3U | 3 | GN 366311 - RMBS | | 4 | 1.A | 23,940 | 103.936 | 24,575 | 23,644 | 23,651 | (24) | | | 7.000 | 6.800 | MON | 138 | 1,640 | 07/28/1993 | 08/15/2023 | |

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SCHEDULE D - PART 1

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

| 1 | 2 | | | Codes | | | 7 | | 10 | | 11 | | Change in Book/Adjusted Carrying Value | | | | Interest | | | | Dates | |
|----------------------|-------------|------------------|-----------------|--------------|--|-------------|---------|-----------|-----------|----|---------|----|--|-------|-----|--------|----------|------------|------------|----|------------|-----------|
| | | | | 3 | 4 | 5 | 6 | 8 | 9 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | | |
| CUSIP Identification | Description | Code | For eig n | Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol | Actual Cost | | | | | | | | | | | | | | | Fair Value | Par Value | Book/Adjusted 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 |
| 36204C | P7 0 | GN 365946 - RMBS | | 4 | 1.A | 29,192 | 111.063 | 29,034 | 29,018 | | (16) | | 6.500 | 6.416 | MON | 157 | 1,859 | 11/01/1993 | 11/15/2023 | | | |
| 36204C | QG 9 | GN 365955 - RMBS | | 4 | 1.A | 14,785 | 111.063 | 14,629 | 14,644 | | (14) | | 6.500 | 6.282 | MON | 79 | 955 | 10/01/1993 | 10/15/2023 | | | |
| 36204D | HH 5 | GN 366632 - RMBS | | 4 | 1.A | 21,856 | 111.063 | 22,122 | 22,023 | | 11 | | 6.500 | 6.744 | MON | 120 | 1,300 | 12/03/1993 | 11/15/2023 | | | |
| 36204D | JJ 9 | GN 366665 - RMBS | | 4 | 1.A | 68,353 | 111.063 | 68,383 | 68,258 | | (15) | | 6.500 | 6.520 | MON | 370 | 4,466 | 01/14/1994 | 12/15/2023 | | | |
| 36204D | KF 5 | GN 366694 - RMBS | | 4 | 1.A | 37,797 | 111.063 | 37,806 | 37,737 | | (10) | | 6.500 | 6.513 | MON | 205 | 2,482 | 02/02/1994 | 01/15/2024 | | | |
| 36204D | P5 2 | GN 366844 - RMBS | | 4 | 1.A | 3,479 | 100.396 | 3,486 | 3,477 | | (1) | | 8.000 | 8.071 | MON | 23 | 281 | 08/04/1994 | 08/15/2024 | | | |
| 36204E | RJ 8 | GN 367789 - RMBS | | 4 | 1.A | 15,829 | 111.063 | 15,541 | 15,572 | | (21) | | 6.500 | 6.175 | MON | 84 | 985 | 09/02/1993 | 09/15/2023 | | | |
| 36204F | 3F 9 | GN 368998 - RMBS | | 4 | 1.A | 6,673 | 100.369 | 7,004 | 6,918 | | 15 | | 7.000 | 7.825 | MON | 41 | 473 | 03/30/1994 | 04/15/2024 | | | |
| 36204H | 6K 1 | GN 370874 - RMBS | | 4 | 1.A | 11,467 | 111.063 | 11,283 | 11,292 | | (15) | | 6.500 | 6.219 | MON | 61 | 745 | 09/28/1993 | 10/15/2023 | | | |
| 36204H | 6W 5 | GN 370885 - RMBS | | 4 | 1.A | 12,288 | 111.063 | 12,304 | 12,279 | | (2) | | 6.500 | 6.535 | MON | 67 | 818 | 11/02/1993 | 01/15/2024 | | | |
| 36204H | WK 2 | GN 370650 - RMBS | | 4 | 1.A | 10,093 | 111.063 | 9,912 | 9,925 | | (14) | | 6.500 | 6.247 | MON | 54 | 598 | 09/09/1993 | 10/15/2023 | | | |
| 36204J | AA 4 | GN 370901 - RMBS | | 4 | 1.A | 13,425 | 111.063 | 13,442 | 13,413 | | (2) | | 6.500 | 6.541 | MON | 73 | 881 | 11/10/1993 | 11/15/2023 | | | |
| 36204K | BZ 5 | GN 371856 - RMBS | | 4 | 1.A | 11,915 | 101.515 | 12,045 | 11,991 | | 3 | | 8.000 | 8.231 | MON | 80 | 951 | 06/28/1994 | 07/15/2024 | | | |
| 36204P | WJ 7 | GN 376049 - RMBS | | 4 | 1.A | 30,204 | 102.009 | 30,298 | 30,216 | | (3) | | 8.000 | 8.096 | MON | 202 | 2,425 | 06/03/1994 | 06/15/2024 | | | |
| 36204Q | GY 0 | GN 376515 - RMBS | | 4 | 1.A | 10,723 | 106.067 | 10,959 | 10,884 | | 10 | | 7.500 | 7.924 | MON | 69 | 817 | 04/28/1994 | 05/15/2024 | | | |
| 36204V | BR 9 | GN 380848 - RMBS | | 4 | 1.A | 72,462 | 111.063 | 72,530 | 72,391 | | (15) | | 6.500 | 6.531 | MON | 393 | 4,667 | 02/04/1994 | 02/15/2024 | | | |
| 36205A | PC 2 | GN 384819 - RMBS | | 4 | 1.A | 281,619 | 113.034 | 279,522 | 281,230 | | (66) | | 5.000 | 4.798 | MON | 1,165 | 14,000 | 01/25/2008 | 01/15/2037 | | | |
| 36205B | KZ 4 | GN 385612 - RMBS | | 4 | 1.A | 19,936 | 105.560 | 20,659 | 20,467 | | 38 | | 7.000 | 7.674 | MON | 121 | 1,423 | 03/29/1994 | 04/15/2024 | | | |
| 36205B | LE 0 | GN 385625 - RMBS | | 4 | 1.A | 8,543 | 102.954 | 8,624 | 8,589 | | 3 | | 8.000 | 8.225 | MON | 58 | 675 | 05/06/1994 | 05/15/2024 | | | |
| 36205B | R5 3 | GN 385808 - RMBS | | 4 | 1.A | 10,916 | 106.465 | 11,007 | 10,964 | | 2 | | 8.000 | 8.197 | MON | 73 | 870 | 06/24/1994 | 07/15/2024 | | | |
| 36206A | N5 8 | GN 405512 - RMBS | | 4 | 1.A | 20,422 | 101.883 | 20,295 | 20,294 | | (8) | | 7.000 | 6.939 | MON | 118 | 1,447 | 12/08/1995 | 10/15/2025 | | | |
| 36206F | SK 9 | GN 410122 - RMBS | | 4 | 1.A | 28,076 | 108.566 | 28,089 | 28,042 | | (6) | | 7.500 | 7.534 | MON | 176 | 2,117 | 03/20/1996 | 10/15/2025 | | | |
| 36206V | KB 2 | GN 422490 - RMBS | | 4 | 1.A | 32,103 | 107.977 | 32,842 | 32,564 | | 29 | | 7.000 | 7.452 | MON | 192 | 2,302 | 03/22/1996 | 03/15/2026 | | | |
| 36206W | YV 1 | GN 423824 - RMBS | | 4 | 1.A | 25,955 | 109.133 | 25,730 | 25,773 | | (16) | | 7.500 | 7.357 | MON | 161 | 1,931 | 12/06/1996 | 06/15/2026 | | | |
| 3620A2 | LX 2 | GN 716842 - RMBS | | 4 | 1.A | 3,462,201 | 107.932 | 3,506,581 | 3,476,595 | | 462 | | 4.000 | 4.236 | MON | 11,689 | 140,513 | 05/27/2009 | 04/15/2039 | | | |
| 3620AM | PA 4 | GN 734017 - RMBS | | 4 | 1.A | 4,030,069 | 108.067 | 3,919,080 | 4,004,422 | | (1,472) | | 4.000 | 3.386 | MON | 13,064 | 157,194 | 11/19/2010 | 11/15/2040 | | | |
| 3620AQ | PR 8 | GN 736732 - RMBS | | 4 | 1.A | 1,661,220 | 111.470 | 1,615,530 | 1,653,604 | | (656) | | 4.500 | 3.837 | MON | 6,058 | 72,477 | 06/04/2010 | 05/15/2040 | | | |
| 3620AR | HB 0 | GN 737426 - RMBS | | 4 | 1.A | 1,760,966 | 108.066 | 1,712,013 | 1,750,167 | | (684) | | 4.000 | 3.369 | MON | 5,707 | 68,010 | 11/15/2010 | 09/15/2040 | | | |
| 3620AR | QM 6 | GN 737660 - RMBS | | 4 | 1.A | 2,813,371 | 108.075 | 2,753,146 | 2,798,985 | | (806) | | 4.000 | 3.525 | MON | 9,177 | 108,919 | 12/03/2010 | 11/15/2040 | | | |
| 3620C0 | 5B 0 | GN 745242 - RMBS | | 4 | 1.A | 2,565,196 | 112.059 | 2,517,212 | 2,556,232 | | (676) | | 4.500 | 4.060 | MON | 9,440 | 112,512 | 02/08/2011 | 07/15/2040 | | | |
| 36210H | UJ 9 | GN 492985 - RMBS | | 4 | 1.A | 240,946 | 113.428 | 242,614 | 241,530 | | 39 | | 6.000 | 6.165 | MON | 1,213 | 14,574 | 10/14/1998 | 11/15/2028 | | | |
| 36211R | CH 0 | GN 520372 - RMBS | | 4 | 1.A | 10,848 | 102.590 | 10,817 | 10,823 | | (2) | | 8.000 | 7.977 | MON | 72 | 866 | 01/21/2000 | 01/15/2030 | | | |
| 36213T | FS 7 | GN 563677 - RMBS | | 4 | 1.A | 443,386 | 118.156 | 430,015 | 441,875 | | (576) | | 6.000 | 5.025 | MON | 2,150 | 25,817 | 11/26/2002 | 11/15/2032 | | | |
| 36216N | XT 5 | GN 169990 - RMBS | | 4 | 1.A | 2,364 | 100.268 | 2,392 | 2,384 | | 1 | | 7.000 | 7.203 | MON | 14 | 196 | 09/29/1992 | 10/15/2022 | | | |
| 362209 | 7E 2 | GN 301593 - RMBS | | 4 | 1.A | 9,686 | 101.170 | 9,596 | 9,590 | | (9) | | 7.000 | 6.835 | MON | 56 | 656 | 04/13/1993 | 11/15/2022 | | | |
| 36223S | Z3 0 | GN 316762 - RMBS | | 4 | 1.A | 3,142 | 100.957 | 3,170 | 3,159 | | 1 | | 8.000 | 8.193 | MON | 21 | 263 | 11/27/1991 | 12/15/2021 | | | |
| 36223V | VZ 6 | GN 319332 - RMBS | | 4 | 1.A | 1,610 | 100.338 | 1,623 | 1,618 | | 0 | | 8.000 | 8.180 | MON | 11 | 133 | 03/06/1992 | 02/15/2022 | | | |
| 36224A | Y8 8 | GN 323035 - RMBS | | 4 | 1.A | 4,122 | 100.354 | 4,158 | 4,130 | | (0) | | 8.000 | 8.130 | MON | 28 | 338 | 05/08/1992 | 03/15/2022 | | | |
| 36224C | H9 1 | GN 324356 - RMBS | | 4 | 1.A | 8,172 | 101.080 | 8,283 | 8,250 | | 5 | | 8.000 | 8.281 | MON | 55 | 649 | 04/27/1992 | 05/15/2022 | | | |

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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 | For ei g n Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted 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 |
| 36224C | JE | 8 | GN 324361 - RMBS | | 4 | 1.A | 1,004 | 100.382 | 1,013 | 1,010 | 1,006 | | 0 | | 8.000 | 8.145 | MON | 7 | 78 | 05/26/1992 | 05/15/2022 | |
| 36224C | LR | 6 | GN 324436 - RMBS | | 4 | 1.A | 22,036 | 101.110 | 22,562 | 22,315 | 22,228 | | 12 | | 7.000 | 7.250 | MON | 130 | 1,568 | 09/30/1992 | 09/15/2022 | |
| 36224F | DV | 9 | GN 326916 - RMBS | | 4 | 1.A | 5,245 | 101.236 | 5,309 | 5,245 | 5,245 | | | | 7.500 | 7.276 | MON | 33 | 386 | 01/07/1993 | 01/15/2023 | |
| 36224F | QJ | 2 | GN 327257 - RMBS | | 4 | 1.A | 4,939 | 101.006 | 5,002 | 4,952 | 4,937 | | (1) | | 8.000 | 8.084 | MON | 33 | 378 | 06/01/1992 | 06/15/2022 | |
| 36224G | W6 | 1 | GN 328369 - RMBS | | 4 | 1.A | 13,862 | 101.147 | 14,181 | 14,020 | 13,965 | | 6 | | 7.500 | 7.742 | MON | 88 | 1,071 | 10/30/1992 | 11/15/2022 | |
| 36224J | HS | 4 | GN 329741 - RMBS | | 4 | 1.A | 4,540 | 101.310 | 4,614 | 4,555 | 4,542 | | (0) | | 7.500 | 7.588 | MON | 28 | 347 | 12/31/1992 | 01/15/2023 | |
| 36224K | Q3 | 6 | GN 330874 - RMBS | | 4 | 1.A | 10,911 | 101.157 | 11,250 | 11,121 | 11,065 | | 12 | | 7.500 | 7.891 | MON | 70 | 842 | 11/09/1992 | 11/15/2022 | |
| 36224L | FZ | 5 | GN 331484 - RMBS | | 4 | 1.A | 4,574 | 100.332 | 4,687 | 4,671 | 4,651 | | 5 | | 7.000 | 7.378 | MON | 27 | 314 | 10/07/1992 | 10/15/2022 | |
| 36224Q | DJ | 2 | GN 335005 - RMBS | | 4 | 1.A | 12,855 | 104.052 | 13,515 | 12,989 | 12,939 | | 5 | | 7.500 | 7.720 | MON | 81 | 962 | 11/25/1992 | 11/15/2022 | |
| 36224S | 3X | 8 | GN 337514 - RMBS | | 4 | 1.A | 19,240 | 111.063 | 21,047 | 18,950 | 18,969 | | (29) | | 6.500 | 6.198 | MON | 103 | 1,196 | 09/01/1993 | 08/15/2022 | |
| 36224S | 4K | 5 | GN 337526 - RMBS | | 4 | 1.A | 11,313 | 111.063 | 12,398 | 11,163 | 11,176 | | (11) | | 6.500 | 6.276 | MON | 60 | 714 | 10/05/1993 | 10/15/2023 | |
| 36224S | 7K | 2 | GN 337598 - RMBS | | 4 | 1.A | 10,668 | 100.392 | 10,764 | 10,722 | 10,689 | | 0 | | 7.500 | 7.619 | MON | 67 | 781 | 12/29/1992 | 01/15/2023 | |
| 36224S | V9 | 0 | GN 337340 - RMBS | | 4 | 1.A | 46,037 | 111.063 | 51,339 | 46,225 | 46,102 | | 0 | | 6.500 | 6.591 | MON | 250 | 2,983 | 07/30/1993 | 08/15/2023 | |
| 36224T | 2C | 3 | GN 338371 - RMBS | | 4 | 1.A | 12,115 | 103.228 | 12,524 | 12,132 | 12,102 | | (3) | | 7.500 | 7.553 | MON | 76 | 922 | 12/10/1992 | 12/15/2022 | |
| 36224T | WL | 0 | GN 338251 - RMBS | | 4 | 1.A | 2,728 | 101.116 | 2,804 | 2,773 | 2,760 | | 2 | | 7.500 | 7.825 | MON | 17 | 213 | 11/10/1992 | 11/15/2022 | |
| 36224T | WW | 6 | GN 338261 - RMBS | | 4 | 1.A | 11,527 | 101.872 | 11,580 | 11,367 | 11,363 | | (15) | | 7.000 | 6.783 | MON | 66 | 812 | 04/13/1993 | 11/15/2022 | |
| 36224T | WX | 4 | GN 338262 - RMBS | | 4 | 1.A | 4,195 | 100.388 | 4,257 | 4,241 | 4,225 | | 2 | | 7.500 | 7.696 | MON | 27 | 309 | 10/22/1992 | 11/15/2022 | |
| 36224U | BP | 1 | GN 338546 - RMBS | | 4 | 1.A | 15,510 | 101.132 | 15,715 | 15,539 | 15,498 | | (3) | | 7.500 | 7.568 | MON | 97 | 1,146 | 12/08/1992 | 12/15/2022 | |
| 36224W | PS | 6 | GN 340733 - RMBS | | 4 | 1.A | 19,990 | 103.187 | 20,640 | 20,002 | 19,962 | | (6) | | 7.000 | 7.020 | MON | 117 | 1,379 | 03/26/1993 | 04/15/2023 | |
| 36224W | PY | 3 | GN 340739 - RMBS | | 4 | 1.A | 11,298 | 100.358 | 11,171 | 11,131 | 11,136 | | (14) | | 7.000 | 6.747 | MON | 65 | 781 | 04/15/1993 | 04/15/2023 | |
| 36224X | Q2 | 0 | GN 341673 - RMBS | | 4 | 1.A | 3,794 | 101.015 | 3,871 | 3,832 | 3,819 | | 2 | | 7.000 | 7.214 | MON | 22 | 283 | 02/02/1993 | 01/15/2023 | |
| 36224Y | NR | 6 | GN 342500 - RMBS | | 4 | 1.A | 8,243 | 103.743 | 8,638 | 8,326 | 8,296 | | 3 | | 7.000 | 7.205 | MON | 49 | 573 | 02/02/1993 | 01/15/2023 | |
| 36224Y | QN | 2 | GN 342561 - RMBS | | 4 | 1.A | 7,070 | 101.483 | 7,272 | 7,166 | 7,129 | | 4 | | 8.000 | 8.313 | MON | 48 | 580 | 08/09/1994 | 08/15/2024 | |
| 3622A2 | Z8 | 8 | GN 784367 - RMBS | | 4 | 1.A | 2,071,776 | 108.225 | 2,110,590 | 1,950,194 | 2,066,360 | | (1,958) | | 4.000 | 2.402 | MON | 6,501 | 77,953 | 08/30/2017 | 03/15/2044 | |
| 36241K | LG | 1 | GN 782127 - RMBS | | 4 | 1.A | 1,819,329 | 117.846 | 2,126,075 | 1,804,107 | 1,816,905 | | (436) | | 5.500 | 5.270 | MON | 8,269 | 99,352 | 12/20/2007 | 12/15/2036 | |
| 36241L | 2E | 5 | GN 783473 - RMBS | | 4 | 1.A | 3,409,365 | 107.168 | 3,476,131 | 3,243,635 | 3,398,256 | | (2,506) | | 3.500 | 2.337 | MON | 9,461 | 113,377 | 01/27/2016 | 11/15/2041 | |
| 36241L | SC | 1 | GN 783215 - RMBS | | 4 | 1.A | 2,168,588 | 112.057 | 2,361,786 | 2,107,664 | 2,161,550 | | (953) | | 4.500 | 3.744 | MON | 7,904 | 95,285 | 02/23/2011 | 01/15/2041 | |
| 36241L | ZX | 7 | GN 783458 - RMBS | | 4 | 1.A | 6,472,435 | 107.207 | 6,569,363 | 6,127,749 | 6,449,385 | | (5,490) | | 3.500 | 2.215 | MON | 17,873 | 214,143 | 03/30/2016 | 10/15/2041 | |
| 36292C | H2 | 3 | GN 644749 - RMBS | | 4 | 1.A | 621,005 | 114.325 | 704,678 | 616,382 | 619,736 | | (145) | | 5.000 | 4.813 | MON | 2,568 | 30,697 | 01/25/2008 | 05/15/2035 | |
| 36292L | D5 | 0 | GN 651824 - RMBS | | 4 | 1.A | 1,103,037 | 117.161 | 1,281,521 | 1,093,808 | 1,101,787 | | (254) | | 5.500 | 5.268 | MON | 5,013 | 60,199 | 12/19/2007 | 05/15/2036 | |
| 36295Q | LD | 0 | GN 677224 - RMBS | | 4 | 1.A | 73,099 | 115.624 | 86,053 | 74,425 | 73,285 | | 20 | | 5.500 | 5.973 | MON | 341 | 4,100 | 10/14/2008 | 08/15/2038 | |
| 36295T | SG | 0 | GN 680119 - RMBS | | 4 | 1.A | 216,802 | 117.497 | 251,358 | 213,927 | 217,154 | | (91) | | 5.500 | 5.031 | MON | 981 | 11,772 | 02/14/2008 | 01/15/2038 | |
| 36295U | D8 | 1 | GN 680627 - RMBS | | 4 | 1.A | 689,444 | 117.155 | 800,959 | 683,676 | 688,283 | | (130) | | 5.500 | 5.292 | MON | 3,134 | 37,604 | 12/19/2007 | 12/15/2037 | |
| 36295U | DT | 5 | GN 680614 - RMBS | | 4 | 1.A | 379,058 | 113.251 | 425,696 | 375,886 | 378,446 | | (63) | | 5.500 | 5.295 | MON | 1,723 | 20,675 | 12/19/2007 | 12/15/2037 | |
| 36295U | FF | 3 | GN 680666 - RMBS | | 4 | 1.A | 383,834 | 111.034 | 423,274 | 381,213 | 383,168 | | (51) | | 5.000 | 4.843 | MON | 1,588 | 19,062 | 01/25/2008 | 01/15/2038 | |
| 36295W | JR | 9 | GN 682572 - RMBS | | 4 | 1.A | 344,256 | 108.228 | 359,603 | 332,264 | 341,349 | | (162) | | 4.000 | 3.234 | MON | 1,108 | 13,188 | 10/28/2010 | 11/15/2040 | |
| 36295W | PQ | 4 | GN 682731 - RMBS | | 4 | 1.A | 321,873 | 112.322 | 356,742 | 317,606 | 321,383 | | (88) | | 5.500 | 5.142 | MON | 1,456 | 17,363 | 02/14/2008 | 01/15/2038 | |
| 36296D | LB | 2 | GN 688022 - RMBS | | 4 | 1.A | 1,125,549 | 117.858 | 1,328,110 | 1,126,870 | 1,126,266 | | (35) | | 6.000 | 6.019 | MON | 5,634 | 67,638 | 10/30/2008 | 10/15/2038 | |
| 36296R | VE | 4 | GN 699113 - RMBS | | 4 | 1.A | 513,561 | 114.783 | 590,493 | 514,446 | 513,603 | | (6) | | 6.000 | 6.052 | MON | 2,572 | 30,786 | 10/30/2008 | 09/15/2038 | |
| 36297F | UJ | 9 | GN 710785 - RMBS | | 4 | 1.A | 1,446,807 | 117.164 | 1,608,548 | 1,372,906 | 1,462,702 | | (1,640) | | 5.500 | 3.696 | MON | 6,292 | 75,528 | 10/16/2009 | 08/15/2039 | |

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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 | Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted 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 |
| 38374Y | PL | 1 | GNR 2010-085 DJ - CMO/RMBS | | 4 | 1.A | 1,094,734 | 102.610 | 1,098,254 | 1,070,318 | 1,076,175 | | (1,957) | | 3.500 | 2.759 | MON | 3,122 | 36,211 | 07/06/2010 | 12/20/2039 | |
| 38375X | F2 | 5 | GNR 2008-067 PG - CMO/RMBS | | 4 | 1.A | 667,618 | 109.336 | 719,163 | 657,752 | 660,523 | | (498) | | 6.000 | 5.699 | MON | 3,289 | 39,588 | 08/27/2008 | 07/20/2038 | |
| 38377G | TK | 5 | GNR 2010-068 WA - CMO/RMBS | | 4 | 1.A | 3,192,532 | 105.724 | 3,187,518 | 3,014,933 | 3,123,058 | | (9,877) | | 3.000 | 1.665 | MON | 7,537 | 90,013 | 03/25/2013 | 12/16/2039 | |
| 38379Y | GF | 9 | GNR 2016-082 KW - CMO/RMBS | | 4 | 1.A | 6,269,567 | 104.924 | 6,319,583 | 6,023,000 | 6,210,936 | | (20,142) | | 3.000 | 2.073 | MON | 15,058 | 180,690 | 06/28/2016 | 06/20/2046 | |
| 0299999 | U.S. Government - Residential Mortgage-Backed Securities | | | | | | 295,708,674 | XXX | 314,603,181 | 287,760,496 | 294,678,674 | 0 | (240,861) | 0 | XXX | XXX | XXX | 967,107 | 11,592,370 | XXX | XXX | |
| U.S. Government - Commercial Mortgage-Backed Securities | | | | | | | | | | | | | | | | | | | | | | |
| 38373M | HE | 3 | GNR 2003-43 E - CMBS | | 4 | 1.A | 2,458,467 | 104.440 | 2,567,627 | 2,458,467 | 2,458,467 | | | | 5.531 | 5.518 | MON | 11,331 | 135,747 | 05/08/2003 | 06/16/2043 | |
| 38376G | 3Y | 4 | GNR 2011-109 C - CMBS | | 4 | 1.A | 16,556,215 | 105.869 | 18,030,854 | 17,031,227 | 16,828,202 | | 32,333 | | 3.912 | 4.420 | MON | 55,519 | 648,492 | 07/14/2011 | 02/16/2052 | |
| 38376G | 5E | 6 | GNR 2011-120 C - CMBS | | 4 | 1.A | 4,228,737 | 103.793 | 4,287,135 | 4,130,477 | 4,174,564 | | (6,683) | | 3.646 | 3.157 | MON | 12,549 | 151,135 | 08/16/2011 | 03/16/2052 | |
| 38376G | 5S | 5 | GNR 2011-142 B - CMBS | | 4 | 1.A | 5,806,161 | 101.951 | 5,815,840 | 5,704,549 | 5,733,096 | | (11,387) | | 3.442 | 2.872 | MON | 16,363 | 197,862 | 12/07/2011 | 02/16/2044 | |
| 38376G | 6A | 3 | GNR 2011-143 C - CMBS | | 4 | 1.A | 4,496,601 | 106.592 | 4,766,213 | 4,471,449 | 4,485,832 | | (1,526) | | 3.800 | 3.671 | MON | 14,160 | 168,493 | 10/12/2011 | 12/16/2052 | |
| 38376G | 6J | 4 | GNR 2011-152 D - CMBS | | 4 | 1.A | 15,599,297 | 108.665 | 16,843,066 | 15,500,000 | 15,550,211 | | (6,229) | | 3.700 | 3.609 | MON | 47,787 | 573,438 | 11/14/2011 | 04/16/2045 | |
| 38376G | 7K | 0 | GNR 2011-149 B - CMBS | | 4 | 1.A | 7,926,345 | 104.800 | 7,819,184 | 7,461,049 | 7,674,644 | | (37,290) | | 3.536 | 2.155 | MON | 21,984 | 269,944 | 11/10/2011 | 12/16/2052 | |
| 38376G | D7 | 2 | GNR 2011-027 D - CMBS | | 4 | 1.A | 7,210,665 | 104.181 | 8,388,302 | 8,051,689 | 7,737,639 | | 50,528 | | 3.451 | 5.315 | MON | 23,153 | 280,803 | 02/03/2011 | 07/16/2045 | |
| 38376G | FZ | 8 | GNR 2010-028 C - CMBS | | 4 | 1.A | 1,188,561 | 101.849 | 1,256,992 | 1,234,168 | 1,224,561 | | 6,791 | | 4.450 | 5.149 | MON | 4,577 | 54,650 | 02/05/2010 | 01/16/2052 | |
| 38376G | H7 | 8 | GNR 2011-042 C - CMBS | | 4 | 1.A | 13,551,694 | 101.937 | 14,527,504 | 14,251,463 | 14,023,914 | | 68,254 | | 3.739 | 4.971 | MON | 44,410 | 522,341 | 03/03/2011 | 08/16/2050 | |
| 38376G | M8 | 0 | GNR 2011-058 C - CMBS | | 4 | 1.A | 10,310,056 | 103.949 | 11,202,989 | 10,777,355 | 10,545,107 | | 17,671 | | 3.616 | 4.485 | MON | 32,476 | 384,093 | 04/05/2011 | 08/16/2051 | |
| 38376G | P8 | 7 | GNR 2011-049 C - CMBS | | 4 | 1.A | 2,630,559 | 103.364 | 2,885,296 | 2,791,391 | 2,728,480 | | 11,342 | | 3.892 | 5.392 | MON | 9,054 | 108,491 | 04/06/2011 | 07/16/2051 | |
| 38376G | T3 | 4 | GNR 2011-064 C - CMBS | | 4 | 1.A | 3,515,561 | 104.744 | 3,775,560 | 3,604,549 | 3,567,609 | | 5,648 | | 4.089 | 4.704 | MON | 12,281 | 147,431 | 05/19/2011 | 07/16/2051 | |
| 38376G | ZC | 7 | GNR 2010-161 C - CMBS | | 4 | 1.A | 4,663,506 | 104.157 | 4,639,853 | 4,454,693 | 4,545,977 | | (12,336) | | 3.611 | 2.686 | MON | 13,405 | 168,755 | 11/03/2010 | 10/16/2044 | |
| 38378B | AN | 9 | GNR 2011-164 C - CMBS | | 4 | 1.A | 12,573,750 | 109.164 | 13,099,642 | 12,000,000 | 12,326,137 | | (31,258) | | 3.573 | 2.972 | MON | 35,733 | 429,273 | 12/05/2011 | 09/16/2052 | |
| 38378B | BM | 0 | GNR 2012-004 C - CMBS | | 4 | 1.A | 14,751,759 | 102.538 | 14,929,036 | 14,559,528 | 14,622,987 | | (23,680) | | 3.458 | 2.987 | MON | 41,956 | 503,468 | 01/06/2012 | 06/16/2048 | |
| 38378B | CM | 9 | GNR 2012-002 C - CMBS | | 4 | 1.A | 11,040,634 | 103.854 | 11,372,401 | 10,950,378 | 10,994,077 | | (6,579) | | 3.261 | 3.066 | MON | 29,760 | 357,125 | 01/06/2012 | 11/16/2043 | |
| 38378B | DH | 9 | GNR 2012-019 C - CMBS | | 4 | 1.A | 19,664,196 | 102.616 | 19,978,838 | 19,469,501 | 19,540,432 | | (21,220) | | 3.365 | 3.039 | MON | 54,596 | 655,149 | 01/26/2012 | 12/16/2046 | |
| 38378B | EB | 1 | GNR 2012-025 B - CMBS | | 4 | 1.A | 20,131,250 | 106.737 | 21,347,410 | 20,000,000 | 20,031,541 | | (16,243) | | 3.250 | 3.183 | MON | 54,167 | 650,000 | 02/10/2012 | 08/16/2052 | |
| 38378B | RE | 1 | GNR 2012-035 C - CMBS | | 4 | 1.A | 9,961,294 | 104.256 | 10,303,970 | 9,883,308 | 9,914,334 | | (4,174) | | 3.250 | 3.099 | MON | 26,767 | 321,200 | 03/22/2012 | 11/16/2052 | |
| 38378B | UN | 7 | GNR 2012-070 B - CMBS | | 4 | 1.A | 10,235,732 | 100.917 | 9,845,745 | 9,756,301 | 9,808,548 | | (42,846) | | 2.774 | 1.820 | MON | 22,553 | 270,640 | 10/15/2012 | 04/16/2045 | |
| 38378B | UY | 3 | GNR 2012-058 C - CMBS | | 4 | 1.A | 10,087,500 | 107.899 | 10,789,897 | 10,000,000 | 10,029,559 | | (6,186) | | 3.130 | 3.066 | MON | 26,083 | 313,000 | 05/23/2012 | 02/16/2053 | |
| 38378B | WB | 1 | GNR 2012-078 B - CMBS | | 4 | 1.A | 26,361,000 | 105.051 | 27,418,269 | 26,100,000 | 26,211,773 | | (20,114) | | 2.823 | 2.674 | MON | 61,400 | 736,803 | 08/20/2012 | 04/16/2050 | |
| 38378B | YP | 8 | GNR 2012-087 BB - CMBS | | 4 | 1.A | 24,050,309 | 103.647 | 24,771,568 | 23,900,000 | 23,929,478 | | (16,317) | | 2.708 | 2.645 | MON | 53,934 | 647,212 | 08/21/2012 | 01/16/2051 | |
| 0399999 | U.S. Government - Commercial Mortgage-Backed Securities | | | | | | 258,999,849 | XXX | 270,663,191 | 258,541,542 | 258,687,170 | 0 | (71,501) | 0 | XXX | XXX | XXX | 725,997 | 8,695,544 | XXX | XXX | |
| 0599999 | Total - U.S. Government | | | | | | 613,968,144 | XXX | 647,953,196 | 605,552,038 | 612,650,299 | 0 | (320,039) | 0 | XXX | XXX | XXX | 2,123,999 | 21,434,477 | XXX | XXX | |
| All Other Governments - Issuer Obligations | | | | | | | | | | | | | | | | | | | | | | |
| 11070T | AK | 4 | BRITISH COLUMBIA, PROVINCE OF | C | | 1.A FE | 4,975,550 | 108.791 | 5,439,550 | 5,000,000 | 4,986,062 | | 2,390 | | 2.250 | 2.305 | JD | 9,063 | 112,500 | 05/25/2016 | 06/02/2026 | |
| 135087 | H6 | 4 | CANADA (GOVERNMENT) | C | | 1.A FE | 10,571,912 | 103.445 | 10,970,353 | 10,605,000 | 10,592,228 | | 6,637 | | 2.000 | 2.066 | MN | 27,102 | 212,100 | 11/07/2017 | 11/15/2022 | |
| 0699999 | All Other Governments - Issuer Obligations | | | | | | 15,547,462 | XXX | 16,409,903 | 15,605,000 | 15,578,290 | 0 | 9,027 | 0 | XXX | XXX | XXX | 36,164 | 324,600 | XXX | XXX | |
| 1099999 | Total - All Other Governments | | | | | | 15,547,462 | XXX | 16,409,903 | 15,605,000 | 15,578,290 | 0 | 9,027 | 0 | XXX | XXX | XXX | 36,164 | 324,600 | XXX | XXX | |
| U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations | | | | | | | | | | | | | | | | | | | | | | |
| 13063D | AD | 0 | CALIFORNIA ST | | | 1.C FE | 4,000,000 | 102.518 | 4,100,720 | 4,000,000 | 4,000,000 | | | | 2.367 | 2.367 | AO | 23,670 | 94,680 | 04/21/2017 | 04/01/2022 | |
| 13063D | GC | 6 | CALIFORNIA ST | | | 1.C FE | 6,759,050 | 116.679 | 8,015,847 | 6,870,000 | 6,782,428 | | 10,373 | | 3.500 | 3.702 | AO | 60,113 | 240,450 | 09/11/2018 | 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 | For ei g n Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted 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 |
| 13063D | GD | 4 | CALIFORNIA ST..... | | 2 | 1.C FE..... | 7,009,763 | 120.872 | 7,554,500 | 6,250,000 | 6,908,465 | | (75,022) | | 4.500 | 2.879 | AO | 70,313 | 281,250 | 03/17/2020. | 04/01/2033. | |
| 20772K | JX | 8 | CONNECTICUT ST..... | | 1 | 1.E FE..... | 1,000,000 | 106.450 | 1,064,500 | 1,000,000 | 1,000,000 | | | | 2.098 | 2.098 | JJ | 11,656 | | 05/29/2020. | 07/01/2025. | |
| 20772K | JY | 6 | CONNECTICUT ST..... | | 1 | 1.E FE..... | 2,000,000 | 107.525 | 2,150,500 | 2,000,000 | 2,000,000 | | | | 2.350 | 2.350 | JJ | 26,111 | | 05/29/2020. | 07/01/2026. | |
| 373384 | QZ | 8 | GEORGIA ST..... | | 1 | 1.A FE..... | 14,962,500 | 105.076 | 15,761,400 | 15,000,000 | 14,988,921 | | 5.092 | | 2.780 | 2.817 | FA | 173,750 | 417,000 | 06/11/2015. | 02/01/2023. | |
| 373384 | NZ | 5 | GEORGIA ST..... | | 1 | 1.A FE..... | 7,095,000 | 111.661 | 7,922,348 | 7,095,000 | 7,095,000 | | | | 4.503 | 4.502 | MN | 53,248 | 347,294 | 11/04/2009. | 11/01/2025. | |
| 373385 | FM | 0 | GEORGIA ST..... | | 1 | 1.A FE..... | 2,744,665 | 109.734 | 3,017,685 | 2,750,000 | 2,744,930 | | 203 | | 3.100 | 3.113 | JJ | 42,625 | 81,224 | 06/26/2019. | 07/01/2039. | |
| 419791 | YQ | 5 | HAWAII ST..... | | 1 | 1.C FE..... | 20,195,800 | 109.532 | 21,906,400 | 20,000,000 | 20,040,312 | | (17,966) | | 4.950 | 4.847 | FA | 412,500 | 990,000 | 02/10/2010. | 02/01/2023. | |
| 419791 | YX | 0 | HAWAII ST..... | | 1 | 1.C FE..... | 10,557,750 | 135.097 | 14,185,185 | 10,500,000 | 10,534,106 | | (2,830) | | 5.530 | 5.484 | FA | 241,938 | 580,650 | 02/10/2010. | 02/01/2030. | |
| 419792 | KJ | 4 | HAWAII ST..... | | 1 | 1.C FE..... | 2,000,000 | 109.114 | 2,182,280 | 2,000,000 | 2,000,000 | | | | 2.552 | 2.552 | AO | 12,760 | 51,040 | 04/01/2016. | 10/01/2025. | |
| 419792 | KK | 1 | HAWAII ST..... | | 1 | 1.C FE..... | 5,000,000 | 110.503 | 5,525,150 | 5,000,000 | 5,000,000 | | | | 2.652 | 2.652 | AO | 33,150 | 132,600 | 04/01/2016. | 10/01/2026. | |
| 419792 | ZD | 1 | HAWAII ST..... | | 1 | 1.C FE..... | 12,000,000 | 101.345 | 12,161,400 | 12,000,000 | 12,000,000 | | | | 2.245 | 2.245 | FA | 104,018 | | 08/06/2020. | 08/01/2038. | |
| 546417 | DU | 7 | LOUISIANA ST..... | | 1 | 1.D FE..... | 2,000,000 | 101.855 | 2,037,100 | 2,000,000 | 2,000,000 | | | | 1.604 | 1.604 | JD | 2,673 | 4,188 | 10/02/2020. | 06/01/2029. | |
| 57582P | UE | 8 | MASSACHUSETTS (COMMONWEALTH OF)..... | | 1 | 1.B FE..... | 28,600,000 | 147.399 | 42,156,114 | 28,600,000 | 28,600,000 | | | | 5.456 | 5.456 | JJ | 780,208 | 1,560,416 | 12/01/2009. | 12/01/2039. | |
| 57582R | G2 | 6 | MASSACHUSETTS (COMMONWEALTH OF)..... | | 1 | 1.B FE..... | 7,500,000 | 103.735 | 7,780,125 | 7,500,000 | 7,500,000 | | | | 2.029 | 2.029 | JJ | 72,706 | | 06/26/2020. | 07/01/2035. | |
| 57582R | L8 | 7 | MASSACHUSETTS (COMMONWEALTH OF)..... | | 1 | 1.B FE..... | 4,000,000 | 103.014 | 4,120,560 | 4,000,000 | 4,000,000 | | | | 1.870 | 1.870 | MN | 5,818 | | 11/19/2020. | 11/01/2033. | |
| 605580 | 5X | 3 | MISSISSIPPI ST..... | | 1 | 1.C FE..... | 2,316,420 | 132.701 | 2,985,773 | 2,250,000 | 2,291,947 | | (3,235) | | 5.245 | 5.002 | MN | 19,669 | 118,013 | 07/13/2011. | 11/01/2034. | |
| 605581 | FA | 0 | MISSISSIPPI ST..... | | 1 | 1.C FE..... | 2,306,223 | 114.341 | 2,727,033 | 2,385,000 | 2,324,562 | | 7,824 | | 3.079 | 3.504 | AO | 18,359 | 73,434 | 08/08/2018. | 10/01/2027. | |
| 649791 | CN | 8 | NEW YORK ST..... | | 1 | 1.B FE..... | 6,641,807 | 108.515 | 7,286,782 | 6,715,000 | 6,699,529 | | 6,649 | | 4.690 | 4.803 | MS | 104,978 | 314,934 | 04/16/2010. | 03/01/2023. | |
| 649791 | QC | 7 | NEW YORK ST..... | | 1 | 1.B FE..... | 2,227,050 | 107.920 | 2,428,200 | 2,250,000 | 2,228,159 | | 1,000 | | 3.110 | 3.187 | FA | 26,435 | 55,397 | 11/08/2019. | 02/15/2037. | |
| 649791 | QD | 5 | NEW YORK ST..... | | 1 | 1.B FE..... | 2,000,000 | 107.630 | 2,152,600 | 2,000,000 | 2,000,000 | | | | 3.170 | 3.170 | FA | 23,951 | 50,192 | 10/28/2019. | 02/15/2038. | |
| 70914P | MJ | 8 | PENNSYLVANIA (COMMONWEALTH OF)..... | | 1 | 1.D FE..... | 17,937,053 | 127.556 | 22,832,524 | 17,900,000 | 17,923,420 | | (1,939) | | 5.450 | 5.432 | FA | 368,541 | 975,550 | 02/03/2010. | 02/15/2030. | |
| 917542 | QR | 6 | UTAH ST..... | | 1 | 1.A FE..... | 10,900,000 | 108.101 | 11,783,009 | 10,900,000 | 10,900,000 | | | | 4.554 | 4.553 | JJ | 248,193 | 496,386 | 09/16/2009. | 07/01/2024. | |
| 917542 | QV | 7 | UTAH ST..... | | 1 | 1.A FE..... | 9,500,000 | 108.792 | 10,335,240 | 9,500,000 | 9,500,000 | | | | 3.539 | 3.539 | JJ | 168,103 | 336,205 | 09/24/2010. | 07/01/2025. | |
| 93974C | ZZ | 9 | WASHINGTON ST..... | | 2 | 1.B FE..... | 1,125,579 | 107.613 | 1,129,937 | 1,050,000 | 1,065,474 | | (9,280) | | 5.000 | 4.030 | FA | 21,875 | 52,500 | 08/28/2013. | 08/01/2028. | |
| 97705M | SG | 1 | WISCONSIN ST..... | | 1 | 1.B FE..... | 1,200,000 | 104.835 | 1,258,020 | 1,200,000 | 1,200,000 | | | | 2.385 | 2.385 | MN | 4,770 | 8,427 | 06/25/2020. | 05/01/2038. | |
| 97705M | SH | 9 | WISCONSIN ST..... | | 1 | 1.B FE..... | 1,550,000 | 104.120 | 1,613,860 | 1,550,000 | 1,550,000 | | | | 2.485 | 2.485 | MN | 6,420 | 11,341 | 06/25/2020. | 05/01/2042. | |
| 1199999 | U.S. States, Territories & Possessions - Issuer Obligations..... | | | | | | 195,128,659 | XXX | 228,174,791 | 194,265,000 | 194,877,252 | 0 | (79,130) | 0 | XXX | XXX | XXX | 3,138,548 | 7,273,170 | XXX | XXX | |
| 1799999 | Total - U.S. States, Territories & Possessions (Direct and Guaranteed)..... | | | | | | 195,128,659 | XXX | 228,174,791 | 194,265,000 | 194,877,252 | 0 | (79,130) | 0 | XXX | XXX | XXX | 3,138,548 | 7,273,170 | XXX | XXX | |
| U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations | | | | | | | | | | | | | | | | | | | | | | |
| 086851 | DS | 8 | BETHEL OHIO LOC SCH DIST..... | | 2 | 1.C FE..... | 1,937,320 | 102.625 | 2,052,500 | 2,000,000 | 1,937,755 | | 435 | | 3.125 | 3.286 | MN | 10,417 | 16,146 | 07/02/2020. | 11/01/2051. | |
| 088281 | Q9 | 4 | BEXAR CNTY TEX..... | | 2 | 1.A FE..... | 2,230,000 | 100.236 | 2,235,263 | 2,230,000 | 2,230,000 | | | | 2.236 | 2.236 | JD | 2,216 | 16,621 | 08/06/2020. | 06/15/2043. | |
| 101565 | YR | 4 | BOULDER LARIMER & WELD CNTYS COLO ST VRA..... | | 2 | 1.C FE..... | 1,500,000 | 100.353 | 1,505,295 | 1,500,000 | 1,500,000 | | | | 5.740 | 5.740 | JD | 3,827 | 86,100 | 05/12/2010. | 12/15/2030. | |
| 115117 | MP | 5 | BROWARD CNTY FLA WTR & SWR UTIL REV..... | | 1 | 1.B FE..... | 4,244,860 | 107.242 | 4,557,785 | 4,250,000 | 4,245,032 | | 171 | | 3.338 | 3.347 | AO | 35,466 | 117,039 | 11/08/2019. | 10/01/2037. | |
| 152339 | RW | 9 | CENTINELA VALLEY CALIF UN HIGH SCH DIST..... | | 2 | 1.C FE..... | 1,000,000 | 100.030 | 1,000,300 | 1,000,000 | 1,000,000 | | | | 2.306 | 2.306 | FA | 8,071 | | 08/12/2020. | 08/01/2034. | |
| 152339 | RX | 7 | CENTINELA VALLEY CALIF UN HIGH SCH DIST..... | | 2 | 1.C FE..... | 1,250,000 | 98.881 | 1,236,013 | 1,250,000 | 1,250,000 | | | | 2.356 | 2.356 | FA | 10,308 | | 08/12/2020. | 08/01/2035. | |
| 167560 | PL | 9 | CHICAGO ILL MET WTR RECLAMATION DIST GTR..... | | 1 | 1.C FE..... | 16,100,000 | 143.350 | 23,079,350 | 16,100,000 | 16,100,000 | | | | 5.720 | 5.719 | JD | 76,743 | 920,920 | 08/11/2009. | 12/01/2038. | |
| 212204 | JR | 3 | CONTRA COSTA CALIF CMNTY COLLEGE DIST..... | | 1 | 1.B FE..... | 4,000,000 | 104.375 | 4,175,000 | 4,000,000 | 4,000,000 | | | | 2.926 | 2.926 | FA | 48,767 | 103,710 | 08/28/2019. | 08/01/2038. | |
| 223093 | VW | 2 | COVINA-VALLEY CALIF UNI SCH DIST..... | | 2 | 1.C FE..... | 3,000,000 | 104.138 | 3,124,140 | 3,000,000 | 3,000,000 | | | | 3.261 | 3.261 | FA | 40,763 | 88,591 | 08/14/2019. | 08/01/2049. | |
| 230822 | SY | 5 | CUMBERLAND VALLEY PA SCH DIST..... | | 2 | 1.D FE..... | 2,000,000 | 102.636 | 2,052,720 | 2,000,000 | 2,000,000 | | | | 2.492 | 2.492 | MN | 5,122 | | 10/21/2020. | 11/15/2035. | |

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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 | For ei g n | Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted 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 |
| 235308 | QR | 7 | DALLAS TEX INDPT SCH DIST..... | | | 2 | 1.A FE..... | 5,582,500 | 100.599 | 5,532,945 | 5,500,000 | 5,501,323 | | (10,591) | | 6.000 | 5.798 | FA | 124,667 | 330,000 | 11/16/2010. | 02/15/2026. | |
| 235308 | RA | 3 | DALLAS TEX INDPT SCH DIST..... | | | 2 | 1.A FE..... | 16,676,388 | 101.381 | 14,142,650 | 13,950,000 | 14,007,381 | | (464,040) | | 6.450 | 3.035 | FA | 339,915 | 899,775 | 10/08/2014. | 02/15/2035. | |
| 239864 | BT | 7 | DAYTON OHIO METRO LIBR..... | | | 2 | 1.B FE..... | 2,000,000 | 111.885 | 2,237,700 | 2,000,000 | 2,000,000 | | | | 3.192 | 3.192 | JD | 5,320 | 63,485 | 11/14/2019. | 12/01/2036. | |
| 246199 | LF | 8 | DELAWARE OHIO CITY SCH DIST..... | | | 2 | 1.D FE..... | 2,250,000 | 104.563 | 2,352,668 | 2,250,000 | 2,250,000 | | | | 3.641 | 3.641 | JD | 6,827 | 79,419 | 11/15/2019. | 12/01/2049. | |
| 249002 | HY | 5 | DENTON TEX INDPT SCH DIST..... | | | 2 | 1.A FE..... | 5,000,000 | 103.209 | 5,160,450 | 5,000,000 | 5,000,000 | | | | 2.156 | 2.156 | FA | 4,192 | | 11/25/2020. | 08/15/2036. | |
| 249002 | HZ | 2 | DENTON TEX INDPT SCH DIST..... | | | 2 | 1.A FE..... | 3,000,000 | 101.987 | 3,059,610 | 3,000,000 | 3,000,000 | | | | 2.206 | 2.206 | FA | 2,574 | | 11/25/2020. | 08/15/2037. | |
| 249002 | JA | 5 | DENTON TEX INDPT SCH DIST..... | | | 2 | 1.A FE..... | 4,705,000 | 102.478 | 4,821,590 | 4,705,000 | 4,705,000 | | | | 2.306 | 2.306 | FA | 4,219 | | 11/25/2020. | 08/15/2038. | |
| 249002 | JB | 3 | DENTON TEX INDPT SCH DIST..... | | | 2 | 1.A FE..... | 5,000,000 | 102.479 | 5,123,950 | 5,000,000 | 5,000,000 | | | | 2.356 | 2.356 | FA | 4,581 | | 11/25/2020. | 08/15/2039. | |
| 249174 | MQ | 3 | DENVER COLO CITY & CNTY SCH DIST NO 1..... | | | 1 | 1.B FE..... | 31,500,000 | 136.459 | 42,984,585 | 31,500,000 | 31,500,000 | | | | 5.664 | 5.663 | JD | 148,680 | 1,784,160 | 12/09/2009. | 12/01/2033. | |
| 30382A | HZ | 8 | FAIRFAX CNTY VA..... | | | 1.2 | 1.A FE..... | 2,492,775 | 115.519 | 2,887,975 | 2,500,000 | 2,493,869 | | 522 | | 3.400 | 3.430 | AO | 21,250 | 85,000 | 01/29/2019. | 10/01/2030. | |
| 304657 | PC | 7 | FAIRFIELD OHIO CITY SCH DIST..... | | | 2 | 1.C FE..... | 2,000,000 | 103.897 | 2,077,940 | 2,000,000 | 2,000,000 | | | | 3.476 | 3.476 | MN | 11,587 | 68,554 | 10/18/2019. | 11/01/2044. | |
| 344640 | XA | 0 | FONTANA CALIF UNI SCH DIST..... | | | 2 | 1.E FE..... | 10,000,000 | 100.712 | 10,071,200 | 10,000,000 | 10,000,000 | | | | 2.800 | 2.800 | FA | 117,444 | | 07/16/2020. | 08/01/2042. | |
| 365298 | Z8 | 4 | GARDEN GROVE CALIF UNI SCH DIST..... | | | 2 | 1.D FE..... | 4,000,000 | 106.017 | 4,240,680 | 4,000,000 | 4,000,000 | | | | 3.237 | 3.237 | FA | 53,950 | 102,505 | 09/25/2019. | 08/01/2040. | |
| 406036 | KE | 2 | HALL CNTY NEB SCH DIST NO 2 GRAND IS..... | | | 2 | 1.D FE..... | 3,520,000 | 104.704 | 3,685,581 | 3,520,000 | 3,520,000 | | | | 3.051 | 3.051 | JD | 4,773 | 107,395 | 08/08/2019. | 12/15/2039. | |
| 421290 | 6H | 5 | HAYWARD CALIF UNI SCH DIST..... | | | 2 | 1.E FE..... | 15,000,000 | 102.906 | 15,435,900 | 15,000,000 | 15,000,000 | | | | 2.868 | 2.868 | FA | 132,645 | | 08/27/2020. | 08/01/2040. | |
| 438670 | Q7 | 9 | HONOLULU HAWAII CITY & CNTY..... | | | 1 | 1.B FE..... | 600,000 | 104.155 | 624,930 | 600,000 | 600,000 | | | | 2.512 | 2.512 | MN | 2,512 | 15,072 | 10/26/2012. | 11/01/2022. | |
| 438670 | Q8 | 7 | HONOLULU HAWAII CITY & CNTY..... | | | 2 | 1.B FE..... | 3,500,000 | 104.508 | 3,657,780 | 3,500,000 | 3,500,000 | | | | 2.812 | 2.812 | MN | 16,403 | 98,420 | 10/26/2012. | 11/01/2023. | |
| 438687 | EL | 5 | HONOLULU HAWAII CITY & CNTY..... | | | 1.2 | 1.B FE..... | 10,000,000 | 114.972 | 11,497,200 | 10,000,000 | 10,000,000 | | | | 3.853 | 3.853 | MS | 128,433 | 385,300 | 08/16/2018. | 09/01/2032. | |
| 442331 | 3D | 4 | HOUSTON TEX..... | | | 1 | 1.D FE..... | 3,000,000 | 114.226 | 3,426,780 | 3,000,000 | 3,000,000 | | | | 3.525 | 3.525 | MS | 35,250 | 105,750 | 12/20/2017. | 03/01/2028. | |
| 442331 | 3K | 8 | HOUSTON TEX..... | | | 1 | 1.D FE..... | 8,775,000 | 123.526 | 10,839,407 | 8,775,000 | 8,775,000 | | | | 3.961 | 3.961 | MS | 115,859 | 347,578 | 12/20/2017. | 03/01/2047. | |
| 442403 | FR | 7 | HOUSTON TEX INDPT SCH DIST..... | | | 2 | 1.B FE..... | 8,150,000 | 100.389 | 8,181,704 | 8,150,000 | 8,150,000 | | | | 6.168 | 6.167 | FA | 189,906 | 502,692 | 10/22/2009. | 02/15/2034. | |
| 522226 | JE | 0 | LEAVENWORTH CNTY KANS UNI SCH DIST NO 46..... | | | | 1.E FE..... | 2,000,000 | 108.532 | 2,170,640 | 2,000,000 | 2,000,000 | | | | 2.870 | 2.870 | MS | 19,133 | 53,733 | 08/28/2019. | 09/01/2038. | |
| 529063 | VT | 3 | LEXINGTON CNTY S C SCH DIST NO 001..... | | | 2 | 1.B FE..... | 2,029,900 | 102.578 | 2,051,560 | 2,000,000 | 2,028,369 | | (1,531) | | 2.300 | 2.108 | FA | 19,167 | 4,089 | 07/08/2020. | 02/01/2037. | |
| 537292 | LC | 6 | LITTLE MIAMI OHIO LOC SCH DIST..... | | | 2 | 1.D FE..... | 1,265,000 | 111.777 | 1,413,979 | 1,265,000 | 1,265,000 | | | | 2.840 | 2.840 | JD | 2,994 | 35,926 | 06/29/2016. | 12/01/2027. | |
| 537292 | LD | 4 | LITTLE MIAMI OHIO LOC SCH DIST..... | | | 2 | 1.D FE..... | 2,000,000 | 111.856 | 2,237,120 | 2,000,000 | 2,000,000 | | | | 3.010 | 3.010 | JD | 5,017 | 60,200 | 06/29/2016. | 12/01/2028. | |
| 537292 | LE | 2 | LITTLE MIAMI OHIO LOC SCH DIST..... | | | 2 | 1.D FE..... | 2,910,000 | 112.030 | 3,260,073 | 2,910,000 | 2,910,000 | | | | 3.160 | 3.160 | JD | 7,663 | 91,956 | 06/29/2016. | 12/01/2029. | |
| 54438C | YP | 1 | LOS ANGELES CALIF CMNTY COLLEGE DIST..... | | | 1.2 | 1.B FE..... | 2,935,000 | 104.215 | 3,058,710 | 2,935,000 | 2,935,000 | | | | 2.106 | 2.106 | FA | 8,757 | | 10/30/2020. | 08/01/2032. | |
| 54438C | YQ | 9 | LOS ANGELES CALIF CMNTY COLLEGE DIST..... | | | 1.2 | 1.B FE..... | 5,220,000 | 105.209 | 5,491,910 | 5,220,000 | 5,220,000 | | | | 2.336 | 2.336 | FA | 17,275 | | 10/30/2020. | 08/01/2033. | |
| 564386 | SM | 3 | MANSFIELD TEX INDPT SCH DIST..... | | | 2 | 1.A FE..... | 2,000,000 | 102.718 | 2,054,360 | 2,000,000 | 2,000,000 | | | | 2.629 | 2.629 | FA | 13,145 | | 10/08/2020. | 02/15/2045. | |
| 56781R | JX | 6 | MARIN CALIF CMNTY COLLEGE DIST..... | | | 2 | 1.A FE..... | 4,000,000 | 112.719 | 4,508,760 | 4,000,000 | 4,000,000 | | | | 4.032 | 4.032 | FA | 67,200 | 161,280 | 01/25/2019. | 08/01/2038. | |
| 581725 | DU | 9 | MCKINLEYVILLE CALIF UN SCH DIST..... | | | 2 | 1.C FE..... | 2,907,540 | 100.710 | 3,021,300 | 3,000,000 | 2,910,732 | | 2,497 | | 3.000 | 3.180 | FA | 37,500 | 79,750 | 08/23/2019. | 08/01/2044. | |
| 584002 | QB | 8 | MECKLENBURG CNTY N C..... | | | 1.2 | 1.A FE..... | 3,642,485 | 102.474 | 3,586,590 | 3,500,000 | 3,518,691 | | (24,312) | | 4.349 | 3.617 | AO | 38,054 | 152,215 | 06/17/2015. | 10/01/2030. | |
| 59163P | KP | 7 | METRO ORE..... | | | 2 | 1.A FE..... | 2,887,693 | 112.275 | 3,087,563 | 2,750,000 | 2,872,161 | | (12,892) | | 3.100 | 2.511 | JD | 7,104 | 85,250 | 10/10/2019. | 06/01/2031. | |
| 592112 | DR | 4 | METROPOLITAN GOVT NASHVILLE & DAVIDSON C..... | | | 1 | 1.C FE..... | 2,390,120 | 134.833 | 2,696,660 | 2,000,000 | 2,353,960 | | (19,447) | | 5.707 | 3.998 | JJ | 57,070 | 114,140 | 02/06/2019. | 07/01/2034. | |
| 597502 | BK | 8 | MIDLAND CNTY TEX HOSP DIST..... | | | 1 | 1.E FE..... | 9,000,000 | 144.758 | 13,028,220 | 9,000,000 | 9,000,000 | | | | 6.440 | 6.439 | MN | 74,060 | 579,600 | 08/19/2009. | 05/15/2039. | |
| 63877N | NA | 1 | NATOMAS UNI SCH DIST CALIF..... | | | 2 | 1.E FE..... | 4,150,000 | 101.298 | 4,203,867 | 4,150,000 | 4,150,000 | | | | 2.700 | 2.700 | FA | 28,013 | | 09/16/2020. | 08/01/2038. | |
| 63877N | NB | 9 | NATOMAS UNI SCH DIST CALIF..... | | | 2 | 1.E FE..... | 4,550,000 | 101.300 | 4,609,150 | 4,550,000 | 4,550,000 | | | | 2.750 | 2.750 | FA | 31,281 | | 09/16/2020. | 08/01/2039. | |
| 63877N | NG | 8 | NATOMAS UNI SCH DIST CALIF..... | | | 2 | 1.E FE..... | 1,000,000 | 101.361 | 1,013,610 | 1,000,000 | 1,000,000 | | | | 3.000 | 3.000 | FA | 7,500 | | 09/16/2020. | 08/01/2044. | |
| 64966H | MU | 1 | NEW YORK N Y..... | | | 1 | 1.C FE..... | 4,630,000 | 104.462 | 4,836,591 | 4,630,000 | 4,630,000 | | | | 4.589 | 4.588 | AO | 53,118 | 212,471 | 09/30/2009. | 10/01/2022. | |
| 64966H | MV | 9 | NEW YORK N Y..... | | | 1 | 1.C FE..... | 13,240,360 | 126.107 | 16,482,185 | 13,070,000 | 13,181,172 | | (7,742) | | 5.206 | 5.101 | AO | 170,106 | 680,424 | 08/24/2011. | 10/01/2031. | |

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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 | F o r e i g n | Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 64966H | YM | 6 | NEW YORK N Y..... | | | 1 | 1.C FE..... | 4,213,152 | 142.948 | 4,574,336 | 3,200,000 | 4,140,975 | | (46,599) | | 5.968 | 3.459 | MS..... | 63,659 | 190,976 | 06/05/2019. | 03/01/2036. | |
| 64966M | QG | 7 | NEW YORK N Y..... | | | 1 | 1.C FE..... | 9,898,800 | 104.877 | 10,487,700 | 10,000,000 | 9,951,446 | | 16,893 | | 2.320 | 2.504 | AO..... | 58,000 | 232,000 | 10/17/2017. | 10/01/2023. | |
| 64966N | QH | 5 | NEW YORK N Y..... | | | 1 | 1.C FE..... | 4,862,523 | 106.466 | 5,222,157 | 4,905,000 | 4,881,161 | | 5.983 | | 2.520 | 2.657 | AO..... | 30,902 | 123,606 | 10/16/2017. | 10/01/2024. | |
| 64966Q | RT | 9 | NEW YORK N Y..... | | | 1 | 1.D FE..... | 8,000,000 | 102.378 | 8,190,240 | 8,000,000 | 8,000,000 | | | | 2.173 | 2.173 | FA..... | | | 12/18/2020. | 08/01/2034. | |
| 64966Q | RU | 6 | NEW YORK N Y..... | | | 1 | 1.D FE..... | 5,000,000 | 101.818 | 5,090,900 | 5,000,000 | 5,000,000 | | | | 2.223 | 2.223 | FA..... | | | 12/18/2020. | 08/01/2035. | |
| 64966Q | RV | 4 | NEW YORK N Y..... | | | 1 | 1.D FE..... | 2,000,000 | 101.836 | 2,036,720 | 2,000,000 | 2,000,000 | | | | 2.423 | 2.423 | FA..... | | | 12/18/2020. | 08/01/2036. | |
| 655867 | ZH | 5 | NORFOLK VA..... | | | 1 | 1.C FE..... | 11,500,000 | 108.993 | 12,534,195 | 11,500,000 | 11,500,000 | | | | 3.054 | 3.054 | AO..... | 87,803 | 396,087 | 08/02/2019. | 10/01/2037. | |
| 667826 | AN | 1 | NORTHWEST TEX INDPT SCH DIST..... | | | 2 | 1.A FE..... | 2,825,000 | 103.396 | 2,920,937 | 2,825,000 | 2,825,000 | | | | 2.046 | 2.046 | FA..... | 21,835 | 3,853 | 06/25/2020. | 02/15/2035. | |
| 667826 | AP | 6 | NORTHWEST TEX INDPT SCH DIST..... | | | 2 | 1.A FE..... | 2,035,000 | 103.275 | 2,101,646 | 2,035,000 | 2,035,000 | | | | 2.106 | 2.106 | FA..... | 16,190 | 2,857 | 06/25/2020. | 02/15/2036. | |
| 68583R | BR | 2 | OREGON CMNTY COLLEGE DIST..... | | | 1 | 1.F FE..... | 6,772,388 | 107.553 | 7,210,147 | 6,703,808 | 6,716,056 | | (4,471) | | 5.440 | 5.361 | JD..... | 1,013 | 304,583 | 02/11/2004. | 06/30/2023. | |
| 686053 | CN | 7 | OREGON SCH BRDS ASSN..... | @ | | | 1.E FE..... | 7,967,460 | 97.567 | 11,756,824 | 12,050,000 | 10,939,311 | | 415,514 | | | 3.910 | N/A..... | | | | 10/19/2012. | 06/30/2023. |
| 686053 | CP | 2 | OREGON SCH BRDS ASSN..... | | | | 1.E FE..... | 5,008,590 | 116.604 | 5,247,180 | 4,500,000 | 4,806,418 | | (80,992) | | 5.630 | 3.541 | JD..... | 704 | 253,350 | 06/06/2018. | 06/30/2024. | |
| 686053 | DJ | 5 | OREGON SCH BRDS ASSN..... | | | 1 | 1.C FE..... | 5,308,384 | 102.403 | 5,314,716 | 5,190,000 | 5,195,929 | | (11,543) | | 5.423 | 5.186 | JD..... | 782 | 281,454 | 12/20/2007. | 06/30/2021. | |
| 692020 | T8 | 3 | OXNARD CALIF SCH DIST..... | | | | 1.C FE..... | 800,000 | 101.672 | 813,376 | 800,000 | 800,000 | | | | 1.629 | 1.629 | FA..... | 4,272 | | 08/05/2020. | 08/01/2028. | |
| 692020 | T9 | 1 | OXNARD CALIF SCH DIST..... | | | | 1.C FE..... | 1,250,000 | 101.474 | 1,268,425 | 1,250,000 | 1,250,000 | | | | 1.729 | 1.729 | FA..... | 7,084 | | 08/05/2020. | 08/01/2029. | |
| 692020 | U2 | 4 | OXNARD CALIF SCH DIST..... | | | | 1.C FE..... | 1,000,000 | 101.346 | 1,013,460 | 1,000,000 | 1,000,000 | | | | 1.809 | 1.809 | FA..... | 5,930 | | 08/05/2020. | 08/01/2030. | |
| 692020 | U3 | 2 | OXNARD CALIF SCH DIST..... | | | 2 | 1.C FE..... | 1,500,000 | 101.309 | 1,519,635 | 1,500,000 | 1,500,000 | | | | 1.909 | 1.909 | FA..... | 9,386 | | 08/05/2020. | 08/01/2031. | |
| 696667 | 4K | 7 | PALM SPRINGS CALIF UNI SCH DIST..... | | | | 1.D FE..... | 1,500,000 | 102.504 | 1,537,560 | 1,500,000 | 1,500,000 | | | | 1.505 | 1.505 | FA..... | 3,951 | | 10/15/2020. | 08/01/2027. | |
| 696667 | 4L | 5 | PALM SPRINGS CALIF UNI SCH DIST..... | | | | 1.D FE..... | 825,000 | 102.718 | 847,424 | 825,000 | 825,000 | | | | 1.704 | 1.704 | FA..... | 2,460 | | 10/15/2020. | 08/01/2028. | |
| 696667 | 4M | 3 | PALM SPRINGS CALIF UNI SCH DIST..... | | | | 1.D FE..... | 1,340,000 | 102.634 | 1,375,296 | 1,340,000 | 1,340,000 | | | | 1.874 | 1.874 | FA..... | 4,395 | | 10/15/2020. | 08/01/2029. | |
| 697498 | HB | 2 | PALO VERDE CALIF UNI SCH DIST..... | | | 2 | 1.E FE..... | 1,000,000 | 105.346 | 1,053,460 | 1,000,000 | 1,000,000 | | | | 3.150 | 3.150 | FA..... | 15,838 | | 06/12/2020. | 08/01/2040. | |
| 701057 | CH | 2 | PARKER COLO WTR & SANTN DIST..... | | | 2 | 1.B FE..... | 2,020,000 | 104.224 | 2,105,325 | 2,020,000 | 2,020,000 | | | | 2.739 | 2.739 | FA..... | 23,053 | 10,758 | 05/13/2020. | 08/01/2037. | |
| 702282 | QF | 4 | PASADENA CALIF UNI SCH DIST..... | | | | 1.D FE..... | 4,725,000 | 107.184 | 5,064,444 | 4,725,000 | 4,725,000 | | | | 2.318 | 2.318 | MN..... | 18,254 | 124,737 | 08/29/2019. | 05/01/2028. | |
| 702282 | QN | 7 | PASADENA CALIF UNI SCH DIST..... | | | | 1.D FE..... | 2,884,860 | 109.570 | 3,287,100 | 3,000,000 | 2,890,928 | | 5,150 | | 2.881 | 3.168 | MN..... | 14,405 | 98,434 | 10/28/2019. | 05/01/2037. | |
| 718814 | ZZ | 2 | PHOENIX ARIZ..... | | | 1 | 1.B FE..... | 2,231,900 | 126.577 | 2,531,540 | 2,000,000 | 2,209,410 | | (11,291) | | 5.269 | 4.242 | JJ..... | 52,690 | 105,380 | 12/13/2018. | 07/01/2034. | |
| 720424 | D8 | 0 | PIERCE CNTY WASH SCH DIST NO 010 TACOMA..... | | | 2 | 1.B FE..... | 2,000,000 | 106.425 | 2,128,500 | 2,000,000 | 2,000,000 | | | | 3.082 | 3.082 | JD..... | 10,102 | | 10/22/2020. | 11/01/2045. | |
| 727199 | KJ | 9 | PLANO TEX INDPT SCH DIST..... | | | 2 | 1.B FE..... | 6,070,320 | 100.394 | 6,023,640 | 6,000,000 | 6,000,000 | | | | 6.270 | 6.270 | FA..... | 142,120 | 376,200 | 10/29/2009. | 02/15/2035. | |
| 734336 | WP | 1 | PORT HURON MICH..... | | | 2 | 1.C FE..... | 1,867,320 | 100.234 | 2,004,680 | 2,000,000 | 1,869,403 | | 2,083 | | 3.017 | 3.416 | MS..... | 20,113 | 25,309 | 05/26/2020. | 03/01/2045. | |
| 742327 | FL | 8 | PRINCETON OHIO CITY SCH DIST..... | | | 2 | 1.C FE..... | 2,000,000 | 105.561 | 2,111,220 | 2,000,000 | 2,000,000 | | | | 3.315 | 3.315 | JD..... | 5,525 | 63,169 | 11/26/2019. | 12/01/2039. | |
| 795168 | LP | 6 | SALINE CNTY KANS UNI SCH DIST NO 305 SAL..... | | | 2 | 1.C FE..... | 2,492,049 | 107.950 | 2,704,148 | 2,505,000 | 2,493,240 | | 950 | | 2.369 | 2.419 | MS..... | 19,781 | 55,387 | 08/29/2019. | 09/01/2031. | |
| 797272 | RG | 8 | SAN DIEGO CALIF CMNTY COLLEGE DIST..... | | | 2 | 1.A FE..... | 2,250,000 | 106.767 | 2,402,258 | 2,250,000 | 2,250,000 | | | | 3.316 | 3.316 | FA..... | 31,088 | 59,066 | 09/18/2019. | 08/01/2041. | |
| 797355 | P7 | 3 | SAN DIEGO CALIF UNI SCH DIST..... | | | | 1.D FE..... | 8,887,200 | 126.078 | 9,455,850 | 7,500,000 | 8,653,015 | | (160,410) | | 5.260 | 2.668 | JJ..... | 197,250 | 394,500 | 07/10/2019. | 07/01/2027. | |
| 797356 | AR | 3 | SAN DIEGO CALIF UNI SCH DIST..... | | | 1 | 1.A FE..... | 781,500 | 105.931 | 794,483 | 750,000 | 779,924 | | (1,576) | | 2.500 | 2.013 | JJ..... | 9,375 | 4,948 | 06/19/2020. | 07/01/2032. | |
| 797646 | 5Q | 5 | SAN FRANCISCO CALIF CITY & CNTY..... | | | 2 | 1.A FE..... | 2,000,000 | 111.379 | 2,227,580 | 2,000,000 | 2,000,000 | | | | 4.041 | 4.041 | JD..... | 3,592 | 80,820 | 02/15/2019. | 06/15/2049. | |
| 802385 | RA | 4 | SANTA MONICA CALIF CMNTY COLLEGE DIST..... | | | | 1.C FE..... | 2,120,440 | 114.412 | 2,448,417 | 2,140,000 | 2,126,105 | | 2,221 | | 3.312 | 3.441 | FA..... | 29,532 | 70,877 | 05/08/2018. | 08/01/2026. | |
| 815626 | GQ | 3 | SEDGWICK CNTY KANS UNI SCH DIST NO 259 W..... | | | 1 | 1.C FE..... | 10,274,534 | 128.374 | 12,702,607 | 9,895,000 | 10,103,180 | | (20,722) | | 6.220 | 5.878 | AO..... | 153,867 | 615,469 | 05/20/2009. | 10/01/2028. | |
| 819215 | TB | 0 | SHALER PA AREA SCH DIST..... | | | 2 | 1.C FE..... | 2,180,440 | 130.029 | 2,600,580 | 2,000,000 | 2,168,049 | | (12,391) | | 5.000 | 3.850 | MS..... | 33,333 | 50,000 | 03/23/2020. | 09/01/2038. | |
| 833715 | HS | 7 | SOCORRO TEX INDPT SCH DIST..... | | | 2 | 1.A FE..... | 2,000,000 | 103.799 | 2,075,980 | 2,000,000 | 2,000,000 | | | | 2.465 | 2.465 | FA..... | 18,624 | 8,764 | 05/15/2020. | 08/15/2037. | |
| 848644 | 2M | 1 | SPOKANE CNTY WASH..... | | | 1 | 1.B FE..... | 2,638,259 | 110.515 | 3,061,266 | 2,770,000 | 2,668,669 | | 15,230 | | 2.713 | 3.401 | JD..... | 6,263 | 75,150 | 12/19/2018. | 12/01/2026. | |
| 867578 | VB | 9 | SUNNYVALE CALIF SCH DIST..... | | | 2 | 1.B FE..... | 2,000,000 | 101.448 | 2,028,960 | 2,000,000 | 2,000,000 | | | | 3.067 | 3.067 | MS..... | 20,447 | 58,273 | 09/06/2019. | 09/01/2044. | |

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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 | F o r e i g n Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 882722 | K4 | 2 | | 2 | 1.A FE..... | 7,745,000 | 103.410 | 8,009,105 | 7,745,000 | 7,745,000 | | | | | 4.946 | 4.945 | AO | 95,767 | 383,068 | 07/26/2011. | 10/01/2029. |
| 882722 | K5 | 9 | | 2 | 1.A FE..... | 2,500,000 | 103.462 | 2,586,550 | 2,500,000 | 2,500,000 | | | | | 5.016 | 5.015 | AO | 31,350 | 125,400 | 07/26/2011. | 10/01/2030. |
| 882722 | KF | 7 | | 1 | 1.A FE..... | 32,600,000 | 148.689 | 48,472,614 | 32,600,000 | 32,600,000 | | | | | 5.517 | 5.517 | AO | 449,636 | 1,798,542 | 08/19/2009. | 04/01/2039. |
| 882723 | A8 | 2 | | 2 | 1.A FE..... | 18,290,000 | 108.602 | 19,863,306 | 18,290,000 | 18,290,000 | | | | | 2.681 | 2.681 | AO | 122,589 | 490,355 | 10/15/2015. | 10/01/2024. |
| 882724 | QL | 4 | | 2 | 1.A FE..... | 1,720,000 | 110.346 | 1,897,951 | 1,720,000 | 1,720,000 | | | | | 2.804 | 2.804 | AO | 12,057 | 38,851 | 11/14/2019. | 04/01/2032. |
| 882724 | QM | 2 | | 2 | 1.A FE..... | 2,000,000 | 110.102 | 2,202,040 | 2,000,000 | 2,000,000 | | | | | 2.884 | 2.884 | AO | 14,420 | 46,464 | 11/14/2019. | 04/01/2033. |
| 882724 | QP | 5 | | 2 | 1.A FE..... | 4,443,037 | 109.257 | 4,752,680 | 4,350,000 | 4,436,998 | | (6,038) | | | 3.211 | 2.934 | AO | 34,920 | 89,462 | 05/06/2020. | 04/01/2044. |
| 882830 | BH | 4 | | 1 | 1.A FE..... | 12,000,000 | 100.547 | 12,065,640 | 12,000,000 | 12,000,000 | | | | | 2.472 | 2.472 | AO | 74,160 | 46,144 | 07/16/2020. | 10/01/2044. |
| 910678 | S9 | 3 | | 2 | 1.A FE..... | 2,000,000 | 106.742 | 2,134,840 | 2,000,000 | 2,000,000 | | | | | 2.800 | 2.800 | FA | 21,156 | 24,889 | 02/12/2020. | 08/15/2040. |
| 91882R | FY | 3 | | 2 | 1.C FE..... | 3,000,000 | 108.009 | 3,240,270 | 3,000,000 | 3,000,000 | | | | | 3.483 | 3.483 | FA | 43,538 | 12,191 | 06/10/2020. | 08/01/2042. |
| 932889 | YB | 8 | | 2 | 1.B FE..... | 1,970,480 | 105.738 | 2,114,760 | 2,000,000 | 1,971,673 | | 1,162 | | | 3.020 | 3.125 | FA | 25,167 | 37,414 | 12/03/2019. | 08/01/2038. |
| 93974C | PK | 0 | | 1 | 1.B FE..... | 7,850,925 | 114.525 | 7,730,438 | 6,750,000 | 7,108,242 | | (92,993) | | | 4.736 | 3.158 | FA | 133,200 | 319,680 | 12/15/2011. | 08/01/2024. |
| 93974C | PL | 8 | | 1 | 1.B FE..... | 3,000,000 | 127.102 | 3,813,060 | 3,000,000 | 3,000,000 | | | | | 5.381 | 5.381 | FA | 67,263 | 161,430 | 10/15/2009. | 08/01/2029. |
| 968657 | JV | 9 | | 2 | 1.B FE..... | 2,000,000 | 104.097 | 2,081,940 | 2,000,000 | 2,000,000 | | | | | 2.904 | 2.904 | MN | 2,259 | | 12/03/2020. | 11/15/2040. |
| 98816P | EB | 4 | | 2 | 1.A FE..... | 2,000,000 | 101.903 | 2,038,060 | 2,000,000 | 2,000,000 | | | | | 2.257 | 2.257 | FA | 17,053 | 2,884 | 06/24/2020. | 08/15/2037. |
| 98816P | EC | 2 | | 2 | 1.A FE..... | 2,000,000 | 102.393 | 2,047,860 | 2,000,000 | 2,000,000 | | | | | 2.357 | 2.357 | FA | 17,808 | 3,012 | 06/24/2020. | 08/15/2038. |
| 1899999 | U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations | | | | | 507,921,502 | XXX | 574,800,456 | 503,893,808 | 506,325,577 | 0 | (520,770) | 0 | 0 | XXX | XXX | XXX | 4,682,798 | 16,281,061 | XXX | XXX |
| 2499999 | Total - U.S. Political Subdivisions of States, Territories & Possessions | | | | | 507,921,502 | XXX | 574,800,456 | 503,893,808 | 506,325,577 | 0 | (520,770) | 0 | 0 | XXX | XXX | XXX | 4,682,798 | 16,281,061 | XXX | XXX |
| U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations | | | | | | | | | | | | | | | | | | | | | |
| 007110 | AC | 3 | | 2 | 1.F FE..... | 2,951,831 | 106.836 | 2,954,015 | 2,765,000 | 2,859,669 | | (42,109) | | | 5.434 | 3.740 | FA | 56,761 | 150,250 | 10/02/2018. | 02/15/2037. |
| 010609 | GG | 4 | | 1 | 1.B FE..... | 2,300,000 | 103.235 | 2,374,405 | 2,300,000 | 2,300,000 | | | | | 1.894 | 1.894 | JD | 6,897 | | 10/23/2020. | 06/01/2030. |
| 010609 | GH | 2 | | 2 | 1.B FE..... | 2,000,000 | 103.704 | 2,074,080 | 2,000,000 | 2,000,000 | | | | | 2.044 | 2.044 | JD | 6,473 | | 10/23/2020. | 06/01/2031. |
| 010609 | GJ | 8 | | 2 | 1.B FE..... | 2,000,000 | 103.337 | 2,066,740 | 2,000,000 | 2,000,000 | | | | | 2.144 | 2.144 | JD | 6,789 | | 10/23/2020. | 06/01/2032. |
| 010831 | BE | 4 | | 1 | 1.B FE..... | 9,495,765 | 167.403 | 11,299,703 | 6,750,000 | 9,326,400 | | (59,648) | | | 7.046 | 4.439 | JD | 39,634 | 475,605 | 03/05/2019. | 12/01/2044. |
| 010831 | DS | 1 | | 1 | 1.B FE..... | 3,866,109 | 111.040 | 4,330,560 | 3,900,000 | 3,877,806 | | 4,574 | | | 3.365 | 3.505 | JD | 10,936 | 131,235 | 05/09/2018. | 06/01/2025. |
| 010869 | CD | 5 | | 1 | 1.G FE..... | 11,538,594 | 126.657 | 13,628,293 | 10,760,000 | 11,183,171 | | (35,902) | | | 6.600 | 6.015 | AO | 177,540 | 710,160 | 07/18/2006. | 10/01/2029. |
| 02765U | CY | 8 | | 1 | 1.F FE..... | 3,426,555 | 148.016 | 4,070,440 | 2,750,000 | 3,373,932 | | (14,469) | | | 6.449 | 4.812 | FA | 66,998 | 177,348 | 02/07/2017. | 02/15/2044. |
| 02765U | DN | 1 | | 1 | 1.F FE..... | 9,591,165 | 148.549 | 12,255,293 | 8,250,000 | 9,478,180 | | (22,764) | | | 5.939 | 4.920 | FA | 185,099 | 489,968 | 06/05/2015. | 02/15/2047. |
| 040654 | XY | 6 | | 1 | 1.B FE..... | 2,000,000 | 106.553 | 2,131,060 | 2,000,000 | 2,000,000 | | | | | 2.362 | 2.362 | JJ | 23,620 | 18,240 | 01/10/2020. | 07/01/2028. |
| 040654 | XZ | 3 | | 1 | 1.B FE..... | 2,000,000 | 106.527 | 2,130,540 | 2,000,000 | 2,000,000 | | | | | 2.412 | 2.412 | JJ | 24,120 | 18,626 | 01/10/2020. | 07/01/2029. |
| 040654 | YD | 1 | | 1 | 1.B FE..... | 2,000,000 | 107.295 | 2,145,900 | 2,000,000 | 2,000,000 | | | | | 3.166 | 3.166 | JJ | 31,660 | 24,449 | 01/10/2020. | 07/01/2038. |
| 047681 | QH | 7 | | 1 | 1.E FE..... | 2,100,000 | 112.551 | 2,363,571 | 2,100,000 | 2,100,000 | | | | | 3.579 | 3.579 | JD | 3,340 | 75,159 | 12/01/2017. | 12/15/2029. |
| 047681 | QK | 0 | | 1 | 1.E FE..... | 2,075,000 | 114.043 | 2,366,392 | 2,075,000 | 2,075,000 | | | | | 3.679 | 3.679 | JD | 3,393 | 76,339 | 12/01/2017. | 12/15/2031. |
| 04780E | AB | 3 | | 1 | 1.B FE..... | 1,737,331 | 100.482 | 1,492,158 | 1,485,000 | 1,486,418 | | (16,498) | | | 6.875 | 5.709 | FA | 42,539 | 149,875 | 10/30/2002. | 02/01/2021. |
| 047870 | SN | 1 | | 2 | 1.D FE..... | 6,060,000 | 105.009 | 6,363,545 | 6,060,000 | 6,060,000 | | | | | 2.257 | 2.257 | MN | 23,556 | | 10/15/2020. | 11/01/2035. |
| 047870 | SP | 6 | | 2 | 1.D FE..... | 5,785,000 | 103.864 | 6,008,532 | 5,785,000 | 5,785,000 | | | | | 2.913 | 2.913 | MN | 29,022 | | 10/15/2020. | 11/01/2043. |
| 050589 | RH | 5 | | 1 | 1.D FE..... | 1,455,000 | 100.137 | 1,456,993 | 1,455,000 | 1,455,000 | | | | | 2.095 | 2.095 | JD | 2,540 | 10,330 | 07/23/2020. | 06/01/2035. |
| 050589 | RJ | 1 | | 1 | 1.D FE..... | 2,240,000 | 102.381 | 2,293,334 | 2,240,000 | 2,240,000 | | | | | 2.531 | 2.531 | JD | 4,725 | 19,213 | 07/23/2020. | 06/01/2040. |
| 052414 | ME | 6 | | 1 | 1.C FE..... | 2,000,000 | 113.048 | 2,260,960 | 2,000,000 | 2,000,000 | | | | | 5.086 | 5.085 | MN | 12,998 | 101,720 | 06/11/2010. | 11/15/2025. |
| 052414 | RU | 5 | | 1 | 1.C FE..... | 6,185,000 | 112.857 | 6,980,205 | 6,185,000 | 6,185,000 | | | | | 2.937 | 2.937 | MN | 23,211 | 181,653 | 05/23/2019. | 11/15/2028. |

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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 | For ei gn Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted 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 |
| 052414 | RV | 3 | AUSTIN TEX ELEC UTIL SYS REV..... | ..... | .....1 | 1.C FE..... | 4,500,000 | 113.628 | 5,113,260 | 4,500,000 | 4,500,000 | | | | 2.987 | 2.987 | MN..... | 17,175 | 134,415 | 05/23/2019. | 11/15/2029. | |
| 059231 | Y2 | 0 | BALTIMORE MD REV..... | ..... | .....1,2 | 1.D FE..... | 900,000 | 102.899 | 926,091 | 900,000 | 900,000 | | | | 2.025 | 2.025 | JJ..... | 1,468 | | 11/19/2020. | 07/01/2032. | |
| 059231 | Y3 | 8 | BALTIMORE MD REV..... | ..... | .....1,2 | 1.D FE..... | 1,000,000 | 102.934 | 1,029,340 | 1,000,000 | 1,000,000 | | | | 2.125 | 2.125 | JJ..... | 1,712 | | 11/19/2020. | 07/01/2033. | |
| 059231 | Y5 | 3 | BALTIMORE MD REV..... | ..... | .....1,2 | 1.D FE..... | 1,250,000 | 104.521 | 1,306,513 | 1,250,000 | 1,250,000 | | | | 2.814 | 2.814 | JJ..... | 2,834 | | 11/19/2020. | 07/01/2040. | |
| 072024 | ND | 0 | BAY AREA TOLL AUTH CALIF TOLL BRDG REV..... | ..... | .....1 | 1.C FE..... | 3,812,669 | 172.257 | 4,917,937 | 2,855,000 | 3,781,155 | | (16,682) | | 6.263 | 4.274 | AO..... | 44,702 | 178,809 | 01/18/2019. | 04/01/2049. | |
| 072024 | WT | 5 | BAY AREA TOLL AUTH CALIF TOLL BRDG REV..... | ..... | .....1,2 | 1.C FE..... | 2,250,000 | 107.533 | 2,419,493 | 2,250,000 | 2,250,000 | | | | 3.552 | 3.552 | AO..... | 19,980 | 81,030 | 09/20/2019. | 04/01/2054. | |
| 083389 | EN | 2 | BENTON WASH REGL PUB WTR AUTH ARK WTR RE..... | ..... | .....2 | 1.C FE..... | 2,242,215 | 107.372 | 2,415,870 | 2,250,000 | 2,242,575 | | 361 | | 2.750 | 2.781 | AO..... | 15,469 | 56,891 | 10/09/2019. | 10/01/2033. | |
| 088632 | CY | 8 | BI-STATE DEV AGY MO ILL MET DIST MASS TR..... | ..... | .....1 | 1.C FE..... | 1,500,000 | 102.416 | 1,536,240 | 1,500,000 | 1,500,000 | | | | 2.020 | 2.020 | AO..... | 13,467 | | 07/08/2020. | 10/01/2030. | |
| 088632 | CZ | 5 | BI-STATE DEV AGY MO ILL MET DIST MASS TR..... | ..... | .....2 | 1.C FE..... | 7,000,000 | 102.557 | 7,178,990 | 7,000,000 | 7,000,000 | | | | 2.150 | 2.150 | AO..... | 66,889 | | 07/08/2020. | 10/01/2031. | |
| 114894 | YH | 5 | BROWARD CNTY FLA ARPT SYS REV..... | ..... | .....2 | 1.E FE..... | 5,291,441 | 127.597 | 5,505,811 | 4,315,000 | 5,237,093 | | (54,349) | | 5.000 | 2.290 | AO..... | 53,938 | 107,875 | 06/03/2020. | 10/01/2032. | |
| 114894 | ZW | 1 | BROWARD CNTY FLA ARPT SYS REV..... | ..... | .....2 | 1.E FE..... | 2,889,711 | 104.303 | 3,014,357 | 2,890,000 | 2,889,637 | | (49) | | 3.477 | 3.478 | AO..... | 25,121 | 86,529 | 11/05/2019. | 10/01/2043. | |
| 13032U | VK | 1 | CALIFORNIA HEALTH FACS FING AUTH REV..... | ..... | .....1,2 | 1.D FE..... | 5,000,000 | 107.695 | 5,384,750 | 5,000,000 | 5,000,000 | | | | 2.934 | 2.934 | JD..... | 12,225 | 149,145 | 11/20/2019. | 06/01/2032. | |
| 13032U | VM | 7 | CALIFORNIA HEALTH FACS FING AUTH REV..... | ..... | .....1,2 | 1.D FE..... | 2,000,000 | 106.742 | 2,134,840 | 2,000,000 | 2,000,000 | | | | 3.034 | 3.034 | JD..... | 5,057 | 61,691 | 11/20/2019. | 06/01/2034. | |
| 13032U | XU | 7 | CALIFORNIA HEALTH FACS FING AUTH REV..... | ..... | .....1,2 | 1.D FE..... | 10,000,000 | 102.763 | 10,276,300 | 10,000,000 | 10,000,000 | | | | 2.229 | 2.229 | JD..... | 18,575 | 16,718 | 10/28/2020. | 06/01/2032. | |
| 13034A | M9 | 8 | CALIFORNIA INFRASTRUCTURE & ECONOMIC DEV..... | ..... | .....1,2 | 1.A FE..... | 6,094,620 | 103.257 | 6,195,420 | 6,000,000 | 6,094,547 | | (73) | | 2.716 | 2.531 | AO..... | 6,337 | | 12/24/2020. | 10/01/2040. | |
| 13048V | QC | 5 | CALIFORNIA MUN FIN AUTH REV..... | ..... | .....1,2 | 1.D FE..... | 5,428,917 | 103.449 | 5,539,694 | 5,355,000 | 5,428,872 | | (45) | | 2.877 | 2.761 | MN..... | 25,677 | 30,944 | 12/23/2020. | 11/01/2035. | |
| 13067W | JC | 7 | CALIFORNIA ST DEPT WTR RES CENT VY PROJ..... | ..... | .....1,2 | 1.A..... | 140,000 | 108.251 | 151,551 | 140,000 | 140,000 | | | | 2.937 | 2.937 | JD..... | 343 | 4,112 | 09/20/2012. | 12/01/2024. | |
| 13067W | JD | 5 | CALIFORNIA ST DEPT WTR RES CENT VY PROJ..... | ..... | .....1,2 | 1.A..... | 75,000 | 110.234 | 82,676 | 75,000 | 75,000 | | | | 3.037 | 3.037 | JD..... | 190 | 2,278 | 09/20/2012. | 12/01/2025. | |
| 13067W | LA | 8 | CALIFORNIA ST DEPT WTR RES CENT VY PROJ..... | ..... | .....2 | 1.C FE..... | 539,460 | 118.105 | 637,767 | 540,000 | 539,845 | | 34 | | 6.250 | 6.258 | JD..... | 2,813 | 33,750 | 05/28/2009. | 12/01/2024. | |
| 13067W | LD | 2 | CALIFORNIA ST DEPT WTR RES CENT VY PROJ..... | ..... | .....1 | 1.B FE..... | 4,455,540 | 119.948 | 5,349,681 | 4,460,000 | 4,458,720 | | 281 | | 6.250 | 6.258 | JD..... | 23,229 | 278,750 | 05/28/2009. | 12/01/2024. | |
| 13067W | PF | 3 | CALIFORNIA ST DEPT WTR RES CENT VY PROJ..... | ..... | .....1 | 1.B FE..... | 515,000 | 106.703 | 549,520 | 515,000 | 515,000 | | | | 2.601 | 2.601 | JD..... | 1,116 | 13,395 | 12/07/2017. | 12/01/2023. | |
| 13077D | MT | 6 | CALIFORNIA ST UNIV REV..... | ..... | .....1,2 | 1.D FE..... | 8,000,000 | 101.198 | 8,095,840 | 8,000,000 | 8,000,000 | | | | 2.090 | 2.090 | MN..... | 48,302 | | 08/27/2020. | 11/01/2032. | |
| 15567R | CN | 1 | CENTRAL UTAH WTR CONSERVANCY DIST WTR RE..... | ..... | .....1,2 | 1.B FE..... | 2,035,000 | 99.803 | 2,030,991 | 2,035,000 | 2,035,000 | | | | 1.821 | 1.821 | AO..... | 6,382 | | 10/15/2020. | 10/01/2032. | |
| 167593 | AN | 2 | CHICAGO ILL O HARE INTL ARPT REV..... | ..... | .....1 | 1.F FE..... | 2,901,510 | 150.634 | 3,389,265 | 2,250,000 | 2,863,545 | | (20,578) | | 6.395 | 4.283 | JJ..... | 71,944 | 143,888 | 02/08/2019. | 01/01/2040. | |
| 172311 | KC | 5 | CINCINNATI OHIO WTR SYS REV..... | ..... | .....1 | 1.A FE..... | 6,065,000 | 103.874 | 6,299,958 | 6,065,000 | 6,065,000 | | | | 2.768 | 2.768 | JD..... | 13,990 | 167,879 | 07/30/2015. | 12/01/2022. | |
| 190760 | HT | 8 | COBB-MARIETTA GA COLISEUM & EXHIBIT HALL..... | ..... | .....2 | 1.A FE..... | 4,870,223 | 113.169 | 5,375,528 | 4,750,000 | 4,822,862 | | (12,859) | | 4.500 | 4.157 | JJ..... | 106,875 | 213,750 | 01/25/2017. | 01/01/2047. | |
| 196479 | VN | 6 | COLORADO HSG & FIN AUTH..... | ..... | .....2 | 1.A FE..... | 595,000 | 102.832 | 611,850 | 595,000 | 595,000 | | | | 2.800 | 2.800 | MON..... | 1,388 | 16,540 | 04/15/2013. | 09/01/2041. | |
| 196581 | BB | 7 | COLORADO SCH MINES ENTERPRISE REV..... | ..... | .....1 | 1.C FE..... | 3,170,293 | 151.112 | 4,684,472 | 3,100,000 | 3,157,309 | | (1,576) | | 6.290 | 6.124 | JD..... | 16,249 | 194,990 | 11/19/2009. | 12/01/2039. | |
| 196632 | GV | 9 | COLORADO SPRINGS COLO UTILS REV..... | ..... | .....1 | 1.C FE..... | 17,538,478 | 138.365 | 24,628,970 | 17,800,000 | 17,591,797 | | 5,995 | | 5.545 | 5.646 | MN..... | 126,118 | 987,010 | 12/11/2009. | 11/15/2039. | |
| 196632 | HE | 6 | COLORADO SPRINGS COLO UTILS REV..... | ..... | .....1 | 1.C FE..... | 3,900,000 | 144.172 | 5,622,708 | 3,900,000 | 3,900,000 | | | | 6.013 | 6.012 | MN..... | 29,965 | 234,507 | 11/06/2009. | 11/15/2039. | |
| 19954K | AD | 3 | COLUMBUS OHIO REGL ARPT AUTH CUSTOMER FA..... | ..... | .....1 | 1.G FE..... | 670,000 | 102.808 | 688,814 | 670,000 | 670,000 | | | | 3.091 | 3.091 | JD..... | 920 | 20,710 | 04/18/2019. | 12/15/2024. | |
| 19954K | AE | 1 | COLUMBUS OHIO REGL ARPT AUTH CUSTOMER FA..... | ..... | .....1 | 1.G FE..... | 1,050,000 | 103.406 | 1,085,763 | 1,050,000 | 1,050,000 | | | | 3.191 | 3.191 | JD..... | 1,489 | 33,506 | 04/18/2019. | 12/15/2025. | |
| 19954K | AF | 8 | COLUMBUS OHIO REGL ARPT AUTH CUSTOMER FA..... | ..... | .....1 | 1.G FE..... | 525,000 | 103.283 | 542,236 | 525,000 | 525,000 | | | | 3.269 | 3.269 | JD..... | 763 | 17,162 | 04/18/2019. | 12/15/2026. | |
| 19954K | AJ | 0 | COLUMBUS OHIO REGL ARPT AUTH CUSTOMER FA..... | ..... | .....1 | 1.G FE..... | 910,000 | 103.573 | 942,514 | 910,000 | 910,000 | | | | 3.639 | 3.639 | JD..... | 1,472 | 33,115 | 04/18/2019. | 12/15/2029. | |
| 20281P | KJ | 0 | COMMONWEALTH FING AUTH PA REV..... | ..... | .....1 | 1.E FE..... | 2,000,000 | 115.688 | 2,313,760 | 2,000,000 | 2,000,000 | | | | 3.623 | 3.624 | JD..... | 6,038 | 72,460 | 10/20/2016. | 06/01/2028. | |
| 20281P | KK | 7 | COMMONWEALTH FING AUTH PA REV..... | ..... | .....1 | 1.E FE..... | 9,750,000 | 117.309 | 11,437,628 | 9,750,000 | 9,750,000 | | | | 3.743 | 3.744 | JD..... | 30,412 | 364,943 | 10/20/2016. | 06/01/2029. | |
| 20281P | KR | 2 | COMMONWEALTH FING AUTH PA REV..... | ..... | .....1 | 1.E FE..... | 5,000,000 | 117.836 | 5,891,800 | 5,000,000 | 5,000,000 | | | | 3.731 | 3.731 | JD..... | 15,546 | 186,550 | 01/11/2018. | 06/01/2030. | |
| 20281P | KS | 0 | COMMONWEALTH FING AUTH PA REV..... | ..... | .....1 | 1.E FE..... | 3,330,000 | 119.371 | 3,975,054 | 3,330,000 | 3,330,000 | | | | 3.781 | 3.781 | JD..... | 10,492 | 125,907 | 01/11/2018. | 06/01/2031. | |
| 20281P | KT | 8 | COMMONWEALTH FING AUTH PA REV..... | |1 | 1.E FE..... | 2,000,000 | 117.426 | 2,348,520 | 2,000,000 | 2,000,000 | | | | 3.864 | 3.864 | JD..... | 6,440 | 77,280 | 01/11/2018. | 06/01/2038. | |

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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 | For ei gn Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted 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 | |
| 20281P | KV | 3 | COMMONWEALTH FING AUTH PA REV..... | | 1.E FE..... | 10,187,080 | 117.620 | 11,762,000 | 10,000,000 | 10,182,476 | | (4,604) | | 3.657 | 3.512 | JD..... | 30,475 | 329,130 | 06/01/2020. | 06/01/2038. | | |
| 20281P | MV | 1 | COMMONWEALTH FING AUTH PA REV..... | | 1.E FE..... | 4,201,300 | 107.293 | 4,291,720 | 4,000,000 | 4,195,721 | | (5,579) | | 3.532 | 2.932 | JD..... | 11,773 | 60,436 | 12/10/2020. | 06/01/2042. | | |
| 207758 | KD | 4 | CONNECTICUT ST SPL TAX OBLIG REV..... | | 1.E FE..... | 2,276,900 | 103.380 | 2,067,600 | 2,000,000 | 2,029,470 | | (31,239) | | 5.005 | 3.355 | JD..... | 8,342 | 100,100 | 12/20/2011. | 12/01/2021. | | |
| 207758 | KH | 5 | CONNECTICUT ST SPL TAX OBLIG REV..... | | 1.E FE..... | 20,319,488 | 125.750 | 25,087,125 | 19,950,000 | 20,171,114 | | (19,358) | | 5.740 | 5.577 | JD..... | 95,428 | 1,145,130 | 08/24/2011. | 12/01/2029. | | |
| 230563 | DA | 3 | CUMBERLAND CNTY N J IMPT AUTH..... | | 1.C FE..... | 2,000,000 | 102.347 | 2,046,940 | 2,000,000 | 2,000,000 | | | | 3.000 | 3.000 | MS..... | 20,000 | 7,667 | 06/19/2020. | 09/01/2039. | | |
| 231266 | FD | 4 | CURATORS UNIV MO SYS FACS REV..... | | 1.B FE..... | 1,000,000 | 140.303 | 1,403,030 | 1,000,000 | 1,000,000 | | | | 5.960 | 5.960 | MN..... | 9,933 | 59,600 | 07/16/2009. | 11/01/2039. | | |
| 235036 | 4U | 1 | DALLAS FORT WORTH TEX INTL ARPT REV..... | | 1.E FE..... | 5,750,000 | 106.445 | 6,120,588 | 5,750,000 | 5,750,000 | | | | 3.194 | 3.194 | MN..... | 30,609 | 183,655 | 08/08/2019. | 11/01/2038. | | |
| 235036 | 6S | 4 | DALLAS FORT WORTH TEX INTL ARPT REV..... | | 1.E FE..... | 1,500,000 | 103.243 | 1,548,645 | 1,500,000 | 1,500,000 | | | | 2.096 | 2.096 | MN..... | 5,240 | 6,899 | 07/31/2020. | 11/01/2030. | | |
| 23542J | BH | 7 | DALLAS TEX WTRWKS & SWR SYS REV..... | | 1.B FE..... | 10,000,000 | 102.815 | 10,281,500 | 10,000,000 | 10,000,000 | | | | 1.868 | 1.868 | AO..... | 46,700 | 186,800 | 06/23/2016. | 10/01/2022. | | |
| 23542J | QY | 4 | DALLAS TEX WTRWKS & SWR SYS REV..... | | 1.B FE..... | 2,000,000 | 106.760 | 2,135,200 | 2,000,000 | 2,000,000 | | | | 2.230 | 2.230 | AO..... | 11,150 | 10,407 | 06/10/2020. | 10/01/2034. | | |
| 23542J | QZ | 1 | DALLAS TEX WTRWKS & SWR SYS REV..... | | 1.B FE..... | 2,250,000 | 106.234 | 2,390,265 | 2,250,000 | 2,250,000 | | | | 2.280 | 2.280 | AO..... | 12,825 | 11,970 | 06/10/2020. | 10/01/2035. | | |
| 24917D | BD | 4 | DENVER COLO CITY & CNTY DEDICATED TAX RE..... | | 1.D FE..... | 1,500,000 | 111.995 | 1,679,925 | 1,500,000 | 1,500,000 | | | | 3.443 | 3.443 | FA..... | 21,519 | 51,645 | 08/22/2018. | 08/01/2025. | | |
| 24917D | BF | 9 | DENVER COLO CITY & CNTY DEDICATED TAX RE..... | | 1.D FE..... | 2,000,000 | 113.440 | 2,268,800 | 2,000,000 | 2,000,000 | | | | 3.646 | 3.646 | FA..... | 30,383 | 72,920 | 08/22/2018. | 08/01/2027. | | |
| 249182 | AQ | 9 | DENVER COLO CITY & CNTY ARPT REV..... | | 1.E FE..... | 7,464,640 | 148.503 | 9,504,192 | 6,400,000 | 7,291,109 | | (27,172) | | 6.414 | 5.243 | MN..... | 52,452 | 410,496 | 06/13/2013. | 11/15/2039. | | |
| 249182 | GS | 9 | DENVER COLO CITY & CNTY ARPT REV..... | | 1.E FE..... | 3,250,000 | 111.840 | 3,634,800 | 3,250,000 | 3,250,000 | | | | 3.592 | 3.592 | MN..... | 14,917 | 116,740 | 10/11/2012. | 11/15/2026. | | |
| 249182 | PQ | 3 | DENVER COLO CITY & CNTY ARPT REV..... | | 1.E FE..... | 2,665,000 | 101.678 | 2,709,719 | 2,665,000 | 2,665,000 | | | | 2.037 | 2.037 | MN..... | 9,500 | | 10/16/2020. | 11/15/2028. | | |
| 249182 | PR | 1 | DENVER COLO CITY & CNTY ARPT REV..... | | 1.E FE..... | 1,665,000 | 101.760 | 1,694,304 | 1,665,000 | 1,665,000 | | | | 2.137 | 2.137 | MN..... | 6,227 | | 10/16/2020. | 11/15/2029. | | |
| 25477G | CY | 9 | DISTRICT COLUMBIA INCOME TAX REV..... | | 1.B FE..... | 6,632,008 | 135.159 | 8,846,157 | 6,545,000 | 6,620,446 | | (3,870) | | 5.591 | 5.467 | JD..... | 30,494 | 365,931 | 12/18/2018. | 12/01/2034. | | |
| 25477G | EV | 3 | DISTRICT COLUMBIA INCOME TAX REV..... | | 1.B FE..... | 5,000,000 | 120.716 | 6,035,800 | 5,000,000 | 5,000,000 | | | | 5.282 | 5.282 | JD..... | 22,008 | 264,100 | 12/03/2010. | 12/01/2026. | | |
| 25477G | EW | 1 | DISTRICT COLUMBIA INCOME TAX REV..... | | 1.B FE..... | 5,270,580 | 108.337 | 4,875,165 | 4,500,000 | 4,657,164 | | (78,843) | | 4.709 | 2.822 | JD..... | 17,659 | 211,905 | 05/07/2012. | 12/01/2022. | | |
| 25483V | XA | 7 | DISTRICT COLUMBIA REV..... | | 1.F FE..... | 650,000 | 103.717 | 674,161 | 650,000 | 650,000 | | | | 1.817 | 1.817 | AO..... | 2,953 | 2,690 | 06/25/2020. | 04/01/2025. | | |
| 25483V | XB | 5 | DISTRICT COLUMBIA REV..... | | 1.F FE..... | 800,000 | 105.079 | 840,632 | 800,000 | 800,000 | | | | 2.136 | 2.136 | AO..... | 4,272 | 3,892 | 06/25/2020. | 04/01/2026. | | |
| 25483V | XC | 3 | DISTRICT COLUMBIA REV..... | | 1.F FE..... | 750,000 | 105.093 | 788,198 | 750,000 | 750,000 | | | | 2.246 | 2.246 | AO..... | 4,211 | 3,837 | 06/25/2020. | 04/01/2027. | | |
| 25483V | XD | 1 | DISTRICT COLUMBIA REV..... | | 1.F FE..... | 825,000 | 104.712 | 863,874 | 825,000 | 825,000 | | | | 2.412 | 2.412 | AO..... | 4,975 | 4,533 | 06/25/2020. | 04/01/2028. | | |
| 261172 | NW | 6 | DOWNTOWN SAVANNAH AUTH GA REV..... | | 1.B FE..... | 1,982,820 | 105.531 | 2,110,620 | 2,000,000 | 1,984,065 | | 347 | | 4.050 | 4.101 | FA..... | 33,750 | 81,000 | 11/18/2016. | 08/01/2046. | | |
| 270618 | GV | 7 | EAST BATON ROUGE LA SEW COMMN REV..... | | 1.D FE..... | 4,475,000 | 100.799 | 4,510,755 | 4,475,000 | 4,475,000 | | | | 2.043 | 2.043 | FA..... | 33,776 | | 07/31/2020. | 02/01/2034. | | |
| 270618 | GX | 3 | EAST BATON ROUGE LA SEW COMMN REV..... | | 1.D FE..... | 3,000,000 | 100.510 | 3,015,300 | 3,000,000 | 3,000,000 | | | | 2.437 | 2.437 | FA..... | 27,010 | | 07/31/2020. | 02/01/2039. | | |
| 271012 | DM | 5 | EAST BAY CALIF MUN UTIL DIST WASTEWATER..... | | 1.B FE..... | 3,870,750 | 129.703 | 4,215,348 | 3,250,000 | 3,699,301 | | (31,459) | | 5.026 | 3.543 | JD..... | 13,612 | 163,345 | 01/20/2015. | 06/01/2032. | | |
| 271014 | TU | 6 | EAST BAY CALIF MUN UTIL DIST WTR SYS REV..... | | 1.B FE..... | 6,558,050 | 150.287 | 7,514,350 | 5,000,000 | 6,471,709 | | (50,914) | | 5.874 | 3.730 | JD..... | 24,475 | 293,700 | 04/09/2019. | 06/01/2040. | | |
| 28337L | DT | 2 | EL PASO CNTY COLO REV..... | | 1.D FE..... | 7,173,911 | 126.459 | 8,978,589 | 7,100,000 | 7,167,211 | | (1,436) | | 4.671 | 4.606 | AO..... | 82,910 | 331,641 | 10/07/2015. | 10/01/2045. | | |
| 29270C | L3 | 7 | ENERGY NORTHWEST WASH ELEC REV..... | | 1.C FE..... | 650,000 | 104.260 | 677,690 | 650,000 | 650,000 | | | | 2.814 | 2.814 | JJ..... | 9,146 | 18,291 | 04/24/2015. | 07/01/2024. | | |
| 29270C | PW | 9 | ENERGY NORTHWEST WASH ELEC REV..... | | 1.C FE..... | 1,780,460 | 102.475 | 1,716,456 | 1,675,000 | 1,683,076 | | (15,785) | | 5.330 | 4.345 | JJ..... | 44,639 | 89,278 | 02/19/2014. | 07/01/2021. | | |
| 29270C | YP | 4 | ENERGY NORTHWEST WASH ELEC REV..... | | 1.C FE..... | 9,853,920 | 101.227 | 9,692,485 | 9,575,000 | 9,592,825 | | (35,011) | | 2.803 | 2.426 | JJ..... | 134,194 | 268,387 | 11/15/2012. | 07/01/2021. | | |
| 295542 | SU | 9 | ERIE PA WTR AUTH WTR REV..... | | 1.C FE..... | 2,000,000 | 105.358 | 2,107,160 | 2,000,000 | 2,000,000 | | | | 2.976 | 2.976 | JD..... | 4,960 | 6,448 | 09/29/2020. | 12/01/2045. | | |
| 313373 | 2Y | 7 | FEDERAL HOME LOAN BANKS..... | | 1.A..... | 1,723,341 | 100.662 | 1,711,253 | 1,700,000 | 1,700,542 | | (2,766) | | 3.625 | 3.457 | MS..... | 18,659 | 61,625 | 05/31/2011. | 03/12/2021. | | |
| 313373 | 2Y | 7 | FEDERAL HOME LOAN BANKS..... | CF..... | 1.A..... | 20,060,304 | 100.662 | 19,880,731 | 19,750,000 | 19,757,235 | | (36,918) | | 3.625 | 3.432 | MS..... | 216,770 | 715,938 | 07/13/2011. | 03/12/2021. | | |
| 313373 | ZY | 1 | FEDERAL HOME LOAN BANKS..... | | 1.A..... | 5,047,350 | 101.550 | 5,077,507 | 5,000,000 | 5,002,511 | | (5,543) | | 3.625 | 3.509 | JD..... | 10,069 | 181,250 | 07/27/2011. | 06/11/2021. | | |
| 3133XF | KF | 2 | FEDERAL HOME LOAN BANKS..... | CF..... | 1.A..... | 58,302,500 | 102.404 | 51,201,728 | 50,000,000 | 50,430,728 | | (950,141) | | 5.625 | 3.642 | JD..... | 156,250 | 2,812,500 | 05/05/2011. | 06/11/2021. | | |
| 3133XN | 4B | 2 | FEDERAL HOME LOAN BANKS..... | CF..... | 1.A..... | 54,582,067 | 109.789 | 52,841,363 | 48,130,000 | 49,417,570 | | (629,317) | | 5.250 | 3.804 | JD..... | 154,417 | 2,526,825 | 05/31/2011. | 12/09/2022. | | |
| 31359M | EA | 7 | FEDERAL NATIONAL MORTGAGE ASSOCIATION..... | CF..... | 1.A..... | 6,145,143 | 139.034 | 7,021,217 | 5,050,000 | 5,634,866 | | (63,669) | | 6.160 | 4.354 | FA..... | 124,432 | 311,080 | 05/23/2011. | 08/07/2028. | | |

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SCHEDULE D - PART 1

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

Table with columns: 1 (CUSIP Identification), 2 (Description), Codes (3-5), 6 (NAIC Designation), 7 (Actual Cost), Fair Value (8-9), 10 (Par Value), 11 (Book/Adjusted Carrying Value), Change in Book/Adjusted Carrying Value (12-15), Interest (16-20), and Dates (21-22).

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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 | For ei g n Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted 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 | |
| 594615 | HU | 3 | | 1,2 | 1.D FE | 1,981,460 | 100.784 | 2,015,680 | 2,000,000 | 1,981,731 | | 271 | | 1.812 | 1.906 | AO | 7,651 | | | 10/27/2020. | 10/15/2031. | |
| 594712 | UF | 6 | | 2 | 1.C FE | 7,592,130 | 114.451 | 8,583,825 | 7,500,000 | 7,578,579 | | (7,388) | | 4.496 | 4.349 | FA | 127,387 | 337,200 | | 02/19/2019. | 08/15/2048. | |
| 597495 | BV | 1 | | 1,2 | 1.D FE | 2,000,000 | 107.194 | 2,143,880 | 2,000,000 | 2,000,000 | | | | 3.310 | 3.310 | MS | 19,492 | 50,386 | | 11/21/2019. | 09/15/2040. | |
| 604115 | AV | 7 | | 1 | 1.A FE | 2,230,240 | 104.833 | 2,363,984 | 2,255,000 | 2,251,950 | | 2,503 | | 4.500 | 4.621 | MS | 33,825 | 101,475 | | 05/10/2010. | 03/01/2022. | |
| 604115 | AW | 5 | | 1 | 1.A FE | 1,414,482 | 108.808 | 1,572,276 | 1,445,000 | 1,438,512 | | 2,792 | | 4.500 | 4.721 | MS | 21,675 | 65,025 | | 05/10/2010. | 03/01/2023. | |
| 60416Q | GK | 4 | | 2 | 1.A FE | 2,753,498 | 103.290 | 2,844,089 | 2,753,498 | 2,753,498 | | | | 2.730 | 2.730 | MON | 6,264 | 75,117 | | 07/15/2016. | 08/01/2046. | |
| 60416Q | HF | 4 | | 2 | 1.A FE | 2,594,799 | 103.931 | 2,696,801 | 2,594,799 | 2,594,799 | | | | 3.800 | 3.800 | MON | 8,217 | 98,602 | | 08/17/2018. | 09/01/2048. | |
| 60416S | G3 | 8 | | 2 | 1.B FE | 1,560,000 | 104.659 | 1,632,680 | 1,560,000 | 1,560,000 | | | | 4.450 | 4.450 | JJ | 34,710 | 72,992 | | 11/15/2018. | 07/01/2033. | |
| 60416S | W3 | 0 | | 2 | 1.B FE | 1,435,000 | 99.626 | 1,429,633 | 1,435,000 | 1,435,000 | | | | 3.164 | 3.164 | JJ | 22,702 | 40,841 | | 08/21/2019. | 01/01/2040. | |
| 60636A | EC | 3 | | 1 | 1.B FE | 2,150,000 | 118.038 | 2,537,817 | 2,150,000 | 2,150,000 | | | | 3.535 | 3.535 | FA | 28,712 | 76,003 | | 07/19/2012. | 02/15/2033. | |
| 60636A | EF | 6 | | 1 | 1.B FE | 2,676,328 | 112.211 | 3,085,803 | 2,750,000 | 2,693,249 | | 8,115 | | 3.335 | 3.715 | FA | 34,647 | 91,713 | | 11/16/2018. | 02/15/2027. | |
| 60636W | PD | 1 | | 1 | 1.B FE | 2,204,740 | 117.965 | 2,359,300 | 2,000,000 | 2,087,182 | | (18,061) | | 5.213 | 4.104 | MN | 17,377 | 104,260 | | 08/05/2013. | 05/01/2025. | |
| 60636W | PE | 9 | | 1 | 1.B FE | 35,974,752 | 127.241 | 45,838,570 | 36,025,000 | 35,997,000 | | 2,565 | | 5.633 | 5.644 | MN | 338,215 | 2,029,288 | | 11/05/2009. | 05/01/2029. | |
| 60637B | CR | 9 | | 2 | 1.B FE | 974,219 | 102.909 | 1,002,559 | 974,219 | 974,219 | | | | 2.550 | 2.550 | MON | 2,070 | 24,777 | | 03/15/2013. | 10/01/2034. | |
| 61075T | LK | 2 | | 1 | 1.D FE | 3,339,972 | 135.449 | 4,016,063 | 2,965,000 | 3,324,558 | | (8,407) | | 4.881 | 4.092 | JJ | 72,361 | 144,722 | | 02/27/2019. | 07/01/2045. | |
| 61212L | RB | 7 | | 2 | 1.D FE | 2,000,000 | 103.862 | 2,077,240 | 2,000,000 | 2,000,000 | | | | 3.225 | 3.225 | MN | 8,242 | 73,279 | | 09/06/2019. | 11/15/2049. | |
| 63607V | AA | 4 | | 1,2 | 1.F FE | 3,805,000 | 103.923 | 3,954,270 | 3,805,000 | 3,805,000 | | | | 2.872 | 2.872 | JAJO | 27,320 | 23,070 | | 06/26/2020. | 07/01/2035. | |
| 63968A | M3 | 6 | | 1 | 1.E FE | 2,000,000 | 112.877 | 2,257,540 | 2,000,000 | 2,000,000 | | | | 3.152 | 3.152 | JJ | 31,520 | 63,040 | | 10/19/2016. | 01/01/2029. | |
| 64469N | AG | 4 | | 1 | 1.F FE | 5,386,920 | 114.453 | 6,294,915 | 5,500,000 | 5,454,780 | | 8,388 | | 4.984 | 5.185 | MS | 91,373 | 274,120 | | 11/10/2010. | 09/01/2025. | |
| 64579R | CY | 1 | | 1 | 1.F FE | 2,000,000 | 105.905 | 2,118,100 | 2,000,000 | 2,000,000 | | | | 3.064 | 3.064 | JJ | 30,640 | 25,704 | | 01/17/2020. | 07/01/2035. | |
| 646108 | ZJ | 2 | | 2 | 1.D FE | 2,110,000 | 111.005 | 2,342,206 | 2,110,000 | 2,110,000 | | | | 4.250 | 4.250 | MN | 14,946 | 89,675 | | 09/07/2018. | 11/01/2033. | |
| 646140 | CK | 7 | | 1 | 1.F FE | 3,280,000 | 117.896 | 3,866,989 | 3,280,000 | 3,280,000 | | | | 3.729 | 3.729 | JJ | 61,156 | 122,311 | | 12/01/2017. | 01/01/2036. | |
| 647677 | AF | 0 | | 1 | 1.E FE | 8,700,000 | 111.575 | 9,707,029 | 8,700,000 | 8,700,000 | | | | 4.314 | 4.314 | MON | 16,681 | 376,384 | | 01/12/2012. | 12/15/2029. | |
| 64971M | L7 | 5 | | 1 | 1.A FE | 3,974,419 | 113.548 | 4,490,823 | 3,955,000 | 3,960,962 | | (1,744) | | 5.125 | 5.072 | FA | 84,456 | 202,694 | | 03/07/2011. | 02/01/2024. | |
| 64971M | T4 | 4 | | 1 | 1.A FE | 6,035,596 | 124.394 | 6,244,579 | 5,020,000 | 5,514,639 | | (68,689) | | 5.267 | 3.517 | MN | 44,067 | 264,403 | | 05/08/2012. | 05/01/2027. | |
| 64971M | ZG | 0 | | 1 | 1.A FE | 6,921,372 | 130.329 | 8,334,540 | 6,395,000 | 6,796,176 | | (16,417) | | 5.767 | 5.176 | FA | 153,667 | 368,800 | | 07/13/2011. | 08/01/2036. | |
| 64971W | A4 | 2 | | 1 | 1.A FE | 15,872,057 | 103.579 | 16,505,314 | 15,935,000 | 15,914,929 | | 9,288 | | 2.300 | 2.362 | FA | 152,710 | 366,505 | | 02/24/2016. | 02/01/2023. | |
| 64971W | TA | 8 | | 1 | 1.A FE | 9,940,300 | 107.990 | 10,799,000 | 10,000,000 | 9,972,945 | | 6,167 | | 2.750 | 2.821 | FA | 114,583 | 275,000 | | 04/16/2015. | 02/01/2025. | |
| 64971W | TE | 0 | | 1,2 | 1.A FE | 1,863,089 | 107.502 | 2,160,790 | 2,010,000 | 1,913,566 | | 9,924 | | 3.300 | 4.001 | FA | 27,638 | 66,330 | | 06/05/2015. | 02/01/2029. | |
| 64972F | T6 | 3 | | 1 | 1.B FE | 2,776,000 | 152.105 | 3,042,100 | 2,000,000 | 2,748,624 | | (22,764) | | 5.440 | 3.111 | JD | 4,836 | 108,800 | | 10/11/2019. | 06/15/2043. | |
| 64972G | RD | 8 | | 2 | 1.B FE | 2,230,140 | 126.906 | 2,538,120 | 2,000,000 | 2,209,693 | | (20,447) | | 5.000 | 3.300 | JD | 4,444 | 100,000 | | 03/19/2020. | 06/15/2040. | |
| 64972H | RE | 4 | | 1 | 1.C FE | 9,552,132 | 119.458 | 10,243,524 | 8,575,000 | 9,014,745 | | (70,172) | | 4.800 | 3.765 | JJ | 189,793 | 411,600 | | 03/05/2012. | 07/15/2026. | |
| 64986A | L2 | 5 | | 1 | 1.A FE | 4,799,749 | 147.209 | 6,123,894 | 4,160,000 | 4,671,112 | | (16,930) | | 5.807 | 4.796 | JD | 10,737 | 241,571 | | 10/21/2011. | 06/15/2039. | |
| 64986D | EJ | 0 | | 1 | 1.A FE | 5,000,000 | 111.459 | 5,572,950 | 5,000,000 | 5,000,000 | | | | 3.066 | 3.066 | JD | 6,813 | 153,300 | | 04/06/2017. | 06/15/2026. | |
| 64986D | EK | 7 | | 1 | 1.A FE | 5,000,000 | 113.212 | 5,660,600 | 5,000,000 | 5,000,000 | | | | 3.166 | 3.166 | JD | 7,036 | 158,300 | | 04/06/2017. | 06/15/2027. | |
| 64989K | GR | 1 | | 1 | 1.C FE | 13,557,380 | 157.723 | 14,195,070 | 9,000,000 | 13,468,457 | | (88,923) | | 5.985 | 2.975 | MN | 68,828 | 329,175 | | 05/28/2020. | 11/15/2043. | |
| 64989K | LJ | 3 | | 1 | 1.C FE | 2,500,000 | 107.108 | 2,677,700 | 2,500,000 | 2,500,000 | | | | 2.818 | 2.818 | MN | 9,002 | 35,812 | | 04/30/2020. | 11/15/2039. | |
| 649902 | S8 | 7 | | 1 | 1.B FE | 1,654,545 | 109.721 | 1,645,815 | 1,500,000 | 1,542,090 | | (18,101) | | 4.900 | 3.563 | MS | 21,642 | 73,500 | | 02/07/2014. | 03/15/2023. | |
| 649902 | ZL | 0 | | 1 | 1.B FE | 2,500,000 | 105.556 | 2,638,900 | 2,500,000 | 2,500,000 | | | | 4.992 | 4.991 | MS | 36,747 | 124,800 | | 08/18/2009. | 03/15/2022. | |
| 64990C | 7K | 1 | | 1,2 | 1.D FE | 11,690,663 | 115.598 | 12,831,378 | 11,100,000 | 11,564,630 | | (51,731) | | 4.850 | 4.194 | JJ | 269,175 | 538,350 | | 07/23/2018. | 07/01/2048. | |

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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 | For ei g n Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted 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 | |
| 64990C | ZR | 5 | NEW YORK STATE DORMITORY AUTHORITY..... | | 1,2 | 1.D FE..... | 4,205,000 | 110.534 | 4,647,955 | 4,205,000 | 4,205,000 | | | | 3.429 | 3.429 | JJ..... | 72,095 | 144,189 | 05/17/2017. | 07/01/2029. | | |
| 64990C | ZS | 3 | NEW YORK STATE DORMITORY AUTHORITY..... | | 1,2 | 1.D FE..... | 4,305,000 | 110.416 | 4,753,409 | 4,305,000 | 4,305,000 | | | | 3.529 | 3.529 | JJ..... | 75,962 | 151,923 | 05/17/2017. | 07/01/2030. | | |
| 64990C | ZX | 2 | NEW YORK STATE DORMITORY AUTHORITY..... | | 1,2 | 1.D FE..... | 3,000,000 | 109.489 | 3,284,670 | 3,000,000 | 3,000,000 | | | | 4.148 | 4.148 | JJ..... | 62,220 | 124,440 | 05/17/2017. | 07/01/2047. | | |
| 64990E | K2 | 2 | NEW YORK STATE DORMITORY AUTHORITY..... | | 1 | 1.C FE..... | 3,015,000 | 108.304 | 3,265,366 | 3,015,000 | 3,015,000 | | | | 3.220 | 3.220 | FA..... | 36,676 | 97,083 | 06/12/2015. | 02/15/2024. | | |
| 64990E | K3 | 0 | NEW YORK STATE DORMITORY AUTHORITY..... | | 1 | 1.C FE..... | 11,985,000 | 110.950 | 13,297,358 | 11,985,000 | 11,985,000 | | | | 3.320 | 3.320 | FA..... | 150,319 | 397,902 | 06/12/2015. | 02/15/2025. | | |
| 64990F | RB | 2 | NEW YORK STATE DORMITORY AUTHORITY..... | | 1 | 1.C FE..... | 8,956,448 | 108.891 | 9,250,290 | 8,495,000 | 8,945,689 | | (10,760) | | 3.110 | 2.737 | FA..... | 99,807 | 162,920 | 05/28/2020. | 02/15/2039. | | |
| 64990G | GK | 2 | NEW YORK STATE DORMITORY AUTHORITY..... | | 2 | 1.F FE..... | 3,980,000 | 112.801 | 4,512,040 | 4,000,000 | 3,980,748 | | 321 | | 4.946 | 4.978 | FA..... | 82,433 | 197,840 | 07/27/2018. | 08/01/2048. | | |
| 64990G | UB | 6 | NEW YORK STATE DORMITORY AUTHORITY..... | | 1 | 1.E FE..... | 2,000,000 | 103.968 | 2,079,360 | 2,000,000 | 2,000,000 | | | | 2.834 | 2.834 | JJ..... | 28,340 | 41,408 | 09/20/2019. | 07/01/2031. | | |
| 64990G | UC | 4 | NEW YORK STATE DORMITORY AUTHORITY..... | | 1 | 1.E FE..... | 2,000,000 | 103.987 | 2,079,740 | 2,000,000 | 2,000,000 | | | | 2.884 | 2.884 | JJ..... | 28,840 | 42,138 | 09/20/2019. | 07/01/2032. | | |
| 650009 | S5 | 3 | NEW YORK ST TWY AUTH GEN REV..... | | 1 | 1.F FE..... | 4,165,000 | 108.418 | 4,515,610 | 4,165,000 | 4,165,000 | | | | 2.900 | 2.900 | JJ..... | 60,393 | 80,859 | 10/18/2019. | 01/01/2035. | | |
| 650009 | S6 | 1 | NEW YORK ST TWY AUTH GEN REV..... | | 2 | 1.F FE..... | 5,362,762 | 104.485 | 5,495,911 | 5,260,000 | 5,355,204 | | (7,558) | | 3.500 | 3.264 | JJ..... | 92,050 | 123,245 | 02/21/2020. | 01/01/2042. | | |
| 650014 | TF | 0 | NEW YORK ST TWY AUTH SECOND GEN HWY & BR..... | | 1 | 1.B FE..... | 7,008,330 | 113.627 | 7,953,890 | 7,000,000 | 7,003,612 | | (739) | | 5.449 | 5.435 | AO..... | 95,358 | 381,430 | 03/04/2011. | 04/01/2025. | | |
| 650035 | 4X | 3 | NEW YORK ST URBAN DEV CORP REV..... | | 1 | 1.B FE..... | 1,955,420 | 112.548 | 2,250,960 | 2,000,000 | 1,966,784 | | 4,714 | | 3.270 | 3.571 | MS..... | 19,257 | 65,400 | 07/12/2018. | 03/15/2027. | | |
| 650035 | 4Y | 1 | NEW YORK ST URBAN DEV CORP REV..... | | 1 | 1.B FE..... | 2,198,700 | 114.061 | 2,281,220 | 2,000,000 | 2,180,179 | | (18,521) | | 3.420 | 2.067 | MS..... | 20,140 | 68,400 | 03/11/2020. | 03/15/2028. | | |
| 650035 | SZ | 7 | NEW YORK ST URBAN DEV CORP REV..... | | 2 | 1.B FE..... | 3,118,668 | 112.295 | 3,649,588 | 3,250,000 | 3,140,604 | | 9,777 | | 3.370 | 3.807 | MS..... | 32,249 | 109,525 | 09/12/2018. | 03/15/2030. | | |
| 650035 | 7D | 4 | NEW YORK ST URBAN DEV CORP REV..... | | 1 | 1.B FE..... | 10,000,000 | 110.781 | 11,078,100 | 10,000,000 | 10,000,000 | | | | 3.070 | 3.070 | MS..... | 90,394 | 307,000 | 12/14/2017. | 03/15/2026. | | |
| 650035 | TD | 0 | NEW YORK ST URBAN DEV CORP REV..... | | 1 | 1.B FE..... | 2,439,360 | 128.606 | 2,572,120 | 2,000,000 | 2,417,344 | | (15,164) | | 5.770 | 4.128 | MS..... | 33,979 | 115,400 | 07/09/2019. | 03/15/2039. | | |
| 653403 | DQ | 5 | NIAGARA FALLS N Y BRDG COMMN TOLL REV..... | | 2 | 1.C FE..... | 2,050,000 | 112.735 | 2,311,068 | 2,050,000 | 2,050,000 | | | | 4.163 | 4.163 | AO..... | 21,335 | 85,342 | 06/08/2018. | 10/01/2033. | | |
| 660043 | DS | 6 | NORTH HUDSON SEW AUTH N J GROSS REV LEAS..... | | 2 | 1.F FE..... | 2,096,900 | 109.474 | 2,189,480 | 2,000,000 | 2,088,756 | | (8,144) | | 3.696 | 3.093 | JD..... | 6,160 | 75,768 | 02/05/2020. | 06/01/2039. | | |
| 66285W | FB | 7 | NORTH TEX TWY AUTH REV..... | | 1 | 1.E FE..... | 4,174,170 | 173.414 | 5,202,420 | 3,000,000 | 4,135,916 | | (20,433) | | 6.718 | 4.363 | JJ..... | 100,770 | 201,540 | 01/29/2019. | 01/01/2049. | | |
| 66353L | DP | 9 | NORTHAMPTON CNTY PA GEN PURP AUTH COLLEG..... | | 1 | 1.E FE..... | 2,000,000 | 101.306 | 2,026,120 | 2,000,000 | 2,000,000 | | | | 3.130 | 3.130 | MN..... | 16,867 | | 09/18/2020. | 11/01/2050. | | |
| 664845 | DQ | 4 | NORTHERN CALIF PWR AGY REV..... | | 1 | 1.F FE..... | 9,637,557 | 154.494 | 11,046,321 | 7,150,000 | 9,398,834 | | (68,941) | | 7.311 | 4.802 | JD..... | 43,561 | 522,737 | 04/18/2017. | 06/01/2040. | | |
| 677071 | AF | 9 | OHANA MILITARY COMMUNITIES LLC..... | | | 1.D FE..... | 2,513,745 | 111.822 | 2,810,907 | 2,513,745 | 2,513,745 | | | | 5.675 | 5.671 | AO..... | 35,664 | 142,655 | 10/25/2006. | 10/01/2026. | | |
| 677377 | 2M | 4 | OHIO HSG FIN AGY SINGLE FAMILY MTG REV..... | | 2 | 1.A FE..... | 2,780,000 | 102.889 | 2,860,314 | 2,780,000 | 2,780,000 | | | | 2.720 | 2.720 | MON..... | 6,301 | 75,521 | 03/13/2013. | 11/01/2041. | | |
| 677561 | JU | 7 | OHIO ST HOSP FAC REV..... | | 1 | 1.C FE..... | 6,965,000 | 117.738 | 8,200,452 | 6,965,000 | 6,965,000 | | | | 3.700 | 3.700 | JJ..... | 128,853 | 257,705 | 08/09/2017. | 01/01/2043. | | |
| 677561 | LK | 6 | OHIO ST HOSP FAC REV..... | | 1 | 1.C FE..... | 2,161,100 | 110.678 | 2,213,560 | 2,000,000 | 2,159,410 | | (1,690) | | 2.885 | 2.071 | JJ..... | 28,850 | | 11/10/2020. | 01/01/2032. | | |
| 67756Q | NS | 2 | OHIO ST HSG FIN AGY RESIDENTIAL MTG REV..... | | 2 | 1.A FE..... | 3,405,194 | 102.832 | 3,501,629 | 3,405,194 | 3,405,194 | | | | 2.900 | 2.900 | MON..... | 8,229 | 98,545 | 02/17/2016. | 09/01/2037. | | |
| 67756Q | XP | 7 | OHIO ST HSG FIN AGY RESIDENTIAL MTG REV..... | | 2 | 1.A FE..... | 1,725,479 | 109.131 | 1,883,032 | 1,725,479 | 1,725,479 | | | | 3.700 | 3.700 | MON..... | 5,320 | 63,839 | 09/12/2018. | 04/01/2040. | | |
| 677659 | V6 | 8 | OHIO ST WTR DEV AUTH REV..... | | 1 | 1.A FE..... | 10,000,000 | 123.429 | 12,342,900 | 10,000,000 | 10,000,000 | | | | 4.817 | 4.817 | JD..... | 40,142 | 481,700 | 09/15/2010. | 12/01/2030. | | |
| 67766W | QG | 0 | OHIO ST WTR DEV AUTH WTR POLLUTN CTL RE..... | | 1 | 1.A FE..... | 6,000,000 | 122.345 | 7,340,700 | 6,000,000 | 6,000,000 | | | | 4.879 | 4.879 | JD..... | 24,395 | 292,740 | 08/12/2010. | 12/01/2034. | | |
| 679087 | FD | 3 | OKLAHOMA ST CAP IMPT AUTH ST HWY CAP IMP..... | | 1 | 1.D FE..... | 1,450,000 | 115.397 | 1,673,257 | 1,450,000 | 1,450,000 | | | | 5.340 | 5.340 | JJ..... | 38,715 | 77,430 | 09/02/2009. | 07/01/2024. | | |
| 679111 | ZY | 3 | OKLAHOMA ST TPK AUTH TPK REV..... | | 1 | 1.D FE..... | 2,150,000 | 101.599 | 2,184,379 | 2,150,000 | 2,150,000 | | | | 1.822 | 1.822 | JJ..... | 6,746 | | 10/16/2020. | 01/01/2031. | | |
| 67920Q | XR | 4 | OKLAHOMA ST WTR RES BRD ST LN PROGRAM RE..... | | 2 | 1.A FE..... | 2,000,000 | 97.147 | 1,942,940 | 2,000,000 | 2,000,000 | | | | 2.425 | 2.425 | AO..... | 12,125 | | 09/11/2020. | 10/01/2040. | | |
| 681793 | 4Q | 5 | OMAHA PUB PWR DIST NEB ELEC REV..... | | 1 | 1.C FE..... | 4,633,690 | 134.041 | 5,696,743 | 4,250,000 | 4,543,949 | | (18,203) | | 5.431 | 4.665 | FA..... | 96,174 | 230,818 | 07/14/2015. | 02/01/2041. | | |
| 681810 | NT | 0 | OMAHA NEB SAN SEW REV..... | | 2 | 1.C FE..... | 2,000,000 | 102.441 | 2,048,820 | 2,000,000 | 2,000,000 | | | | 2.354 | 2.354 | AO..... | 7,324 | | 10/15/2020. | 04/01/2036. | | |
| 681810 | NW | 3 | OMAHA NEB SAN SEW REV..... | | 2 | 1.C FE..... | 2,000,000 | 102.335 | 2,046,700 | 2,000,000 | 2,000,000 | | | | 2.872 | 2.872 | AO..... | 8,935 | | 10/15/2020. | 04/01/2042. | | |
| 682832 | GC | 8 | ONONDAGA N Y CIVIC DEV CORP REV..... | | 1,2 | 1.D FE..... | 3,500,000 | 104.910 | 3,671,850 | 3,500,000 | 3,500,000 | | | | 2.768 | 2.768 | JD..... | 8,073 | 42,520 | 06/17/2020. | 12/01/2037. | | |
| 68428T | AB | 3 | ORANGE CNTY CALIF SANTN WASTEWATER REV..... | | 1 | 1.A FE..... | 4,778,325 | 142.358 | 5,338,425 | 3,750,000 | 4,719,858 | | (34,534) | | 5.580 | 3.681 | FA..... | 87,188 | 209,250 | 04/09/2019. | 02/01/2040. | | |
| 68608W | AK | 8 | OREGON ST UNIV GEN REV..... | | 1,2 | 1.D FE..... | 5,703,995 | 109.516 | 6,023,380 | 5,500,000 | 5,675,768 | | (18,034) | | 4.052 | 3.601 | AO..... | 55,715 | 222,860 | 05/30/2019. | 04/01/2052. | | |

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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 | For ei gn Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted 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 | |
| 69647R | CA | 0 | | 1,2 | 1.C FE | 2,500,000 | 102.625 | 2,565,625 | 2,500,000 | 2,500,000 | | | | 3.476 | 3.476 | AO | 21,725 | 68,072 | 12/05/2019 | 10/01/2040 | | |
| 696583 | HH | 9 | | 2 | 1.B FE | 1,980,488 | 103.438 | 2,099,791 | 2,030,000 | 1,982,674 | | 2,185 | | 3.000 | 3.187 | JJ | 30,450 | 29,266 | 12/19/2019 | 01/01/2037 | | |
| 70869H | BG | 9 | | 2 | 1.F FE | 7,500,000 | 104.420 | 7,831,500 | 7,500,000 | 7,500,000 | | | | 3.072 | 3.072 | MS | 76,800 | 135,040 | 01/24/2020 | 03/01/2034 | | |
| 70917S | 3A | 9 | | | 1.D FE | 2,880,000 | 115.856 | 3,336,653 | 2,880,000 | 2,880,000 | | | | 3.700 | 3.701 | JD | 4,736 | 106,560 | 08/23/2018 | 06/15/2027 | | |
| 70917S | 5F | 6 | | 1 | 1.B FE | 3,000,000 | 106.710 | 3,201,300 | 3,000,000 | 3,000,000 | | | | 2.972 | 2.972 | FA | 33,683 | 89,408 | 08/07/2019 | 08/15/2045 | | |
| 709221 | TF | 2 | | 1 | 1.D FE | 6,304,387 | 140.621 | 7,523,224 | 5,350,000 | 6,097,660 | | (28,587) | | 5.848 | 4.646 | JD | 26,072 | 312,868 | 06/07/2012 | 12/01/2037 | | |
| 709223 | A2 | 7 | | 1 | 1.E FE | 26,558,109 | 151.536 | 35,951,916 | 23,725,000 | 26,183,523 | | (50,516) | | 5.511 | 4.794 | JD | 108,957 | 1,307,485 | 01/27/2012 | 12/01/2045 | | |
| 709224 | V7 | 1 | | 2 | 1.D FE | 2,000,000 | 102.920 | 2,058,400 | 2,000,000 | 2,000,000 | | | | 3.579 | 3.579 | JD | 5,965 | 76,551 | 10/25/2019 | 12/01/2043 | | |
| 70922P | AL | 6 | | | 1.A FE | 6,000,000 | 109.210 | 6,552,600 | 6,000,000 | 6,000,000 | | | | 3.029 | 3.029 | JD | 15,145 | 181,740 | 09/11/2014 | 12/01/2024 | | |
| 709235 | S6 | 3 | | 1 | 1.C FE | 2,369,955 | 105.315 | 2,369,588 | 2,250,000 | 2,365,983 | | (972) | | 1.993 | 1.186 | MS | 14,948 | | 12/09/2020 | 09/01/2027 | | |
| 709235 | S7 | 1 | | 1 | 1.C FE | 2,104,600 | 105.285 | 2,105,700 | 2,000,000 | 2,103,855 | | (745) | | 2.115 | 1.398 | MS | 14,100 | | 12/09/2020 | 09/01/2028 | | |
| 709235 | T3 | 9 | | 1 | 1.C FE | 5,000,000 | 105.321 | 5,266,050 | 5,000,000 | 5,000,000 | | | | 2.395 | 2.395 | MS | 39,917 | 36,258 | 05/06/2020 | 09/01/2032 | | |
| 709235 | T7 | 0 | | 1 | 1.C FE | 2,064,829 | 104.679 | 2,098,814 | 2,005,000 | 2,063,838 | | (991) | | 2.790 | 2.618 | MS | 18,647 | 16,937 | 06/24/2020 | 09/01/2043 | | |
| 709235 | ZN | 8 | | 1 | 1.C FE | 2,549,534 | 113.004 | 2,921,153 | 2,585,000 | 2,554,344 | | 2,644 | | 3.255 | 3.400 | MS | 28,047 | 84,142 | 02/26/2019 | 09/01/2030 | | |
| 717893 | L3 | 3 | | 2 | 1.E FE | 2,000,000 | 112.958 | 2,259,160 | 2,000,000 | 2,000,000 | | | | 4.289 | 4.289 | AO | 21,445 | 85,780 | 02/14/2019 | 10/01/2040 | | |
| 72205R | FQ | 0 | | 2 | 1.D FE | 2,000,000 | 104.124 | 2,082,480 | 2,000,000 | 2,000,000 | | | | 2.973 | 2.973 | FA | 7,267 | | 10/22/2020 | 08/01/2037 | | |
| 73209G | AY | 6 | | 2 | 1.D FE | 2,000,000 | 108.428 | 2,168,560 | 2,000,000 | 2,000,000 | | | | 3.850 | 3.850 | MN | 12,833 | 77,000 | 04/21/2017 | 05/01/2037 | | |
| 73358W | AH | 7 | | | 1.D FE | 9,100,000 | 118.237 | 10,759,567 | 9,100,000 | 9,100,000 | | | | 5.859 | 5.858 | JD | 44,431 | 533,169 | 06/18/2009 | 12/01/2024 | | |
| 73358W | CW | 2 | | | 1.D FE | 2,572,026 | 143.419 | 2,897,064 | 2,020,000 | 2,543,555 | | (17,492) | | 5.647 | 3.778 | MN | 19,012 | 114,069 | 05/06/2019 | 11/01/2040 | | |
| 73358W | RQ | 9 | | 2 | 1.D FE | 16,363,674 | 112.218 | 17,831,440 | 15,890,000 | 16,085,211 | | (49,368) | | 5.310 | 4.929 | FA | 351,566 | 843,759 | 09/09/2014 | 08/01/2046 | | |
| 73358W | TZ | 7 | | 2 | 1.D FE | 12,235,000 | 109.492 | 13,396,346 | 12,235,000 | 12,235,000 | | | | 4.426 | 4.426 | AO | 114,321 | 541,521 | 10/08/2014 | 10/15/2034 | | |
| 73358W | UE | 2 | | 2 | 1.D FE | 4,180,329 | 109.592 | 4,438,476 | 4,050,000 | 4,110,656 | | (14,917) | | 3.471 | 3.049 | AO | 29,677 | 140,576 | 01/08/2016 | 10/15/2025 | | |
| 73358W | XP | 4 | | 2 | 1.D FE | 10,639,700 | 112.510 | 11,251,000 | 10,000,000 | 10,341,034 | | (69,404) | | 4.823 | 3.973 | JD | 40,192 | 482,300 | 05/16/2016 | 06/01/2045 | | |
| 733911 | CP | 4 | | 1,2 | 1.E FE | 13,508,948 | 115.382 | 14,826,587 | 12,850,000 | 13,380,268 | | (55,003) | | 5.000 | 4.377 | JD | 53,542 | 642,500 | 07/25/2018 | 12/01/2048 | | |
| 73474T | AL | 4 | | 1 | 1.C FE | 4,000,000 | 100.992 | 4,039,680 | 4,000,000 | 4,000,000 | | | | 1.782 | 1.782 | MS | 23,760 | 71,280 | 06/22/2016 | 09/01/2021 | | |
| 73474T | AT | 7 | | 1 | 1.C FE | 2,250,000 | 104.389 | 2,348,753 | 2,250,000 | 2,250,000 | | | | 2.543 | 2.543 | MS | 19,073 | 10,490 | 06/12/2020 | 09/01/2040 | | |
| 73474T | AU | 4 | | 1 | 1.C FE | 11,117,000 | 102.007 | 11,220,770 | 11,000,000 | 11,116,903 | | (97) | | 2.533 | 2.471 | MS | 11,610 | | 12/22/2020 | 09/01/2043 | | |
| 735389 | ZE | 1 | | 2 | 1.E FE | 885,000 | 106.652 | 943,870 | 885,000 | 885,000 | | | | 3.755 | 3.755 | MN | 5,539 | 33,232 | 07/26/2017 | 05/01/2036 | | |
| 74172W | AL | 0 | | 2 | 1.B FE | 1,885,000 | 113.534 | 2,140,116 | 1,885,000 | 1,885,000 | | | | 3.880 | 3.880 | MN | 12,190 | 73,138 | 05/15/2018 | 05/01/2029 | | |
| 74172W | AM | 8 | | 2 | 1.B FE | 1,955,000 | 112.791 | 2,205,064 | 1,955,000 | 1,955,000 | | | | 3.980 | 3.980 | MN | 12,968 | 77,809 | 05/15/2018 | 05/01/2030 | | |
| 759136 | US | 1 | | 2 | 1.C FE | 2,000,000 | 106.542 | 2,130,840 | 2,000,000 | 2,000,000 | | | | 3.258 | 3.258 | MN | 10,860 | 56,653 | 11/18/2019 | 11/01/2038 | | |
| 765433 | LX | 3 | | 2 | 1.C FE | 2,000,000 | 110.522 | 2,210,440 | 2,000,000 | 2,000,000 | | | | 2.795 | 2.795 | JJ | 25,776 | 13,975 | 04/08/2020 | 01/15/2032 | | |
| 76913C | BD | 0 | | 1 | 1.F FE | 2,250,000 | 107.165 | 2,411,213 | 2,250,000 | 2,250,000 | | | | 3.120 | 3.120 | FA | 26,520 | 19,305 | 04/23/2020 | 02/15/2029 | | |
| 783186 | UH | 0 | | 1 | 1.E FE | 2,265,000 | 107.980 | 2,445,747 | 2,265,000 | 2,265,000 | | | | 2.888 | 2.888 | MN | 10,902 | 66,685 | 10/18/2019 | 05/01/2032 | | |
| 783186 | UJ | 6 | | 1 | 1.E FE | 2,000,000 | 107.271 | 2,145,420 | 2,000,000 | 2,000,000 | | | | 3.270 | 3.270 | MN | 10,900 | 66,672 | 10/18/2019 | 05/01/2043 | | |
| 786005 | PN | 2 | | 1 | 1.C FE | 3,808,501 | 143.102 | 4,908,399 | 3,430,000 | 3,730,586 | | (12,404) | | 6.156 | 5.314 | MN | 26,980 | 211,151 | 07/24/2013 | 05/15/2036 | | |
| 786089 | JH | 6 | | 1 | 1.D FE | 2,194,905 | 104.405 | 2,197,725 | 2,105,000 | 2,194,210 | | (695) | | 2.147 | 1.558 | MS | 15,065 | | 12/07/2020 | 09/01/2028 | | |
| 795375 | CP | 7 | | 2 | 1.D FE | 2,368,154 | 128.674 | 2,624,950 | 2,040,000 | 2,346,393 | | (21,762) | | 5.000 | 3.091 | FA | 42,500 | 34,000 | 03/13/2020 | 02/01/2045 | | |
| 79560T | EF | 5 | | 2 | 1.B FE | 2,000,000 | 106.844 | 2,136,880 | 2,000,000 | 2,000,000 | | | | 3.102 | 3.102 | AO | 15,510 | 50,149 | 11/20/2019 | 04/01/2038 | | |
| 79569T | AE | 3 | | 1 | 1.A FE | 3,905,707 | 113.241 | 4,818,405 | 4,255,000 | 4,117,055 | | 25,852 | | 4.308 | 5.104 | FA | 69,249 | 183,305 | 01/05/2011 | 08/15/2025 | | |

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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 | For orig Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted 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 |
| 796166 | CG | 9 | SAN ANGELO TEX WTRKS & SWR SYS REV..... | | 2 | 1.D FE..... | 2,000,000 | 103.480 | 2,069,600 | 2,000,000 | 2,000,000 | | | | 4.401 | 4.401 | FA | 33,252 | 88,020 | 05/18/2017. | 02/15/2046. | |
| 797299 | LY | 8 | SAN DIEGO CALIF PUB FACS FING AUTH LEASE..... | | | 1.D FE..... | 2,000,000 | 114.937 | 2,298,740 | 2,000,000 | 2,000,000 | | | | 3.714 | 3.715 | AO | 15,681 | 74,280 | 06/04/2018. | 10/15/2026. | |
| 797400 | FN | 3 | SAN DIEGO CNTY CALIF REGL TRANSN COMMN S..... | | 1 | 1.C FE..... | 3,220,133 | 161.283 | 3,628,868 | 2,250,000 | 3,190,352 | | | | 5.911 | 3.515 | AO | 33,249 | 132,998 | 07/03/2019. | 04/01/2048. | |
| 79765R | SV | 2 | SAN FRANCISCO CALIF CITY & CNTY PUB UTIL..... | | 1 | 1.D FE..... | 9,218,538 | 140.959 | 9,845,986 | 6,985,000 | 9,089,989 | | (60,869) | | 6.000 | 3.812 | MN | 69,850 | 356,400 | 05/08/2020. | 11/01/2040. | |
| 79765R | TJ | 8 | SAN FRANCISCO CALIF CITY & CNTY PUB UTIL..... | | 1 | 1.D FE..... | 5,861,800 | 131.045 | 6,552,250 | 5,000,000 | 5,445,985 | | (55,390) | | 5.700 | 4.185 | MN | 47,500 | 285,000 | 03/14/2012. | 11/01/2027. | |
| 79765R | TK | 5 | SAN FRANCISCO CALIF CITY & CNTY PUB UTIL..... | | 1 | 1.D FE..... | 3,371,750 | 142.430 | 3,503,778 | 2,460,000 | 3,330,644 | | (29,995) | | 6.000 | 3.508 | MN | 24,600 | 147,600 | 08/09/2019. | 11/01/2040. | |
| 797669 | ZU | 5 | SAN FRANCISCO CALIF BAY AREA RAPID TRAN..... | | 2 | 1.B FE..... | 2,000,000 | 108.265 | 2,165,300 | 2,000,000 | 2,000,000 | | | | 2.998 | 2.999 | JJ | 29,980 | 40,140 | 10/23/2019. | 07/01/2034. | |
| 797669 | ZV | 3 | SAN FRANCISCO CALIF BAY AREA RAPID TRAN..... | | 2 | 1.B FE..... | 2,830,000 | 108.200 | 3,062,060 | 2,830,000 | 2,830,000 | | | | 3.048 | 3.049 | JJ | 43,129 | 57,745 | 10/23/2019. | 07/01/2035. | |
| 79768H | AF | 5 | SAN FRANCISCO (CITY & COUNTY) PUBLIC UTI..... | | 1 | 1.C FE..... | 4,028,168 | 127.041 | 4,306,690 | 3,390,000 | 3,714,162 | | (41,666) | | 5.300 | 3.686 | AO | 44,918 | 179,670 | 05/07/2012. | 10/01/2027. | |
| 79771F | AA | 5 | SAN FRANCISCO CALIF CITY & CNTY PUB UTIL..... | | 1.2 | 1.D FE..... | 2,000,000 | 104.734 | 2,094,680 | 2,000,000 | 2,000,000 | | | | 2.825 | 2.825 | MN | 10,986 | | 10/08/2020. | 11/01/2041. | |
| 79771F | AS | 6 | SAN FRANCISCO CALIF CITY & CNTY PUB UTIL..... | | 1 | 1.C FE..... | 2,062,500 | 109.017 | 2,180,340 | 2,000,000 | 2,062,230 | | (270) | | 2.845 | 2.650 | MN | 11,064 | | 11/13/2020. | 11/01/2041. | |
| 79772E | BK | 4 | SAN FRANCISCO CALIF CITY & CNTY CMNTY FA..... | | 2 | 1.B FE..... | 3,927,400 | 107.794 | 4,311,760 | 4,000,000 | 3,931,191 | | 1,322 | | 4.000 | 4.105 | MS | 53,333 | 160,000 | 10/27/2017. | 09/01/2048. | |
| 79772E | CS | 6 | SAN FRANCISCO CALIF CITY & CNTY CMNTY FA..... | | 2 | 1.B FE..... | 3,500,000 | 112.971 | 3,953,985 | 3,500,000 | 3,500,000 | | | | 4.221 | 4.221 | MS | 49,245 | 147,735 | 02/08/2019. | 09/01/2039. | |
| 798153 | NN | 8 | SAN JOSE CALIF FING AUTH LEASE REV..... | | 1.2 | 1.C FE..... | 10,470,000 | 102.455 | 10,727,039 | 10,470,000 | 10,470,000 | | | | 2.432 | 2.432 | JD | 68,609 | | 09/11/2020. | 06/01/2033. | |
| 798170 | AN | 6 | SUCCESSOR AGENCY TO THE REDEVELOPMENT AG..... | | 2 | 1.C FE..... | 2,071,325 | 107.455 | 2,278,046 | 2,120,000 | 2,078,164 | | 2,359 | | 3.375 | 3.559 | FA | 29,813 | 71,550 | 12/08/2017. | 08/01/2034. | |
| 80168A | CL | 9 | SANTA CLARA VY CALIF WTR DIST WTR SYS RE..... | | 1.2 | 1.B FE..... | 2,112,980 | 109.305 | 2,186,100 | 2,000,000 | 2,098,878 | | (10,060) | | 3.949 | 3.272 | JD | 6,582 | 78,980 | 07/30/2019. | 06/01/2049. | |
| 802556 | CD | 0 | SANTA PAULA CALIF UTIL AUTH WASTEWTR ENT..... | | 2 | 1.C FE..... | 2,000,000 | 103.307 | 2,066,140 | 2,000,000 | 2,000,000 | | | | 3.192 | 3.192 | FA | 12,236 | | 10/07/2020. | 02/01/2040. | |
| 837123 | KT | 4 | SOUTH CAROLINA ST PORTS AUTH PORTS REV..... | | 2 | 1.E FE..... | 2,250,000 | 104.202 | 2,344,545 | 2,250,000 | 2,250,000 | | | | 3.516 | 3.516 | JJ | 39,555 | 59,113 | 09/18/2019. | 07/01/2051. | |
| 837227 | 7H | 4 | SOUTH CENT CONN REGL WTR AUTH WTR SYS RE..... | | 2 | 1.D FE..... | 2,059,594 | 109.349 | 2,241,655 | 2,050,000 | 2,058,371 | | (843) | | 2.908 | 2.854 | FA | 24,839 | 64,416 | 06/26/2019. | 08/01/2031. | |
| 837227 | 7N | 1 | SOUTH CENT CONN REGL WTR AUTH WTR SYS RE..... | | 2 | 1.D FE..... | 2,280,000 | 107.103 | 2,441,948 | 2,280,000 | 2,280,000 | | | | 3.500 | 3.500 | FA | 33,250 | 86,228 | 06/19/2019. | 08/01/2043. | |
| 837227 | 7Z | 4 | SOUTH CENT CONN REGL WTR AUTH WTR SYS RE..... | | 1 | 1.D FE..... | 1,900,780 | 106.248 | 2,124,960 | 2,000,000 | 1,909,041 | | 8,261 | | 2.299 | 2.973 | FA | 19,158 | 20,563 | 03/18/2020. | 08/01/2028. | |
| 84247P | JB | 8 | SOUTHERN CALIF PUB PWR AUTH REV..... | | 2 | 1.D FE..... | 1,989,546 | 110.812 | 2,050,022 | 1,850,000 | 1,925,994 | | (20,434) | | 3.938 | 2.700 | JJ | 36,427 | 72,853 | 10/13/2017. | 07/01/2026. | |
| 84247P | JD | 4 | SOUTHERN CALIF PUB PWR AUTH REV..... | | 2 | 1.D FE..... | 1,653,547 | 111.351 | 1,692,535 | 1,520,000 | 1,592,794 | | (19,546) | | 4.208 | 2.763 | JJ | 31,981 | 63,962 | 10/13/2017. | 07/01/2028. | |
| 85732P | BZ | 2 | STATE PUB SCH BLDG AUTH PA REV..... | | 1 | 1.F FE..... | 2,912,438 | 121.244 | 3,339,060 | 2,754,000 | 2,879,202 | | (15,889) | | 5.000 | 4.214 | MS | 40,545 | 137,700 | 11/05/2018. | 09/15/2027. | |
| 873519 | MM | 1 | TACOMA WASH ELEC SYS REV..... | | 1 | 1.D FE..... | 3,434,000 | 137.164 | 3,429,100 | 2,500,000 | 3,430,460 | | (3,540) | | 5.791 | 2.004 | JJ | 72,388 | | 12/10/2020. | 01/01/2032. | |
| 873547 | GW | 7 | TACOMA WASH WTR REV..... | | 1 | 1.C FE..... | 2,387,320 | 144.409 | 2,888,180 | 2,000,000 | 2,362,387 | | (12,168) | | 5.751 | 4.337 | JD | 9,585 | 115,020 | 11/20/2018. | 12/01/2039. | |
| 875287 | LF | 9 | TAMPA FLA UTIL TAX..... | | 1 | 1.D FE..... | 2,413,514 | 124.172 | 2,986,337 | 2,405,000 | 2,408,986 | | (574) | | 5.625 | 5.591 | AO | 33,820 | 135,281 | 12/02/2010. | 10/01/2026. | |
| 875287 | LH | 5 | TAMPA FLA UTIL TAX..... | | 1 | 1.D FE..... | 2,646,171 | 132.342 | 3,460,743 | 2,615,000 | 2,632,538 | | (1,745) | | 6.000 | 5.891 | AO | 39,225 | 156,900 | 12/02/2010. | 10/01/2028. | |
| 876443 | TC | 6 | TARRANT REGL WTR DIST TEX WTR REV..... | | 2 | 1.B FE..... | 2,006,140 | 104.452 | 2,089,040 | 2,000,000 | 2,006,075 | | (65) | | 2.750 | 2.711 | MS | 4,278 | | 10/23/2020. | 03/01/2039. | |
| 880591 | CJ | 9 | TENNESSEE VALLEY AUTHORITY..... | | | 1.A..... | 3,992,903 | 129.969 | 4,014,727 | 3,089,000 | 3,451,661 | | (66,759) | | 6.750 | 4.050 | MN | 34,751 | 208,508 | 05/31/2011. | 11/01/2025. | |
| 880591 | DM | 1 | TENNESSEE VALLEY AUTHORITY..... | | | 1.A..... | 9,463,165 | 152.575 | 10,817,553 | 7,090,000 | 8,505,855 | | (119,957) | | 7.125 | 4.482 | MN | 84,194 | 505,163 | 05/24/2011. | 05/01/2030. | |
| 880591 | DM | 1 | TENNESSEE VALLEY AUTHORITY..... | CF | | 1.A..... | 62,004,418 | 152.575 | 70,878,620 | 46,455,000 | 55,733,745 | | (786,151) | | 7.125 | 4.482 | MN | 551,653 | 3,309,919 | 05/24/2011. | 05/01/2030. | |
| 880591 | EL | 2 | TENNESSEE VALLEY AUTHORITY..... | CF | | 1.A..... | 50,598,250 | 100.428 | 50,213,891 | 50,000,000 | 50,008,936 | | (72,084) | | 3.875 | 3.726 | FA | 731,944 | 1,937,500 | 04/27/2011. | 02/15/2021. | |
| 882117 | 5V | 2 | TEXAS A & M UNIV PERM UNIV FD..... | | 2 | 1.A FE..... | 2,109,163 | 110.556 | 2,266,398 | 2,050,000 | 2,099,362 | | (6,718) | | 3.660 | 3.246 | JJ | 37,515 | 75,030 | 07/09/2019. | 07/01/2047. | |
| 88213A | NN | 1 | TEXAS A & M UNIV REVS..... | | 1 | 1.A FE..... | 4,455,000 | 109.028 | 4,857,197 | 4,455,000 | 4,455,000 | | | | 3.046 | 3.047 | MN | 17,339 | 135,699 | 01/09/2019. | 05/15/2024. | |
| 88213A | NP | 6 | TEXAS A & M UNIV REVS..... | | 1 | 1.A FE..... | 5,030,000 | 111.372 | 5,602,012 | 5,030,000 | 5,030,000 | | | | 3.133 | 3.134 | MN | 20,136 | 157,590 | 01/09/2019. | 05/15/2025. | |
| 88213A | NZ | 4 | TEXAS A & M UNIV REVS..... | | 1.2 | 1.A FE..... | 2,750,000 | 115.496 | 3,176,140 | 2,750,000 | 2,750,000 | | | | 4.077 | 4.077 | MN | 14,326 | 112,118 | 01/09/2019. | 05/15/2039. | |
| 88213A | PA | 7 | TEXAS A & M UNIV REVS..... | | 1.2 | 1.A FE..... | 2,767,325 | 113.726 | 3,127,465 | 2,750,000 | 2,764,702 | | (1,445) | | 4.197 | 4.121 | MN | 14,748 | 115,418 | 03/06/2019. | 05/15/2048. | |
| 88213A | PS | 8 | TEXAS A & M UNIV REVS..... | | 1.2 | 1.A FE..... | 7,250,000 | 109.864 | 7,965,140 | 7,250,000 | 7,250,000 | | | | 3.330 | 3.330 | MN | 30,849 | 241,425 | 07/25/2019. | 05/15/2039. | |
| 882806 | EU | 2 | TEXAS TECH UNIV REVS IAM COML PAPER NTS..... | | 2 | 1.B FE..... | 2,256,413 | 109.452 | 2,462,670 | 2,250,000 | 2,254,565 | | (1,020) | | 3.261 | 3.208 | FA | 27,719 | 73,373 | 02/21/2019. | 02/15/2027. | |

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SCHEDULE D - PART 1

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

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| 1 | 2 | | | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|----------------------|-------------|---|---|-------|-------------------------------------|--|-------------|--------------------------------------|------------|------------|---------------------------------|---|---|--|---|---------|----------------------|--------------|-------------------------------------|----------------------------|-------------|---|----|
| | | | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | | | Code | For ei g n Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted 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 | |
| 882830 | AP | 7 | TEXAS TRANSN COMMN..... | | 1,2 | 1.A FE..... | 5,000,000 | 101.867 | 5,093,350 | 5,000,000 | 5,000,000 | | | | 2.562 | 2.562 | AO | 32,025 | 29,534 | 06/18/2020. | 04/01/2042. | | |
| 88283L | HU | 3 | TEXAS TRANSN COMMN ST HWY FD REV..... | | 1 | 1.A FE..... | 13,700,000 | 128.954 | 17,666,698 | 13,700,000 | 13,700,000 | | | | 5.178 | 5.177 | AO | 177,347 | 709,386 | 07/27/2010. | 04/01/2030. | | |
| 882854 | 2R | 2 | TEXAS WTR DEV BRD REV..... | | 2 | 1.A FE..... | 2,000,000 | 106.470 | 2,129,400 | 2,000,000 | 2,000,000 | | | | 3.170 | 3.170 | AO | 13,384 | 64,281 | 09/25/2019. | 10/15/2049. | | |
| 89546R | RE | 6 | TRI-CNTY MET TRANSN DIST ORE REV..... | | 1 | 1.A FE..... | 3,215,584 | 108.932 | 3,485,824 | 3,200,000 | 3,213,587 | | (1,621) | | 2.346 | 2.285 | MS | 25,024 | 67,148 | 10/09/2019. | 09/01/2028. | | |
| 89602N | VL | 5 | TRIBOROUGH BRDG & TUNL AUTH N Y REVS..... | | 1 | 1.D FE..... | 8,279,820 | 128.751 | 8,890,257 | 6,905,000 | 8,152,151 | | (84,421) | | 5.450 | 3.556 | MN | 48,086 | 376,323 | 10/08/2019. | 11/15/2032. | | |
| 89602R | FM | 2 | TRIBOROUGH BRDG & TUNL AUTH N Y REVS..... | | 1,2 | 1.D FE..... | 2,250,000 | 104.001 | 2,340,023 | 2,250,000 | 2,250,000 | | | | 3.427 | 3.427 | MN | 9,853 | 77,108 | 09/20/2019. | 11/15/2044. | | |
| 898365 | AM | 3 | TRUSTEES BOSTON COLLEGE..... | | 1 | 1.D FE..... | 2,250,000 | 111.157 | 2,501,033 | 2,250,000 | 2,250,000 | | | | 4.019 | 4.019 | JJ | 45,214 | 90,428 | 08/14/2013. | 07/01/2024. | | |
| 898365 | AN | 1 | TRUSTEES BOSTON COLLEGE..... | | 1 | 1.D FE..... | 3,880,000 | 114.548 | 4,444,462 | 3,880,000 | 3,880,000 | | | | 4.169 | 4.169 | JJ | 80,879 | 161,757 | 08/14/2013. | 07/01/2025. | | |
| 906459 | FV | 9 | UNION CNTY PA HIGHER EDL FACS FING AUTH..... | | 1 | 1.C FE..... | 3,500,000 | 135.645 | 4,747,575 | 3,500,000 | 3,500,000 | | | | 5.000 | 5.000 | AO | 43,750 | 175,000 | 06/25/2015. | 04/01/2045. | | |
| 913366 | EL | 0 | UNIV CALIF REGTS MED CTR POOLED REV..... | | 1 | 1.D FE..... | 2,942,500 | 111.497 | 2,787,425 | 2,500,000 | 2,654,880 | | (62,493) | | 5.435 | 2.718 | MN | 17,362 | 135,875 | 02/23/2016. | 05/15/2023. | | |
| 913366 | HW | 3 | UNIV CALIF REGTS MED CTR POOLED REV..... | | 1 | 1.D FE..... | 1,750,000 | 101.892 | 1,783,110 | 1,750,000 | 1,750,000 | | | | 1.887 | 1.887 | MN | 4,220 | 33,023 | 08/11/2016. | 05/15/2022. | | |
| 913366 | HY | 9 | UNIV CALIF REGTS MED CTR POOLED REV..... | | 1 | 1.D FE..... | 2,000,000 | 105.504 | 2,110,080 | 2,000,000 | 2,000,000 | | | | 2.259 | 2.259 | MN | 5,773 | 45,180 | 08/11/2016. | 05/15/2024. | | |
| 913366 | HZ | 6 | UNIV CALIF REGTS MED CTR POOLED REV..... | | 1 | 1.D FE..... | 2,270,000 | 107.051 | 2,430,058 | 2,270,000 | 2,270,000 | | | | 2.359 | 2.359 | MN | 6,842 | 53,549 | 08/11/2016. | 05/15/2025. | | |
| 914072 | 4K | 6 | UNIVERSITY ARK UNIV REV..... | | 1,2 | 1.C FE..... | 2,500,000 | 106.941 | 2,673,525 | 2,500,000 | 2,500,000 | | | | 3.450 | 3.450 | MS | 28,750 | 73,552 | 10/11/2019. | 03/01/2042. | | |
| 914119 | V7 | 4 | UNIVERSITY CINCINNATI OHIO GEN RCPTS..... | | 2 | 1.D FE..... | 2,000,000 | 106.874 | 2,137,480 | 2,000,000 | 2,000,000 | | | | 3.254 | 3.254 | JD | 5,423 | 63,091 | 11/21/2019. | 06/01/2039. | | |
| 91412G | 3A | 1 | UNIVERSITY CALIF REVS..... | | 1 | 1.D FE..... | 3,000,000 | 112.603 | 3,378,090 | 3,000,000 | 3,000,000 | | | | 3.169 | 3.169 | MN | 12,148 | 95,070 | 09/20/2017. | 05/15/2029. | | |
| 91412G | 3B | 9 | UNIVERSITY CALIF REVS..... | | 1 | 1.D FE..... | 4,000,000 | 113.154 | 4,526,160 | 4,000,000 | 4,000,000 | | | | 3.269 | 3.269 | MN | 16,708 | 130,760 | 09/20/2017. | 05/15/2030. | | |
| 91412G | GW | 9 | UNIVERSITY CALIF REVS..... | | 1 | 1.C FE..... | 6,000,000 | 134.030 | 8,041,800 | 6,000,000 | 6,000,000 | | | | 5.000 | 5.000 | MN | 38,333 | 300,000 | 08/19/2011. | 05/15/2041. | | |
| 91412G | GX | 7 | UNIVERSITY CALIF REVS..... | | 1 | 1.C FE..... | 4,000,000 | 119.616 | 4,784,640 | 4,000,000 | 4,000,000 | | | | 4.797 | 4.797 | MN | 24,518 | 191,880 | 08/19/2011. | 05/15/2031. | | |
| 91412G | N4 | 3 | UNIVERSITY CALIF REVS..... | | 1 | 1.D FE..... | 1,900,000 | 119.789 | 2,275,991 | 1,900,000 | 1,900,000 | | | | 3.702 | 3.702 | MN | 8,988 | 70,338 | 06/23/2016. | 05/15/2039. | | |
| 91412G | QC | 2 | UNIVERSITY CALIF REVS..... | | 1 | 1.C FE..... | 6,236,935 | 100.742 | 6,246,004 | 6,200,000 | 6,202,583 | | (6,892) | | 2.300 | 2.186 | MN | 18,221 | 142,600 | 10/07/2015. | 05/15/2021. | | |
| 91412G | QD | 0 | UNIVERSITY CALIF REVS..... | | 1 | 1.C FE..... | 3,000,000 | 103.066 | 3,091,980 | 3,000,000 | 3,000,000 | | | | 2.570 | 2.570 | MN | 9,852 | 77,100 | 02/28/2013. | 05/15/2022. | | |
| 91412G | QL | 2 | UNIVERSITY CALIF REVS..... | | 2 | 1.C FE..... | 3,600,000 | 107.128 | 3,856,608 | 3,600,000 | 3,600,000 | | | | 4.062 | 4.061 | MN | 18,685 | 146,232 | 02/28/2013. | 05/15/2033. | | |
| 91412G | U8 | 6 | UNIVERSITY CALIF REVS..... | | 1 | 1.C FE..... | 3,883,263 | 126.020 | 4,095,650 | 3,250,000 | 3,863,032 | | (14,958) | | 4.104 | 3.057 | MN | 17,043 | 133,380 | 08/15/2019. | 05/15/2047. | | |
| 91412G | U9 | 4 | UNIVERSITY CALIF REVS..... | | 1,2 | 1.C FE..... | 10,000,000 | 110.301 | 11,030,100 | 10,000,000 | 10,000,000 | | | | 3.063 | 3.063 | JJ | 153,150 | 306,300 | 05/05/2017. | 07/01/2025. | | |
| 91412G | VC | 6 | UNIVERSITY CALIF REVS..... | | 1,2 | 1.C FE..... | 5,000,000 | 110.384 | 5,519,200 | 5,000,000 | 5,000,000 | | | | 4.765 | 4.765 | MN | 30,443 | 238,250 | 04/04/2014. | 05/15/2044. | | |
| 91412G | XN | 0 | UNIVERSITY CALIF REVS..... | | 1 | 1.D FE..... | 5,750,000 | 106.120 | 6,101,900 | 5,750,000 | 5,750,000 | | | | 3.109 | 3.108 | MN | 22,843 | 178,768 | 03/13/2015. | 05/15/2023. | | |
| 91412G | XY | 6 | UNIVERSITY CALIF REVS..... | | 1 | 1.D FE..... | 8,159,177 | 121.065 | 10,066,555 | 8,315,000 | 8,174,488 | | 3,244 | | 4.131 | 4.243 | MN | 43,891 | 343,493 | 12/03/2015. | 05/15/2045. | | |
| 91417K | 3G | 4 | UNIVERSITY COLO ENTERPRISE SYS REV..... | | 1 | 1.B FE..... | 2,000,000 | 109.996 | 2,199,920 | 2,000,000 | 2,000,000 | | | | 3.167 | 3.167 | JD | 5,278 | 63,340 | 07/10/2019. | 06/01/2043. | | |
| 914301 | 3V | 6 | UNIVERSITY HOUSTON TEX UNIV REVS TAX EXE..... | | 1 | 1.C FE..... | 2,534,025 | 103.266 | 2,581,650 | 2,500,000 | 2,505,203 | | (4,478) | | 3.550 | 3.359 | FA | 33,528 | 88,750 | 11/14/2013. | 02/15/2022. | | |
| 914378 | CU | 6 | UNIVERSITY KY GEN RCPTS..... | | 1 | 1.C FE..... | 20,000,000 | 136.667 | 27,333,400 | 20,000,000 | 20,000,000 | | | | 5.700 | 5.699 | MN | 190,000 | 1,140,000 | 11/23/2009. | 11/01/2039. | | |
| 914437 | UT | 3 | UNIVERSITY MASS BLDG AUTH REV..... | | 2 | 1.C FE..... | 4,084,340 | 107.000 | 4,280,000 | 4,000,000 | 4,077,585 | | (6,755) | | 3.504 | 3.248 | MN | 23,360 | 108,235 | 02/11/2020. | 11/01/2044. | | |
| 914440 | KJ | 0 | UNIVERSITY MASS BLDG AUTH PROJ REV..... | | 2 | 1.C FE..... | 370,586 | 100.382 | 351,337 | 350,000 | 350,000 | | | | 6.423 | 6.423 | MN | 3,747 | 22,481 | 12/01/2014. | 05/01/2029. | | |
| 914440 | KK | 7 | UNIVERSITY MASS BLDG AUTH PROJ REV..... | | 2 | 1.C FE..... | 560,000 | 100.360 | 562,016 | 560,000 | 560,000 | | | | 6.573 | 6.572 | MN | 6,135 | 36,809 | 10/15/2009. | 05/01/2039. | | |
| 914440 | LJ | 9 | UNIVERSITY MASS BLDG AUTH PROJ REV..... | | 1 | 1.C FE..... | 9,186,984 | 137.551 | 9,903,672 | 7,200,000 | 9,096,400 | | (64,779) | | 5.450 | 3.583 | MN | 65,400 | 392,400 | 07/31/2019. | 11/01/2040. | | |
| 914455 | KA | 7 | UNIVERSITY MICH UNIV REVS..... | | 1 | 1.A FE..... | 34,254,960 | 144.645 | 38,330,925 | 26,500,000 | 32,675,939 | | (213,250) | | 5.593 | 3.865 | AO | 370,536 | 1,482,145 | 06/14/2012. | 04/01/2040. | | |
| 914639 | KY | 4 | UNIVERSITY NEB FACS CORP REV..... | | 1 | 1.C FE..... | 3,000,000 | 109.912 | 3,297,360 | 3,000,000 | 3,000,000 | | | | 3.037 | 3.037 | AO | 22,778 | 85,289 | 10/11/2019. | 10/01/2049. | | |
| 914713 | C8 | 3 | UNIVERSITY N C CHAPEL HILL REV..... | | 2 | 1.A FE..... | 27,000,000 | 100.333 | 27,089,910 | 27,000,000 | 27,000,000 | | | | 5.757 | 5.757 | JD | 129,533 | 1,554,390 | 11/18/2009. | 12/01/2039. | | |
| 914713 | N4 | 0 | UNIVERSITY N C CHAPEL HILL REV..... | | 1 | 1.A FE..... | 8,860,000 | 104.945 | 9,298,127 | 8,860,000 | 8,860,000 | | | | 2.209 | 2.209 | JD | 16,310 | 195,717 | 02/24/2016. | 12/01/2023. | | |

SCHEDULE D - PART 1

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

| 1 | 2 | | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | Dates | |
|---|--|---|-------|-------------------|---|---------------|--------------------------------|---------------|---------------|------------------------------|--|---|---|--|---------|-------------------|-----------|-------------------------------|-------------------------|------------|----------------------------------|
| | | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | | Code | Foreign Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 977100 | CS | 3 | | 2 | 1.C FE | 10,000,000 | 103.632 | 10,363,200 | 10,000,000 | 10,000,000 | | | | | 3.769 | 3.769 | MN | 62,817 | 376,900 | 11/06/2012 | 05/01/2028 |
| 977100 | EH | 5 | | 2 | 1.C FE | 2,095,154 | 112.332 | 2,342,122 | 2,085,000 | 2,093,207 | | (1,138) | | | 3.618 | 3.548 | MN | 12,573 | 75,435 | 03/14/2019 | 05/01/2031 |
| 977100 | EL | 6 | | 2 | 1.C FE | 3,750,000 | 112.075 | 4,202,813 | 3,750,000 | 3,750,000 | | | | | 3.954 | 3.953 | MN | 24,713 | 148,275 | 01/12/2017 | 05/01/2036 |
| 977100 | GH | 3 | | | 1.C FE | 11,295,000 | 113.211 | 12,787,182 | 11,295,000 | 11,295,000 | | | | | 3.154 | 3.154 | MN | 59,374 | 356,244 | 05/03/2017 | 05/01/2027 |
| 2599999 | U.S. Special Revenue & Assessment Obligations - Issuer Obligations | | | | | 2,205,790,129 | XXX | 2,447,006,966 | 2,092,612,519 | 2,168,061,939 | 0 | (5,859,067) | 0 | 0 | XXX | XXX | XXX | 20,021,057 | 81,936,796 | XXX | XXX |
| U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities | | | | | | | | | | | | | | | | | | | | | |
| 3128JN | QP | 3 | | 4 | 1.A | 973,853 | 105.337 | 1,019,458 | 967,805 | 969,491 | | (106) | | | 3.920 | 2.201 | MON | 3,162 | 42,175 | 02/28/2007 | 02/01/2037 |
| 3128JN | RR | 8 | | 4 | 1.A | 242,733 | 99.931 | 243,098 | 243,266 | 243,266 | | | | | 3.625 | 1.944 | MON | 735 | 10,119 | 02/21/2007 | 02/01/2037 |
| 3128JN | SG | 1 | | 4 | 1.A | 301,249 | 101.170 | 303,258 | 299,750 | 300,143 | | (24) | | | 3.882 | 2.230 | MON | 970 | 13,213 | 05/15/2007 | 03/01/2037 |
| 3128LU | L6 | 1 | | 4 | 1.A | 639,886 | 100.183 | 638,661 | 637,495 | 637,946 | | (28) | | | 3.625 | 1.960 | MON | 1,926 | 25,697 | 03/22/2007 | 03/01/2037 |
| 3128LU | LP | 9 | | 4 | 1.A | 191,922 | 100.349 | 191,329 | 190,663 | 190,985 | | (20) | | | 3.925 | 2.262 | MON | 624 | 10,788 | 05/11/2007 | 03/01/2037 |
| 3128QL | RA | 1 | | 4 | 1.A | 407,611 | 105.590 | 433,511 | 410,562 | 407,208 | | (4,672) | | | 3.416 | 2.512 | MON | 1,169 | 17,256 | 10/10/2006 | 01/01/2036 |
| 3131WC | 2A | 5 | | 4 | 1.A | 572,850 | 117.049 | 665,215 | 568,321 | 571,791 | | (19) | | | 5.500 | 5.171 | MON | 2,605 | 18,234 | 10/23/2003 | 10/01/2033 |
| 3131WC | YR | 3 | | 4 | 1.A | 1,890,881 | 115.610 | 2,221,089 | 1,921,200 | 1,900,070 | | 401 | | | 5.000 | 5.366 | MON | 8,005 | 96,060 | 10/07/2003 | 09/01/2033 |
| 3131WD | 3B | 0 | | 4 | 1.A | 429,644 | 117.257 | 508,076 | 433,300 | 430,063 | | 39 | | | 5.500 | 5.713 | MON | 1,986 | 23,831 | 05/06/2004 | 04/01/2034 |
| 3131WD | SS | 6 | | 4 | 1.A | 192,052 | 117.832 | 219,473 | 186,260 | 191,786 | | (17) | | | 6.000 | 4.737 | MON | 931 | 5,588 | 11/30/2004 | 01/01/2034 |
| 3131WD | TF | 3 | | 4 | 1.A | 62,960 | 111.695 | 69,284 | 62,030 | 62,779 | | (1) | | | 5.500 | 4.944 | MON | 284 | 1,706 | 01/28/2004 | 01/01/2034 |
| 3131WE | 4Y | 7 | | 4 | 1.A | 1,110,460 | 116.966 | 1,278,095 | 1,092,704 | 1,107,020 | | (106) | | | 5.500 | 4.895 | MON | 5,008 | 45,074 | 11/08/2004 | 11/01/2034 |
| 3131WE | 6U | 3 | | 4 | 1.A | 178,246 | 113.511 | 201,448 | 177,470 | 178,089 | | (3) | | | 5.500 | 5.278 | MON | 813 | 5,694 | 04/11/2005 | 11/01/2034 |
| 3131WE | FT | 6 | | 4 | 1.A | 450,358 | 114.739 | 521,841 | 454,809 | 450,917 | | 38 | | | 5.500 | 5.759 | MON | 2,085 | 21,994 | 06/04/2004 | 06/01/2034 |
| 3131WE | ML | 5 | | 4 | 1.A | 172,465 | 112.357 | 187,252 | 166,658 | 171,377 | | (49) | | | 6.000 | 4.735 | MON | 833 | 5,833 | 11/09/2004 | 07/01/2034 |
| 3131WE | NB | 6 | | 4 | 1.A | 186,082 | 112.832 | 202,799 | 179,735 | 185,304 | | (132) | | | 6.000 | 4.716 | MON | 899 | 10,784 | 12/06/2004 | 07/01/2034 |
| 3131WE | PX | 6 | | 4 | 1.A | 420,758 | 114.601 | 488,724 | 426,456 | 422,145 | | 67 | | | 5.000 | 5.320 | MON | 1,777 | 21,323 | 08/16/2004 | 07/01/2034 |
| 3131WE | RF | 3 | | 4 | 1.A | 566,331 | 116.938 | 641,021 | 548,173 | 563,602 | | (31) | | | 6.000 | 4.827 | MON | 2,741 | 16,445 | 11/23/2004 | 07/01/2034 |
| 3131WE | VK | 7 | | 4 | 1.A | 256,925 | 118.752 | 296,711 | 249,859 | 255,909 | | (14) | | | 6.000 | 4.954 | MON | 1,249 | 7,496 | 06/02/2005 | 08/01/2034 |
| 3131WE | WY | 6 | | 4 | 1.A | 181,679 | 112.657 | 197,663 | 175,456 | 180,339 | | (5) | | | 6.000 | 4.845 | MON | 877 | 5,264 | 12/06/2004 | 09/01/2034 |
| 3131WE | YQ | 1 | | 4 | 1.A | 264,163 | 120.200 | 309,165 | 257,210 | 263,129 | | (53) | | | 6.000 | 5.028 | MON | 1,286 | 11,574 | 04/25/2005 | 09/01/2034 |
| 3131WF | B2 | 6 | | 4 | 1.A | 2,108,149 | 116.297 | 2,470,042 | 2,123,912 | 2,109,538 | | 39 | | | 5.000 | 5.186 | MON | 8,850 | 53,098 | 12/17/2004 | 01/01/2035 |
| 3131WF | BW | 0 | | 4 | 1.A | 252,279 | 110.870 | 281,639 | 254,025 | 252,344 | | 20 | | | 5.000 | 5.180 | MON | 1,058 | 12,701 | 12/23/2004 | 12/01/2034 |
| 3131WF | BX | 8 | | 4 | 1.A | 526,862 | 114.603 | 607,977 | 530,509 | 527,033 | | 42 | | | 5.000 | 5.177 | MON | 2,210 | 26,525 | 12/23/2004 | 12/01/2034 |
| 3131WF | BY | 6 | | 4 | 1.A | 986,200 | 114.483 | 1,134,700 | 991,156 | 986,201 | | 48 | | | 5.000 | 5.116 | MON | 4,130 | 49,558 | 12/16/2004 | 01/01/2035 |
| 3131WF | C9 | 0 | | 4 | 1.A | 406,686 | 115.732 | 470,484 | 406,527 | 406,383 | | 3 | | | 5.000 | 4.933 | MON | 1,694 | 10,163 | 01/21/2005 | 01/01/2035 |
| 3131WF | H6 | 1 | | 4 | 1.A | 628,289 | 117.423 | 727,748 | 619,767 | 626,591 | | (185) | | | 5.500 | 4.989 | MON | 2,841 | 34,087 | 03/07/2005 | 02/01/2035 |
| 3131WF | M7 | 3 | | 4 | 1.A | 71,380 | 110.652 | 79,089 | 71,475 | 71,367 | | 1 | | | 5.000 | 4.979 | MON | 298 | 1,787 | 01/25/2005 | 01/01/2035 |
| 3131WF | NG | 2 | | 4 | 1.A | 649,503 | 116.302 | 752,561 | 647,076 | 648,816 | | (20) | | | 5.000 | 4.817 | MON | 2,696 | 24,265 | 02/08/2005 | 01/01/2035 |
| 3131WF | RX | 1 | | 4 | 1.A | 168,937 | 112.052 | 187,735 | 167,543 | 168,442 | | (28) | | | 5.500 | 5.209 | MON | 768 | 9,215 | 04/13/2005 | 05/01/2035 |
| 3131WF | S9 | 3 | | 4 | 1.A | 191,512 | 112.617 | 209,839 | 186,330 | 191,371 | | (81) | | | 6.000 | 4.778 | MON | 932 | 8,385 | 06/03/2005 | 05/01/2035 |
| 3131WG | D2 | 2 | | 4 | 1.A | 503,129 | 113.378 | 564,090 | 497,532 | 501,511 | | 5 | | | 5.500 | 5.112 | MON | 2,280 | 13,682 | 05/10/2005 | 05/01/2035 |
| 3131WG | D3 | 0 | | 4 | 1.A | 278,562 | 111.939 | 308,351 | 275,463 | 277,493 | | (25) | | | 5.500 | 5.097 | MON | 1,263 | 8,838 | 05/10/2005 | 05/01/2035 |
| 3131WG | D4 | 8 | | 4 | 1.A | 626,505 | 119.160 | 725,902 | 609,181 | 623,820 | | (308) | | | 6.000 | 5.001 | MON | 3,046 | 36,551 | 06/03/2005 | 05/01/2035 |

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2/25/2021 1:13:24 PM

SCHEDULE D - PART 1

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

| 1 | 2 | | | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | Dates | |
|----------------------|-------------|---|------------------|-------|-------------------|---|-------------|--------------------------------|------------|-----------|------------------------------|--|---|---|--|---------|-------------------|-----------|-------------------------------|-------------------------|------------|----------------------------------|
| | | | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | | | Code | Foreign Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted 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 |
| 3131WG | HG | 7 | FH ZI3831 - RMBS | | 4 | 1.A | 495,635 | 115.736 | 593,618 | 512,905 | 499,182 | | 12 | | | 5.000 | 5.983 | MON | 2,137 | 12,823 | 02/22/2007 | 11/01/2035 |
| 3131WG | Q8 | 5 | FH ZI4079 - RMBS | | 4 | 1.A | 794,991 | 116.308 | 904,154 | 777,379 | 792,054 | | (305) | | | 5.000 | 4.218 | MON | 3,239 | 38,869 | 01/28/2009 | 01/01/2036 |
| 3131WJ | QF | 3 | FH ZI5854 - RMBS | | 4 | 1.A | 643,973 | 115.349 | 746,317 | 647,006 | 644,113 | | 14 | | | 5.500 | 5.591 | MON | 2,965 | 35,585 | 03/21/2007 | 04/01/2037 |
| 3131WJ | U4 | 3 | FH ZI6003 - RMBS | | 4 | 1.A | 940,605 | 117.561 | 1,137,689 | 967,747 | 946,699 | | 22 | | | 5.500 | 6.263 | MON | 4,436 | 31,049 | 08/20/2007 | 05/01/2037 |
| 3131WJ | YN | 7 | FH ZI6117 - RMBS | | 4 | 1.A | 449,604 | 112.598 | 494,310 | 439,006 | 447,739 | | (213) | | | 5.000 | 4.162 | MON | 1,829 | 21,950 | 02/17/2009 | 07/01/2036 |
| 3131WK | 4J | 6 | FH ZI7125 - RMBS | | 4 | 1.A | 203,043 | 111.757 | 226,437 | 202,615 | 202,784 | | 2 | | | 5.500 | 5.385 | MON | 929 | 6,501 | 10/23/2008 | 01/01/2038 |
| 3131WK | 6J | 4 | FH ZI7173 - RMBS | | 4 | 1.A | 631,842 | 116.976 | 742,352 | 634,618 | 631,684 | | 14 | | | 5.500 | 5.597 | MON | 2,909 | 34,904 | 02/21/2008 | 02/01/2038 |
| 3131WK | L3 | 2 | FH ZI6646 - RMBS | | 4 | 1.A | 284,719 | 112.873 | 320,918 | 284,319 | 284,471 | | 8 | | | 6.000 | 5.902 | MON | 1,422 | 8,530 | 10/10/2007 | 10/01/2037 |
| 3131WK | NA | 4 | FH ZI6685 - RMBS | | 4 | 1.A | 297,740 | 112.807 | 335,400 | 297,322 | 297,335 | | (12) | | | 6.000 | 5.921 | MON | 1,487 | 17,839 | 10/10/2007 | 10/01/2037 |
| 3131WK | NH | 9 | FH ZI6692 - RMBS | | 4 | 1.A | 1,242,352 | 118.497 | 1,458,023 | 1,230,432 | 1,238,388 | | (169) | | | 6.000 | 5.676 | MON | 6,152 | 73,826 | 11/02/2007 | 11/01/2037 |
| 3131WK | NX | 4 | FH ZI6706 - RMBS | | 4 | 1.A | 1,284,005 | 118.171 | 1,509,186 | 1,277,120 | 1,280,788 | | (6) | | | 6.000 | 5.813 | MON | 6,386 | 57,470 | 11/06/2007 | 11/01/2037 |
| 3131WL | H3 | 5 | FH ZI7450 - RMBS | | 4 | 1.A | 1,024,000 | 117.560 | 1,201,190 | 1,021,765 | 1,022,925 | | 23 | | | 5.500 | 5.381 | MON | 4,683 | 28,099 | 11/05/2008 | 05/01/2038 |
| 3131WL | H4 | 3 | FH ZI7451 - RMBS | | 4 | 1.A | 919,545 | 117.563 | 1,086,730 | 924,384 | 919,541 | | 11 | | | 5.500 | 5.620 | MON | 4,237 | 25,421 | 10/24/2008 | 05/01/2038 |
| 3131WL | H5 | 0 | FH ZI7452 - RMBS | | 4 | 1.A | 742,068 | 117.326 | 872,105 | 743,316 | 741,593 | | (6) | | | 5.500 | 5.510 | MON | 3,407 | 40,882 | 11/10/2008 | 05/01/2038 |
| 3131WL | H6 | 8 | FH ZI7453 - RMBS | | 4 | 1.A | 821,139 | 117.562 | 970,199 | 825,266 | 821,353 | | 13 | | | 5.500 | 5.601 | MON | 3,782 | 26,477 | 10/24/2008 | 05/01/2038 |
| 3131WL | JJ | 8 | FH ZI7465 - RMBS | | 4 | 1.A | 482,763 | 115.091 | 558,406 | 485,189 | 482,690 | | 6 | | | 5.500 | 5.617 | MON | 2,224 | 13,343 | 10/24/2008 | 05/01/2038 |
| 3131WL | JW | 9 | FH ZI7477 - RMBS | | 4 | 1.A | 1,030,621 | 117.560 | 1,204,070 | 1,024,220 | 1,028,014 | | (99) | | | 5.500 | 5.284 | MON | 4,694 | 56,332 | 10/06/2008 | 05/01/2038 |
| 3131WL | NG | 9 | FH ZI7591 - RMBS | | 4 | 1.A | 729,440 | 116.840 | 856,562 | 733,106 | 729,322 | | 10 | | | 5.500 | 5.617 | MON | 3,360 | 23,520 | 10/24/2008 | 06/01/2038 |
| 3131WM | CJ | 3 | FH ZI8173 - RMBS | | 4 | 1.A | 274,442 | 113.206 | 310,005 | 273,843 | 274,145 | | 9 | | | 5.500 | 5.379 | MON | 1,255 | 6,276 | 10/23/2008 | 10/01/2038 |
| 3131WM | F3 | 5 | FH ZI8286 - RMBS | | 4 | 1.A | 773,183 | 117.258 | 903,619 | 770,624 | 772,568 | | 16 | | | 5.500 | 5.331 | MON | 3,532 | 24,724 | 11/12/2008 | 11/01/2038 |
| 3131WM | LG | 9 | FH ZI8427 - RMBS | | 4 | 1.A | 986,919 | 116.280 | 1,126,643 | 968,904 | 984,794 | | 7 | | | 5.000 | 4.327 | MON | 4,037 | 28,260 | 02/23/2009 | 01/01/2039 |
| 3131WM | NP | 7 | FH ZI8498 - RMBS | | 4 | 1.A | 603,643 | 116.285 | 689,129 | 592,624 | 602,448 | | 52 | | | 5.000 | 4.329 | MON | 2,469 | 12,346 | 02/23/2009 | 02/01/2039 |
| 3131WM | QK | 5 | FH ZI8558 - RMBS | | 4 | 1.A | 1,614,825 | 116.286 | 1,837,612 | 1,580,257 | 1,608,614 | | 155 | | | 5.000 | 4.284 | MON | 6,584 | 32,922 | 06/26/2009 | 02/01/2039 |
| 3131WM | QP | 4 | FH ZI8562 - RMBS | | 4 | 1.A | 1,702,754 | 114.028 | 1,901,437 | 1,667,515 | 1,704,004 | | 49 | | | 5.000 | 4.146 | MON | 6,948 | 48,636 | 03/11/2009 | 02/01/2039 |
| 3131WM | QT | 6 | FH ZI8566 - RMBS | | 4 | 1.A | 1,137,590 | 110.226 | 1,265,193 | 1,147,813 | 1,138,071 | | 36 | | | 4.000 | 4.243 | MON | 3,826 | 34,434 | 05/26/2009 | 02/01/2039 |
| 3131WM | SZ | 0 | FH ZI8636 - RMBS | | 4 | 1.A | 190,552 | 111.050 | 210,425 | 189,486 | 190,209 | | (15) | | | 4.500 | 4.293 | MON | 711 | 8,527 | 05/29/2009 | 03/01/2039 |
| 3131WM | VQ | 6 | FH ZI8723 - RMBS | | 4 | 1.A | 2,088,528 | 110.713 | 2,266,234 | 2,046,949 | 2,083,031 | | (120) | | | 4.500 | 3.796 | MON | 7,676 | 69,085 | 04/29/2009 | 04/01/2039 |
| 3131WM | VV | 4 | FH ZI8760 - RMBS | | 4 | 1.A | 1,333,732 | 112.281 | 1,506,592 | 1,341,804 | 1,334,347 | | 7 | | | 4.500 | 4.634 | MON | 5,032 | 25,159 | 05/28/2009 | 05/01/2039 |
| 3131WM | YJ | 9 | FH ZI8813 - RMBS | | 4 | 1.A | 1,507,251 | 112.285 | 1,674,099 | 1,490,944 | 1,505,218 | | (26) | | | 4.500 | 4.091 | MON | 5,591 | 50,319 | 05/26/2009 | 06/01/2039 |
| 3131WM | YQ | 3 | FH ZI8819 - RMBS | | 4 | 1.A | 1,314,308 | 110.683 | 1,465,014 | 1,323,614 | 1,314,792 | | 70 | | | 4.500 | 4.674 | MON | 4,964 | 59,563 | 06/02/2009 | 06/01/2039 |
| 3131WM | YS | 9 | FH ZI8821 - RMBS | | 4 | 1.A | 616,297 | 110.654 | 694,434 | 627,574 | 617,717 | | 108 | | | 4.500 | 5.015 | MON | 2,353 | 28,241 | 06/05/2009 | 06/01/2039 |
| 3131WM | ZE | 9 | FH ZI8841 - RMBS | | 4 | 1.A | 998,978 | 112.287 | 1,142,247 | 1,017,257 | 999,835 | | (54) | | | 4.500 | 5.055 | MON | 3,815 | 19,074 | 06/05/2009 | 06/01/2039 |
| 3131WM | ZJ | 8 | FH ZI8845 - RMBS | | 4 | 1.A | 1,981,526 | 112.282 | 2,230,475 | 1,986,492 | 1,981,009 | | 31 | | | 4.500 | 4.531 | MON | 7,449 | 37,247 | 05/27/2009 | 06/01/2039 |
| 3131WM | ZL | 3 | FH ZI8847 - RMBS | | 4 | 1.A | 2,309,046 | 112.287 | 2,606,190 | 2,321,014 | 2,308,749 | | 9 | | | 4.500 | 4.622 | MON | 8,704 | 43,519 | 06/04/2009 | 06/01/2039 |
| 3131WN | 5M | 2 | FH ZI9852 - RMBS | | 4 | 1.A | 1,062,588 | 116.279 | 1,193,783 | 1,026,655 | 1,054,545 | | (69) | | | 5.000 | 4.173 | MON | 4,278 | 29,944 | 03/25/2010 | 03/01/2040 |
| 3131WN | D9 | 2 | FH ZI9128 - RMBS | | 4 | 1.A | 580,089 | 111.078 | 640,746 | 576,845 | 580,001 | | (59) | | | 4.500 | 4.232 | MON | 2,163 | 25,958 | 09/21/2009 | 09/01/2039 |
| 3131WN | F6 | 6 | FH ZI9189 - RMBS | | 4 | 1.A | 622,974 | 116.287 | 704,620 | 605,932 | 620,158 | | 30 | | | 5.000 | 4.098 | MON | 2,525 | 17,673 | 09/15/2009 | 09/01/2039 |
| 3131WN | H8 | 0 | FH ZI9255 - RMBS | | 4 | 1.A | 678,402 | 116.233 | 771,530 | 663,778 | 676,829 | | 24 | | | 5.000 | 4.226 | MON | 2,766 | 24,892 | 08/28/2009 | 09/01/2039 |
| 3131WN | LK | 8 | FH ZI9330 - RMBS | | 4 | 1.A | 5,662,364 | 116.286 | 6,359,947 | 5,469,232 | 5,657,161 | | 299 | | | 5.000 | 3.719 | MON | 22,788 | 159,519 | 11/03/2009 | 10/01/2039 |
| 3131WN | VH | 4 | FH ZI9616 - RMBS | | 4 | 1.A | 1,818,102 | 111.851 | 2,028,496 | 1,813,569 | 1,816,796 | | 20 | | | 4.500 | 4.399 | MON | 6,801 | 34,004 | 01/07/2010 | 01/01/2040 |

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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 | For ei gn Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted 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 | |
| 3131WN | ZY | 3 | FH | ZI9759 - RMBS | 4.1A | 784,082 | 116.219 | 873,838 | 751,891 | 797,790 | | (822) | | 5.000 | 3.263 | MON | 3,133 | 37,595 | 02/18/2011 | 02/01/2040 | | |
| 3131WP | CX | 5 | FH | ZI9986 - RMBS | 4.1A | 3,711,585 | 112.282 | 4,023,479 | 3,583,368 | 3,717,394 | | (2,577) | | 4.500 | 3.370 | MON | 13,438 | 161,252 | 06/24/2010 | 05/01/2040 | | |
| 3131WQ | 2W | 6 | FH | ZJ0789 - RMBS | 4.1A | 3,052,937 | 109.360 | 3,373,736 | 3,084,992 | 3,057,164 | | 314 | | 4.000 | 4.226 | MON | 10,283 | 123,400 | 12/13/2010 | 12/01/2040 | | |
| 3131WQ | 3D | 7 | FH | ZJ0796 - RMBS | 4.1A | 11,143,055 | 110.216 | 12,085,465 | 10,965,250 | 11,092,382 | | (2,454) | | 4.000 | 3.605 | MON | 36,551 | 438,610 | 11/23/2010 | 12/01/2040 | | |
| 3131WQ | 5C | 7 | FH | ZJ0843 - RMBS | 4.1A | 4,264,012 | 109.360 | 4,712,079 | 4,308,783 | 4,270,471 | | 425 | | 4.000 | 4.222 | MON | 14,363 | 172,351 | 12/13/2010 | 12/01/2040 | | |
| 3131WQ | DA | 2 | FH | ZJ0097 - RMBS | 4.1A | 840,984 | 112.282 | 897,969 | 799,747 | 843,901 | | (838) | | 4.500 | 2.876 | MON | 2,999 | 35,989 | 09/09/2010 | 06/01/2040 | | |
| 3131WQ | HP | 5 | FH | ZJ0238 - RMBS | 4.1A | 2,108,813 | 109.703 | 2,253,904 | 2,054,560 | 2,094,911 | | (757) | | 4.000 | 3.369 | MON | 6,849 | 82,182 | 09/09/2010 | 08/01/2040 | | |
| 3131WQ | J8 | 1 | FH | ZJ0287 - RMBS | 4.1A | 828,014 | 114.868 | 907,318 | 789,878 | 821,103 | | (77) | | 5.000 | 3.830 | MON | 3,291 | 23,038 | 03/24/2011 | 08/01/2040 | | |
| 3131WQ | JR | 9 | FH | ZJ0272 - RMBS | 4.1A | 760,106 | 116.283 | 840,656 | 722,942 | 753,969 | | 69 | | 5.000 | 3.763 | MON | 3,012 | 15,061 | 03/10/2011 | 08/01/2040 | | |
| 3131WQ | JY | 4 | FH | ZJ0279 - RMBS | 4.1A | 781,409 | 115.718 | 868,998 | 750,960 | 756,406 | | (36) | | 5.000 | 4.002 | MON | 3,129 | 21,903 | 02/16/2011 | 08/01/2040 | | |
| 3131WQ | PF | 8 | FH | ZJ0422 - RMBS | 4.1A | 2,562,088 | 109.016 | 2,709,787 | 2,485,673 | 2,538,177 | | (958) | | 4.000 | 3.324 | MON | 8,286 | 99,427 | 10/15/2010 | 09/01/2040 | | |
| 3131WQ | RM | 1 | FH | ZJ0492 - RMBS | 4.1A | 1,706,765 | 112.285 | 1,766,556 | 1,573,282 | 1,695,394 | | (4) | | 4.500 | 2.317 | MON | 5,900 | 29,499 | 10/28/2014 | 09/01/2040 | | |
| 3131WQ | ZG | 5 | FH | ZJ0743 - RMBS | 4.1A | 2,939,342 | 109.017 | 3,111,056 | 2,853,730 | 2,919,869 | | (214) | | 4.000 | 3.268 | MON | 9,512 | 66,587 | 08/08/2011 | 11/01/2040 | | |
| 3131WQ | ZR | 1 | FH | ZJ0752 - RMBS | 4.1A | 6,080,116 | 112.285 | 6,512,139 | 5,799,649 | 6,080,537 | | (758) | | 4.500 | 3.087 | MON | 21,749 | 152,241 | 11/19/2010 | 12/01/2040 | | |
| 3131WQ | ZT | 7 | FH | ZJ0754 - RMBS | 4.1A | 5,571,303 | 110.509 | 6,137,634 | 5,553,947 | 5,558,477 | | (290) | | 4.000 | 3.926 | MON | 18,513 | 222,158 | 07/05/2011 | 12/01/2040 | | |
| 3131WR | GY | 5 | FH | ZJ1115 - RMBS | 4.1A | 1,211,674 | 109.362 | 1,276,259 | 1,167,000 | 1,199,142 | | (197) | | 4.000 | 3.151 | MON | 3,890 | 35,010 | 10/31/2011 | 01/01/2041 | | |
| 3131WR | JJ | 5 | FH | ZJ1165 - RMBS | 4.1A | 2,947,452 | 112.287 | 3,255,939 | 2,899,653 | 2,935,156 | | (633) | | 4.500 | 4.098 | MON | 10,874 | 130,484 | 03/08/2011 | 02/01/2041 | | |
| 3131WR | L4 | 5 | FH | ZJ1247 - RMBS | 4.1A | 1,698,640 | 107.628 | 1,804,663 | 1,676,763 | 1,683,744 | | (55) | | 3.500 | 3.325 | MON | 4,891 | 58,687 | 10/18/2011 | 02/01/2041 | | |
| 3131WR | PB | 5 | FH | ZJ1318 - RMBS | 4.1A | 431,196 | 112.108 | 461,966 | 412,073 | 427,356 | | 49 | | 5.000 | 3.912 | MON | 1,717 | 8,585 | 02/24/2011 | 03/01/2041 | | |
| 3131WR | QY | 4 | FH | ZJ1371 - RMBS | 4.1A | 1,259,327 | 112.289 | 1,331,192 | 1,185,510 | 1,241,363 | | (133) | | 4.500 | 3.139 | MON | 4,446 | 31,120 | 08/23/2011 | 03/01/2041 | | |
| 3131WT | U3 | 3 | FH | ZJ3302 - RMBS | 4.1A | 62,574 | 112.037 | 69,790 | 62,292 | 62,332 | | (19) | | 6.500 | 6.331 | MON | 337 | 4,049 | 02/04/1999 | 02/01/2029 | | |
| 3131WT | V4 | 0 | FH | ZJ3335 - RMBS | 4.1A | 6,883 | 112.281 | 7,829 | 6,973 | 6,922 | | 3 | | 6.000 | 6.302 | MON | 35 | 418 | 01/21/1999 | 02/01/2029 | | |
| 3131WU | GA | 0 | FH | ZJ3793 - RMBS | 4.1A | 84,648 | 112.656 | 98,244 | 87,207 | 85,761 | | 57 | | 6.500 | 7.189 | MON | 472 | 5,668 | 07/15/1999 | 07/01/2029 | | |
| 3131WV | A7 | 1 | FH | ZJ4530 - RMBS | 4.1A | 46,418 | 102.387 | 48,357 | 47,229 | 46,736 | | 10 | | 7.000 | 7.360 | MON | 276 | 3,306 | 10/27/2000 | 10/01/2030 | | |
| 3131WV | DP | 6 | FH | ZJ5510 - RMBS | 4.1A | 142,142 | 112.988 | 163,881 | 145,043 | 142,815 | | 12 | | 6.000 | 6.561 | MON | 725 | 4,351 | 12/06/2001 | 12/01/2031 | | |
| 3131WV | KA | 1 | FH | ZJ5689 - RMBS | 4.1A | 46,523 | 114.679 | 53,849 | 46,956 | 46,667 | | 2 | | 6.000 | 6.165 | MON | 235 | 1,643 | 02/08/2002 | 01/01/2032 | | |
| 3131WV | LY | 8 | FH | ZJ5743 - RMBS | 4.1A | 38,072 | 113.324 | 43,386 | 38,285 | 38,112 | | 1 | | 6.000 | 6.097 | MON | 191 | 2,297 | 02/20/2002 | 02/01/2032 | | |
| 3131X4 | 4W | 2 | FH | ZK1737 - RMBS | 4.1A | 1,578,434 | 106.068 | 1,679,725 | 1,583,631 | 1,579,037 | | 75 | | 4.000 | 4.048 | MON | 5,279 | 63,345 | 06/03/2009 | 08/01/2024 | | |
| 3131X4 | X8 | 3 | FH | ZK1603 - RMBS | 4.1A | 368,690 | 106.100 | 385,576 | 363,409 | 365,194 | | (318) | | 4.000 | 3.427 | MON | 1,211 | 8,480 | 05/20/2009 | 06/01/2024 | | |
| 3131X4 | XR | 1 | FH | ZK1588 - RMBS | 4.1A | 539,030 | 106.088 | 562,790 | 530,492 | 532,952 | | (812) | | 4.000 | 3.438 | MON | 1,768 | 21,220 | 04/29/2009 | 05/01/2024 | | |
| 3131X4 | YZ | 2 | FH | ZK1628 - RMBS | 4.1A | 1,012,903 | 106.090 | 1,065,767 | 1,004,584 | 1,006,471 | | (960) | | 4.000 | 3.667 | MON | 3,349 | 40,183 | 05/27/2009 | 07/01/2024 | | |
| 3131X5 | 6E | 7 | FH | ZK2669 - RMBS | 4.1A | 360,251 | 106.070 | 372,003 | 350,716 | 354,261 | | (642) | | 3.500 | 2.767 | MON | 1,023 | 12,275 | 09/16/2010 | 11/01/2025 | | |
| 3131X5 | AX | 0 | FH | ZK1822 - RMBS | 4.1A | 422,153 | 105.669 | 432,238 | 409,050 | 414,028 | | (509) | | 4.500 | 3.393 | MON | 1,534 | 9,204 | 09/16/2009 | 09/01/2024 | | |
| 3131X5 | JN | 3 | FH | ZK2069 - RMBS | 4.1A | 499,710 | 106.137 | 519,618 | 489,575 | 493,448 | | (655) | | 4.000 | 3.258 | MON | 1,632 | 14,687 | 03/02/2010 | 01/01/2025 | | |
| 3131X5 | SX | 1 | FH | ZK2334 - RMBS | 4.1A | 540,798 | 106.101 | 555,648 | 523,696 | 530,808 | | (1,301) | | 4.000 | 2.933 | MON | 1,746 | 20,948 | 06/17/2010 | 06/01/2025 | | |
| 3131X5 | TL | 6 | FH | ZK2355 - RMBS | 4.1A | 688,346 | 106.144 | 707,315 | 666,376 | 675,979 | | (754) | | 4.000 | 2.879 | MON | 2,221 | 13,328 | 06/15/2010 | 06/01/2025 | | |
| 3131X5 | Y5 | 5 | FH | ZK2532 - RMBS | 4.1A | 2,056,518 | 106.110 | 2,113,811 | 1,992,087 | 2,016,578 | | (4,803) | | 3.500 | 2.602 | MON | 5,810 | 69,723 | 09/09/2010 | 09/01/2025 | | |
| 3131X7 | 2F | 4 | FH | ZK4374 - RMBS | 4.1A | 1,914,956 | 104.533 | 1,941,257 | 1,857,068 | 1,879,794 | | (1,523) | | 2.500 | 1.893 | MON | 3,869 | 27,082 | 08/20/2012 | 08/01/2027 | | |
| 3131X7 | A3 | 2 | FH | ZK3626 - RMBS | 4.1A | 803,637 | 105.114 | 827,285 | 787,036 | 793,543 | | (526) | | 3.000 | 2.472 | MON | 1,968 | 13,773 | 10/12/2011 | 11/01/2026 | | |

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SCHEDULE D - PART 1

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

| 1 | 2 | | | Codes | | | 7 | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | Dates | | | |
|----------------------|-------------|---|------------------|-------|-------------------------------------|--|-------------|--------------------------------------|------------|------------|--|---|---|--|---|---------|----------------------|--------------|-------------------------------------|----------------------------|------------|---|
| | | | | 3 | 4 | 5 | 6 | 8 | | | 9 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | | | Code | For ei g n Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted 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 |
| 3131X7 | NV | 6 | FH ZK4004 - RMBS | | 4 | 1.A | 2,100,944 | 105.077 | 2,132,958 | 2,029,897 | 2,035,333 | | (1,077) | | 3.000 | 2.774 | MON | 5,075 | 60,897 | 03/27/2012 | 04/01/2027 | |
| 3131X8 | MU | 7 | FH ZK4871 - RMBS | | 4 | 1.A | 1,142,994 | 105.504 | 1,163,108 | 1,102,428 | 1,122,518 | | (2,333) | | 2.500 | 1.677 | MON | 2,297 | 27,561 | 01/31/2013 | 01/01/2028 | |
| 3131XG | LE | 6 | FH ZL1225 - RMBS | | 4 | 1.A | 2,919,595 | 111.895 | 3,163,090 | 2,826,840 | 2,893,147 | | 70 | | 4.500 | 3.778 | MON | 10,601 | 53,003 | 07/01/2011 | 04/01/2041 | |
| 3131XG | VN | 5 | FH ZL1521 - RMBS | | 4 | 1.A | 4,607,245 | 112.287 | 4,994,998 | 4,448,422 | 4,559,693 | | (260) | | 4.500 | 3.732 | MON | 16,682 | 116,771 | 06/29/2011 | 06/01/2041 | |
| 3131XH | 4V | 5 | FH ZL2636 - RMBS | | 4 | 1.A | 9,707,462 | 107.440 | 10,102,347 | 9,402,808 | 9,589,777 | | (221) | | 3.500 | 2.867 | MON | 27,425 | 247,275 | 02/17/2012 | 02/01/2042 | |
| 3131XH | 5L | 6 | FH ZL2651 - RMBS | | 4 | 1.A | 2,667,549 | 107.214 | 2,761,609 | 2,575,787 | 2,616,520 | | 5 | | 3.500 | 2.988 | MON | 7,513 | 37,564 | 01/31/2012 | 02/01/2042 | |
| 3131XH | 5M | 4 | FH ZL2652 - RMBS | | 4 | 1.A | 4,063,298 | 107.664 | 4,228,699 | 3,927,670 | 3,996,678 | | (11) | | 3.500 | 2.934 | MON | 11,456 | 57,279 | 02/08/2012 | 02/01/2042 | |
| 3131XH | 5R | 3 | FH ZL2656 - RMBS | | 4 | 1.A | 3,359,331 | 107.678 | 3,495,993 | 3,246,711 | 3,303,422 | | (943) | | 3.500 | 2.936 | MON | 9,470 | 113,635 | 02/09/2012 | 02/01/2042 | |
| 3131XH | 6F | 8 | FH ZL2670 - RMBS | | 4 | 1.A | 3,244,462 | 108.410 | 3,338,908 | 3,079,880 | 3,201,351 | | (2,029) | | 3.500 | 2.310 | MON | 8,983 | 107,796 | 08/29/2012 | 02/01/2042 | |
| 3131XH | BG | 0 | FH ZL1839 - RMBS | | 4 | 1.A | 2,026,159 | 110.217 | 2,129,360 | 1,931,975 | 1,977,265 | | (25) | | 4.000 | 3.256 | MON | 6,440 | 32,200 | 08/10/2011 | 08/01/2041 | |
| 3131XH | CG | 9 | FH ZL1871 - RMBS | | 4 | 1.A | 1,182,893 | 109.706 | 1,254,576 | 1,143,582 | 1,162,672 | | (328) | | 4.000 | 3.463 | MON | 3,812 | 45,743 | 08/29/2011 | 08/01/2041 | |
| 3131XH | DW | 3 | FH ZL1917 - RMBS | | 4 | 1.A | 3,616,134 | 110.221 | 3,812,383 | 3,458,864 | 3,535,099 | | 2 | | 4.000 | 3.310 | MON | 11,530 | 57,648 | 09/08/2011 | 09/01/2041 | |
| 3131XH | HV | 1 | FH ZL2044 - RMBS | | 4 | 1.A | 2,332,551 | 109.021 | 2,440,027 | 2,238,130 | 2,302,778 | | 35 | | 4.000 | 3.122 | MON | 7,460 | 37,302 | 09/14/2011 | 09/01/2041 | |
| 3131XH | MJ | 2 | FH ZL2161 - RMBS | | 4 | 1.A | 1,854,858 | 109.364 | 1,947,020 | 1,780,308 | 1,833,636 | | 19 | | 4.000 | 3.091 | MON | 5,934 | 29,672 | 11/09/2011 | 10/01/2041 | |
| 3131XH | NW | 2 | FH ZL2205 - RMBS | | 4 | 1.A | 2,045,563 | 110.222 | 2,145,066 | 1,946,128 | 2,035,749 | | 10 | | 4.000 | 2.653 | MON | 6,487 | 32,435 | 10/29/2013 | 10/01/2041 | |
| 3131XH | P9 | 1 | FH ZL2248 - RMBS | | 4 | 1.A | 644,535 | 110.218 | 686,787 | 623,115 | 636,939 | | 8 | | 4.000 | 3.309 | MON | 2,077 | 10,385 | 10/25/2011 | 11/01/2041 | |
| 3131XH | PX | 8 | FH ZL2238 - RMBS | | 4 | 1.A | 2,093,443 | 109.022 | 2,173,468 | 1,993,607 | 2,056,015 | | (155) | | 4.000 | 3.056 | MON | 6,645 | 46,517 | 02/22/2012 | 11/01/2041 | |
| 3131XH | RU | 2 | FH ZL2299 - RMBS | | 4 | 1.A | 2,738,503 | 107.225 | 2,854,307 | 2,661,971 | 2,715,863 | | (31) | | 3.500 | 2.860 | MON | 7,764 | 38,820 | 01/12/2012 | 11/01/2041 | |
| 3131XH | SA | 5 | FH ZL2313 - RMBS | | 4 | 1.A | 4,166,075 | 107.527 | 4,404,116 | 4,095,838 | 4,144,644 | | (166) | | 3.500 | 3.099 | MON | 11,946 | 83,623 | 11/30/2011 | 11/01/2041 | |
| 3131XH | TF | 3 | FH ZL2350 - RMBS | | 4 | 1.A | 4,118,990 | 107.864 | 4,368,668 | 4,050,169 | 4,097,025 | | 554 | | 3.500 | 3.109 | MON | 11,813 | 59,065 | 11/15/2011 | 11/01/2041 | |
| 3131XH | YD | 2 | FH ZL2508 - RMBS | | 4 | 1.A | 8,802,299 | 107.989 | 9,306,274 | 8,617,824 | 8,750,607 | | (2,307) | | 3.500 | 2.997 | MON | 25,135 | 301,624 | 03/15/2012 | 12/01/2041 | |
| 3131XJ | CK | 6 | FH ZL2774 - RMBS | | 4 | 1.A | 3,917,687 | 107.204 | 4,069,856 | 3,796,380 | 3,849,864 | | (309) | | 3.500 | 3.034 | MON | 11,073 | 99,655 | 02/23/2012 | 03/01/2042 | |
| 3131XJ | CQ | 3 | FH ZL2779 - RMBS | | 4 | 1.A | 2,339,980 | 107.208 | 2,430,773 | 2,267,354 | 2,299,413 | | (551) | | 3.500 | 3.035 | MON | 6,613 | 79,357 | 02/29/2012 | 03/01/2042 | |
| 3131XJ | LJ | 9 | FH ZL3029 - RMBS | | 4 | 1.A | 5,875,255 | 108.744 | 6,136,780 | 5,643,349 | 5,758,003 | | 21 | | 3.500 | 2.860 | MON | 16,460 | 82,299 | 05/08/2012 | 05/01/2042 | |
| 3131XJ | NS | 7 | FH ZL3101 - RMBS | | 4 | 1.A | 8,547,027 | 108.756 | 9,240,542 | 8,496,579 | 8,534,829 | | (789) | | 3.500 | 3.321 | MON | 24,782 | 297,380 | 07/29/2013 | 05/01/2042 | |
| 3131XJ | PS | 5 | FH ZL3133 - RMBS | | 4 | 1.A | 5,859,469 | 108.757 | 6,077,250 | 5,587,931 | 5,741,696 | | (2,543) | | 3.500 | 2.648 | MON | 16,298 | 195,578 | 05/30/2012 | 05/01/2042 | |
| 3131XJ | S6 | 0 | FH ZL3241 - RMBS | | 4 | 1.A | 4,820,708 | 107.862 | 4,953,561 | 4,592,517 | 4,616,532 | | (477) | | 3.500 | 3.299 | MON | 13,395 | 160,738 | 06/29/2012 | 06/01/2042 | |
| 3131XJ | SQ | 6 | FH ZL3227 - RMBS | | 4 | 1.A | 1,715,043 | 106.520 | 1,766,153 | 1,658,047 | 1,685,900 | | (493) | | 3.000 | 2.486 | MON | 4,145 | 49,741 | 08/06/2012 | 06/01/2042 | |
| 3131XJ | SR | 4 | FH ZL3228 - RMBS | | 4 | 1.A | 5,075,026 | 108.307 | 5,256,582 | 4,853,400 | 5,011,937 | | (2,498) | | 3.500 | 2.504 | MON | 14,156 | 169,869 | 05/30/2012 | 06/01/2042 | |
| 3131XJ | TH | 5 | FH ZL3252 - RMBS | | 4 | 1.A | 5,711,075 | 108.756 | 5,892,151 | 5,417,754 | 5,580,259 | | (94) | | 3.500 | 2.575 | MON | 15,802 | 79,009 | 06/21/2012 | 06/01/2042 | |
| 3131XJ | VJ | 8 | FH ZL3317 - RMBS | | 4 | 1.A | 5,024,386 | 107.715 | 5,286,862 | 4,908,200 | 5,009,007 | | 25 | | 3.500 | 2.856 | MON | 14,316 | 71,578 | 10/29/2013 | 07/01/2042 | |
| 3131XK | AM | 1 | FH ZL3612 - RMBS | | 4 | 1.A | 2,900,060 | 106.600 | 2,993,692 | 2,808,350 | 2,855,936 | | (815) | | 3.000 | 2.483 | MON | 7,021 | 84,250 | 08/31/2012 | 09/01/2042 | |
| 3131XK | AV | 1 | FH ZL3620 - RMBS | | 4 | 1.A | 8,730,278 | 108.739 | 9,067,158 | 8,338,437 | 8,624,648 | | (4,244) | | 3.500 | 2.464 | MON | 24,320 | 291,845 | 08/20/2012 | 09/01/2042 | |
| 3131XK | BL | 2 | FH ZL3643 - RMBS | | 4 | 1.A | 11,664,371 | 106.321 | 12,086,341 | 11,367,744 | 11,577,394 | | (3,690) | | 3.000 | 2.439 | MON | 28,419 | 341,032 | 08/14/2012 | 08/01/2042 | |
| 3131XK | CB | 3 | FH ZL3666 - RMBS | | 4 | 1.A | 2,569,055 | 108.756 | 2,649,136 | 2,435,845 | 2,531,395 | | (1,420) | | 3.500 | 2.330 | MON | 7,105 | 85,255 | 08/23/2012 | 09/01/2042 | |
| 3131XK | EK | 1 | FH ZL3738 - RMBS | | 4 | 1.A | 3,416,686 | 108.744 | 3,548,691 | 3,263,335 | 3,374,014 | | (1,657) | | 3.500 | 2.476 | MON | 9,518 | 114,217 | 08/20/2012 | 09/01/2042 | |
| 3131XK | H7 | 7 | FH ZL3854 - RMBS | | 4 | 1.A | 4,802,013 | 108.445 | 4,887,203 | 4,506,619 | 4,745,823 | | (573) | | 3.500 | 1.954 | MON | 13,144 | 92,010 | 04/23/2013 | 09/01/2042 | |
| 3131XK | H9 | 3 | FH ZL3856 - RMBS | | 4 | 1.A | 1,070,809 | 108.434 | 1,100,910 | 1,015,286 | 1,054,838 | | (564) | | 3.500 | 2.344 | MON | 2,961 | 35,535 | 08/23/2012 | 10/01/2042 | |
| 3131XK | J7 | 5 | FH ZL3886 - RMBS | | 4 | 1.A | 4,505,114 | 106.609 | 4,559,891 | 4,277,219 | 4,437,673 | | (276) | | 3.000 | 1.926 | MON | 10,693 | 53,465 | 09/28/2012 | 10/01/2042 | |
| 3131XK | PC | 7 | FH ZL4019 - RMBS | | 4 | 1.A | 4,772,787 | 109.372 | 4,877,868 | 4,459,898 | 4,746,695 | | (1,133) | | 4.000 | 2.190 | MON | 14,866 | 104,064 | 10/08/2015 | 10/01/2042 | |

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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 | For ei g n Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted 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 |
| 3131XL | 3S | 4 | FH ZL5309 - RMBS | | 4 | 1.A | 3,634,653 | 109.369 | 3,987,005 | 3,634,476 | 3,634,379 | | 27 | | 3.500 | 3.545 | MON | 10,633 | 74,428 | 07/10/2013 | 03/01/2043 | |
| 3131XM | 4W | 2 | FH ZL6237 - RMBS | | 4 | 1.A | 4,397,248 | 110.219 | 4,707,947 | 4,271,440 | 4,374,248 | | 289 | | 4.000 | 3.258 | MON | 14,238 | 56,953 | 09/17/2013 | 06/01/2043 | |
| 3131XM | 6N | 0 | FH ZL6277 - RMBS | | 4 | 1.A | 10,794,689 | 109.871 | 11,283,662 | 10,269,958 | 10,746,026 | | (6,541) | | 3.500 | 2.155 | MON | 29,954 | 359,449 | 03/26/2015 | 06/01/2043 | |
| 3131XM | BM | 6 | FH ZL5444 - RMBS | | 4 | 1.A | 1,593,933 | 108.764 | 1,633,092 | 1,501,497 | 1,572,903 | | (74) | | 3.500 | 2.077 | MON | 4,379 | 21,897 | 04/11/2013 | 04/01/2043 | |
| 3131XM | F9 | 1 | FH ZL5592 - RMBS | | 4 | 1.A | 4,185,438 | 108.769 | 4,284,035 | 3,938,657 | 4,133,966 | | 104 | | 3.500 | 2.069 | MON | 11,488 | 57,439 | 04/11/2013 | 04/01/2043 | |
| 3131XM | FF | 7 | FH ZL5566 - RMBS | | 4 | 1.A | 4,108,403 | 108.768 | 4,205,161 | 3,866,163 | 4,057,878 | | 134 | | 3.500 | 2.064 | MON | 11,276 | 45,105 | 04/11/2013 | 04/01/2043 | |
| 3131XM | RT | 4 | FH ZL5898 - RMBS | | 4 | 1.A | 2,098,375 | 109.365 | 2,284,900 | 2,089,234 | 2,095,241 | | (140) | | 3.000 | 2.881 | MON | 5,223 | 62,677 | 05/28/2013 | 05/01/2043 | |
| 3131XM | YU | 3 | FH ZL6123 - RMBS | | 4 | 1.A | 3,995,636 | 109.370 | 4,373,438 | 3,998,760 | 3,994,212 | | 35 | | 3.500 | 3.489 | MON | 11,663 | 46,652 | 06/25/2013 | 06/01/2043 | |
| 3131XN | 2R | 3 | FH ZL7084 - RMBS | | 4 | 1.A | 8,875,556 | 110.513 | 9,427,096 | 8,530,344 | 8,804,973 | | 43 | | 4.000 | 3.023 | MON | 28,434 | 199,041 | 09/20/2013 | 09/01/2043 | |
| 3131XN | 3K | 7 | FH ZL7102 - RMBS | | 4 | 1.A | 6,145,258 | 110.515 | 6,640,962 | 6,009,114 | 6,115,179 | | 335 | | 4.000 | 3.442 | MON | 20,030 | 80,122 | 09/06/2013 | 09/01/2043 | |
| 3131XN | JF | 1 | FH ZL6562 - RMBS | | 4 | 1.A | 7,857,338 | 109.652 | 8,556,204 | 7,803,082 | 7,841,356 | | (167) | | 3.500 | 3.311 | MON | 22,759 | 204,831 | 07/18/2013 | 07/01/2043 | |
| 3131XN | MW | 0 | FH ZL6673 - RMBS | | 4 | 1.A | 9,724,605 | 109.368 | 10,564,634 | 9,659,704 | 9,705,692 | | (812) | | 3.500 | 3.316 | MON | 28,174 | 338,090 | 07/29/2013 | 07/01/2043 | |
| 3131XP | DV | 7 | FH ZL7316 - RMBS | | 4 | 1.A | 9,291,355 | 110.276 | 9,680,472 | 8,778,369 | 9,217,348 | | (5,032) | | 4.000 | 2.543 | MON | 29,261 | 351,135 | 07/29/2014 | 11/01/2043 | |
| 3131XP | UB | 2 | FH ZL7778 - RMBS | | 4 | 1.A | 3,342,352 | 112.126 | 3,515,815 | 3,135,598 | 3,298,984 | | 16 | | 4.500 | 2.982 | MON | 11,758 | 105,826 | 03/21/2014 | 02/01/2044 | |
| 3131XP | UE | 6 | FH ZL7781 - RMBS | | 4 | 1.A | 5,989,517 | 110.560 | 6,268,403 | 5,669,710 | 5,942,831 | | 777 | | 4.000 | 2.479 | MON | 18,899 | 75,596 | 09/26/2014 | 09/01/2044 | |
| 3131XQ | ML | 7 | FH ZL8463 - RMBS | | 4 | 1.A | 10,883,987 | 107.811 | 11,277,705 | 10,460,657 | 10,840,686 | | (3,655) | | 3.500 | 2.278 | MON | 30,510 | 366,123 | 08/25/2015 | 09/01/2044 | |
| 3131XQ | R5 | 7 | FH ZL8608 - RMBS | | 4 | 1.A | 5,989,871 | 107.186 | 6,177,057 | 5,762,955 | 5,948,498 | | (1,761) | | 3.500 | 2.407 | MON | 16,809 | 201,703 | 11/26/2014 | 10/01/2044 | |
| 3131XQ | T5 | 5 | FH ZL8672 - RMBS | | 4 | 1.A | 6,468,523 | 108.725 | 6,701,998 | 6,164,167 | 6,417,150 | | (2,435) | | 3.500 | 2.133 | MON | 17,979 | 215,746 | 02/24/2015 | 11/01/2044 | |
| 3131XQ | WZ | 5 | FH ZL8764 - RMBS | | 4 | 1.A | 14,015,671 | 109.322 | 14,689,816 | 13,437,240 | 13,907,865 | | (4,480) | | 3.500 | 2.320 | MON | 39,192 | 470,303 | 12/09/2014 | 11/01/2044 | |
| 3131XQ | XU | 5 | FH ZL8791 - RMBS | | 4 | 1.A | 3,638,037 | 110.148 | 3,764,569 | 3,417,753 | 3,590,228 | | 564 | | 4.000 | 2.430 | MON | 11,393 | 45,570 | 11/24/2014 | 12/01/2044 | |
| 3131XQ | YQ | 3 | FH ZL8819 - RMBS | | 4 | 1.A | 2,088,383 | 109.295 | 2,144,291 | 1,961,930 | 2,060,819 | | 182 | | 4.000 | 2.433 | MON | 6,540 | 45,778 | 11/24/2014 | 12/01/2044 | |
| 3131XR | GL | 2 | FH ZL9203 - RMBS | | 4 | 1.A | 7,217,963 | 108.036 | 7,439,931 | 6,886,548 | 7,154,506 | | 80 | | 3.500 | 2.184 | MON | 20,086 | 140,600 | 03/19/2015 | 03/01/2045 | |
| 3131XR | JQ | 8 | FH ZL9271 - RMBS | | 4 | 1.A | 28,728,665 | 109.823 | 29,918,699 | 27,242,744 | 28,473,940 | | (11,619) | | 3.500 | 1.991 | MON | 79,458 | 953,496 | 04/29/2015 | 03/01/2045 | |
| 3131XR | T7 | 9 | FH ZL9574 - RMBS | | 4 | 1.A | 10,612,021 | 107.062 | 10,829,683 | 10,115,342 | 10,512,198 | | 263 | | 3.500 | 2.179 | MON | 29,503 | 206,522 | 04/23/2015 | 05/01/2045 | |
| 3131XR | VS | 0 | FH ZL9625 - RMBS | | 4 | 1.A | 5,090,109 | 107.047 | 5,232,146 | 4,887,727 | 5,050,968 | | (140) | | 3.500 | 2.359 | MON | 14,256 | 128,303 | 05/27/2015 | 06/01/2045 | |
| 3131XR | X2 | 5 | FH ZL9697 - RMBS | | 4 | 1.A | 3,628,413 | 108.728 | 3,845,640 | 3,536,950 | 3,609,614 | | (683) | | 3.500 | 2.770 | MON | 10,316 | 123,793 | 06/10/2015 | 06/01/2045 | |
| 3131XR | YY | 4 | FH ZL9727 - RMBS | | 4 | 1.A | 7,926,422 | 107.045 | 8,185,527 | 7,646,835 | 7,881,471 | | (2,101) | | 3.500 | 2.448 | MON | 22,303 | 267,639 | 08/25/2015 | 06/01/2045 | |
| 3131XT | B6 | 6 | FH ZM0061 - RMBS | | 4 | 1.A | 14,597,875 | 111.121 | 15,115,898 | 13,603,145 | 14,390,635 | | (6,557) | | 4.000 | 2.211 | MON | 45,344 | 544,126 | 08/28/2015 | 08/01/2045 | |
| 3131XT | FY | 1 | FH ZM0183 - RMBS | | 4 | 1.A | 12,849,059 | 108.172 | 13,336,388 | 12,328,932 | 12,755,491 | | (3,798) | | 3.500 | 2.326 | MON | 35,959 | 431,513 | 09/29/2015 | 09/01/2045 | |
| 3131XT | PV | 6 | FH ZM0436 - RMBS | | 4 | 1.A | 7,089,646 | 108.729 | 7,436,566 | 6,839,574 | 7,042,835 | | (1,777) | | 3.500 | 2.481 | MON | 19,949 | 239,385 | 11/30/2015 | 11/01/2045 | |
| 3131XU | BY | 2 | FH ZM0955 - RMBS | | 4 | 1.A | 1,424,428 | 108.368 | 1,439,072 | 1,327,944 | 1,404,719 | | (582) | | 4.000 | 2.194 | MON | 4,426 | 53,118 | 03/31/2016 | 04/01/2046 | |
| 3131XU | GK | 7 | FH ZM1102 - RMBS | | 4 | 1.A | 5,925,008 | 109.435 | 6,172,496 | 5,640,347 | 5,902,060 | | (2,001) | | 4.000 | 2.520 | MON | 18,801 | 225,614 | 03/28/2017 | 03/01/2046 | |
| 3131XU | K6 | 3 | FH ZM1217 - RMBS | | 4 | 1.A | 9,918,859 | 105.396 | 10,108,908 | 9,591,403 | 9,864,500 | | (2,691) | | 3.000 | 2.001 | MON | 23,979 | 287,742 | 06/29/2016 | 06/01/2046 | |
| 3131XV | RE | 7 | FH ZM2285 - RMBS | | 4 | 1.A | 16,465,342 | 105.287 | 17,354,203 | 16,482,726 | 16,463,557 | | 287 | | 3.000 | 2.989 | MON | 41,207 | 164,827 | 12/27/2017 | 12/01/2046 | |
| 3131XW | MJ | 9 | FH ZM3061 - RMBS | | 4 | 1.A | 8,717,820 | 109.556 | 9,311,553 | 8,499,360 | 8,706,394 | | 1,057 | | 4.000 | 3.051 | MON | 28,331 | 198,318 | 06/28/2018 | 04/01/2047 | |
| 3131XX | 4B | 4 | FH ZM4418 - RMBS | | 4 | 1.A | 20,244,908 | 107.319 | 20,692,036 | 19,280,865 | 20,118,257 | | (4,921) | | 4.000 | 2.398 | MON | 64,270 | 771,235 | 10/27/2017 | 10/01/2047 | |
| 3131XY | YS | 2 | FH ZM5221 - RMBS | | 4 | 1.A | 19,765,839 | 107.093 | 20,129,848 | 18,796,637 | 19,637,624 | | (7,307) | | 4.000 | 2.359 | MON | 62,655 | 751,865 | 12/15/2017 | 12/01/2047 | |
| 31329H | 2R | 1 | FH ZA0784 - RMBS | | 4 | 1.A | 77,581 | 118.198 | 93,140 | 78,800 | 77,870 | | 22 | | 6.000 | 6.417 | MON | 394 | 4,728 | 12/05/2001 | 11/01/2031 | |
| 31329H | 3L | 3 | FH ZA0803 - RMBS | | 4 | 1.A | 223,607 | 118.136 | 266,156 | 225,297 | 224,140 | | 6 | | 6.000 | 6.122 | MON | 1,126 | 6,759 | 02/26/2002 | 02/01/2032 | |
| 31329H | 6P | 1 | FH ZA0878 - RMBS | | 4 | 1.A | 707,569 | 114.651 | 812,929 | 709,045 | 707,183 | | (10) | | 5.000 | 5.020 | MON | 2,954 | 35,452 | 03/18/2003 | 02/01/2033 | |

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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 | For Foreign Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted 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 |
| 31329H 6W 6 | FH ZA0885 - RMBS | 4 | 1.A | 877,459 | 114.669 | 1,003,509 | 875,135 | 875,673 | (95) | 5.000 | 4.887 | MON | 3,646 | 43,757 | 03/17/2003 | 03/01/2033 | | | | | |
| 31329H 6Y 2 | FH ZA0887 - RMBS | 4 | 1.A | 719,550 | 116.385 | 822,854 | 707,012 | 716,536 | (345) | 5.500 | 4.858 | MON | 3,240 | 38,886 | 04/21/2003 | 04/01/2033 | | | | | |
| 31329H T6 8 | FH ZA0573 - RMBS | 4 | 1.A | 69,088 | 114.230 | 80,146 | 70,162 | 69,481 | 26 | 6.000 | 6.362 | MON | 351 | 4,210 | 01/08/1999 | 01/01/2029 | | | | | |
| 31329H TU 5 | FH ZA0563 - RMBS | 4 | 1.A | 56,261 | 114.226 | 64,822 | 56,749 | 56,494 | 2 | 6.000 | 6.097 | MON | 284 | 1,702 | 12/02/1998 | 11/01/2028 | | | | | |
| 31329H UG 4 | FH ZA0583 - RMBS | 4 | 1.A | 68,008 | 112.687 | 77,045 | 68,371 | 68,095 | (1) | 6.500 | 6.570 | MON | 370 | 4,444 | 03/09/1999 | 03/01/2029 | | | | | |
| 31329H UX 7 | FH ZA0598 - RMBS | 4 | 1.A | 108,450 | 112.037 | 121,851 | 108,759 | 108,456 | (9) | 6.500 | 6.508 | MON | 589 | 7,069 | 05/11/1999 | 05/01/2029 | | | | | |
| 31329H V5 7 | FH ZA0636 - RMBS | 4 | 1.A | 20,044 | 116.905 | 23,268 | 19,904 | 19,959 | (2) | 7.500 | 7.227 | MON | 124 | 746 | 12/01/2000 | 10/01/2029 | | | | | |
| 31329H WG 2 | FH ZA0647 - RMBS | 4 | 1.A | 16,948 | 117.298 | 20,301 | 17,307 | 17,112 | 3 | 7.500 | 7.926 | MON | 108 | 757 | 01/21/2000 | 12/01/2029 | | | | | |
| 31329J 5Y 9 | FH ZA1763 - RMBS | 4 | 1.A | 86,153 | 110.409 | 93,874 | 85,024 | 85,179 | (70) | 5.000 | 4.466 | MON | 354 | 2,126 | 03/18/2003 | 03/01/2023 | | | | | |
| 31329J 7K 7 | FH ZA1798 - RMBS | 4 | 1.A | 303,586 | 110.409 | 334,506 | 302,971 | 302,692 | (89) | 5.000 | 4.816 | MON | 1,262 | 7,574 | 10/27/2003 | 10/01/2023 | | | | | |
| 31329J BD 8 | FH ZA0936 - RMBS | 4 | 1.A | 577,208 | 116.759 | 660,729 | 565,891 | 574,956 | (88) | 5.500 | 4.771 | MON | 2,594 | 23,343 | 01/27/2004 | 01/01/2034 | | | | | |
| 31329J GA 9 | FH ZA1093 - RMBS | 4 | 1.A | 3,007,702 | 108.446 | 3,222,942 | 2,971,945 | 2,997,939 | (559) | 3.500 | 3.203 | MON | 8,668 | 104,018 | 08/22/2011 | 02/01/2041 | | | | | |
| 31329J L9 6 | FH ZA1252 - RMBS | 4 | 1.A | 11,371,607 | 108.082 | 11,724,570 | 10,847,859 | 11,238,723 | (6,420) | 3.000 | 1.965 | MON | 27,120 | 325,436 | 11/19/2012 | 11/01/2042 | | | | | |
| 31329J MK 0 | FH ZA1262 - RMBS | 4 | 1.A | 10,665,355 | 107.122 | 10,904,411 | 10,179,446 | 10,546,788 | (6,020) | 3.000 | 1.963 | MON | 25,449 | 305,383 | 11/19/2012 | 11/01/2042 | | | | | |
| 31329J ML 8 | FH ZA1263 - RMBS | 4 | 1.A | 10,536,286 | 106.703 | 10,733,563 | 10,059,258 | 10,414,908 | (5,899) | 3.000 | 1.982 | MON | 25,148 | 301,778 | 11/19/2012 | 11/01/2042 | | | | | |
| 31329J N7 8 | FH ZA1314 - RMBS | 4 | 1.A | 13,449,015 | 108.624 | 14,528,781 | 13,375,346 | 13,426,345 | (1,108) | 3.000 | 2.854 | MON | 33,438 | 401,260 | 05/29/2013 | 03/01/2043 | | | | | |
| 31329J PQ 4 | FH ZA1331 - RMBS | 4 | 1.A | 4,995,949 | 107.600 | 5,140,895 | 4,777,776 | 4,932,085 | (2,382) | 3.500 | 2.518 | MON | 13,935 | 167,222 | 05/30/2012 | 06/01/2042 | | | | | |
| 31329J PX 9 | FH ZA1338 - RMBS | 4 | 1.A | 6,236,918 | 105.870 | 6,361,479 | 6,008,773 | 6,173,856 | (2,783) | 3.000 | 2.194 | MON | 15,022 | 180,263 | 07/31/2012 | 08/01/2042 | | | | | |
| 31329J PZ 4 | FH ZA1340 - RMBS | 4 | 1.A | 4,312,063 | 108.720 | 4,477,665 | 4,118,524 | 4,258,982 | (2,064) | 3.500 | 2.474 | MON | 12,012 | 144,148 | 08/20/2012 | 09/01/2042 | | | | | |
| 31329J RA 7 | FH ZA1381 - RMBS | 4 | 1.A | 7,478,679 | 108.962 | 7,679,126 | 7,047,534 | 7,384,703 | 1,100 | 4.000 | 2.505 | MON | 23,492 | 93,967 | 11/19/2014 | 11/01/2044 | | | | | |
| 31329K 2A 1 | FH ZA2569 - RMBS | 4 | 1.A | 459,211 | 106.117 | 467,506 | 440,556 | 448,967 | (754) | 4.000 | 2.588 | MON | 1,469 | 10,280 | 07/27/2010 | 07/01/2025 | | | | | |
| 31329K 3Z 5 | FH ZA2616 - RMBS | 4 | 1.A | 2,757,401 | 106.379 | 2,747,411 | 2,582,668 | 2,679,898 | (5,461) | 4.000 | 1.615 | MON | 8,609 | 51,653 | 01/28/2014 | 04/01/2026 | | | | | |
| 31329K 5S 9 | FH ZA2657 - RMBS | 4 | 1.A | 1,299,091 | 105.111 | 1,331,771 | 1,267,020 | 1,279,966 | (1,055) | 3.000 | 2.364 | MON | 3,168 | 22,173 | 08/22/2011 | 09/01/2026 | | | | | |
| 31329K A9 5 | FH ZA1832 - RMBS | 4 | 1.A | 508,326 | 110.411 | 565,667 | 512,329 | 509,937 | 105 | 5.000 | 5.158 | MON | 2,135 | 19,212 | 07/22/2004 | 05/01/2024 | | | | | |
| 31329K AQ 7 | FH ZA1815 - RMBS | 4 | 1.A | 241,500 | 110.409 | 268,567 | 243,248 | 242,207 | 27 | 5.000 | 5.130 | MON | 1,014 | 6,081 | 07/22/2004 | 02/01/2024 | | | | | |
| 31329K AT 1 | FH ZA1818 - RMBS | 4 | 1.A | 355,144 | 110.413 | 395,151 | 357,884 | 356,237 | 103 | 5.000 | 5.156 | MON | 1,491 | 17,894 | 07/22/2004 | 03/01/2024 | | | | | |
| 31329K AU 8 | FH ZA1819 - RMBS | 4 | 1.A | 314,371 | 111.575 | 341,008 | 305,632 | 308,327 | (858) | 5.500 | 4.515 | MON | 1,401 | 16,810 | 10/25/2004 | 03/01/2024 | | | | | |
| 31329K BY 9 | FH ZA1855 - RMBS | 4 | 1.A | 269,614 | 111.575 | 293,798 | 263,319 | 266,126 | (298) | 5.500 | 4.484 | MON | 1,207 | 7,241 | 11/09/2004 | 10/01/2024 | | | | | |
| 31329K W4 2 | FH ZA2467 - RMBS | 4 | 1.A | 2,461,443 | 106.399 | 2,517,832 | 2,366,417 | 2,444,685 | (1,676) | 3.500 | 2.397 | MON | 6,902 | 82,825 | 07/28/2017 | 07/01/2037 | | | | | |
| 31329K W8 3 | FH ZA2471 - RMBS | 4 | 1.A | 25,136,615 | 104.833 | 25,675,684 | 24,492,079 | 25,011,166 | (11,360) | 3.000 | 2.262 | MON | 61,230 | 734,762 | 08/28/2017 | 09/01/2037 | | | | | |
| 31329K WE 0 | FH ZA2445 - RMBS | 4 | 1.A | 14,623,341 | 105.339 | 15,016,982 | 14,255,808 | 14,566,737 | (7,897) | 3.000 | 2.265 | MON | 35,640 | 427,674 | 08/29/2017 | 02/01/2037 | | | | | |
| 31329L CX 8 | FH ZA2786 - RMBS | 4 | 1.A | 8,344,348 | 105.714 | 8,492,065 | 8,033,066 | 8,185,847 | (18,394) | 2.500 | 1.622 | MON | 16,736 | 200,827 | 01/28/2013 | 11/01/2027 | | | | | |
| 31329L D9 0 | FH ZA2828 - RMBS | 4 | 1.A | 6,822,890 | 105.505 | 6,942,481 | 6,580,243 | 6,701,847 | (5,845) | 2.500 | 1.667 | MON | 13,709 | 82,253 | 02/21/2013 | 03/01/2028 | | | | | |
| 31329L E5 7 | FH ZA2856 - RMBS | 4 | 1.A | 3,574,539 | 104.536 | 3,555,582 | 3,401,286 | 3,482,091 | (9,744) | 2.500 | 1.422 | MON | 7,086 | 85,032 | 09/26/2012 | 10/01/2027 | | | | | |
| 31329M 4V 9 | FH ZA4436 - RMBS | 4 | 1.A | 14,647,725 | 111.107 | 15,333,085 | 13,800,300 | 14,502,750 | (7,013) | 4.000 | 2.401 | MON | 46,001 | 552,012 | 06/26/2014 | 02/01/2044 | | | | | |
| 31329M U9 9 | FH ZA4208 - RMBS | 4 | 1.A | 8,903,512 | 108.029 | 9,277,739 | 8,588,165 | 8,841,488 | (4,053) | 3.000 | 2.154 | MON | 21,470 | 257,645 | 04/04/2013 | 04/01/2043 | | | | | |
| 31329M UU 2 | FH ZA4195 - RMBS | 4 | 1.A | 13,138,215 | 108.813 | 13,742,145 | 12,629,105 | 13,038,889 | (6,739) | 3.000 | 2.071 | MON | 31,573 | 378,873 | 04/23/2013 | 04/01/2043 | | | | | |
| 31329M VJ 6 | FH ZA4217 - RMBS | 4 | 1.A | 8,261,690 | 108.716 | 8,785,436 | 8,081,127 | 8,239,080 | 202 | 3.500 | 2.894 | MON | 23,570 | 94,280 | 06/24/2014 | 05/01/2043 | | | | | |
| 31329M X9 6 | FH ZA4304 - RMBS | 4 | 1.A | 6,957,551 | 108.997 | 7,086,481 | 6,501,544 | 6,918,070 | 943 | 4.000 | 2.175 | MON | 21,672 | 86,687 | 02/27/2015 | 09/01/2043 | | | | | |

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SCHEDULE D - PART 1

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

Table with columns: 1 (CUSIP Identification), 2 (Description), Codes (3, 4, 5), 6 (NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol), 7 (Actual Cost), 8 (Rate Used to Obtain Fair Value), 9 (Fair Value), 10 (Par Value), 11 (Book/Adjusted Carrying Value), Change in Book/Adjusted Carrying Value (12-15), Interest (16-20), and Dates (21-22). Rows list various bond entries from 31329N to 3132A4.

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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 | For ei g n Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted 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 | |
| 3132A4 | 4A | 3 | FH | ZS4417 - RMBS | 4 1.A | 1,074,631 | 111.890 | 1,108,365 | 990,586 | 1,066,922 | (537) | | | 4.500 | 2.299 | MON | 3,715 | 33,432 | 10/28/2014 | 06/01/2040 | | |
| 3132A4 | 5R | 5 | FH | ZS4456 - RMBS | 4 1.A | 1,188,029 | 109.018 | 1,287,920 | 1,181,383 | 1,185,258 | 13 | | | 4.000 | 3.855 | MON | 3,938 | 19,690 | 07/18/2011 | 08/01/2041 | | |
| 3132A4 | 5S | 3 | FH | ZS4457 - RMBS | 4 1.A | 4,462,907 | 109.706 | 4,726,565 | 4,308,410 | 4,414,990 | 45 | | | 4.000 | 3.237 | MON | 14,361 | 71,807 | 08/09/2011 | 09/01/2041 | | |
| 3132A4 | 5V | 6 | FH | ZS4460 - RMBS | 4 1.A | 1,002,890 | 107.469 | 1,066,876 | 992,730 | 995,929 | 59 | | | 3.500 | 3.357 | MON | 2,895 | 14,477 | 10/20/2011 | 10/01/2041 | | |
| 3132A4 | 5W | 4 | FH | ZS4461 - RMBS | 4 1.A | 1,033,799 | 109.017 | 1,082,373 | 992,844 | 1,019,549 | 12 | | | 4.000 | 3.174 | MON | 3,309 | 16,547 | 11/07/2011 | 10/01/2041 | | |
| 3132A4 | 6C | 7 | FH | ZS4467 - RMBS | 4 1.A | 3,327,108 | 110.216 | 3,490,554 | 3,167,025 | 3,280,209 | 44 | | | 4.000 | 2.930 | MON | 10,557 | 52,784 | 01/24/2012 | 12/01/2041 | | |
| 3132A4 | 6E | 3 | FH | ZS4469 - RMBS | 4 1.A | 10,432,304 | 107.566 | 10,916,410 | 10,148,602 | 10,347,182 | (3,302) | | | 3.500 | 2.877 | MON | 29,600 | 355,201 | 01/20/2012 | 01/01/2042 | | |
| 3132A4 | 6H | 6 | FH | ZS4472 - RMBS | 4 1.A | 14,126,293 | 107.508 | 14,763,852 | 13,732,812 | 14,007,845 | (3,271) | | | 3.500 | 2.862 | MON | 40,054 | 448,086 | 02/13/2012 | 02/01/2042 | | |
| 3132A4 | 6K | 9 | FH | ZS4474 - RMBS | 4 1.A | 2,564,686 | 107.529 | 2,596,713 | 2,414,887 | 2,530,354 | 69 | | | 3.500 | 2.081 | MON | 7,043 | 63,391 | 09/17/2012 | 03/01/2042 | | |
| 3132A4 | 6L | 7 | FH | ZS4475 - RMBS | 4 1.A | 1,516,671 | 106.590 | 1,596,168 | 1,497,484 | 1,503,262 | (8) | | | 3.000 | 2.848 | MON | 3,744 | 18,719 | 02/28/2012 | 02/01/2042 | | |
| 3132A4 | 6V | 5 | FH | ZS4484 - RMBS | 4 1.A | 8,023,757 | 107.522 | 8,297,979 | 7,717,470 | 7,931,821 | (3,368) | | | 3.500 | 2.644 | MON | 22,509 | 270,111 | 05/07/2012 | 05/01/2042 | | |
| 3132A4 | 6Y | 9 | FH | ZS4487 - RMBS | 4 1.A | 5,931,774 | 107.902 | 6,105,720 | 5,658,571 | 5,854,223 | (1,349) | | | 3.500 | 2.454 | MON | 16,504 | 148,537 | 06/21/2012 | 06/01/2042 | | |
| 3132A4 | 7A | 0 | FH | ZS4489 - RMBS | 4 1.A | 8,466,740 | 105.835 | 8,707,450 | 8,227,360 | 8,327,167 | (80) | | | 3.000 | 2.615 | MON | 20,568 | 185,116 | 07/17/2012 | 06/01/2042 | | |
| 3132A4 | 7B | 8 | FH | ZS4490 - RMBS | 4 1.A | 7,587,017 | 105.521 | 7,719,010 | 7,315,118 | 7,495,643 | (3,123) | | | 3.000 | 2.267 | MON | 18,288 | 219,454 | 07/31/2012 | 07/01/2042 | | |
| 3132A4 | A6 | 5 | FH | ZS3629 - RMBS | 4 1.A | 4,483,719 | 111.824 | 4,645,848 | 4,154,596 | 4,454,978 | (1,048) | | | 4.500 | 2.447 | MON | 15,580 | 109,058 | 09/26/2014 | 10/01/2041 | | |
| 3132A4 | A9 | 9 | FH | ZS3632 - RMBS | 4 1.A | 3,331,597 | 110.861 | 3,410,970 | 3,076,799 | 3,295,150 | (525) | | | 4.500 | 2.503 | MON | 11,538 | 80,766 | 05/30/2014 | 10/01/2041 | | |
| 3132A4 | B4 | 9 | FH | ZS3659 - RMBS | 4 1.A | 3,758,383 | 108.518 | 3,953,142 | 3,642,836 | 3,733,078 | (1,582) | | | 3.000 | 2.264 | MON | 9,107 | 109,285 | 02/28/2013 | 12/01/2042 | | |
| 3132A4 | F3 | 7 | FH | ZS3786 - RMBS | 4 1.A | 12,810,150 | 108.677 | 13,960,968 | 12,846,280 | 12,828,410 | (122) | | | 3.500 | 3.496 | MON | 37,468 | 449,620 | 08/29/2013 | 06/01/2043 | | |
| 3132A4 | F4 | 5 | FH | ZS3787 - RMBS | 4 1.A | 8,256,619 | 108.768 | 9,008,671 | 8,282,502 | 8,254,193 | 150 | | | 3.500 | 3.557 | MON | 24,157 | 289,888 | 08/29/2013 | 05/01/2043 | | |
| 3132A4 | H3 | 5 | FH | ZS3850 - RMBS | 4 1.A | 2,494,340 | 111.051 | 2,594,066 | 2,335,935 | 2,465,312 | 351 | | | 4.500 | 2.897 | MON | 8,760 | 35,039 | 01/16/2014 | 11/01/2043 | | |
| 3132A4 | PW | 2 | FH | ZS4037 - RMBS | 4 1.A | 8,683,232 | 109.319 | 9,164,464 | 8,383,268 | 8,647,823 | (3,646) | | | 3.500 | 2.558 | MON | 24,451 | 293,414 | 10/29/2014 | 05/01/2044 | | |
| 3132A4 | Z8 | 4 | FH | ZS4367 - RMBS | 4 1.A | 444,456 | 110.695 | 486,290 | 439,308 | 443,572 | (72) | | | 4.500 | 4.079 | MON | 1,647 | 19,769 | 01/26/2009 | 01/01/2039 | | |
| 3132A5 | AU | 9 | FH | ZS4519 - RMBS | 4 1.A | 7,481,800 | 106.349 | 8,282,968 | 7,788,471 | 7,520,873 | 130 | | | 3.000 | 3.961 | MON | 19,471 | 77,885 | 03/19/2014 | 06/01/2043 | | |
| 3132A5 | BD | 6 | FH | ZS4536 - RMBS | 4 1.A | 5,625,274 | 107.766 | 5,923,328 | 5,496,451 | 5,601,657 | 1,173 | | | 3.500 | 2.907 | MON | 16,031 | 64,125 | 10/29/2013 | 10/01/2043 | | |
| 3132A5 | CL | 7 | FH | ZS4575 - RMBS | 4 1.A | 5,601,304 | 107.349 | 5,868,100 | 5,466,354 | 5,575,082 | 1,241 | | | 3.500 | 2.795 | MON | 15,944 | 63,774 | 07/18/2014 | 07/01/2044 | | |
| 3132A5 | E4 | 3 | FH | ZS4655 - RMBS | 4 1.A | 17,595,469 | 107.733 | 18,122,918 | 16,822,049 | 17,453,664 | (5,242) | | | 3.500 | 2.218 | MON | 49,064 | 588,772 | 03/30/2016 | 03/01/2046 | | |
| 3132A5 | EU | 5 | FH | ZS4647 - RMBS | 4 1.A | 17,112,252 | 107.712 | 17,627,728 | 16,365,573 | 16,980,284 | (5,170) | | | 3.500 | 2.217 | MON | 47,733 | 572,795 | 03/30/2016 | 01/01/2046 | | |
| 3132A5 | EY | 7 | FH | ZS4651 - RMBS | 4 1.A | 6,490,556 | 106.968 | 6,638,872 | 6,206,419 | 6,437,859 | (1,935) | | | 3.500 | 2.226 | MON | 18,102 | 217,225 | 03/30/2016 | 03/01/2046 | | |
| 3132A5 | FG | 5 | FH | ZS4667 - RMBS | 4 1.A | 16,564,166 | 105.253 | 16,880,364 | 16,037,922 | 16,556,919 | 640 | | | 3.000 | 1.875 | MON | 40,095 | 400,948 | 01/30/2020 | 06/01/2046 | | |
| 3132A5 | FL | 4 | FH | ZS4671 - RMBS | 4 1.A | 2,525,319 | 105.158 | 2,554,975 | 2,429,651 | 2,508,751 | (770) | | | 3.000 | 1.870 | MON | 6,074 | 72,890 | 07/29/2016 | 08/01/2046 | | |
| 3132A5 | GL | 3 | FH | ZS4703 - RMBS | 4 1.A | 16,556,622 | 105.748 | 17,525,469 | 16,572,806 | 16,554,735 | 304 | | | 3.000 | 2.986 | MON | 41,432 | 165,728 | 12/27/2017 | 02/01/2047 | | |
| 3132A6 | RN | 5 | FH | ZS5893 - RMBS | 4 1.A | 560,867 | 105.664 | 577,477 | 546,521 | 551,644 | (1,392) | | | 4.500 | 3.553 | MON | 2,049 | 24,593 | 07/08/2009 | 06/01/2024 | | |
| 3132A6 | VT | 7 | FH | ZS6026 - RMBS | 4 1.A | 1,643,645 | 105.465 | 1,661,298 | 1,575,221 | 1,602,953 | (2,592) | | | 4.500 | 3.016 | MON | 5,907 | 35,442 | 02/08/2010 | 01/01/2025 | | |
| 3132A6 | WY | 5 | FH | ZS6063 - RMBS | 4 1.A | 806,689 | 106.310 | 823,990 | 775,080 | 788,144 | (1,145) | | | 4.500 | 3.116 | MON | 2,907 | 17,439 | 05/05/2010 | 05/01/2025 | | |
| 3132A6 | XB | 4 | FH | ZS6074 - RMBS | 4 1.A | 1,547,834 | 106.197 | 1,571,799 | 1,480,074 | 1,506,234 | (5,070) | | | 4.500 | 3.080 | MON | 5,550 | 66,603 | 05/05/2010 | 05/01/2025 | | |
| 3132A7 | LU | 3 | FH | ZS6639 - RMBS | 4 1.A | 1,500,708 | 105.291 | 1,523,460 | 1,446,902 | 1,472,475 | (3,114) | | | 2.500 | 1.671 | MON | 3,014 | 36,173 | 01/31/2013 | 01/01/2028 | | |
| 3132A7 | MC | 2 | FH | ZS6655 - RMBS | 4 1.A | 7,512,522 | 105.479 | 7,637,745 | 7,240,985 | 7,374,163 | (10,611) | | | 2.500 | 1.665 | MON | 15,085 | 135,768 | 02/21/2013 | 02/01/2028 | | |
| 3132A7 | QD | 6 | FH | ZS6752 - RMBS | 4 1.A | 3,096,496 | 106.129 | 3,083,887 | 2,905,802 | 2,998,609 | (7,175) | | | 4.000 | 1.669 | MON | 9,686 | 58,116 | 11/27/2013 | 06/01/2025 | | |
| 3132A7 | SX | 0 | FH | ZS6834 - RMBS | 4 1.A | 1,815,438 | 106.417 | 1,810,840 | 1,701,641 | 1,766,417 | (3,330) | | | 4.000 | 1.691 | MON | 5,672 | 34,033 | 01/30/2014 | 06/01/2026 | | |
| 3132A9 | J5 | 7 | FH | ZS8384 - RMBS | 4 1.A | 498,270 | 105.713 | 511,978 | 484,308 | 489,995 | (597) | | | 4.500 | 3.426 | MON | 1,816 | 10,897 | 09/02/2009 | 09/01/2024 | | |

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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 | For ei g n Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted 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 |
| 3132A9 | JS | 7 | FH ZS8373 - RMBS | | 4 | 1.A | 966,117 | 106.071 | 1,009,407 | 951,634 | 956,337 | | (775) | | 4.000 | 3.412 | MON | 3,172 | 22,839 | 04/21/2009 | 05/01/2024 | |
| 3132A9 | JV | 0 | FH ZS8376 - RMBS | | 4 | 1.A | 2,311,929 | 106.077 | 2,296,018 | 2,164,474 | 2,226,360 | | (6,463) | | 4.000 | 1.596 | MON | 7,215 | 43,289 | 12/18/2013 | 06/01/2024 | |
| 3132A9 | JW | 8 | FH ZS8377 - RMBS | | 4 | 1.A | 384,765 | 105.684 | 393,747 | 372,569 | 376,457 | | (1,024) | | 4.500 | 3.470 | MON | 1,397 | 16,766 | 09/21/2009 | 06/01/2024 | |
| 3132A9 | MM | 6 | FH ZS8464 - RMBS | | 4 | 1.A | 2,006,057 | 104.531 | 2,040,361 | 1,951,922 | 1,973,162 | | (1,229) | | 2.500 | 1.948 | MON | 4,067 | 24,399 | 05/21/2012 | 05/01/2027 | |
| 3132A9 | MS | 3 | FH ZS8469 - RMBS | | 4 | 1.A | 2,010,429 | 104.529 | 2,029,191 | 1,941,271 | 1,971,813 | | (3,911) | | 2.500 | 1.748 | MON | 4,044 | 48,532 | 08/28/2012 | 08/01/2027 | |
| 3132A9 | MV | 6 | FH ZS8472 - RMBS | | 4 | 1.A | 7,466,002 | 104.532 | 7,446,641 | 7,123,810 | 7,277,913 | | (18,570) | | 2.500 | 1.512 | MON | 14,841 | 178,095 | 10/09/2012 | 10/01/2027 | |
| 3132A9 | MX | 2 | FH ZS8474 - RMBS | | 4 | 1.A | 3,399,469 | 104.536 | 3,403,176 | 3,255,514 | 3,320,851 | | (7,914) | | 2.500 | 1.576 | MON | 6,782 | 81,388 | 10/31/2012 | 11/01/2027 | |
| 3132AA | 4K | 7 | FH ZS9826 - RMBS | | 4 | 1.A | 12,313,133 | 107.626 | 13,498,951 | 12,542,424 | 12,320,538 | | (150) | | 3.000 | 3.566 | MON | 31,356 | 125,424 | 01/31/2018 | 10/01/2046 | |
| 3132AA | 4X | 9 | FH ZS9838 - RMBS | | 4 | 1.A | 11,595,037 | 112.643 | 12,361,779 | 10,974,303 | 11,572,474 | | (2,960) | | 4.500 | 2.874 | MON | 41,154 | 288,075 | 03/06/2019 | 08/01/2042 | |
| 3132AA | 6L | 3 | FH ZS9875 - RMBS | | 4 | 1.A | 25,799,683 | 108.724 | 27,075,267 | 24,902,794 | 25,754,729 | | (7,061) | | 3.500 | 2.324 | MON | 72,633 | 871,598 | 09/27/2017 | 12/01/2046 | |
| 3132AA | N2 | 6 | FH ZS9409 - RMBS | | 4 | 1.A | 26,359,681 | 109.324 | 27,993,966 | 25,606,547 | 26,276,504 | | 1,499 | | 3.500 | 2.588 | MON | 74,686 | 298,743 | 02/21/2017 | 06/01/2045 | |
| 3132AA | YU | 2 | FH ZS9723 - RMBS | | 4 | 1.A | 15,915,337 | 109.828 | 16,427,126 | 14,957,145 | 15,916,011 | | 2,304 | | 3.500 | 1.401 | MON | 43,625 | 174,500 | 01/30/2020 | 05/01/2046 | |
| 3132AA | ZC | 1 | FH ZS9739 - RMBS | | 4 | 1.A | 11,677,984 | 108.579 | 12,271,848 | 11,302,272 | 11,660,911 | | 809 | | 3.500 | 2.415 | MON | 32,965 | 131,860 | 10/30/2017 | 10/01/2045 | |
| 3132AC | AY | 6 | FH ZT0023 - RMBS | | 4 | 1.A | 10,209,652 | 109.990 | 10,575,221 | 9,614,740 | 10,193,003 | | 1,187 | | 4.000 | 2.147 | MON | 32,049 | 224,344 | 10/16/2017 | 05/01/2046 | |
| 3132AC | BA | 7 | FH ZT0033 - RMBS | | 4 | 1.A | 22,629,487 | 107.010 | 23,535,429 | 21,993,731 | 22,625,067 | | (6,088) | | 3.000 | 1.993 | MON | 54,984 | 659,812 | 10/31/2019 | 12/01/2046 | |
| 3132AC | BK | 5 | FH ZT0042 - RMBS | | 4 | 1.A | 7,587,287 | 109.243 | 7,797,561 | 7,137,827 | 7,534,074 | | 505 | | 4.000 | 1.986 | MON | 23,793 | 214,135 | 09/20/2017 | 05/01/2047 | |
| 3132AC | EX | 4 | FH ZT0150 - RMBS | | 4 | 1.A | 14,776,149 | 108.468 | 15,446,297 | 14,240,463 | 14,739,089 | | (7,518) | | 3.500 | 2.257 | MON | 41,535 | 498,416 | 09/28/2017 | 10/01/2044 | |
| 3132AC | H7 | 8 | FH ZT0254 - RMBS | | 4 | 1.A | 16,883,632 | 109.733 | 18,515,361 | 16,873,086 | 16,878,017 | | 143 | | 3.500 | 3.436 | MON | 49,213 | 344,492 | 05/30/2018 | 09/01/2047 | |
| 3132AC | PZ | 7 | FH ZT0440 - RMBS | | 4 | 1.A | 22,189,704 | 111.927 | 22,138,179 | 19,779,123 | 22,187,421 | | (2,283) | | 3.500 | (0.745) | MON | 57,689 | | 12/22/2020 | 01/01/2048 | |
| 3132AC | SX | 9 | FH ZT0534 - RMBS | | 4 | 1.A | 20,363,426 | 109.264 | 20,377,634 | 18,649,961 | 20,383,951 | | 20,525 | | 3.500 | 0.154 | MON | 54,396 | | 11/30/2020 | 12/01/2047 | |
| 3132AC | SZ | 4 | FH ZT0536 - RMBS | | 4 | 1.A | 12,313,420 | 108.467 | 13,347,670 | 12,305,729 | 12,307,845 | | 578 | | 3.500 | 3.427 | MON | 35,892 | 251,242 | 02/28/2018 | 03/01/2048 | |
| 3132AD | VK | 1 | FH ZT1518 - RMBS | | 4 | 1.A | 9,215,626 | 108.639 | 9,643,360 | 8,876,515 | 9,213,981 | | 1,313 | | 4.000 | 2.789 | MON | 29,588 | 118,354 | 05/22/2019 | 12/01/2046 | |
| 3132AE | JM | 9 | FH ZT2068 - RMBS | | 4 | 1.A | 14,003,303 | 109.949 | 14,707,144 | 13,376,289 | 13,986,196 | | (2,904) | | 4.000 | 2.640 | MON | 44,588 | 401,289 | 05/17/2019 | 07/01/2044 | |
| 3132DM | BG | 9 | FH SD0039 - RMBS | | 4 | 1.A | 14,251,984 | 109.950 | 14,767,776 | 13,431,408 | 14,242,123 | | (14,143) | | 4.000 | 2.247 | MON | 44,771 | 537,256 | 07/30/2019 | 02/01/2046 | |
| 3132DM | BQ | 7 | FH SD0047 - RMBS | | 4 | 1.A | 14,045,972 | 108.348 | 14,606,857 | 13,481,437 | 14,040,025 | | (8,214) | | 3.500 | 2.273 | MON | 39,321 | 471,850 | 07/30/2019 | 07/01/2045 | |
| 3132DM | LW | 3 | FH SD0341 - RMBS | | 4 | 1.A | 22,800,400 | 111.842 | 22,752,335 | 20,343,310 | 22,798,358 | | (2,042) | | 3.500 | (1.190) | MON | 59,335 | | 12/23/2020 | 08/01/2049 | |
| 3132DV | 7B | 5 | FH SD8090 - RMBS | | 4 | 1.A | 92,534,459 | 103.888 | 93,303,470 | 89,811,230 | 92,410,236 | | (124,223) | | 2.000 | 1.353 | MON | 149,685 | 449,056 | 08/31/2020 | 09/01/2050 | |
| 3133A1 | MD | 1 | FH QA6656 - RMBS | | 4 | 1.A | 19,107,171 | 104.983 | 19,534,237 | 18,607,105 | 19,050,066 | | (57,105) | | 3.000 | 1.989 | MON | 46,518 | 465,178 | 01/30/2020 | 02/01/2050 | |
| 3133A8 | 6M | 4 | FH QB2676 - RMBS | | 4 | 1.A | 46,194,375 | 103.888 | 46,472,974 | 44,733,545 | 46,127,905 | | (66,470) | | 2.000 | 1.307 | MON | 74,556 | 223,668 | 08/26/2020 | 09/01/2050 | |
| 3133A8 | BL | 0 | FH QB1843 - RMBS | | 4 | 1.A | 31,783,553 | 103.888 | 31,864,349 | 30,671,703 | 31,716,661 | | (66,891) | | 2.000 | 1.237 | MON | 51,120 | 204,478 | 07/30/2020 | 07/01/2050 | |
| 3133A9 | AR | 6 | FH QB2716 - RMBS | | 4 | 1.A | 32,303,535 | 103.888 | 32,488,526 | 31,272,519 | 32,256,636 | | (46,899) | | 2.000 | 1.301 | MON | 52,121 | 156,363 | 08/25/2020 | 08/01/2050 | |
| 3133A9 | RU | 1 | FH QB3199 - RMBS | | 4 | 1.A | 36,287,710 | 103.888 | 36,523,140 | 35,156,122 | 36,230,154 | | (57,556) | | 2.000 | 1.320 | MON | 58,594 | 234,374 | 08/26/2020 | 09/01/2050 | |
| 3133AA | LF | 7 | FH QB3926 - RMBS | | 4 | 1.A | 31,381,837 | 103.888 | 31,518,642 | 30,338,936 | 31,347,540 | | (34,296) | | 2.000 | 1.275 | MON | 50,565 | 101,130 | 09/30/2020 | 10/01/2050 | |
| 3133AB | QY | 9 | FH QB4971 - RMBS | | 4 | 1.A | 68,459,386 | 103.888 | 68,820,200 | 66,244,341 | 68,413,479 | | (45,907) | | 2.000 | 1.291 | MON | 110,407 | 110,407 | 10/28/2020 | 11/01/2050 | |
| 3133KG | GT | 9 | FH RA1110 - RMBS | | 4 | 1.A | 13,929,223 | 105.704 | 14,238,709 | 13,470,388 | 13,817,727 | | (72,001) | | 3.500 | 2.427 | MON | 39,289 | 471,464 | 07/31/2019 | 07/01/2049 | |
| 3133KJ | A6 | 9 | FH RA2729 - RMBS | | 4 | 1.A | 50,083,720 | 105.878 | 50,919,380 | 48,092,395 | 49,932,020 | | (151,701) | | 2.500 | 1.630 | MON | 100,192 | 601,155 | 05/28/2020 | 06/01/2050 | |
| 31349U | AK | 4 | FH 782710 - RMBS | | 4 | 1.A | 528,045 | 100.072 | 524,818 | 524,440 | 524,944 | | (33) | | 2.770 | 2.496 | MON | 1,211 | 22,528 | 08/28/2006 | 08/01/2036 | |
| 3136A1 | NZ | 4 | FNR 2011-96 NB - CMO/RMBS | | 4 | 1.A | 2,061,942 | 100.757 | 1,971,578 | 1,956,766 | 1,965,018 | | (7,347) | | 4.000 | 1.813 | MON | 6,523 | 77,250 | 03/21/2012 | 09/25/2040 | |
| 3136A2 | YF | 4 | FNR 2011-122 B - CMO/RMBS | | 4 | 1.A | 6,911,957 | 104.290 | 7,209,575 | 6,913,037 | 6,902,067 | | (390) | | 3.000 | 2.997 | MON | 17,283 | 207,391 | 02/09/2012 | 12/25/2026 | |

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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 | For eig n Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted 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 |
| 3136A3 | KN | 0 | FNR 2011-146 LX - CMO/RMBS | | 4 | 1.A | 16,778,125 | 108.073 | 17,561,850 | 16,250,000 | 16,366,714 | | (49,127) | | 3.500 | 3.185 | MON | 47,396 | 568,750 | 01/26/2012 | 10/25/2040 | |
| 3136A3 | MT | 5 | FNR 2011-146 CY - CMO/RMBS | | 4 | 1.A | 11,350,009 | 109.851 | 12,863,496 | 11,710,000 | 11,493,685 | | 25,492 | | 3.500 | 3.916 | MON | 34,154 | 409,850 | 04/30/2014 | 11/25/2041 | |
| 3136A5 | 3Z | 7 | FNR 2012-51 TP - CMO/RMBS | | 4 | 1.A | 7,016,133 | 110.051 | 7,703,547 | 7,000,000 | 7,006,465 | | (4,853) | | 3.500 | 3.443 | MON | 20,417 | 245,000 | 12/12/2018 | 03/25/2041 | |
| 3136A5 | DW | 3 | FNR 2012-36 BV - CMO/RMBS | | 4 | 1.A | 161,287 | 100.132 | 153,154 | 152,952 | 153,526 | | (1,070) | | 4.000 | 0.608 | MON | 510 | 4,888 | 01/09/2014 | 07/25/2039 | |
| 3136A8 | 2G | 4 | FNR 2012-113 CB - CMO/RMBS | | 4 | 1.A | 354,106 | 101.865 | 380,759 | 373,788 | 361,912 | | 1,116 | | 2.000 | 3.900 | MON | 623 | 7,460 | 09/26/2013 | 07/25/2041 | |
| 3136A8 | BA | 7 | FNR 2012-98 JP - CMO/RMBS | | 4 | 1.A | 3,753,831 | 108.053 | 3,903,045 | 3,612,166 | 3,709,348 | | (5,763) | | 3.500 | 2.661 | MON | 10,535 | 126,172 | 02/24/2014 | 03/25/2042 | |
| 3136A8 | M5 | 6 | FNR 2012-117 DC - CMO/RMBS | | 4 | 1.A | 1,548,167 | 102.090 | 1,475,834 | 1,445,618 | 1,474,061 | | (4,940) | | 3.000 | 1.459 | MON | 3,614 | 43,264 | 10/17/2012 | 01/25/2038 | |
| 3136A9 | HY | 7 | FNR 2012-110 MA - CMO/RMBS | | 4 | 1.A | 6,436,235 | 104.411 | 6,649,767 | 6,368,815 | 6,401,298 | | (4,585) | | 3.000 | 2.607 | MON | 15,922 | 190,446 | 01/08/2014 | 07/25/2041 | |
| 3136AB | B2 | 8 | FNR 2013-1 PG - CMO/RMBS | | 4 | 1.A | 644,508 | 102.760 | 699,106 | 680,332 | 654,153 | | 1,025 | | 2.000 | 3.510 | MON | 1,134 | 13,553 | 09/26/2013 | 06/25/2042 | |
| 3136AC | F7 | 1 | FNR 2013-13 A - CMO/RMBS | | 4 | 1.A | 4,839,400 | 102.230 | 4,718,205 | 4,615,305 | 4,704,597 | | (21,165) | | 3.000 | 1.638 | MON | 11,538 | 137,216 | 02/11/2013 | 07/25/2037 | |
| 3136AC | JZ | 5 | FNR 2013-17 PD - CMO/RMBS | | 4 | 1.A | 295,994 | 100.317 | 298,051 | 297,108 | 296,482 | | 91 | | 2.500 | 2.636 | MON | 619 | 7,209 | 10/31/2013 | 03/25/2039 | |
| 3136AC | RC | 7 | FNR 2013-21 EA - CMO/RMBS | | 4 | 1.A | 1,858,300 | 100.700 | 1,780,082 | 1,767,705 | 1,799,901 | | (9,232) | | 3.000 | (0.192) | MON | 4,419 | 52,583 | 03/21/2013 | 12/25/2038 | |
| 3136AC | U5 | 8 | FNR 2013-15 EP - CMO/RMBS | | 4 | 1.A | 3,258,412 | 107.924 | 3,425,617 | 3,174,100 | 3,226,773 | | (4,124) | | 3.500 | 2.937 | MON | 9,258 | 110,859 | 01/08/2014 | 08/25/2042 | |
| 3136AD | 2H | 1 | FNR 2013-43 XP - CMO/RMBS | | 4 | 1.A | 4,180,188 | 101.862 | 4,561,268 | 4,477,899 | 4,334,900 | | 18,673 | | 1.500 | 2.720 | MON | 5,597 | 67,029 | 09/26/2013 | 08/25/2041 | |
| 3136AE | 6V | 4 | FNR 2013-74 HC - CMO/RMBS | | 4 | 1.A | 7,175,916 | 102.535 | 7,514,901 | 7,329,082 | 7,273,861 | | 17,479 | | 3.500 | 4.234 | MON | 21,376 | 256,518 | 04/03/2014 | 01/25/2040 | |
| 3136AE | PS | 0 | FNR 2013-63 PD - CMO/RMBS | | 4 | 1.A | 3,216,423 | 102.599 | 3,395,522 | 3,309,503 | 3,253,324 | | 3,549 | | 2.000 | 2.538 | MON | 5,516 | 65,967 | 10/31/2013 | 05/25/2043 | |
| 3136AF | 3V | 4 | FNR 2013-86 LC - CMO/RMBS | | 4 | 1.A | 2,703,411 | 103.110 | 2,734,614 | 2,652,130 | 2,679,979 | | (2,405) | | 3.000 | 2.257 | MON | 6,630 | 79,442 | 11/21/2013 | 02/25/2043 | |
| 3136AF | 6G | 4 | FNR 2013-90 DK - CMO/RMBS | | 4 | 1.A | 4,715,324 | 105.636 | 4,800,329 | 4,544,206 | 4,624,503 | | (16,706) | | 3.500 | 2.335 | MON | 13,254 | 158,453 | 03/28/2014 | 12/25/2031 | |
| 3136AF | MJ | 0 | FNR 2013-77 HP - CMO/RMBS | | 4 | 1.A | 6,469,345 | 101.926 | 6,442,906 | 6,321,192 | 6,383,110 | | (12,765) | | 3.000 | 2.167 | MON | 15,803 | 188,872 | 01/28/2014 | 07/25/2041 | |
| 3136AF | W6 | 7 | FNR 2013-83 MH - CMO/RMBS | | 4 | 1.A | 6,148,321 | 111.463 | 6,442,427 | 5,779,856 | 6,046,051 | | (4,428) | | 4.000 | 2.689 | MON | 19,266 | 230,930 | 11/21/2013 | 08/25/2043 | |
| 3136AF | ZD | 9 | FNR 2013-80 BV - CMO/RMBS | | 4 | 1.A | 12,890,724 | 106.569 | 13,431,104 | 12,603,213 | 12,704,508 | | (32,913) | | 4.000 | 3.626 | MON | 42,011 | 504,129 | 04/03/2014 | 07/25/2032 | |
| 3136AG | HF | 2 | FNR 2013-91 CA - CMO/RMBS | | 4 | 1.A | 666,378 | 100.725 | 633,423 | 628,867 | 635,038 | | (6,328) | | 4.000 | 0.601 | MON | 2,096 | 24,296 | 12/09/2013 | 04/25/2039 | |
| 3136AG | UW | 0 | FNR 2013-100 AP - CMO/RMBS | | 4 | 1.A | 1,533,904 | 105.613 | 1,552,101 | 1,469,608 | 1,500,238 | | (3,034) | | 3.500 | 2.589 | MON | 4,286 | 51,351 | 01/30/2014 | 01/25/2042 | |
| 3136AG | VN | 9 | FNR 2013-100 PK - CMO/RMBS | | 4 | 1.A | 7,081,933 | 108.370 | 7,381,725 | 6,811,597 | 6,974,029 | | (11,832) | | 3.500 | 2.728 | MON | 19,867 | 237,977 | 12/03/2013 | 03/25/2043 | |
| 3136AH | ML | 1 | FNR 2013-125 AB - CMO/RMBS | | 4 | 1.A | 3,066,170 | 111.681 | 3,228,608 | 2,890,909 | 3,047,227 | | (4,251) | | 4.000 | 2.582 | MON | 9,636 | 115,280 | 03/19/2014 | 11/25/2039 | |
| 3136AH | NF | 3 | FNR 2013-128 DA - CMO/RMBS | | 4 | 1.A | 2,316,720 | 100.737 | 2,291,189 | 2,274,430 | 2,288,211 | | (5,689) | | 3.000 | 1.789 | MON | 5,686 | 67,853 | 02/19/2014 | 06/25/2038 | |
| 3136AH | UM | 0 | FNR 2013-138 BA - CMO/RMBS | | 4 | 1.A | 5,314,374 | 104.287 | 5,411,972 | 5,189,501 | 5,248,882 | | (10,147) | | 3.000 | 2.251 | MON | 12,974 | 155,297 | 11/21/2013 | 04/25/2032 | |
| 3136AJ | 4D | 5 | FNR 2014-23 CE - CMO/RMBS | | 4 | 1.A | 9,391,188 | 113.917 | 10,480,388 | 9,200,000 | 9,288,442 | | (14,805) | | 3.500 | 3.275 | MON | 26,833 | 322,000 | 05/28/2014 | 05/25/2034 | |
| 3136AJ | FC | 5 | FNR 2014-10 DA - CMO/RMBS | | 4 | 1.A | 2,234,097 | 103.666 | 2,259,428 | 2,179,523 | 2,208,246 | | (4,981) | | 3.000 | 2.058 | MON | 5,449 | 65,055 | 02/26/2014 | 12/25/2032 | |
| 3136AK | 6H | 1 | FNR 2014-65 VD - CMO/RMBS | | 4 | 1.A | 8,755,477 | 110.022 | 9,508,178 | 8,642,050 | 8,696,229 | | (11,367) | | 3.500 | 3.330 | MON | 25,206 | 302,472 | 09/29/2014 | 04/25/2033 | |
| 3136AK | DG | 5 | FNR 2014-36 QB - CMO/RMBS | | 4 | 1.A | 9,356,416 | 106.028 | 9,694,731 | 9,143,543 | 9,283,767 | | (14,897) | | 3.000 | 2.331 | MON | 22,859 | 273,792 | 09/25/2014 | 09/25/2033 | |
| 3136AK | KB | 8 | FNR 2014-41 CG - CMO/RMBS | | 4 | 1.A | 6,777,898 | 101.419 | 6,736,199 | 6,641,945 | 6,713,567 | | (11,707) | | 3.000 | 1.900 | MON | 16,605 | 198,224 | 08/25/2014 | 06/25/2040 | |
| 3136AK | MJ | 9 | FNR 2014-40 EP - CMO/RMBS | | 4 | 1.A | 10,209,949 | 107.721 | 10,251,822 | 9,516,993 | 9,952,944 | | (32,603) | | 3.500 | 1.978 | MON | 27,758 | 332,504 | 01/15/2015 | 10/25/2042 | |
| 3136AK | UV | 3 | FNR 2014-46 TA - CMO/RMBS | | 4 | 1.A | 2,601,363 | 101.559 | 2,586,641 | 2,546,942 | 2,577,135 | | (5,702) | | 3.000 | 1.754 | MON | 6,367 | 76,250 | 09/25/2014 | 10/25/2040 | |
| 3136AL | DY | 4 | FNR 2014-60 VL - CMO/RMBS | | 4 | 1.A | 11,023,520 | 108.241 | 11,810,134 | 10,911,000 | 10,957,882 | | (12,359) | | 3.500 | 3.355 | MON | 31,824 | 381,885 | 09/26/2014 | 08/25/2033 | |
| 3136AP | 5G | 3 | FNR 2015-67 QV - CMO/RMBS | | 4 | 1.A | 7,869,777 | 105.609 | 7,972,329 | 7,548,947 | 7,739,591 | | (33,173) | | 3.000 | 2.133 | MON | 18,872 | 226,468 | 06/21/2016 | 12/25/2040 | |
| 3136AP | JD | 5 | FNR 2015-51 CL - CMO/RMBS | | 4 | 1.A | 11,172,838 | 113.973 | 11,699,308 | 10,265,025 | 10,971,867 | | (46,009) | | 3.500 | 2.667 | MON | 29,940 | 359,276 | 06/21/2016 | 07/25/2045 | |
| 3136AQ | 3M | 0 | FNR 2016-4 DA - CMO/RMBS | | 4 | 1.A | 24,465,337 | 103.856 | 24,365,582 | 23,460,917 | 23,990,054 | | (97,923) | | 3.000 | 2.178 | MON | 58,652 | 703,371 | 03/03/2016 | 07/25/2043 | |
| 3136AR | E3 | 8 | FNR 2016-18 GA - CMO/RMBS | | 4 | 1.A | 18,246,212 | 108.029 | 18,678,101 | 17,289,867 | 18,087,247 | | (37,512) | | 3.500 | 1.774 | MON | 50,429 | 604,568 | 03/03/2016 | 06/25/2045 | |
| 3136AR | HC | 5 | FNR 2016-3 MC - CMO/RMBS | | 4 | 1.A | 23,468,716 | 105.899 | 24,373,252 | 23,015,596 | 23,403,049 | | (22,508) | | 2.500 | 1.992 | MON | 47,949 | 574,575 | 03/03/2016 | 02/25/2046 | |

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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 | For ei gn Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted 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 | |
| 3136AR | QN | 1 | FNR 2016-11 GH - CMO/RMBS | 4 | 1.A | 12,353,226 | 105.449 | 12,885,892 | 12,220,046 | 12,348,506 | | (4,719) | | 2.500 | 2.204 | MON | 25,458 | 305,184 | 03/16/2016 | 03/25/2046 | | |
| 3136AS | JH | 0 | FNR 2016-31 TM - CMO/RMBS | 4 | 1.A | 16,242,188 | 108.955 | 17,160,389 | 15,750,000 | 16,117,583 | | (29,215) | | 3.000 | 2.667 | MON | 39,375 | 472,500 | 06/23/2016 | 12/25/2045 | | |
| 3136AS | UR | 5 | FNR 2016-32 CB - CMO/RMBS | 4 | 1.A | 17,717,720 | 108.454 | 17,794,829 | 16,407,670 | 17,188,333 | | (139,272) | | 3.500 | 2.156 | MON | 47,856 | 574,268 | 06/23/2016 | 05/25/2043 | | |
| 3136AV | 6R | 5 | FNGT 2017-T1 A - CMO/RMBS | 4 | 1.A | 12,760,378 | 110.511 | 14,101,671 | 12,760,378 | 12,760,378 | | | | 2.898 | 2.871 | MON | 30,816 | 369,796 | 04/19/2017 | 06/25/2027 | | |
| 3136AY | BW | 2 | FNR 2017-66 JC - CMO/RMBS | 4 | 1.A | 3,168,595 | 112.099 | 3,110,738 | 2,775,000 | 3,162,948 | | (5,646) | | 3.000 | 1.831 | MON | 6,938 | 20,813 | 09/25/2020 | 09/25/2057 | | |
| 3136B0 | UF | 1 | FEDERAL NATIONAL MORTGAGE ASSOCIATION - | 4 | 1.A | 4,804,846 | 112.477 | 4,676,860 | 4,158,071 | 4,794,688 | | (10,158) | | 3.000 | 1.580 | MON | 10,395 | 20,790 | 09/29/2020 | 02/25/2048 | | |
| 31371H | NP | 9 | FN 252498 - RMBS | 4 | 1.A | 175,992 | 116.895 | 210,378 | 179,972 | 177,617 | | 104 | | 7.000 | 7.458 | MON | 1,050 | 12,602 | 11/30/1999 | 06/01/2029 | | |
| 31371H | RW | 0 | FN 252601 - RMBS | 4 | 1.A | 57,250 | 112.281 | 66,671 | 59,201 | 58,155 | | 73 | | 6.000 | 6.704 | MON | 296 | 3,531 | 05/11/1999 | 05/01/2029 | | |
| 31371K | 2V | 2 | FN 254688 - RMBS | 4 | 1.A | 200,458 | 111.575 | 215,382 | 193,038 | 194,340 | | (75) | | 5.500 | 4.348 | MON | 885 | 11,090 | 03/11/2003 | 03/01/2023 | | |
| 31371K | 6B | 2 | FN 254766 - RMBS | 4 | 1.A | 3,858,278 | 115.216 | 4,028,647 | 3,496,598 | 3,786,384 | | (13,421) | | 5.000 | 2.482 | MON | 14,569 | 174,112 | 05/20/2014 | 06/01/2033 | | |
| 31371K | 7J | 4 | FN 254797 - RMBS | 4 | 1.A | 101,658 | 110.409 | 112,134 | 101,562 | 101,371 | | (46) | | 5.000 | 4.897 | MON | 423 | 5,224 | 10/08/2003 | 06/01/2023 | | |
| 31371K | A4 | 3 | FN 253927 - RMBS | 4 | 1.A | 136,606 | 112.676 | 154,927 | 137,497 | 136,873 | | 2 | | 6.500 | 6.597 | MON | 745 | 8,922 | 07/17/2001 | 07/01/2031 | | |
| 31371K | DK | 4 | FN 254000 - RMBS | 4 | 1.A | 80,639 | 113.239 | 91,573 | 80,867 | 80,680 | | (5) | | 6.000 | 6.012 | MON | 404 | 4,882 | 10/01/2001 | 10/01/2031 | | |
| 31371K | HW | 4 | FN 254145 - RMBS | 4 | 1.A | 188,287 | 116.052 | 217,424 | 187,350 | 187,944 | | (53) | | 5.500 | 5.316 | MON | 859 | 10,263 | 09/05/2002 | 01/01/2032 | | |
| 31371K | TC | 5 | FN 254447 - RMBS | 4 | 1.A | 266,626 | 118.205 | 309,262 | 261,632 | 264,847 | | (185) | | 6.000 | 5.502 | MON | 1,308 | 15,724 | 09/03/2002 | 09/01/2032 | | |
| 31371K | XQ | 9 | FN 254587 - RMBS | 4 | 1.A | 72,665 | 111.575 | 79,669 | 71,404 | 71,532 | | (164) | | 5.500 | 4.874 | MON | 327 | 4,060 | 11/26/2002 | 12/01/2022 | | |
| 31371K | Y7 | 0 | FN 254634 - RMBS | 4 | 1.A | 92,663 | 111.575 | 100,316 | 89,909 | 90,356 | | (292) | | 5.500 | 4.552 | MON | 412 | 5,120 | 02/26/2003 | 02/01/2023 | | |
| 31371L | DQ | 9 | FN 254911 - RMBS | 4 | 1.A | 432,172 | 110.409 | 477,678 | 432,645 | 431,591 | | (110) | | 5.000 | 4.961 | MON | 1,803 | 20,647 | 10/07/2003 | 10/01/2023 | | |
| 31371L | JU | 4 | FN 255075 - RMBS | 4 | 1.A | 378,596 | 111.575 | 411,613 | 368,912 | 372,213 | | (1,121) | | 5.500 | 4.438 | MON | 1,691 | 20,535 | 10/18/2004 | 02/01/2024 | | |
| 31371L | MH | 9 | FN 255160 - RMBS | 4 | 1.A | 379,229 | 111.575 | 412,301 | 369,529 | 372,555 | | (1,046) | | 5.500 | 4.527 | MON | 1,694 | 19,751 | 10/18/2004 | 03/01/2024 | | |
| 31371L | MT | 3 | FN 255170 - RMBS | 4 | 1.A | 274,010 | 110.409 | 304,792 | 276,058 | 274,830 | | 69 | | 5.000 | 5.143 | MON | 1,150 | 13,933 | 07/23/2004 | 04/01/2034 | | |
| 31371L | NE | 5 | FN 255189 - RMBS | 4 | 1.A | 568,156 | 116.149 | 664,792 | 572,359 | 568,907 | | 56 | | 5.000 | 5.134 | MON | 2,385 | 28,645 | 12/21/2004 | 05/01/2034 | | |
| 31371L | PK | 9 | FN 255226 - RMBS | 4 | 1.A | 560,123 | 110.409 | 617,557 | 559,337 | 558,569 | | (235) | | 5.000 | 4.886 | MON | 2,331 | 28,209 | 09/28/2004 | 05/01/2024 | | |
| 31371L | QY | 8 | FN 255271 - RMBS | 4 | 1.A | 640,172 | 110.409 | 711,979 | 644,858 | 641,968 | | 153 | | 5.000 | 5.140 | MON | 2,687 | 31,871 | 07/20/2004 | 06/01/2024 | | |
| 31371L | SH | 3 | FN 255320 - RMBS | 4 | 1.A | 663,014 | 110.409 | 737,499 | 667,972 | 664,919 | | 173 | | 5.000 | 5.148 | MON | 2,783 | 33,103 | 07/19/2004 | 07/01/2024 | | |
| 31371L | TR | 0 | FN 255360 - RMBS | 4 | 1.A | 232,142 | 110.438 | 254,740 | 230,665 | 230,735 | | (172) | | 5.000 | 4.754 | MON | 961 | 11,624 | 10/08/2004 | 08/01/2024 | | |
| 31371L | U9 | 8 | FN 255408 - RMBS | 4 | 1.A | 392,671 | 111.575 | 427,566 | 383,210 | 386,588 | | (896) | | 5.500 | 4.589 | MON | 1,756 | 20,352 | 10/19/2004 | 09/01/2024 | | |
| 31371M | 2S | 5 | FN 256485 - RMBS | 4 | 1.A | 360,870 | 115.501 | 423,021 | 366,249 | 361,400 | | 79 | | 5.500 | 5.865 | MON | 1,679 | 20,160 | 10/27/2006 | 11/01/2036 | | |
| 31371P | 2S | 8 | FN 258285 - RMBS | 4 | 1.A | 283,356 | 111.458 | 321,192 | 288,174 | 284,536 | | 101 | | 5.000 | 5.344 | MON | 1,201 | 14,351 | 03/15/2005 | 03/01/2035 | | |
| 31371P | 4A | 5 | FN 258317 - RMBS | 4 | 1.A | 100,118 | 110.593 | 112,875 | 102,063 | 100,657 | | 51 | | 5.000 | 5.411 | MON | 425 | 5,108 | 04/14/2005 | 04/01/2035 | | |
| 31371P | FD | 7 | FN 257664 - RMBS | 4 | 1.A | 1,052,006 | 117.474 | 1,232,177 | 1,048,892 | 1,051,212 | | (104) | | 6.000 | 5.889 | MON | 5,244 | 62,877 | 08/11/2008 | 08/01/2038 | | |
| 31371P | FE | 5 | FN 257665 - RMBS | 4 | 1.A | 836,411 | 117.393 | 952,275 | 811,188 | 834,276 | | (449) | | 6.000 | 5.138 | MON | 4,056 | 48,673 | 09/09/2008 | 09/01/2038 | | |
| 31371P | KM | 1 | FN 257800 - RMBS | 4 | 1.A | 407,093 | 116.247 | 470,660 | 404,878 | 406,362 | | (64) | | 6.000 | 5.840 | MON | 2,024 | 24,311 | 10/05/2007 | 10/01/2037 | | |
| 31371P | LC | 2 | FN 257823 - RMBS | 4 | 1.A | 587,678 | 116.540 | 678,411 | 582,129 | 585,592 | | (110) | | 6.000 | 5.776 | MON | 2,911 | 34,862 | 11/07/2007 | 11/01/2037 | | |
| 31371P | UC | 2 | FN 258079 - RMBS | 4 | 1.A | 251,489 | 112.090 | 279,860 | 249,674 | 250,805 | | (82) | | 5.500 | 5.267 | MON | 1,144 | 13,736 | 07/15/2004 | 07/01/2034 | | |
| 31371P | Z9 | 4 | FN 258268 - RMBS | 4 | 1.A | 778,629 | 116.049 | 898,955 | 774,635 | 777,024 | | (156) | | 5.000 | 4.859 | MON | 3,228 | 38,742 | 02/07/2005 | 02/01/2035 | | |
| 31371Q | A3 | 2 | FN 258426 - RMBS | 4 | 1.A | 133,074 | 111.748 | 146,712 | 131,289 | 132,631 | | (43) | | 5.500 | 5.121 | MON | 602 | 7,237 | 07/12/2005 | 07/01/2035 | | |
| 31371Q | K2 | 3 | FN 258713 - RMBS | 4 | 1.A | 441,325 | 116.715 | 517,079 | 443,028 | 441,600 | | (6) | | 6.000 | 6.049 | MON | 2,215 | 26,699 | 05/09/2006 | 05/01/2036 | | |
| 31371Q | N3 | 8 | FN 258810 - RMBS | 4 | 1.A | 34,683 | 112.297 | 38,917 | 34,656 | 34,653 | | (8) | | 6.000 | 5.915 | MON | 173 | 2,088 | 08/09/2006 | 08/01/2036 | | |
| 31371Q | P4 | 4 | FN 258843 - RMBS | 4 | 1.A | 335,239 | 114.856 | 383,186 | 333,623 | 334,877 | | (52) | | 6.000 | 5.835 | MON | 1,668 | 19,993 | 09/11/2006 | 09/01/2036 | | |

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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 Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted 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 | |
| 31371Q | UP | 1 | FN | 258990 | - RMBS | 4 | 1.A | 352,153 | 113.615 | 403,759 | 355,374 | 352,572 | 33 | 5.500 | 5.696 | MON | 1,629 | 19,549 | 04/10/2007 | 04/01/2037 | | |
| 31371Q | ZH | 4 | FN | 259144 | - RMBS | 4 | 1.A | 39,526 | 101.622 | 39,612 | 38,980 | 39,115 | (17) | 7.500 | 7.287 | MON | 244 | 2,921 | 12/18/2000 | 12/01/2030 | | |
| 31371R | N3 | 6 | FN | 259710 | - RMBS | 4 | 1.A | 591,673 | 115.054 | 658,281 | 572,152 | 585,466 | (569) | 5.500 | 4.645 | MON | 2,622 | 31,479 | 05/19/2003 | 05/01/2033 | | |
| 31371R | W8 | 5 | FN | 259971 | - RMBS | 4 | 1.A | 339,797 | 113.301 | 372,421 | 328,701 | 335,653 | (284) | 5.500 | 4.724 | MON | 1,507 | 17,988 | 03/18/2004 | 03/01/2034 | | |
| 31374T | Z9 | 3 | FN | 323968 | - RMBS | 4 | 1.A | 23,566 | 111.971 | 26,219 | 23,416 | 23,470 | (13) | 7.000 | 6.791 | MON | 137 | 1,629 | 02/21/2001 | 10/01/2029 | | |
| 31375D | 2F | 9 | FN | 332074 | - RMBS | 4 | 1.A | 13,475 | 100.686 | 13,500 | 13,408 | 13,404 | (8) | 7.000 | 6.849 | MON | 78 | 938 | 12/04/1995 | 12/01/2025 | | |
| 31375Q | WM | 2 | FN | 341852 | - RMBS | 4 | 1.A | 48,098 | 103.257 | 50,840 | 49,237 | 48,716 | 36 | 7.000 | 7.424 | MON | 287 | 3,444 | 03/20/1996 | 04/01/2026 | | |
| 31375V | TD | 5 | FN | 346248 | - RMBS | 4 | 1.A | 24,552 | 100.460 | 25,895 | 25,776 | 25,242 | 51 | 7.000 | 7.998 | MON | 150 | 1,803 | 07/11/1996 | 05/01/2026 | | |
| 31376J | 7M | 5 | FN | 357400 | - RMBS | 4 | 1.A | 577,431 | 116.509 | 662,410 | 568,547 | 575,572 | (329) | 5.500 | 5.011 | MON | 2,606 | 31,310 | 04/12/2004 | 06/01/2033 | | |
| 31376K | NQ | 5 | FN | 357799 | - RMBS | 4 | 1.A | 343,039 | 114.859 | 406,919 | 354,276 | 344,412 | 296 | 5.000 | 5.827 | MON | 1,476 | 17,732 | 02/21/2007 | 05/01/2035 | | |
| 31376K | PT | 7 | FN | 357834 | - RMBS | 4 | 1.A | 639,078 | 116.079 | 756,129 | 651,394 | 640,558 | 232 | 5.500 | 5.992 | MON | 2,986 | 35,854 | 10/20/2006 | 06/01/2035 | | |
| 3137A3 | 4U | 0 | FHR | 3763 | WX - CMO/RMBS | 4 | 1.A | 8,183,977 | 104.049 | 8,322,863 | 7,999,000 | 8,019,300 | (16,248) | 4.500 | 4.158 | MON | 29,996 | 359,955 | 03/15/2011 | 08/15/2027 | | |
| 3137A4 | FR | 3 | FHR | 3779 | PU - CMO/RMBS | 4 | 1.A | 1,164,736 | 100.144 | 1,168,741 | 1,167,061 | 1,165,236 | 17 | 4.000 | 4.041 | MON | 3,890 | 47,426 | 03/21/2011 | 09/15/2037 | | |
| 3137A6 | DY | 5 | FHR | 3815 | MC - CMO/RMBS | 4 | 1.A | 1,445,657 | 100.907 | 1,440,987 | 1,428,030 | 1,427,431 | (1,179) | 4.500 | 4.075 | MON | 5,355 | 63,653 | 03/15/2011 | 02/15/2040 | | |
| 3137A6 | FP | 2 | FHR | 3809 | HA - CMO/RMBS | 4 | 1.A | 2,920,126 | 103.514 | 2,845,979 | 2,749,365 | 2,821,036 | (19,469) | 4.000 | 1.885 | MON | 9,165 | 108,516 | 01/28/2014 | 12/15/2039 | | |
| 3137A7 | BR | 0 | FHR | 3805 | KA - CMO/RMBS | 4 | 1.A | 244,910 | 99.954 | 229,152 | 229,256 | 230,339 | (2,293) | 4.000 | (1.128) | MON | 764 | 7,077 | 10/23/2014 | 06/15/2038 | | |
| 3137A7 | HG | 8 | FHR | 3800 | MD - CMO/RMBS | 4 | 1.A | 3,397,431 | 102.143 | 3,430,057 | 3,358,079 | 3,357,436 | (2,559) | 4.500 | 4.265 | MON | 12,593 | 151,114 | 03/15/2011 | 08/15/2039 | | |
| 3137A7 | RM | 4 | FHR | 3817 | MA - CMO/RMBS | 4 | 1.A | 768,697 | 100.464 | 711,869 | 708,583 | 712,646 | (5,642) | 4.500 | 1.253 | MON | 2,657 | 29,759 | 07/17/2014 | 10/15/2037 | | |
| 3137A7 | TD | 2 | FHR | 3833 | HB - CMO/RMBS | 4 | 1.A | 7,925,684 | 110.212 | 9,361,051 | 8,493,700 | 8,312,712 | 10,015 | 4.000 | 4.724 | MON | 28,312 | 339,796 | 03/03/2011 | 03/15/2031 | | |
| 3137AB | X5 | 5 | FHR | 3870 | ME - CMO/RMBS | 4 | 1.A | 2,285,487 | 103.290 | 2,218,542 | 2,147,888 | 2,205,234 | (11,647) | 4.000 | 1.519 | MON | 7,160 | 85,561 | 01/31/2014 | 01/15/2040 | | |
| 3137AH | UT | 3 | FHR | 3951 | ME - CMO/RMBS | 4 | 1.A | 21,850,713 | 118.031 | 24,341,556 | 20,623,000 | 21,393,724 | (75,324) | 4.000 | 3.470 | MON | 68,743 | 824,920 | 09/26/2014 | 11/15/2041 | | |
| 3137AJ | YZ | 1 | FHR | 3977 | AY - CMO/RMBS | 4 | 1.A | 8,863,172 | 107.113 | 9,124,332 | 8,518,442 | 8,620,696 | (15,435) | 3.500 | 3.057 | MON | 24,845 | 298,145 | 01/26/2012 | 12/15/2031 | | |
| 3137AK | MU | 2 | FHR | 3979 | GB - CMO/RMBS | 4 | 1.A | 13,624,650 | 108.717 | 14,298,435 | 13,152,000 | 13,314,942 | (33,206) | 3.500 | 3.143 | MON | 38,360 | 460,320 | 01/26/2012 | 01/15/2032 | | |
| 3137AM | HK | 6 | FHR | 4017 | MA - CMO/RMBS | 4 | 1.A | 866,308 | 101.045 | 839,924 | 831,240 | 844,174 | (2,059) | 3.000 | 0.381 | MON | 2,078 | 23,297 | 03/06/2012 | 03/15/2041 | | |
| 3137AN | TK | 1 | FHR | 4027 | TA - CMO/RMBS | 4 | 1.A | 4,410,804 | 106.847 | 4,533,596 | 4,243,070 | 4,338,712 | (7,992) | 3.500 | 2.615 | MON | 12,376 | 148,221 | 02/26/2014 | 07/15/2041 | | |
| 3137AR | 4V | 5 | FHR | 4060 | HC - CMO/RMBS | 4 | 1.A | 3,898,351 | 104.103 | 3,982,391 | 3,825,429 | 3,861,176 | (4,734) | 3.000 | 2.558 | MON | 9,564 | 114,519 | 03/19/2014 | 03/15/2041 | | |
| 3137AT | EW | 8 | FHR | 4091 | KC - CMO/RMBS | 4 | 1.A | 3,513,755 | 104.084 | 3,446,189 | 3,310,959 | 3,388,654 | (14,785) | 3.000 | 1.711 | MON | 8,277 | 98,880 | 02/21/2013 | 08/15/2040 | | |
| 3137AU | 4Y | 2 | FHR | 4101 | QN - CMO/RMBS | 4 | 1.A | 6,570,288 | 107.746 | 6,759,230 | 6,273,287 | 6,414,958 | (16,837) | 3.500 | 2.757 | MON | 18,297 | 219,360 | 09/26/2013 | 09/15/2042 | | |
| 3137AX | XS | 7 | FHR | 4159 | LA - CMO/RMBS | 4 | 1.A | 817,156 | 102.212 | 765,063 | 748,504 | 774,991 | (5,534) | 3.500 | (0.474) | MON | 2,183 | 26,078 | 01/16/2013 | 02/15/2040 | | |
| 3137AX | ZM | 8 | FHR | 4150 | BU - CMO/RMBS | 4 | 1.A | 6,060,975 | 108.159 | 6,064,623 | 5,607,146 | 5,918,911 | (24,875) | 4.000 | 2.065 | MON | 18,690 | 223,534 | 09/22/2015 | 02/15/2042 | | |
| 3137B0 | 3G | 7 | FHR | 4169 | LN - CMO/RMBS | 4 | 1.A | 3,414,763 | 101.229 | 3,294,424 | 3,254,415 | 3,312,692 | (13,968) | 3.000 | (0.518) | MON | 8,136 | 97,314 | 03/21/2013 | 01/15/2039 | | |
| 3137B3 | H4 | 3 | FHR | 4229 | VA - CMO/RMBS | 4 | 1.A | 4,788,269 | 101.541 | 4,518,228 | 4,449,676 | 4,506,435 | (52,840) | 4.000 | 1.479 | MON | 14,832 | 177,883 | 01/29/2014 | 06/15/2026 | | |
| 3137B4 | X5 | 0 | FHR | 4260 | GA - CMO/RMBS | 4 | 1.A | 5,300,053 | 101.813 | 5,428,377 | 5,331,710 | 5,313,744 | 1,981 | 2.500 | 2.657 | MON | 11,108 | 133,105 | 09/24/2013 | 05/15/2031 | | |
| 3137B6 | FS | 5 | FHR | 4284 | EJ - CMO/RMBS | 4 | 1.A | 5,174,946 | 101.089 | 5,144,498 | 5,089,068 | 5,125,809 | (7,738) | 3.000 | 1.951 | MON | 12,723 | 152,244 | 01/27/2014 | 10/15/2038 | | |
| 3137B6 | PB | 1 | FHR | 4281 | LG - CMO/RMBS | 4 | 1.A | 3,019,196 | 105.013 | 2,982,727 | 2,840,343 | 2,946,140 | (12,223) | 4.000 | 1.629 | MON | 9,468 | 113,211 | 03/31/2014 | 01/15/2043 | | |
| 3137B7 | 3U | 1 | FHR | 4295 | KA - CMO/RMBS | 4 | 1.A | 4,095,213 | 101.218 | 4,085,882 | 4,036,727 | 4,065,571 | (4,875) | 3.000 | 1.831 | MON | 10,092 | 120,648 | 01/28/2014 | 07/15/2039 | | |
| 3137B8 | MH | 7 | FHR | 4319 | VU - CMO/RMBS | 4 | 1.A | 8,819,703 | 104.324 | 9,610,599 | 9,212,306 | 9,009,150 | 34,955 | 3.000 | 3.775 | MON | 23,031 | 276,369 | 05/29/2014 | 04/15/2036 | | |
| 3137B8 | PP | 6 | FHR | 4322 | PA - CMO/RMBS | 4 | 1.A | 7,486,107 | 111.905 | 7,935,502 | 7,091,635 | 7,442,547 | (3,630) | 4.000 | 2.631 | MON | 23,639 | 283,094 | 04/03/2014 | 03/15/2044 | | |
| 3137B9 | AU | 9 | FHR | 4316 | YV - CMO/RMBS | 4 | 1.A | 12,526,970 | 106.014 | 12,433,357 | 11,728,000 | 12,030,100 | (107,512) | 4.500 | 3.266 | MON | 43,980 | 527,760 | 04/03/2014 | 03/15/2034 | | |

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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 | For eig n Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted 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 | |
| 3137B9 | UV | 5 | FHR 4325 VN - CMO/RMBS | 4 | 1.A | 5,599,094 | 106.362 | 5,484,047 | 5,156,000 | 5,348,286 | | (40,255) | | 4.500 | 3.133 | MON | 19,335 | 232,020 | 04/30/2014 | 06/15/2031 | | |
| 3137BA | G2 | 2 | FHR 4323 VB - CMO/RMBS | 4 | 1.A | 27,484,612 | 106.974 | 27,514,194 | 25,720,356 | 26,473,318 | | (184,308) | | 4.000 | 2.896 | MON | 85,735 | 1,028,814 | 05/28/2014 | 03/15/2033 | | |
| 3137BA | WJ | 7 | FHR 4340 VD - CMO/RMBS | 4 | 1.A | 5,754,375 | 104.616 | 6,276,978 | 6,000,000 | 5,871,423 | | 22,442 | | 3.000 | 3.806 | MON | 15,000 | 180,000 | 05/29/2014 | 07/15/2037 | | |
| 3137BB | N9 | 7 | FHR 4358 DA - CMO/RMBS | 4 | 1.A | 4,477,506 | 101.308 | 4,451,540 | 4,394,087 | 4,436,404 | | (7,185) | | 3.000 | 1.850 | MON | 10,985 | 131,336 | 09/09/2014 | 06/15/2040 | | |
| 3137BJ | CJ | 0 | FHR 4470 BW - CMO/RMBS | 4 | 1.A | 7,181,367 | 111.235 | 7,508,347 | 6,750,000 | 7,053,856 | | (33,576) | | 3.000 | 2.117 | MON | 16,875 | 202,500 | 06/28/2016 | 05/15/2035 | | |
| 3137BU | X6 | 0 | FHMS K-062 A2 - CMBS/CMO | 4 | 1.A | 11,397,891 | 114.653 | 12,611,797 | 11,000,000 | 11,312,720 | | (51,882) | | 3.413 | 2.863 | MON | 31,286 | 375,430 | 04/30/2019 | 12/25/2026 | | |
| 3137FN | KP | 4 | FREDDIE MAC - CMO | 4 | 1.A | 5,068,807 | 111.838 | 4,993,701 | 4,465,141 | 5,058,143 | | (10,664) | | 3.000 | 1.890 | MON | 11,163 | 22,326 | 09/28/2020 | 09/25/2049 | | |
| 3137FP | GW | 9 | FHR 4924 YP - CMO/RMBS | 4 | 1.A | 19,248,456 | 107.009 | 19,818,722 | 18,520,652 | 19,144,617 | | (77,961) | | 3.000 | 1.937 | MON | 46,302 | 555,620 | 09/04/2019 | 02/25/2049 | | |
| 31383C | V2 | 8 | FN 499333 - RMBS | 4 | 1.A | 4,650 | 100.332 | 4,767 | 4,751 | 4,714 | | 3 | | 7.000 | 7.320 | MON | 28 | 336 | 08/20/1999 | 08/01/2029 | | |
| 31383S | RS | 1 | FN 511797 - RMBS | 4 | 1.A | 129,457 | 116.093 | 150,668 | 129,782 | 129,474 | | (12) | | 6.000 | 6.008 | MON | 649 | 7,764 | 09/27/2001 | 05/01/2031 | | |
| 31384W | KP | 4 | FN 535902 - RMBS | 4 | 1.A | 39,208 | 117.424 | 46,453 | 39,560 | 39,290 | | 6 | | 6.000 | 6.179 | MON | 198 | 2,377 | 09/20/2001 | 05/01/2031 | | |
| 31384W | LM | 0 | FN 535932 - RMBS | 4 | 1.A | 203,801 | 118.024 | 241,294 | 204,445 | 203,871 | | (12) | | 6.000 | 6.028 | MON | 1,022 | 12,217 | 10/19/2001 | 05/01/2031 | | |
| 31385B | ZS | 7 | FN 539953 - RMBS | 4 | 1.A | 17,165 | 100.400 | 17,180 | 17,112 | 17,086 | | (13) | | 8.000 | 7.841 | MON | 114 | 1,372 | 04/11/2000 | 05/01/2030 | | |
| 31385J | JC | 3 | FN 545759 - RMBS | 4 | 1.A | 480,341 | 117.155 | 535,070 | 456,720 | 474,985 | | (942) | | 6.500 | 5.037 | MON | 2,474 | 29,461 | 09/10/2004 | 07/01/2032 | | |
| 31387C | P4 | 7 | FN 580143 - RMBS | 4 | 1.A | 50,040 | 114.032 | 57,214 | 50,174 | 50,051 | | (5) | | 6.000 | 6.011 | MON | 251 | 3,017 | 09/27/2001 | 07/01/2031 | | |
| 31387J | RG | 3 | FN 585587 - RMBS | 4 | 1.A | 75,823 | 116.428 | 88,431 | 75,954 | 75,844 | | (9) | | 6.000 | 5.978 | MON | 380 | 4,558 | 10/02/2001 | 05/01/2031 | | |
| 31387N | MP | 9 | FN 589066 - RMBS | 4 | 1.A | 116,666 | 117.397 | 136,748 | 116,484 | 116,523 | | (25) | | 6.000 | 5.914 | MON | 582 | 6,998 | 10/05/2001 | 07/01/2031 | | |
| 31387N | WM | 5 | FN 589352 - RMBS | 4 | 1.A | 48,651 | 112.281 | 54,720 | 48,735 | 48,632 | | (8) | | 6.000 | 5.988 | MON | 244 | 2,891 | 10/02/2001 | 06/01/2031 | | |
| 31388N | JD | 9 | FN 609660 - RMBS | 4 | 1.A | 44,634 | 112.307 | 50,594 | 45,050 | 44,757 | | 7 | | 6.000 | 6.169 | MON | 225 | 2,705 | 11/20/2001 | 11/01/2031 | | |
| 31388W | WU | 6 | FN 617259 - RMBS | 4 | 1.A | 149,799 | 118.196 | 181,844 | 153,849 | 151,009 | | 105 | | 6.000 | 6.611 | MON | 769 | 9,200 | 01/02/2002 | 01/01/2032 | | |
| 3138A2 | WW | 5 | FN AH1560 - RMBS | 4 | 1.A | 5,420,137 | 109.702 | 5,575,713 | 5,082,620 | 5,392,010 | | (5,504) | | 4.000 | 2.211 | MON | 16,942 | 203,178 | 01/21/2016 | 01/01/2041 | | |
| 3138A4 | AM | 7 | FN AH2711 - RMBS | 4 | 1.A | 5,307,876 | 109.639 | 5,457,105 | 4,977,348 | 5,281,027 | | (5,209) | | 4.000 | 2.215 | MON | 16,591 | 198,926 | 01/21/2016 | 01/01/2041 | | |
| 3138AD | BV | 6 | FN AI0051 - RMBS | 4 | 1.A | 1,195,603 | 109.021 | 1,295,366 | 1,188,177 | 1,192,615 | | (108) | | 4.000 | 3.842 | MON | 3,961 | 48,244 | 07/18/2011 | 07/01/2041 | | |
| 3138AJ | NH | 1 | FN AI4891 - RMBS | 4 | 1.A | 7,073,874 | 111.893 | 7,242,924 | 6,473,090 | 7,026,961 | | (9,110) | | 4.500 | 2.132 | MON | 24,274 | 290,181 | 04/07/2015 | 06/01/2041 | | |
| 3138AN | CW | 1 | FN AI8184 - RMBS | 4 | 1.A | 2,395,075 | 112.276 | 2,564,866 | 2,284,424 | 2,338,923 | | (972) | | 4.000 | 3.254 | MON | 7,615 | 91,427 | 08/22/2011 | 08/01/2041 | | |
| 3138AT | JA | 9 | FN AJ2056 - RMBS | 4 | 1.A | 2,544,378 | 110.222 | 2,695,796 | 2,445,782 | 2,515,745 | | (1,113) | | 4.000 | 3.133 | MON | 8,153 | 97,853 | 09/15/2011 | 09/01/2041 | | |
| 3138AV | DY | 8 | FN AJ3718 - RMBS | 4 | 1.A | 889,668 | 109.364 | 941,989 | 861,338 | 880,973 | | (326) | | 4.000 | 3.289 | MON | 2,871 | 34,477 | 10/27/2011 | 10/01/2041 | | |
| 3138AV | UZ | 6 | FN AJ4199 - RMBS | 4 | 1.A | 1,538,382 | 110.221 | 1,611,274 | 1,461,862 | 1,467,343 | | (132) | | 4.000 | 3.841 | MON | 4,873 | 58,492 | 03/28/2012 | 12/01/2041 | | |
| 3138AW | 2B | 8 | FN AJ5269 - RMBS | 4 | 1.A | 9,269,193 | 109.557 | 9,506,000 | 8,676,735 | 9,226,366 | | (8,526) | | 4.000 | 2.190 | MON | 28,922 | 346,681 | 09/29/2015 | 11/01/2041 | | |
| 3138AW | H2 | 2 | FN AJ4748 - RMBS | 4 | 1.A | 4,726,600 | 107.988 | 5,041,165 | 4,668,247 | 4,706,793 | | (729) | | 3.500 | 3.207 | MON | 13,616 | 164,088 | 10/26/2011 | 12/01/2041 | | |
| 3138E1 | A2 | 3 | FN AJ8124 - RMBS | 4 | 1.A | 6,980,049 | 108.967 | 7,170,130 | 6,580,102 | 6,945,656 | | (5,650) | | 4.000 | 2.398 | MON | 21,934 | 262,337 | 11/12/2014 | 12/01/2041 | | |
| 3138E4 | F8 | 9 | FN AK0190 - RMBS | 4 | 1.A | 1,906,241 | 109.374 | 1,964,385 | 1,796,024 | 1,878,449 | | (1,301) | | 4.000 | 2.695 | MON | 5,987 | 71,139 | 05/23/2012 | 02/01/2042 | | |
| 3138E5 | G4 | 4 | FN AK1118 - RMBS | 4 | 1.A | 7,959,296 | 109.071 | 8,254,382 | 7,567,894 | 7,953,985 | | (6,085) | | 3.500 | 1.999 | MON | 22,073 | 264,876 | 10/16/2019 | 02/01/2042 | | |
| 3138EA | DD | 6 | FN AK5499 - RMBS | 4 | 1.A | 5,663,706 | 107.226 | 5,879,599 | 5,483,355 | 5,608,987 | | (2,032) | | 3.500 | 2.779 | MON | 15,993 | 191,816 | 02/17/2012 | 03/01/2042 | | |
| 3138EC | EU | 3 | FN AK7346 - RMBS | 4 | 1.A | 5,609,362 | 107.614 | 5,831,458 | 5,418,856 | 5,552,405 | | (2,148) | | 3.500 | 2.730 | MON | 15,805 | 188,951 | 02/24/2012 | 03/01/2042 | | |
| 3138EC | EW | 9 | FN AK7348 - RMBS | 4 | 1.A | 6,479,131 | 108.709 | 6,804,189 | 6,259,085 | 6,411,888 | | (2,448) | | 3.500 | 2.740 | MON | 18,256 | 219,236 | 02/24/2012 | 03/01/2042 | | |
| 3138EG | ET | 7 | FN AL0145 - RMBS | 4 | 1.A | 3,405,837 | 111.752 | 3,522,125 | 3,151,729 | 3,380,725 | | (4,753) | | 4.500 | 2.416 | MON | 11,819 | 141,214 | 09/26/2014 | 08/01/2040 | | |
| 3138EG | HR | 8 | FN AL0239 - RMBS | 4 | 1.A | 7,017,316 | 110.220 | 7,658,913 | 6,948,750 | 6,978,574 | | (716) | | 4.000 | 3.824 | MON | 23,163 | 278,129 | 07/21/2011 | 04/01/2041 | | |
| 3138EN | EB | 1 | FN AL5529 - RMBS | CF | 4 | 1.A | 17,379,282 | 110.163 | 17,864,284 | 16,216,271 | | (12,538) | | 4.000 | 2.075 | MON | 54,054 | 648,651 | 01/29/2016 | 06/01/2044 | | |
| 3138EN | HJ | 1 | FN AL5632 - RMBS | CF | 4 | 1.A | 11,575,241 | 111.117 | 12,069,994 | 10,862,396 | | 3,288 | | 4.000 | 2.361 | MON | 36,208 | 462,527 | 08/29/2014 | 08/01/2044 | | |

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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 Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted 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 | |
| 3138EN UK 3 | FN AL5985 - RMBS | CF | 4 | 1.A | 13,280,072 | 109.139 | 13,967,736 | 12,798,142 | 13,188,301 | (3,880) | | | 3.500 | 2.457 | MON | 37,328 | 447,935 | 10/31/2014 | 11/01/2044 | | | |
| 3138EN UN 7 | FN AL5988 - RMBS | | 4 | 1.A | 6,947,369 | 110.483 | 7,173,537 | 6,492,868 | 6,845,947 | (3,140) | | | 4.000 | 2.318 | MON | 21,643 | 259,297 | 10/27/2014 | 10/01/2044 | | | |
| 3138EN WV 7 | FN AL6059 - RMBS | CF | 4 | 1.A | 10,754,963 | 110.483 | 11,054,197 | 10,005,344 | 10,602,525 | 3,443 | | | 4.000 | 2.164 | MON | 33,351 | 428,664 | 12/09/2014 | 11/01/2044 | | | |
| 3138EP G8 1 | FN AL6522 - RMBS | CF | 4 | 1.A | 10,671,142 | 109.324 | 11,046,449 | 10,104,351 | 10,583,262 | (4,627) | | | 3.500 | 1.939 | MON | 29,471 | 353,757 | 04/22/2015 | 03/01/2045 | | | |
| 3138EP KQ 6 | FN AL6602 - RMBS | | 4 | 1.A | 7,045,304 | 109.352 | 7,179,167 | 6,565,222 | 6,952,940 | (3,438) | | | 4.000 | 2.171 | MON | 21,884 | 261,785 | 04/29/2015 | 02/01/2045 | | | |
| 3138EP XM 1 | FN AL6983 - RMBS | | 4 | 1.A | 4,306,732 | 109.324 | 4,560,782 | 4,171,800 | 4,281,508 | (1,003) | | | 3.500 | 2.585 | MON | 12,168 | 145,891 | 07/17/2015 | 07/01/2045 | | | |
| 3138EP YR 9 | FN AL7019 - RMBS | | 4 | 1.A | 6,670,108 | 108.313 | 6,963,467 | 6,429,020 | 6,655,312 | (3,649) | | | 3.500 | 2.432 | MON | 18,751 | 224,918 | 09/27/2017 | 11/01/2042 | | | |
| 3138EQ 5X 6 | FN AL8061 - RMBS | CF | 4 | 1.A | 8,881,779 | 108.714 | 9,018,778 | 8,295,882 | 8,778,024 | 3,036 | | | 4.000 | 2.208 | MON | 27,653 | 373,979 | 01/29/2016 | 01/01/2046 | | | |
| 3138EQ VV 1 | FN AL7827 - RMBS | | 4 | 1.A | 5,695,441 | 109.824 | 6,026,595 | 5,487,516 | 5,657,830 | (1,476) | | | 3.500 | 2.439 | MON | 16,005 | 192,051 | 12/21/2015 | 12/01/2045 | | | |
| 3138EQ Y5 5 | FN AL7931 - RMBS | | 4 | 1.A | 8,067,930 | 108.354 | 8,346,716 | 7,703,230 | 8,038,258 | (5,309) | | | 3.500 | 2.203 | MON | 22,468 | 269,428 | 02/26/2016 | 04/01/2043 | | | |
| 3138ER A4 2 | FN AL9026 - RMBS | | 4 | 1.A | 15,671,945 | 108.333 | 16,327,358 | 15,071,443 | 15,585,074 | (4,976) | | | 3.000 | 1.819 | MON | 37,679 | 452,084 | 10/07/2016 | 09/01/2046 | | | |
| 3138ER J2 7 | FN AL9280 - RMBS | | 4 | 1.A | 11,610,050 | 110.145 | 12,113,168 | 10,997,457 | 11,583,909 | (5,227) | | | 4.000 | 2.333 | MON | 36,658 | 439,638 | 02/21/2017 | 09/01/2046 | | | |
| 3138ER MR 8 | FN AL9367 - RMBS | CF | 4 | 1.A | 33,686,837 | 108.633 | 35,523,647 | 32,700,706 | 33,593,588 | (7,461) | | | 3.500 | 2.543 | MON | 95,377 | 1,144,574 | 11/30/2016 | 11/01/2046 | | | |
| 3138ER NX 4 | FN AL9405 - RMBS | | 4 | 1.A | 18,472,918 | 107.518 | 18,887,785 | 17,567,114 | 18,461,053 | (14,805) | | | 3.500 | 1.996 | MON | 51,237 | 614,849 | 11/21/2019 | 06/01/2044 | | | |
| 3138ER R4 4 | FN AL9506 - RMBS | | 4 | 1.A | 14,172,678 | 107.882 | 15,449,016 | 14,320,357 | 14,185,847 | 970 | | | 3.000 | 3.274 | MON | 35,801 | 429,540 | 12/13/2016 | 11/01/2046 | | | |
| 3138ER UC 2 | FN AL9578 - RMBS | | 4 | 1.A | 9,489,568 | 109.216 | 9,771,013 | 8,946,488 | 9,467,664 | (6,170) | | | 4.000 | 2.318 | MON | 29,822 | 357,661 | 09/14/2017 | 06/01/2045 | | | |
| 3138ER X2 1 | FN AL9696 - RMBS | CF | 4 | 1.A | 14,293,093 | 109.502 | 14,744,710 | 13,465,194 | 14,274,860 | (7,597) | | | 4.000 | 2.130 | MON | 44,884 | 538,608 | 08/28/2017 | 03/01/2046 | | | |
| 3138ET DZ 6 | FN AL8219 - RMBS | CF | 4 | 1.A | 15,052,544 | 109.047 | 15,300,288 | 14,030,918 | 14,884,264 | (6,859) | | | 4.000 | 2.136 | MON | 46,770 | 561,237 | 04/28/2016 | 02/01/2046 | | | |
| 3138ET ME 3 | FN AL8456 - RMBS | | 4 | 1.A | 4,613,430 | 109.329 | 4,781,578 | 4,373,567 | 4,567,827 | (1,606) | | | 3.500 | 2.003 | MON | 12,756 | 153,008 | 04/28/2016 | 05/01/2046 | | | |
| 3138ET SY 3 | FN AL8634 - RMBS | CF | 4 | 1.A | 9,110,353 | 107.817 | 9,335,300 | 8,658,488 | 9,033,379 | 1,951 | | | 3.500 | 2.036 | MON | 25,254 | 354,654 | 05/31/2016 | 05/01/2046 | | | |
| 3138ET ZY 5 | FN AL8858 - RMBS | CF | 4 | 1.A | 11,346,814 | 108.007 | 11,344,282 | 10,503,270 | 11,215,723 | (5,344) | | | 4.000 | 1.909 | MON | 35,011 | 420,131 | 08/31/2016 | 07/01/2046 | | | |
| 3138LR V2 5 | FN AO1532 - RMBS | CF | 4 | 1.A | 9,613,324 | 108.450 | 10,017,126 | 9,236,642 | 9,506,663 | (1,186) | | | 3.500 | 2.602 | MON | 26,940 | 353,349 | 05/07/2012 | 05/01/2042 | | | |
| 3138LY TF 4 | FN AO7749 - RMBS | | 4 | 1.A | 3,394,728 | 107.687 | 3,470,743 | 3,223,003 | 3,343,957 | (1,799) | | | 3.500 | 2.378 | MON | 9,400 | 112,487 | 06/28/2012 | 07/01/2042 | | | |
| 3138M1 VQ 8 | FN AO9622 - RMBS | | 4 | 1.A | 1,155,091 | 108.756 | 1,192,687 | 1,096,659 | 1,137,098 | (598) | | | 3.500 | 2.393 | MON | 3,199 | 38,379 | 06/28/2012 | 07/01/2042 | | | |
| 3138M5 KD 0 | FN AP2091 - RMBS | | 4 | 1.A | 3,612,671 | 110.121 | 3,733,325 | 3,390,190 | 3,594,937 | (3,073) | | | 4.000 | 2.341 | MON | 11,301 | 135,362 | 12/18/2014 | 08/01/2042 | | | |
| 3138M6 MD 6 | FN AP3055 - RMBS | | 4 | 1.A | 5,207,312 | 105.691 | 5,338,915 | 5,051,428 | 5,165,713 | (1,941) | | | 3.000 | 2.329 | MON | 12,629 | 151,359 | 08/09/2012 | 09/01/2042 | | | |
| 3138M8 GH 0 | FN AP4699 - RMBS | | 4 | 1.A | 1,889,217 | 109.032 | 1,898,746 | 1,741,465 | 1,848,865 | (1,535) | | | 4.000 | 2.294 | MON | 5,805 | 69,630 | 08/24/2012 | 09/01/2042 | | | |
| 3138M9 6S 5 | FN AP6280 - RMBS | | 4 | 1.A | 3,580,868 | 106.609 | 3,644,964 | 3,419,000 | 3,536,794 | (1,895) | | | 3.000 | 2.011 | MON | 8,548 | 102,542 | 11/21/2012 | 11/01/2042 | | | |
| 3138MB LQ 7 | FN AP7534 - RMBS | | 4 | 1.A | 4,835,273 | 104.519 | 4,872,188 | 4,661,558 | 4,738,542 | (9,674) | | | 2.500 | 1.712 | MON | 9,712 | 116,001 | 09/06/2012 | 09/01/2027 | | | |
| 3138MF 2A 4 | FN AQ0768 - RMBS | CF | 4 | 1.A | 10,246,430 | 110.484 | 10,409,825 | 9,422,004 | 10,031,824 | (3,656) | | | 3.500 | 1.607 | MON | 27,481 | 346,753 | 11/19/2012 | 11/01/2042 | | | |
| 3138MF R7 4 | FN AQ0509 - RMBS | | 4 | 1.A | 6,639,066 | 108.451 | 6,733,026 | 6,208,361 | 6,517,391 | (4,518) | | | 3.500 | 2.044 | MON | 18,108 | 217,239 | 11/02/2012 | 11/01/2042 | | | |
| 3138MJ T5 8 | FN AQ3271 - RMBS | | 4 | 1.A | 5,285,273 | 106.610 | 5,371,082 | 5,038,092 | 5,224,062 | (2,993) | | | 3.000 | 1.948 | MON | 12,595 | 149,306 | 11/20/2012 | 11/01/2042 | | | |
| 3138MK 4P 8 | FN AQ4429 - RMBS | | 4 | 1.A | 3,876,635 | 107.687 | 3,970,509 | 3,687,095 | 3,859,803 | (2,532) | | | 3.500 | 2.124 | MON | 10,754 | 128,962 | 03/30/2015 | 11/01/2042 | | | |
| 3138ML G6 5 | FN AQ4720 - RMBS | | 4 | 1.A | 1,743,055 | 106.065 | 1,746,704 | 1,646,819 | 1,694,350 | (5,140) | | | 3.000 | 1.568 | MON | 4,117 | 49,191 | 01/30/2013 | 11/01/2027 | | | |
| 3138MQ Y8 0 | FN AQ8834 - RMBS | | 4 | 1.A | 3,902,014 | 106.066 | 3,909,035 | 3,685,491 | 3,791,974 | (11,606) | | | 3.000 | 1.565 | MON | 9,214 | 110,281 | 01/30/2013 | 01/01/2028 | | | |
| 3138W1 5H 6 | FN AR4447 - RMBS | | 4 | 1.A | 1,392,276 | 109.365 | 1,471,614 | 1,345,601 | 1,382,371 | (605) | | | 3.000 | 2.211 | MON | 3,364 | 40,360 | 03/28/2013 | 03/01/2043 | | | |
| 3138W4 M2 4 | FN AR6676 - RMBS | CF | 4 | 1.A | 8,554,780 | 109.089 | 9,000,412 | 8,250,541 | 8,493,616 | (1,595) | | | 3.000 | 2.151 | MON | 20,626 | 259,074 | 02/28/2013 | 02/01/2043 | | | |
| 3138W4 MZ 1 | FN AR6675 - RMBS | CF | 4 | 1.A | 9,293,608 | 108.814 | 9,699,710 | 8,914,064 | 9,219,513 | (1,933) | | | 3.000 | 2.025 | MON | 22,285 | 277,435 | 04/09/2013 | 02/01/2043 | | | |
| 3138W5 MP 0 | FN AR7565 - RMBS | | 4 | 1.A | 5,169,978 | 109.366 | 5,476,195 | 5,007,243 | 5,135,788 | (2,038) | | | 3.000 | 2.259 | MON | 12,518 | 150,141 | 03/25/2013 | 03/01/2043 | | | |

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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 | For ei gn Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted 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 | |
| 3138W9 | G4 | 6 | FN AS0218 - RMBS | 4 | 1.A | 5,390,609 | 110.502 | 6,011,205 | 5,439,908 | 5,396,971 | | 384 | | | 3.500 | 3.689 | MON | 15,866 | 190,098 | 09/11/2013 | 08/01/2043 | |
| 3138W9 | MT | 4 | FN AS0369 - RMBS | 4 | 1.A | 2,922,606 | 112.045 | 3,090,643 | 2,758,395 | 2,886,349 | | (1,427) | | | 4.500 | 3.136 | MON | 10,344 | 122,778 | 09/18/2013 | 09/01/2043 | |
| 3138W9 | NL | 0 | FN AS0394 - RMBS | 4 | 1.A | 6,613,625 | 110.220 | 7,028,172 | 6,376,499 | 6,564,119 | | (2,109) | | | 4.000 | 3.107 | MON | 21,255 | 254,925 | 08/28/2013 | 09/01/2043 | |
| 3138W9 | TV | 2 | FN AS0563 - RMBS | 4 | 1.A | 3,291,943 | 110.738 | 3,419,916 | 3,088,308 | 3,248,004 | | (1,735) | | | 4.500 | 2.996 | MON | 11,581 | 137,164 | 09/23/2013 | 09/01/2043 | |
| 3138W9 | WZ | 9 | FN AS0663 - RMBS | 4 | 1.A | 4,843,216 | 110.221 | 5,180,968 | 4,700,548 | 4,840,425 | | (1,582) | | | 4.000 | 3.100 | MON | 15,668 | 188,022 | 02/28/2019 | 10/01/2043 | |
| 3138WA | BB | 2 | FN AS0933 - RMBS | 4 | 1.A | 4,246,599 | 109.022 | 4,390,962 | 4,027,599 | 4,201,287 | | (1,833) | | | 4.000 | 2.742 | MON | 13,425 | 159,456 | 11/01/2013 | 11/01/2043 | |
| 3138WA | N6 | 0 | FN AS1312 - RMBS | CF | 4 | 1.A | 9,584,217 | 111.134 | 10,011,512 | 9,008,516 | | 1,383 | | | 4.000 | 2.467 | MON | 30,028 | 388,608 | 05/30/2014 | 12/01/2043 | |
| 3138WB | 2E | 4 | FN AS2572 - RMBS | 4 | 1.A | 1,339,095 | 110.183 | 1,389,684 | 1,261,252 | 1,321,734 | | (535) | | | 4.000 | 2.501 | MON | 4,204 | 50,421 | 05/30/2014 | 06/01/2044 | |
| 3138WB | XQ | 3 | FN AS2486 - RMBS | CF | 4 | 1.A | 13,672,369 | 111.116 | 14,181,720 | 12,763,005 | | 13,522,506 | | (7,458) | 4.000 | 2.155 | MON | 42,543 | 510,520 | 10/27/2014 | 05/01/2044 | |
| 3138WC | A8 | 6 | FN AS2730 - RMBS | 4 | 1.A | 5,741,276 | 110.579 | 5,828,616 | 5,271,003 | 5,682,838 | | (4,193) | | | 4.500 | 2.304 | MON | 19,766 | 235,326 | 04/21/2015 | 06/01/2044 | |
| 3138WC | CD | 3 | FN AS2767 - RMBS | 4 | 1.A | 1,648,513 | 110.190 | 1,715,693 | 1,557,037 | 1,627,790 | | (632) | | | 4.000 | 2.570 | MON | 5,190 | 62,253 | 06/16/2014 | 07/01/2044 | |
| 3138WC | NQ | 2 | FN AS3098 - RMBS | 4 | 1.A | 4,438,089 | 109.320 | 4,644,866 | 4,248,881 | 4,419,396 | | (1,775) | | | 3.500 | 2.149 | MON | 12,393 | 148,565 | 10/30/2015 | 08/01/2044 | |
| 3138WC | PV | 9 | FN AS3135 - RMBS | 4 | 1.A | 6,597,710 | 106.865 | 6,872,394 | 6,430,909 | 6,566,578 | | (1,306) | | | 3.500 | 2.757 | MON | 18,757 | 223,738 | 08/13/2014 | 08/01/2044 | |
| 3138WC | XF | 5 | FN AS3377 - RMBS | 4 | 1.A | 5,229,963 | 108.725 | 5,554,338 | 5,108,633 | 5,214,885 | | (1,052) | | | 3.500 | 2.765 | MON | 14,900 | 178,628 | 06/10/2015 | 09/01/2044 | |
| 3138WD | 5T | 4 | FN AS4457 - RMBS | 4 | 1.A | 4,219,633 | 107.325 | 4,308,562 | 4,014,516 | 4,182,205 | | (1,489) | | | 3.500 | 2.102 | MON | 11,709 | 140,366 | 03/24/2015 | 02/01/2045 | |
| 3138WD | L5 | 8 | FN AS3947 - RMBS | CF | 4 | 1.A | 27,077,562 | 109.716 | 28,147,054 | 25,654,537 | | 27,026,748 | | (12,505) | 4.000 | 2.336 | MON | 85,515 | 1,026,181 | 02/28/2017 | 12/01/2044 | |
| 3138WE | 6G | 9 | FN AS5370 - RMBS | CF | 4 | 1.A | 7,790,985 | 106.751 | 8,045,386 | 7,536,624 | | 7,747,273 | | 1,086 | 3.500 | 2.535 | MON | 21,982 | 320,983 | 07/29/2015 | 07/01/2045 | |
| 3138WE | 6Q | 7 | FN AS5378 - RMBS | 4 | 1.A | 6,818,829 | 109.800 | 7,117,836 | 6,482,547 | 6,803,591 | | (2,702) | | | 4.000 | 2.447 | MON | 21,608 | 259,030 | 03/28/2017 | 07/01/2045 | |
| 3138WE | C5 | 6 | FN AS4591 - RMBS | CF | 4 | 1.A | 12,005,773 | 111.148 | 12,418,574 | 11,173,033 | | 11,880,280 | | 4,248 | 4.000 | 2.043 | MON | 37,243 | 476,805 | 08/31/2015 | 03/01/2045 | |
| 3138WE | J5 | 9 | FN AS4783 - RMBS | CF | 4 | 1.A | 12,056,070 | 109.323 | 12,445,066 | 11,383,719 | | 11,931,537 | | (5,109) | 3.500 | 1.900 | MON | 33,203 | 398,491 | 04/24/2015 | 04/01/2045 | |
| 3138WE | KR | 9 | FN AS4803 - RMBS | 4 | 1.A | 2,464,097 | 107.085 | 2,502,976 | 2,337,368 | 2,439,308 | | (946) | | | 3.500 | 2.045 | MON | 6,817 | 81,789 | 03/31/2015 | 04/01/2045 | |
| 3138WE | VR | 7 | FN AS5123 - RMBS | 4 | 1.A | 3,217,140 | 106.736 | 3,284,490 | 3,077,222 | 3,190,165 | | (972) | | | 3.500 | 2.262 | MON | 8,975 | 107,690 | 05/27/2015 | 06/01/2045 | |
| 3138WE | VX | 4 | FN AS5129 - RMBS | 4 | 1.A | 3,254,939 | 109.323 | 3,389,967 | 3,100,864 | 3,224,767 | | (1,153) | | | 3.500 | 2.151 | MON | 9,044 | 108,491 | 05/29/2015 | 06/01/2045 | |
| 3138WF | PR | 1 | FN AS5831 - RMBS | 4 | 1.A | 6,008,427 | 109.046 | 6,257,657 | 5,738,537 | 5,990,817 | | (2,129) | | | 4.000 | 2.610 | MON | 19,128 | 229,271 | 12/21/2016 | 09/01/2045 | |
| 3138WF | TA | 4 | FN AS5944 - RMBS | CF | 4 | 1.A | 13,695,340 | 108.576 | 14,242,236 | 13,117,356 | | 13,589,126 | | (4,150) | 3.500 | 2.283 | MON | 38,259 | 459,107 | 10/30/2015 | 10/01/2045 | |
| 3138WF | Y9 | 1 | FN AS6135 - RMBS | CF | 4 | 1.A | 11,460,042 | 109.939 | 11,709,784 | 10,651,216 | | 11,338,655 | | 4,489 | 4.000 | 2.025 | MON | 35,504 | 465,889 | 03/31/2016 | 11/01/2045 | |
| 3138WG | 6D | 1 | FN AS7167 - RMBS | CF | 4 | 1.A | 21,170,697 | 108.467 | 21,866,502 | 20,159,569 | | 20,995,430 | | (6,813) | 3.500 | 2.096 | MON | 58,799 | 705,640 | 05/31/2016 | 05/01/2046 | |
| 3138WG | 6W | 9 | FN AS7184 - RMBS | CF | 4 | 1.A | 36,760,236 | 109.464 | 38,174,602 | 34,874,006 | | 36,599,410 | | (13,365) | 4.000 | 2.428 | MON | 116,247 | 1,394,960 | 02/28/2017 | 05/01/2046 | |
| 3138WG | LA | 0 | FN AS6620 - RMBS | 4 | 1.A | 4,276,016 | 107.631 | 4,379,910 | 4,069,368 | 4,236,932 | | (1,414) | | | 3.500 | 2.103 | MON | 11,869 | 142,251 | 02/24/2016 | 02/01/2046 | |
| 3138WG | QQ | 0 | FN AS6762 - RMBS | 4 | 1.A | 5,605,074 | 107.254 | 5,715,168 | 5,328,651 | 5,550,233 | | (1,845) | | | 3.500 | 2.091 | MON | 15,542 | 186,475 | 02/12/2016 | 02/01/2046 | |
| 3138WG | RA | 4 | FN AS6780 - RMBS | 4 | 1.A | 6,094,430 | 107.684 | 6,248,353 | 5,802,492 | 6,037,301 | | (1,947) | | | 3.500 | 2.127 | MON | 16,924 | 201,818 | 03/08/2016 | 03/01/2046 | |
| 3138WH | 5E | 8 | FN AS8044 - RMBS | 4 | 1.A | 7,206,667 | 105.041 | 7,281,245 | 6,931,831 | 7,164,051 | | (2,202) | | | 3.000 | 1.838 | MON | 17,330 | 207,947 | 09/16/2016 | 10/01/2046 | |
| 3138WH | 5W | 8 | FN AS8060 - RMBS | CF | 4 | 1.A | 9,363,270 | 105.230 | 9,439,998 | 8,970,798 | | 9,308,310 | | 918 | 3.000 | 1.710 | MON | 22,427 | 287,100 | 09/29/2016 | 10/01/2046 | |
| 3138WH | 6D | 9 | FN AS8067 - RMBS | 4 | 1.A | 15,506,720 | 107.882 | 16,165,640 | 14,984,601 | 15,434,000 | | (4,287) | | | 3.000 | 1.952 | MON | 37,462 | 449,467 | 11/04/2016 | 10/01/2046 | |
| 3138WH | EZ | 1 | FN AS7351 - RMBS | 4 | 1.A | 4,971,006 | 109.329 | 5,426,679 | 4,963,638 | 4,970,761 | | (117) | | | 3.500 | 3.396 | MON | 14,477 | 173,727 | 12/19/2018 | 06/01/2046 | |
| 3138WH | LN | 0 | FN AS7532 - RMBS | 4 | 1.A | 15,003,550 | 108.416 | 16,341,578 | 15,073,027 | 15,007,021 | | 368 | | | 3.000 | 3.100 | MON | 37,683 | 452,084 | 03/29/2017 | 07/01/2046 | |
| 3138WH | S8 | 6 | FN AS7742 - RMBS | 4 | 1.A | 5,124,209 | 109.329 | 5,593,928 | 5,116,614 | 5,123,958 | | (120) | | | 3.500 | 3.396 | MON | 14,923 | 179,081 | 12/19/2018 | 08/01/2046 | |
| 3138WH | ST | 0 | FN AS7729 - RMBS | 4 | 1.A | 12,083,249 | 107.992 | 13,283,455 | 12,300,429 | 12,091,997 | | 1,655 | | | 3.000 | 3.540 | MON | 30,751 | 368,967 | 01/31/2018 | 08/01/2046 | |
| 3138WJ | 5J | 3 | FN AS8948 - RMBS | CF | 4 | 1.A | 8,398,858 | 107.604 | 8,687,629 | 8,073,703 | | 8,367,070 | | 1,690 | 3.500 | 2.035 | MON | 23,548 | 328,874 | 08/28/2017 | 03/01/2042 | |
| 3138WJ | GK | 8 | FN AS8301 - RMBS | 4 | 1.A | 14,549,762 | 107.882 | 15,723,534 | 14,574,812 | 14,549,293 | | 15 | | | 3.000 | 3.009 | MON | 36,437 | 437,101 | 11/29/2016 | 11/01/2046 | |

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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 | For eig n Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted 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 | |
| 3138WJ | GQ | 5 | FN AS8306 - RMBS | CF | 4 | 1.A | 11,383,409 | 104.749 | 11,536,495 | 11,013,426 | 11,324,470 | (4,514) | | 3.000 | 1.975 | MON | 27,534 | 330,403 | 10/31/2016 | 11/01/2041 | | |
| 3138WJ | NE | 4 | FN AS8488 - RMBS | | 4 | 1.A | 15,809,506 | 108.333 | 17,208,944 | 15,885,209 | 15,814,188 | 387 | | 3.000 | 3.103 | MON | 39,713 | 476,453 | 03/29/2017 | 12/01/2046 | | |
| 3138WJ | XJ | 2 | FN AS8780 - RMBS | CF | 4 | 1.A | 9,938,706 | 106.298 | 10,281,903 | 9,672,706 | 9,902,115 | (1,488) | | 3.500 | 2.538 | MON | 28,212 | 338,545 | 02/06/2017 | 02/01/2047 | | |
| 3138WK | UK | 9 | FN AS9585 - RMBS | | 4 | 1.A | 14,950,103 | 110.885 | 16,194,038 | 14,604,390 | 14,933,763 | (1,868) | | 4.000 | 3.115 | MON | 48,681 | 584,133 | 07/31/2018 | 05/01/2047 | | |
| 3138WM | FS | 5 | FN AT0176 - RMBS | | 4 | 1.A | 5,255,851 | 109.364 | 5,555,302 | 5,079,651 | 5,218,409 | (2,321) | | 3.000 | 2.207 | MON | 12,699 | 152,253 | 03/28/2013 | 03/01/2043 | | |
| 3138WQ | AY | 8 | FN AT2722 - RMBS | CF | 4 | 1.A | 16,353,693 | 106.391 | 16,724,687 | 15,719,981 | 16,308,065 | (9,404) | | 3.000 | 1.946 | MON | 39,300 | 471,619 | 08/31/2016 | 05/01/2043 | | |
| 3138X0 | 2X | 5 | FN AU1689 - RMBS | | 4 | 1.A | 10,895,779 | 110.177 | 10,894,715 | 9,888,399 | 10,903,979 | 8,200 | | 3.500 | 0.718 | MON | 28,841 | | 11/24/2020 | 08/01/2043 | | |
| 3138XB | W2 | 6 | FN AV0664 - RMBS | | 4 | 1.A | 4,156,336 | 112.536 | 4,379,408 | 3,891,245 | 4,104,693 | (2,469) | | 4.500 | 2.911 | MON | 14,592 | 174,989 | 03/21/2014 | 12/01/2043 | | |
| 3138XY | QL | 1 | FN AW8558 - RMBS | CF | 4 | 1.A | 9,529,258 | 109.320 | 9,982,259 | 9,131,195 | 9,468,220 | 1,693 | | 3.500 | 2.253 | MON | 26,633 | 342,941 | 11/26/2014 | 08/01/2044 | | |
| 3138Y1 | 4T | 9 | FN AX0833 - RMBS | CF | 4 | 1.A | 8,856,972 | 108.420 | 9,214,049 | 8,498,444 | 8,800,050 | 1,580 | | 3.500 | 2.305 | MON | 24,787 | 328,485 | 11/26/2014 | 09/01/2044 | | |
| 3138Y1 | EQ | 4 | FN AX0142 - RMBS | | 4 | 1.A | 5,111,294 | 109.255 | 5,273,681 | 4,826,957 | 5,044,870 | (1,973) | | 4.000 | 2.579 | MON | 16,090 | 192,645 | 09/08/2014 | 09/01/2044 | | |
| 3138Y6 | MY | 7 | FN AX4874 - RMBS | CF | 4 | 1.A | 14,137,009 | 109.820 | 14,863,398 | 13,534,309 | 14,021,774 | (4,727) | | 3.500 | 2.287 | MON | 39,475 | 473,701 | 12/09/2014 | 12/01/2044 | | |
| 3138YT | 6V | 1 | FN AZ2683 - RMBS | | 4 | 1.A | 2,868,457 | 108.231 | 3,005,026 | 2,776,486 | 2,850,541 | (642) | | 3.500 | 2.578 | MON | 8,098 | 97,106 | 11/17/2015 | 11/01/2045 | | |
| 3138YV | 6F | 1 | FN AZ4469 - RMBS | | 4 | 1.A | 7,293,419 | 109.324 | 7,699,186 | 7,042,529 | 7,251,410 | (1,904) | | 3.500 | 2.479 | MON | 20,541 | 246,335 | 11/23/2015 | 08/01/2045 | | |
| 3138YX | QE | 8 | FN AZ5852 - RMBS | | 4 | 1.A | 7,160,725 | 108.463 | 7,352,032 | 6,778,382 | 7,119,591 | (2,943) | | 3.500 | 1.843 | MON | 19,770 | 237,218 | 06/29/2016 | 07/01/2045 | | |
| 3138YX | S9 | 7 | FN AZ5943 - RMBS | | 4 | 1.A | 7,346,735 | 108.728 | 7,650,868 | 7,036,682 | 7,288,730 | (2,197) | | 3.500 | 2.290 | MON | 20,524 | 246,260 | 10/30/2015 | 10/01/2045 | | |
| 31390F | 3X | 5 | FN 645314 - RMBS | | 4 | 1.A | 86,594 | 112.037 | 96,175 | 85,842 | 86,201 | (31) | | 6.500 | 6.275 | MON | 465 | 5,585 | 04/18/2002 | 05/01/2032 | | |
| 31390L | BG | 0 | FN 649039 - RMBS | | 4 | 1.A | 291,859 | 112.324 | 327,828 | 291,859 | 291,859 | | | 5.500 | 5.424 | MON | 1,338 | 16,327 | 08/30/2002 | 06/01/2032 | | |
| 31391B | MQ | 7 | FN 661967 - RMBS | | 4 | 1.A | 252,980 | 118.699 | 292,603 | 246,509 | 250,992 | (228) | | 6.000 | 5.309 | MON | 1,233 | 14,795 | 09/17/2002 | 09/01/2032 | | |
| 31391J | QV | 5 | FN 668368 - RMBS | | 4 | 1.A | 107,811 | 112.876 | 117,987 | 104,528 | 106,701 | (142) | | 6.000 | 5.150 | MON | 523 | 6,274 | 01/03/2003 | 11/01/2032 | | |
| 31391U | 3R | 4 | FN 677708 - RMBS | | 4 | 1.A | 213,097 | 112.260 | 240,651 | 214,369 | 213,321 | 14 | | 5.000 | 5.100 | MON | 893 | 10,904 | 01/24/2003 | 02/01/2033 | | |
| 31394D | AW | 0 | FNR 2005-25 PG - CMO/RMBS | | 4 | 1.A | 4,010,365 | 116.678 | 4,730,969 | 4,054,714 | 4,028,967 | 167 | | 5.500 | 5.638 | MON | 18,584 | 223,078 | 03/18/2005 | 04/25/2035 | | |
| 31395P | KM | 3 | FHR 2945C PG - CMO/RMBS | | 4 | 1.A | 8,489,583 | 118.050 | 10,101,898 | 8,557,322 | 8,523,495 | 475 | | 5.500 | 5.617 | MON | 39,221 | 470,902 | 03/17/2005 | 03/15/2035 | | |
| 31397S | RW | 6 | FNR 2011-24 EY - CMO/RMBS | | 4 | 1.A | 5,858,602 | 104.744 | 6,918,057 | 6,604,730 | 6,444,573 | 21,474 | | 3.000 | 4.336 | MON | 16,512 | 198,141 | 03/23/2011 | 04/25/2026 | | |
| 31397W | 7A | 7 | FHR 3456 DK - CMO/RMBS | | 4 | 1.A | 1,221,440 | 114.278 | 1,386,304 | 1,213,100 | 1,215,637 | (193) | | 5.000 | 4.918 | MON | 5,055 | 60,248 | 02/24/2009 | 06/15/2038 | | |
| 31398C | VA | 3 | FHR 3531 JA - CMO/RMBS | | 4 | 1.A | 5,156,181 | 112.761 | 5,367,929 | 4,760,468 | 5,172,947 | (6,509) | | 4.500 | 2.577 | MON | 17,852 | 213,633 | 11/10/2014 | 05/15/2039 | | |
| 31400C | EY | 6 | FN 683351 - RMBS | | 4 | 1.A | 245,775 | 116.260 | 280,576 | 241,335 | 244,732 | (167) | | 5.500 | 4.941 | MON | 1,106 | 12,963 | 02/12/2003 | 02/01/2033 | | |
| 31400G | HB | 4 | FN 687026 - RMBS | | 4 | 1.A | 127,059 | 111.575 | 137,251 | 123,013 | 123,680 | (454) | | 5.500 | 4.500 | MON | 564 | 6,928 | 03/05/2003 | 01/01/2023 | | |
| 31400J | AP | 4 | FN 688614 - RMBS | | 4 | 1.A | 249,544 | 116.025 | 284,422 | 245,139 | 248,600 | (162) | | 5.500 | 4.952 | MON | 1,124 | 13,492 | 03/26/2003 | 03/01/2033 | | |
| 31400S | V5 | 5 | FN 696436 - RMBS | | 4 | 1.A | 490,152 | 114.531 | 563,533 | 492,036 | 490,468 | (1) | | 5.000 | 5.045 | MON | 2,050 | 24,633 | 04/10/2003 | 05/01/2033 | | |
| 31400Y | 3Q | 7 | FN 702007 - RMBS | | 4 | 1.A | 205,288 | 115.185 | 230,974 | 200,525 | 204,150 | (180) | | 5.000 | 4.375 | MON | 836 | 10,115 | 05/19/2003 | 05/01/2033 | | |
| 31402D | JR | 2 | FN 725772 - RMBS | | 4 | 1.A | 362,875 | 115.946 | 423,171 | 364,971 | 363,110 | 24 | | 5.000 | 5.105 | MON | 1,521 | 18,285 | 12/14/2004 | 09/01/2034 | | |
| 31402Q | KY | 6 | FN 734811 - RMBS | | 4 | 1.A | 378,144 | 110.409 | 416,852 | 377,554 | 376,880 | (165) | | 5.000 | 4.895 | MON | 1,573 | 19,027 | 10/27/2003 | 08/01/2023 | | |
| 31402R | FT | 1 | FN 735578 - RMBS | | 4 | 1.A | 3,481,066 | 116.181 | 3,710,377 | 3,193,615 | 3,436,942 | (8,725) | | 5.000 | 2.827 | MON | 13,307 | 159,010 | 01/16/2014 | 06/01/2035 | | |
| 31402R | RN | 1 | FN 735893 - RMBS | | 4 | 1.A | 5,844,028 | 116.181 | 6,239,786 | 5,370,733 | 5,773,350 | (13,359) | | 5.000 | 2.899 | MON | 22,378 | 267,405 | 11/27/2013 | 10/01/2035 | | |
| 31403C | ZD | 6 | FN 745140 - RMBS | | 4 | 1.A | 1,387,854 | 116.150 | 1,480,379 | 1,274,540 | 1,370,628 | (3,332) | | 5.000 | 2.866 | MON | 5,311 | 63,467 | 01/15/2014 | 11/01/2035 | | |
| 31403D | BY | 4 | FN 745355 - RMBS | | 4 | 1.A | 1,038,990 | 116.218 | 1,236,668 | 1,064,096 | 1,044,427 | 466 | | 5.000 | 5.503 | MON | 4,434 | 53,309 | 05/13/2008 | 03/01/2036 | | |
| 31403D | DX | 4 | FN 745418 - RMBS | | 4 | 1.A | 481,544 | 117.528 | 572,389 | 487,023 | 482,055 | 79 | | 5.500 | 5.774 | MON | 2,232 | 26,344 | 11/16/2006 | 04/01/2036 | | |
| 31403D | PZ | 6 | FN 745740 - RMBS | | 4 | 1.A | 370,650 | 116.000 | 444,415 | 383,117 | 371,963 | 263 | | 5.000 | 5.829 | MON | 1,596 | 19,247 | 02/21/2007 | 07/01/2036 | | |
| 31403F | QX | 5 | FN 747570 - RMBS | | 4 | 1.A | 540,980 | 120.184 | 640,366 | 532,821 | 539,307 | (300) | | 6.000 | 5.538 | MON | 2,664 | 31,126 | 06/28/2004 | 11/01/2033 | | |

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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 | For ei gn Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted 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 |
| 31404K | QK | 1 | FN 770958 - RMBS..... | 4 | 1.A | 1,433,215 | 116.168 | 1,725,597 | 1,485,437 | 1,448,754 | | 1,097 | | | 5.000 | 5.723 | MON.. | 6,189 | 74,298 | 05/05/2004. | 04/01/2034. |
| 31404M | QR | 2 | FN 772764 - RMBS..... | 4 | 1.A | 215,393 | 116.271 | 253,410 | 217,947 | 215,688 | | 55 | | | 5.000 | 5.268 | MON.. | 908 | 11,043 | 08/09/2004. | 03/01/2034. |
| 31404P | QM | 6 | FN 774560 - RMBS..... | 4 | 1.A | 738,936 | 116.252 | 870,732 | 749,007 | 740,357 | | 210 | | | 5.000 | 5.305 | MON.. | 3,121 | 33,404 | 09/03/2004. | 04/01/2034. |
| 31404Q | C2 | 3 | FN 775089 - RMBS..... | 4 | 1.A | 479,354 | 113.865 | 541,669 | 475,712 | 480,082 | | (217) | | | 5.500 | 5.119 | MON.. | 2,180 | 26,197 | 04/20/2004. | 04/01/2034. |
| 31404Q | CM | 9 | FN 775076 - RMBS..... | 4 | 1.A | 848,822 | 116.551 | 981,489 | 842,112 | 845,745 | | (228) | | | 5.500 | 5.286 | MON.. | 3,860 | 46,325 | 04/15/2004. | 04/01/2034. |
| 31404Q | HR | 3 | FN 775240 - RMBS..... | 4 | 1.A | 101,817 | 111.696 | 112,635 | 100,840 | 101,626 | | (32) | | | 5.500 | 5.188 | MON.. | 462 | 5,549 | 04/13/2004. | 05/01/2034. |
| 31404Q | KS | 7 | FN 775305 - RMBS..... | 4 | 1.A | 344,331 | 114.870 | 391,677 | 340,975 | 343,670 | | (118) | | | 5.500 | 5.175 | MON.. | 1,563 | 18,789 | 04/16/2004. | 05/01/2034. |
| 31404Q | V7 | 1 | FN 775638 - RMBS..... | 4 | 1.A | 837,721 | 116.111 | 990,486 | 853,049 | 841,636 | | 239 | | | 5.500 | 5.885 | MON.. | 3,910 | 46,830 | 05/07/2004. | 05/01/2034. |
| 31404R | XT | 9 | FN 776590 - RMBS..... | 4 | 1.A | 377,801 | 116.838 | 446,685 | 382,312 | 378,638 | | 73 | | | 5.500 | 5.765 | MON.. | 1,752 | 20,941 | 05/18/2004. | 04/01/2034. |
| 31404R | Z4 | 2 | FN 776663 - RMBS..... | 4 | 1.A | 282,620 | 116.271 | 330,503 | 284,252 | 282,697 | | 21 | | | 5.000 | 5.116 | MON.. | 1,184 | 14,215 | 12/14/2004. | 05/01/2034. |
| 31404S | BF | 1 | FN 776838 - RMBS..... | 4 | 1.A | 1,944,044 | 117.299 | 2,251,851 | 1,919,748 | 1,933,564 | | (592) | | | 5.500 | 5.206 | MON.. | 8,799 | 105,496 | 08/16/2004. | 08/01/2034. |
| 31404S | TD | 7 | FN 777348 - RMBS..... | 4 | 1.A | 730,273 | 116.426 | 847,711 | 728,112 | 729,133 | | (134) | | | 5.500 | 5.384 | MON.. | 3,337 | 40,055 | 07/07/2004. | 05/01/2034. |
| 31404U | W3 | 0 | FN 779266 - RMBS..... | 4 | 1.A | 339,821 | 113.733 | 380,482 | 334,541 | 338,389 | | (155) | | | 6.000 | 5.582 | MON.. | 1,673 | 20,016 | 06/07/2004. | 06/01/2034. |
| 31404V | J8 | 2 | FN 779787 - RMBS..... | 4 | 1.A | 641,290 | 119.105 | 752,407 | 631,716 | 638,090 | | (289) | | | 6.000 | 5.610 | MON.. | 3,159 | 38,266 | 06/08/2004. | 07/01/2034. |
| 31404W | SE | 7 | FN 780917 - RMBS..... | 4 | 1.A | 984,346 | 112.083 | 1,079,832 | 963,422 | 976,562 | | (1,025) | | | 5.500 | 4.869 | MON.. | 4,416 | 51,660 | 10/26/2004. | 06/01/2029. |
| 31404X | SJ | 4 | FN 781821 - RMBS..... | 4 | 1.A | 1,036,840 | 117.382 | 1,193,471 | 1,016,744 | 1,033,915 | | (595) | | | 5.500 | 4.897 | MON.. | 4,660 | 56,006 | 12/13/2004. | 12/01/2034. |
| 31405C | JN | 0 | FN 785169 - RMBS..... | 4 | 1.A | 1,399,349 | 117.133 | 1,630,692 | 1,392,173 | 1,396,655 | | (281) | | | 5.500 | 5.333 | MON.. | 6,381 | 77,346 | 08/04/2004. | 07/01/2034. |
| 31405C | JW | 0 | FN 785177 - RMBS..... | 4 | 1.A | 119,431 | 111.698 | 133,174 | 119,227 | 119,344 | | (14) | | | 5.500 | 5.410 | MON.. | 546 | 6,560 | 07/13/2004. | 07/01/2034. |
| 31405D | NP | 8 | FN 786198 - RMBS..... | 4 | 1.A | 293,795 | 113.713 | 329,451 | 289,721 | 293,311 | | (174) | | | 6.000 | 5.520 | MON.. | 1,449 | 17,385 | 06/17/2004. | 07/01/2034. |
| 31405J | NP | 5 | FN 790698 - RMBS..... | 4 | 1.A | 117,603 | 112.357 | 128,423 | 114,299 | 117,007 | | (118) | | | 6.000 | 5.200 | MON.. | 571 | 6,873 | 06/02/2005. | 09/01/2034. |
| 31405J | UG | 7 | FN 790883 - RMBS..... | 4 | 1.A | 215,841 | 113.363 | 237,774 | 209,745 | 214,893 | | (175) | | | 6.000 | 5.176 | MON.. | 1,049 | 12,586 | 06/02/2005. | 09/01/2034. |
| 31405N | CV | 5 | FN 793984 - RMBS..... | 4 | 1.A | 465,940 | 117.423 | 538,538 | 458,630 | 464,746 | | (219) | | | 5.500 | 5.011 | MON.. | 2,102 | 25,239 | 11/05/2004. | 09/01/2034. |
| 31405N | D4 | 4 | FN 794023 - RMBS..... | 4 | 1.A | 93,917 | 111.681 | 103,325 | 92,518 | 93,659 | | (45) | | | 5.500 | 5.015 | MON.. | 424 | 5,107 | 11/10/2004. | 09/01/2034. |
| 31405Q | UE | 6 | FN 796281 - RMBS..... | 4 | 1.A | 538,211 | 117.299 | 619,267 | 527,940 | 535,256 | | (265) | | | 5.500 | 4.991 | MON.. | 2,420 | 29,059 | 12/13/2004. | 12/01/2034. |
| 31405R | 5D | 4 | FN 797444 - RMBS..... | 4 | 1.A | 624,429 | 117.547 | 728,194 | 619,493 | 625,695 | | (228) | | | 5.500 | 5.117 | MON.. | 2,839 | 34,321 | 02/28/2005. | 01/01/2035. |
| 31405U | QH | 5 | FN 799756 - RMBS..... | 4 | 1.A | 518,422 | 100.083 | 526,422 | 525,983 | 522,044 | | 288 | | | 2.102 | 2.166 | MON.. | 921 | 18,754 | 07/27/2007. | 11/01/2034. |
| 31406A | BK | 7 | FN 803842 - RMBS..... | 4 | 1.A | 1,792,619 | 116.279 | 2,087,365 | 1,795,143 | 1,792,246 | | (100) | | | 5.000 | 4.998 | MON.. | 7,480 | 89,995 | 12/15/2004. | 12/01/2034. |
| 31406A | BY | 7 | FN 803855 - RMBS..... | 4 | 1.A | 966,065 | 117.465 | 1,114,497 | 948,794 | 962,509 | | (471) | | | 5.500 | 4.977 | MON.. | 4,349 | 52,189 | 12/10/2004. | 12/01/2034. |
| 31406C | CZ | 9 | FN 805688 - RMBS..... | 4 | 1.A | 105,594 | 112.367 | 115,936 | 103,176 | 105,025 | | (61) | | | 6.000 | 5.389 | MON.. | 516 | 6,192 | 03/09/2005. | 11/01/2034. |
| 31406C | DW | 5 | FN 805717 - RMBS..... | 4 | 1.A | 690,411 | 116.848 | 799,731 | 684,423 | 687,935 | | (162) | | | 5.500 | 5.274 | MON.. | 3,137 | 37,650 | 04/15/2005. | 01/01/2035. |
| 31406C | MM | 7 | FN 805964 - RMBS..... | 4 | 1.A | 1,098,871 | 117.341 | 1,265,204 | 1,078,233 | 1,090,680 | | (461) | | | 5.500 | 5.066 | MON.. | 4,942 | 59,331 | 12/14/2004. | 12/01/2034. |
| 31406C | SP | 4 | FN 806126 - RMBS..... | 4 | 1.A | 804,710 | 117.314 | 926,304 | 789,597 | 798,602 | | (303) | | | 5.500 | 5.078 | MON.. | 3,619 | 43,309 | 12/14/2004. | 12/01/2034. |
| 31406C | UL | 0 | FN 806187 - RMBS..... | 4 | 1.A | 311,614 | 117.381 | 362,799 | 309,078 | 310,720 | | (76) | | | 5.500 | 5.268 | MON.. | 1,417 | 17,850 | 04/21/2005. | 01/01/2035. |
| 31406D | FJ | 0 | FN 806669 - RMBS..... | 4 | 1.A | 599,603 | 114.050 | 686,961 | 602,332 | 599,947 | | 16 | | | 5.000 | 5.070 | MON.. | 2,510 | 29,974 | 01/14/2005. | 12/01/2034. |
| 31406D | LQ | 7 | FN 806835 - RMBS..... | 4 | 1.A | 432,800 | 116.241 | 506,295 | 435,556 | 433,114 | | 35 | | | 5.000 | 5.120 | MON.. | 1,815 | 21,801 | 12/21/2004. | 12/01/2034. |
| 31406E | JR | 6 | FN 807672 - RMBS..... | 4 | 1.A | 231,168 | 116.253 | 270,451 | 232,640 | 231,288 | | 19 | | | 5.000 | 5.125 | MON.. | 969 | 11,649 | 12/21/2004. | 12/01/2034. |
| 31406E | KC | 7 | FN 807691 - RMBS..... | 4 | 1.A | 389,419 | 116.864 | 448,363 | 383,664 | 388,928 | | (186) | | | 5.500 | 4.997 | MON.. | 1,758 | 21,104 | 02/22/2005. | 01/01/2035. |
| 31406E | VE | 1 | FN 808013 - RMBS..... | 4 | 1.A | 508,789 | 117.525 | 587,312 | 499,732 | 507,171 | | (236) | | | 5.500 | 4.972 | MON.. | 2,290 | 27,496 | 02/17/2005. | 01/01/2035. |
| 31406H | SM | 0 | FN 810624 - RMBS..... | 4 | 1.A | 443,950 | 117.245 | 512,345 | 436,986 | 443,233 | | (230) | | | 5.500 | 4.975 | MON.. | 2,003 | 24,043 | 02/23/2005. | 01/01/2035. |

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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 | For ei g n Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted 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 | |
| 31406L | QD | 3 | FN | 813252 | - RMBS |4 | 1.A |304,288 |117,506 |350,895 |298,619 |303,448 |(164) |5.500 |4.920 | MON |1,369 |16,499 | 02/15/2005 | 02/01/2035 | | |
| 31406N | QB | 3 | FN | 815050 | - RMBS |4 | 1.A |380,666 |100,961 |390,159 |386,447 |383,557 |204 |3.438 |2.380 | MON |1,107 |14,777 | 07/27/2007 | 05/01/2035 | | |
| 31406P | FP | 9 | FN | 815674 | - RMBS |4 | 1.A |351,359 |114,604 |401,667 |350,483 |350,894 |(44) |5.000 |4.919 | MON |1,460 |17,480 | 02/04/2005 | 02/01/2035 | | |
| 31406P | QM | 4 | FN | 815960 | - RMBS |4 | 1.A |533,105 |115,973 |611,949 |527,664 |531,911 |(182) |5.500 |5.173 | MON |2,418 |28,929 | 04/20/2005 | 02/01/2035 | | |
| 31406Y | 4L | 1 | FN | 824427 | - RMBS |4 | 1.A |826,567 |117,551 |962,763 |819,016 |824,815 |(223) |5.500 |5.216 | MON |3,754 |44,911 | 05/12/2005 | 05/01/2035 | | |
| 31407C | MN | 4 | FN | 826665 | - RMBS |4 | 1.A |169,654 |111,749 |190,689 |170,641 |169,740 |7 |5.500 |5.613 | MON |782 |9,387 | 11/28/2006 | 08/01/2035 | | |
| 31407T | GG | 9 | FN | 839999 | - RMBS |4 | 1.A |547,494 |115,790 |637,629 |550,678 |547,900 |21 |5.500 |5.605 | MON |2,524 |30,294 | 11/28/2006 | 09/01/2035 | | |
| 31408D | 6V | 1 | FN | 848784 | - RMBS |4 | 1.A |481,213 |117,556 |574,401 |488,619 |482,373 |107 |5.500 |5.855 | MON |2,240 |26,899 | 11/03/2006 | 01/01/2036 | | |
| 31409E | LX | 7 | FN | 868942 | - RMBS |4 | 1.A |283,747 |112,647 |325,792 |289,215 |284,402 |82 |5.500 |5.975 | MON |1,326 |15,859 | 10/20/2006 | 04/01/2036 | | |
| 3140E6 | DU | 3 | FN | BA1914 | - RMBS | CF.....4 | 1.A |7,401,220 |108,772 |7,517,174 |6,910,973 |7,325,023 |(3,482) |4.000 |2.157 | MON |23,037 |276,439 | 01/29/2016 | 08/01/2045 | | |
| 3140E7 | PC | 8 | FN | BA3118 | - RMBS |4 | 1.A |2,519,644 |109,329 |2,618,845 |2,395,383 |2,495,306 |(848) |3.500 |2.085 | MON |6,987 |83,735 | 02/24/2016 | 02/01/2046 | | |
| 3140E7 | PD | 6 | FN | BA3119 | - RMBS |4 | 1.A |2,196,152 |107,359 |2,246,159 |2,092,196 |2,175,729 |(727) |3.500 |2.138 | MON |6,102 |73,129 | 02/24/2016 | 02/01/2046 | | |
| 3140E9 | J4 | 9 | FN | BA4782 | - RMBS |4 | 1.A |12,534,685 |109,656 |12,891,002 |11,755,859 |12,361,193 |(4,859) |4.000 |2.367 | MON |39,186 |469,491 | 01/07/2016 | 01/01/2046 | | |
| 3140EU | HY | 8 | FN | BC0246 | - RMBS | CF.....4 | 1.A |20,565,095 |109,935 |21,550,864 |19,603,308 |20,484,851 |(6,974) |4.000 |2.559 | MON |65,344 |784,132 | 12/21/2016 | 02/01/2046 | | |
| 3140EU | J3 | 4 | FN | BC0281 | - RMBS |4 | 1.A |20,488,298 |109,828 |21,369,937 |19,457,651 |20,483,949 |(8,781) |3.500 |1.744 | MON |56,751 |681,018 | 11/27/2019 | 03/01/2046 | | |
| 3140EV | VB | 0 | FN | BC1509 | - RMBS |4 | 1.A |7,346,062 |107,094 |7,537,414 |7,038,143 |7,295,253 |(2,526) |3.000 |1.741 | MON |17,595 |211,088 | 08/04/2016 | 08/01/2046 | | |
| 3140EW | XG | 5 | FN | BC2478 | - RMBS |4 | 1.A |2,339,563 |108,345 |2,360,013 |2,178,237 |2,305,059 |(1,011) |4.000 |2.171 | MON |7,261 |86,500 | 03/04/2016 | 02/01/2046 | | |
| 3140F0 | HY | 3 | FN | BC4746 | - RMBS |4 | 1.A |16,207,602 |107,881 |16,820,050 |15,591,260 |16,115,434 |(5,072) |3.000 |1.833 | MON |38,978 |467,655 | 10/07/2016 | 10/01/2046 | | |
| 3140F9 | WP | 6 | FN | BD2453 | - RMBS |4 | 1.A |18,587,126 |108,371 |20,377,000 |18,803,068 |18,608,586 |1,393 |3.000 |3.307 | MON |47,008 |563,986 | 01/25/2017 | 01/01/2047 | | |
| 3140FC | S3 | 3 | FN | BD5037 | - RMBS |4 | 1.A |15,088,091 |109,869 |16,174,040 |14,721,211 |15,068,238 |(2,012) |4.000 |3.078 | MON |49,071 |588,753 | 04/30/2018 | 02/01/2047 | | |
| 3140FC | S9 | 0 | FN | BD5043 | - RMBS | CF.....4 | 1.A |10,160,233 |108,670 |11,069,700 |10,186,495 |10,160,449 |109 |3.500 |3.533 | MON |29,711 |385,697 | 12/20/2018 | 02/01/2047 | | |
| 3140FD | CH | 7 | FN | BD5471 | - RMBS | CF.....4 | 1.A |38,993,093 |105,443 |39,522,384 |37,482,096 |38,750,108 |(12,337) |3.000 |1.828 | MON |93,705 |1,124,467 | 07/29/2016 | 08/01/2046 | | |
| 3140FQ | SG | 3 | FN | BE5018 | - RMBS |4 | 1.A |3,299,956 |109,400 |3,417,391 |3,123,757 |3,292,473 |(1,567) |4.000 |2.318 | MON |10,413 |124,894 | 01/31/2017 | 01/01/2045 | | |
| 3140FX | GJ | 5 | FN | BF0200 | - RMBS |4 | 1.A |13,439,071 |109,467 |14,053,197 |12,837,801 |13,431,088 |(8,284) |3.500 |2.452 | MON |37,444 |449,323 | 12/09/2019 | 11/01/2051 | | |
| 3140GS | PD | 8 | FN | BH4019 | - RMBS | CF.....4 | 1.A |26,416,516 |107,560 |27,486,035 |25,554,066 |26,333,696 |(4,203) |4.000 |2.838 | MON |85,180 |1,022,284 | 01/31/2018 | 09/01/2047 | | |
| 3140GW | PL | 1 | FN | BH7626 | - RMBS | CF.....4 | 1.A |22,212,416 |107,709 |22,608,037 |20,989,917 |22,034,020 |(5,638) |4.000 |2.185 | MON |69,966 |839,606 | 08/28/2017 | 08/01/2047 | | |
| 3140H9 | GH | 0 | FN | BJ7399 | - RMBS |4 | 1.A |13,219,161 |108,946 |13,980,180 |12,832,190 |13,133,235 |(30,085) |4.500 |3.595 | MON |48,121 |577,447 | 11/14/2018 | 11/01/2048 | | |
| 3140HB | FH | 6 | FN | BJ9167 | - RMBS |4 | 1.A |15,389,107 |109,504 |16,509,283 |15,076,389 |15,349,175 |(12,340) |4.000 |3.177 | MON |50,255 |603,056 | 12/21/2018 | 05/01/2048 | | |
| 3140J5 | 5E | 5 | FN | BM1744 | - RMBS |4 | 1.A |15,626,196 |111,045 |16,582,554 |14,933,202 |15,592,012 |(3,570) |4.500 |2.955 | MON |56,000 |671,845 | 07/31/2018 | 09/01/2047 | | |
| 3140J5 | DS | 5 | FN | BM1012 | - RMBS |4 | 1.A |11,318,385 |112,117 |11,778,858 |10,505,826 |11,297,083 |(10,707) |4.500 |2.381 | MON |39,397 |472,637 | 07/26/2017 | 10/01/2045 | | |
| 3140J5 | PJ | 2 | FN | BM1324 | - RMBS |4 | 1.A |11,410,602 |109,489 |11,794,052 |10,771,864 |11,377,480 |(9,619) |4.000 |2.371 | MON |35,906 |430,472 | 06/28/2017 | 06/01/2045 | | |
| 3140J7 | S7 | 1 | FN | BM3241 | - RMBS |4 | 1.A |18,364,004 |106,503 |19,477,466 |18,288,279 |18,358,712 |(1,490) |3.000 |2.854 | MON |45,721 |548,548 | 12/27/2017 | 02/01/2044 | | |
| 3140J7 | WY | 7 | FN | BM3362 | - RMBS |4 | 1.A |9,303,981 |113,126 |9,964,342 |8,808,177 |9,284,832 |(9,089) |4.500 |2.908 | MON |33,031 |396,368 | 01/04/2019 | 01/01/2044 | | |
| 3140J7 | YG | 4 | FN | BM3410 | - RMBS |4 | 1.A |12,362,566 |107,901 |13,587,667 |12,592,778 |12,371,741 |1,760 |3.000 |3.562 | MON |31,482 |377,750 | 01/31/2018 | 12/01/2047 | | |
| 3140J8 | A7 | 8 | FN | BM3629 | - RMBS |4 | 1.A |24,569,014 |109,242 |25,466,737 |23,312,333 |24,553,545 |(18,795) |3.500 |1.248 | MON |67,994 |815,932 | 11/26/2019 | 03/01/2048 | | |
| 3140J8 | JN | 4 | FN | BM3868 | - RMBS |4 | 1.A |12,807,526 |109,931 |13,664,732 |12,430,249 |12,800,954 |(3,726) |4.000 |3.022 | MON |41,434 |497,210 | 02/28/2019 | 09/01/2046 | | |
| 3140J9 | BT | 7 | FN | BM4549 | - RMBS |4 | 1.A |13,669,039 |112,869 |14,426,135 |12,781,336 |13,650,146 |(15,062) |4.000 |2.048 | MON |42,604 |511,253 | 07/11/2019 | 11/01/2043 | | |
| 3140J9 | FU | 0 | FN | BM4678 | - RMBS |4 | 1.A |13,742,268 |108,322 |14,807,292 |13,669,648 |13,723,774 |(7,366) |4.000 |3.755 | MON |45,565 |546,782 | 11/20/2018 | 11/01/2048 | | |
| 3140J9 | L6 | 6 | FN | BM4848 | - RMBS |4 | 1.A |8,869,460 |112,098 |9,323,315 |8,317,150 |8,858,127 |(9,077) |4.000 |2.133 | MON |27,724 |332,686 | 07/11/2019 | 12/01/2043 | | |
| 3140J9 | ME | 8 | FN | BM4856 | - RMBS |4 | 1.A |16,520,468 |110,232 |17,609,608 |15,975,069 |16,515,014 |(4,093) |4.000 |2.894 | MON |53,250 |639,003 | 02/20/2019 | 04/01/2047 | | |

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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 | For eig n | NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted 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 |
| 3140J9 | UF | 6 | FN | BM5081 | - RMBS | | | 1.A | 8,801,378 | 108.919 | 8,831,554 | 8,108,366 | 8,781,423 | | (19,955) | | 4.000 | 0.728 | MON | 27,028 | 216,223 | 03/11/2020 | 11/01/2048 | |
| 3140J9 | VV | 0 | FN | BM5127 | - RMBS | | | 1.A | 14,664,048 | 108.579 | 14,563,596 | 13,412,878 | 14,683,410 | | 19,362 | | 3.500 | 0.544 | MON | 39,121 | 39,121 | 11/19/2020 | 03/01/2047 | |
| 3140JV | DZ | 2 | FN | BO1019 | - RMBS | CF | | 1.A | 35,120,964 | 105.637 | 36,069,230 | 34,144,641 | 34,881,775 | | (183,869) | | 3.500 | 2.597 | MON | 99,589 | 1,451,274 | 07/30/2019 | 08/01/2049 | |
| 3140JW | BQ | 2 | FN | BO1846 | - RMBS | | | 1.A | 17,199,989 | 109.747 | 17,760,896 | 16,183,465 | 17,041,748 | | (158,241) | | 3.500 | 1.436 | MON | 47,202 | 519,220 | 01/29/2020 | 08/01/2049 | |
| 3140KB | 5W | 0 | FN | BP4460 | - RMBS | | | 1.A | 22,701,901 | 105.507 | 23,117,608 | 21,911,049 | 22,640,574 | | (61,327) | | 2.500 | 1.739 | MON | 45,648 | 273,888 | 05/28/2020 | 06/01/2050 | |
| 3140KG | 5R | 0 | FN | BP8955 | - RMBS | | | 1.A | 37,221,411 | 105.507 | 37,312,166 | 35,364,761 | 37,108,934 | | (112,477) | | 2.500 | 1.435 | MON | 73,677 | 294,706 | 07/30/2020 | 08/01/2050 | |
| 3140KH | LY | 5 | FN | BP9342 | - RMBS | | | 1.A | 96,705,269 | 105.507 | 97,651,410 | 92,554,766 | 96,429,420 | | (275,849) | | 2.500 | 1.567 | MON | 192,822 | 964,112 | 06/30/2020 | 07/01/2050 | |
| 3140KH | MU | 2 | FN | BP9370 | - RMBS | | | 1.A | 75,229,732 | 103.888 | 75,649,105 | 72,817,648 | 75,084,288 | | (145,444) | | 2.000 | 1.302 | MON | 121,363 | 485,451 | 07/22/2020 | 07/01/2050 | |
| 3140KK | LM | 4 | FN | BQ0331 | - RMBS | | | 1.A | 20,971,285 | 103.888 | 21,094,571 | 20,305,026 | 20,931,084 | | (40,201) | | 2.000 | 1.310 | MON | 33,842 | 135,367 | 07/23/2020 | 07/01/2050 | |
| 3140KL | JH | 6 | FN | BQ1163 | - RMBS | | | 1.A | 30,218,236 | 103.888 | 30,386,690 | 29,249,351 | 30,174,079 | | (44,157) | | 2.000 | 1.301 | MON | 48,749 | 146,247 | 08/25/2020 | 08/01/2050 | |
| 3140KN | KN | 7 | FN | BQ3000 | - RMBS | | | 1.A | 57,673,627 | 103.888 | 57,881,330 | 55,714,900 | 57,632,992 | | (40,635) | | 2.000 | 1.260 | MON | 92,858 | 92,858 | 10/29/2020 | 10/01/2050 | |
| 3140KN | KS | 6 | FN | BQ3004 | - RMBS | | | 1.A | 62,026,067 | 103.888 | 61,987,461 | 59,667,343 | 62,012,644 | | (13,424) | | 2.000 | 1.161 | MON | 99,446 | | 11/23/2020 | 10/01/2050 | |
| 3140KQ | VE | 8 | FN | BQ5112 | - RMBS | | | 1.A | 49,667,430 | 103.888 | 49,629,056 | 47,771,498 | 49,655,877 | | (11,552) | | 2.000 | 1.169 | MON | 79,619 | | 11/24/2020 | 11/01/2050 | |
| 3140KT | L7 | 8 | FN | BQ7549 | - RMBS | | | 1.A | 61,739,905 | 103.956 | 61,885,637 | 59,530,756 | 61,726,516 | | (13,389) | | 2.000 | 1.213 | MON | 99,218 | | 11/23/2020 | 11/01/2050 | |
| 3140Q7 | CT | 2 | FN | CA0081 | - RMBS | | | 1.A | 9,095,907 | 106.298 | 9,353,103 | 8,798,943 | 9,055,181 | | (1,622) | | 3.500 | 2.340 | MON | 25,664 | 307,953 | 07/19/2017 | 08/01/2047 | |
| 3140Q7 | KA | 4 | FN | CA0288 | - RMBS | CF | | 1.A | 11,754,906 | 106.066 | 12,004,700 | 11,318,098 | 11,697,230 | | (2,346) | | 3.500 | 2.185 | MON | 33,011 | 396,133 | 08/28/2017 | 09/01/2047 | |
| 3140Q7 | KQ | 9 | FN | CA0302 | - RMBS | | | 1.A | 14,321,873 | 106.220 | 14,665,013 | 13,806,294 | 14,251,924 | | (2,775) | | 3.500 | 2.229 | MON | 40,268 | 483,087 | 08/22/2017 | 09/01/2047 | |
| 3140Q7 | SV | 0 | FN | CA0531 | - RMBS | CF | | 1.A | 17,813,971 | 107.152 | 18,436,932 | 17,206,371 | 17,728,930 | | (5,354) | | 3.500 | 2.267 | MON | 50,185 | 602,378 | 09/27/2017 | 10/01/2042 | |
| 3140Q7 | XR | 3 | FN | CA0687 | - RMBS | CF | | 1.A | 7,225,816 | 107.152 | 7,502,556 | 7,001,813 | 7,200,487 | | 530 | | 3.500 | 2.341 | MON | 20,422 | 320,184 | 12/15/2017 | 11/01/2042 | |
| 3140Q8 | WW | 1 | FN | CA1560 | - RMBS | | | 1.A | 8,454,877 | 111.530 | 8,990,083 | 8,060,660 | 8,387,043 | | (10,430) | | 4.500 | 3.009 | MON | 30,227 | 362,707 | 06/28/2018 | 04/01/2048 | |
| 3140Q8 | ZZ | 1 | FN | CA1659 | - RMBS | | | 1.A | 6,806,029 | 106.909 | 7,084,196 | 6,626,391 | 6,773,494 | | (6,493) | | 4.000 | 3.014 | MON | 22,088 | 264,811 | 04/18/2018 | 05/01/2048 | |
| 3140Q9 | A8 | 6 | FN | CA1830 | - RMBS | | | 1.A | 11,391,760 | 107.300 | 12,009,430 | 11,192,396 | 11,357,654 | | (10,252) | | 4.000 | 3.349 | MON | 37,308 | 447,685 | 11/14/2018 | 05/01/2033 | |
| 3140Q9 | AA | 1 | FN | CA1800 | - RMBS | CF | | 1.A | 8,860,922 | 106.884 | 9,259,680 | 8,663,291 | 8,823,354 | | (8,895) | | 4.000 | 3.163 | MON | 28,878 | 346,532 | 05/07/2018 | 05/01/2048 | |
| 3140Q9 | NW | 9 | FN | CA2204 | - RMBS | | | 1.A | 7,005,000 | 108.415 | 7,304,595 | 6,737,601 | 6,961,618 | | (16,195) | | 4.500 | 3.258 | MON | 25,266 | 303,192 | 02/13/2019 | 08/01/2048 | |
| 3140Q9 | UH | 4 | FN | CA2383 | - RMBS | | | 1.A | 5,567,101 | 106.786 | 5,835,471 | 5,464,639 | 5,545,176 | | (7,774) | | 4.000 | 3.316 | MON | 18,215 | 218,567 | 09/07/2018 | 09/01/2048 | |
| 3140Q9 | V6 | 7 | FN | CA2436 | - RMBS | | | 1.A | 2,070,535 | 106.786 | 2,182,901 | 2,044,184 | 2,064,404 | | (2,296) | | 4.000 | 3.512 | MON | 6,814 | 81,764 | 09/24/2018 | 10/01/2048 | |
| 3140Q9 | V7 | 5 | FN | CA2437 | - RMBS | | | 1.A | 6,140,474 | 108.481 | 6,435,729 | 5,932,601 | 6,091,885 | | (15,689) | | 4.500 | 3.481 | MON | 22,247 | 266,896 | 09/24/2018 | 10/01/2048 | |
| 3140QA | ME | 7 | FN | CA3056 | - RMBS | CF | | 1.A | 16,271,873 | 108.398 | 16,975,249 | 15,660,149 | 16,116,166 | | (91,210) | | 4.500 | 3.337 | MON | 58,726 | 887,139 | 02/27/2019 | 02/01/2049 | |
| 3140QA | NN | 6 | FN | CA3096 | - RMBS | | | 1.A | 3,138,904 | 108.216 | 3,244,712 | 2,998,356 | 3,105,111 | | (17,323) | | 4.500 | 3.105 | MON | 11,244 | 134,926 | 04/30/2019 | 02/01/2049 | |
| 3140QB | BN | 7 | FN | CA3644 | - RMBS | | | 1.A | 12,200,756 | 105.642 | 12,632,482 | 11,957,862 | 12,139,811 | | (37,985) | | 3.500 | 2.825 | MON | 34,877 | 418,525 | 05/29/2019 | 06/01/2049 | |
| 3140QB | ER | 5 | FN | CA3743 | - RMBS | | | 1.A | 4,724,900 | 106.876 | 4,868,709 | 4,555,492 | 4,680,726 | | (27,267) | | 4.000 | 2.932 | MON | 15,185 | 182,220 | 06/07/2019 | 06/01/2049 | |
| 3140QB | EV | 6 | FN | CA3747 | - RMBS | | | 1.A | 5,474,482 | 105.953 | 5,654,578 | 5,336,890 | 5,440,074 | | (21,943) | | 3.500 | 2.673 | MON | 15,566 | 186,791 | 06/07/2019 | 06/01/2049 | |
| 3140QB | TN | 8 | FN | CA4156 | - RMBS | CF | | 1.A | 50,780,150 | 107.450 | 52,362,246 | 48,731,888 | 50,413,026 | | (388,149) | | 3.500 | 2.129 | MON | 142,135 | 1,890,385 | 11/27/2019 | 09/01/2049 | |
| 3140QD | 6P | 4 | FN | CA6277 | - RMBS | | | 1.A | 24,669,648 | 103.888 | 25,049,635 | 24,112,057 | 24,631,207 | | (38,441) | | 2.000 | 1.500 | MON | 40,187 | 200,934 | 06/18/2020 | 07/01/2050 | |
| 3140QD | 6Y | 5 | FN | CA6286 | - RMBS | | | 1.A | 23,867,547 | 105.667 | 24,213,802 | 22,915,137 | 23,804,096 | | (63,452) | | 2.500 | 1.631 | MON | 47,740 | 238,699 | 06/18/2020 | 07/01/2050 | |
| 3140QD | UM | 4 | FN | CA5987 | - RMBS | | | 1.A | 40,126,258 | 106.005 | 40,685,739 | 38,381,117 | 40,013,797 | | (112,461) | | 2.500 | 1.542 | MON | 79,961 | 399,803 | 06/25/2020 | 06/01/2050 | |
| 3140QE | UR | 1 | FN | CA6891 | - RMBS | | | 1.A | 25,444,258 | 104.108 | 25,640,282 | 24,628,441 | 25,407,046 | | (37,212) | | 2.000 | 1.294 | MON | 41,047 | 123,142 | 08/12/2020 | 08/01/2050 | |
| 3140QE | US | 9 | FN | CA6892 | - RMBS | | | 1.A | 24,759,935 | 106.275 | 24,784,029 | 23,320,616 | 24,696,081 | | (63,854) | | 2.500 | 1.241 | MON | 48,585 | 145,754 | 08/12/2020 | 09/01/2050 | |
| 3140QF | EA | 3 | FN | CA7328 | - RMBS | | | 1.A | 75,434,583 | 104.629 | 75,522,201 | 72,180,807 | 75,420,130 | | (14,453) | | 2.000 | 1.037 | MON | 120,301 | | 12/14/2020 | 10/01/2050 | |
| 3140QF | PZ | 6 | FN | CA7639 | - RMBS | | | 1.A | 25,714,237 | 103.888 | 25,849,763 | 24,882,237 | 25,696,946 | | (17,290) | | 2.000 | 1.295 | MON | 41,470 | 41,470 | 10/23/2020 | 11/01/2050 | |

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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 | For eign Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted 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 |
| 3140QF | QN | 2 | FN | CA7660 | - RMBS |4 | 1.A | 24,962,517 | 101.683 | 25,076,947 | 24,661,950 | 24,956,042 | (6,476) | | 1.500 | 1.233 | MON | 30,827 | 30,827 | 10/27/2020 | 11/01/2050 |
| 3140QG | LU | 9 | FN | CA8438 | - RMBS |4 | 1.A | 74,267,109 | 104.629 | 74,286,789 | 71,000,000 | 74,248,279 | (18,830) | | 2.000 | 1.055 | MON | 118,333 | | 12/14/2020 | 01/01/2051 |
| 3140X3 | BL | 1 | FN | FM0042 | - RMBS |4 | 1.A | 17,842,802 | 107.912 | 17,908,638 | 16,595,544 | 17,861,980 | 19,178 | | 3.000 | 0.520 | MON | 41,489 | 290,422 | 05/27/2020 | 08/01/2047 |
| 3140X4 | 5N | 2 | FN | FM1752 | - RMBS |4 | 1.A | 6,744,676 | 108.650 | 6,955,862 | 6,402,065 | 6,738,304 | (5,206) | | 3.500 | 1.962 | MON | 18,673 | 224,072 | 10/31/2019 | 02/01/2045 |
| 3140X4 | H2 | 5 | FN | FM1148 | - RMBS | CF.....4 | 1.A | 22,745,941 | 105.582 | 23,394,243 | 22,157,385 | 22,727,637 | (5,705) | | 3.500 | 2.345 | MON | 64,626 | 959,535 | 06/26/2019 | 12/01/2048 |
| 3140X4 | MG | 8 | FN | FM1258 | - RMBS | CF.....4 | 1.A | 23,057,255 | 108.866 | 23,775,364 | 21,839,046 | 22,866,769 | (214,270) | | 4.000 | 2.238 | MON | 72,797 | 964,857 | 12/19/2019 | 07/01/2049 |
| 3140X5 | CP | 6 | FN | FM1877 | - RMBS |4 | 1.A | 24,098,613 | 109.138 | 24,981,468 | 22,889,749 | 24,097,008 | (11,228) | | 3.500 | 1.765 | MON | 66,762 | 801,141 | 12/19/2019 | 01/01/2048 |
| 3140X5 | YJ | 6 | FN | FM2512 | - RMBS |4 | 1.A | 16,082,566 | 108.743 | 16,285,068 | 14,975,763 | 16,071,190 | (11,376) | | 3.500 | 1.448 | MON | 43,679 | 393,114 | 02/28/2020 | 06/01/2045 |
| 3140X6 | 2N | 0 | FN | FM3480 | - RMBS |4 | 1.A | 54,758,732 | 105.507 | 55,402,184 | 52,510,621 | 54,609,114 | (149,619) | | 2.500 | 1.604 | MON | 109,397 | 546,986 | 06/25/2020 | 06/01/2050 |
| 3140X6 | FL | 0 | FN | FM2870 | - RMBS |4 | 1.A | 20,297,632 | 107.407 | 20,482,423 | 19,070,001 | 20,179,907 | (117,726) | | 3.000 | 0.928 | MON | 47,675 | 286,050 | 05/28/2020 | 03/01/2050 |
| 3140X6 | RR | 4 | FN | FM3195 | - RMBS |4 | 1.A | 7,000,673 | 110.326 | 6,974,835 | 6,322,041 | 7,003,908 | 3,235 | | 3.500 | 0.549 | MON | 18,439 | 73,757 | 07/16/2020 | 11/01/2045 |
| 3140X6 | TB | 7 | FN | FM3245 | - RMBS |4 | 1.A | 31,678,349 | 108.386 | 31,777,760 | 29,319,079 | 31,685,488 | 7,139 | | 3.000 | 0.843 | MON | 73,298 | 513,084 | 05/20/2020 | 02/01/2047 |
| 3140X6 | YM | 7 | FN | FM3415 | - RMBS |4 | 1.A | 14,308,157 | 108.388 | 14,376,181 | 13,263,645 | 14,319,856 | 11,699 | | 3.000 | 0.625 | MON | 33,159 | 232,114 | 05/22/2020 | 05/01/2047 |
| 3140X6 | YS | 4 | FN | FM3420 | - RMBS |4 | 1.A | 8,502,305 | 108.311 | 8,491,165 | 7,839,613 | 8,518,123 | 15,819 | | 3.500 | 0.779 | MON | 22,866 | 68,597 | 09/28/2020 | 07/01/2046 |
| 3140X8 | P3 | 5 | FN | FM4941 | - RMBS |4 | 1.A | 10,549,038 | 106.854 | 10,565,488 | 9,887,792 | 10,556,206 | 7,168 | | 3.000 | 1.178 | MON | 24,719 | 24,719 | 11/17/2020 | 02/01/2047 |
| 31410A | H8 | 2 | FN | 883255 | - RMBS |4 | 1.A | 379,132 | 102.066 | 384,847 | 377,055 | 378,282 | (81) | | 2.956 | 2.202 | MON | 929 | 14,193 | 08/29/2006 | 07/01/2036 |
| 31410D | W6 | 3 | FN | 886369 | - RMBS |4 | 1.A | 633,980 | 118.133 | 756,264 | 640,182 | 634,905 | 62 | | 6.000 | 6.203 | MON | 3,201 | 38,436 | 07/21/2006 | 08/01/2036 |
| 31410K | 7E | 8 | FN | 890193 | - RMBS |4 | 1.A | 714,275 | 106.121 | 739,732 | 697,067 | 703,688 | (1,368) | | 3.500 | 2.766 | MON | 2,033 | 24,643 | 07/27/2010 | 08/01/2025 |
| 31410K | HK | 3 | FN | 889534 | - RMBS |4 | 1.A | 1,000,963 | 117.146 | 1,175,713 | 1,003,629 | 1,000,856 | (15) | | 5.500 | 5.532 | MON | 4,600 | 54,576 | 05/28/2008 | 05/01/2038 |
| 31410L | C5 | 9 | FN | 890292 | - RMBS |4 | 1.A | 6,517,167 | 112.109 | 6,746,571 | 6,017,871 | 6,438,016 | (7,756) | | 4.500 | 2.498 | MON | 22,567 | 269,154 | 05/29/2014 | 01/01/2041 |
| 31410L | DP | 4 | FN | 890310 | - RMBS |4 | 1.A | 6,784,082 | 111.674 | 7,103,212 | 6,360,698 | 6,743,276 | (6,906) | | 4.500 | 2.759 | MON | 23,853 | 285,269 | 04/03/2014 | 12/01/2040 |
| 31410L | L8 | 3 | FN | 890551 | - RMBS |4 | 1.A | 4,505,124 | 112.166 | 4,657,996 | 4,152,786 | 4,475,580 | (5,345) | | 4.500 | 2.330 | MON | 15,573 | 186,379 | 10/28/2014 | 08/01/2041 |
| 31410L | NH | 1 | FN | 890592 | - RMBS |4 | 1.A | 721,187 | 105.502 | 704,020 | 667,307 | 690,661 | (5,170) | | 4.500 | 1.632 | MON | 2,502 | 29,493 | 01/17/2014 | 10/01/2026 |
| 31410L | VD | 1 | FN | 890812 | - RMBS |4 | 1.A | 16,490,245 | 108.432 | 17,357,221 | 16,007,518 | 16,473,047 | (3,962) | | 3.500 | 2.484 | MON | 46,689 | 560,138 | 12/27/2017 | 01/01/2047 |
| 31410M | YD | 6 | FN | 891808 | - RMBS |4 | 1.A | 369,303 | 116.635 | 427,929 | 366,895 | 368,770 | (70) | | 6.500 | 6.297 | MON | 1,987 | 23,849 | 07/17/2006 | 07/01/2036 |
| 31410P | 6R | 9 | FN | 893780 | - RMBS |4 | 1.A | 140,382 | 117.648 | 157,013 | 133,459 | 139,773 | (179) | | 6.000 | 4.537 | MON | 667 | 8,020 | 07/23/2009 | 10/01/2036 |
| 31410Q | DB | 4 | FN | 893898 | - RMBS |4 | 1.A | 416,689 | 118.986 | 471,351 | 396,139 | 414,776 | (460) | | 6.000 | 4.586 | MON | 1,981 | 23,769 | 07/23/2009 | 10/01/2036 |
| 31410Y | UX | 0 | FN | 901598 | - RMBS |4 | 1.A | 186,112 | 117.558 | 220,565 | 187,622 | 186,208 | 17 | | 5.500 | 5.684 | MON | 860 | 10,255 | 11/20/2006 | 11/01/2036 |
| 31411B | EF | 6 | FN | 902934 | - RMBS |4 | 1.A | 1,161,483 | 117.557 | 1,377,021 | 1,171,367 | 1,163,305 | 95 | | 5.500 | 5.664 | MON | 5,369 | 64,247 | 11/17/2006 | 12/01/2036 |
| 31411F | UW | 2 | FN | 906997 | - RMBS |4 | 1.A | 218,398 | 100.971 | 221,627 | 219,495 | 218,867 | 41 | | 2.782 | 2.187 | MON | 509 | 7,618 | 10/16/2007 | 05/01/2037 |
| 31411F | VX | 9 | FN | 907030 | - RMBS |4 | 1.A | 155,310 | 101.379 | 157,011 | 154,875 | 155,035 | (10) | | 2.252 | 1.945 | MON | 291 | 5,193 | 10/16/2007 | 09/01/2037 |
| 31411J | WT | 9 | FN | 909758 | - RMBS |4 | 1.A | 983,540 | 115.505 | 1,126,180 | 975,008 | 981,026 | (196) | | 5.500 | 5.261 | MON | 4,469 | 53,690 | 01/07/2008 | 02/01/2037 |
| 31411R | GX | 0 | FN | 912914 | - RMBS |4 | 1.A | 356,800 | 118.408 | 426,931 | 360,561 | 357,581 | 35 | | 6.000 | 6.203 | MON | 1,803 | 21,640 | 06/19/2007 | 06/01/2037 |
| 31411U | AZ | 4 | FN | 914524 | - RMBS |4 | 1.A | 681,563 | 100.174 | 679,353 | 678,172 | 679,240 | (67) | | 3.899 | 2.237 | MON | 2,203 | 28,139 | 04/17/2007 | 04/01/2037 |
| 31411U | N6 | 4 | FN | 914913 | - RMBS |4 | 1.A | 621,033 | 101.132 | 624,648 | 617,656 | 618,584 | (58) | | 3.495 | 2.093 | MON | 1,799 | 24,179 | 05/07/2007 | 04/01/2037 |
| 31411U | XT | 3 | FN | 915190 | - RMBS |4 | 1.A | 285,664 | 101.019 | 287,161 | 284,265 | 284,730 | (29) | | 3.682 | 2.288 | MON | 872 | 11,533 | 04/12/2007 | 04/01/2037 |
| 31411X | YZ | 2 | FN | 917928 | - RMBS |4 | 1.A | 661,573 | 119.148 | 798,544 | 670,212 | 663,070 | 101 | | 6.000 | 6.279 | MON | 3,351 | 40,217 | 07/10/2007 | 05/01/2037 |
| 31411Y | BY | 8 | FN | 918155 | - RMBS |4 | 1.A | 495,551 | 100.422 | 497,484 | 495,396 | 495,396 | | | 3.419 | 2.089 | MON | 1,411 | 19,788 | 07/17/2007 | 05/01/2037 |
| 31412M | AC | 2 | FN | 928903 | - RMBS |4 | 1.A | 1,867,019 | 118.415 | 2,090,005 | 1,764,981 | 1,851,860 | (1,976) | | 6.000 | 4.542 | MON | 8,825 | 106,602 | 09/25/2009 | 12/01/2037 |

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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 | For ei g n Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted 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 |
| 31412Q | 7B | 9 | FN 932490 - RMBS | | 4 | 1.A | 2,953,048 | 113.261 | 3,312,814 | 2,924,941 | 2,946,089 | | (519) | | 4.500 | 4.233 | MON | 10,969 | 131,812 | 04/21/2010 | 02/01/2040 | |
| 31412Q | YV | 5 | FN 932324 - RMBS | | 4 | 1.A | 8,042,924 | 112.285 | 8,451,320 | 7,526,643 | 7,989,930 | | (9,198) | | 4.500 | 2.717 | MON | 28,225 | 337,198 | 03/26/2014 | 12/01/2039 | |
| 31412X | ES | 9 | FN 937645 - RMBS | | 4 | 1.A | 825,951 | 118.660 | 992,635 | 836,538 | 828,485 | | 103 | | 6.000 | 6.245 | MON | 4,183 | 50,209 | 07/10/2007 | 06/01/2037 | |
| 31412X | J3 | 9 | FN 937782 - RMBS | | 4 | 1.A | 683,410 | 119.473 | 825,519 | 690,968 | 685,004 | | 75 | | 6.000 | 6.217 | MON | 3,455 | 41,476 | 06/29/2007 | 07/01/2037 | |
| 31412X | JC | 9 | FN 937759 - RMBS | | 4 | 1.A | 668,491 | 118.876 | 803,292 | 675,740 | 670,358 | | 65 | | 6.000 | 6.195 | MON | 3,379 | 39,456 | 06/29/2007 | 06/01/2037 | |
| 31412X | S6 | 2 | FN 938041 - RMBS | | 4 | 1.A | 1,072,072 | 118.660 | 1,285,022 | 1,082,944 | 1,074,594 | | 89 | | 6.000 | 6.186 | MON | 5,415 | 64,783 | 06/19/2007 | 07/01/2037 | |
| 31413C | F4 | 6 | FN 941287 - RMBS | | 4 | 1.A | 580,061 | 117.844 | 692,331 | 587,497 | 581,838 | | 89 | | 6.000 | 6.254 | MON | 2,937 | 35,039 | 07/10/2007 | 07/01/2037 | |
| 31413C | GJ | 2 | FN 941301 - RMBS | | 4 | 1.A | 619,387 | 117.619 | 737,825 | 627,301 | 621,096 | | 75 | | 6.000 | 6.252 | MON | 3,137 | 37,643 | 07/10/2007 | 07/01/2037 | |
| 31413H | SC | 3 | FN 946115 - RMBS | | 4 | 1.A | 721,598 | 117.626 | 845,549 | 718,846 | 720,275 | | (76) | | 6.000 | 5.896 | MON | 3,594 | 43,145 | 09/14/2007 | 09/01/2037 | |
| 31413K | ZJ | 3 | FN 948145 - RMBS | | 4 | 1.A | 572,158 | 118.172 | 642,786 | 543,941 | 566,515 | | (514) | | 6.000 | 4.765 | MON | 2,720 | 32,645 | 07/23/2009 | 11/01/2037 | |
| 31413N | XU | 4 | FN 950791 - RMBS | | 4 | 1.A | 1,770,049 | 118.904 | 2,099,737 | 1,765,910 | 1,768,432 | | (194) | | 6.000 | 5.908 | MON | 8,830 | 105,979 | 08/04/2008 | 10/01/2037 | |
| 31413N | Y6 | 6 | FN 950833 - RMBS | | 4 | 1.A | 288,830 | 118.544 | 329,198 | 277,701 | 286,061 | | (234) | | 6.000 | 5.028 | MON | 1,389 | 16,671 | 01/12/2009 | 11/01/2037 | |
| 31414C | AL | 2 | FN 961811 - RMBS | | 4 | 1.A | 2,105,175 | 116.278 | 2,508,412 | 2,157,253 | 2,114,866 | | 705 | | 5.000 | 5.561 | MON | 8,989 | 108,648 | 05/27/2008 | 03/01/2038 | |
| 31414S | T5 | 2 | FN 974972 - RMBS | | 4 | 1.A | 633,792 | 116.519 | 745,713 | 639,992 | 634,834 | | 53 | | 5.500 | 5.699 | MON | 2,933 | 35,088 | 06/05/2008 | 04/01/2038 | |
| 31415R | YR | 9 | FN 987320 - RMBS | | 4 | 1.A | 225,027 | 117.677 | 251,745 | 213,930 | 224,408 | | (213) | | 6.000 | 4.560 | MON | 1,070 | 12,839 | 07/23/2009 | 09/01/2038 | |
| 31415X | HN | 4 | FN 992237 - RMBS | | 4 | 1.A | 375,075 | 113.451 | 408,667 | 360,216 | 373,474 | | (253) | | 6.000 | 4.905 | MON | 1,801 | 21,539 | 03/18/2009 | 11/01/2038 | |
| 31415Y | LS | 6 | FN 993237 - RMBS | | 4 | 1.A | 395,438 | 105.620 | 406,731 | 385,089 | 388,666 | | (1,001) | | 4.500 | 3.541 | MON | 1,444 | 16,472 | 07/08/2009 | 07/01/2024 | |
| 31416H | SE | 1 | FN AA0844 - RMBS | | 4 | 1.A | 378,446 | 115.873 | 422,220 | 364,384 | 377,016 | | (255) | | 5.500 | 4.418 | MON | 1,670 | 20,010 | 01/09/2009 | 12/01/2038 | |
| 31416N | BX | 9 | FN AA4553 - RMBS | | 4 | 1.A | 374,972 | 106.357 | 387,223 | 364,078 | 368,112 | | (989) | | 4.500 | 3.457 | MON | 1,365 | 15,836 | 09/02/2009 | 08/01/2024 | |
| 31416N | YK | 2 | FN AA5213 - RMBS | | 4 | 1.A | 716,971 | 109.795 | 771,056 | 702,267 | 711,987 | | (297) | | 4.500 | 3.999 | MON | 2,634 | 31,699 | 03/23/2009 | 03/01/2039 | |
| 31416P | FJ | 1 | FN AA5568 - RMBS | | 4 | 1.A | 51,180 | 106.099 | 53,425 | 50,354 | 50,582 | | (86) | | 4.000 | 3.434 | MON | 168 | 2,281 | 04/29/2009 | 06/01/2024 | |
| 31416P | RL | 3 | FN AA5890 - RMBS | | 4 | 1.A | 467,624 | 113.686 | 521,439 | 458,666 | 467,747 | | (196) | | 5.000 | 4.374 | MON | 1,911 | 22,970 | 08/04/2009 | 07/01/2039 | |
| 31416Q | 7M | 1 | FN AA7199 - RMBS | | 4 | 1.A | 1,103,878 | 106.099 | 1,153,501 | 1,087,196 | 1,092,106 | | (1,744) | | 4.000 | 3.447 | MON | 3,624 | 43,184 | 04/21/2009 | 05/01/2024 | |
| 31416R | Q7 | 1 | FN AA7677 - RMBS | | 4 | 1.A | 4,475,328 | 116.287 | 5,089,691 | 4,376,849 | 4,463,897 | | (1,753) | | 5.000 | 4.387 | MON | 18,237 | 218,528 | 08/18/2009 | 06/01/2039 | |
| 31416R | S6 | 1 | FN AA7740 - RMBS | | 4 | 1.A | 129,470 | 106.039 | 135,238 | 127,537 | 128,126 | | (214) | | 4.000 | 3.402 | MON | 425 | 5,348 | 05/20/2009 | 05/01/2024 | |
| 31416S | SX | 0 | FN AA8633 - RMBS | | 4 | 1.A | 1,887,867 | 116.283 | 2,140,415 | 1,840,699 | 1,877,590 | | (818) | | 5.000 | 4.371 | MON | 7,670 | 92,061 | 08/27/2009 | 07/01/2039 | |
| 31416S | US | 8 | FN AA8692 - RMBS | | 4 | 1.A | 1,595,942 | 106.113 | 1,699,082 | 1,601,196 | 1,596,536 | | 72 | | 4.000 | 4.049 | MON | 5,337 | 61,236 | 06/03/2009 | 06/01/2024 | |
| 31416S | XS | 5 | FN AA8788 - RMBS | | 4 | 1.A | 1,506,545 | 106.062 | 1,583,582 | 1,493,072 | 1,495,948 | | (1,380) | | 4.000 | 3.663 | MON | 4,977 | 58,419 | 05/27/2009 | 07/01/2024 | |
| 31416V | DT | 8 | FN AB0113 - RMBS | | 4 | 1.A | 2,266,628 | 116.265 | 2,409,755 | 2,072,642 | 2,237,873 | | (5,752) | | 5.000 | 2.753 | MON | 8,636 | 103,534 | 01/30/2014 | 04/01/2035 | |
| 31416W | T5 | 1 | FN AB1471 - RMBS | | 4 | 1.A | 7,451,386 | 111.893 | 7,715,481 | 6,895,441 | 7,376,230 | | (8,281) | | 4.500 | 2.521 | MON | 25,858 | 310,190 | 06/20/2014 | 09/01/2040 | |
| 31416W | ZW | 5 | FN AB1656 - RMBS | | 4 | 1.A | 7,896,486 | 109.188 | 8,120,810 | 7,437,456 | 7,857,515 | | (7,359) | | 4.000 | 2.333 | MON | 24,792 | 297,259 | 11/23/2015 | 10/01/2040 | |
| 31416X | KK | 5 | FN AB2097 - RMBS | CF | 4 | 1.A | 8,994,633 | 112.285 | 9,839,819 | 8,763,229 | 8,957,686 | | (8,222) | | 4.500 | 3.812 | MON | 32,862 | 417,435 | 01/21/2011 | 01/01/2041 | |
| 31416Y | 3B | 2 | FN AB3493 - RMBS | | 4 | 1.A | 2,147,274 | 111.897 | 2,213,866 | 1,978,485 | 2,134,261 | | (2,429) | | 4.500 | 2.320 | MON | 7,419 | 88,688 | 12/11/2014 | 09/01/2041 | |
| 31417A | MM | 8 | FN AB3963 - RMBS | | 4 | 1.A | 4,145,486 | 108.754 | 4,394,388 | 4,040,681 | 4,113,211 | | (1,185) | | 3.500 | 2.926 | MON | 11,785 | 140,562 | 12/06/2011 | 11/01/2041 | |
| 31417B | JC | 2 | FN AB4758 - RMBS | | 4 | 1.A | 13,317,152 | 107.501 | 13,666,886 | 12,713,271 | 13,268,168 | | (8,766) | | 3.500 | 2.197 | MON | 37,080 | 444,871 | 02/16/2016 | 03/01/2042 | |
| 31417C | 6Q | 3 | FN AB6278 - RMBS | | 4 | 1.A | 4,780,727 | 104.515 | 4,817,048 | 4,608,971 | 4,685,655 | | (9,469) | | 2.500 | 1.714 | MON | 9,602 | 114,685 | 09/06/2012 | 09/01/2027 | |
| 31417C | DM | 4 | FN AB5507 - RMBS | | 4 | 1.A | 2,384,924 | 107.228 | 2,407,582 | 2,245,295 | 2,339,748 | | (1,386) | | 3.500 | 2.254 | MON | 6,549 | 78,612 | 07/09/2012 | 06/01/2042 | |
| 31417C | GK | 5 | FN AB5601 - RMBS | | 4 | 1.A | 3,495,590 | 110.153 | 3,645,445 | 3,309,434 | 3,472,945 | | (2,648) | | 4.000 | 2.598 | MON | 11,031 | 132,339 | 10/29/2013 | 07/01/2042 | |
| 31417D | 2R | 3 | FN AB7083 - RMBS | | 4 | 1.A | 6,661,420 | 105.091 | 6,744,482 | 6,417,746 | 6,537,435 | | (14,611) | | 2.500 | 1.636 | MON | 13,370 | 160,090 | 01/28/2013 | 11/01/2027 | |
| 31417D | BF | 9 | FN AB6337 - RMBS | | 4 | 1.A | 8,978,852 | 105.484 | 9,117,966 | 8,643,901 | 8,806,649 | | (20,880) | | 2.500 | 1.604 | MON | 18,008 | 214,626 | 01/28/2013 | 10/01/2027 | |

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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 | For ei g n Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted 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 | |
| 31417D | BY | 8 | FN | AB6354 | - RMBS |4 | 1.A |5,338,342 |105.967 |5,349,282 |5,048,077 |5,260,031 |(3,415) |3.000 |1.813 | MON |12,620 |151,453 | 10/04/2012 | 09/01/2042 | | |
| 31417D | QY | 2 | FN | AB6770 | - RMBS | CF.....4 | 1.A |9,741,488 |107.933 |10,010,643 |9,274,848 |9,618,949 |(2,652) |3.000 |1.933 | MON |23,187 |304,274 | 11/20/2012 | 10/01/2042 | | |
| 31417D | RT | 2 | FN | AB6797 | - RMBS | CF.....4 | 1.A |11,870,075 |106.609 |12,026,898 |11,281,331 |11,708,968 |(2,867) |3.000 |1.917 | MON |28,203 |358,646 | 11/02/2012 | 10/01/2042 | | |
| 31417E | CP | 4 | FN | AB7277 | - RMBS | CF.....4 | 1.A |11,580,283 |106.150 |11,655,084 |10,979,824 |11,421,949 |(3,350) |3.000 |1.856 | MON |27,450 |366,271 | 11/28/2012 | 12/01/2042 | | |
| 31417F | U6 | 3 | FN | AB8704 | - RMBS | CF.....4 | 1.A |9,069,378 |109.364 |9,603,516 |8,781,244 |9,011,235 |(1,442) |3.000 |2.238 | MON |21,953 |273,619 | 03/26/2013 | 03/01/2043 | | |
| 31417G | JE | 7 | FN | AB9260 | - RMBS |4 | 1.A |9,421,691 |108.595 |9,876,539 |9,094,845 |9,396,458 |(4,024) |3.500 |2.516 | MON |26,527 |318,168 | 08/19/2015 | 05/01/2043 | | |
| 31417G | T5 | 5 | FN | AB9571 | - RMBS |4 | 1.A |4,288,266 |108.769 |4,493,845 |4,131,557 |4,257,304 |(1,674) |3.500 |2.589 | MON |12,050 |144,572 | 06/14/2013 | 06/01/2043 | | |
| 31417G | XE | 1 | FN | AB9676 | - RMBS | CF.....4 | 1.A |13,108,216 |109.871 |13,786,072 |12,547,499 |13,072,109 |(815) |3.500 |2.278 | MON |36,597 |466,670 | 10/30/2015 | 06/01/2043 | | |
| 31417H | B5 | 2 | FN | AB9959 | - RMBS | CF.....4 | 1.A |14,851,715 |110.513 |15,452,157 |13,982,198 |14,744,799 |(8,807) |4.000 |2.417 | MON |46,607 |559,288 | 06/26/2014 | 07/01/2043 | | |
| 31417K | YJ | 0 | FN | AC1612 | - RMBS |4 | 1.A |2,759,920 |116.286 |3,140,949 |2,701,046 |2,753,115 |(1,055) |5.000 |4.403 | MON |11,254 |133,584 | 08/28/2009 | 08/01/2039 | | |
| 31417M | S2 | 0 | FN | AC3236 | - RMBS |4 | 1.A |949,715 |116.286 |1,073,031 |922,753 |944,548 |(442) |5.000 |4.280 | MON |3,845 |46,152 | 09/15/2009 | 09/01/2039 | | |
| 31417V | N6 | 6 | FN | AC8512 | - RMBS |4 | 1.A |4,216,742 |111.893 |4,345,482 |3,883,602 |4,184,256 |(6,093) |4.500 |2.301 | MON |14,564 |173,990 | 10/31/2014 | 12/01/2039 | | |
| 31417Y | RW | 9 | FN | MA0500 | - RMBS |4 | 1.A |1,846,349 |116.280 |2,069,026 |1,779,345 |1,840,548 |(1,073) |5.000 |3.978 | MON |7,414 |89,181 | 02/10/2011 | 08/01/2040 | | |
| 31418B | 3T | 1 | FN | MA2609 | - RMBS | CF.....4 | 1.A |30,568,518 |107.077 |31,242,960 |29,178,003 |30,327,141 |(9,296) |3.500 |2.164 | MON |85,103 |1,021,366 | 05/31/2016 | 05/01/2046 | | |
| 31418B | 6G | 6 | FN | MA2670 | - RMBS | CF.....4 | 1.A |10,388,265 |105.888 |10,595,925 |10,006,757 |10,324,864 |(3,140) |3.000 |1.893 | MON |25,017 |300,203 | 06/30/2016 | 07/01/2046 | | |
| 31418C | KZ | 6 | FN | MA3011 | - RMBS | CF.....4 | 1.A |13,829,209 |105.319 |14,192,250 |13,475,478 |13,777,910 |(2,622) |3.000 |2.215 | MON |33,689 |443,460 | 08/30/2017 | 05/01/2047 | | |
| 31418C | NF | 7 | FN | MA3089 | - RMBS | CF.....4 | 1.A |26,606,212 |106.115 |27,151,415 |25,586,740 |26,429,672 |(8,371) |3.500 |2.402 | MON |74,628 |1,066,900 | 07/28/2017 | 08/01/2037 | | |
| 31418C | NS | 9 | FN | MA3100 | - RMBS | CF.....4 | 1.A |6,758,128 |105.046 |6,971,707 |6,636,799 |6,740,337 |(1,024) |3.000 |2.439 | MON |16,592 |235,298 | 10/30/2017 | 08/01/2037 | | |
| 31418C | PM | 0 | FN | MA3127 | - RMBS | CF.....4 | 1.A |7,691,542 |105.046 |7,871,205 |7,493,092 |7,657,214 |(1,537) |3.000 |2.237 | MON |18,733 |262,210 | 08/29/2017 | 09/01/2037 | | |
| 31418D | RW | 4 | FN | MA4100 | - RMBS |4 | 1.A |9,078,912 |103.888 |9,115,736 |8,774,545 |9,060,586 |(18,326) |2.000 |1.271 | MON |14,624 |58,497 | 07/30/2020 | 08/01/2050 | | |
| 31418M | 2L | 5 | FN | AD0778 | - RMBS |4 | 1.A |2,667,618 |105.710 |2,700,523 |2,554,654 |2,599,375 |(10,044) |4.500 |2.973 | MON |9,580 |115,212 | 02/08/2010 | 01/01/2025 | | |
| 31418M | 7A | 4 | FN | AD0888 | - RMBS |4 | 1.A |3,308,756 |106.468 |3,362,276 |3,158,010 |3,215,138 |(10,794) |4.500 |3.073 | MON |11,843 |138,393 | 03/23/2010 | 04/01/2025 | | |
| 31418M | RD | 6 | FN | AD0483 | - RMBS |4 | 1.A |2,754,663 |106.433 |2,801,430 |2,632,106 |2,677,486 |(10,112) |4.500 |3.018 | MON |9,870 |114,558 | 11/24/2009 | 12/01/2024 | | |
| 31418M | RE | 4 | FN | AD0484 | - RMBS |4 | 1.A |2,650,240 |106.432 |2,695,204 |2,532,328 |2,578,988 |(9,707) |4.500 |2.982 | MON |9,496 |114,943 | 11/24/2009 | 12/01/2024 | | |
| 31418N | A7 | 5 | FN | AD0929 | - RMBS |4 | 1.A |2,773,994 |106.355 |2,855,257 |2,684,646 |2,718,789 |(6,798) |4.500 |3.441 | MON |10,067 |118,322 | 04/06/2010 | 04/01/2025 | | |
| 31418N | ET | 3 | FN | AD1045 | - RMBS |4 | 1.A |2,228,617 |112.283 |2,487,191 |2,215,118 |2,226,760 |(292) |4.500 |4.294 | MON |8,307 |100,006 | 02/22/2010 | 02/01/2040 | | |
| 31418N | XX | 3 | FN | AD1593 | - RMBS |4 | 1.A |5,300,593 |111.890 |5,505,059 |4,920,057 |5,263,926 |(6,499) |4.500 |2.489 | MON |18,450 |220,472 | 05/16/2014 | 02/01/2040 | | |
| 31418N | YF | 1 | FN | AD1609 | - RMBS |4 | 1.A |794,001 |106.082 |825,274 |777,955 |782,327 |(1,097) |4.000 |3.442 | MON |2,593 |31,509 | 03/02/2010 | 02/01/2025 | | |
| 31418P | E2 | 7 | FN | AD1952 | - RMBS |4 | 1.A |6,200,863 |109.015 |6,395,161 |5,866,301 |6,166,082 |(5,764) |4.000 |2.463 | MON |19,554 |233,867 | 09/26/2014 | 02/01/2040 | | |
| 31418P | Q2 | 4 | FN | AD2272 | - RMBS |4 | 1.A |2,904,630 |116.280 |3,172,534 |2,728,353 |2,892,218 |(2,872) |5.000 |3.291 | MON |11,368 |136,453 | 07/15/2010 | 03/01/2040 | | |
| 31418P | S7 | 1 | FN | AD2341 | - RMBS |4 | 1.A |6,053,862 |111.891 |6,328,747 |5,656,163 |6,015,679 |(6,512) |4.500 |2.668 | MON |21,211 |253,707 | 03/11/2014 | 03/01/2040 | | |
| 31418Q | NZ | 2 | FN | AD3107 | - RMBS |4 | 1.A |3,769,169 |116.281 |4,126,829 |3,549,019 |3,725,258 |(3,086) |5.000 |3.569 | MON |14,788 |177,829 | 07/08/2010 | 04/01/2040 | | |
| 31418R | XS | 5 | FN | AD4288 | - RMBS |4 | 1.A |4,520,128 |116.280 |5,062,964 |4,354,127 |4,542,661 |(3,423) |5.000 |3.732 | MON |18,142 |217,757 | 03/24/2010 | 04/01/2040 | | |
| 31418T | UG | 0 | FN | AD5982 | - RMBS |4 | 1.A |1,663,346 |114.308 |1,817,557 |1,590,055 |1,661,143 |(1,138) |5.000 |3.713 | MON |6,625 |79,531 | 03/28/2011 | 05/01/2040 | | |
| 31418U | VU | 5 | FN | AD6926 | - RMBS |4 | 1.A |5,886,168 |111.108 |6,018,091 |5,416,460 |5,844,950 |(7,723) |4.500 |2.268 | MON |20,312 |243,625 | 12/11/2014 | 06/01/2040 | | |
| 31418V | UA | 8 | FN | AD7776 | - RMBS |4 | 1.A |5,946,739 |112.224 |6,124,358 |5,457,288 |5,905,003 |(8,016) |4.500 |2.195 | MON |20,465 |245,472 | 03/09/2015 | 08/01/2040 | | |
| 31418W | PG | 9 | FN | AD8522 | - RMBS |4 | 1.A |2,638,294 |109.635 |2,727,956 |2,488,223 |2,616,891 |(2,366) |4.000 |2.451 | MON |8,294 |98,727 | 05/04/2012 | 08/01/2040 | | |
| 31418X | U3 | 0 | FN | AD9601 | - RMBS |4 | 1.A |2,489,715 |112.284 |2,661,930 |2,370,716 |2,459,667 |(1,555) |4.500 |3.376 | MON |8,890 |106,695 | 08/23/2010 | 08/01/2040 | | |
| 31419A | 4G | 9 | FN | AE0822 | - RMBS |4 | 1.A |2,090,385 |110.963 |2,146,485 |1,934,423 |2,076,778 |(2,471) |4.500 |2.415 | MON |7,254 |86,705 | 09/26/2014 | 02/01/2041 | | |
| 31419A | K2 | 2 | FN | AE0312 | - RMBS |4 | 1.A |2,236,364 |110.086 |2,390,757 |2,171,722 |2,216,235 |(830) |4.000 |3.343 | MON |7,239 |86,943 | 08/23/2010 | 09/01/2040 | | |

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SCHEDULE D - PART 1

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

| 1 | 2 | | | Codes | | | 6 | 7 | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | Dates | | |
|--|---|---|--|-------|-------------------------|---|---------------|--------------------------------|---------------|---------------|------------------------------|--|---|---|--|----------|-------------------|------------|-------------------------------|-------------------------|------------|----------------------------------|
| | | | | 3 | 4 | 5 | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | | | Code | F o r e i g n Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 31419A | U8 | 8 | FN AE0606 - RMBS | | 4 | 1.A | 2,969,423 | 109.960 | 3,067,699 | 2,789,828 | 2,954,098 | | (2,881) | | 4.000 | 2.272 | MON | 9,299 | 111,381 | 12/08/2015 | 11/01/2040 | |
| 31419C | 3V | 3 | FN AE2611 - RMBS | | 4 | 1.A | 2,730,909 | 108.366 | 2,920,140 | 2,694,699 | 2,723,338 | | (614) | | 3.500 | 3.148 | MON | 7,860 | 94,027 | 08/22/2011 | 09/01/2040 | |
| 31419D | XM | 8 | FN AE3383 - RMBS | | 4 | 1.A | 6,691,510 | 109.703 | 6,946,783 | 6,332,347 | 6,656,977 | | (5,428) | | 4.000 | 2.487 | MON | 21,108 | 253,182 | 06/24/2014 | 11/01/2040 | |
| 31419E | 2E | 8 | FN AE4372 - RMBS | | 4 | 1.A | 8,813,824 | 108.934 | 9,069,786 | 8,325,974 | 8,769,710 | | (8,081) | | 4.000 | 2.413 | MON | 27,753 | 332,200 | 07/10/2015 | 10/01/2040 | |
| 31419E | YL | 7 | FN AE4314 - RMBS | | 4 | 1.A | 6,129,901 | 112.284 | 6,315,471 | 5,624,568 | 6,086,213 | | (8,282) | | 4.500 | 2.189 | MON | 21,092 | 251,720 | 02/11/2015 | 09/01/2040 | |
| 31419G | WX | 8 | FN AE6061 - RMBS | | 4 | 1.A | 6,216,397 | 112.263 | 6,515,512 | 5,803,784 | 6,178,017 | | (6,606) | | 4.500 | 2.655 | MON | 21,764 | 260,220 | 04/24/2014 | 10/01/2040 | |
| 31419H | XN | 7 | FN AE6984 - RMBS | | 4 | 1.A | 834,157 | 109.360 | 881,120 | 805,706 | 829,138 | | (408) | | 4.000 | 3.099 | MON | 2,686 | 31,758 | 10/21/2010 | 10/01/2040 | |
| 31421A | FF | 5 | FN MC0165 - RMBS | | 4 | 1.A | 3,180,849 | 112.285 | 3,516,668 | 3,131,912 | 3,168,621 | | (833) | | 4.500 | 4.104 | MON | 11,745 | 140,810 | 09/10/2009 | 09/01/2039 | |
| 31421A | FG | 3 | FN MC0166 - RMBS | | 4 | 1.A | 853,559 | 112.285 | 944,984 | 841,592 | 850,971 | | (206) | | 4.500 | 4.122 | MON | 3,156 | 37,884 | 09/10/2009 | 09/01/2039 | |
| 31421A | FY | 4 | FN MC0182 - RMBS | | 4 | 1.A | 630,286 | 111.539 | 688,493 | 617,266 | 627,768 | | (233) | | 4.500 | 3.947 | MON | 2,315 | 27,788 | 10/09/2009 | 10/01/2039 | |
| 31421A | GV | 9 | FN MC0211 - RMBS | | 4 | 1.A | 1,060,716 | 110.912 | 1,147,420 | 1,034,529 | 1,055,901 | | (437) | | 4.500 | 3.845 | MON | 3,879 | 46,505 | 12/08/2009 | 12/01/2039 | |
| 31421A | GZ | 0 | FN MC0215 - RMBS | | 4 | 1.A | 829,180 | 112.288 | 909,188 | 809,697 | 825,642 | | (304) | | 4.500 | 3.882 | MON | 3,036 | 36,437 | 12/08/2009 | 12/01/2039 | |
| 31421A | H8 | 9 | FN MC0254 - RMBS | | 4 | 1.A | 1,170,533 | 112.284 | 1,291,322 | 1,150,048 | 1,165,725 | | (295) | | 4.500 | 4.052 | MON | 4,313 | 51,653 | 03/09/2010 | 03/01/2040 | |
| 31421A | L9 | 2 | FN MC0351 - RMBS | | 4 | 1.A | 503,695 | 107.343 | 524,217 | 488,357 | 498,615 | | (205) | | 4.000 | 3.308 | MON | 1,628 | 19,574 | 09/09/2010 | 09/01/2040 | |
| 31421A | MK | 6 | FN MC0361 - RMBS | | 4 | 1.A | 2,818,654 | 110.217 | 3,016,145 | 2,736,564 | 2,795,868 | | (1,047) | | 4.000 | 3.311 | MON | 9,122 | 109,351 | 09/09/2010 | 09/01/2040 | |
| 31421A | Q6 | 3 | FN MC0476 - RMBS | | 4 | 1.A | 2,021,680 | 111.895 | 2,175,814 | 1,944,507 | 1,992,916 | | (873) | | 4.500 | 3.738 | MON | 7,292 | 87,565 | 05/09/2011 | 05/01/2041 | |
| 31421A | SK | 0 | FN MC0521 - RMBS | | 4 | 1.A | 2,361,387 | 110.221 | 2,482,119 | 2,251,956 | 2,305,377 | | (917) | | 4.000 | 3.262 | MON | 7,507 | 90,096 | 09/09/2011 | 09/01/2041 | |
| 60416Q | FW | 9 | MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F | | 2 | 1.A FE | 674,324 | 103.230 | 696,105 | 674,324 | 674,324 | | | | 2.700 | 2.699 | MON | 1,517 | 18,145 | 04/10/2013 | 09/01/2041 | |
| 2699999 | U.S. Special Revenue - Residential Mortgage-Backed Securities | | | | | | 5,895,094,244 | XXX | 6,103,862,973 | 5,667,620,736 | 5,862,749,715 | | 0 | | XXX | XXX | XXX | 15,607,064 | 152,475,923 | XXX | XXX | |
| U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Commercial Mortgage-Backed Securities | | | | | | | | | | | | | | | | | | | | | | |
| 3136A7 | 2D | 3 | FNA 2012-M9 A2 - CMBS | | 4 | 1.A | 2,195,477 | 101.722 | 2,180,812 | 2,143,890 | 2,145,939 | | (8,620) | | 2.482 | 2.393 | MON | 4,434 | 57,515 | 01/18/2013 | 04/25/2022 | |
| 3136A8 | G6 | 1 | FNA 2012-M13 A2 - CMBS | | 4 | 1.A | 3,412,172 | 102.123 | 3,434,158 | 3,362,782 | 3,362,956 | | (9,014) | | 2.377 | 2.471 | MON | 6,661 | 91,696 | 09/20/2012 | 05/25/2022 | |
| 3136A9 | MN | 5 | FNA 2012-M14 A2 - CMBS | | 4 | 1.A | 2,965,993 | 102.580 | 3,012,478 | 2,936,699 | 2,936,324 | | (5,783) | | 2.301 | 2.400 | MON | 5,631 | 78,512 | 10/11/2012 | 09/25/2022 | |
| 3136A9 | MW | 5 | FNA 2012-M16 B - CMBS | | 4 | 1.A | 1,581,638 | 101.833 | 1,598,138 | 1,569,377 | 1,567,806 | | (3,409) | | 2.202 | 2.375 | MON | 2,879 | 45,999 | 10/16/2012 | 09/25/2022 | |
| 3136AL | YF | 2 | FNA 2014-M13 A2 - CMBS | | 4 | 1.A | 4,672,379 | 107.943 | 4,993,722 | 4,626,278 | 4,639,396 | | (5,761) | | 3.021 | 2.891 | MON | 11,647 | 148,614 | 11/14/2014 | 08/25/2024 | |
| 3136AM | KZ | 1 | FNA 2015-M1 A2 - CMBS | | 4 | 1.A | 18,969,488 | 105.949 | 19,899,493 | 18,782,166 | 18,843,586 | | (23,106) | | 2.532 | 2.455 | MON | 39,630 | 499,384 | 01/14/2015 | 09/25/2024 | |
| 3136AM | M4 | 8 | FNA 2015-M4 AV2 - CMBS | | 4 | 1.A | 12,078,694 | 101.401 | 12,127,212 | 11,959,688 | 11,954,955 | | (29,239) | | 2.509 | 2.499 | MON | 25,006 | 306,127 | 03/12/2015 | 07/25/2022 | |
| 3136AP | SZ | 6 | FNA 2015-M11 A2 - CMBS | | 4 | 1.A | 14,824,070 | 108.929 | 16,339,364 | 15,000,000 | 14,931,161 | | 25,197 | | 2.822 | 3.059 | MON | 35,275 | 430,605 | 07/16/2015 | 04/25/2025 | |
| 3136AR | 5S | 3 | FNA 2016-M5 A2 - CMBS | | 4 | 1.A | 10,099,399 | 108.312 | 10,831,156 | 10,000,000 | 10,049,032 | | (11,282) | | 2.469 | 2.355 | MON | 20,575 | 246,900 | 05/11/2016 | 04/25/2026 | |
| 3136AR | TB | 4 | FNA 2016-M03 AS2 - CMBS | | 4 | 1.A | 1,395,217 | 101.061 | 1,410,085 | 1,395,285 | 1,392,399 | | (723) | | 2.263 | 2.341 | MON | 2,631 | 32,584 | 03/08/2016 | 02/25/2023 | |
| 3136AR | TE | 8 | FNA 2016-M03 A2 - CMBS | | 4 | 1.A | 9,935,222 | 109.138 | 10,736,055 | 9,837,133 | 9,876,109 | | (13,040) | | 2.702 | 2.613 | MON | 22,150 | 268,187 | 03/08/2016 | 02/25/2026 | |
| 3136AT | 5C | 4 | FNA 2016-M11 A2 - CMBS | | 4 | 1.A | 15,149,166 | 107.879 | 16,181,885 | 15,000,000 | 15,082,656 | | (16,205) | | 2.369 | 2.255 | MON | 29,613 | 355,350 | 10/04/2016 | 07/25/2026 | |
| 3136AV | GY | 9 | FNA 2017-M2 A1 - CMBS | | 4 | 1.A | 3,606,472 | 103.312 | 3,700,110 | 3,581,482 | 3,607,209 | | 13,808 | | 2.801 | 8.229 | MON | 8,360 | 101,973 | 02/15/2017 | 02/25/2027 | |
| 3136AX | 2K | 0 | FNA 2017-M11 A1 - CMBS | | 4 | 1.A | 6,611,862 | 108.435 | 7,134,712 | 6,579,746 | 6,572,206 | | (28,038) | | 2.680 | 3.082 | MON | 14,695 | 176,337 | 09/14/2017 | 08/25/2029 | |
| 3136AX | 4T | 9 | FNA 2017-M12 A1 - CMBS | | 4 | 1.A | 1,055,134 | 105.252 | 1,099,569 | 1,044,705 | 1,047,353 | | (2,102) | | 2.747 | 4.033 | MON | 2,392 | 29,446 | 10/04/2017 | 06/25/2027 | |
| 3136AY | 2B | 8 | FNA 2017-M13 A1 - CMBS | | 4 | 1.A | 607,137 | 102.932 | 618,772 | 601,148 | 603,843 | | (675) | | 2.746 | 5.683 | MON | 1,376 | 40,344 | 11/01/2017 | 09/27/2027 | |
| 3136B2 | GY | 2 | FNA 2018-M10 A1 - CMBS | | 4 | 1.A | 3,574,847 | 110.031 | 3,900,618 | 3,545,034 | 3,541,494 | | (31,862) | | 3.370 | 5.671 | MON | 9,956 | 121,714 | 07/18/2018 | 07/25/2028 | |
| 3137AS | NJ | 9 | FHMS K-019 A2 - CMBS | | 4 | 1.A | 9,693,152 | 101.974 | 9,738,738 | 9,550,243 | 9,555,650 | | (17,266) | | 2.272 | 2.087 | MON | 18,082 | 218,389 | 07/25/2012 | 03/25/2022 | |
| 3137AS | R9 | 7 | FHMS K-020 A1 - CMBS | | 4 | 1.A | 475,421 | 100.141 | 466,776 | 466,120 | 466,512 | | (1,212) | | 1.573 | 0.833 | MON | 611 | 8,821 | 09/05/2012 | 01/25/2022 | |
| 3137AU | PE | 3 | FHMS K-021 A2 - CMBS | | 4 | 1.A | 10,199,480 | 102.642 | 10,264,175 | 10,000,000 | 10,022,890 | | (28,117) | | 2.396 | 2.114 | MON | 19,967 | 239,600 | 10/17/2012 | 06/25/2022 | |

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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 | For eig n Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted 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 | |
| 3137AX | HP | 1 | FHMS K-024 A2 - CMBS | 4 | 1.A | 10,291,016 | 103.018 | 10,301,770 | 10,000,000 | 10,040,091 | | (34,257) | | 2.573 | 2.225 | MON | 21,442 | 257,300 | 01/23/2013 | 09/25/2022 | | |
| 3137B7 | MZ | 9 | FHMS K-036 A2 - CMBS | 4 | 1.A | 7,139,762 | 108.038 | 7,562,687 | 7,000,000 | 7,032,454 | | (17,201) | | 3.527 | 3.279 | MON | 20,574 | 246,891 | 02/06/2014 | 10/25/2023 | | |
| 3137B7 | YX | 1 | FHMS K-037 A1 - CMBS | 4 | 1.A | 669,725 | 102.497 | 673,010 | 656,617 | 658,637 | | (1,555) | | 2.592 | 2.169 | MON | 1,418 | 16,981 | 03/12/2014 | 04/25/2023 | | |
| 3137B7 | YY | 9 | FHMS K-037 A2 - CMBS | 4 | 1.A | 3,059,781 | 108.586 | 3,257,588 | 3,000,000 | 3,015,112 | | (7,253) | | 3.490 | 3.243 | MON | 8,725 | 104,700 | 03/12/2014 | 01/25/2024 | | |
| 3137BD | CW | 4 | FHMS K-039 A2 - CMBS | 4 | 1.A | 17,509,660 | 109.292 | 18,579,581 | 17,000,000 | 17,172,370 | | (58,112) | | 3.303 | 2.939 | MON | 46,793 | 561,510 | 09/04/2014 | 07/25/2024 | | |
| 3137BF | DQ | 1 | FHMS K-717 A2 - CMBS | 4 | 1.A | 9,093,565 | 101.278 | 8,941,815 | 8,828,986 | 8,837,778 | | (44,569) | | 2.991 | 2.478 | MON | 22,006 | 264,075 | 11/19/2014 | 09/25/2021 | | |
| 3137BF | XT | 3 | FHMS K-042 A2 - CMBS | 4 | 1.A | 20,599,780 | 108.027 | 21,605,370 | 20,000,000 | 20,231,966 | | (65,925) | | 2.670 | 2.317 | MON | 44,500 | 534,000 | 01/15/2015 | 12/25/2024 | | |
| 3137BG | K2 | 4 | FHMS K-043 A2 - CMBS | 4 | 1.A | 20,598,700 | 109.954 | 21,990,872 | 20,000,000 | 20,235,123 | | (66,763) | | 3.062 | 2.702 | MON | 51,033 | 612,400 | 02/19/2015 | 12/25/2024 | | |
| 3137BH | CY | 1 | FHMS K-044 A2 - CMBS | 4 | 1.A | 9,269,802 | 108.728 | 9,785,550 | 9,000,000 | 9,109,445 | | (29,938) | | 2.811 | 2.453 | MON | 21,083 | 252,990 | 04/09/2015 | 01/25/2025 | | |
| 3137BH | XY | 8 | FHMS K-718 A2 - CMBS | 4 | 1.A | 7,209,979 | 102.023 | 7,141,628 | 7,000,000 | 7,021,361 | | (35,681) | | 2.791 | 2.278 | MON | 16,281 | 195,370 | 05/13/2015 | 01/25/2022 | | |
| 3137BK | RJ | 1 | FHMS K-047 A2 - CMBS | 4 | 1.A | 10,533,203 | 111.377 | 11,137,674 | 10,000,000 | 10,246,306 | | (58,508) | | 3.329 | 2.681 | MON | 27,742 | 332,900 | 10/14/2015 | 05/25/2025 | | |
| 3137BL | MZ | 8 | FHMS K-049 A2 - CMBS | 4 | 1.A | 13,389,649 | 110.311 | 14,340,426 | 13,000,000 | 13,179,536 | | (43,061) | | 3.010 | 2.648 | MON | 32,608 | 391,300 | 10/14/2015 | 07/25/2025 | | |
| 3137BL | UR | 7 | FHMS K-720 A2 - CMBS | 4 | 1.A | 6,179,904 | 102.424 | 6,145,418 | 6,000,000 | 6,028,542 | | (30,761) | | 2.716 | 2.194 | MON | 13,580 | 162,960 | 10/21/2015 | 06/25/2022 | | |
| 3137BL | W9 | 5 | FHMS K-050 A2 - CMBS | 4 | 1.A | 15,017,385 | 111.813 | 16,302,392 | 14,580,000 | 14,769,014 | | (45,395) | | 3.334 | 2.992 | MON | 40,508 | 486,095 | 11/12/2015 | 08/25/2025 | | |
| 3137BM | 7C | 4 | FHMS K-051 A2 - CMBS | 4 | 1.A | 16,994,010 | 112.115 | 18,498,950 | 16,500,000 | 16,736,452 | | (54,421) | | 3.308 | 2.943 | MON | 45,485 | 545,820 | 12/08/2015 | 09/25/2025 | | |
| 3137BM | TX | 4 | FHMS K-718 A2 - CMBS | 4 | 1.A | 10,299,860 | 111.433 | 11,143,298 | 10,000,000 | 10,147,187 | | (33,025) | | 3.151 | 2.786 | MON | 26,258 | 315,100 | 01/27/2016 | 11/25/2025 | | |
| 3137BN | 6G | 4 | FHMS K-053 A2 - CMBS | 4 | 1.A | 3,440,173 | 110.841 | 3,702,091 | 3,340,000 | 3,390,519 | | (11,021) | | 2.995 | 2.630 | MON | 8,336 | 100,033 | 03/15/2016 | 12/25/2025 | | |
| 3137BN | GT | 5 | FHMS K-054 A2 - CMBS | 4 | 1.A | 10,196,287 | 109.837 | 10,873,839 | 9,900,000 | 10,051,814 | | (32,270) | | 2.745 | 2.385 | MON | 22,646 | 271,755 | 04/06/2016 | 01/25/2026 | | |
| 3137BQ | YS | 0 | FHMS K-056 A2 - CMBS | 4 | 1.A | 18,539,010 | 109.162 | 19,649,099 | 18,000,000 | 18,294,367 | | (57,967) | | 2.525 | 2.171 | MON | 37,875 | 454,500 | 07/25/2016 | 05/25/2026 | | |
| 3137BQ | ZN | 0 | FHMS K-X02 A2 - CMBS | 4 | 1.A | 16,437,816 | 106.282 | 16,962,610 | 15,960,067 | 16,163,849 | | (67,289) | | 2.409 | 1.918 | MON | 32,040 | 648,502 | 08/12/2016 | 09/25/2025 | | |
| 3137BS | 6Q | 1 | FHMS K-J08 A2 - CMBS | 4 | 1.A | 2,002,018 | 101.649 | 1,995,189 | 1,962,828 | 1,970,239 | | (8,052) | | 2.356 | 1.920 | MON | 3,854 | 58,804 | 10/20/2016 | 08/25/2022 | | |
| 3137BS | P7 | 2 | FHMS K-058 A2 - CMBS | 4 | 1.A | 10,608,815 | 110.407 | 11,371,932 | 10,300,000 | 10,462,598 | | (36,671) | | 2.653 | 2.266 | MON | 22,772 | 273,257 | 10/26/2016 | 08/25/2026 | | |
| 3137BS | RE | 5 | FHMS K-059 A2 - CMBS | 4 | 1.A | 12,359,568 | 112.639 | 13,516,698 | 12,000,000 | 12,210,097 | | (38,230) | | 3.120 | 2.759 | MON | 31,200 | 374,400 | 11/15/2016 | 09/25/2026 | | |
| 3137BU | X5 | 2 | FHMS K-062 A1 - CMBS | 4 | 1.A | 4,475,987 | 107.050 | 4,697,832 | 4,388,468 | 4,427,166 | | (13,142) | | 3.032 | 2.630 | MON | 11,088 | 133,057 | 02/15/2017 | 09/25/2026 | | |
| 3137BV | Z8 | 2 | FHMS K-063 A2 - CMBS | 4 | 1.A | 13,235,192 | 114.720 | 14,741,547 | 12,850,000 | 13,088,121 | | (40,839) | | 3.430 | 3.063 | MON | 36,730 | 440,755 | 03/07/2017 | 01/25/2027 | | |
| 3137F1 | G3 | 6 | FHMS K-065 A1 - CMBS | 4 | 1.A | 4,530,023 | 107.206 | 4,761,467 | 4,441,438 | 4,485,735 | | (12,521) | | 2.864 | 2.472 | MON | 10,600 | 127,202 | 07/12/2017 | 10/25/2026 | | |
| 3137F2 | LJ | 3 | FHMS K-066 A2 - CMBS | 4 | 1.A | 4,634,780 | 113.601 | 5,112,053 | 4,500,000 | 4,589,091 | | (14,108) | | 3.117 | 2.755 | MON | 11,689 | 140,265 | 08/09/2017 | 06/25/2027 | | |
| 3137F7 | 2G | 9 | FHMS Q-014 A1 - CMBS | 4 | 1.A | 4,737,329 | 100.759 | 4,773,683 | 4,737,708 | 4,737,308 | | (21) | | 1.555 | 1.550 | MON | 6,139 | 6,139 | 11/10/2020 | 01/25/2036 | | |
| 3137FA | WR | 5 | FHMS K-067 A1 - CMBS | 4 | 1.A | 6,512,810 | 107.962 | 6,893,567 | 6,385,183 | 6,452,076 | | (19,119) | | 2.895 | 2.498 | MON | 15,404 | 184,850 | 09/22/2017 | 03/25/2027 | | |
| 3137FB | BW | 5 | FHMS K-068 A1 - CMBS | 4 | 1.A | 1,533,655 | 107.489 | 1,616,198 | 1,503,595 | 1,519,866 | | (4,125) | | 2.952 | 2.540 | MON | 3,699 | 44,385 | 10/18/2017 | 02/25/2027 | | |
| 3137FB | TA | 4 | FHMS K-728 A2 - CMBS | 4 | 1.A | 7,209,853 | 108.210 | 7,574,669 | 7,000,000 | 7,108,503 | | (33,338) | | 3.064 | 2.551 | MON | 17,873 | 214,480 | 10/31/2017 | 08/25/2024 | | |
| 3137FB | TG | 1 | FHMS K-J17 A2 - CMBS | 4 | 1.A | 5,041,855 | 108.773 | 5,376,661 | 4,943,010 | 4,997,340 | | (14,972) | | 2.982 | 2.637 | MON | 12,283 | 151,383 | 11/03/2017 | 11/25/2025 | | |
| 3137FC | LD | 4 | FHMS K-071 A2 - CMBS | 4 | 1.A | 5,149,695 | 115.322 | 5,766,101 | 5,000,000 | 5,105,235 | | (15,205) | | 3.286 | 2.927 | MON | 13,692 | 164,299 | 12/12/2017 | 11/25/2027 | | |
| 3137FC | M4 | 3 | FHMS K-729 A2 - CMBS | 4 | 1.A | 12,359,796 | 109.100 | 13,092,038 | 12,000,000 | 12,194,217 | | (56,410) | | 3.136 | 2.625 | MON | 31,360 | 376,320 | 12/15/2017 | 10/25/2024 | | |
| 3137FE | BP | 4 | FHMS K-072 A1 - CMBS | 4 | 1.A | 9,166,864 | 110.048 | 9,890,172 | 8,987,175 | 9,090,516 | | (26,841) | | 3.252 | 2.819 | MON | 24,355 | 292,260 | 01/23/2018 | 11/26/2027 | | |
| 3137FE | TN | 0 | FHMS K-073 A2 - CMBS | 4 | 1.A | 8,361,451 | 115.693 | 9,685,807 | 8,372,000 | 8,359,408 | | (764) | | 3.350 | 3.362 | MON | 23,372 | 280,462 | 02/22/2018 | 01/25/2028 | | |
| 3137FE | UA | 6 | FHMS K-730 A2 - CMBS | 4 | 1.A | 16,954,922 | 110.889 | 18,296,617 | 16,500,000 | 16,761,585 | | (71,258) | | 3.590 | 3.115 | MON | 49,363 | 592,352 | 02/28/2018 | 01/25/2025 | | |
| 3137FG | ZG | 3 | FHMS K-W06 A1 - CMBS | 4 | 1.A | 24,773,651 | 110.595 | 26,931,417 | 24,351,326 | 24,607,011 | | (70,517) | | 3.800 | 3.453 | MON | 77,113 | 925,350 | 08/01/2018 | 02/25/2027 | | |
| 3137FJ | XQ | 7 | FHMS K-733 A2 - CMBS | 4 | 1.A | 16,166,016 | 112.185 | 16,827,746 | 15,000,000 | 15,890,699 | | (192,298) | | 3.750 | 2.321 | MON | 46,875 | 562,500 | 07/17/2019 | 08/25/2025 | | |

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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 | | | | For eig n | Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol | Actual Cost | Rate Used | Fair Value | Par Value | Book/Adjusted | 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 |
| | | | | | | | | | | | | | | | | | | | | | | | |
| 3137FL N9 1 | FHMS K-091 A2 - CMBS | | | | | .4 | 1.A | 19,762,969 | 118.004 | 22,420,722 | 19,000,000 | 19,641,485 | | (74,023) | | 3.505 | 3.019 | MON.. | 55,496 | 665,949 | 04/30/2019. | 03/25/2029. | |
| 3137FM CE 0 | FHMS K-C04 A7 - CMBS | | | | | .4 | 1.A | 15,149,595 | 110.129 | 16,519,353 | 15,000,000 | 15,109,733 | | (26,053) | | 2.828 | 2.641 | MON.. | 35,350 | 424,202 | 06/05/2019. | 03/25/2026. | |
| 3137FW HF 0 | FHMS K-1517 A2 - CMBS | | | | | .4 | 1.A | 10,272,588 | 101.216 | 10,095,280 | 9,974,026 | 10,267,558 | | (5,030) | | 1.716 | 1.479 | MON.. | 14,263 | 42,789 | 09/16/2020. | 07/25/2035. | |
| 3138LE UY 5 | FN AN2398 - CMBS/RMBS | | | | | .4 | 1.A | 4,599,844 | 109.679 | 4,935,574 | 4,500,000 | 4,586,928 | | (9,953) | | 2.520 | 2.450 | MON.. | 9,765 | 115,290 | 09/17/2019. | 07/01/2028. | |
| 3138LP CW 4 | FN AN9984 - CMBS/RMBS | | | | CF.. | .4 | 1.A | 13,102,719 | 104.890 | 13,556,967 | 12,925,000 | 13,060,510 | | (17,870) | | 3.725 | 3.494 | MON.. | 41,459 | 489,480 | 09/05/2018. | 07/01/2028. | |
| 3140HW ST 0 | FN BL5029 - CMBS/RMBS | | | | CF.. | .4 | 1.A | 5,016,128 | 104.928 | 5,212,830 | 4,968,000 | 5,011,286 | | (4,886) | | 2.490 | 2.325 | MON.. | 10,652 | 125,765 | 09/30/2019. | 12/01/2029. | |
| 3140HW SU 7 | FN BL5030 - CMBS/RMBS | | | | | .4 | 1.A | 6,720,480 | 104.928 | 6,984,017 | 6,656,000 | 6,713,951 | | (6,589) | | 2.490 | 2.325 | MON.. | 14,272 | 168,497 | 09/30/2019. | 12/01/2029. | |
| 2799999 | U.S. Special Revenue - Commercial Mortgage-Backed Securities | | | | | | | 604,010,087 | XXX | 640,909,831 | 589,993,203 | 597,009,663 | | 0 | (1,804,253) | 0 | XXX | XXX | XXX | 1,453,218 | 17,627,775 | XXX | XXX |
| U.S. Special Revenue & Special Assessment Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Other Loan-Backed and Structured Securities | | | | | | | | | | | | | | | | | | | | | | | |
| 033167 CM 7 | ANCHORAGE ALASKA CTFS PARTN | | | | | .1,2 | 1.C FE | 3,540,000 | 113.226 | 4,008,200 | 3,540,000 | 3,540,000 | | | | 3.460 | 3.456 | JJ..... | 61,242 | 122,484 | 12/08/2017. | 07/01/2028. | |
| 033167 CN 5 | ANCHORAGE ALASKA CTFS PARTN | | | | | .1,2 | 1.C FE | 2,945,000 | 112.579 | 3,315,452 | 2,945,000 | 2,945,000 | | | | 3.560 | 3.556 | JJ..... | 52,421 | 104,842 | 12/08/2017. | 07/01/2029. | |
| 19668Q DZ 5 | COLORADO ST BLDG EXCELLENT SCHS TODAY CT | | | | | .2 | 1.D FE | 6,236,411 | 101.324 | 5,831,196 | 5,755,000 | 5,774,028 | | (93,177) | | 7.017 | 5.343 | MS..... | 118,905 | 403,828 | 09/03/2015. | 03/15/2031. | |
| 196711 LZ 6 | COLORADO ST CTFS PARTN | | | | | .1 | 1.D FE | 18,484,307 | 149.251 | 26,753,242 | 17,925,000 | 18,464,448 | | (18,825) | | 6.450 | 6.157 | MS..... | 340,426 | 1,156,163 | 02/13/2019. | 09/15/2039. | |
| 196711 QB 4 | COLORADO ST CTFS PARTN | | | | | .2 | 1.D FE | 1,477,245 | 111.026 | 1,665,390 | 1,500,000 | 1,478,818 | | 800 | | 4.047 | 4.161 | MS..... | 20,235 | 60,705 | 01/22/2019. | 09/01/2038. | |
| 249218 AV 0 | DENVER COLO PUB SCHS CTFS PARTN | | | | | .1 | 1.C FE | 7,500,000 | 103.733 | 7,779,975 | 7,500,000 | 7,500,000 | | | | 2.798 | 2.798 | JD..... | 9,327 | 209,850 | 04/18/2013. | 12/15/2022. | |
| 2899999 | U.S. Special Revenue - Other Loan-Backed and Structured Securities | | | | | | | 40,182,963 | XXX | 49,353,455 | 39,165,000 | 39,702,294 | | 0 | (111,201) | 0 | XXX | XXX | XXX | 602,555 | 2,057,872 | XXX | XXX |
| 3199999 | Total - U.S. Special Revenue & Special Assessment Obligations | | | | | | | 8,745,077,424 | XXX | 9,241,133,225 | 8,389,391,458 | 8,667,523,611 | | 0 | (14,272,931) | 0 | XXX | XXX | XXX | 37,683,894 | 254,098,367 | XXX | XXX |
| Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations | | | | | | | | | | | | | | | | | | | | | | | |
| 001306 AB 5 | AHS HOSPITAL CORP | | | | | .1 | 1.D FE | 3,814,752 | 139.118 | 4,451,773 | 3,200,000 | 3,771,006 | | (13,750) | | 5.024 | 3.888 | JJ..... | 80,384 | 160,768 | 08/22/2017. | 07/01/2045. | |
| 00206R HW 5 | AT&T INC | | | | | .1,2 | 2.B FE | 3,219,769 | 115.093 | 3,631,178 | 3,155,000 | 3,207,560 | | (7,917) | | 3.800 | 3.484 | FA..... | 45,292 | 119,890 | 06/05/2019. | 02/15/2027. | |
| 00206R MD 1 | AT&T INC | | | | | .1,2 | 2.B FE | 2,988,864 | 99.661 | 3,527,983 | 3,540,000 | 2,991,780 | | 2,076 | | 3.550 | 4.428 | MS..... | 35,956 | 293,098 | 04/23/2015. | 09/15/2055. | |
| 00206R MF 6 | AT&T INC | | | | | .1,2 | 2.B FE | 5,333,227 | 102.514 | 5,932,474 | 5,787,000 | 5,188,524 | | (29,538) | | 2.550 | 3.556 | JD..... | 9,838 | 269,271 | 05/03/2016. | 12/01/2033. | |
| 002824 BH 2 | ABBOTT LABORATORIES | | | | | .1,2 | 1.G FE | 9,480,849 | 148.250 | 9,253,790 | 6,242,000 | 9,442,736 | | (38,113) | | 4.900 | 2.242 | MN..... | 26,338 | 152,929 | 07/31/2020. | 11/30/2046. | |
| 002824 BQ 2 | ABBOTT LABORATORIES | | | | | .1,2 | 1.G FE | 6,406,855 | 101.451 | 6,594,330 | 6,500,000 | 6,411,368 | | 4,513 | | 1.400 | 1.555 | JD..... | 253 | 47,017 | 06/22/2020. | 06/30/2030. | |
| 00287Y AQ 2 | ABBVIE INC | | | | | .1,2 | 2.B FE | 17,806,801 | 111.409 | 19,925,457 | 17,885,000 | 17,846,155 | | 8,067 | | 3.600 | 3.654 | MN..... | 84,060 | 643,860 | 10/27/2015. | 05/14/2025. | |
| 00287Y AW 9 | ABBVIE INC | | | | | .1,2 | 2.B FE | 4,966,400 | 127.219 | 6,360,950 | 5,000,000 | 4,969,167 | | 643 | | 4.450 | 4.491 | MN..... | 29,049 | 222,500 | 05/09/2016. | 05/14/2046. | |
| 00287Y AX 7 | ABBVIE INC | | | | | .1,2 | 2.B FE | 9,368,782 | 105.143 | 9,851,883 | 9,370,000 | 9,369,565 | | 175 | | 2.850 | 2.852 | MN..... | 34,864 | 267,045 | 05/09/2016. | 05/14/2023. | |
| 00287Y AY 5 | ABBVIE INC | | | | | .1,2 | 2.B FE | 5,728,035 | 110.789 | 6,370,367 | 5,750,000 | 5,737,349 | | 2,127 | | 3.200 | 3.245 | MN..... | 24,022 | 184,000 | 05/09/2016. | 05/14/2026. | |
| 00287Y BC 2 | ABBVIE INC | | | | | .1,2 | 2.B FE | 13,732,400 | 109.040 | 14,992,944 | 13,750,000 | 13,740,356 | | 3,130 | | 3.750 | 3.776 | MN..... | 67,318 | 515,625 | 09/13/2018. | 11/14/2023. | |
| 00287Y BX 6 | ABBVIE INC | | | | | .1,2 | 2.A FE | 12,626,843 | 112.070 | 14,154,386 | 12,630,000 | 12,627,164 | | 291 | | 3.200 | 3.203 | MN..... | 44,907 | 404,160 | 11/12/2019. | 11/21/2029. | |
| 00287Y BZ 1 | ABBVIE INC | | | | | .1,2 | 2.A FE | 5,644,972 | 107.180 | 6,055,646 | 5,650,000 | 5,646,041 | | 963 | | 2.600 | 2.619 | MN..... | 16,322 | 146,900 | 11/12/2019. | 11/21/2024. | |
| 00287Y CA 5 | ABBVIE INC | | | | | .1,2 | 2.A FE | 6,975,290 | 121.023 | 8,471,573 | 7,000,000 | 6,976,221 | | 840 | | 4.050 | 4.076 | MN..... | 31,500 | 283,500 | 11/12/2019. | 11/21/2039. | |
| 00507V AQ 2 | ACTIVISION BLIZZARD INC | | | | | .1,2 | 2.A FE | 5,225,590 | 97.740 | 5,121,557 | 5,240,000 | 5,225,780 | | 190 | | 2.500 | 2.513 | MS..... | 51,308 | | 08/05/2020. | 09/15/2050. | |
| 00724F AC 5 | ADOBE INC | | | | | .1,2 | 1.F FE | 4,065,941 | 110.104 | 4,525,277 | 4,110,000 | 4,090,241 | | 4,440 | | 3.250 | 3.377 | FA..... | 55,656 | 133,575 | 01/21/2015. | 02/01/2025. | |
| 00724P AC 3 | ADOBE INC | | | | | .1,2 | 1.F FE | 1,444,061 | 107.307 | 1,550,580 | 1,445,000 | 1,444,174 | | 114 | | 2.150 | 2.160 | FA..... | 12,945 | 15,361 | 01/22/2020. | 02/01/2027. | |
| 00724P AD 1 | ADOBE INC | | | | | .1,2 | 1.F FE | 2,993,961 | 108.238 | 3,250,390 | 3,003,000 | 2,994,699 | | 738 | | 2.300 | 2.334 | FA..... | 28,779 | 34,151 | 01/22/2020. | 02/01/2030. | |
| 007589 AA 2 | ADVOCATE HEALTH AND HOSPITALS CORP | | | | | .1,2 | 1.C FE | 6,175,000 | 115.185 | 7,112,701 | 6,175,000 | 6,175,000 | | | | 3.829 | 3.829 | FA..... | 89,322 | 236,441 | 08/07/2018. | 08/15/2028. | |
| 007589 AE 4 | ADVOCATE HEALTH AND HOSPITALS CORP | | | | | .1,2 | 1.C FE | 5,000,000 | 107.436 | 5,371,790 | 5,000,000 | 5,000,000 | | | | 3.008 | 3.008 | JD..... | 6,684 | 91,911 | 04/28/2020. | 06/15/2050. | |
| 00817Y AV 0 | AETNA INC | | | | | .1,2 | 2.B FE | 2,641,138 | 105.215 | 2,782,948 | 2,645,000 | 2,643,566 | | 557 | | 2.800 | 2.823 | JD..... | 3,292 | 74,060 | 06/02/2016. | 06/15/2023. | |
| 00817Y AZ 1 | AETNA INC | | | | | .1,2 | 2.B FE | 4,311,247 | 119.267 | 5,158,314 | 4,325,000 | 4,312,149 | | 271 | | 3.875 | 3.893 | FA..... | 63,313 | 167,594 | 08/07/2017. | 08/15/2047. | |

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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 Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted 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 |
| 00912X | BA | 1 | AIR LEASE CORP | | 1.2 | 2.B FE | 7,912,168 | 107.069 | 8,581,603 | 8,015,000 | 7,952,118 | | 13,844 | | 3.250 | 3.454 | MS | 86,829 | 260,488 | 01/08/2018 | 03/01/2025 | |
| 00912X | BC | 7 | AIR LEASE CORP | | 1.2 | 2.B FE | 9,918,000 | 106.780 | 10,677,995 | 10,000,000 | 9,957,268 | | 15,891 | | 3.875 | 4.056 | JJ | 191,597 | 387,500 | 06/11/2018 | 07/03/2023 | |
| 00914A | AB | 8 | AIR LEASE CORP | | 1.2 | 2.B FE | 9,885,000 | 109.998 | 10,999,773 | 10,000,000 | 9,908,692 | | 14,862 | | 3.750 | 3.939 | JD | 31,250 | 375,000 | 05/16/2019 | 06/01/2026 | |
| 00914A | AD | 4 | AIR LEASE CORP | | 1.2 | 2.B FE | 3,465,081 | 102.672 | 3,583,249 | 3,490,000 | 3,474,478 | | 7,333 | | 2.250 | 2.475 | JJ | 36,209 | 65,219 | 09/09/2019 | 01/15/2023 | |
| 00914A | AG | 7 | AIR LEASE CORP | | 1.2 | 2.B FE | 9,790,400 | 102.660 | 10,265,993 | 10,000,000 | 9,807,804 | | 17,404 | | 3.000 | 3.246 | FA | 125,000 | 164,167 | 01/07/2020 | 02/01/2030 | |
| 009158 | BA | 3 | AIR PRODUCTS AND CHEMICALS INC | | 1.2 | 1.F FE | 9,799,201 | 109.912 | 10,809,879 | 9,835,000 | 9,799,801 | | 600 | | 2.800 | 2.818 | MN | 35,187 | 149,164 | 04/27/2020 | 05/15/2050 | |
| 01400E | AA | 1 | ALCON FINANCE CORP | | 1.2 | 2.B FE | 1,811,046 | 109.447 | 1,991,940 | 1,820,000 | 1,812,551 | | 1,185 | | 2.750 | 2.828 | MS | 13,625 | 50,050 | 09/16/2019 | 09/23/2026 | |
| 020002 | BC | 4 | ALLSTATE CORP | | 1.2 | 1.G FE | 6,622,350 | 132.065 | 6,603,244 | 5,000,000 | 6,619,585 | | (2,765) | | 4.200 | 2.477 | JD | 9,333 | 105,000 | 12/08/2020 | 12/15/2046 | |
| 020002 | BG | 5 | ALLSTATE CORP | | 1.2 | 1.G FE | 2,730,833 | 125.371 | 3,447,707 | 2,750,000 | 2,731,588 | | 382 | | 3.850 | 3.889 | FA | 41,468 | 123,521 | 06/05/2019 | 08/10/2049 | |
| 02079K | AA | 5 | ALPHABET INC | | 1.1 | 1.C FE | 6,085,742 | 101.295 | 5,621,846 | 5,550,000 | 5,591,867 | | (108,778) | | 3.625 | 1.630 | MN | 23,472 | 201,188 | 04/27/2016 | 05/19/2021 | |
| 02079K | AC | 1 | ALPHABET INC | | 1.2 | 1.C FE | 8,332,907 | 107.222 | 9,124,619 | 8,510,000 | 8,405,799 | | 17,212 | | 1.998 | 2.231 | FA | 64,233 | 170,030 | 08/02/2016 | 08/15/2026 | |
| 02079K | AE | 7 | ALPHABET INC | | 1.2 | 1.C FE | 6,394,440 | 98.146 | 6,379,502 | 6,500,000 | 6,394,856 | | 416 | | 1.900 | 2.000 | FA | 50,086 | | 11/24/2020 | 08/15/2040 | |
| 02079K | AF | 4 | ALPHABET INC | | 1.2 | 1.C FE | 4,893,650 | 95.443 | 4,772,151 | 5,000,000 | 4,893,890 | | 240 | | 2.050 | 2.147 | FA | 41,569 | | 11/30/2020 | 08/15/2050 | |
| 023135 | AJ | 5 | AMAZON.COM INC | | 1.2 | 1.E FE | 9,780,700 | 103.852 | 10,385,151 | 10,000,000 | 9,908,103 | | 46,135 | | 2.500 | 2.999 | MN | 22,222 | 250,000 | 02/28/2018 | 11/29/2022 | |
| 023135 | BT | 2 | AMAZON.COM INC | | 1.2 | 1.E FE | 6,646,306 | 103.757 | 6,967,287 | 6,715,000 | 6,647,199 | | 894 | | 2.500 | 2.549 | JD | 13,057 | 83,938 | 06/01/2020 | 06/03/2050 | |
| 023135 | BU | 9 | AMAZON.COM INC | | 1.2 | 1.E FE | 4,822,221 | 106.934 | 5,218,387 | 4,880,000 | 4,822,687 | | 466 | | 2.700 | 2.749 | JD | 10,248 | 65,880 | 06/01/2020 | 06/03/2060 | |
| 02361D | AR | 1 | AMEREN ILLINOIS CO | | 1.2 | 1.F FE | 4,289,588 | 122.607 | 5,210,788 | 4,250,000 | 4,288,328 | | (852) | | 3.700 | 3.647 | JD | 13,104 | 157,250 | 06/12/2019 | 12/01/2047 | |
| 02361D | AV | 2 | AMEREN ILLINOIS CO | | 1.2 | 1.F FE | 3,236,253 | 100.752 | 3,274,439 | 3,250,000 | 3,236,389 | | 137 | | 1.550 | 1.596 | MN | 5,317 | | 11/09/2020 | 11/15/2030 | |
| 025816 | CC | 1 | AMERICAN EXPRESS CO | | 1.2 | 1.G FE | 22,674,122 | 108.528 | 24,635,887 | 22,700,000 | 22,683,237 | | 4,973 | | 3.400 | 3.425 | FA | 276,562 | 771,800 | 02/19/2019 | 02/22/2024 | |
| 025816 | CF | 4 | AMERICAN EXPRESS CO | | 1.2 | 1.G FE | 17,951,760 | 111.988 | 20,157,840 | 18,000,000 | 17,961,978 | | 6,385 | | 3.125 | 3.168 | MN | 64,063 | 562,500 | 05/15/2019 | 05/20/2026 | |
| 02665W | BG | 5 | AMERICAN HONDA FINANCE CORP | | 1.1 | 1.G FE | 21,073,365 | 100.941 | 21,348,963 | 21,150,000 | 21,138,965 | | 15,900 | | 1.700 | 1.777 | MS | 111,860 | 359,550 | 10/13/2016 | 09/09/2021 | |
| 02665W | BP | 5 | AMERICAN HONDA FINANCE CORP | | 1.1 | 1.G FE | 6,260,499 | 106.924 | 6,736,217 | 6,300,000 | 6,281,349 | | 5,612 | | 2.900 | 3.000 | FA | 68,513 | 182,700 | 02/13/2017 | 02/16/2024 | |
| 02665W | CD | 1 | AMERICAN HONDA FINANCE CORP | | 1.1 | 1.G FE | 26,712,550 | 100.245 | 26,815,602 | 26,750,000 | 26,748,522 | | 12,828 | | 2.650 | 2.699 | FA | 273,705 | 708,875 | 02/12/2018 | 02/12/2021 | |
| 02665W | CJ | 8 | AMERICAN HONDA FINANCE CORP | | 1.1 | 1.G FE | 12,777,856 | 107.703 | 13,786,000 | 12,800,000 | 12,788,272 | | 4,351 | | 3.450 | 3.488 | JJ | 204,853 | 441,600 | 07/11/2018 | 07/14/2023 | |
| 02665W | CQ | 2 | AMERICAN HONDA FINANCE CORP | | 1.1 | 1.G FE | 8,792,784 | 108.800 | 9,574,412 | 8,800,000 | 8,795,841 | | 1,403 | | 3.625 | 3.643 | AO | 71,775 | 319,000 | 10/03/2018 | 10/10/2023 | |
| 02665W | CT | 6 | AMERICAN HONDA FINANCE CORP | | 1.1 | 1.G FE | 3,249,123 | 108.921 | 3,539,941 | 3,250,000 | 3,249,444 | | 171 | | 3.550 | 3.556 | JJ | 54,162 | 115,375 | 01/10/2019 | 01/12/2024 | |
| 02666Q | J7 | 9 | AMERICAN HONDA FINANCE CORP | | 1.1 | 1.G FE | 24,934,000 | 102.497 | 25,624,237 | 25,000,000 | 24,994,507 | | 7,455 | | 3.800 | 3.831 | MS | 266,528 | 950,000 | 09/13/2011 | 09/20/2021 | |
| 026874 | DD | 6 | AMERICAN INTERNATIONAL GROUP INC | | 1.2 | 2.A FE | 17,937,540 | 112.350 | 20,222,912 | 18,000,000 | 17,968,826 | | 6,204 | | 3.750 | 3.792 | JJ | 320,625 | 675,000 | 07/07/2015 | 07/10/2025 | |
| 026874 | DK | 0 | AMERICAN INTERNATIONAL GROUP INC | | 1.2 | 2.A FE | 4,506,129 | 118.713 | 5,369,376 | 4,523,000 | 4,510,128 | | 1,490 | | 4.200 | 4.246 | AO | 47,492 | 189,966 | 03/19/2018 | 04/01/2028 | |
| 026874 | DP | 9 | AMERICAN INTERNATIONAL GROUP INC | | 1.2 | 2.A FE | 4,974,700 | 130.937 | 6,546,841 | 5,000,000 | 4,975,363 | | 663 | | 4.375 | 4.405 | JD | 608 | 139,149 | 05/06/2020 | 06/30/2050 | |
| 026874 | DR | 5 | AMERICAN INTERNATIONAL GROUP INC | | 1.2 | 2.A FE | 9,998,700 | 114.585 | 11,458,518 | 10,000,000 | 9,999,232 | | 532 | | 3.400 | 3.401 | JD | 944 | 216,278 | 05/06/2020 | 06/30/2030 | |
| 03073E | AP | 0 | AMERISOURCEBERGEN CORP | | 1.2 | 2.B FE | 11,751,139 | 113.950 | 13,423,327 | 11,780,000 | 11,759,040 | | 2,623 | | 3.450 | 3.479 | JD | 18,063 | 406,410 | 11/29/2017 | 12/15/2027 | |
| 031162 | CH | 1 | AMGEN INC | | 1.2 | 2.A FE | 14,917,463 | 105.040 | 15,708,672 | 14,955,000 | 14,940,177 | | 5,402 | | 2.250 | 2.289 | FA | 123,379 | 336,488 | 08/10/2016 | 08/19/2023 | |
| 031162 | CQ | 1 | AMGEN INC | | 1.2 | 2.A FE | 9,960,100 | 112.273 | 11,227,318 | 10,000,000 | 9,971,374 | | 3,689 | | 3.200 | 3.247 | MN | 52,444 | 320,000 | 10/31/2017 | 11/02/2027 | |
| 035240 | AM | 2 | ANHEUSER-BUSCH INBEV WORLDWIDE INC | | 1.2 | 2.B FE | 7,884,400 | 123.820 | 9,905,582 | 8,000,000 | 7,894,974 | | 3,958 | | 4.375 | 4.485 | AO | 73,889 | 350,000 | 03/20/2018 | 04/15/2038 | |
| 035242 | AB | 2 | ANHEUSER-BUSCH INBEV FINANCE INC | | 1.1 | 2.B FE | 34,739,750 | 114.869 | 40,204,181 | 35,000,000 | 34,781,952 | | 6,036 | | 4.000 | 4.043 | JJ | 637,778 | 1,400,000 | 01/31/2013 | 01/17/2043 | |
| 036752 | AJ | 2 | ANTHEM INC | | 1.2 | 2.B FE | 3,357,043 | 106.955 | 3,593,689 | 3,360,000 | 3,357,696 | | 532 | | 2.375 | 2.393 | JJ | 36,797 | 67,830 | 09/04/2019 | 01/15/2025 | |
| 037833 | AK | 6 | APPLE INC | | 1.1 | 1.B FE | 24,077,934 | 104.896 | 25,290,520 | 24,110,000 | 24,101,805 | | 3,373 | | 2.400 | 2.415 | MN | 93,225 | 578,640 | 04/30/2013 | 05/03/2023 | |
| 037833 | AL | 4 | APPLE INC | | 1.1 | 1.B FE | 5,646,942 | 126.340 | 7,176,088 | 5,680,000 | 5,652,168 | | 772 | | 3.850 | 3.883 | MN | 34,624 | 218,680 | 04/30/2013 | 05/04/2043 | |

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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 | For ei gn | Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted 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 |
| 037833 | BA | 7 | APPLE INC..... | 1 | | 1.B FE..... | 5,833,800 | 121.361 | 6,068,035 | 5,000,000 | 5,819,682 | | | (14,118) | | 3.450 | 2.537 | FA | 68,042 | 86,250 | 05/29/2020 | 02/09/2045 | |
| 037833 | BH | 2 | APPLE INC..... | 1 | | 1.B FE..... | 2,490,875 | 137.047 | 3,426,164 | 2,500,000 | 2,491,818 | | 185 | | | 4.375 | 4.397 | MN | 14,583 | 109,375 | 05/06/2015 | 05/13/2045 | |
| 037833 | BS | 8 | APPLE INC..... | 1 | | 1.B FE..... | 38,549,201 | 100.119 | 38,495,623 | 38,450,000 | 38,450,927 | | (21,368) | | | 2.250 | 2.194 | FA | 307,600 | 865,125 | 03/09/2016 | 02/23/2021 | |
| 037833 | BY | 5 | APPLE INC..... | 1 | | 1.B FE..... | 11,522,199 | 112.221 | 12,742,731 | 11,355,000 | 11,445,422 | | (17,010) | | | 3.250 | 3.073 | FA | 131,213 | 369,038 | 03/17/2016 | 02/23/2026 | |
| 037833 | CC | 2 | APPLE INC..... | 1 | | 1.B FE..... | 12,277,910 | 100.714 | 12,382,731 | 12,295,000 | 12,292,905 | | 3,494 | | | 1.550 | 1.579 | FA | 77,817 | 190,573 | 07/28/2016 | 08/04/2021 | |
| 037833 | CD | 0 | APPLE INC..... | 1 | | 1.B FE..... | 7,869,092 | 128.597 | 10,146,262 | 7,890,000 | 7,870,877 | | 432 | | | 3.850 | 3.865 | FA | 124,037 | 303,765 | 07/28/2016 | 08/04/2046 | |
| 037833 | CM | 0 | APPLE INC..... | 1 | | 1.B FE..... | 17,649,118 | 102.276 | 18,051,768 | 17,650,000 | 17,649,795 | | 180 | | | 2.500 | 2.501 | FA | 174,049 | 441,250 | 02/02/2017 | 02/09/2022 | |
| 037833 | CX | 6 | APPLE INC..... | 1 | | 1.B FE..... | 4,240,183 | 112.019 | 4,760,826 | 4,250,000 | 4,243,320 | | 922 | | | 3.000 | 3.027 | JD | 3,896 | 127,500 | 06/13/2017 | 06/20/2027 | |
| 037833 | DE | 7 | APPLE INC..... | 1 | | 1.B FE..... | 18,747,563 | 104.257 | 19,548,222 | 18,750,000 | 18,749,246 | | 358 | | | 2.400 | 2.402 | JJ | 210,000 | 450,000 | 11/06/2017 | 01/13/2023 | |
| 037833 | DW | 7 | APPLE INC..... | 1 | | 1.B FE..... | 7,258,440 | 106.135 | 7,429,423 | 7,000,000 | 7,254,984 | | (3,456) | | | 2.650 | 2.473 | MN | 25,764 | 92,750 | 05/29/2020 | 05/11/2050 | |
| 038222 | AP | 0 | APPLIED MATERIALS INC..... | 1 | | 1.G FE..... | 4,787,537 | 108.799 | 5,233,208 | 4,810,000 | 4,787,829 | | 292 | | | 2.750 | 2.773 | JD | 11,023 | 66,872 | 05/26/2020 | 06/01/2050 | |
| 039483 | BL | 5 | ARCHER-DANIELS-MIDLAND CO..... | 1 | | 1.F FE..... | 7,787,351 | 109.018 | 8,514,272 | 7,810,000 | 7,796,594 | | 2,197 | | | 2.500 | 2.533 | FA | 75,931 | 195,250 | 08/08/2016 | 08/11/2026 | |
| 04352E | AA | 3 | ASCENSION HEALTH..... | 1 | | 1.B FE..... | 3,428,000 | 109.560 | 3,755,730 | 3,428,000 | 3,428,000 | | | | | 2.532 | 2.532 | MN | 11,091 | 86,797 | 10/16/2019 | 11/15/2029 | |
| 04352E | AB | 1 | ASCENSION HEALTH..... | 1 | | 1.B FE..... | 2,000,000 | 111.365 | 2,227,296 | 2,000,000 | 2,000,000 | | | | | 3.106 | 3.106 | MN | 7,938 | 62,120 | 10/16/2019 | 11/15/2039 | |
| 053015 | AE | 3 | AUTOMATIC DATA PROCESSING INC..... | 1 | | 1.D FE..... | 9,067,463 | 112.242 | 9,821,207 | 8,750,000 | 8,975,170 | | (41,458) | | | 3.375 | 2.748 | MS | 86,953 | 295,313 | 03/10/2020 | 09/15/2030 | |
| 053015 | AF | 0 | AUTOMATIC DATA PROCESSING INC..... | 1 | | 1.D FE..... | 31,320,244 | 99.817 | 31,342,613 | 31,400,000 | 31,323,184 | | 2,940 | | | 1.250 | 1.277 | MS | 150,458 | 150,458 | 08/11/2020 | 09/01/2030 | |
| 05348E | BG | 3 | AVALONBAY COMMUNITIES INC..... | 1 | | 1.G FE..... | 26,156,982 | 106.655 | 27,927,505 | 26,185,000 | 26,159,183 | | 2,201 | | | 2.300 | 2.312 | MS | 200,752 | 311,165 | 02/10/2020 | 03/01/2030 | |
| 05348E | BH | 1 | AVALONBAY COMMUNITIES INC..... | 1 | | 1.G FE..... | 23,216,226 | 107.550 | 25,080,590 | 23,320,000 | 23,221,106 | | 4,880 | | | 2.450 | 2.498 | JJ | 263,451 | 84,114 | 05/08/2020 | 01/15/2031 | |
| 05531F | BB | 8 | TRUIST FINANCIAL CORP..... | 2 | | 1.G FE..... | 9,551,300 | 108.214 | 10,821,399 | 10,000,000 | 9,695,995 | | 72,953 | | | 2.850 | 3.712 | AO | 51,458 | 285,000 | 12/21/2018 | 10/26/2024 | |
| 05531F | BF | 9 | TRUIST FINANCIAL CORP..... | 2 | | 1.G FE..... | 10,983,060 | 109.856 | 12,084,121 | 11,000,000 | 10,989,697 | | 3,269 | | | 3.750 | 3.784 | JD | 28,646 | 412,500 | 11/29/2018 | 12/06/2023 | |
| 05531F | BH | 5 | TRUIST FINANCIAL CORP..... | 2 | | 1.G FE..... | 5,994,960 | 106.509 | 6,390,533 | 6,000,000 | 5,996,332 | | 967 | | | 2.500 | 2.518 | FA | 62,500 | 150,833 | 07/23/2019 | 08/01/2024 | |
| 05565E | AF | 2 | BMW US CAPITAL LLC..... | 1 | | 1.F FE..... | 3,531,115 | 100.302 | 3,550,700 | 3,540,000 | 3,539,489 | | 1,842 | | | 2.000 | 2.053 | AO | 15,733 | 70,800 | 04/04/2016 | 04/11/2021 | |
| 05565E | BH | 7 | BMW US CAPITAL LLC..... | 1 | | 1.F FE..... | 34,429,330 | 107.827 | 37,146,474 | 34,450,000 | 34,436,025 | | 3,970 | | | 3.150 | 3.163 | AO | 220,049 | 1,085,175 | 04/15/2019 | 04/18/2024 | |
| 05565E | BK | 0 | BMW US CAPITAL LLC..... | 1 | | 1.F FE..... | 4,991,450 | 112.602 | 5,630,119 | 5,000,000 | 4,992,600 | | 1,150 | | | 3.900 | 3.938 | AO | 44,417 | 97,500 | 04/06/2020 | 04/09/2025 | |
| 05565E | BM | 6 | BMW US CAPITAL LLC..... | 1 | | 1.F FE..... | 49,948,500 | 107.400 | 53,699,876 | 50,000,000 | 49,960,451 | | 11,951 | | | 3.800 | 3.837 | AO | 448,611 | 934,167 | 04/06/2020 | 04/06/2023 | |
| 057224 | AZ | 0 | BAKER HUGHES HOLDINGS LLC..... | 1 | | 1.G FE..... | 7,011,616 | 132.193 | 8,255,479 | 6,245,000 | 6,890,981 | | (20,449) | | | 5.125 | 4.339 | MS | 94,239 | 320,056 | 04/29/2014 | 09/15/2040 | |
| 05723K | AD | 2 | BAKER HUGHES HOLDINGS LLC..... | 1 | | 1.G FE..... | 7,750,000 | 104.439 | 8,094,052 | 7,750,000 | 7,750,000 | | | | | 2.773 | 2.773 | JD | 9,551 | 214,908 | 12/06/2017 | 12/15/2022 | |
| 05723K | AE | 0 | BAKER HUGHES HOLDINGS LLC..... | 1 | | 1.G FE..... | 7,440,000 | 112.029 | 8,334,970 | 7,440,000 | 7,440,000 | | | | | 3.337 | 3.337 | JD | 11,034 | 248,273 | 12/06/2017 | 12/15/2027 | |
| 05723K | AF | 7 | BAKER HUGHES HOLDINGS LLC..... | 1 | | 1.G FE..... | 11,527,200 | 112.993 | 11,299,310 | 10,000,000 | 11,525,382 | | (1,818) | | | 4.080 | 3.219 | JD | 18,133 | 204,000 | 12/10/2020 | 12/15/2047 | |
| 06050T | MJ | 8 | BANK OF AMERICA NA..... | 1,2,5 | | 1.D FE..... | 2,650,000 | 103.248 | 2,736,080 | 2,650,000 | 2,650,000 | | | | | 3.335 | 3.335 | JJ | 38,297 | 88,378 | 01/22/2019 | 01/25/2023 | |
| 06051G | EU | 9 | BANK OF AMERICA CORP..... | | | 1.G FE..... | 14,876,550 | 106.021 | 15,903,150 | 15,000,000 | 14,962,988 | | 17,342 | | | 3.300 | 3.427 | JJ | 233,750 | 495,000 | 08/28/2015 | 01/11/2023 | |
| 06051G | FB | 0 | BANK OF AMERICA CORP..... | | | 1.G FE..... | 3,405,270 | 110.833 | 3,657,501 | 3,300,000 | 3,367,651 | | (20,656) | | | 4.125 | 3.413 | JJ | 60,122 | 136,125 | 02/21/2019 | 01/22/2024 | |
| 06051G | FX | 2 | BANK OF AMERICA CORP..... | 1 | | 1.G FE..... | 15,333,426 | 113.333 | 17,614,196 | 15,542,000 | 15,399,599 | | 23,955 | | | 3.500 | 3.692 | AO | 108,794 | 543,970 | 02/27/2018 | 04/19/2026 | |
| 06051G | GC | 7 | BANK OF AMERICA CORP..... | 2 | | 2.A FE..... | 8,335,000 | 116.009 | 9,669,315 | 8,335,000 | 8,335,000 | | | | | 4.183 | 4.183 | MN | 34,865 | 348,653 | 11/21/2016 | 11/25/2027 | |
| 06051G | GZ | 6 | BANK OF AMERICA CORP..... | 1,2,5 | | 1.G FE..... | 10,000,000 | 110.090 | 11,009,005 | 10,000,000 | 10,000,000 | | | | | 3.366 | 3.367 | JJ | 147,730 | 336,600 | 01/18/2018 | 01/23/2026 | |
| 06051G | HA | 0 | BANK OF AMERICA CORP..... | 1,2,5 | | 1.G FE..... | 5,000,000 | 124.993 | 6,249,649 | 5,000,000 | 5,000,000 | | | | | 3.946 | 3.946 | JJ | 86,593 | 197,300 | 01/18/2018 | 01/23/2049 | |
| 06051G | HH | 5 | BANK OF AMERICA CORP..... | 1,2,5 | | 1.F FE..... | 31,000,000 | 101.185 | 31,367,331 | 31,000,000 | 31,000,000 | | | | | 3.499 | 3.499 | MN | 132,573 | 1,084,690 | 05/14/2018 | 05/17/2022 | |
| 06051G | HQ | 5 | BANK OF AMERICA CORP..... | 1,2,5 | | 1.F FE..... | 31,307,375 | 117.783 | 36,807,258 | 31,250,000 | 31,298,246 | | (4,972) | | | 3.974 | 3.952 | FA | 496,750 | 1,241,875 | 02/11/2019 | 02/07/2030 | |
| 06051G | HU | 6 | BANK OF AMERICA CORP..... | 1,2,5 | | 1.F FE..... | 10,000,000 | 123.126 | 12,312,637 | 10,000,000 | 10,000,000 | | | | | 4.078 | 4.078 | AO | 77,029 | 407,800 | 04/17/2019 | 04/23/2040 | |
| 06051G | HV | 4 | BANK OF AMERICA CORP..... | 1,2,5 | | 1.G FE..... | 15,750,000 | 112.069 | 17,650,866 | 15,750,000 | 15,750,000 | | | | | 3.194 | 3.194 | JJ | 220,785 | 503,055 | 07/18/2019 | 07/23/2030 | |

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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 | | | | F o r e i g n | Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than- Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 06051G | HX | 0 | BANK OF AMERICA CORP..... | | 1,2,5 | 1.G FE..... | 21,902,760 | 109.811 | 23,389,742 | 21,300,000 | 21,868,873 | | (33,887) | | 2.884 | 2.541 | AO | 117,739 | 441,252 | 05/28/2020. | 10/22/2030. | |
| 06051G | JB | 6 | BANK OF AMERICA CORP..... | | 1,2,5 | 1.F FE..... | 7,310,000 | 107.176 | 7,834,554 | 7,310,000 | 7,310,000 | | | | 2.592 | 2.592 | AO | 32,632 | 94,738 | 04/22/2020. | 04/29/2031. | |
| 06051G | JE | 0 | BANK OF AMERICA CORP..... | | 1,2,5 | 1.G FE..... | 5,000,000 | 104.190 | 5,209,483 | 5,000,000 | 5,000,000 | | | | 2.676 | 2.676 | JD | 4,460 | 66,900 | 06/16/2020. | 06/19/2041. | |
| 06051G | JG | 5 | BANK OF AMERICA CORP..... | | 1,2,5 | 1.F FE..... | 30,000,000 | 101.088 | 30,326,367 | 30,000,000 | 30,000,000 | | | | 0.981 | 0.981 | MS | 78,480 | | 09/22/2020. | 09/25/2025. | |
| 06051G | JM | 2 | BANK OF AMERICA CORP..... | | 1,2,5 | 1.F FE..... | 6,000,000 | 104.307 | 6,258,446 | 6,000,000 | 6,000,000 | | | | 2.831 | 2.831 | AO | 33,028 | | 10/16/2020. | 10/24/2051. | |
| 06366R | JJ | 5 | BANK OF MONTREAL..... | C | 1,2 | 1.C FE..... | 13,463,902 | 103.986 | 14,064,137 | 13,525,000 | 13,512,077 | | 6,752 | | 2.550 | 2.603 | MN | 52,691 | 344,888 | 04/10/2013. | 11/06/2022. | |
| 06367T | JX | 9 | BANK OF MONTREAL..... | C | | 1.C FE..... | 9,981,100 | 101.107 | 10,110,657 | 10,000,000 | 9,997,418 | | 3,883 | | 1.900 | 1.940 | FA | 65,444 | 190,000 | 08/24/2016. | 08/27/2021. | |
| 06367W | HH | 9 | BANK OF MONTREAL..... | C | | 1.F FE..... | 7,145,250 | 108.461 | 7,765,789 | 7,160,000 | 7,150,585 | | 2,842 | | 3.300 | 3.345 | FA | 95,825 | 236,280 | 01/31/2019. | 02/05/2024. | |
| 06367W | MQ | 3 | BANK OF MONTREAL..... | C | | 1.F FE..... | 14,997,900 | 106.585 | 15,987,678 | 15,000,000 | 14,998,507 | | 405 | | 2.500 | 2.503 | JD | 3,125 | 375,000 | 06/25/2019. | 06/28/2024. | |
| 06406F | AA | 1 | BANK OF NEW YORK MELLON CORP..... | | | 1.F FE..... | 3,331,698 | 100.451 | 3,350,028 | 3,335,000 | 3,334,812 | | 649 | | 2.500 | 2.520 | AO | 17,601 | 83,375 | 02/16/2016. | 04/15/2021. | |
| 06406F | AD | 5 | BANK OF NEW YORK MELLON CORP..... | | | 1.F FE..... | 3,643,649 | 104.754 | 3,823,512 | 3,650,000 | 3,647,503 | | 914 | | 2.200 | 2.227 | FA | 30,113 | 80,300 | 08/09/2016. | 08/16/2023. | |
| 06406H | BU | 2 | BANK OF NEW YORK MELLON CORP..... | | | 1.F FE..... | 14,974,500 | 100.279 | 15,041,907 | 15,000,000 | 14,999,745 | | 2,981 | | 4.150 | 4.171 | FA | 259,375 | 622,500 | 01/25/2011. | 02/01/2021. | |
| 06406R | AE | 7 | BANK OF NEW YORK MELLON CORP..... | | | 1.E FE..... | 11,167,999 | 105.187 | 11,765,120 | 11,185,000 | 11,177,636 | | 3,390 | | 2.950 | 2.983 | JJ | 139,315 | 329,958 | 01/22/2018. | 01/29/2023. | |
| 06406R | AJ | 6 | BANK OF NEW YORK MELLON CORP..... | | | 1.E FE..... | 6,012,917 | 108.096 | 6,500,911 | 6,014,000 | 6,013,406 | | 214 | | 3.450 | 3.454 | FA | 80,688 | 207,483 | 08/06/2018. | 08/11/2023. | |
| 06654D | AA | 5 | BANNER HEALTH..... | | 1,2 | 1.D FE..... | 7,272,000 | 117.649 | 8,555,450 | 7,272,000 | 7,272,000 | | | | 3.759 | 3.759 | JJ | 136,677 | 281,707 | 06/05/2019. | 01/01/2049. | |
| 06654D | AB | 3 | BANNER HEALTH..... | | 1,2 | 1.D FE..... | 5,100,850 | 106.590 | 5,329,480 | 5,000,000 | 5,095,107 | | (5,743) | | 2.338 | 2.099 | JJ | 58,450 | 15,262 | 05/29/2020. | 01/01/2030. | |
| 071813 | BQ | 1 | BAXTER INTERNATIONAL INC..... | | 1,2 | 2.A FE..... | 9,990,400 | 109.174 | 10,917,429 | 10,000,000 | 9,994,299 | | 930 | | 2.600 | 2.611 | FA | 98,222 | 260,000 | 08/10/2016. | 08/15/2026. | |
| 072722 | AE | 1 | BAYCARE HEALTH SYSTEM INC..... | | 1,2 | 1.C FE..... | 2,727,000 | 125.037 | 3,409,747 | 2,727,000 | 2,727,000 | | | | 3.831 | 3.831 | MN | 13,349 | 60,651 | 04/08/2020. | 11/15/2050. | |
| 07274E | AF | 0 | BAYER US FINANCE LLC..... | | | 2.A FE..... | 5,059,000 | 101.703 | 5,085,152 | 5,000,000 | 5,007,181 | | (9,163) | | 3.000 | 2.809 | AO | 34,583 | 150,000 | 11/26/2014. | 10/08/2021. | |
| 07274N | AE | 3 | BAYER US FINANCE II LLC..... | | 1,2 | 2.A FE..... | 6,119,984 | 108.932 | 6,688,432 | 6,140,000 | 6,128,636 | | 3,562 | | 3.875 | 3.942 | JD | 10,574 | 237,925 | 06/18/2018. | 12/15/2023. | |
| 07274N | AV | 5 | BAYER US FINANCE II LLC..... | | 1,2 | 2.A FE..... | 2,477,123 | 101.896 | 2,527,019 | 2,480,000 | 2,479,517 | | 305 | | 2.200 | 2.213 | JJ | 25,158 | 54,560 | 07/09/2012. | 07/15/2022. | |
| 07274N | AW | 3 | BAYER US FINANCE II LLC..... | | 1,2 | 2.A FE..... | 4,997,000 | 108.112 | 5,405,584 | 5,000,000 | 4,999,407 | | 248 | | 3.375 | 3.380 | JJ | 77,813 | 168,750 | 06/26/2014. | 07/15/2024. | |
| 072863 | AD | 5 | BAYLOR SCOTT & WHITE HOLDINGS..... | | 1,2 | 1.D FE..... | 4,500,000 | 100.766 | 4,534,478 | 4,500,000 | 4,500,000 | | | | 1.947 | 1.947 | MN | 11,195 | 87,615 | 04/06/2016. | 11/15/2021. | |
| 07330N | AQ | 8 | TRUIST BANK..... | | | 1.F FE..... | 9,993,100 | 102.250 | 10,224,947 | 10,000,000 | 9,998,473 | | 1,433 | | 2.625 | 2.640 | JJ | 121,042 | 262,500 | 01/23/2017. | 01/15/2022. | |
| 084664 | BT | 7 | BERKSHIRE HATHAWAY FINANCE CORP..... | | | 1.C FE..... | 18,281,919 | 103.814 | 19,122,470 | 18,420,000 | 18,398,510 | | 15,144 | | 3.000 | 3.088 | MN | 70,610 | 552,600 | 05/10/2012. | 05/15/2022. | |
| 084664 | CR | 0 | BERKSHIRE HATHAWAY FINANCE CORP..... | | 1,2 | 1.C FE..... | 4,849,752 | 132.840 | 6,409,527 | 4,825,000 | 4,849,211 | | (459) | | 4.250 | 4.219 | JJ | 94,557 | 205,063 | 03/06/2019. | 01/15/2049. | |
| 084670 | BC | 1 | BERKSHIRE HATHAWAY INC..... | | | 1.C FE..... | 34,934,548 | 102.131 | 35,745,820 | 35,000,000 | 34,995,300 | | 7,336 | | 3.750 | 3.772 | FA | 495,833 | 1,312,500 | 08/11/2011. | 08/15/2021. | |
| 084670 | BF | 4 | BERKSHIRE HATHAWAY INC..... | | | 1.C FE..... | 6,656,510 | 103.398 | 6,901,833 | 6,675,000 | 6,672,713 | | 2,042 | | 3.400 | 3.433 | JJ | 95,193 | 226,950 | 01/24/2012. | 01/31/2022. | |
| 09062X | AH | 6 | BIOGEN INC..... | | 1,2 | 2.A FE..... | 10,137,700 | 104.460 | 10,446,008 | 10,000,000 | 10,130,139 | | (7,561) | | 2.250 | 2.092 | MN | 37,500 | 113,125 | 05/27/2020. | 05/01/2030. | |
| 09247X | AH | 4 | BLACKROCK INC..... | | | 1.D FE..... | 29,828,400 | 101.543 | 30,462,940 | 30,000,000 | 29,991,815 | | 20,171 | | 4.250 | 4.321 | MN | 131,042 | 1,275,000 | 05/19/2011. | 05/24/2021. | |
| 09247X | AJ | 0 | BLACKROCK INC..... | | | 1.D FE..... | 9,727,924 | 104.338 | 10,183,362 | 9,760,000 | 9,754,792 | | 3,536 | | 3.375 | 3.414 | JD | 27,450 | 329,400 | 05/23/2012. | 06/01/2022. | |
| 09247X | AN | 1 | BLACKROCK INC..... | | | 1.D FE..... | 2,405,219 | 112.798 | 2,724,060 | 2,415,000 | 2,408,536 | | 928 | | 3.200 | 3.248 | MS | 22,755 | 77,280 | 03/21/2017. | 03/15/2027. | |
| 09247X | AQ | 4 | BLACKROCK INC..... | | 1,2 | 1.D FE..... | 11,990,400 | 109.333 | 13,119,937 | 12,000,000 | 11,990,982 | | 582 | | 2.400 | 2.409 | AO | 48,800 | 218,400 | 01/16/2020. | 04/30/2030. | |
| 09256B | AJ | 6 | BLACKSTONE HOLDINGS FINANCE CO LLC..... | | 1,2 | 1.E FE..... | 2,215,922 | 111.328 | 2,477,048 | 2,225,000 | 2,218,564 | | 843 | | 3.150 | 3.198 | AO | 17,327 | 70,088 | 09/25/2017. | 10/02/2027. | |
| 09256B | AL | 1 | BLACKSTONE HOLDINGS FINANCE CO LLC..... | | 1,2 | 1.E FE..... | 10,998,968 | 107.777 | 12,006,340 | 11,140,000 | 11,014,612 | | 12,142 | | 2.500 | 2.641 | JJ | 132,288 | 232,083 | 09/03/2019. | 01/10/2030. | |
| 097023 | BS | 3 | BOEING CO..... | | 1,2 | 2.C FE..... | 4,836,250 | 97.581 | 4,879,038 | 5,000,000 | 4,851,529 | | 3,542 | | 3.375 | 3.553 | JD | 7,500 | 168,750 | 05/16/2016. | 06/15/2046. | |
| 097023 | BU | 8 | BOEING CO..... | | 1,2 | 2.C FE..... | 9,769,800 | 103.927 | 10,392,689 | 10,000,000 | 9,850,566 | | 21,754 | | 2.800 | 3.068 | MS | 93,333 | 280,000 | 02/14/2017. | 03/01/2027. | |
| 097023 | BY | 0 | BOEING CO..... | | 1,2 | 2.C FE..... | 7,193,112 | 102.019 | 7,702,451 | 7,550,000 | 7,228,915 | | 12,971 | | 3.550 | 3.892 | MS | 89,342 | 268,025 | 02/21/2018. | 03/01/2038. | |
| 09778P | AB | 1 | BON SECOURS MERCY HEALTH INC..... | | 1,2 | 1.E FE..... | 3,429,000 | 102.704 | 3,521,704 | 3,429,000 | 3,429,000 | | | | 2.095 | 2.095 | JD | 15,166 | | 10/07/2020. | 06/01/2031. | |
| 100743 | AK | 9 | BOSTON GAS CO..... | | 1,2 | 1.G FE..... | 2,034,720 | 111.023 | 2,220,456 | 2,000,000 | 2,028,784 | | (4,076) | | 3.150 | 2.900 | FA | 26,250 | 63,000 | 07/09/2019. | 08/01/2027. | |

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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 | For ei gn Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted 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 | |
| 100743 | AL | 7 | BOSTON GAS CO..... | | 1,2 | 1.G FE..... | 3,500,000 | 110.385 | 3,863,485 | 3,500,000 | 3,500,000 | | | | 3.001 | 3.001 | FA..... | 43,765 | 105,619 | 07/24/2019. | 08/01/2029. | | |
| 10112R | BB | 9 | BOSTON PROPERTIES LP..... | | 1,2 | 2.A FE..... | 9,612,185 | 111.626 | 10,749,601 | 9,630,000 | 9,614,535 | 1,550 | | | 3.400 | 3.422 | JD..... | 9,095 | 327,420 | 06/12/2019. | 06/21/2029. | | |
| 10112R | BC | 7 | BOSTON PROPERTIES LP..... | | 1,2 | 2.A FE..... | 3,138,556 | 107.679 | 3,381,115 | 3,140,000 | 3,138,736 | 127 | | | 2.900 | 2.905 | MS..... | 26,812 | 94,095 | 08/19/2019. | 03/15/2030. | | |
| 10115C | AA | 2 | TRUSTEES OF BOSTON UNIVERSITY..... | | 1 | 1.D FE..... | 4,976,650 | 143.479 | 7,173,935 | 5,000,000 | 4,980,723 | 404 | | | 5.200 | 5.227 | AO..... | 65,000 | 260,000 | 08/17/2011. | 10/01/2045. | | |
| 10373Q | BN | 9 | BP CAPITAL MARKETS AMERICA INC..... | | 1,2 | 1.F FE..... | 7,999,440 | 99.657 | 7,972,572 | 8,000,000 | 7,999,737 | 297 | | | 2.772 | 2.772 | MN..... | 86,856 | | 08/05/2020. | 11/10/2050. | | |
| 110122 | AT | 5 | BRISTOL-MYERS SQUIBB CO..... | | 1 | 1.F FE..... | 8,217,747 | 102.635 | 8,644,905 | 8,423,000 | 8,386,834 | 22,169 | | | 2.000 | 2.278 | FA..... | 70,192 | 168,460 | 09/27/2012. | 08/01/2022. | | |
| 110122 | AU | 2 | BRISTOL-MYERS SQUIBB CO..... | | 1 | 1.F FE..... | 4,578,550 | 116.039 | 5,801,954 | 5,000,000 | 4,651,292 | 10,377 | | | 3.250 | 3.723 | FA..... | 67,708 | 162,500 | 01/18/2013. | 08/01/2042. | | |
| 110122 | AW | 8 | BRISTOL-MYERS SQUIBB CO..... | | 1 | 1.F FE..... | 2,470,450 | 108.428 | 2,710,694 | 2,500,000 | 2,482,493 | 5,789 | | | 3.250 | 3.512 | MN..... | 13,542 | 81,250 | 11/16/2018. | 11/01/2023. | | |
| 110122 | CM | 8 | BRISTOL-MYERS SQUIBB CO..... | | 1,2 | 1.F FE..... | 12,232,354 | 108.526 | 13,326,935 | 12,280,000 | 12,247,049 | 8,773 | | | 2.900 | 2.980 | JJ..... | 153,329 | 425,366 | 05/07/2019. | 07/26/2024. | | |
| 110122 | CP | 1 | BRISTOL-MYERS SQUIBB CO..... | | 1,2 | 1.F FE..... | 7,626,558 | 116.416 | 8,952,397 | 7,690,000 | 7,635,814 | 5,457 | | | 3.400 | 3.496 | JJ..... | 112,573 | 312,299 | 05/07/2019. | 07/26/2024. | | |
| 110122 | CR | 7 | BRISTOL-MYERS SQUIBB CO..... | | 1,2 | 1.F FE..... | 3,609,351 | 135.231 | 4,922,394 | 3,640,000 | 3,610,305 | 720 | | | 4.250 | 4.300 | AO..... | 27,932 | 154,700 | 05/07/2019. | 10/26/2049. | | |
| 110122 | CZ | 9 | BRISTOL-MYERS SQUIBB CO..... | | 1,2 | 1.F FE..... | 21,196,975 | 105.199 | 22,354,803 | 21,250,000 | 21,227,113 | 11,074 | | | 3.250 | 3.303 | FA..... | 251,311 | 690,625 | 02/12/2018. | 02/20/2023. | | |
| 110122 | DC | 9 | BRISTOL-MYERS SQUIBB CO..... | | 1,2 | 1.F FE..... | 6,848,201 | 114.079 | 7,888,569 | 6,915,000 | 6,881,304 | 6,875 | | | 3.875 | 3.992 | FA..... | 101,228 | 267,956 | 08/03/2015. | 08/15/2025. | | |
| 110122 | DD | 7 | BRISTOL-MYERS SQUIBB CO..... | | 1,2 | 1.F FE..... | 6,804,641 | 115.353 | 7,861,313 | 6,815,000 | 6,807,794 | 1,186 | | | 3.450 | 3.467 | MN..... | 30,043 | 235,118 | 10/31/2017. | 11/15/2027. | | |
| 110122 | DR | 6 | BRISTOL-MYERS SQUIBB CO..... | | 1,2 | 1.F FE..... | 17,029,860 | 102.588 | 17,209,115 | 16,775,000 | 17,028,960 | (900) | | | 2.350 | 2.252 | MN..... | 52,562 | | 11/25/2020. | 11/13/2040. | | |
| 110122 | DS | 4 | BRISTOL-MYERS SQUIBB CO..... | | 1,2 | 1.F FE..... | 4,985,400 | 102.095 | 5,104,730 | 5,000,000 | 4,985,444 | 44 | | | 2.550 | 2.564 | MN..... | 17,000 | | 11/09/2020. | 11/13/2050. | | |
| 114259 | AT | 1 | BROOKLYN UNION GAS CO..... | | 1,2 | 1.G FE..... | 21,457,175 | 115.369 | 23,939,015 | 20,750,000 | 21,365,064 | (67,872) | | | 3.865 | 3.429 | MS..... | 260,646 | 801,988 | 10/29/2019. | 03/04/2029. | | |
| 115637 | AM | 2 | BROWN-FORMAN CORP..... | | 1,2 | 1.G FE..... | 989,694 | 102.940 | 1,096,316 | 1,065,000 | 1,045,138 | 9,286 | | | 2.250 | 3.203 | JJ..... | 11,049 | 23,963 | 06/26/2014. | 01/15/2023. | | |
| 115637 | AS | 9 | BROWN-FORMAN CORP..... | | 1,2 | 1.G FE..... | 6,065,625 | 110.737 | 6,644,195 | 6,000,000 | 6,060,563 | (9,702) | | | 3.500 | 3.229 | AO..... | 44,333 | 210,000 | 04/03/2020. | 04/15/2025. | | |
| 12189L | AH | 4 | BURLINGTON NORTHERN SANTA FE LLC..... | | 1,2 | 1.E FE..... | 2,132,280 | 102.545 | 2,050,890 | 2,000,000 | 2,024,261 | (25,081) | | | 3.050 | 1.760 | MS..... | 17,961 | 61,000 | 07/19/2016. | 03/15/2022. | | |
| 12189L | AJ | 0 | BURLINGTON NORTHERN SANTA FE LLC..... | | 1,2 | 1.E FE..... | 5,474,550 | 132.576 | 6,628,808 | 5,000,000 | 5,452,891 | (14,262) | | | 4.400 | 3.766 | MS..... | 64,778 | 220,000 | 06/11/2019. | 03/15/2042. | | |
| 12189L | AM | 3 | BURLINGTON NORTHERN SANTA FE LLC..... | | 1,2 | 1.G FE..... | 2,479,625 | 105.022 | 2,625,546 | 2,500,000 | 2,490,560 | 4,084 | | | 3.000 | 3.179 | MS..... | 22,083 | 75,000 | 03/29/2018. | 03/15/2023. | | |
| 12189L | AR | 2 | BURLINGTON NORTHERN SANTA FE LLC..... | | 1,2 | 1.E FE..... | 4,564,255 | 109.619 | 4,932,855 | 4,500,000 | 4,536,194 | (11,257) | | | 3.750 | 3.466 | AO..... | 42,188 | 168,750 | 11/28/2018. | 04/01/2024. | | |
| 12189L | AT | 8 | BURLINGTON NORTHERN SANTA FE LLC..... | | 1,2 | 1.G FE..... | 11,504,960 | 109.723 | 12,563,317 | 11,450,000 | 11,482,238 | (8,690) | | | 3.400 | 3.313 | MS..... | 129,767 | 389,300 | 04/09/2018. | 09/01/2024. | | |
| 12189L | BA | 8 | BURLINGTON NORTHERN SANTA FE LLC..... | | 1,2 | 1.G FE..... | 37,916,523 | 113.226 | 43,026,035 | 38,000,000 | 37,946,996 | 7,261 | | | 3.250 | 3.274 | JD..... | 54,889 | 1,235,000 | 03/08/2017. | 06/15/2027. | | |
| 12189L | BE | 0 | BURLINGTON NORTHERN SANTA FE LLC..... | | 1,2 | 1.G FE..... | 3,240,315 | 123.249 | 4,005,604 | 3,250,000 | 3,240,638 | 195 | | | 3.550 | 3.566 | FA..... | 43,586 | 122,105 | 07/15/2019. | 02/15/2050. | | |
| 125523 | AC | 4 | CIGNA CORP..... | | 2 | 2.B FE..... | 6,123,000 | 101.132 | 6,192,280 | 6,123,000 | 6,123,000 | 1,141 | | | 1.127 | 1.141 | JAJO..... | 14,950 | 138,224 | 09/06/2018. | 07/15/2023. | | |
| 125523 | AF | 7 | CIGNA CORP..... | | 1,2 | 2.B FE..... | 12,119,913 | 108.107 | 13,112,301 | 12,129,000 | 12,124,040 | 1,868 | | | 3.750 | 3.767 | JJ..... | 209,731 | 576,879 | 09/28/2018. | 07/15/2023. | | |
| 125523 | AG | 5 | CIGNA CORP..... | | 1,2 | 2.B FE..... | 3,388,185 | 115.202 | 3,906,506 | 3,391,000 | 3,389,352 | 300 | | | 4.125 | 4.136 | MN..... | 17,873 | 139,879 | 09/06/2018. | 11/15/2025. | | |
| 125523 | AH | 3 | CIGNA CORP..... | | 1,2 | 2.B FE..... | 5,543,617 | 120.869 | 6,709,421 | 5,551,000 | 5,545,437 | 588 | | | 4.375 | 4.390 | AO..... | 51,270 | 242,856 | 09/06/2018. | 10/15/2028. | | |
| 125523 | AJ | 9 | CIGNA CORP..... | | 1,2 | 2.B FE..... | 5,144,704 | 130.284 | 6,713,530 | 5,153,000 | 5,145,206 | 302 | | | 4.800 | 4.813 | FA..... | 93,441 | 247,344 | 09/06/2018. | 08/15/2038. | | |
| 125523 | CJ | 7 | CIGNA CORP..... | | 1,2 | 2.B FE..... | 2,017,031 | 109.655 | 2,215,022 | 2,020,000 | 2,017,115 | 84 | | | 3.200 | 3.210 | MS..... | 19,033 | 32,140 | 03/04/2020. | 03/15/2040. | | |
| 126408 | HD | 8 | CSX CORP..... | | 1,2 | 2.A FE..... | 9,976,300 | 111.875 | 11,187,542 | 10,000,000 | 9,987,640 | 2,320 | | | 3.350 | 3.378 | MN..... | 55,833 | 335,000 | 10/15/2015. | 11/01/2025. | | |
| 126408 | HE | 6 | CSX CORP..... | | 1,2 | 2.A FE..... | 9,959,600 | 109.338 | 10,933,840 | 10,000,000 | 9,975,282 | 3,875 | | | 2.600 | 2.646 | MN..... | 43,333 | 260,000 | 10/13/2016. | 11/01/2026. | | |
| 126408 | HH | 9 | CSX CORP..... | | 1,2 | 2.A FE..... | 4,993,900 | 113.028 | 5,651,396 | 5,000,000 | 4,995,978 | 555 | | | 3.250 | 3.264 | JD..... | 13,542 | 162,500 | 04/26/2017. | 06/01/2027. | | |
| 126408 | HJ | 5 | CSX CORP..... | | 1,2 | 2.A FE..... | 7,994,640 | 116.580 | 9,326,411 | 8,000,000 | 7,996,267 | 446 | | | 3.800 | 3.808 | MS..... | 101,333 | 304,000 | 02/15/2018. | 03/01/2028. | | |
| 126650 | CL | 2 | CVS HEALTH CORP..... | | 1,2 | 2.B FE..... | 13,941,207 | 113.251 | 15,911,761 | 14,050,000 | 13,995,158 | 10,788 | | | 3.875 | 3.970 | JJ..... | 243,485 | 544,438 | 07/13/2015. | 07/20/2025. | | |
| 126650 | CU | 2 | CVS HEALTH CORP..... | | 1,2 | 2.B FE..... | 4,956,950 | 109.755 | 5,487,772 | 5,000,000 | 4,975,168 | 4,169 | | | 2.875 | 2.975 | JD..... | 11,979 | 143,750 | 05/16/2016. | 06/01/2026. | | |
| 126650 | CV | 0 | CVS HEALTH CORP..... | | 1,2 | 2.B FE..... | 1,282,406 | 106.982 | 1,384,344 | 1,294,000 | 1,288,659 | 2,303 | | | 3.700 | 3.899 | MS..... | 14,895 | 69,954 | 03/06/2018. | 03/09/2023. | | |
| 126650 | CX | 6 | CVS HEALTH CORP..... | | 1,2 | 2.B FE..... | 11,543,386 | 118.996 | 13,932,061 | 11,708,000 | 11,582,627 | 14,419 | | | 4.300 | 4.475 | MS..... | 134,252 | 503,444 | 03/06/2018. | 03/25/2028. | | |

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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 | For ei g n Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted 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 |
| 126650 | CY | 4 | CVS HEALTH CORP..... | | 1.2 | 2.B FE..... | 5,103,589 | 126.698 | 6,597,168 | 5,207,000 | 5,112,904 | | 3,406 | | 4.780 | 4.937 | MS..... | 66,372 | 248,895 | 03/06/2018. | 03/25/2038. | |
| 126650 | DG | 2 | CVS HEALTH CORP..... | | 1.2 | 2.B FE..... | 5,351,238 | 112.623 | 6,081,666 | 5,400,000 | 5,357,035 | | 4,232 | | 3.250 | 3.357 | FA..... | 66,300 | 175,500 | 08/08/2019. | 08/15/2029. | |
| 133131 | AX | 0 | CAMDEN PROPERTY TRUST..... | | 1.2 | 1.G FE..... | 3,261,858 | 112.580 | 3,681,373 | 3,270,000 | 3,262,974 | | 709 | | 3.150 | 3.179 | JJ..... | 51,503 | 107,011 | 06/06/2019. | 07/01/2029. | |
| 133131 | AZ | 5 | CAMDEN PROPERTY TRUST..... | | 1.2 | 1.G FE..... | 2,388,303 | 111.056 | 2,654,236 | 2,390,000 | 2,388,440 | | 137 | | 2.800 | 2.808 | MN..... | 8,551 | 38,107 | 04/16/2020. | 05/15/2030. | |
| 136069 | K3 | 4 | CANADIAN IMPERIAL BANK OF COMMERCE..... | C | | 1.A FE..... | 9,987,800 | 101.398 | 10,139,759 | 10,000,000 | 9,997,935 | | 4,126 | | 3.150 | 3.193 | JD..... | 3,500 | 315,000 | 06/20/2018. | 06/27/2022. | |
| 13607G | LZ | 5 | CANADIAN IMPERIAL BANK OF COMMERCE..... | C | | 1.F FE..... | 9,211,171 | 106.222 | 9,785,149 | 9,212,000 | 9,211,318 | | 147 | | 2.250 | 2.252 | JJ..... | 88,090 | 103,635 | 01/21/2020. | 01/28/2025. | |
| 136375 | BV | 3 | CANADIAN NATIONAL RAILWAY CO..... | C | 1.2 | 1.F FE..... | 10,220,800 | 101.786 | 10,178,595 | 10,000,000 | 10,018,408 | | (25,352) | | 2.850 | 2.587 | JD..... | 12,667 | 285,000 | 02/27/2012. | 12/15/2021. | |
| 136375 | BX | 9 | CANADIAN NATIONAL RAILWAY CO..... | C | 1.2 | 1.F FE..... | 2,746,343 | 102.986 | 2,832,124 | 2,750,000 | 2,749,250 | | 389 | | 2.250 | 2.265 | MN..... | 7,906 | 61,875 | 11/08/2012. | 11/15/2022. | |
| 136375 | CJ | 9 | CANADIAN NATIONAL RAILWAY CO..... | C | 1.2 | 1.F FE..... | 4,980,850 | 109.737 | 5,486,829 | 5,000,000 | 4,989,485 | | 1,872 | | 2.750 | 2.794 | MS..... | 45,833 | 137,500 | 02/18/2016. | 03/01/2026. | |
| 136375 | CK | 6 | CANADIAN NATIONAL RAILWAY CO..... | C | 1.2 | 1.F FE..... | 7,913,120 | 118.424 | 9,473,880 | 8,000,000 | 7,921,259 | | 1,947 | | 3.200 | 3.257 | FA..... | 105,956 | 256,000 | 07/28/2016. | 08/02/2046. | |
| 13645R | AY | 0 | CANADIAN PACIFIC RAILWAY CO..... | C | 1.2 | 2.A FE..... | 6,660,866 | 117.349 | 7,823,628 | 6,667,000 | 6,662,334 | | 531 | | 4.000 | 4.011 | JD..... | 22,223 | 266,680 | 05/14/2018. | 06/01/2028. | |
| 14040H | BL | 8 | CAPITAL ONE FINANCIAL CORP..... | | 2 | 2.B FE..... | 9,993,600 | 103.058 | 10,305,745 | 10,000,000 | 9,998,395 | | 1,313 | | 3.050 | 3.064 | MS..... | 94,889 | 305,000 | 03/06/2017. | 03/09/2022. | |
| 14040H | BN | 4 | CAPITAL ONE FINANCIAL CORP..... | | 2 | 2.B FE..... | 4,984,700 | 114.122 | 5,706,100 | 5,000,000 | 4,989,873 | | 1,430 | | 3.750 | 3.787 | MS..... | 58,333 | 187,500 | 03/06/2017. | 03/09/2027. | |
| 14040H | BW | 4 | CAPITAL ONE FINANCIAL CORP..... | | 2 | 2.A FE..... | 4,990,100 | 115.240 | 5,762,009 | 5,000,000 | 4,992,613 | | 893 | | 3.800 | 3.824 | JJ..... | 79,694 | 190,000 | 01/25/2018. | 01/31/2028. | |
| 14040H | CA | 1 | CAPITAL ONE FINANCIAL CORP..... | | 2 | 2.A FE..... | 5,118,919 | 109.538 | 5,619,283 | 5,130,000 | 5,122,930 | | 2,122 | | 3.900 | 3.948 | JJ..... | 84,474 | 200,070 | 01/24/2019. | 01/29/2024. | |
| 14042E | 3Y | 4 | CAPITAL ONE (NEW YORK BRANCH) NA..... | | 2 | 2.A FE..... | 5,275,082 | 101.213 | 5,354,156 | 5,290,000 | 5,288,815 | | 2,136 | | 2.950 | 2.995 | JJ..... | 68,491 | 156,055 | 07/21/2014. | 07/23/2021. | |
| 141781 | BJ | 2 | CARGILL INC..... | | 1.2 | 1.F FE..... | 11,267,249 | 122.325 | 13,987,816 | 11,435,000 | 11,272,120 | | 3,066 | | 3.875 | 3.959 | MN..... | 46,772 | 443,106 | 05/20/2019. | 05/23/2049. | |
| 141781 | BK | 9 | CARGILL INC..... | | 1.2 | 1.F FE..... | 7,363,074 | 113.037 | 8,364,736 | 7,400,000 | 7,368,227 | | 3,237 | | 3.250 | 3.309 | MN..... | 25,386 | 240,500 | 05/20/2019. | 05/23/2029. | |
| 143499 | AB | 7 | CARNEGIE INSTITUTION OF WASHINGTON..... | | 1.2 | 1.C FE..... | 2,000,000 | 102.171 | 2,043,412 | 2,000,000 | 2,000,000 | | | | 3.224 | 3.224 | JJ..... | 32,240 | 3,940 | 06/03/2020. | 07/01/2049. | |
| 144141 | DA | 3 | DUKE ENERGY PROGRESS LLC..... | | 1.2 | 1.F FE..... | 11,480,220 | 101.009 | 11,616,067 | 11,500,000 | 11,498,438 | | 2,176 | | 3.000 | 3.020 | MS..... | 101,583 | 345,000 | 09/12/2011. | 09/15/2021. | |
| 144141 | DB | 1 | DUKE ENERGY PROGRESS LLC..... | | 1.2 | 1.F FE..... | 5,751,331 | 123.716 | 7,150,798 | 5,780,000 | 5,756,348 | | 679 | | 4.100 | 4.129 | MN..... | 30,281 | 236,980 | 05/15/2012. | 05/15/2042. | |
| 144141 | DC | 9 | DUKE ENERGY PROGRESS LLC..... | | 1.2 | 1.F FE..... | 10,775,700 | 102.761 | 11,098,131 | 10,800,000 | 10,796,250 | | 2,650 | | 2.800 | 2.826 | MN..... | 38,640 | 302,400 | 05/15/2012. | 05/15/2022. | |
| 149123 | BV | 2 | CATERPILLAR INC..... | | 1 | 1.G FE..... | 5,772,914 | 101.483 | 5,886,014 | 5,800,000 | 5,798,701 | | 3,141 | | 3.900 | 3.957 | MN..... | 21,363 | 226,200 | 05/24/2011. | 05/27/2021. | |
| 149123 | BX | 8 | CATERPILLAR INC..... | | 1.2 | 1.G FE..... | 4,227,213 | 102.802 | 4,363,964 | 4,245,000 | 4,242,057 | | 1,920 | | 2.600 | 2.648 | JD..... | 1,533 | 110,370 | 06/21/2012. | 06/26/2022. | |
| 149123 | CB | 5 | CATERPILLAR INC..... | | 1 | 1.G FE..... | 9,962,890 | 126.481 | 13,912,860 | 11,000,000 | 10,079,502 | | 25,065 | | 3.803 | 4.407 | FA..... | 158,036 | 418,330 | 12/09/2015. | 08/15/2042. | |
| 149123 | CF | 6 | CATERPILLAR INC..... | | 1.2 | 1.F FE..... | 5,202,225 | 117.304 | 6,158,455 | 5,250,000 | 5,203,458 | | 963 | | 3.250 | 3.298 | MS..... | 48,344 | 170,625 | 09/16/2019. | 09/19/2049. | |
| 149123 | CG | 4 | CATERPILLAR INC..... | | 1.2 | 1.F FE..... | 4,742,923 | 110.484 | 5,248,002 | 4,750,000 | 4,743,734 | | 634 | | 2.600 | 2.617 | MS..... | 34,992 | 123,500 | 09/16/2019. | 09/19/2029. | |
| 149123 | CH | 2 | CATERPILLAR INC..... | | 1.2 | 1.F FE..... | 5,221,598 | 110.235 | 5,787,348 | 5,250,000 | 5,223,430 | | 1,833 | | 2.600 | 2.662 | AO..... | 31,092 | 68,250 | 04/06/2020. | 04/09/2030. | |
| 14912L | 5F | 4 | CATERPILLAR FINANCIAL SERVICES CORP..... | | | 1.F FE..... | 15,880,182 | 103.726 | 16,487,241 | 15,895,000 | 15,892,641 | | 1,612 | | 2.850 | 2.861 | JD..... | 37,751 | 453,008 | 05/23/2012. | 06/01/2022. | |
| 14912L | 6G | 1 | CATERPILLAR FINANCIAL SERVICES CORP..... | | | 1.F FE..... | 3,296,370 | 110.625 | 3,650,615 | 3,300,000 | 3,298,438 | | 369 | | 3.250 | 3.263 | JD..... | 8,938 | 107,250 | 11/21/2014. | 12/01/2024. | |
| 14912L | 6U | 0 | CATERPILLAR FINANCIAL SERVICES CORP..... | | 1 | 1.F FE..... | 25,451,805 | 100.844 | 25,715,273 | 25,500,000 | 25,493,884 | | 9,959 | | 1.700 | 1.740 | FA..... | 170,992 | 433,500 | 08/24/2016. | 08/09/2021. | |
| 14913Q | 2L | 2 | CATERPILLAR FINANCIAL SERVICES CORP..... | | 1 | 1.F FE..... | 3,247,790 | 107.196 | 3,483,856 | 3,250,000 | 3,248,904 | | 437 | | 3.450 | 3.465 | MN..... | 14,327 | 112,125 | 05/09/2018. | 05/15/2023. | |
| 14913R | 2G | 1 | CATERPILLAR FINANCIAL SERVICES CORP..... | | 1 | 1.F FE..... | 14,471,725 | 101.036 | 14,650,160 | 14,500,000 | 14,472,897 | | 1,172 | | 1.100 | 1.129 | MS..... | 47,407 | | 09/09/2020. | 09/14/2027. | |
| 14913R | 2H | 9 | CATERPILLAR FINANCIAL SERVICES CORP..... | | 1 | 1.F FE..... | 27,564,948 | 100.799 | 27,820,475 | 27,600,000 | 27,565,879 | | 931 | | 0.800 | 0.826 | MN..... | 29,440 | | 11/09/2020. | 11/13/2025. | |
| 14916R | AC | 8 | COMMONSPIRIT HEALTH..... | | 1 | 2.A FE..... | 16,168,041 | 104.445 | 16,867,850 | 16,150,000 | 16,153,477 | | (1,842) | | 2.950 | 2.938 | MN..... | 79,404 | 476,425 | 11/21/2012. | 11/01/2022. | |
| 15189T | AU | 1 | CENTERPOINT ENERGY INC..... | | 1.2 | 2.B FE..... | 4,796,544 | 109.376 | 5,250,045 | 4,800,000 | 4,797,791 | | 662 | | 3.850 | 3.866 | FA..... | 77,000 | 184,800 | 10/03/2018. | 02/01/2024. | |
| 15189X | AL | 2 | CENTERPOINT ENERGY HOUSTON ELECTRIC LLC..... | | 1.2 | 1.F FE..... | 2,303,855 | 102.560 | 2,369,126 | 2,310,000 | 2,308,928 | | 657 | | 2.250 | 2.280 | FA..... | 21,656 | 51,975 | 08/07/2012. | 08/01/2022. | |
| 166764 | AB | 6 | CHEVRON CORP..... | | 1.2 | 1.C FE..... | 4,735,000 | 103.556 | 4,903,361 | 4,735,000 | 4,735,000 | | | | 2.355 | 2.355 | JD..... | 8,053 | 111,509 | 11/28/2012. | 12/05/2022. | |
| 166764 | AH | 3 | CHEVRON CORP..... | | 1.2 | 1.C FE..... | 19,262,600 | 106.356 | 20,696,943 | 19,460,000 | 19,404,628 | | 21,062 | | 3.191 | 3.311 | JD..... | 12,074 | 620,969 | 06/25/2013. | 06/24/2023. | |

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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 Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted 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 | |
| 166764 | BK | 5 | | 1,2 | 1.C FE | 10,000,000 | 105.029 | 10,502,863 | 10,000,000 | 10,000,000 | | | | 2.566 | 2.566 | MN | 32,075 | 256,600 | 05/09/2016 | 05/16/2023 | | |
| 166764 | BT | 6 | | 1,2 | 1.C FE | 9,255,000 | 107.158 | 9,917,508 | 9,255,000 | 9,255,000 | | | | 2.895 | 2.895 | MS | 87,822 | 267,932 | 02/28/2017 | 03/03/2024 | | |
| 16876B | AA | 0 | | 1,2 | 1.C FE | 2,855,000 | 128.317 | 3,663,452 | 2,855,000 | 2,855,000 | | | | 4.115 | 4.116 | JJ | 58,742 | 117,483 | 01/24/2017 | 01/01/2047 | | |
| 17275R | BD | 3 | | 1 | 1.E FE | 29,828,988 | 100.311 | 29,942,830 | 29,850,000 | 29,849,702 | | 1,873 | | 2.200 | 2.206 | FA | 224,373 | 656,700 | 03/09/2016 | 02/28/2021 | | |
| 17275R | BH | 4 | | 1,2 | 1.E FE | 14,969,100 | 104.691 | 15,703,665 | 15,000,000 | 14,987,443 | | 4,445 | | 2.200 | 2.232 | MS | 92,583 | 330,000 | 09/13/2016 | 09/20/2023 | | |
| 17275R | BJ | 0 | | 1,2 | 1.E FE | 50,042,993 | 101.008 | 50,554,445 | 50,050,000 | 50,048,958 | | 1,437 | | 1.850 | 1.853 | MS | 259,773 | 925,925 | 09/13/2016 | 09/20/2021 | | |
| 17275R | BL | 5 | | 1,2 | 1.E FE | 14,986,800 | 109.889 | 16,483,272 | 15,000,000 | 14,992,056 | | 1,279 | | 2.500 | 2.510 | MS | 105,208 | 375,000 | 09/13/2016 | 09/20/2026 | | |
| 172967 | KK | 6 | | | 2.A FE | 25,398,250 | 100.578 | 25,144,397 | 25,000,000 | 25,021,680 | | (88,293) | | 2.700 | 2.339 | MS | 170,625 | 675,000 | 07/18/2016 | 03/30/2021 | | |
| 172967 | KN | 0 | | | 2.A FE | 4,989,900 | 112.558 | 5,627,889 | 5,000,000 | 4,994,188 | | 979 | | 3.400 | 3.424 | MN | 28,333 | 170,000 | 04/26/2016 | 05/01/2026 | | |
| 172967 | KV | 2 | | | 2.A FE | 11,991,600 | 101.165 | 12,139,765 | 12,000,000 | 11,998,963 | | 1,736 | | 2.350 | 2.365 | FA | 116,717 | 282,000 | 07/26/2016 | 08/02/2021 | | |
| 172967 | KY | 6 | | 1,2 | 2.A FE | 3,997,640 | 111.767 | 4,470,671 | 4,000,000 | 3,998,540 | | 226 | | 3.200 | 3.207 | AO | 24,889 | 128,000 | 10/17/2016 | 10/21/2026 | | |
| 172967 | LD | 1 | | 1,2,5 | 2.A FE | 9,984,200 | 114.608 | 11,460,785 | 10,000,000 | 9,987,525 | | 1,631 | | 3.887 | 3.909 | JJ | 184,633 | 388,700 | 02/27/2019 | 01/10/2028 | | |
| 172967 | LP | 4 | | 1,2,5 | 2.A FE | 9,805,900 | 113.371 | 11,337,047 | 10,000,000 | 9,839,496 | | 18,015 | | 3.668 | 3.916 | JJ | 159,966 | 366,800 | 02/08/2019 | 07/24/2028 | | |
| 172967 | LU | 3 | | 1,2,5 | 1.G FE | 10,000,000 | 119.169 | 11,916,852 | 10,000,000 | 10,000,000 | | | | 3.878 | 3.878 | JJ | 169,124 | 387,800 | 01/17/2018 | 01/24/2039 | | |
| 172967 | MB | 4 | | 2 | 1.G FE | 4,000,000 | 101.670 | 4,066,804 | 4,000,000 | 4,000,000 | | | | 1.475 | 1.495 | JAJO | 15,079 | 109,133 | 06/05/2018 | 07/01/2026 | | |
| 172967 | ME | 8 | | 1,2,5 | 2.A FE | 17,732,090 | 117.601 | 19,763,984 | 16,806,000 | 17,621,367 | | (86,630) | | 3.980 | 3.294 | MS | 187,658 | 668,879 | 09/18/2019 | 03/20/2030 | | |
| 172967 | MM | 0 | | 1,2,5 | 1.G FE | 5,000,000 | 140.812 | 7,040,596 | 5,000,000 | 5,000,000 | | | | 5.316 | 5.316 | MS | 70,142 | 132,900 | 03/19/2020 | 03/26/2041 | | |
| 172967 | MP | 3 | | 1,2,5 | 1.G FE | 8,273,090 | 121.266 | 8,488,600 | 7,000,000 | 8,207,442 | | (65,648) | | 4.412 | 2.328 | MS | 78,068 | 154,420 | 06/05/2020 | 03/31/2031 | | |
| 172967 | MS | 7 | | 1,2,5 | 1.G FE | 6,650,000 | 106.586 | 7,087,970 | 6,650,000 | 6,650,000 | | | | 2.572 | 2.572 | JD | 13,303 | 85,519 | 05/26/2020 | 06/03/2031 | | |
| 172967 | MT | 5 | | 1,2,5 | 1.G FE | 23,500,000 | 100.649 | 23,652,449 | 23,500,000 | 23,500,000 | | | | 0.776 | 0.776 | AO | 30,900 | 10,230 | 10/23/2020 | 10/30/2024 | | |
| 17308C | C4 | 6 | | 1,2,5 | 1.G FE | 3,180,000 | 101.598 | 3,230,809 | 3,180,000 | 3,180,000 | | | | 2.312 | 2.313 | MN | 11,641 | 73,522 | 10/28/2019 | 11/04/2022 | | |
| 17308C | C5 | 3 | | 1,2,5 | 1.G FE | 12,500,000 | 110.131 | 13,766,413 | 12,500,000 | 12,500,000 | | | | 2.976 | 2.976 | MN | 57,867 | 372,000 | 10/28/2019 | 11/05/2030 | | |
| 17325F | AQ | 1 | | 2 | 1.E FE | 11,702,114 | 101.473 | 11,887,552 | 11,715,000 | 11,712,496 | | 4,359 | | 3.400 | 3.439 | JJ | 174,814 | 398,310 | 07/16/2018 | 07/23/2021 | | |
| 17325F | AS | 7 | | 1,2 | 1.E FE | 45,537,984 | 109.314 | 49,847,239 | 45,600,000 | 45,560,722 | | 11,917 | | 3.650 | 3.680 | JJ | 730,487 | 1,664,400 | 01/15/2019 | 01/23/2024 | | |
| 17401Q | AE | 1 | | 2 | 2.A FE | 3,306,922 | 100.618 | 3,330,440 | 3,310,000 | 3,309,762 | | 642 | | 2.550 | 2.570 | MN | 11,254 | 84,405 | 05/10/2016 | 05/13/2021 | | |
| 17401Q | AS | 0 | | 2 | 2.A FE | 4,068,294 | 102.954 | 4,192,288 | 4,072,000 | 4,070,576 | | 1,230 | | 3.250 | 3.282 | FA | 50,363 | 132,340 | 02/11/2019 | 02/14/2022 | | |
| 174610 | AN | 5 | | 1,2 | 2.A FE | 2,753,567 | 100.983 | 2,782,093 | 2,755,000 | 2,754,827 | | 296 | | 2.375 | 2.386 | JJ | 27,808 | 65,431 | 07/25/2016 | 07/28/2021 | | |
| 174610 | AR | 6 | | 1,2 | 2.A FE | 14,969,700 | 111.293 | 16,693,909 | 15,000,000 | 14,975,437 | | 4,012 | | 2.850 | 2.882 | JJ | 182,875 | 429,875 | 07/22/2019 | 07/27/2026 | | |
| 191216 | BZ | 2 | | 1 | 1.F FE | 9,988,400 | 108.513 | 10,851,326 | 10,000,000 | 9,993,113 | | 1,130 | | 2.250 | 2.263 | MS | 75,000 | 225,000 | 08/29/2016 | 09/01/2026 | | |
| 191216 | CM | 0 | | 1 | 1.E FE | 24,510,000 | 107.008 | 26,752,045 | 25,000,000 | 24,566,489 | | 44,691 | | 2.125 | 2.347 | MS | 169,705 | 531,250 | 09/24/2019 | 09/06/2029 | | |
| 191216 | CN | 8 | | 1 | 1.E FE | 1,998,340 | 110.226 | 2,204,515 | 2,000,000 | 1,998,581 | | 241 | | 2.950 | 2.968 | MS | 15,733 | 29,500 | 03/20/2020 | 03/25/2025 | | |
| 191216 | CT | 5 | | 1 | 1.E FE | 6,727,388 | 117.872 | 7,956,355 | 6,750,000 | 6,728,868 | | 1,480 | | 3.450 | 3.490 | MS | 62,100 | 116,438 | 03/20/2020 | 03/25/2030 | | |
| 191216 | CW | 8 | | 1 | 1.E FE | 10,591,900 | 106.515 | 10,651,458 | 10,000,000 | 10,590,684 | | (1,216) | | 2.500 | 2.127 | JD | 20,833 | 12,000 | 12/10/2020 | 06/01/2040 | | |
| 191216 | CY | 4 | | 1 | 1.E FE | 7,683,520 | 107.952 | 8,636,147 | 8,000,000 | 7,686,188 | | 2,668 | | 2.750 | 2.918 | JD | 18,333 | 128,333 | 06/05/2020 | 06/01/2060 | | |
| 191216 | DE | 7 | | 1 | 1.E FE | 12,997,530 | 99.906 | 12,987,790 | 13,000,000 | 12,997,591 | | 61 | | 1.375 | 1.377 | MS | 51,142 | 10,000 | 09/14/2020 | 03/15/2031 | | |
| 19416Q | EA | 4 | | 1 | 1.D FE | 6,853,881 | 103.480 | 7,295,336 | 7,050,000 | 6,977,076 | | 33,497 | | 1.950 | 2.461 | FA | 57,281 | 137,475 | 03/14/2018 | 02/01/2023 | | |
| 19416Q | EG | 1 | | 1 | 1.D FE | 9,041,483 | 109.039 | 9,268,318 | 8,500,000 | 8,877,276 | | (96,243) | | 3.250 | 1.808 | MS | 81,340 | 276,250 | 03/05/2020 | 03/15/2024 | | |
| 19416Q | EK | 2 | | 1,2 | 1.D FE | 3,838,641 | 129.589 | 5,008,595 | 3,865,000 | 3,840,400 | | 533 | | 3.700 | 3.738 | FA | 59,585 | 143,005 | 07/24/2017 | 08/01/2047 | | |
| 19416Q | EL | 0 | | 1 | 1.D FE | 6,947,905 | 103.685 | 7,226,863 | 6,970,000 | 6,961,510 | | 4,396 | | 2.250 | 2.317 | MN | 20,039 | 156,825 | 10/30/2017 | 11/15/2022 | | |
| 20029P | AH | 2 | | 1 | 1.G FE | 4,791,045 | 139.762 | 4,891,684 | 3,500,000 | 4,199,138 | | (92,556) | | 8.500 | 4.803 | MN | 49,583 | 297,500 | 07/25/2013 | 05/01/2027 | | |

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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 | For ei g n Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted 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 | |
| 20030N | BH | 3 | COMCAST CORP | 1 | 1.G FE | 37,556,195 | 125.506 | 44,554,707 | 35,500,000 | 37,368,217 | | (83,609) | | 4.250 | 3.679 | JJ | 695,701 | 1,360,000 | 06/05/2020 | 01/15/2033 | | |
| 20030N | BJ | 9 | COMCAST CORP | 1 | 1.G FE | 16,239,872 | 110.019 | 17,383,066 | 15,800,000 | 15,959,214 | | (47,139) | | 3.600 | 3.262 | MS | 189,600 | 568,800 | 06/19/2014 | 03/01/2024 | | |
| 20030N | BM | 2 | COMCAST CORP | 1 | 1.G FE | 17,061,402 | 125.329 | 21,243,254 | 16,950,000 | 17,034,326 | | (4,832) | | 4.200 | 4.150 | FA | 268,940 | 711,900 | 09/04/2014 | 08/15/2034 | | |
| 20030N | BN | 0 | COMCAST CORP | 1 | 1.G FE | 17,977,500 | 111.574 | 20,083,343 | 18,000,000 | 17,988,554 | | 2,251 | | 3.375 | 3.390 | FA | 229,500 | 607,500 | 05/19/2015 | 08/15/2025 | | |
| 20030N | CL | 3 | COMCAST CORP | 1 | 1.G FE | 5,866,126 | 131.783 | 7,735,641 | 5,870,000 | 5,866,488 | | 125 | | 4.600 | 4.605 | AO | 57,004 | 270,020 | 10/02/2018 | 10/15/2038 | | |
| 20030N | CM | 1 | COMCAST CORP | 1 | 1.G FE | 3,107,450 | 139.714 | 4,345,089 | 3,110,000 | 3,107,589 | | 42 | | 4.700 | 4.705 | AO | 30,858 | 146,170 | 10/02/2018 | 10/15/2048 | | |
| 20030N | CR | 0 | COMCAST CORP | 1 | 1.G FE | 3,999,760 | 110.021 | 4,400,834 | 4,000,000 | 3,999,876 | | 35 | | 3.700 | 3.701 | AO | 31,244 | 148,000 | 10/02/2018 | 04/15/2024 | | |
| 20030N | CT | 6 | COMCAST CORP | 1 | 1.G FE | 7,403,565 | 120.377 | 8,703,289 | 7,230,000 | 7,375,457 | | (16,686) | | 4.150 | 3.836 | AO | 63,343 | 300,045 | 04/11/2019 | 10/15/2028 | | |
| 20030N | DA | 6 | COMCAST CORP | 1 | 1.G FE | 2,467,318 | 109.398 | 2,703,231 | 2,471,000 | 2,467,637 | | 304 | | 2.650 | 2.667 | FA | 27,284 | 48,384 | 10/29/2019 | 02/01/2030 | | |
| 20030N | DN | 8 | COMCAST CORP | 1 | 1.G FE | 5,979,780 | 99.323 | 5,959,406 | 6,000,000 | 5,980,399 | | 619 | | 1.500 | 1.535 | FA | 31,500 | | 08/11/2020 | 02/15/2031 | | |
| 200340 | AS | 6 | COMERICA INC | 2 | 2.A FE | 14,998,650 | 107.885 | 16,182,674 | 15,000,000 | 14,999,272 | | 264 | | 3.700 | 3.702 | JJ | 232,792 | 555,000 | 07/26/2018 | 07/31/2023 | | |
| 20268J | AD | 5 | COMMONSPIRIT HEALTH | 1 | 1.F FE | 11,564,568 | 113.098 | 13,135,163 | 11,614,000 | 11,565,874 | | 968 | | 3.817 | 3.841 | AO | 110,827 | 492,563 | 09/16/2019 | 10/01/2049 | | |
| 202795 | JK | 7 | COMMONWEALTH EDISON CO | 1 | 1.F FE | 9,972,600 | 111.023 | 11,102,259 | 10,000,000 | 9,980,897 | | 2,573 | | 2.950 | 2.982 | FA | 111,444 | 295,000 | 08/16/2017 | 08/15/2027 | | |
| 209111 | EH | 2 | CONSOLIDATED EDISON COMPANY OF NEW YORK | 1 | 2.A FE | 14,761,350 | 131.672 | 19,750,736 | 15,000,000 | 14,841,904 | | 7,269 | | 5.300 | 5.407 | MS | 265,000 | 795,000 | 03/09/2005 | 03/01/2035 | | |
| 209111 | FC | 2 | CONSOLIDATED EDISON COMPANY OF NEW YORK | 1 | 2.A FE | 35,997,700 | 117.972 | 42,764,952 | 36,250,000 | 36,044,703 | | 5,691 | | 3.950 | 3.989 | MS | 477,292 | 1,431,875 | 02/25/2013 | 03/01/2043 | | |
| 209111 | FE | 8 | CONSOLIDATED EDISON COMPANY OF NEW YORK | 1 | 1.G FE | 7,359,374 | 109.345 | 8,075,128 | 7,385,000 | 7,373,984 | | 2,594 | | 3.300 | 3.341 | JD | 20,309 | 243,705 | 11/19/2014 | 12/01/2024 | | |
| 209111 | FJ | 7 | CONSOLIDATED EDISON COMPANY OF NEW YORK | 1 | 1.G FE | 6,971,510 | 110.231 | 7,716,134 | 7,000,000 | 6,982,259 | | 2,709 | | 2.900 | 2.947 | JD | 16,917 | 203,000 | 11/10/2016 | 12/01/2026 | | |
| 209111 | FV | 0 | CONSOLIDATED EDISON COMPANY OF NEW YORK | 1 | 1.G FE | 4,998,250 | 123.592 | 6,179,605 | 5,000,000 | 4,998,335 | | 31 | | 4.125 | 4.127 | MN | 26,354 | 206,250 | 05/06/2019 | 05/15/2049 | | |
| 22160K | AL | 9 | COSTCO WHOLESALE CORP | 1 | 1.D FE | 1,949,640 | 107.597 | 2,151,937 | 2,000,000 | 1,970,957 | | 8,022 | | 2.750 | 3.207 | MN | 6,569 | 55,000 | 04/06/2018 | 05/18/2024 | | |
| 231021 | AR | 7 | CUMMINS INC | 1 | 1.F FE | 1,650,073 | 108.354 | 1,798,674 | 1,660,000 | 1,656,909 | | 1,052 | | 3.650 | 3.722 | AO | 15,148 | 60,590 | 09/19/2013 | 10/01/2023 | | |
| 231021 | AS | 5 | CUMMINS INC | 1 | 1.F FE | 12,288,100 | 102.053 | 12,527,051 | 12,275,000 | 12,288,479 | | 380 | | 2.600 | 2.594 | MS | 112,589 | | 12/08/2020 | 09/01/2050 | | |
| 233851 | AF | 1 | DAIMLER FINANCE NORTH AMERICA LLC | 1 | 2.A FE | 2,897,745 | 102.410 | 2,832,647 | 2,766,000 | 2,777,136 | | (15,484) | | 3.875 | 3.289 | MS | 31,559 | 107,183 | 02/27/2012 | 09/15/2021 | | |
| 233851 | CK | 8 | DAIMLER FINANCE NORTH AMERICA LLC | 1 | 2.A FE | 10,247,130 | 101.395 | 10,392,985 | 10,250,000 | 10,249,504 | | 589 | | 2.200 | 2.206 | AO | 38,210 | 225,500 | 10/26/2016 | 10/30/2021 | | |
| 233851 | DL | 5 | DAIMLER FINANCE NORTH AMERICA LLC | 1 | 2.A FE | 11,977,200 | 107.152 | 12,858,189 | 12,000,000 | 11,988,808 | | 4,501 | | 3.700 | 3.742 | MN | 70,300 | 444,000 | 04/30/2018 | 05/04/2023 | | |
| 235851 | AQ | 5 | DANAHER CORP | 1 | 2.A FE | 11,448,195 | 111.954 | 12,874,735 | 11,500,000 | 11,467,096 | | 6,328 | | 3.350 | 3.416 | MS | 113,435 | 385,250 | 06/22/2018 | 09/15/2025 | | |
| 235851 | AV | 4 | DANAHER CORP | 1 | 2.A FE | 6,126,243 | 103.830 | 6,427,051 | 6,190,000 | 6,126,572 | | 329 | | 2.600 | 2.650 | AO | 38,000 | | 09/29/2020 | 10/01/2050 | | |
| 244199 | BH | 7 | DEERE & CO | 1 | 1.F FE | 8,987,760 | 108.991 | 9,809,162 | 9,000,000 | 8,989,556 | | 1,796 | | 2.750 | 2.779 | AO | 52,250 | 134,063 | 03/25/2020 | 04/15/2025 | | |
| 24422E | RM | 3 | JOHN DEERE CAPITAL CORP | 1 | 1.F FE | 22,974,357 | 102.977 | 23,851,417 | 23,162,000 | 23,096,197 | | 52,936 | | 2.750 | 2.992 | MS | 187,548 | 636,955 | 12/20/2018 | 03/15/2022 | | |
| 24422E | RT | 8 | JOHN DEERE CAPITAL CORP | 1 | 1.F FE | 2,776,400 | 105.059 | 2,889,122 | 2,750,000 | 2,758,529 | | (3,957) | | 2.800 | 2.645 | JJ | 32,939 | 77,000 | 03/23/2016 | 01/27/2023 | | |
| 24422E | SP | 5 | JOHN DEERE CAPITAL CORP | 1 | 1.F FE | 9,986,805 | 109.765 | 10,427,677 | 9,500,000 | 9,899,248 | | (87,557) | | 3.350 | 2.079 | JD | 16,797 | 318,250 | 03/13/2020 | 06/12/2024 | | |
| 24422E | TG | 4 | JOHN DEERE CAPITAL CORP | 1 | 1.F FE | 8,115,837 | 105.543 | 8,390,701 | 7,950,000 | 8,005,424 | | (24,537) | | 2.800 | 2.469 | MS | 71,108 | 222,600 | 04/08/2016 | 03/06/2023 | | |
| 24422E | TH | 2 | JOHN DEERE CAPITAL CORP | 1 | 1.F FE | 6,998,810 | 109.593 | 7,671,495 | 7,000,000 | 6,999,314 | | 116 | | 2.650 | 2.652 | JD | 10,821 | 185,500 | 06/07/2016 | 06/10/2026 | | |
| 24422E | TT | 6 | JOHN DEERE CAPITAL CORP | 1 | 1.F FE | 8,149,405 | 107.410 | 8,770,013 | 8,165,000 | 8,156,899 | | 2,194 | | 2.650 | 2.680 | JD | 4,207 | 216,373 | 06/19/2017 | 06/24/2024 | | |
| 24422E | UE | 7 | JOHN DEERE CAPITAL CORP | 1 | 1.F FE | 7,231,585 | 112.014 | 8,121,014 | 7,250,000 | 7,237,672 | | 2,688 | | 3.450 | 3.494 | MS | 75,038 | 250,125 | 09/05/2018 | 03/13/2025 | | |
| 24422E | UH | 0 | JOHN DEERE CAPITAL CORP | 1 | 1.F FE | 2,248,763 | 107.468 | 2,418,035 | 2,250,000 | 2,249,372 | | 244 | | 3.450 | 3.462 | JD | 5,175 | 77,625 | 06/04/2018 | 06/07/2023 | | |
| 24422E | UM | 9 | JOHN DEERE CAPITAL CORP | 1 | 1.F FE | 8,998,380 | 109.172 | 9,825,506 | 9,000,000 | 8,999,064 | | 315 | | 3.650 | 3.654 | AO | 72,088 | 328,500 | 10/09/2018 | 10/12/2023 | | |
| 24422E | UR | 8 | JOHN DEERE CAPITAL CORP | 1 | 1.F FE | 2,249,798 | 109.045 | 2,453,513 | 2,250,000 | 2,249,873 | | 39 | | 3.450 | 3.452 | JJ | 36,872 | 77,625 | 01/04/2019 | 01/10/2024 | | |
| 24422E | UY | 3 | JOHN DEERE CAPITAL CORP | 1 | 1.F FE | 22,382,528 | 111.318 | 24,935,142 | 22,400,000 | 22,384,776 | | 1,556 | | 2.800 | 2.809 | JJ | 283,982 | 627,200 | 07/15/2019 | 07/18/2029 | | |
| 24422E | VD | 8 | JOHN DEERE CAPITAL CORP | 1 | 1.F FE | 5,746,953 | 109.677 | 6,306,415 | 5,750,000 | 5,747,219 | | 266 | | 2.450 | 2.456 | JJ | 67,307 | 70,438 | 01/06/2020 | 01/09/2030 | | |

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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 | For Foreign Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted 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 | |
| 24422E | VF | 3 | | | 1.F FE | 2,498,350 | 105.011 | 2,625,265 | 2,500,000 | 2,498,532 | | 182 | | | 1.750 | 1.760 | MS | 13,611 | 21,875 | 03/04/2020 | 03/09/2027 | |
| 247109 | BS | 9 | | 1.2 | 1.F FE | 5,106,600 | 108.084 | 5,404,213 | 5,000,000 | 5,033,811 | (12,123) | | | 3.500 | 3.230 | MN | 22,361 | 175,000 | 06/02/2014 | 11/15/2023 | | |
| 25245B | AB | 3 | | 1 | 1.G FE | 50,538,808 | 103.407 | 52,479,186 | 50,750,000 | 50,673,656 | 54,111 | | | 2.875 | 2.989 | MN | 202,648 | 1,459,063 | 12/19/2018 | 05/11/2022 | | |
| 25466A | AK | 7 | | 2 | 2.B FE | 11,513,941 | 105.519 | 12,292,936 | 11,650,000 | 11,581,505 | 30,698 | | | 3.350 | 3.643 | FA | 157,194 | 390,275 | 09/28/2018 | 02/06/2023 | | |
| 25466A | AQ | 4 | | 2 | 2.B FE | 5,277,782 | 105.759 | 5,584,067 | 5,280,000 | 5,278,336 | 426 | | | 2.450 | 2.459 | MS | 39,167 | 129,360 | 09/09/2019 | 09/12/2024 | | |
| 254687 | FN | 1 | | 1 | 1.G FE | 27,259,999 | 110.859 | 30,236,862 | 27,275,000 | 27,262,186 | 2,188 | | | 3.350 | 3.362 | MS | 246,195 | 459,394 | 03/19/2020 | 03/24/2025 | | |
| 254687 | FQ | 4 | | 1 | 1.G FE | 5,733,900 | 119.167 | 6,852,082 | 5,750,000 | 5,734,939 | 1,039 | | | 3.800 | 3.834 | MS | 60,088 | 108,643 | 03/19/2020 | 03/22/2030 | | |
| 254687 | FW | 1 | | 1 | 1.G FE | 4,804,335 | 107.037 | 5,159,166 | 4,820,000 | 4,805,645 | 1,310 | | | 2.200 | 2.246 | JJ | 67,159 | | 05/11/2020 | 01/13/2028 | | |
| 254687 | FX | 9 | | 1 | 2.A FE | 20,580,995 | 109.631 | 22,578,553 | 20,595,000 | 20,582,432 | 1,437 | | | 2.650 | 2.657 | JJ | 345,653 | | 05/11/2020 | 01/13/2031 | | |
| 25468P | CL | 8 | | 1 | 2.A FE | 13,548,053 | 101.391 | 12,724,538 | 12,550,000 | 12,598,718 | (115,346) | | | 3.750 | 2.801 | JD | 39,219 | 470,625 | 11/29/2011 | 06/01/2021 | | |
| 25468P | CN | 4 | | 1 | 2.A FE | 30,735,842 | 101.525 | 30,916,344 | 30,452,000 | 30,486,169 | (53,707) | | | 2.750 | 2.568 | FA | 314,036 | 837,430 | 11/28/2016 | 08/16/2021 | | |
| 25468P | CT | 1 | | 1 | 2.A FE | 3,039,210 | 102.435 | 3,073,059 | 3,000,000 | 3,010,580 | (9,212) | | | 2.550 | 2.230 | FA | 28,900 | 76,500 | 10/19/2017 | 02/15/2022 | | |
| 25468P | CW | 4 | | 1 | 2.A FE | 9,923,200 | 103.842 | 10,384,164 | 10,000,000 | 9,983,828 | 8,158 | | | 2.350 | 2.437 | JD | 19,583 | 235,000 | 11/27/2012 | 12/01/2022 | | |
| 25468P | CX | 2 | | 1 | 2.A FE | 4,964,100 | 119.762 | 5,988,103 | 5,000,000 | 4,970,255 | 864 | | | 3.700 | 3.740 | JD | 15,417 | 185,000 | 11/27/2012 | 12/01/2042 | | |
| 25468P | DB | 9 | | 1 | 2.A FE | 15,862,828 | 128.180 | 20,367,860 | 15,890,000 | 15,866,294 | 592 | | | 4.125 | 4.135 | JD | 54,622 | 655,463 | 05/28/2014 | 06/01/2044 | | |
| 257375 | AE | 5 | | 1.2 | 2.A FE | 5,243,805 | 107.748 | 5,656,770 | 5,250,000 | 5,248,107 | 625 | | | 3.550 | 3.564 | MN | 31,063 | 186,375 | 10/17/2013 | 11/01/2023 | | |
| 260543 | CN | 1 | | 1.2 | 2.B FE | 2,976,990 | 117.014 | 3,487,008 | 2,980,000 | 2,977,809 | 390 | | | 4.550 | 4.567 | MN | 11,676 | 135,590 | 11/28/2018 | 11/30/2025 | | |
| 260543 | CT | 8 | | 1.2 | 2.B FE | 4,221,117 | 107.620 | 4,552,303 | 4,230,000 | 4,223,856 | 1,723 | | | 3.150 | 3.196 | MN | 17,026 | 133,245 | 05/16/2019 | 05/15/2024 | | |
| 26078J | AC | 4 | | 1.2 | 2.A FE | 15,000,000 | 116.735 | 17,510,251 | 15,000,000 | 15,000,000 | | | | 4.493 | 4.493 | MN | 86,116 | 673,950 | 11/14/2018 | 11/15/2025 | | |
| 263534 | CP | 2 | | 1.2 | 1.G FE | 3,925,698 | 106.371 | 4,191,008 | 3,940,000 | 3,926,590 | 893 | | | 2.300 | 2.340 | JJ | 56,889 | | 05/13/2020 | 07/15/2030 | | |
| 26441Y | BA | 4 | | 1.2 | 2.A FE | 9,160,171 | 112.513 | 10,086,760 | 8,965,000 | 9,130,777 | (22,217) | | | 3.375 | 3.065 | JD | 13,448 | 302,569 | 08/13/2019 | 12/15/2027 | | |
| 26441Y | BC | 0 | | 1.2 | 2.A FE | 2,379,595 | 110.559 | 2,631,304 | 2,380,000 | 2,379,636 | 36 | | | 2.875 | 2.877 | MN | 8,743 | 68,425 | 11/05/2019 | 11/15/2029 | | |
| 26442C | AS | 3 | | 1.2 | 1.F FE | 4,738,505 | 112.072 | 5,323,428 | 4,750,000 | 4,742,846 | 1,091 | | | 2.950 | 2.978 | JD | 11,677 | 140,125 | 11/14/2016 | 12/01/2026 | | |
| 26442C | AY | 0 | | 1.2 | 1.F FE | 3,213,043 | 107.767 | 3,466,868 | 3,217,000 | 3,213,535 | 357 | | | 2.450 | 2.464 | FA | 29,775 | 79,035 | 08/12/2019 | 08/15/2029 | | |
| 26442C | AZ | 7 | | 1.2 | 1.F FE | 9,973,200 | 113.836 | 11,383,549 | 10,000,000 | 9,973,960 | 550 | | | 3.200 | 3.214 | FA | 120,889 | 320,889 | 08/12/2019 | 08/15/2049 | | |
| 26442U | AF | 1 | | 1.2 | 1.F FE | 25,068,620 | 107.579 | 26,894,801 | 25,000,000 | 25,037,524 | (13,590) | | | 3.375 | 3.314 | MS | 281,250 | 843,750 | 08/13/2018 | 09/01/2023 | | |
| 26443C | AA | 1 | | 1.2 | 1.C FE | 5,007,638 | 122.881 | 6,163,702 | 5,016,000 | 5,008,241 | 165 | | | 3.920 | 3.929 | JD | 16,386 | 196,627 | 07/07/2017 | 06/01/2047 | | |
| 26443C | AN | 3 | | 1 | 1.C FE | 6,500,000 | 111.001 | 7,215,046 | 6,500,000 | 6,500,000 | | | | 2.902 | 2.902 | JD | 15,719 | 166,099 | 01/07/2020 | 06/01/2034 | | |
| 26875P | AK | 7 | | 1.2 | 1.G FE | 26,875,580 | 104.357 | 28,630,232 | 27,435,000 | 27,280,563 | 66,956 | | | 2.625 | 2.891 | MS | 212,050 | 720,169 | 07/22/2014 | 03/15/2023 | | |
| 26875P | AM | 3 | | 1.2 | 1.G FE | 25,669,743 | 110.094 | 28,261,149 | 25,670,000 | 25,670,002 | (0) | | | 3.150 | 3.150 | AO | 202,151 | 808,605 | 03/12/2015 | 04/01/2025 | | |
| 26884A | BM | 4 | | 1.2 | 1.G FE | 7,910,091 | 108.014 | 8,587,130 | 7,950,000 | 7,914,611 | 3,394 | | | 2.500 | 2.555 | FA | 75,083 | 192,125 | 08/20/2019 | 02/15/2030 | | |
| 26884T | AT | 9 | | 1.2 | 2.A FE | 5,704,427 | 105.484 | 6,028,396 | 5,715,000 | 5,710,520 | 1,504 | | | 2.700 | 2.729 | MN | 25,718 | 154,305 | 10/11/2016 | 11/01/2023 | | |
| 27409L | AA | 1 | | 1.2 | 1.F FE | 6,992,930 | 101.893 | 7,132,494 | 7,000,000 | 6,993,677 | 747 | | | 1.300 | 1.321 | JD | 4,044 | 45,247 | 06/02/2020 | 06/15/2025 | | |
| 27409L | AC | 7 | | 1.2 | 1.F FE | 4,595,893 | 103.644 | 4,777,979 | 4,610,000 | 4,596,589 | 695 | | | 2.000 | 2.034 | JD | 4,098 | 45,844 | 06/02/2020 | 06/15/2030 | | |
| 278062 | AG | 9 | | 1.2 | 2.A FE | 7,000,000 | 112.031 | 7,842,139 | 7,000,000 | 7,000,000 | | | | 3.103 | 3.103 | MS | 63,956 | 217,210 | 09/06/2017 | 09/15/2027 | | |
| 278642 | AT | 0 | | | 2.A FE | 2,368,894 | 101.026 | 2,374,103 | 2,350,000 | 2,357,477 | (3,605) | | | 1.084 | 0.944 | JAJO | 4,460 | 49,047 | 10/26/2017 | 01/30/2023 | | |
| 278642 | AV | 5 | | 1.2 | 2.A FE | 12,971,270 | 105.128 | 13,666,569 | 13,000,000 | 12,975,737 | 4,467 | | | 1.900 | 1.947 | MS | 75,472 | 123,500 | 03/06/2020 | 03/11/2025 | | |
| 278865 | AV | 2 | | 1.2 | 2.A FE | 4,984,250 | 110.992 | 5,549,596 | 5,000,000 | 4,990,353 | 1,508 | | | 2.700 | 2.736 | MN | 22,500 | 135,000 | 10/13/2016 | 11/01/2026 | | |
| 278865 | AY | 6 | | 1.2 | 2.A FE | 9,994,800 | 103.083 | 10,308,246 | 10,000,000 | 9,998,260 | 1,049 | | | 2.375 | 2.386 | FA | 93,021 | 237,500 | 08/07/2017 | 08/10/2022 | | |
| 278865 | BA | 7 | | 1.2 | 1.G FE | 3,899,498 | 127.981 | 5,016,848 | 3,920,000 | 3,900,826 | 393 | | | 3.950 | 3.980 | JD | 12,903 | 154,840 | 11/16/2017 | 12/01/2047 | | |

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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 | For ei g n Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted 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 |
| 278865 | BG | 4 | ECOLAB INC..... | | 1,2 | 1.G FE..... | 7,453,899 | 95.912 | 7,212,559 | 7,520,000 | 7,454,507 | | 608 | | 2.125 | 2.165 | FA | 61,257 | | 08/10/2020. | 08/15/2050. | |
| 291011 | BE | 3 | EMERSON ELECTRIC CO..... | | 1,2 | 1.F FE..... | 12,241,517 | 104.288 | 12,822,204 | 12,295,000 | 12,282,414 | | 5,691 | | 2.625 | 2.675 | FA | 121,925 | 322,744 | 02/14/2013. | 02/15/2023. | |
| 291011 | BG | 8 | EMERSON ELECTRIC CO..... | | 1,2 | 1.F FE..... | 28,659,150 | 110.570 | 31,788,770 | 28,750,000 | 28,706,542 | | 9,034 | | 3.150 | 3.187 | JD | 75,469 | 905,625 | 05/18/2015. | 06/01/2025. | |
| 29157T | AD | 8 | EMORY UNIVERSITY..... | | 1,2 | 1.C FE..... | 7,000,000 | 105.123 | 7,358,624 | 7,000,000 | 7,000,000 | | | | 2.143 | 2.143 | MS | 50,003 | 42,086 | 05/13/2020. | 09/01/2030. | |
| 29248H | AC | 7 | EMPOWER FINANCE 2020 LP..... | | 1,2 | 1.F FE..... | 7,105,000 | 110.728 | 7,867,240 | 7,105,000 | 7,105,000 | | | | 3.075 | 3.075 | MS | 63,116 | | 09/14/2020. | 09/17/2051. | |
| 29364N | AT | 5 | ENTERGY MISSISSIPPI LLC..... | | 1,2 | 1.F FE..... | 6,997,760 | 110.416 | 7,729,093 | 7,000,000 | 6,998,583 | | 169 | | 2.850 | 2.853 | JD | 16,625 | 199,500 | 05/10/2016. | 06/01/2028. | |
| 29364W | AU | 2 | ENTERGY LOUISIANA LLC..... | | 1,2 | 1.F FE..... | 7,014,173 | 110.662 | 7,768,462 | 7,020,000 | 7,017,278 | | 581 | | 3.780 | 3.790 | AO | 66,339 | 265,356 | 06/24/2014. | 04/01/2025. | |
| 29364W | BA | 5 | ENTERGY LOUISIANA LLC..... | | 1,2 | 1.F FE..... | 7,987,520 | 124.448 | 9,955,825 | 8,000,000 | 7,989,253 | | 672 | | 4.000 | 4.014 | MS | 94,222 | 320,000 | 03/20/2018. | 03/15/2033. | |
| 29736R | AE | 0 | ESTEE LAUDER COMPANIES INC..... | | 1 | 1.E FE..... | 6,743,993 | 103.328 | 6,974,639 | 6,750,000 | 6,748,937 | | 635 | | 2.350 | 2.360 | FA | 59,925 | 158,625 | 07/30/2012. | 08/15/2022. | |
| 29736R | AH | 3 | ESTEE LAUDER COMPANIES INC..... | | 1,2 | 1.E FE..... | 4,248,980 | 100.375 | 4,265,933 | 4,250,000 | 4,249,925 | | 210 | | 1.700 | 1.705 | MN | 10,235 | 72,250 | 05/05/2016. | 05/10/2021. | |
| 29736R | AP | 5 | ESTEE LAUDER COMPANIES INC..... | | 1,2 | 1.E FE..... | 16,342,590 | 108.098 | 17,836,165 | 16,500,000 | 16,358,271 | | 14,105 | | 2.375 | 2.483 | JD | 32,656 | 402,760 | 11/19/2019. | 12/01/2029. | |
| 29736R | AQ | 3 | ESTEE LAUDER COMPANIES INC..... | | 1,2 | 1.E FE..... | 7,735,740 | 109.833 | 8,512,073 | 7,750,000 | 7,736,654 | | 914 | | 2.600 | 2.621 | AO | 42,539 | 101,869 | 04/07/2020. | 04/15/2030. | |
| 30231G | AT | 9 | EXXON MOBIL CORP..... | | 1,2 | 1.C FE..... | 10,000,000 | 110.798 | 11,079,784 | 10,000,000 | 10,000,000 | | | | 3.043 | 3.043 | MS | 101,433 | 304,300 | 02/29/2016. | 03/01/2026. | |
| 30231G | AW | 2 | EXXON MOBIL CORP..... | | 1,2 | 1.C FE..... | 1,115,000 | 123.341 | 1,375,247 | 1,115,000 | 1,115,000 | | | | 4.114 | 4.114 | MS | 15,290 | 45,871 | 02/29/2016. | 03/01/2046. | |
| 30231G | AY | 8 | EXXON MOBIL CORP..... | | 1,2 | 1.C FE..... | 10,000,000 | 108.544 | 10,854,356 | 10,000,000 | 10,000,000 | | | | 2.995 | 2.995 | FA | 112,313 | 299,500 | 08/13/2019. | 08/16/2039. | |
| 30231G | AZ | 5 | EXXON MOBIL CORP..... | | 1,2 | 1.C FE..... | 37,000,000 | 108.406 | 40,110,103 | 37,000,000 | 37,000,000 | | | | 3.095 | 3.095 | FA | 429,431 | 1,145,150 | 08/13/2019. | 08/16/2049. | |
| 30231G | BD | 3 | EXXON MOBIL CORP..... | | 1,2 | 1.C FE..... | 2,718,000 | 107.683 | 2,926,831 | 2,718,000 | 2,718,000 | | | | 2.275 | 2.275 | FA | 23,188 | 61,835 | 08/13/2019. | 08/16/2026. | |
| 30231G | BE | 1 | EXXON MOBIL CORP..... | | 1,2 | 1.C FE..... | 3,628,000 | 108.549 | 3,938,164 | 3,628,000 | 3,628,000 | | | | 2.440 | 2.440 | FA | 33,196 | 88,523 | 08/13/2019. | 08/16/2029. | |
| 31428X | BP | 0 | FEDEX CORP..... | | 1,2 | 2.B FE..... | 4,151,888 | 114.104 | 4,746,738 | 4,160,000 | 4,153,718 | | 767 | | 3.400 | 3.424 | FA | 53,433 | 141,440 | 01/29/2018. | 02/15/2028. | |
| 31428X | BU | 9 | FEDEX CORP..... | | 1 | 2.B FE..... | 4,115,221 | 103.159 | 4,250,144 | 4,120,000 | 4,118,290 | | 1,596 | | 3.400 | 3.441 | JJ | 64,982 | 140,080 | 01/14/2019. | 01/14/2022. | |
| 31428X | BV | 7 | FEDEX CORP..... | | 1,2 | 2.B FE..... | 4,983,300 | 111.670 | 5,583,484 | 5,000,000 | 4,985,417 | | 1,463 | | 3.100 | 3.139 | FA | 62,861 | 159,736 | 07/22/2019. | 08/05/2029. | |
| 31620M | BJ | 4 | FIDELITY NATIONAL INFORMATION SERVICES I..... | | 1,2 | 2.B FE..... | 3,669,604 | 117.400 | 4,315,612 | 3,676,000 | 3,670,481 | | 550 | | 3.750 | 3.771 | MN | 15,317 | 137,850 | 05/14/2019. | 05/21/2029. | |
| 316773 | CV | 0 | FIFTH THIRD BANCORP..... | | 2 | 2.A FE..... | 7,985,600 | 117.567 | 9,405,329 | 8,000,000 | 7,989,082 | | 1,289 | | 3.950 | 3.972 | MS | 93,922 | 316,000 | 03/12/2018. | 03/14/2028. | |
| 31677Q | BM | 0 | FIFTH THIRD BANK NA (OHIO)..... | | 2 | 1.G FE..... | 12,359,000 | 114.235 | 14,118,296 | 12,359,000 | 12,359,000 | | | | 3.950 | 3.950 | JJ | 207,477 | 488,181 | 07/23/2018. | 07/28/2025. | |
| 31677Q | BR | 9 | FIFTH THIRD BANK NA (OHIO)..... | | 1,2 | 1.G FE..... | 5,046,415 | 106.705 | 5,388,583 | 5,050,000 | 5,046,578 | | 164 | | 2.250 | 2.262 | FA | 47,344 | 57,128 | 01/28/2020. | 02/01/2027. | |
| 337738 | AT | 5 | FISERV INC..... | | 1,2 | 2.B FE..... | 6,509,544 | 112.018 | 7,292,372 | 6,510,000 | 6,509,661 | | 56 | | 3.200 | 3.201 | JJ | 104,160 | 212,371 | 06/10/2019. | 07/01/2026. | |
| 33834D | AA | 2 | FIVE CORNERS FUNDING TRUST II..... | | 1,2 | 1.G FE..... | 8,570,000 | 110.621 | 9,480,228 | 8,570,000 | 8,570,000 | | | | 2.850 | 2.850 | MN | 31,209 | 117,373 | 05/19/2020. | 05/15/2030. | |
| 341081 | FZ | 5 | FLORIDA POWER & LIGHT CO..... | | 1,2 | 1.D FE..... | 3,146,787 | 108.825 | 3,427,995 | 3,150,000 | 3,147,254 | | 467 | | 2.850 | 2.872 | AO | 22,444 | 45,885 | 03/24/2020. | 04/01/2025. | |
| 341099 | CP | 2 | DUKE ENERGY FLORIDA LLC..... | | 1,2 | 1.F FE..... | 4,989,800 | 101.008 | 5,050,383 | 5,000,000 | 4,999,286 | | 1,120 | | 3.100 | 3.123 | FA | 58,556 | 155,000 | 08/15/2011. | 08/15/2021. | |
| 354613 | AJ | 0 | FRANKLIN RESOURCES INC..... | | 1 | 1.F FE..... | 8,778,000 | 104.165 | 9,166,539 | 8,800,000 | 8,795,792 | | 2,386 | | 2.800 | 2.829 | MS | 72,551 | 246,400 | 09/19/2012. | 09/15/2022. | |
| 361448 | BC | 6 | GATX CORP..... | | 1,2 | 2.B FE..... | 8,000,000 | 120.718 | 9,657,456 | 8,000,000 | 8,000,000 | | | | 4.550 | 4.550 | MN | 54,600 | 364,000 | 05/03/2018. | 11/07/2028. | |
| 369550 | AU | 2 | GENERAL DYNAMICS CORP..... | | 1,2 | 1.F FE..... | 15,030,277 | 103.151 | 16,194,748 | 15,700,000 | 15,557,912 | | 73,128 | | 2.250 | 2.750 | MN | 45,138 | 353,250 | 02/11/2013. | 11/15/2022. | |
| 369550 | AW | 8 | GENERAL DYNAMICS CORP..... | | 1,2 | 1.F FE..... | 18,850,177 | 103.706 | 19,683,297 | 18,980,000 | 18,929,329 | | 18,648 | | 1.875 | 1.980 | FA | 134,442 | 355,875 | 08/09/2016. | 08/15/2023. | |
| 369550 | AX | 6 | GENERAL DYNAMICS CORP..... | | 1,2 | 1.F FE..... | 24,739,000 | 107.463 | 26,865,840 | 25,000,000 | 24,845,885 | | 25,447 | | 2.125 | 2.242 | FA | 200,694 | 531,250 | 08/09/2016. | 08/15/2026. | |
| 369550 | AZ | 1 | GENERAL DYNAMICS CORP..... | | 1,2 | 1.F FE..... | 6,628,050 | 109.060 | 7,388,824 | 6,775,000 | 6,671,351 | | 13,475 | | 2.625 | 2.872 | MN | 22,724 | 177,844 | 09/11/2017. | 11/15/2027. | |
| 369550 | BD | 9 | GENERAL DYNAMICS CORP..... | | 1,2 | 1.F FE..... | 3,486,560 | 106.936 | 3,742,765 | 3,500,000 | 3,493,363 | | 2,645 | | 3.375 | 3.459 | MN | 15,094 | 118,125 | 05/08/2018. | 05/15/2023. | |
| 369550 | BE | 7 | GENERAL DYNAMICS CORP..... | | 1 | 1.F FE..... | 14,399,225 | 100.963 | 14,639,672 | 14,500,000 | 14,487,446 | | 34,307 | | 3.000 | 3.245 | MN | 60,417 | 435,000 | 05/08/2018. | 05/11/2021. | |
| 369550 | BG | 2 | GENERAL DYNAMICS CORP..... | | 1,2 | 1.F FE..... | 7,407,062 | 111.780 | 8,382,398 | 7,499,000 | 7,438,981 | | 12,445 | | 3.500 | 3.700 | MN | 33,537 | 262,465 | 05/08/2018. | 05/15/2025. | |
| 369550 | BK | 3 | GENERAL DYNAMICS CORP..... | | 1,2 | 1.F FE..... | 9,598,101 | 110.419 | 9,606,416 | 8,700,000 | 9,495,978 | | (102,123) | | 3.250 | 1.001 | AO | 70,688 | 146,087 | 06/11/2020. | 04/01/2025. | |
| 369550 | BM | 9 | GENERAL DYNAMICS CORP..... | | 1,2 | 1.F FE..... | 2,721,043 | 118.626 | 3,262,202 | 2,750,000 | 2,722,922 | | 1,880 | | 3.625 | 3.752 | AO | 24,922 | 51,505 | 03/23/2020. | 04/01/2030. | |

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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 | For ei g n Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted 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 | |
| 370334 | BZ | 6 | GENERAL MILLS INC..... | 1,2 | 2.B FE..... | 11,949,600 | 112.045 | 13,445,379 | 12,000,000 | 11,967,629 | | 4,719 | | 3.200 | 3.249 | FA | 150,400 | 384,000 | 01/09/2017. | 02/10/2027. | | |
| 370334 | CE | 2 | GENERAL MILLS INC..... | 1,2 | 2.B FE..... | 1,995,660 | 108.908 | 2,178,168 | 2,000,000 | 1,997,688 | | 773 | | 3.700 | 3.744 | AO | 15,211 | 74,000 | 04/17/2018. | 10/17/2023. | | |
| 372546 | AT | 8 | GEORGE WASHINGTON UNIVERSITY..... | 1 | 1.E FE..... | 5,732,780 | 125.271 | 7,203,057 | 5,750,000 | 5,735,024 | | 357 | | 4.300 | 4.318 | MS | 72,801 | 247,250 | 07/30/2014. | 09/15/2044. | | |
| 373334 | JX | 0 | GEORGIA POWER CO..... | 1,2 | 2.A FE..... | 24,956,750 | 103.330 | 25,832,364 | 25,000,000 | 24,993,339 | | 4,705 | | 2.850 | 2.870 | MN | 91,042 | 712,500 | 05/08/2012. | 05/15/2022. | | |
| 373334 | KF | 7 | GEORGIA POWER CO..... | 1,2 | 1.G FE..... | 4,371,021 | 100.335 | 4,394,658 | 4,380,000 | 4,379,539 | | 1,844 | | 2.400 | 2.443 | AO | 26,280 | 105,120 | 03/02/2016. | 04/01/2021. | | |
| 373334 | KH | 3 | GEORGIA POWER CO..... | 1,2 | 1.G FE..... | 7,990,960 | 110.528 | 8,842,215 | 8,000,000 | 7,993,708 | | 896 | | 3.250 | 3.264 | MS | 65,722 | 260,000 | 02/28/2017. | 03/30/2027. | | |
| 375558 | AZ | 6 | GILEAD SCIENCES INC..... | 1,2 | 2.A FE..... | 5,729,609 | 110.467 | 6,335,295 | 5,735,000 | 5,732,831 | | 486 | | 3.500 | 3.510 | FA | 83,635 | 200,725 | 11/12/2014. | 02/01/2025. | | |
| 375558 | BF | 9 | GILEAD SCIENCES INC..... | 1,2 | 2.A FE..... | 14,398,950 | 113.448 | 16,166,371 | 14,250,000 | 14,330,880 | | (14,840) | | 3.650 | 3.523 | MS | 173,375 | 520,125 | 01/15/2016. | 03/01/2026. | | |
| 375558 | BH | 5 | GILEAD SCIENCES INC..... | 1,2 | 2.A FE..... | 2,908,266 | 101.885 | 2,969,952 | 2,915,000 | 2,913,498 | | 1,267 | | 1.950 | 1.995 | MS | 18,948 | 56,843 | 09/15/2016. | 03/01/2022. | | |
| 375558 | BJ | 1 | GILEAD SCIENCES INC..... | 1,2 | 2.A FE..... | 1,774,826 | 120.771 | 2,155,765 | 1,785,000 | 1,776,355 | | 390 | | 4.000 | 4.042 | MS | 23,800 | 71,400 | 09/15/2016. | 09/01/2036. | | |
| 375558 | BK | 8 | GILEAD SCIENCES INC..... | 1,2 | 2.A FE..... | 3,435,192 | 122.156 | 4,226,579 | 3,460,000 | 3,437,031 | | 477 | | 4.150 | 4.192 | MS | 47,863 | 143,590 | 09/15/2016. | 03/01/2047. | | |
| 375558 | BM | 4 | GILEAD SCIENCES INC..... | 1,2 | 2.A FE..... | 4,961,450 | 109.869 | 5,493,443 | 5,000,000 | 4,973,506 | | 3,860 | | 2.950 | 3.045 | MS | 49,167 | 147,500 | 10/17/2017. | 03/01/2027. | | |
| 375558 | BS | 1 | GILEAD SCIENCES INC..... | 1,2 | 2.A FE..... | 11,946,120 | 100.964 | 12,115,634 | 12,000,000 | 11,946,650 | | 530 | | 2.600 | 2.629 | AO | 78,867 | | 09/23/2020. | 10/01/2040. | | |
| 377372 | AH | 0 | GLAXOSMITHKLINE CAPITAL INC..... | 1 | 1.F FE..... | 9,530,528 | 105.298 | 10,266,537 | 9,750,000 | 9,640,215 | | 47,199 | | 2.800 | 3.333 | MS | 78,108 | 273,000 | 08/15/2018. | 03/18/2023. | | |
| 377372 | AL | 1 | GLAXOSMITHKLINE CAPITAL INC..... | 1 | 1.F FE..... | 32,596,403 | 107.136 | 35,087,145 | 32,750,000 | 32,673,911 | | 30,316 | | 3.375 | 3.478 | MN | 141,234 | 1,105,313 | 05/10/2018. | 05/15/2023. | | |
| 38141E | C3 | 1 | GOLDMAN SACHS GROUP INC..... | 1,2 | 2.A FE..... | 9,182,250 | 138.337 | 9,683,560 | 7,000,000 | 9,149,965 | | (32,285) | | 4.800 | 2.952 | JJ | 161,467 | 168,000 | 06/30/2020. | 07/08/2044. | | |
| 38141G | GQ | 1 | GOLDMAN SACHS GROUP INC..... | | 2.A FE..... | 16,013,850 | 102.808 | 16,449,281 | 16,000,000 | 16,001,045 | | (1,787) | | 5.250 | 5.238 | JJ | 359,333 | 840,000 | 06/15/2012. | 07/27/2021. | | |
| 38141G | GS | 7 | GOLDMAN SACHS GROUP INC..... | | 2.A FE..... | 14,152,568 | 105.700 | 14,745,091 | 13,950,000 | 13,977,521 | | (24,636) | | 5.750 | 5.556 | JJ | 349,816 | 802,125 | 06/20/2012. | 01/24/2022. | | |
| 38141G | WB | 6 | GOLDMAN SACHS GROUP INC..... | 1,2 | 2.A FE..... | 10,969,200 | 114.120 | 12,553,141 | 11,000,000 | 10,979,922 | | 2,882 | | 3.850 | 3.884 | JJ | 182,340 | 423,500 | 01/23/2017. | 01/26/2027. | | |
| 38141G | VV | 2 | GOLDMAN SACHS GROUP INC..... | 1,2,5 | 2.A FE..... | 4,190,000 | 115.742 | 4,849,591 | 4,190,000 | 4,190,000 | | | | 3.814 | 3.813 | AO | 30,186 | 159,807 | 01/18/2018. | 04/23/2029. | | |
| 38141G | WZ | 3 | GOLDMAN SACHS GROUP INC..... | 1,2,5 | 2.A FE..... | 18,752,325 | 118.636 | 22,244,308 | 18,750,000 | 18,752,084 | | (238) | | 4.223 | 4.222 | MN | 131,969 | 791,813 | 02/21/2019. | 05/01/2029. | | |
| 38141G | XA | 7 | GOLDMAN SACHS GROUP INC..... | 1,2,5 | 1.G FE..... | 9,738,300 | 127.839 | 12,783,931 | 10,000,000 | 9,754,057 | | 8,458 | | 4.411 | 4.612 | AO | 83,319 | 441,100 | 02/27/2019. | 04/23/2039. | | |
| 38143U | 8F | 1 | GOLDMAN SACHS GROUP INC..... | | 2.A FE..... | 8,101,529 | 100.186 | 8,130,109 | 8,115,000 | 8,114,571 | | 2,840 | | 2.875 | 2.911 | FA | 81,657 | 233,306 | 02/22/2016. | 02/25/2021. | | |
| 38145G | AH | 3 | GOLDMAN SACHS GROUP INC..... | 1,2 | 2.A FE..... | 14,477,100 | 112.264 | 16,839,649 | 15,000,000 | 14,628,600 | | 55,164 | | 3.500 | 3.977 | MN | 65,625 | 525,000 | 02/27/2018. | 11/16/2026. | | |
| 384802 | AE | 4 | W W GRAINGER INC..... | 1,2 | 1.G FE..... | 11,608,790 | 105.322 | 12,112,062 | 11,500,000 | 11,590,889 | | (17,901) | | 1.850 | 1.647 | FA | 80,372 | 99,874 | 02/28/2020. | 02/15/2025. | | |
| 40414L | AM | 1 | HEALTHPEAK PROPERTIES INC..... | 1,2 | 2.A FE..... | 12,894,050 | 110.465 | 14,360,393 | 13,000,000 | 12,952,421 | | 10,660 | | 3.400 | 3.497 | FA | 184,167 | 442,000 | 01/13/2015. | 02/01/2025. | | |
| 40414L | AN | 9 | HEALTHPEAK PROPERTIES INC..... | 1,2 | 2.A FE..... | 9,912,600 | 113.483 | 11,348,274 | 10,000,000 | 9,957,190 | | 8,681 | | 4.000 | 4.107 | JD | 33,333 | 400,000 | 05/14/2015. | 06/01/2025. | | |
| 40414L | AQ | 2 | HEALTHPEAK PROPERTIES INC..... | 1,2 | 2.A FE..... | 3,316,879 | 112.884 | 3,747,746 | 3,320,000 | 3,317,503 | | 407 | | 3.250 | 3.265 | JJ | 49,754 | 110,897 | 06/20/2019. | 07/15/2026. | | |
| 406216 | BD | 2 | HALLIBURTON CO..... | 1,2 | 2.A FE..... | 779,172 | 106.850 | 834,496 | 781,000 | 780,464 | | 195 | | 3.500 | 3.528 | FA | 11,390 | 49,545 | 07/29/2013. | 08/01/2023. | | |
| 406216 | BG | 5 | HALLIBURTON CO..... | 1,2 | 2.A FE..... | 2,057,203 | 112.152 | 2,313,702 | 2,063,000 | 2,059,906 | | 568 | | 3.800 | 3.834 | MN | 10,017 | 136,501 | 11/05/2015. | 11/15/2025. | | |
| 406216 | BL | 4 | HALLIBURTON CO..... | 1,2 | 2.A FE..... | 10,053,600 | 105.395 | 10,539,476 | 10,000,000 | 10,051,649 | | (1,951) | | 2.920 | 2.854 | MS | 97,333 | 144,378 | 07/31/2020. | 03/01/2030. | | |
| 416515 | BE | 3 | HARTFORD FINANCIAL SERVICES GROUP INC..... | 1,2 | 2.A FE..... | 4,993,968 | 108.637 | 5,442,698 | 5,010,000 | 4,995,903 | | 1,422 | | 2.800 | 2.837 | FA | 51,436 | 140,280 | 08/08/2019. | 08/19/2029. | | |
| 42250P | AA | 1 | HEALTHPEAK PROPERTIES INC..... | 1,2 | 2.A FE..... | 5,766,167 | 109.450 | 6,333,886 | 5,787,000 | 5,768,378 | | 1,971 | | 3.000 | 3.041 | JJ | 80,054 | 112,847 | 11/06/2019. | 01/15/2030. | | |
| 42824C | BC | 2 | HEWLETT PACKARD ENTERPRISE CO..... | 1,2 | 2.B FE..... | 3,095,691 | 102.112 | 3,165,471 | 3,100,000 | 3,098,897 | | 1,415 | | 3.500 | 3.548 | AO | 25,919 | 108,500 | 09/10/2018. | 10/05/2021. | | |
| 437076 | AZ | 5 | HOME DEPOT INC..... | 1,2 | 1.F FE..... | 10,908,211 | 104.883 | 11,678,680 | 11,135,000 | 11,076,971 | | 24,624 | | 2.700 | 2.941 | AO | 75,161 | 300,645 | 06/11/2013. | 04/01/2023. | | |
| 437076 | BL | 5 | HOME DEPOT INC..... | 1,2 | 1.F FE..... | 5,325,972 | 100.260 | 5,358,912 | 5,345,000 | 5,344,044 | | 3,831 | | 2.000 | 2.073 | AO | 26,725 | 106,900 | 02/03/2016. | 04/01/2021. | | |
| 437076 | BM | 3 | HOME DEPOT INC..... | 1,2 | 1.F FE..... | 1,266,789 | 111.795 | 1,425,390 | 1,275,000 | 1,270,462 | | 787 | | 3.000 | 3.074 | AO | 9,563 | 38,250 | 02/03/2016. | 04/01/2026. | | |
| 437076 | BN | 1 | HOME DEPOT INC..... | 1,2 | 1.F FE..... | 6,379,308 | 107.777 | 6,951,604 | 6,450,000 | 6,407,774 | | 6,879 | | 2.125 | 2.248 | MS | 40,357 | 137,063 | 09/06/2016. | 09/15/2026. | | |
| 437076 | BW | 1 | HOME DEPOT INC..... | 1,2 | 1.F FE..... | 2,899,940 | 120.320 | 3,513,340 | 2,920,000 | 2,903,473 | | 1,742 | | 3.900 | 3.984 | JD | 7,908 | 113,880 | 11/27/2018. | 12/06/2028. | | |
| 437076 | BY | 7 | HOME DEPOT INC..... | 1,2 | 1.F FE..... | 4,188,847 | 113.669 | 4,566,069 | 4,017,000 | 4,172,484 | | (16,364) | | 2.950 | 2.427 | JD | 5,267 | 118,502 | 01/06/2020. | 06/15/2029. | | |

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STATE COMPENSATION INSURANCE FUND

SCHEDULE D - PART 1

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

Table with 22 columns: 1. CUSIP Identification, 2. Description, 3-5. Codes (For Foreign Bond CHAR), 6. NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol, 7. Actual Cost, 8. Rate Used to Obtain Fair Value, 9. Fair Value, 10. Par Value, 11. Book/Adjusted Carrying Value, 12-15. Change in Book/Adjusted 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.), 16. Rate of, 17. Effective Rate of, 18. When Paid, 19. Admitted Amount Due & Accrued, 20. Amount Rec. During Year, 21. Acquired, 22. Stated Contractual Maturity Date.

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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 | For ei gn Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted 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 | |
| 46647P | BD | 7 | JPMORGAN CHASE & CO..... | 1,2,5 | 1.F FE..... | 14,000,000 | 116.004 | 16,240,489 | 14,000,000 | 14,000,000 | | | | | 3.702 | 3.703 | MN..... | 79,182 | 518,280 | 04/29/2019. | 05/06/2030. | |
| 46647P | BE | 5 | JPMORGAN CHASE & CO..... | 1,2,5 | 1.F FE..... | 4,000,000 | 108.733 | 4,349,332 | 4,000,000 | 4,000,000 | | | | | 2.739 | 2.739 | AO..... | 23,129 | 119,603 | 09/05/2019. | 10/15/2030. | |
| 46647P | BL | 9 | JPMORGAN CHASE & CO..... | 1,2,5 | 1.F FE..... | 5,000,000 | 107.486 | 5,374,310 | 5,000,000 | 5,000,000 | | | | | 2.522 | 2.522 | AO..... | 24,169 | 63,050 | 04/15/2020. | 04/22/2031. | |
| 46647P | BM | 7 | JPMORGAN CHASE & CO..... | 1,2,5 | 1.F FE..... | 12,000,000 | 111.777 | 13,413,195 | 12,000,000 | 12,000,000 | | | | | 3.109 | 3.109 | AO..... | 71,507 | 186,540 | 04/15/2020. | 04/22/2041. | |
| 46647P | BP | 0 | JPMORGAN CHASE & CO..... | 1,2,5 | 1.G FE..... | 2,245,000 | 109.659 | 2,461,847 | 2,245,000 | 2,245,000 | | | | | 2.956 | 2.956 | MN..... | 8,848 | 33,181 | 05/06/2020. | 05/13/2031. | |
| 46647P | BS | 4 | JPMORGAN CHASE & CO..... | 2,5 | 1.F FE..... | 17,500,000 | 100.530 | 17,592,677 | 17,500,000 | 17,500,000 | | | | | 0.653 | 0.653 | MS..... | 33,330 | | 09/09/2020. | 09/16/2024. | |
| 46647P | BT | 2 | JPMORGAN CHASE & CO..... | 1,2,5 | 1.F FE..... | 15,600,000 | 101.130 | 15,776,280 | 15,600,000 | 15,600,000 | | | | | 1.045 | 1.045 | MN..... | 19,019 | | 11/12/2020. | 11/19/2026. | |
| 46647P | BU | 9 | JPMORGAN CHASE & CO..... | 1,2,5 | 1.F FE..... | 43,250,000 | 100.949 | 43,660,297 | 43,250,000 | 43,250,000 | | | | | 1.764 | 1.764 | MN..... | 89,009 | | 11/12/2020. | 11/19/2031. | |
| 46647P | BV | 7 | JPMORGAN CHASE & CO..... | 1,2,5 | 1.F FE..... | 12,000,000 | 102.631 | 12,315,737 | 12,000,000 | 12,000,000 | | | | | 2.525 | 2.525 | MN..... | 35,350 | | 11/12/2020. | 11/19/2041. | |
| 478111 | AB | 3 | JOHNS HOPKINS HEALTH SYSTEM CORP..... | 1 | 1.D FE..... | 2,700,000 | 104.220 | 2,813,942 | 2,700,000 | 2,700,000 | | | | | 2.767 | 2.767 | MN..... | 9,546 | 74,709 | 05/01/2013. | 05/15/2023. | |
| 478111 | AC | 1 | JOHNS HOPKINS HEALTH SYSTEM CORP..... | 1 | 1.D FE..... | 2,250,000 | 124.609 | 2,803,698 | 2,250,000 | 2,250,000 | | | | | 3.837 | 3.837 | MN..... | 11,031 | 86,333 | 11/04/2016. | 05/15/2046. | |
| 478115 | AE | 8 | JOHNS HOPKINS UNIVERSITY..... | 1 | 1.C FE..... | 8,695,000 | 104.242 | 9,063,804 | 8,695,000 | 8,695,000 | | | | | 1.972 | 1.972 | JJ..... | 85,733 | 50,011 | 03/09/2020. | 07/01/2030. | |
| 478160 | BT | 0 | JOHNSON & JOHNSON..... | 1,2 | 1.A FE..... | 11,968,080 | 103.590 | 12,430,810 | 12,000,000 | 11,989,639 | | 4,645 | | | 2.050 | 2.091 | MS..... | 82,000 | 246,000 | 02/25/2016. | 03/01/2023. | |
| 478160 | CE | 2 | JOHNSON & JOHNSON..... | 1,2 | 1.A FE..... | 14,984,550 | 112.539 | 16,880,795 | 15,000,000 | 14,989,941 | | 1,468 | | | 2.950 | 2.962 | MS..... | 145,042 | 442,500 | 02/28/2017. | 03/03/2027. | |
| 478160 | CG | 7 | JOHNSON & JOHNSON..... | 1,2 | 1.A FE..... | 14,965,050 | 128.305 | 19,245,760 | 15,000,000 | 14,967,656 | | 717 | | | 3.750 | 3.763 | MS..... | 184,375 | 562,500 | 02/28/2017. | 03/03/2047. | |
| 478160 | CL | 6 | JOHNSON & JOHNSON..... | 1,2 | 1.A FE..... | 14,377,173 | 120.976 | 17,444,660 | 14,420,000 | 14,382,963 | | 1,579 | | | 3.400 | 3.420 | JJ..... | 226,074 | 490,280 | 11/08/2017. | 01/15/2038. | |
| 482480 | AJ | 9 | KLA CORP..... | 1,2 | 2.A FE..... | 5,216,017 | 112.845 | 5,888,251 | 5,218,000 | 5,216,062 | | 45 | | | 3.300 | 3.302 | MS..... | 57,398 | 87,532 | 02/19/2020. | 03/01/2050. | |
| 48305Q | AC | 7 | KAISER FOUNDATION HOSPITALS..... | 1,2 | 1.D FE..... | 6,974,450 | 112.935 | 7,905,433 | 7,000,000 | 6,982,886 | | 2,405 | | | 3.150 | 3.193 | MN..... | 36,750 | 220,500 | 04/25/2017. | 05/01/2027. | |
| 48305Q | AD | 5 | KAISER FOUNDATION HOSPITALS..... | 1,2 | 1.D FE..... | 3,219,158 | 130.242 | 4,232,870 | 3,250,000 | 3,221,195 | | 590 | | | 4.150 | 4.206 | MN..... | 22,479 | 134,875 | 04/25/2017. | 05/01/2047. | |
| 49326E | EG | 4 | KEYCORP..... | | 2.A FE..... | 11,979,480 | 118.645 | 14,237,352 | 12,000,000 | 11,984,176 | | 1,818 | | | 4.100 | 4.121 | AO..... | 83,367 | 492,000 | 04/23/2018. | 04/30/2028. | |
| 49327M | 2S | 2 | KEYBANK NA..... | | 1.G FE..... | 11,036,357 | 102.905 | 11,360,679 | 11,040,000 | 11,038,908 | | 738 | | | 2.400 | 2.407 | JD..... | 16,192 | 264,960 | 06/06/2017. | 06/09/2022. | |
| 49327M | 2U | 7 | KEYBANK NA..... | | 1.G FE..... | 4,999,100 | 106.484 | 5,324,199 | 5,000,000 | 4,999,589 | | 179 | | | 3.375 | 3.379 | MS..... | 53,438 | 168,750 | 02/28/2018. | 03/07/2023. | |
| 494368 | BF | 9 | KIMBERLY-CLARK CORP..... | 1 | 1.F FE..... | 9,914,800 | 100.534 | 10,053,432 | 10,000,000 | 9,998,370 | | 9,859 | | | 3.875 | 3.977 | MS..... | 129,167 | 387,500 | 01/27/2011. | 03/01/2021. | |
| 494368 | BG | 7 | KIMBERLY-CLARK CORP..... | 1 | 1.F FE..... | 11,610,189 | 147.628 | 14,784,947 | 10,015,000 | 11,365,021 | | (41,514) | | | 5.300 | 4.294 | MS..... | 176,932 | 530,795 | 04/29/2014. | 03/01/2041. | |
| 494368 | BU | 6 | KIMBERLY-CLARK CORP..... | 1 | 1.F FE..... | 5,728,610 | 110.720 | 6,366,419 | 5,750,000 | 5,738,275 | | 2,101 | | | 2.750 | 2.793 | FA..... | 59,736 | 158,125 | 02/17/2016. | 02/15/2026. | |
| 494368 | BV | 4 | KIMBERLY-CLARK CORP..... | 1,2 | 1.F FE..... | 6,574,843 | 118.414 | 7,803,455 | 6,590,000 | 6,576,280 | | 342 | | | 3.200 | 3.212 | JJ..... | 88,452 | 210,880 | 07/26/2016. | 07/30/2046. | |
| 494368 | CA | 9 | KIMBERLY-CLARK CORP..... | 1,2 | 1.F FE..... | 11,388,700 | 112.673 | 11,267,285 | 10,000,000 | 11,385,784 | | (2,916) | | | 2.875 | 2.218 | FA..... | 115,000 | | 11/25/2020. | 02/07/2050. | |
| 494368 | CB | 7 | KIMBERLY-CLARK CORP..... | 1,2 | 1.F FE..... | 10,257,676 | 115.158 | 10,767,275 | 9,350,000 | 10,227,028 | | (30,647) | | | 3.100 | 1.938 | MS..... | 76,488 | 144,925 | 08/28/2020. | 03/26/2030. | |
| 49446R | AN | 9 | KIMCO REALTY CORP..... | 1,2 | 2.A FE..... | 2,027,101 | 104.977 | 2,142,581 | 2,041,000 | 2,037,055 | | 2,053 | | | 3.400 | 3.510 | MN..... | 11,566 | 69,394 | 10/07/2015. | 11/01/2022. | |
| 49446R | AP | 4 | KIMCO REALTY CORP..... | 1,2 | 2.A FE..... | 4,075,846 | 109.051 | 4,481,979 | 4,110,000 | 4,089,470 | | 3,243 | | | 2.800 | 2.895 | AO..... | 28,770 | 115,080 | 08/09/2016. | 10/01/2026. | |
| 49446R | AW | 9 | KIMCO REALTY CORP..... | 1,2 | 2.A FE..... | 3,921,994 | 107.908 | 4,251,562 | 3,940,000 | 3,922,857 | | 863 | | | 2.700 | 2.751 | AO..... | 49,644 | | 07/07/2020. | 10/01/2030. | |
| 512807 | AU | 2 | LAM RESEARCH CORP..... | 1,2 | 1.G FE..... | 4,211,364 | 119.960 | 5,061,098 | 4,219,000 | 4,212,585 | | 650 | | | 4.000 | 4.022 | MS..... | 49,690 | 168,760 | 02/25/2019. | 03/15/2029. | |
| 532457 | BR | 8 | ELI LILLY AND CO..... | 1,2 | 1.F FE..... | 7,926,882 | 127.807 | 10,186,203 | 7,970,000 | 7,929,875 | | 849 | | | 3.950 | 3.981 | MN..... | 40,226 | 314,815 | 05/04/2017. | 05/15/2047. | |
| 532457 | BY | 3 | ELI LILLY AND CO..... | 1,2 | 1.F FE..... | 4,759,650 | 98.287 | 4,914,345 | 5,000,000 | 4,761,136 | | 1,486 | | | 2.250 | 2.480 | MN..... | 14,375 | 59,375 | 09/28/2020. | 05/15/2050. | |
| 534187 | BD | 0 | LINCOLN NATIONAL CORP..... | 1 | 2.A FE..... | 5,951,400 | 109.078 | 6,544,656 | 6,000,000 | 5,985,165 | | 5,181 | | | 4.000 | 4.099 | MS..... | 80,000 | 240,000 | 08/13/2013. | 09/01/2023. | |
| 534187 | BJ | 7 | LINCOLN NATIONAL CORP..... | 1,2 | 2.A FE..... | 6,972,741 | 111.535 | 7,785,140 | 6,980,000 | 6,973,461 | | 608 | | | 3.050 | 3.062 | JJ..... | 98,166 | 192,784 | 08/12/2019. | 01/15/2030. | |
| 534187 | BK | 4 | LINCOLN NATIONAL CORP..... | 1,2 | 2.A FE..... | 9,978,100 | 114.593 | 11,459,270 | 10,000,000 | 9,978,880 | | 780 | | | 3.400 | 3.425 | JJ..... | 156,778 | 56,667 | 05/08/2020. | 01/15/2031. | |
| 534187 | BL | 2 | LINCOLN NATIONAL CORP..... | 1,2 | 2.A FE..... | 8,067,430 | 128.879 | 9,021,537 | 7,000,000 | 8,057,506 | | (9,924) | | | 4.375 | 3.537 | JD..... | 13,611 | 178,646 | 06/30/2020. | 06/15/2050. | |
| 539830 | BH | 1 | LOCKHEED MARTIN CORP..... | 1,2 | 1.G FE..... | 28,660,772 | 113.590 | 32,657,231 | 28,750,000 | 28,702,187 | | 8,241 | | | 3.550 | 3.585 | JJ..... | 470,622 | 1,020,625 | 12/22/2015. | 01/15/2026. | |
| 539830 | BP | 3 | LOCKHEED MARTIN CORP..... | 1,2 | 1.G FE..... | 1,995,600 | 104.914 | 2,098,287 | 2,000,000 | 1,995,859 | | 259 | | | 1.850 | 1.874 | JD..... | 1,644 | 21,069 | 05/15/2020. | 06/15/2030. | |

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SCHEDULE D - PART 1

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

Table with columns: 1 CUSIP Identification, 2 Description, Codes (3, 4, 5), 6 NAIC Designation, 7 Actual Cost, 8 Rate Used to Obtain Fair Value, 9 Fair Value, 10 Par Value, 11 Book/Adjusted Carrying Value, Change in Book/Adjusted Carrying Value (12-15), Interest (16-20), and Dates (21, 22). Rows include bonds from LOCKHEED MARTIN CORP, LOWE'S COMPANIES INC, M&T BANK CORP, MAGELLAN MIDSTREAM PARTNERS LP, MARS INC, MARSH & MCLENNAN COMPANIES INC, MASSACHUSETTS ELECTRIC CO, MASSMUTUAL GLOBAL FUNDING II, MASTERCARD INC, MCDONALD'S CORP, MEDTRONIC INC, MEMORIAL SLOAN-KETTERING CANCER CENTER, MERCK & CO INC, HOUSTON METHODIST HOSPITAL, METLIFE INC, and METROPOLITAN LIFE GLOBAL FUNDING I.

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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 | F o r e i g n B o n d C H A R | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 59217G EG 0 | METROPOLITAN LIFE GLOBAL FUNDING I..... | | | | | 1.D FE..... | 3,991,760 | 112.599 | 4,503,953 | 4,000,000 | 3,992,284 | | 524 | | 2.950 | 2.974 | AO | 26,878 | 59,000 | 04/03/2020 | 04/09/2030 | |
| 594918 AQ 7 | MICROSOFT CORP..... | | | | 1 | 1.A FE..... | 7,645,936 | 103.676 | 7,972,654 | 7,690,000 | 7,681,038 | | 4,649 | | 2.125 | 2.189 | MN | 20,880 | 163,413 | 11/02/2012 | 11/15/2022 | |
| 594918 AU 8 | MICROSOFT CORP..... | | | | 1.2 | 1.A FE..... | 4,930,800 | 124.584 | 6,229,217 | 5,000,000 | 4,941,815 | | 1,627 | | 3.750 | 3.828 | MN | 31,250 | 187,500 | 04/25/2013 | 05/01/2043 | |
| 594918 BK 9 | MICROSOFT CORP..... | | | | 1.2 | 1.A FE..... | 9,971,800 | 131.296 | 13,129,623 | 10,000,000 | 9,976,999 | | 1,097 | | 4.200 | 4.221 | MN | 67,667 | 420,000 | 10/29/2015 | 11/03/2035 | |
| 594918 BS 2 | MICROSOFT CORP..... | | | | 1.2 | 1.A FE..... | 6,848,394 | 123.313 | 8,477,746 | 6,875,000 | 6,852,781 | | 1,057 | | 3.450 | 3.477 | FA | 94,216 | 237,188 | 08/01/2016 | 08/08/2036 | |
| 594918 BW 3 | MICROSOFT CORP..... | | | | 1.2 | 1.A FE..... | 24,946,250 | 102.039 | 25,509,736 | 25,000,000 | 24,987,638 | | 10,982 | | 2.400 | 2.446 | FA | 241,667 | 600,000 | 01/30/2017 | 02/06/2022 | |
| 594918 BX 1 | MICROSOFT CORP..... | | | | 1.2 | 1.A FE..... | 7,040,377 | 107.415 | 7,792,926 | 7,255,000 | 7,122,929 | | 39,699 | | 2.875 | 3.500 | FA | 84,012 | 208,581 | 11/16/2018 | 02/06/2024 | |
| 594918 BY 9 | MICROSOFT CORP..... | | | | 1.2 | 1.A FE..... | 11,957,400 | 114.106 | 13,692,664 | 12,000,000 | 11,972,370 | | 4,022 | | 3.300 | 3.342 | FA | 159,500 | 396,000 | 01/30/2017 | 02/06/2027 | |
| 594918 CC 6 | MICROSOFT CORP..... | | | | 1.2 | 1.A FE..... | 10,691,900 | 105.454 | 10,545,444 | 10,000,000 | 10,690,394 | | (1,506) | | 2.525 | 2.201 | JD | 21,042 | 126,250 | 11/25/2020 | 06/01/2050 | |
| 595620 AQ 8 | MIDAMERICAN ENERGY CO..... | | | | 1.2 | 1.E FE..... | 25,591,808 | 112.100 | 28,697,715 | 25,600,000 | 25,594,143 | | 826 | | 3.100 | 3.104 | MN | 132,267 | 793,600 | 01/23/2017 | 05/01/2027 | |
| 595620 AR 6 | MIDAMERICAN ENERGY CO..... | | | | 1.2 | 1.E FE..... | 4,992,950 | 125.680 | 6,284,000 | 5,000,000 | 4,993,457 | | 137 | | 3.950 | 3.958 | FA | 82,292 | 197,500 | 01/23/2017 | 08/01/2047 | |
| 595620 AS 4 | MIDAMERICAN ENERGY CO..... | | | | 1.2 | 1.E FE..... | 3,186,933 | 122.266 | 3,930,865 | 3,215,000 | 3,188,472 | | 546 | | 3.650 | 3.698 | FA | 48,895 | 117,348 | 01/29/2018 | 08/01/2048 | |
| 609207 AR 6 | MONDELEZ INTERNATIONAL INC..... | | | | 1.2 | 2.B FE..... | 3,481,170 | 113.415 | 3,969,509 | 3,500,000 | 3,485,771 | | 2,482 | | 3.625 | 3.713 | FA | 48,635 | 126,875 | 02/11/2019 | 02/13/2026 | |
| 61237W AC 0 | MONTEFIORE MEDICAL CENTER..... | | | | 2 | 1.A..... | 7,695,000 | 110.868 | 8,531,310 | 7,695,000 | 7,695,000 | | | | 2.895 | 2.895 | AO | 43,935 | 230,524 | 05/04/2016 | 04/20/2032 | |
| 617446 8C 6 | MORGAN STANLEY..... | | | | 1 | 2.A FE..... | 4,751,101 | 114.437 | 5,441,488 | 4,755,000 | 4,753,030 | | 386 | | 4.000 | 4.010 | JJ | 83,477 | 190,200 | 07/20/2015 | 07/23/2025 | |
| 617446 8G 7 | MORGAN STANLEY..... | | | | 1.2,5 | 1.F FE..... | 30,419,970 | 121.641 | 36,188,109 | 29,750,000 | 30,311,475 | | (57,573) | | 4.431 | 4.153 | JJ | 578,553 | 1,318,223 | 01/25/2019 | 01/23/2030 | |
| 617446 8L 6 | MORGAN STANLEY..... | | | | 1.2,5 | 1.F FE..... | 10,359,500 | 108.875 | 10,887,530 | 10,000,000 | 10,340,007 | | (19,493) | | 2.699 | 2.281 | JJ | 119,206 | 134,950 | 05/28/2020 | 01/22/2031 | |
| 617446 8N 2 | MORGAN STANLEY..... | | | | 1.2,5 | 1.F FE..... | 5,000,000 | 160.995 | 8,049,729 | 5,000,000 | 5,000,000 | | | | 5.597 | 5.597 | MS | 75,404 | 139,925 | 03/19/2020 | 03/24/2051 | |
| 617446 8U 6 | MORGAN STANLEY..... | | | | 1.2,5 | 1.F FE..... | 6,500,000 | 100.715 | 6,546,476 | 6,500,000 | 6,500,000 | | | | 1.794 | 1.794 | FA | 15,548 | | 11/09/2020 | 02/13/2032 | |
| 61746B DJ 2 | MORGAN STANLEY..... | | | | 1 | 2.A FE..... | 25,035,000 | 107.217 | 26,804,283 | 25,000,000 | 25,019,385 | | (8,513) | | 3.750 | 3.712 | FA | 328,125 | 937,500 | 01/17/2019 | 02/25/2023 | |
| 61746B EA 0 | MORGAN STANLEY..... | | | | | 2.A FE..... | 1,385,330 | 100.620 | 1,398,620 | 1,390,000 | 1,389,701 | | 976 | | 2.500 | 2.572 | AO | 6,757 | 34,750 | 04/18/2016 | 04/21/2021 | |
| 61746B ED 4 | MORGAN STANLEY..... | | | | | 2.A FE..... | 15,769,007 | 101.974 | 16,162,849 | 15,850,000 | 15,835,020 | | 16,700 | | 2.625 | 2.735 | MN | 50,852 | 416,063 | 11/14/2016 | 11/17/2021 | |
| 61746B EF 9 | MORGAN STANLEY..... | | | | 1 | 2.A FE..... | 9,899,900 | 114.522 | 11,452,158 | 10,000,000 | 9,935,059 | | 9,397 | | 3.625 | 3.746 | JJ | 162,118 | 362,500 | 01/17/2017 | 01/20/2027 | |
| 61747W AL 3 | MORGAN STANLEY..... | | | | 1 | 2.A FE..... | 8,590,240 | 102.940 | 8,235,234 | 8,000,000 | 8,049,283 | | (83,164) | | 5.500 | 4.399 | JJ | 187,000 | 440,000 | 07/15/2013 | 07/28/2021 | |
| 61761J 3R 8 | MORGAN STANLEY..... | | | | 1 | 2.A FE..... | 21,007,184 | 111.777 | 23,886,669 | 21,370,000 | 21,148,593 | | 35,510 | | 3.125 | 3.330 | JJ | 285,675 | 667,813 | 11/14/2016 | 07/27/2026 | |
| 631005 BJ 3 | NARRAGANSETT ELECTRIC CO..... | | | | 1.2 | 1.G FE..... | 6,650,000 | 113.413 | 7,541,952 | 6,650,000 | 6,650,000 | | | | 3.395 | 3.395 | AO | 51,425 | 112,884 | 04/07/2020 | 04/09/2030 | |
| 637432 MQ 5 | NATIONAL RURAL UTILITIES COOPERATIVE FIN..... | | | | 1.2 | 1.E FE..... | 3,413,218 | 102.275 | 3,502,929 | 3,425,000 | 3,423,500 | | 1,294 | | 3.050 | 3.090 | FA | 39,464 | 104,463 | 01/26/2012 | 02/15/2022 | |
| 637432 NP 6 | NATIONAL RURAL UTILITIES COOPERATIVE FIN..... | | | | 1.2 | 1.E FE..... | 9,023,393 | 114.888 | 10,397,356 | 9,050,000 | 9,030,200 | | 2,424 | | 3.400 | 3.435 | FA | 123,080 | 307,700 | 01/31/2018 | 02/07/2028 | |
| 63902H AB 5 | NATURE CONSERVANCY..... | | | | 1 | 1.D FE..... | 2,000,000 | 128.556 | 2,571,121 | 2,000,000 | 2,000,000 | | | | 4.496 | 4.496 | FA | 37,467 | 89,920 | 02/05/2019 | 02/01/2049 | |
| 641062 AD 6 | NESTLE HOLDINGS INC..... | | | | 1.2 | 1.D FE..... | 24,934,105 | 107.810 | 26,952,436 | 25,000,000 | 24,961,850 | | 13,140 | | 3.350 | 3.409 | MS | 225,660 | 837,500 | 11/15/2018 | 09/24/2023 | |
| 64952W CE 1 | NEW YORK LIFE GLOBAL FUNDING..... | | | | | 1.A FE..... | 8,322,748 | 100.482 | 8,375,156 | 8,335,000 | 8,334,282 | | 2,539 | | 2.000 | 2.031 | AO | 36,118 | 166,700 | 04/06/2016 | 04/13/2021 | |
| 64952W CS 0 | NEW YORK LIFE GLOBAL FUNDING..... | | | | | 1.A FE..... | 3,902,297 | 102.890 | 4,022,978 | 3,910,000 | 3,907,687 | | 1,563 | | 2.300 | 2.342 | JD | 5,246 | 89,930 | 06/05/2017 | 06/10/2022 | |
| 650119 AH 3 | NEW YORK UNIVERSITY..... | | | | | 1.D FE..... | 8,635,000 | 100.847 | 8,708,162 | 8,635,000 | 8,635,000 | | | | 2.245 | 2.244 | JJ | 96,928 | 193,856 | 04/10/2015 | 07/01/2021 | |
| 650119 AL 4 | NEW YORK UNIVERSITY..... | | | | | 1.D FE..... | 3,500,000 | 103.873 | 3,635,548 | 3,500,000 | 3,500,000 | | | | 2.871 | 2.870 | JJ | 50,243 | 100,485 | 04/10/2015 | 07/01/2024 | |
| 650119 AM 2 | NEW YORK UNIVERSITY..... | | | | | 1.D FE..... | 2,650,000 | 104.773 | 2,776,485 | 2,650,000 | 2,650,000 | | | | 2.971 | 2.970 | JJ | 39,366 | 78,732 | 04/10/2015 | 07/01/2025 | |
| 650119 AR 1 | NEW YORK UNIVERSITY..... | | | | 2 | 1.D FE..... | 2,500,000 | 108.583 | 2,714,583 | 2,500,000 | 2,500,000 | | | | 4.142 | 4.142 | JJ | 51,775 | 103,550 | 04/10/2015 | 07/01/2048 | |
| 65339K BR 0 | NEXTERA ENERGY CAPITAL HOLDINGS INC..... | | | | 1.2 | 2.A FE..... | 11,995,560 | 104.842 | 12,580,988 | 12,000,000 | 11,995,896 | | 336 | | 2.250 | 2.254 | JD | 22,500 | 149,250 | 05/05/2020 | 06/01/2030 | |
| 65364U AB 2 | NIAGARA MOHAWK POWER CORP..... | | | | 1 | 1.G FE..... | 7,000,000 | 104.191 | 7,293,341 | 7,000,000 | 7,000,000 | | | | 2.721 | 2.721 | MN | 17,460 | 190,470 | 11/20/2012 | 11/28/2022 | |
| 65364U AE 6 | NIAGARA MOHAWK POWER CORP..... | | | | 1 | 1.G FE..... | 7,000,000 | 122.546 | 8,578,242 | 7,000,000 | 7,000,000 | | | | 4.119 | 4.119 | MN | 26,430 | 288,330 | 11/20/2012 | 11/28/2042 | |

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SCHEDULE D - PART 1

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

| 1 | 2 | | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|----------------------|-------------|---|--|-----|---|-------------|--------------------------------|------------|------------|------------------------------|--|---|---|--|----------|-------------------|-----------|-------------------------------|-------------------------|-------------|----------------------------------|
| | | | | | | | 3 | 4 | | | 5 | 8 | 9 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | | | | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted 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 |
| 65364U | AP | 1 | NIAGARA MOHAWK POWER CORP..... | 1,2 | 1.G FE..... | 5,000,000 | 105.746 | 5,287,292 | 5,000,000 | 5,000,000 | | | | 3.025 | 3.025 | JD..... | 1,681 | 76,465 | 06/23/2020. | 06/27/2050. | |
| 654106 | AF | 0 | NIKE INC..... | 1,2 | 1.E FE..... | 10,759,313 | 109.369 | 12,030,587 | 11,000,000 | 10,838,368 | 25,081 | | | 2.375 | 2.647 | MN..... | 43,542 | 261,250 | 10/06/2017. | 11/01/2026. | |
| 654106 | AK | 9 | NIKE INC..... | 1,2 | 1.E FE..... | 43,755,100 | 113.287 | 44,748,306 | 39,500,000 | 43,536,372 | (218,728) | | | 2.850 | 1.623 | MS..... | 293,946 | 562,875 | 06/29/2020. | 03/27/2030. | |
| 654106 | AL | 7 | NIKE INC..... | 1,2 | 1.E FE..... | 11,706,300 | 116.319 | 11,631,871 | 10,000,000 | 11,699,783 | (6,517) | | | 3.250 | 2.144 | MS..... | 84,861 | | 11/24/2020. | 03/27/2040. | |
| 654740 | AN | 9 | NISSAN MOTOR ACCEPTANCE CORP..... | 1 | 2.C FE..... | 12,275,129 | 100.273 | 12,323,491 | 12,290,000 | 12,289,425 | 3,122 | | | 2.550 | 2.576 | MS..... | 98,371 | 313,395 | 03/02/2016. | 03/08/2021. | |
| 654740 | AS | 8 | NISSAN MOTOR ACCEPTANCE CORP..... | 1 | 2.C FE..... | 7,909,943 | 100.692 | 7,979,829 | 7,925,000 | 7,922,809 | 3,092 | | | 1.900 | 1.940 | MS..... | 44,754 | 150,575 | 09/07/2016. | 09/14/2021. | |
| 655844 | BS | 6 | NORFOLK SOUTHERN CORP..... | 1,2 | 2.A FE..... | 6,976,340 | 110.611 | 7,742,784 | 7,000,000 | 6,986,317 | 2,282 | | | 2.900 | 2.939 | JD..... | 9,022 | 203,000 | 05/31/2016. | 06/15/2026. | |
| 655844 | CA | 4 | NORFOLK SOUTHERN CORP..... | 1,2 | 2.A FE..... | 2,744,115 | 111.779 | 3,073,915 | 2,750,000 | 2,745,976 | 792 | | | 3.650 | 3.685 | FA..... | 41,823 | 100,375 | 07/30/2018. | 08/01/2025. | |
| 655844 | CE | 6 | NORFOLK SOUTHERN CORP..... | 1,2 | 2.A FE..... | 2,491,025 | 108.334 | 2,708,352 | 2,500,000 | 2,491,950 | 800 | | | 2.550 | 2.591 | MN..... | 10,625 | 63,219 | 10/24/2019. | 11/01/2029. | |
| 665859 | AM | 6 | NORTHERN TRUST CORP..... | 1 | 1.F FE..... | 5,214,373 | 101.969 | 5,343,190 | 5,240,000 | 5,238,099 | 2,874 | | | 3.375 | 3.433 | FA..... | 62,880 | 176,850 | 08/29/2011. | 08/23/2021. | |
| 666807 | BK | 7 | NORTHROP GRUMMAN CORP..... | 1,2 | 2.B FE..... | 9,768,248 | 112.584 | 11,015,187 | 9,784,000 | 9,774,315 | 1,420 | | | 3.200 | 3.218 | FA..... | 130,453 | 313,088 | 11/28/2016. | 02/01/2027. | |
| 666807 | BN | 1 | NORTHROP GRUMMAN CORP..... | 1,2 | 2.B FE..... | 11,483,450 | 113.081 | 13,292,706 | 11,755,000 | 11,552,545 | 24,667 | | | 3.250 | 3.527 | JJ..... | 176,162 | 382,038 | 02/27/2018. | 01/15/2028. | |
| 666807 | BQ | 4 | NORTHROP GRUMMAN CORP..... | 1,2 | 2.B FE..... | 14,370,430 | 103.792 | 15,568,737 | 15,000,000 | 14,700,087 | 159,818 | | | 2.550 | 3.718 | AO..... | 80,750 | 382,500 | 11/20/2018. | 10/15/2022. | |
| 668444 | AC | 6 | NORTHWESTERN UNIVERSITY..... | 1 | 1.B FE..... | 5,840,000 | 132.274 | 7,724,810 | 5,840,000 | 5,840,000 | | | | 4.643 | 4.643 | JD..... | 22,596 | 271,151 | 10/21/2013. | 12/01/2044. | |
| 66989H | AE | 8 | NOVARTIS CAPITAL CORP..... | 1 | 1.D FE..... | 8,518,466 | 103.690 | 8,901,754 | 8,585,000 | 8,572,372 | 7,120 | | | 2.400 | 2.488 | MS..... | 57,233 | 206,040 | 09/18/2012. | 09/21/2022. | |
| 66989H | AG | 3 | NOVARTIS CAPITAL CORP..... | 1 | 1.D FE..... | 1,989,020 | 109.701 | 2,194,013 | 2,000,000 | 1,992,989 | 1,944 | | | 3.400 | 3.512 | MN..... | 10,389 | 68,000 | 12/10/2018. | 05/06/2024. | |
| 66989H | AJ | 7 | NOVARTIS CAPITAL CORP..... | 1,2 | 1.D FE..... | 36,881,225 | 110.613 | 41,203,231 | 37,250,000 | 37,055,683 | 36,323 | | | 3.000 | 3.116 | MN..... | 127,271 | 1,117,500 | 11/17/2015. | 11/20/2025. | |
| 66989H | AM | 0 | NOVARTIS CAPITAL CORP..... | 1,2 | 1.D FE..... | 31,276,711 | 102.773 | 32,322,040 | 31,450,000 | 31,402,232 | 33,745 | | | 2.400 | 2.513 | MN..... | 92,253 | 754,800 | 02/14/2017. | 05/17/2022. | |
| 66989H | AN | 8 | NOVARTIS CAPITAL CORP..... | 1,2 | 1.D FE..... | 9,826,657 | 112.361 | 11,140,625 | 9,915,000 | 9,856,525 | 8,150 | | | 3.100 | 3.203 | MN..... | 37,567 | 307,365 | 02/14/2017. | 05/17/2027. | |
| 66989H | AR | 9 | NOVARTIS CAPITAL CORP..... | 1,2 | 1.D FE..... | 5,722,494 | 107.360 | 6,151,700 | 5,730,000 | 5,723,059 | 565 | | | 2.200 | 2.214 | FA..... | 47,973 | 63,030 | 02/11/2020. | 08/14/2030. | |
| 67021C | AG | 2 | NSTAR ELECTRIC CO..... | 1,2 | 1.E FE..... | 8,087,779 | 103.015 | 8,354,478 | 8,110,000 | 8,105,634 | 2,368 | | | 2.375 | 2.406 | AO..... | 40,663 | 192,613 | 10/09/2012. | 10/15/2022. | |
| 67021C | AK | 3 | NSTAR ELECTRIC CO..... | 1,2 | 1.F FE..... | 12,240,837 | 110.838 | 13,633,091 | 12,300,000 | 12,268,733 | 5,830 | | | 3.250 | 3.307 | MN..... | 51,079 | 399,750 | 11/13/2015. | 11/15/2025. | |
| 67021C | AM | 9 | NSTAR ELECTRIC CO..... | 1,2 | 1.F FE..... | 5,782,037 | 112.746 | 6,443,424 | 5,715,000 | 5,761,078 | (6,729) | | | 3.200 | 3.055 | MN..... | 23,368 | 182,880 | 10/02/2017. | 05/15/2027. | |
| 67021C | AN | 7 | NSTAR ELECTRIC CO..... | 1,2 | 1.F FE..... | 24,672,485 | 114.954 | 27,276,299 | 23,728,000 | 24,568,772 | (92,018) | | | 3.250 | 2.757 | MN..... | 98,537 | 771,160 | 11/08/2019. | 05/15/2029. | |
| 670346 | AR | 6 | NUCOR CORP..... | 1,2 | 2.A FE..... | 1,048,404 | 105.902 | 1,111,971 | 1,050,000 | 1,048,592 | 188 | | | 2.000 | 2.032 | JD..... | 1,750 | 11,025 | 05/20/2020. | 06/01/2025. | |
| 670346 | AS | 4 | NUCOR CORP..... | 1,2 | 2.A FE..... | 1,141,805 | 109.963 | 1,259,076 | 1,145,000 | 1,141,981 | 176 | | | 2.700 | 2.732 | JD..... | 2,576 | 16,230 | 05/20/2020. | 06/01/2030. | |
| 67066G | AG | 9 | NVIDIA CORP..... | 1,2 | 1.F FE..... | 12,033,400 | 120.092 | 12,009,178 | 10,000,000 | 12,025,719 | (7,681) | | | 3.500 | 2.178 | AO..... | 87,500 | | 11/24/2020. | 04/01/2040. | |
| 67077M | AD | 0 | NUTRIEN LTD..... | C | 2.B FE..... | 9,428,700 | 108.015 | 10,801,532 | 10,000,000 | 9,633,938 | 77,837 | | | 3.000 | 3.945 | AO..... | 75,000 | 300,000 | 04/10/2018. | 04/01/2025. | |
| 67077M | AE | 8 | NUTRIEN LTD..... | C | 2.B FE..... | 2,337,886 | 116.233 | 2,737,281 | 2,355,000 | 2,342,710 | 1,789 | | | 4.000 | 4.100 | JD..... | 4,187 | 94,200 | 04/10/2018. | 12/15/2026. | |
| 67777J | AJ | 7 | OHIOHEALTH CORP..... | 1 | 1.B FE..... | 8,000,000 | 108.311 | 8,664,911 | 8,000,000 | 8,000,000 | | | | 2.807 | 2.807 | MN..... | 28,694 | 103,547 | 05/21/2020. | 11/15/2035. | |
| 68233J | BH | 6 | ONCOR ELECTRIC DELIVERY COMPANY LLC..... | 1,2 | 1.F FE..... | 3,900,075 | 117.529 | 4,407,347 | 3,750,000 | 3,877,031 | (14,488) | | | 3.700 | 3.196 | MN..... | 17,729 | 138,750 | 05/20/2019. | 11/15/2028. | |
| 68233J | BY | 9 | ONCOR ELECTRIC DELIVERY COMPANY LLC..... | 1,2 | 1.F FE..... | 17,147,363 | 99.909 | 17,234,349 | 17,250,000 | 17,152,632 | 5,270 | | | 0.550 | 0.671 | AO..... | 24,509 | | 09/23/2020. | 10/01/2025. | |
| 68235P | AE | 8 | ONE GAS INC..... | 1,2 | 1.F FE..... | 2,247,998 | 108.276 | 2,436,215 | 2,250,000 | 2,248,896 | 333 | | | 3.610 | 3.627 | FA..... | 33,844 | 81,225 | 06/08/2018. | 02/01/2024. | |
| 68389X | AP | 0 | ORACLE CORP..... | 1 | 1.G FE..... | 4,993,900 | 103.943 | 5,197,172 | 5,000,000 | 4,998,790 | 656 | | | 2.500 | 2.514 | AO..... | 26,389 | 125,000 | 10/18/2012. | 10/15/2022. | |
| 68389X | AU | 9 | ORACLE CORP..... | 1,2 | 1.G FE..... | 10,975,030 | 109.455 | 12,040,029 | 11,000,000 | 10,990,232 | 2,569 | | | 3.400 | 3.427 | JJ..... | 179,728 | 374,000 | 06/30/2014. | 07/08/2024. | |
| 68389X | AV | 7 | ORACLE CORP..... | 1,2 | 1.G FE..... | 6,317,500 | 126.562 | 6,328,079 | 5,000,000 | 6,312,344 | (5,155) | | | 4.300 | 2.000 | JJ..... | 103,319 | | 12/08/2020. | 07/08/2034. | |
| 68389X | BB | 0 | ORACLE CORP..... | 1,2 | 1.G FE..... | 14,947,200 | 102.674 | 15,401,034 | 15,000,000 | 14,988,973 | 7,818 | | | 2.500 | 2.555 | MN..... | 47,917 | 375,000 | 04/28/2015. | 05/15/2022. | |
| 68389X | BH | 7 | ORACLE CORP..... | 1,2 | 1.G FE..... | 10,717,560 | 120.756 | 10,868,077 | 9,000,000 | 10,693,757 | (23,804) | | | 3.850 | 2.356 | JJ..... | 159,775 | | 09/25/2020. | 07/15/2036. | |
| 68389X | BK | 0 | ORACLE CORP..... | 1,2 | 1.G FE..... | 7,397,107 | 101.007 | 7,484,622 | 7,410,000 | 7,408,206 | 2,521 | | | 1.900 | 1.935 | MS..... | 41,455 | 140,790 | 06/29/2016. | 09/15/2021. | |
| 68389X | BM | 6 | ORACLE CORP..... | 1,2 | 1.G FE..... | 3,491,821 | 109.894 | 3,851,776 | 3,505,000 | 3,497,292 | 1,274 | | | 2.650 | 2.693 | JJ..... | 42,829 | 92,883 | 06/29/2016. | 07/15/2026. | |

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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 | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | 8 | 9 | Par Value | Book/Adjusted Carrying Value | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | | | Code | F o r e i g n | Bond CHAR | | | | | | | Rate Used to Obtain Fair Value | Fair 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 |
| 68389X | BW | 4 | ORACLE CORP..... | ..... | 1,2 | 1.G FE..... | 5,869,200 | 117.119 | 5,855,935 | 5,000,000 | 5,866,209 | | (2,991) | | 3.600 | 2.443 | AO..... | 45,000 | | 11/30/2020 | 04/01/2040 | | | |
| 686514 | AE | 0 | ORLANDO HEALTH INC..... | ..... | 1,2 | 1.F FE..... | 4,545,000 | 113.076 | 5,139,323 | 4,545,000 | 4,545,000 | | | | 3.777 | 3.777 | AO..... | 42,916 | 171,665 | 01/30/2018 | 10/01/2028 | | | |
| 693304 | AT | 4 | PECO ENERGY CO..... | ..... | 1,2 | 1.E FE..... | 13,384,650 | 110.992 | 14,983,858 | 13,500,000 | 13,428,009 | | 13,623 | | 3.150 | 3.271 | AO..... | 89,775 | 425,250 | 08/08/2018 | 10/15/2025 | | | |
| 693304 | AU | 1 | PECO ENERGY CO..... | ..... | 1,2 | 1.E FE..... | 16,995,240 | 100.892 | 17,151,554 | 17,000,000 | 16,999,303 | | 982 | | 1.700 | 1.706 | MS..... | 85,094 | 289,000 | 09/14/2016 | 09/15/2021 | | | |
| 693304 | AY | 3 | PECO ENERGY CO..... | ..... | 1,2 | 1.E FE..... | 4,994,950 | 106.385 | 5,319,227 | 5,000,000 | 4,995,031 | | 81 | | 2.800 | 2.805 | JD..... | 6,222 | 72,722 | 06/01/2020 | 06/15/2050 | | | |
| 693475 | AV | 7 | PNC FINANCIAL SERVICES GROUP INC..... | ..... | 2 | 1.G FE..... | 1,995,460 | 108.987 | 2,179,732 | 2,000,000 | 1,997,128 | | 874 | | 3.500 | 3.550 | JJ..... | 30,722 | 70,000 | 01/17/2019 | 01/23/2024 | | | |
| 693475 | AW | 5 | PNC FINANCIAL SERVICES GROUP INC..... | ..... | 2 | 1.G FE..... | 9,984,000 | 115.269 | 11,526,901 | 10,000,000 | 9,986,348 | | 1,397 | | 3.450 | 3.469 | AO..... | 65,167 | 345,000 | 04/16/2019 | 04/23/2029 | | | |
| 693475 | AX | 3 | PNC FINANCIAL SERVICES GROUP INC..... | ..... | 2 | 1.G FE..... | 6,248,043 | 109.783 | 6,872,415 | 6,260,000 | 6,250,329 | | 1,595 | | 2.600 | 2.630 | JJ..... | 71,434 | 162,760 | 07/18/2019 | 07/23/2026 | | | |
| 693476 | BN | 2 | PNC FINANCIAL SERVICES GROUP INC..... | ..... | 2 | 1.G FE..... | 23,564,424 | 103.287 | 24,375,652 | 23,600,000 | 23,594,693 | | 3,736 | | 3.300 | 3.317 | MS..... | 244,457 | 778,800 | 05/30/2012 | 03/08/2022 | | | |
| 69349L | AG | 3 | PNC BANK NA..... | ..... | 2 | 1.G FE..... | 2,424,782 | 104.175 | 2,526,231 | 2,425,000 | 2,424,958 | | 22 | | 2.700 | 2.701 | MN..... | 10,913 | 65,475 | 10/17/2012 | 11/01/2022 | | | |
| 69349L | AK | 4 | PNC BANK NA..... | ..... | 2 | 1.G FE..... | 10,561,734 | 105.160 | 11,146,913 | 10,600,000 | 10,591,093 | | 4,094 | | 2.950 | 2.992 | JJ..... | 131,160 | 312,700 | 01/23/2013 | 01/30/2023 | | | |
| 693506 | BN | 6 | PPG INDUSTRIES INC..... | ..... | 1,2 | 1.G FE..... | 14,965,050 | 105.587 | 15,838,054 | 15,000,000 | 14,984,163 | | 6,844 | | 3.200 | 3.250 | MS..... | 141,333 | 480,000 | 02/22/2018 | 03/15/2023 | | | |
| 69351U | AQ | 6 | PPL ELECTRIC UTILITIES CORP..... | ..... | 1,2 | 1.F FE..... | 10,464,825 | 102.851 | 10,799,346 | 10,500,000 | 10,493,538 | | 3,765 | | 2.500 | 2.538 | MS..... | 87,500 | 262,500 | 08/21/2012 | 09/01/2022 | | | |
| 69351U | AW | 3 | PPL ELECTRIC UTILITIES CORP..... | ..... | 1,2 | 1.F FE..... | 2,703,828 | 109.181 | 3,002,489 | 2,750,000 | 2,705,139 | | 982 | | 3.000 | 3.086 | AO..... | 20,625 | 88,229 | 09/03/2019 | 10/01/2049 | | | |
| 69353R | EY | 0 | PNC BANK NA..... | ..... | 2 | 1.F FE..... | 8,142,849 | 101.958 | 8,314,688 | 8,155,000 | 8,152,604 | | 2,497 | | 2.550 | 2.582 | JD..... | 12,708 | 207,953 | 12/06/2016 | 12/09/2021 | | | |
| 69353R | FG | 8 | PNC BANK NA..... | ..... | 2 | 1.F FE..... | 9,996,600 | 112.030 | 11,203,002 | 10,000,000 | 9,997,583 | | 314 | | 3.100 | 3.104 | AO..... | 56,833 | 310,000 | 10/18/2017 | 10/25/2027 | | | |
| 69353R | FJ | 2 | PNC BANK NA..... | ..... | 2 | 1.F FE..... | 9,959,400 | 114.099 | 11,409,935 | 10,000,000 | 9,970,004 | | 3,718 | | 3.250 | 3.298 | JJ..... | 143,542 | 325,000 | 01/17/2018 | 01/22/2028 | | | |
| 69371R | M9 | 4 | PACCAR FINANCIAL CORP..... | ..... |  | 1.E FE..... | 4,585,272 | 100.231 | 4,600,594 | 4,590,000 | 4,589,851 | | 985 | | 2.250 | 2.272 | FA..... | 36,146 | 103,275 | 02/22/2016 | 02/25/2021 | | | |
| 69371R | Q7 | 4 | PACCAR FINANCIAL CORP..... | ..... |  | 1.E FE..... | 2,093,932 | 105.353 | 2,207,145 | 2,095,000 | 2,094,186 | | 254 | | 2.650 | 2.668 | AO..... | 13,108 | 27,605 | 04/02/2020 | 04/06/2023 | | | |
| 701094 | AJ | 3 | PARKER-HANNIFIN CORP..... | ..... | 1,2 | 2.A FE..... | 9,990,600 | 111.750 | 11,174,962 | 10,000,000 | 9,994,124 | | 849 | | 3.250 | 3.261 | MS..... | 108,333 | 325,000 | 02/21/2017 | 03/01/2027 | | | |
| 701094 | AN | 4 | PARKER-HANNIFIN CORP..... | ..... | 1,2 | 2.A FE..... | 1,854,178 | 113.482 | 2,110,771 | 1,860,000 | 1,854,961 | | 510 | | 3.250 | 3.287 | JD..... | 2,855 | 60,450 | 06/05/2019 | 06/14/2029 | | | |
| 701094 | AP | 9 | PARKER-HANNIFIN CORP..... | ..... | 1,2 | 2.A FE..... | 2,462,600 | 125.154 | 3,128,844 | 2,500,000 | 2,463,623 | | 667 | | 4.000 | 4.087 | JD..... | 4,722 | 100,000 | 06/05/2019 | 06/14/2049 | | | |
| 70109H | AM | 7 | PARKER-HANNIFIN CORP..... | ..... | 1,2 | 2.A FE..... | 9,989,300 | 123.588 | 12,358,843 | 10,000,000 | 9,991,687 | | 433 | | 4.200 | 4.208 | MN..... | 46,667 | 420,000 | 11/18/2014 | 11/21/2034 | | | |
| 70213H | AD | 0 | MASS GENERAL BRIGHAM INC..... | ..... | 1,2 | 1.D FE..... | 11,436,685 | 120.322 | 13,710,646 | 11,395,000 | 11,435,420 | | (861) | | 3.765 | 3.744 | JJ..... | 214,511 | 429,022 | 06/04/2019 | 07/01/2048 | | | |
| 70213H | AE | 8 | MASS GENERAL BRIGHAM INC..... | ..... | 1,2 | 1.D FE..... | 2,000,000 | 110.217 | 2,204,343 | 2,000,000 | 2,000,000 | | | | 3.192 | 3.192 | JJ..... | 31,920 | 26,955 | 01/22/2020 | 07/01/2049 | | | |
| 70450Y | AD | 5 | PAYPAL HOLDINGS INC..... | ..... | 1,2 | 2.A FE..... | 5,721,775 | 109.920 | 6,305,014 | 5,736,000 | 5,724,164 | | 1,890 | | 2.650 | 2.689 | AO..... | 38,001 | 154,115 | 09/19/2019 | 10/01/2026 | | | |
| 70450Y | AH | 6 | PAYPAL HOLDINGS INC..... | ..... | 1,2 | 2.A FE..... | 4,874,778 | 107.082 | 5,225,607 | 4,880,000 | 4,875,091 | | 313 | | 2.300 | 2.312 | JD..... | 9,353 | 60,173 | 05/11/2020 | 06/01/2030 | | | |
| 709599 | BF | 0 | PENSKE TRUCK LEASING CO LP..... | ..... | 1,2 | 2.B FE..... | 5,227,634 | 108.970 | 5,710,032 | 5,240,000 | 5,231,622 | | 2,213 | | 3.450 | 3.499 | JJ..... | 90,390 | 210,910 | 04/24/2019 | 07/01/2024 | | | |
| 713448 | BW | 7 | PEPSICO INC..... | ..... | 1 | 1.E FE..... | 6,162,366 | 101.840 | 6,314,083 | 6,200,000 | 6,197,214 | | 4,189 | | 3.000 | 3.071 | FA..... | 65,100 | 186,000 | 08/22/2011 | 08/25/2021 | | | |
| 713448 | BY | 3 | PEPSICO INC..... | ..... | 1 | 1.E FE..... | 47,658,408 | 102.937 | 48,611,753 | 47,225,000 | 47,288,316 | | (52,697) | | 2.750 | 2.633 | MS..... | 418,466 | 1,298,688 | 04/29/2013 | 03/05/2022 | | | |
| 713448 | CC | 0 | PEPSICO INC..... | ..... | 1 | 1.E FE..... | 13,649,513 | 122.185 | 18,633,142 | 15,250,000 | 13,875,512 | | 38,239 | | 3.600 | 4.241 | FA..... | 210,450 | 549,000 | 05/20/2014 | 08/13/2042 | | | |
| 713448 | CG | 1 | PEPSICO INC..... | ..... | 1 | 1.E FE..... | 15,784,832 | 105.581 | 16,681,804 | 15,800,000 | 15,796,939 | | 1,358 | | 2.750 | 2.759 | MS..... | 144,833 | 434,500 | 02/25/2013 | 03/01/2023 | | | |
| 713448 | CM | 8 | PEPSICO INC..... | ..... | 1,2 | 1.E FE..... | 4,805,403 | 109.123 | 5,074,226 | 4,650,000 | 4,703,552 | | (17,260) | | 3.600 | 3.184 | MS..... | 55,800 | 167,400 | 07/22/2014 | 03/01/2024 | | | |
| 713448 | CT | 3 | PEPSICO INC..... | ..... | 1,2 | 1.E FE..... | 27,883,520 | 108.850 | 30,477,934 | 28,000,000 | 27,945,619 | | 11,678 | | 2.750 | 2.798 | AO..... | 130,472 | 770,000 | 04/27/2015 | 04/30/2025 | | | |
| 713448 | DF | 2 | PEPSICO INC..... | ..... | 1,2 | 1.E FE..... | 4,171,744 | 110.719 | 4,622,526 | 4,175,000 | 4,173,209 | | 319 | | 2.850 | 2.859 | FA..... | 41,976 | 118,988 | 02/19/2016 | 02/24/2026 | | | |
| 713448 | DX | 3 | PEPSICO INC..... | ..... | 1,2 | 1.E FE..... | 1,999,600 | 100.361 | 2,007,212 | 2,000,000 | 1,999,967 | | 115 | | 2.000 | 2.006 | AO..... | 8,444 | 40,000 | 10/05/2017 | 04/15/2021 | | | |
| 713448 | DY | 1 | PEPSICO INC..... | ..... | 1,2 | 1.E FE..... | 3,320,576 | 112.804 | 3,756,364 | 3,330,000 | 3,323,318 | | 875 | | 3.000 | 3.033 | AO..... | 21,090 | 99,900 | 10/05/2017 | 10/15/2027 | | | |
| 713448 | EP | 9 | PEPSICO INC..... | ..... | 1,2 | 1.E FE..... | 10,894,800 | 111.956 | 11,195,551 | 10,000,000 | 10,889,266 | | (5,534) | | 2.875 | 2.438 | AO..... | 60,694 | 143,750 | 09/28/2020 | 10/15/2049 | | | |
| 713448 | EQ | 7 | PEPSICO INC..... | | 1,2 | 1.E FE..... | 7,244,853 | 106.819 | 7,744,357 | 7,250,000 | 7,245,626 | | 773 | | 2.250 | 2.265 | MS..... | 46,219 | 81,563 | 03/17/2020 | 03/19/2025 | | | |

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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 | For ei gn Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted 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 | ES | 3 | PEPSICO INC..... | 1,2 | 1.E FE..... | 8,852,207 | 111.969 | 9,965,197 | 8,900,000 | 8,855,509 | | 3,302 | | 2,750 | 2.812 | MS | 69,346 | 122,375 | 03/17/2020. | 03/19/2030. | | |
| 713448 | ET | 1 | PEPSICO INC..... | 1,2 | 1.E FE..... | 9,679,200 | 119.951 | 9,596,039 | 8,000,000 | 9,674,780 | (4,420) | | | 3,500 | 2.137 | MS | 79,333 | | 12/08/2020. | 03/19/2040. | | |
| 717081 | DZ | 3 | PFIZER INC..... | 1 | 1.F FE..... | 14,886,441 | 101.943 | 15,189,432 | 14,900,000 | 14,897,520 | 2,796 | | | 2,200 | 2.219 | JD | 14,569 | 327,800 | 11/14/2016. | 12/15/2021. | | |
| 717081 | EA | 7 | PFIZER INC..... | 1 | 1.F FE..... | 20,035,700 | 112.932 | 22,586,482 | 20,000,000 | 20,026,902 | (4,228) | | | 3,000 | 2.975 | JD | 26,667 | 600,000 | 07/25/2017. | 12/15/2026. | | |
| 717081 | EW | 9 | PFIZER INC..... | 1,2 | 1.F FE..... | 1,993,000 | 111.615 | 2,232,297 | 2,000,000 | 1,993,475 | 475 | | | 2,625 | 2.700 | AO | 13,125 | 26,833 | 03/25/2020. | 04/01/2030. | | |
| 717081 | EY | 5 | PFIZER INC..... | 1,2 | 1.F FE..... | 12,959,570 | 103.833 | 13,498,314 | 13,000,000 | 12,961,782 | 2,212 | | | 1,700 | 1.734 | MN | 20,258 | 110,500 | 05/18/2020. | 05/28/2030. | | |
| 718546 | AL | 8 | PHILLIPS 66..... | 1,2 | 2.A FE..... | 2,857,982 | 126.126 | 3,443,231 | 2,730,000 | 2,850,432 | (2,842) | | | 4,875 | 4.566 | MN | 17,006 | 133,088 | 02/26/2018. | 11/15/2044. | | |
| 718546 | AW | 4 | PHILLIPS 66..... | 1,2 | 2.A FE..... | 11,964,120 | 101.517 | 12,182,053 | 12,000,000 | 11,965,853 | 1,733 | | | 2,150 | 2.182 | JD | 11,467 | 132,583 | 06/08/2020. | 12/15/2030. | | |
| 737679 | DD | 9 | POTOMAC ELECTRIC POWER CO..... | 1 | 1.F FE..... | 7,029,555 | 103.323 | 7,284,295 | 7,050,000 | 7,047,094 | 2,256 | | | 3,050 | 3.084 | AO | 53,756 | 215,025 | 03/28/2012. | 04/01/2022. | | |
| 74005P | BA | 1 | LINDE INC..... | 1,2 | 1.F FE..... | 10,447,510 | 101.857 | 10,695,029 | 10,500,000 | 10,495,278 | 1,697 | | | 2,450 | 2.468 | FA | 97,183 | 257,250 | 04/14/2016. | 02/15/2022. | | |
| 74005P | BN | 3 | LINDE INC..... | 1,2 | 1.F FE..... | 6,644,454 | 108.289 | 7,222,871 | 6,670,000 | 6,658,708 | 2,575 | | | 2,650 | 2.694 | FA | 71,684 | 176,755 | 01/29/2015. | 02/05/2025. | | |
| 74005P | BS | 2 | LINDE INC..... | 1,2 | 1.F FE..... | 2,516,198 | 93.656 | 2,510,924 | 2,681,000 | 2,516,551 | 353 | | | 2,000 | 2.286 | FA | 21,001 | | 11/24/2020. | 08/10/2050. | | |
| 740816 | AK | 9 | PRESIDENT AND FELLOWS OF HARVARD COLLEGE..... | 1 | 1.A FE..... | 5,805,000 | 120.874 | 7,016,755 | 5,805,000 | 5,805,000 | | | | 3,529 | 3.529 | AO | 51,215 | 204,858 | 04/30/2013. | 10/01/2031. | | |
| 741531 | FA | 0 | PRICOA GLOBAL FUNDING I..... | | 1.D FE..... | 27,997,480 | 107.908 | 30,214,089 | 28,000,000 | 27,998,659 | 474 | | | 3,450 | 3.452 | MS | 322,000 | 966,000 | 08/20/2018. | 09/01/2023. | | |
| 74153W | CL | 1 | PRICOA GLOBAL FUNDING I..... | | 1.D FE..... | 5,739,483 | 106.147 | 6,092,829 | 5,740,000 | 5,739,610 | 99 | | | 2,400 | 2.402 | MS | 37,501 | 137,760 | 09/16/2019. | 09/23/2024. | | |
| 74153W | CN | 7 | PRICOA GLOBAL FUNDING I..... | | 1.D FE..... | 8,241,503 | 103.599 | 8,546,892 | 8,250,000 | 8,246,963 | 1,713 | | | 2,450 | 2.472 | MS | 56,146 | 202,125 | 09/14/2017. | 09/21/2022. | | |
| 74251V | AR | 3 | PRINCIPAL FINANCIAL GROUP INC..... | 1,2 | 1.G FE..... | 3,456,189 | 116.993 | 4,059,638 | 3,470,000 | 3,458,135 | 1,187 | | | 3,700 | 3.748 | MN | 16,405 | 128,390 | 05/07/2019. | 05/15/2029. | | |
| 742651 | DP | 4 | PRIVATE EXPORT FUNDING CORP..... | | 1.A FE..... | 9,962,700 | 106.743 | 10,674,329 | 10,000,000 | 9,987,882 | 3,237 | | | 2,450 | 2.486 | JJ | 112,972 | 245,000 | 06/26/2012. | 07/15/2024. | | |
| 742651 | DT | 6 | PRIVATE EXPORT FUNDING CORP..... | | 1.A FE..... | 6,728,966 | 109.345 | 7,129,310 | 6,520,000 | 6,592,548 | (22,408) | | | 3,550 | 3.163 | JJ | 106,729 | 231,460 | 04/29/2014. | 01/15/2024. | | |
| 742718 | EP | 0 | PROCTER & GAMBLE CO..... | 1 | 1.D FE..... | 19,324,208 | 110.922 | 21,513,299 | 19,395,000 | 19,356,588 | 6,946 | | | 2,700 | 2.742 | FA | 216,739 | 523,665 | 01/28/2016. | 02/02/2026. | | |
| 742718 | FB | 0 | PROCTER & GAMBLE CO..... | 1 | 1.D FE..... | 4,387,171 | 129.915 | 5,774,731 | 4,445,000 | 4,390,822 | 1,191 | | | 3,500 | 3.571 | AO | 28,522 | 155,575 | 10/23/2017. | 10/25/2047. | | |
| 742718 | FH | 7 | PROCTER & GAMBLE CO..... | 1 | 1.D FE..... | 2,244,600 | 115.316 | 2,594,599 | 2,250,000 | 2,244,961 | 361 | | | 3,000 | 3.028 | MS | 18,000 | 33,750 | 03/23/2020. | 03/25/2030. | | |
| 742718 | FJ | 3 | PROCTER & GAMBLE CO..... | 1 | 1.D FE..... | 2,487,575 | 124.454 | 3,111,342 | 2,500,000 | 2,487,909 | 334 | | | 3,550 | 3.585 | MS | 23,667 | 44,375 | 03/23/2020. | 03/25/2040. | | |
| 743315 | AN | 3 | PROGRESSIVE CORP..... | 1 | 1.F FE..... | 10,080,011 | 102.177 | 9,919,356 | 9,708,000 | 9,736,325 | (42,876) | | | 3,750 | 3.288 | FA | 129,440 | 364,050 | 11/08/2011. | 08/23/2021. | | |
| 743315 | AW | 3 | PROGRESSIVE CORP..... | 1,2 | 1.F FE..... | 935,000 | 115.164 | 1,076,787 | 935,000 | 935,000 | | | | 3,200 | 3.200 | MS | 7,896 | 14,960 | 03/17/2020. | 03/26/2030. | | |
| 74340X | BE | 0 | PROLOGIS LP..... | 1,2 | 1.G FE..... | 4,969,050 | 113.530 | 5,676,497 | 5,000,000 | 4,983,593 | 3,040 | | | 3,750 | 3.825 | MN | 31,250 | 187,500 | 10/27/2015. | 11/01/2025. | | |
| 74432Q | BZ | 7 | PRUDENTIAL FINANCIAL INC..... | 1 | 1.G FE..... | 14,926,050 | 110.069 | 16,510,383 | 15,000,000 | 14,972,121 | 7,662 | | | 3,500 | 3.559 | MN | 67,083 | 525,000 | 05/12/2014. | 05/15/2024. | | |
| 74432Q | CH | 6 | PRUDENTIAL FINANCIAL INC..... | 1,2 | 1.G FE..... | 3,609,485 | 103.758 | 3,761,212 | 3,625,000 | 3,611,502 | 2,017 | | | 1,500 | 1.575 | MS | 16,766 | 27,188 | 03/05/2020. | 03/10/2026. | | |
| 74432Q | CJ | 2 | PRUDENTIAL FINANCIAL INC..... | 1,2 | 1.G FE..... | 10,978,000 | 109.537 | 10,953,724 | 10,000,000 | 10,974,597 | (3,403) | | | 3,000 | 2.352 | MS | 92,500 | | 11/30/2020. | 03/10/2040. | | |
| 74456Q | BC | 9 | PUBLIC SERVICE ELECTRIC AND GAS CO..... | 1,2 | 1.E FE..... | 38,013,600 | 104.466 | 41,786,411 | 40,000,000 | 39,014,643 | 392,668 | | | 2,375 | 3.467 | MN | 121,389 | 950,000 | 05/16/2018. | 05/15/2023. | | |
| 74456Q | BF | 2 | PUBLIC SERVICE ELECTRIC AND GAS CO..... | 1,2 | 1.F FE..... | 24,267,495 | 121.918 | 29,870,007 | 24,500,000 | 24,297,602 | 5,108 | | | 4,000 | 4.055 | JD | 81,667 | 980,000 | 05/28/2014. | 06/01/2044. | | |
| 74456Q | BR | 6 | PUBLIC SERVICE ELECTRIC AND GAS CO..... | 1,2 | 1.F FE..... | 5,197,843 | 108.010 | 5,632,695 | 5,215,000 | 5,204,751 | 1,667 | | | 2,250 | 2.287 | MS | 34,549 | 117,338 | 09/07/2016. | 09/15/2026. | | |
| 74456Q | BT | 2 | PUBLIC SERVICE ELECTRIC AND GAS CO..... | 1,2 | 1.F FE..... | 6,360,354 | 120.394 | 7,663,059 | 6,365,000 | 6,360,609 | 95 | | | 3,600 | 3.604 | JD | 19,095 | 229,140 | 12/04/2017. | 12/01/2047. | | |
| 74456Q | BW | 5 | PUBLIC SERVICE ELECTRIC AND GAS CO..... | 1,2 | 1.F FE..... | 7,798,173 | 107.072 | 8,364,476 | 7,812,000 | 7,804,316 | 2,723 | | | 3,250 | 3.289 | MS | 84,630 | 253,890 | 09/05/2018. | 09/01/2023. | | |
| 74456Q | BY | 1 | PUBLIC SERVICE ELECTRIC AND GAS CO..... | 1,2 | 1.F FE..... | 4,994,448 | 114.035 | 5,701,728 | 5,000,000 | 4,995,265 | 484 | | | 3,200 | 3.213 | MN | 20,444 | 160,000 | 05/07/2019. | 05/15/2029. | | |
| 74456Q | CA | 2 | PUBLIC SERVICE ELECTRIC AND GAS CO..... | 1,2 | 1.F FE..... | 9,679,313 | 114.555 | 11,169,099 | 9,750,000 | 9,681,231 | 1,432 | | | 3,200 | 3.238 | FA | 130,000 | 302,467 | 08/08/2019. | 08/01/2049. | | |
| 747525 | AE | 3 | QUALCOMM INC..... | 1 | 1.G FE..... | 10,249,800 | 103.781 | 10,378,106 | 10,000,000 | 10,078,319 | (55,045) | | | 3,000 | 2.421 | MN | 34,167 | 300,000 | 10/17/2017. | 05/20/2022. | | |
| 747525 | AS | 2 | QUALCOMM INC..... | 1 | 1.G FE..... | 6,513,300 | 101.215 | 6,578,999 | 6,500,000 | 6,504,973 | (2,398) | | | 0,944 | 0.919 | JAJO | 10,742 | 126,411 | 07/05/2017. | 01/30/2023. | | |
| 747525 | AT | 0 | QUALCOMM INC..... | 1,2 | 1.G FE..... | 4,811,104 | 107.691 | 5,196,088 | 4,825,000 | 4,817,905 | 1,967 | | | 2,900 | 2.946 | MN | 15,936 | 139,925 | 05/19/2017. | 05/20/2024. | | |
| 75513E | AD | 3 | RAYTHEON TECHNOLOGIES CORP..... | 1,2 | 2.A FE..... | 18,271,582 | 106.219 | 19,432,848 | 18,295,000 | 18,273,188 | 1,606 | | | 2,250 | 2.264 | JJ | 254,987 | | 05/14/2020. | 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 | For Foreign Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted 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 | |
| 75513E | BW | 0 | | 1,2 | 2.A FE | 19,755,400 | 103.638 | 20,727,510 | 20,000,000 | 19,945,643 | | 26,917 | | 2.500 | 2.644 | JD | 22,222 | 520,000 | 04/10/2013 | 12/15/2022 | | |
| 75513E | CD | 1 | | 1,2 | 2.A FE | 11,329,813 | 101.805 | 11,453,003 | 11,250,000 | 11,255,361 | (9,296) | | | 3.100 | 3.011 | MN | 44,563 | 360,000 | 02/27/2012 | 11/15/2021 | | |
| 75513E | CH | 2 | | 1,2 | 2.A FE | 6,743,854 | 114.136 | 7,709,873 | 6,755,000 | 6,747,811 | 1,361 | | | 3.500 | 3.519 | MS | 69,614 | 243,180 | 03/28/2017 | 03/15/2027 | | |
| 756109 | AQ | 7 | | 1,2 | 1.G FE | 6,082,323 | 110.553 | 6,727,156 | 6,085,000 | 6,083,993 | 261 | | | 3.875 | 3.880 | JJ | 108,727 | 235,794 | 06/18/2014 | 07/15/2024 | | |
| 756109 | AR | 5 | | 1,2 | 1.G FE | 5,148,850 | 117.646 | 5,882,302 | 5,000,000 | 5,094,576 | (15,091) | | | 4.125 | 3.744 | AO | 43,542 | 206,250 | 03/08/2017 | 10/15/2026 | | |
| 756109 | AS | 3 | | 1,2 | 1.G FE | 1,292,590 | 110.648 | 1,449,491 | 1,310,000 | 1,299,060 | 1,621 | | | 3.000 | 3.153 | JJ | 18,122 | 39,300 | 10/04/2016 | 01/15/2027 | | |
| 756109 | AX | 2 | | 1,2 | 1.G FE | 2,722,143 | 113.362 | 3,117,463 | 2,750,000 | 2,723,483 | 1,340 | | | 3.250 | 3.364 | JJ | 41,212 | 16,634 | 05/06/2020 | 01/15/2031 | | |
| 756109 | BA | 1 | | 1,2 | 1.G FE | 5,351,845 | 100.298 | 5,451,197 | 5,435,000 | 5,352,135 | 290 | | | 1.800 | 1.941 | MS | 4,620 | | 12/09/2020 | 03/15/2033 | | |
| 7591EP | AP | 5 | | 1,2 | 2.A FE | 14,991,150 | 108.480 | 16,272,067 | 15,000,000 | 14,995,167 | 1,723 | | | 3.800 | 3.813 | FA | 216,917 | 570,000 | 08/08/2018 | 08/14/2023 | | |
| 771196 | BK | 7 | | 1,2 | 1.C FE | 3,294,853 | 110.227 | 3,668,350 | 3,328,000 | 3,309,514 | 3,157 | | | 2.625 | 2.737 | MN | 11,163 | 87,360 | 02/22/2016 | 05/15/2026 | | |
| 771196 | BL | 5 | | 1,2 | 1.C FE | 15,216,842 | 108.174 | 16,642,548 | 15,385,000 | 15,280,056 | 15,814 | | | 2.375 | 2.497 | JJ | 155,292 | 365,394 | 10/24/2016 | 01/28/2027 | | |
| 771196 | BM | 3 | | 1,2 | 1.C FE | 17,435,950 | 101.450 | 17,753,753 | 17,500,000 | 17,486,170 | 12,648 | | | 1.750 | 1.825 | JJ | 130,156 | 306,250 | 10/24/2016 | 01/28/2022 | | |
| 775109 | AY | 7 | C | 1,2 | 2.A FE | 9,981,300 | 109.349 | 10,934,892 | 10,000,000 | 9,994,079 | 1,999 | | | 4.100 | 4.123 | AO | 102,500 | 410,000 | 09/25/2013 | 10/01/2023 | | |
| 780082 | AE | 3 | C | 5 | 1.A FE | 9,993,000 | 100.450 | 10,045,007 | 10,000,000 | 9,999,674 | 1,460 | | | 2.300 | 2.315 | MS | 63,250 | 230,000 | 03/14/2016 | 03/22/2022 | | |
| 78012K | ZG | 5 | C | 1 | 1.C FE | 10,587,564 | 102.738 | 10,879,938 | 10,590,000 | 10,589,261 | 663 | | | 2.750 | 2.757 | FA | 121,344 | 291,225 | 01/25/2017 | 02/01/2022 | | |
| 795830 | AR | 9 | | 1 | 1.F FE | 5,000,000 | 131.572 | 6,578,578 | 5,000,000 | 5,000,000 | | | | 5.677 | 5.676 | MS | 94,617 | 283,850 | 09/08/2006 | 09/01/2031 | | |
| 797440 | BU | 7 | | 1,2 | 1.F FE | 5,816,036 | 108.465 | 6,328,959 | 5,835,000 | 5,824,209 | 1,854 | | | 2.500 | 2.537 | MN | 18,640 | 145,875 | 05/16/2016 | 05/15/2026 | | |
| 806851 | AH | 4 | | 1,2 | 2.A FE | 19,986,400 | 116.828 | 23,365,524 | 20,000,000 | 19,987,552 | 1,220 | | | 4.300 | 4.309 | MN | 143,333 | 860,000 | 01/28/2019 | 05/01/2029 | | |
| 806851 | AJ | 0 | | 1,2 | 2.A FE | 2,375,050 | 108.997 | 2,594,116 | 2,380,000 | 2,376,674 | 921 | | | 3.750 | 3.795 | MN | 14,875 | 89,250 | 01/28/2019 | 05/01/2024 | | |
| 80685X | AB | 7 | C | 2 | 1.F FE | 7,045,065 | 103.730 | 7,312,929 | 7,050,000 | 7,048,064 | 990 | | | 2.650 | 2.665 | MN | 21,277 | 186,825 | 11/14/2017 | 11/20/2022 | | |
| 808513 | AQ | 8 | | 1,2 | 1.F FE | 9,075,365 | 111.921 | 10,173,644 | 9,090,000 | 9,080,433 | 1,384 | | | 3.200 | 3.219 | MS | 96,152 | 290,880 | 02/27/2017 | 03/02/2027 | | |
| 816851 | AV | 1 | | 1,2 | 2.B FE | 6,979,560 | 108.903 | 7,623,215 | 7,000,000 | 6,992,117 | 2,109 | | | 3.550 | 3.585 | JD | 11,044 | 248,500 | 06/10/2014 | 06/15/2024 | | |
| 816851 | BJ | 7 | | 1,2 | 2.A FE | 5,643,009 | 119.153 | 6,815,575 | 5,720,000 | 5,647,281 | 1,450 | | | 4.000 | 4.078 | FA | 95,333 | 228,800 | 01/09/2018 | 02/01/2048 | | |
| 819892 | AL | 4 | | 1,2 | 1.D FE | 5,000,000 | 101.135 | 5,056,759 | 5,000,000 | 5,000,000 | | | | 2.680 | 2.680 | FA | 33,500 | | 09/17/2020 | 08/01/2050 | | |
| 828807 | CY | 1 | | 1,2 | 1.G FE | 6,981,590 | 110.814 | 7,756,977 | 7,000,000 | 6,988,445 | 1,745 | | | 3.250 | 3.281 | MN | 19,590 | 227,500 | 11/15/2016 | 11/30/2026 | | |
| 828807 | DE | 4 | | 1,2 | 1.G FE | 9,921,400 | 111.752 | 11,175,194 | 10,000,000 | 9,942,651 | 7,226 | | | 3.375 | 3.469 | JD | 28,125 | 337,500 | 11/30/2017 | 12/01/2027 | | |
| 828807 | DF | 1 | | 1,2 | 1.G FE | 5,441,150 | 105.043 | 5,777,335 | 5,500,000 | 5,448,002 | 5,281 | | | 2.450 | 2.572 | MS | 40,425 | 134,750 | 09/04/2019 | 09/13/2029 | | |
| 828807 | DG | 9 | | 1,2 | 1.G FE | 14,029,080 | 104.505 | 14,630,740 | 14,000,000 | 14,023,843 | (5,237) | | | 2.000 | 1.949 | MS | 84,000 | 140,000 | 03/12/2020 | 09/13/2024 | | |
| 832432 | AC | 2 | | 1 | 1.A FE | 4,000,000 | 102.992 | 4,119,664 | 4,000,000 | 4,000,000 | | | | 2.695 | 2.695 | MS | 35,933 | 21,859 | 06/11/2020 | 09/01/2044 | | |
| 832432 | AU | 2 | | 1 | 1.A FE | 10,280,500 | 104.437 | 10,443,681 | 10,000,000 | 10,279,867 | (633) | | | 2.645 | 2.440 | MS | 88,167 | | 12/10/2020 | 09/01/2039 | | |
| 842400 | FW | 8 | | 1,2 | 2.A FE | 9,940,300 | 112.944 | 11,294,373 | 10,000,000 | 9,949,950 | 1,393 | | | 3.900 | 3.934 | MS | 114,833 | 390,000 | 03/04/2013 | 03/15/2043 | | |
| 842400 | FY | 4 | | 1,2 | 2.A FE | 19,219,202 | 107.287 | 20,481,068 | 19,090,000 | 19,129,091 | (14,850) | | | 3.500 | 3.413 | AO | 167,038 | 668,150 | 04/09/2014 | 10/01/2023 | | |
| 842400 | GD | 9 | | 1,2 | 1.G FE | 8,349,416 | 101.685 | 8,490,699 | 8,350,000 | 8,349,912 | 79 | | | 2.400 | 2.401 | FA | 83,500 | 200,400 | 01/13/2015 | 02/01/2022 | | |
| 842434 | CS | 9 | | 1,2 | 1.D FE | 4,997,750 | 131.345 | 6,567,265 | 5,000,000 | 4,997,580 | 44 | | | 4.300 | 4.303 | JJ | 99,139 | 215,000 | 09/19/2018 | 01/15/2049 | | |
| 845011 | AC | 9 | | 1,2 | 1.G FE | 13,383,116 | 105.516 | 14,139,177 | 13,400,000 | 13,384,040 | 924 | | | 2.200 | 2.214 | JD | 13,102 | 156,408 | 06/01/2020 | 06/15/2030 | | |
| 85434V | AA | 6 | | 1,2 | 1.D FE | 4,545,000 | 125.433 | 5,700,907 | 4,545,000 | 4,545,000 | | | | 3.795 | 3.795 | MN | 22,039 | 172,483 | 01/09/2018 | 11/15/2048 | | |
| 855244 | AD | 1 | | 1,2 | 2.A FE | 20,131,058 | 108.608 | 20,961,326 | 19,300,000 | 19,561,398 | (98,749) | | | 3.850 | 3.282 | AO | 185,763 | 743,050 | 09/16/2014 | 10/01/2023 | | |
| 855244 | AJ | 8 | | 1,2 | 2.A FE | 3,070,260 | 100.122 | 3,003,644 | 3,000,000 | 3,000,139 | (16,960) | | | 2.100 | 1.529 | FA | 25,725 | 63,000 | 09/28/2016 | 02/04/2021 | | |
| 855244 | AN | 9 | | 1,2 | 2.A FE | 8,997,120 | 105.635 | 9,507,143 | 9,000,000 | 8,999,398 | 266 | | | 3.100 | 3.103 | MS | 93,000 | 279,000 | 02/26/2018 | 03/01/2023 | | |
| 855244 | AP | 4 | | 1,2 | 2.A FE | 9,975,700 | 114.617 | 11,461,655 | 10,000,000 | 9,983,221 | 2,030 | | | 3.500 | 3.527 | MS | 116,667 | 350,000 | 02/26/2018 | 03/01/2028 | | |

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SCHEDULE D - PART 1

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

E10.62

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| 1 | 2 | | | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|----------------------|-------------|---|-----------------------------------|---------------|-----------|---|-------------|--------------------------------|------------|------------|------------------------------|--|---|---|--|---------|-------------------|-----------|-------------------------------|-------------------------|-------------|----------------------------------|----|
| | | | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | | | For eign Code | Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted 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 | |
| 855244 | AV | 1 | STARBUCKS CORP..... | | 1,2 | 2.A FE..... | 3,485,685 | 106.116 | 3,714,060 | 3,500,000 | 3,487,233 | | 1,548 | | 2.000 | 2.063 | MS..... | 21,194 | 35,000 | | 03/10/2020. | 03/12/2027. | |
| 857477 | AG | 8 | STATE STREET CORP..... | | | 1.F FE..... | 30,315,100 | 100.715 | 30,214,495 | 30,000,000 | 30,007,030 | | (38,554) | | 4.375 | 4.242 | MS..... | 415,625 | 1,312,500 | | 05/18/2011. | 03/07/2021. | |
| 857477 | AN | 3 | STATE STREET CORP..... | | | 1.F FE..... | 6,992,860 | 110.959 | 7,767,158 | 7,000,000 | 6,996,896 | | 723 | | 3.300 | 3.312 | JD..... | 9,625 | 231,000 | | 12/10/2014. | 12/16/2024. | |
| 857477 | BG | 7 | STATE STREET CORP..... | | | 1.E FE..... | 24,898,500 | 109.277 | 27,319,337 | 25,000,000 | 24,907,005 | | 8,505 | | 2.400 | 2.446 | JJ..... | 261,667 | 300,000 | | 01/21/2020. | 01/24/2030. | |
| 857477 | BL | 6 | STATE STREET CORP..... | | 2,5 | 1.F FE..... | 2,250,000 | 103.207 | 2,322,146 | 2,250,000 | 2,250,000 | | | | 2.825 | 2.826 | JJ..... | 16,067 | 31,781 | | 03/26/2020. | 03/30/2023. | |
| 863667 | AE | 1 | STRYKER CORP..... | | 1,2 | 2.A FE..... | 7,039,183 | 123.019 | 8,783,559 | 7,140,000 | 7,054,748 | | 2,290 | | 4.100 | 4.183 | AO..... | 73,185 | 292,740 | | 03/20/2013. | 04/01/2043. | |
| 863667 | AQ | 4 | STRYKER CORP..... | | 1,2 | 2.A FE..... | 11,776,052 | 115.653 | 13,625,099 | 11,781,000 | 11,777,272 | | 447 | | 3.650 | 3.655 | MS..... | 136,169 | 430,007 | | 02/26/2018. | 03/07/2028. | |
| 863667 | AY | 7 | STRYKER CORP..... | | 1,2 | 2.A FE..... | 34,863,850 | 102.896 | 36,013,557 | 35,000,000 | 34,871,078 | | 7,228 | | 1.950 | 1.993 | JD..... | 30,333 | 362,104 | | 05/26/2020. | 06/15/2030. | |
| 86787E | AT | 4 | TRUIST BANK..... | | 2 | 1.F FE..... | 13,735,507 | 103.319 | 14,216,707 | 13,760,000 | 13,751,606 | | 5,133 | | 2.450 | 2.490 | FA..... | 140,467 | 337,120 | | 07/26/2017. | 08/01/2022. | |
| 867914 | BK | 8 | TRUIST FINANCIAL CORP..... | | 2 | 1.G FE..... | 2,684,163 | 100.207 | 2,695,566 | 2,690,000 | 2,689,790 | | 1,233 | | 2.900 | 2.947 | MS..... | 25,570 | 78,010 | | 02/29/2016. | 03/03/2021. | |
| 867914 | BS | 1 | TRUIST FINANCIAL CORP..... | | 1,2 | 1.G FE..... | 10,511,528 | 113.236 | 11,918,135 | 10,525,000 | 10,516,282 | | 1,810 | | 4.000 | 4.021 | MN..... | 70,167 | 421,000 | | 04/24/2018. | 05/01/2025. | |
| 871829 | AQ | 0 | SYSCO CORP..... | | 1 | 2.C FE..... | 10,879,330 | 103.061 | 11,336,700 | 11,000,000 | 10,979,096 | | 14,000 | | 2.600 | 2.735 | JD..... | 15,094 | 286,000 | | 03/15/2013. | 06/12/2022. | |
| 871829 | BG | 1 | SYSCO CORP..... | | 1,2 | 2.B FE..... | 5,266,471 | 111.346 | 5,894,628 | 5,294,000 | 5,276,620 | | 3,770 | | 3.550 | 3.635 | MS..... | 55,337 | 187,937 | | 03/08/2018. | 03/15/2025. | |
| 87236Y | AJ | 7 | TD AMERITRADE HOLDING CORP..... | | 1,2 | 1.F FE..... | 5,553,773 | 109.762 | 6,102,775 | 5,560,000 | 5,554,436 | | 556 | | 2.750 | 2.763 | AO..... | 38,225 | 152,900 | | 08/13/2019. | 10/01/2029. | |
| 875127 | BG | 6 | TAMPA ELECTRIC CO..... | | 1,2 | 1.G FE..... | 4,444,830 | 120.901 | 5,440,558 | 4,500,000 | 4,446,131 | | 999 | | 3.625 | 3.692 | JD..... | 7,250 | 163,125 | | 07/22/2019. | 06/15/2050. | |
| 87612E | BE | 5 | TARGET CORP..... | | 1 | 1.G FE..... | 13,905,900 | 110.517 | 16,577,522 | 15,000,000 | 14,321,845 | | 115,254 | | 2.500 | 3.443 | AO..... | 79,167 | 375,000 | | 03/15/2017. | 04/15/2026. | |
| 87612E | BH | 8 | TARGET CORP..... | | 1,2 | 1.F FE..... | 14,362,290 | 117.227 | 16,704,835 | 14,250,000 | 14,345,277 | | (10,168) | | 3.375 | 3.280 | AO..... | 101,531 | 480,938 | | 04/08/2019. | 04/15/2029. | |
| 87612E | BJ | 4 | TARGET CORP..... | | 1,2 | 1.F FE..... | 11,658,158 | 109.272 | 12,763,019 | 11,680,000 | 11,660,037 | | 1,879 | | 2.350 | 2.371 | FA..... | 103,692 | 150,202 | | 01/21/2020. | 02/15/2030. | |
| 87612E | BL | 9 | TARGET CORP..... | | 1,2 | 1.F FE..... | 3,993,360 | 107.046 | 4,281,834 | 4,000,000 | 3,994,112 | | 752 | | 2.250 | 2.286 | AO..... | 19,000 | 48,750 | | 03/26/2020. | 04/15/2025. | |
| 882508 | BB | 9 | TEXAS INSTRUMENTS INC..... | | 1,2 | 1.E FE..... | 2,624,660 | 106.806 | 2,825,015 | 2,645,000 | 2,634,772 | | 2,861 | | 2.625 | 2.746 | MN..... | 8,872 | 69,431 | | 04/27/2017. | 05/15/2024. | |
| 882508 | BC | 7 | TEXAS INSTRUMENTS INC..... | | 1,2 | 1.E FE..... | 5,218,910 | 111.810 | 5,903,550 | 5,280,000 | 5,236,288 | | 5,678 | | 2.900 | 3.035 | MN..... | 24,669 | 153,120 | | 10/26/2017. | 11/03/2027. | |
| 883556 | BZ | 4 | THERMO FISHER SCIENTIFIC INC..... | | 1,2 | 2.A FE..... | 40,243,983 | 109.490 | 44,124,626 | 40,300,000 | 40,250,036 | | 4,963 | | 2.600 | 2.616 | AO..... | 261,950 | 1,027,426 | | 09/24/2019. | 10/01/2029. | |
| 88579Y | AF | 8 | 3M CO..... | | | 1.E FE..... | 12,112,419 | 102.502 | 12,602,594 | 12,295,000 | 12,265,369 | | 19,449 | | 2.000 | 2.166 | JD..... | 3,415 | 245,900 | | 06/21/2012. | 06/26/2022. | |
| 88579Y | AH | 4 | 3M CO..... | | 1 | 1.E FE..... | 29,082,000 | 121.357 | 36,407,024 | 30,000,000 | 29,200,931 | | 20,120 | | 3.875 | 4.052 | JD..... | 51,667 | 1,162,500 | | 05/29/2014. | 06/15/2044. | |
| 88579Y | AV | 3 | 3M CO..... | | 1,2 | 1.E FE..... | 8,244,982 | 107.636 | 8,971,441 | 8,335,000 | 8,281,000 | | 8,742 | | 2.250 | 2.372 | MS..... | 53,136 | 187,538 | | 09/14/2016. | 09/19/2026. | |
| 88579Y | AY | 7 | 3M CO..... | | 1,2 | 1.E FE..... | 4,969,300 | 111.432 | 5,571,603 | 5,000,000 | 4,978,306 | | 2,852 | | 2.875 | 2.946 | AO..... | 30,347 | 143,750 | | 09/21/2017. | 10/15/2027. | |
| 88579Y | AZ | 4 | 3M CO..... | | 1,2 | 1.E FE..... | 4,952,900 | 119.237 | 5,961,860 | 5,000,000 | 4,955,940 | | 954 | | 3.625 | 3.677 | AO..... | 38,264 | 181,250 | | 09/21/2017. | 10/15/2047. | |
| 88579Y | BJ | 9 | 3M CO..... | | 1,2 | 1.E FE..... | 6,429,670 | 108.202 | 7,033,133 | 6,500,000 | 6,438,167 | | 6,328 | | 2.375 | 2.498 | FA..... | 53,602 | 154,375 | | 08/19/2019. | 08/26/2029. | |
| 88579Y | BP | 5 | 3M CO..... | | 1,2 | 1.E FE..... | 2,972,738 | 124.129 | 3,702,760 | 2,983,000 | 2,972,938 | | 199 | | 3.700 | 3.719 | AO..... | 23,301 | 60,704 | | 03/25/2020. | 04/15/2050. | |
| 89114Q | CA | 4 | TORONTO-DOMINION BANK..... | | C | 1.D FE..... | 9,998,600 | 107.152 | 10,715,214 | 10,000,000 | 9,999,016 | | 269 | | 2.650 | 2.653 | JD..... | 13,986 | 265,000 | | 06/05/2019. | 06/12/2024. | |
| 89153U | AF | 8 | TOTAL CAPITAL CANADA LTD..... | | C | 1.D FE..... | 57,266,160 | 106.202 | 60,928,286 | 57,370,000 | 57,342,060 | | 10,485 | | 2.750 | 2.770 | JJ..... | 727,483 | 1,577,675 | | 01/10/2013. | 07/15/2023. | |
| 89233P | 4S | 2 | TOYOTA MOTOR CREDIT CORP..... | | 1 | 1.E FE..... | 14,951,100 | 100.065 | 15,009,714 | 15,000,000 | 14,999,839 | | 5,869 | | 4.250 | 4.290 | JJ..... | 301,042 | 637,500 | | 02/07/2011. | 01/11/2021. | |
| 89233P | 5T | 9 | TOYOTA MOTOR CREDIT CORP..... | | 1 | 1.E FE..... | 9,962,900 | 103.143 | 10,314,264 | 10,000,000 | 9,995,629 | | 4,104 | | 3.300 | 3.344 | JJ..... | 154,917 | 330,000 | | 01/09/2012. | 01/12/2022. | |
| 89236T | DK | 8 | TOYOTA MOTOR CREDIT CORP..... | | 1 | 1.E FE..... | 31,815,784 | 105.214 | 33,563,214 | 31,900,000 | 31,864,777 | | 12,089 | | 2.250 | 2.291 | AO..... | 145,544 | 717,750 | | 10/13/2016. | 10/18/2023. | |
| 89236T | EL | 5 | TOYOTA MOTOR CREDIT CORP..... | | 1 | 1.E FE..... | 13,492,440 | 104.712 | 14,136,143 | 13,500,000 | 13,496,812 | | 1,510 | | 2.700 | 2.712 | JJ..... | 172,125 | 364,500 | | 01/08/2018. | 01/11/2023. | |
| 89236T | EM | 3 | TOYOTA MOTOR CREDIT CORP..... | | 1 | 1.E FE..... | 9,977,800 | 112.332 | 11,233,165 | 10,000,000 | 9,983,708 | | 2,047 | | 3.050 | 3.076 | JJ..... | 144,028 | 305,000 | | 01/08/2018. | 01/11/2028. | |
| 89236T | EW | 1 | TOYOTA MOTOR CREDIT CORP..... | | 1 | 1.E FE..... | 11,621,924 | 111.439 | 12,982,594 | 11,650,000 | 11,632,050 | | 3,832 | | 3.400 | 3.439 | AO..... | 84,721 | 396,100 | | 04/10/2018. | 04/14/2025. | |
| 89236T | FN | 0 | TOYOTA MOTOR CREDIT CORP..... | | 1 | 1.E FE..... | 6,487,260 | 108.349 | 7,042,694 | 6,500,000 | 6,492,811 | | 2,487 | | 3.450 | 3.493 | MS..... | 62,915 | 224,250 | | 09/17/2018. | 09/20/2023. | |
| 89236T | FS | 9 | TOYOTA MOTOR CREDIT CORP..... | | 1 | 1.E FE..... | 3,249,123 | 108.538 | 3,527,491 | 3,250,000 | 3,249,453 | | 169 | | 3.350 | 3.356 | JJ..... | 52,320 | 108,875 | | 01/03/2019. | 01/08/2024. | |

SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | Dates | | |
|----------------------|-------------|-------|-----------------|--------------|--|-------------|--------------------------------------|------------|------------|---------------------------------|---|---|--|---|----------|----------------------|--------------|-------------------------------------|----------------------------|-------------|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | For eig n | Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted 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 |
| 89236T | GT | 6 | | | 1.E FE..... | 24,882,188 | 104.859 | 25,952,628 | 24,750,000 | 24,866,417 | | (15,770) | | 1.800 | 1.681 | FA | 170,775 | 222,750 | 05/20/2020. | 02/13/2025. | |
| 89236T | GU | 3 | | | 1.E FE..... | 9,958,900 | 107.433 | 10,743,265 | 10,000,000 | 9,962,181 | | 3,281 | | 2.150 | 2.196 | FA | 82,417 | 107,500 | 02/10/2020. | 02/13/2030. | |
| 89236T | GW | 9 | | | 1.E FE..... | 24,297,327 | 105.790 | 25,706,877 | 24,300,000 | 24,297,968 | | 641 | | 2.900 | 2.904 | MS | 178,133 | 350,392 | 03/27/2020. | 03/30/2023. | |
| 89352H | AM | 1 | C | 1.2 | 2.A FE..... | 5,972,880 | 122.202 | 7,332,141 | 6,000,000 | 5,980,682 | | 1,045 | | 4.625 | 4.658 | MS | 92,500 | 277,500 | 02/25/2014. | 03/01/2034. | |
| 89417E | AL | 3 | | 1.2 | 1.F FE..... | 4,344,550 | 125.122 | 5,474,067 | 4,375,000 | 4,347,346 | | 641 | | 3.750 | 3.789 | MN | 20,964 | 164,063 | 05/04/2016. | 05/15/2046. | |
| 89417E | AP | 4 | | 1.2 | 1.F FE..... | 6,973,610 | 131.677 | 9,217,407 | 7,000,000 | 6,974,462 | | 474 | | 4.100 | 4.122 | MS | 93,275 | 287,000 | 02/27/2019. | 03/04/2049. | |
| 89417E | AQ | 2 | | 1.2 | 1.F FE..... | 3,969,240 | 105.270 | 4,210,779 | 4,000,000 | 3,969,708 | | 468 | | 2.550 | 2.587 | AO | 18,133 | 51,000 | 04/23/2020. | 04/27/2050. | |
| 89566E | AG | 3 | | 1.2 | 1.G FE..... | 9,839,030 | 108.969 | 10,591,809 | 9,720,000 | 9,769,085 | | (12,626) | | 3.700 | 3.549 | MN | 59,940 | 359,640 | 11/26/2014. | 11/01/2024. | |
| 896516 | AA | 9 | | 1.1 | 1.D FE..... | 4,774,328 | 122.696 | 5,551,997 | 4,525,000 | 4,758,246 | | (5,543) | | 4.125 | 3.803 | JD | 15,555 | 186,656 | 12/06/2017. | 12/01/2045. | |
| 89788M | AB | 8 | | 1.2 | 1.G FE..... | 33,153,908 | 103.726 | 34,488,734 | 33,250,000 | 33,158,930 | | 5,022 | | 1.950 | 1.982 | JD | 46,827 | 324,188 | 06/02/2020. | 06/05/2030. | |
| 898361 | AQ | 3 | | 1.1 | 1.B FE..... | 5,500,000 | 125.777 | 6,917,751 | 5,500,000 | 5,500,000 | | | | 4.100 | 4.100 | MN | 37,583 | 225,500 | 12/09/2015. | 11/01/2045. | |
| 898384 | AZ | 5 | | 1.1 | 1.E FE..... | 2,042,960 | 105.576 | 2,111,520 | 2,000,000 | 2,027,158 | | (3,631) | | 3.950 | 3.713 | JJ | 39,500 | 79,000 | 04/25/2016. | 07/01/2027. | |
| 89838L | AC | 8 | | 1.1 | 1.D FE..... | 3,400,000 | 100.964 | 3,432,791 | 3,400,000 | 3,400,000 | | | | 2.451 | 2.453 | JJ | 41,667 | 83,334 | 01/24/2017. | 07/01/2021. | |
| 89838L | AG | 9 | | 1.1 | 1.D FE..... | 3,250,000 | 111.089 | 3,610,376 | 3,250,000 | 3,250,000 | | | | 3.129 | 3.129 | JJ | 50,846 | 69,772 | 10/17/2019. | 07/01/2052. | |
| 902494 | BG | 7 | | 1.2 | 2.B FE..... | 4,993,050 | 109.139 | 5,456,966 | 5,000,000 | 4,996,030 | | 1,351 | | 3.900 | 3.931 | MS | 50,375 | 195,000 | 09/25/2018. | 09/28/2023. | |
| 90320W | AA | 1 | | 1.1 | 1.F FE..... | 9,300,000 | 102.019 | 9,487,738 | 9,300,000 | 9,300,000 | | | | 3.853 | 3.852 | JD | 15,926 | 358,329 | 11/23/2011. | 12/15/2021. | |
| 904764 | AU | 1 | | 1.1 | 1.E FE..... | 8,198,136 | 106.643 | 8,883,375 | 8,330,000 | 8,253,008 | | 12,859 | | 2.000 | 2.177 | JJ | 70,805 | 166,600 | 07/25/2016. | 07/28/2026. | |
| 904764 | AW | 7 | | 1.2 | 1.E FE..... | 15,122,400 | 102.412 | 15,361,780 | 15,000,000 | 15,075,714 | | (46,686) | | 2.200 | 1.793 | MN | 51,333 | 330,000 | 03/12/2020. | 05/05/2022. | |
| 904764 | AY | 3 | | 1.2 | 1.E FE..... | 14,769,150 | 111.127 | 16,669,038 | 15,000,000 | 14,845,543 | | 21,756 | | 2.900 | 3.080 | MN | 67,667 | 435,000 | 05/02/2017. | 05/05/2027. | |
| 904764 | BA | 4 | | 1.2 | 1.E FE..... | 19,763,287 | 106.225 | 21,138,843 | 19,900,000 | 19,836,552 | | 27,160 | | 3.125 | 3.275 | MS | 171,016 | 621,875 | 03/19/2018. | 03/22/2023. | |
| 904764 | BH | 9 | | 1.2 | 1.E FE..... | 3,963,960 | 107.113 | 4,284,513 | 4,000,000 | 3,968,286 | | 3,285 | | 2.125 | 2.226 | MS | 27,153 | 85,000 | 09/03/2019. | 09/06/2029. | |
| 904764 | BK | 2 | | 1.2 | 1.E FE..... | 5,996,100 | 100.445 | 6,026,715 | 6,000,000 | 5,996,210 | | 110 | | 1.375 | 1.382 | MS | 24,521 | | 09/08/2020. | 09/14/2030. | |
| 907818 | DU | 9 | | 1.2 | 2.A FE..... | 6,997,060 | 127.291 | 8,910,396 | 7,000,000 | 6,998,028 | | 47 | | 4.750 | 4.752 | JD | 14,778 | 332,500 | 10/22/2013. | 12/15/2043. | |
| 907818 | DV | 7 | | 1.2 | 2.A FE..... | 5,791,062 | 109.287 | 6,376,904 | 5,835,000 | 5,819,494 | | 4,478 | | 3.750 | 3.839 | MS | 64,428 | 218,813 | 01/07/2014. | 03/15/2024. | |
| 907818 | EH | 7 | | 1.2 | 2.A FE..... | 3,150,044 | 109.352 | 3,477,389 | 3,180,000 | 3,163,448 | | 2,941 | | 2.750 | 2.859 | MS | 29,150 | 87,450 | 02/25/2016. | 03/01/2026. | |
| 907818 | ES | 3 | | 1.2 | 2.A FE..... | 3,660,854 | 113.471 | 4,154,168 | 3,661,000 | 3,661,006 | | (1) | | 3.750 | 3.750 | JJ | 63,305 | 137,288 | 06/05/2018. | 07/15/2025. | |
| 907818 | EU | 8 | | 1.2 | 2.A FE..... | 7,493,175 | 107.207 | 8,040,523 | 7,500,000 | 7,496,529 | | 1,343 | | 3.500 | 3.520 | JD | 16,771 | 262,500 | 06/05/2018. | 06/08/2023. | |
| 907818 | FB | 9 | | 1.2 | 2.A FE..... | 4,370,120 | 116.000 | 5,071,513 | 4,372,000 | 4,370,464 | | 159 | | 3.700 | 3.705 | MS | 53,921 | 161,764 | 02/11/2019. | 03/01/2029. | |
| 911312 | AM | 8 | | 1.1 | 1.G FE..... | 10,501,773 | 100.082 | 11,234,157 | 11,225,000 | 11,221,717 | | 85,350 | | 3.125 | 3.909 | JJ | 161,749 | 350,781 | 01/13/2011. | 01/15/2021. | |
| 911312 | AQ | 9 | | 1.1 | 1.G FE..... | 11,350,656 | 103.726 | 11,746,981 | 11,325,000 | 11,329,925 | | (2,736) | | 2.450 | 2.424 | AO | 69,366 | 277,463 | 09/27/2012. | 10/01/2022. | |
| 911312 | AY | 2 | | 1.2 | 1.G FE..... | 6,519,652 | 109.155 | 7,119,067 | 6,522,000 | 6,520,599 | | 220 | | 2.400 | 2.404 | MN | 20,001 | 156,528 | 10/19/2016. | 11/15/2026. | |
| 911312 | BL | 9 | | 1.2 | 1.G FE..... | 5,013,833 | 108.074 | 5,673,858 | 5,250,000 | 5,090,947 | | 37,642 | | 2.800 | 3.647 | MN | 18,783 | 147,000 | 11/28/2018. | 11/15/2024. | |
| 911312 | BM | 7 | | 1.2 | 1.G FE..... | 12,800,943 | 114.506 | 14,722,093 | 12,857,000 | 12,816,692 | | 5,193 | | 3.050 | 3.101 | MN | 50,107 | 392,139 | 11/09/2017. | 11/15/2027. | |
| 911312 | BR | 6 | | 1.2 | 1.G FE..... | 17,129,839 | 116.506 | 19,805,955 | 17,000,000 | 17,110,788 | | (12,055) | | 3.400 | 3.306 | MS | 170,189 | 578,000 | 05/13/2019. | 03/15/2029. | |
| 911312 | BS | 4 | | 1.2 | 1.G FE..... | 17,514,978 | 122.381 | 21,600,185 | 17,650,000 | 17,518,841 | | 2,724 | | 3.400 | 3.441 | MS | 200,033 | 625,104 | 08/13/2019. | 09/01/2049. | |
| 911312 | BT | 2 | | 1.2 | 1.G FE..... | 8,161,360 | 106.151 | 8,492,078 | 8,000,000 | 8,133,099 | | (28,261) | | 2.200 | 1.719 | MS | 58,667 | 88,000 | 03/16/2020. | 09/01/2024. | |
| 911312 | BU | 9 | | 1.2 | 1.G FE..... | 5,591,740 | 108.945 | 5,991,948 | 5,500,000 | 5,580,383 | | (8,541) | | 2.500 | 2.308 | MS | 45,833 | 143,229 | 08/28/2019. | 09/01/2029. | |
| 911312 | BX | 3 | | 1.2 | 1.G FE..... | 4,495,275 | 112.979 | 5,084,048 | 4,500,000 | 4,495,973 | | 698 | | 3.900 | 3.923 | AO | 43,875 | 91,163 | 03/19/2020. | 04/01/2025. | |
| 911312 | BY | 1 | | 1.2 | 1.G FE..... | 2,241,518 | 125.088 | 2,814,481 | 2,250,000 | 2,242,067 | | 550 | | 4.450 | 4.497 | AO | 25,031 | 52,009 | 03/19/2020. | 04/01/2030. | |
| 91159H | HA | 1 | | 1.2 | 1.E FE..... | 42,928,037 | 101.160 | 43,321,753 | 42,825,000 | 42,828,379 | | (13,051) | | 4.125 | 4.095 | MN | 181,560 | 1,766,531 | 07/06/2011. | 05/24/2021. | |

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SCHEDULE D - PART 1

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

| 1 | | 2 | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | Dates | | |
|----------------------|----|------|----------|-----------|---|-------------|--------------------------------|------------|------------|------------------------------|--|---|---|--|----------|-------------------|-----------|-------------------------------|-------------------------|-------------|----------------------------------|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | | Code | For eign | Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted 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 |
| 91159H | HC | 7 | | ..2 | 1.E FE..... | 16,498,833 | 103.062 | 17,031,010 | 16,525,000 | 16,521,504 | ..2,822 | ..... | ..... | 3.000 | 3.018 | MS..... | 145,971 | 495,750 | 03/01/2012. | 03/15/2022. | |
| 91159H | HR | 4 | | ..2 | 1.E FE..... | 11,992,800 | 112.642 | 13,516,995 | 12,000,000 | 11,995,193 |678 | ..... | ..... | 3.150 | 3.157 | AO..... | 67,200 | 378,000 | 04/24/2017. | 04/27/2027. | |
| 91159H | HV | 5 | | ..2 | 1.E FE..... | 11,496,895 | 108.863 | 12,519,281 | 11,500,000 | 11,498,024 |596 | ..... | ..... | 3.375 | 3.381 | FA..... | 157,406 | 388,125 | 01/28/2019. | 02/05/2024. | |
| 913017 | BT | 5 | | ..1 | 2.A FE..... | 21,420,800 | 130.401 | 26,080,224 | 20,000,000 | 21,186,034 |(34,157) | ..... | ..... | 4.500 | 4.082 | JD..... | 75,000 | 900,000 | 01/31/2013. | 06/01/2042. | |
| 91324P | BP | 6 | | ..1,2 | 1.G FE..... | 24,412,465 | 100.310 | 21,095,153 | 21,030,000 | 21,030,000 |(375,020) | ..... | ..... | 4.700 | 4.700 | FA..... | 373,399 | 988,410 | 02/27/2012. | 02/15/2021. | |
| 91324P | BV | 3 | | ..1,2 | 1.G FE..... | 13,620,620 | 102.441 | 14,013,964 | 13,680,000 | 13,671,969 |6,486 | ..... | ..... | 2.875 | 2.925 | MS..... | 115,805 | 393,300 | 05/29/2012. | 03/15/2022. | |
| 91324P | CP | 5 | | ..1 | 1.G FE..... | 34,811,520 | 113.934 | 38,657,668 | 33,930,000 | 34,387,389 |(92,150) | ..... | ..... | 3.750 | 3.426 | JJ..... | 586,706 | 1,272,375 | 01/29/2016. | 07/15/2025. | |
| 91324P | CU | 4 | | ..1 | 1.G FE..... | 24,873,903 | 100.373 | 25,043,095 | 24,950,000 | 24,946,819 |15,644 | ..... | ..... | 2.125 | 2.189 | MS..... | 156,111 | 530,188 | 02/22/2016. | 03/15/2021. | |
| 91324P | CY | 6 | | ..1 | 1.G FE..... | 23,479,404 | 114.190 | 26,948,937 | 23,600,000 | 23,520,553 |11,159 | ..... | ..... | 3.375 | 3.435 | AO..... | 168,150 | 796,500 | 03/08/2017. | 04/15/2027. | |
| 91324P | DD | 1 | | ..1 | 1.G FE..... | 5,482,125 | 103.926 | 5,715,954 | 5,500,000 | 5,493,326 |3,619 | ..... | ..... | 2.375 | 2.445 | AO..... | 27,576 | 130,625 | 10/18/2017. | 10/15/2022. | |
| 91324P | DE | 9 | | ..1 | 1.G FE..... | 9,916,300 | 112.345 | 11,234,538 | 10,000,000 | 9,940,321 |7,815 | ..... | ..... | 2.950 | 3.048 | AO..... | 62,278 | 295,000 | 10/18/2017. | 10/15/2027. | |
| 91324P | DM | 1 | | ..1 | 1.G FE..... | 11,970,120 | 109.452 | 13,134,234 | 12,000,000 | 11,981,768 |5,430 | ..... | ..... | 3.500 | 3.554 | FA..... | 158,667 | 420,000 | 12/13/2018. | 02/15/2024. | |
| 91324P | DT | 6 | | ..1,2 | 1.G FE..... | 6,198,402 | 118.962 | 7,447,035 | 6,260,000 | 6,201,617 |2,201 | ..... | ..... | 3.500 | 3.569 | FA..... | 82,771 | 231,272 | 07/23/2019. | 08/15/2039. | |
| 91324P | DU | 3 | | ..1,2 | 1.G FE..... | 9,741,305 | 125.370 | 11,596,675 | 9,250,000 | 9,732,144 |(9,367) | ..... | ..... | 3.700 | 3.405 | FA..... | 129,294 | 361,264 | 02/11/2020. | 08/15/2049. | |
| 91324P | DX | 7 | | ..1 | 1.G FE..... | 14,060,463 | 106.069 | 15,040,564 | 14,180,000 | 14,067,189 |6,726 | ..... | ..... | 2.000 | 2.094 | MN..... | 36,238 | 139,437 | 05/13/2020. | 05/15/2030. | |
| 91324P | DY | 5 | | ..1,2 | 1.G FE..... | 5,428,200 | 108.483 | 5,424,127 | 5,000,000 | 5,426,586 |(1,614) | ..... | ..... | 2.750 | 2.195 | MN..... | 17,569 | 15,374 | 11/24/2020. | 05/15/2040. | |
| 91412N | AG | 5 | | ..1 | 1.C FE..... | 1,439,928 | 101.992 | 1,468,678 | 1,440,000 | 1,440,000 |0 | ..... | ..... | 3.065 | 3.065 | AO..... | 11,034 | 49,239 | 01/24/2012. | 10/01/2024. | |
| 91412N | AH | 3 | | ..2 | 1.C FE..... | 2,999,640 | 105.729 | 3,171,860 | 3,000,000 | 2,999,988 |0 | ..... | ..... | 4.683 | 4.683 | AO..... | 35,123 | 140,490 | 01/24/2012. | 10/01/2042. | |
| 91412N | AV | 2 | | ..1 | 1.C FE..... | 4,000,000 | 106.033 | 4,241,334 | 4,000,000 | 4,000,000 |0 | ..... | ..... | 3.372 | 3.372 | AO..... | 33,720 | 134,880 | 08/19/2015. | 10/01/2025. | |
| 91412N | AW | 0 | | ..1 | 1.C FE..... | 8,505,000 | 107.405 | 9,134,799 | 8,505,000 | 8,505,000 |0 | ..... | ..... | 3.522 | 3.522 | AO..... | 74,887 | 299,546 | 08/19/2015. | 10/01/2026. | |
| 91481C | AB | 6 | | ..2 | 1.D FE..... | 2,251,238 | 109.670 | 2,467,577 | 2,250,000 | 2,250,825 |(107) | ..... | ..... | 4.008 | 4.002 | FA..... | 34,068 | 90,180 | 11/29/2017. | 08/15/2047. | |
| 91481C | AD | 2 | | ..1,2 | 1.B FE..... | 3,000,000 | 102.005 | 3,060,159 | 3,000,000 | 3,000,000 |0 | ..... | ..... | 2.396 | 2.396 | AO..... | 17,970 | 15,374 | 07/07/2020. | 10/01/2050. | |
| 914886 | AB | 2 | | ..1 | 1.C FE..... | 6,411,065 | 108.790 | 7,071,341 | 6,500,000 | 6,416,945 |3,592 | ..... | ..... | 3.028 | 3.127 | AO..... | 49,205 | 196,820 | 05/07/2019. | 10/01/2039. | |
| 914886 | AC | 0 | | ..1,2 | 1.C FE..... | 2,750,000 | 126.717 | 3,484,720 | 2,750,000 | 2,750,000 |0 | ..... | ..... | 3.841 | 3.840 | AO..... | 26,407 | 105,628 | 04/10/2017. | 10/01/2047. | |
| 92277G | AD | 9 | | ..1,2 | 2.A FE..... | 6,563,994 | 109.017 | 7,206,048 | 6,610,000 | 6,592,793 |4,760 | ..... | ..... | 3.750 | 3.834 | MN..... | 41,313 | 247,875 | 04/10/2014. | 05/01/2024. | |
| 92277G | AG | 2 | | ..1,2 | 2.A FE..... | 4,960,900 | 115.032 | 5,751,602 | 5,000,000 | 4,979,097 |3,652 | ..... | ..... | 4.125 | 4.218 | JJ..... | 95,104 | 206,250 | 07/09/2015. | 01/15/2026. | |
| 92277G | AM | 9 | | ..1,2 | 2.A FE..... | 6,256,641 | 114.076 | 7,192,481 | 6,305,000 | 6,268,547 |4,307 | ..... | ..... | 4.000 | 4.094 | MS..... | 84,067 | 252,200 | 02/13/2018. | 03/01/2028. | |
| 92277G | AN | 7 | | ..1,2 | 2.A FE..... | 10,129,338 | 117.280 | 11,885,147 | 10,134,000 | 10,129,956 |411 | ..... | ..... | 4.400 | 4.406 | JJ..... | 205,608 | 445,896 | 08/06/2018. | 01/15/2029. | |
| 92277G | AP | 2 | | ..1,2 | 2.A FE..... | 2,447,011 | 108.774 | 2,664,966 | 2,450,000 | 2,448,111 |534 | ..... | ..... | 3.500 | 3.525 | AO..... | 18,103 | 85,750 | 02/19/2019. | 04/15/2024. | |
| 92277G | AU | 1 | | ..1,2 | 2.A FE..... | 3,900,635 | 107.599 | 4,217,870 | 3,920,000 | 3,902,775 |1,625 | ..... | ..... | 3.000 | 3.056 | JJ..... | 54,227 | 105,840 | 08/12/2019. | 01/15/2030. | |
| 92277G | AV | 9 | | ..1,2 | 2.A FE..... | 3,816,618 | 122.074 | 4,760,876 | 3,900,000 | 3,821,518 |4,900 | ..... | ..... | 4.750 | 5.011 | MN..... | 23,671 | 115,267 | 03/30/2020. | 11/15/2030. | |
| 92343V | BJ | 2 | | ..1,2 | 2.A FE..... | 8,810,739 | 103.344 | 9,114,929 | 8,820,000 | 8,818,124 |991 | ..... | ..... | 2.450 | 2.462 | MN..... | 36,015 | 216,090 | 11/02/2012. | 11/01/2022. | |
| 92343V | BR | 4 | | ..1 | 2.A FE..... | 5,522,050 | 112.684 | 6,242,701 | 5,540,000 | 5,534,202 |1,955 | ..... | ..... | 5.150 | 5.192 | MS..... | 84,008 | 285,310 | 09/11/2013. | 09/15/2023. | |
| 92343V | CQ | 5 | | ..1,2 | 2.A FE..... | 1,851,440 | 124.793 | 2,495,860 | 2,000,000 | 1,879,898 |5,908 | ..... | ..... | 4.400 | 5.007 | MN..... | 14,667 | 88,000 | 09/01/2015. | 11/01/2034. | |
| 92343V | DD | 3 | | ..1 | 2.A FE..... | 12,768,252 | 109.577 | 14,042,283 | 12,815,000 | 12,787,351 |4,501 | ..... | ..... | 2.625 | 2.667 | FA..... | 127,082 | 336,394 | 07/28/2016. | 08/15/2026. | |
| 92343V | DS | 0 | | ..1 | 2.A FE..... | 953,919 | 138.622 | 1,348,793 | 973,000 | 955,231 |275 | ..... | ..... | 5.012 | 5.135 | AO..... | 10,295 | 316,447 | 02/03/2017. | 04/15/2049. | |
| 92343V | EU | 4 | | ..1,2 | 2.A FE..... | 27,913,620 | 118.909 | 33,389,605 | 28,080,000 | 27,942,640 |12,540 | ..... | ..... | 4.016 | 4.082 | JD..... | 87,709 | 1,127,693 | 02/28/2019. | 12/03/2029. | |
| 92343V | FE | 9 | | ..1,2 | 2.A FE..... | 5,812,120 | 112.141 | 6,537,827 | 5,830,000 | 5,813,319 |1,217 | ..... | ..... | 3.150 | 3.186 | MS..... | 50,502 | 92,843 | 03/17/2020. | 03/22/2030. | |
| 92343V | FL | 3 | | ..1,2 | 2.A FE..... | 7,991,102 | 98.512 | 7,880,922 | 8,000,000 | 7,991,360 |240 | ..... | ..... | 1.500 | 1.512 | MS..... | 34,333 | 09,18/2020. | 09/18/2020. | 09/18/2030. | |
| 92343V | FM | 1 | | ..1,2 | 2.A FE..... | 8,835,845 | 100.661 | 10,476,828 | 10,408,000 | 8,852,080 |4,711 | | | 2.987 | 3.749 | AO..... | 73,404 | | 02/03/2017. | 10/30/2056. | |

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SCHEDULE D - PART 1

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

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| 1 CUSIP Identification | 2 Description | | Codes | | | 6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | 7 Actual Cost | Fair Value | | 10 Par Value | 11 Book/Adjusted Carrying Value | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|--|--|-----------|----------------|----------------|--|------------------|-------------------------------------|-----------------|-----------------|------------------------------------|--|---|---|--|---------------|-------------------------|-----------------|-------------------------------------|-------------------------------|----------------|--|
| | | | 3 Code | 4 Bond CHAR | 5 Bond CHAR | | | 8 Rate Used to Obtain Fair Value | 9 Fair Value | | | 12 Unrealized Valuation Increase (Decrease) | 13 Current Year's (Amortization) / Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in B./A.C.V. | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due & Accrued | 20 Amount Rec. During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 92343V FT 6 | VERIZON COMMUNICATIONS INC..... | | | 1,2 | 2.A FE..... | 8,482,104 | 100.977 | 8,572,911 | 8,490,000 | 8,482,139 | | 35 | | | 2.650 | 2.656 | MN..... | 25,623 | | 11/10/2020. | 11/20/2040. | |
| 92343V FU 3 | VERIZON COMMUNICATIONS INC..... | | | 1,2 | 2.A FE..... | 4,987,000 | 100.760 | 5,038,018 | 5,000,000 | 4,987,032 | | 32 | | | 2.875 | 2.888 | MN..... | 16,372 | | 11/10/2020. | 11/20/2050. | |
| 927804 FU 3 | VIRGINIA ELECTRIC AND POWER CO..... | | | 1,2 | 1.F FE..... | 6,084,452 | 110.874 | 6,746,710 | 6,085,000 | 6,084,705 | | 53 | | | 3.150 | 3.151 | JJ..... | 88,385 | 191,678 | 01/12/2016. | 01/15/2026. | |
| 927804 FX 7 | VIRGINIA ELECTRIC AND POWER CO..... | | | 1,2 | 2.A FE..... | 6,993,560 | 114.168 | 7,991,766 | 7,000,000 | 6,995,742 | | 606 | | | 3.500 | 3.511 | MS..... | 72,139 | 245,000 | 03/13/2017. | 03/15/2027. | |
| 927804 GB 4 | VIRGINIA ELECTRIC AND POWER CO..... | | | 1,2 | 1.F FE..... | 6,997,550 | 112.214 | 7,854,971 | 7,000,000 | 6,997,886 | | 217 | | | 2.875 | 2.879 | JJ..... | 92,799 | 204,045 | 07/08/2019. | 07/15/2029. | |
| 927804 GC 2 | VIRGINIA ELECTRIC AND POWER CO..... | | | 1,2 | 1.F FE..... | 13,724,013 | 117.996 | 16,224,427 | 13,750,000 | 13,724,530 | | 486 | | | 3.300 | 3.310 | JD..... | 37,813 | 448,708 | 11/20/2019. | 12/01/2049. | |
| 92826C AC 6 | VISA INC..... | | | 1,2 | 1.D FE..... | 21,098,326 | 104.642 | 21,320,714 | 20,375,000 | 20,583,671 | | (115,759) | | | 2.800 | 2.202 | JD..... | 26,940 | 570,500 | 03/20/2018. | 12/14/2022. | |
| 92826C AD 4 | VISA INC..... | | | 1,2 | 1.D FE..... | 35,178,133 | 112.185 | 39,331,888 | 35,060,000 | 35,133,725 | | (12,165) | | | 3.150 | 3.095 | JD..... | 52,152 | 1,104,390 | 03/16/2020. | 12/14/2025. | |
| 92826C AF 9 | VISA INC..... | | | 1,2 | 1.D FE..... | 5,605,623 | 136.974 | 7,691,080 | 5,615,000 | 5,606,492 | | 187 | | | 4.300 | 4.310 | JD..... | 11,402 | 241,445 | 12/09/2015. | 12/14/2045. | |
| 92826C AH 5 | VISA INC..... | | | 1,2 | 1.D FE..... | 3,657,547 | 111.424 | 4,105,955 | 3,685,000 | 3,665,788 | | 2,573 | | | 2.750 | 2.836 | MS..... | 29,838 | 101,338 | 09/06/2017. | 09/15/2027. | |
| 92826C AM 4 | VISA INC..... | | | 1,2 | 1.D FE..... | 2,496,375 | 106.952 | 2,673,800 | 2,500,000 | 2,496,631 | | 256 | | | 2.050 | 2.066 | AO..... | 10,819 | 27,476 | 03/31/2020. | 04/15/2030. | |
| 92826C AQ 5 | VISA INC..... | | | 1,2 | 1.D FE..... | 11,871,360 | 95.505 | 11,460,644 | 12,000,000 | 11,872,519 | | 1,159 | | | 2.000 | 2.048 | FA..... | 89,333 | | 08/10/2020. | 08/15/2050. | |
| 928668 AR 3 | VOLKSWAGEN GROUP OF AMERICA FINANCE LLC..... | | | 1 | 2.A FE..... | 14,215,487 | 109.982 | 15,727,438 | 14,300,000 | 14,249,371 | | 16,263 | | | 4.250 | 4.383 | MN..... | 81,033 | 607,750 | 11/07/2018. | 11/13/2023. | |
| 92940P AB 0 | WRKCO INC..... | | | 1,2 | 2.B FE..... | 5,002,685 | 117.606 | 5,892,067 | 5,010,000 | 5,004,349 | | 941 | | | 4.650 | 4.675 | MS..... | 68,595 | 232,965 | 11/27/2018. | 03/15/2026. | |
| 92940P AE 4 | WRKCO INC..... | | | 1,2 | 2.B FE..... | 3,089,258 | 115.946 | 3,582,715 | 3,090,000 | 3,089,404 | | 68 | | | 3.900 | 3.903 | JD..... | 10,043 | 120,510 | 05/16/2019. | 06/01/2028. | |
| 931142 CB 7 | WALMART INC..... | | | 1 | 1.C FE..... | 29,129,908 | 145.601 | 36,400,159 | 25,000,000 | 28,208,398 | | (157,551) | | | 5.250 | 4.078 | MS..... | 437,500 | 1,312,500 | 08/18/2014. | 09/01/2035. | |
| 931142 CV 3 | WALMART INC..... | | | 1 | 1.C FE..... | 10,877,800 | 141.430 | 14,142,957 | 10,000,000 | 10,737,886 | | (23,714) | | | 4.875 | 4.312 | JJ..... | 234,271 | 487,500 | 04/29/2014. | 07/08/2040. | |
| 931142 DD 2 | WALMART INC..... | | | 1 | 1.C FE..... | 24,837,250 | 101.001 | 25,250,201 | 25,000,000 | 24,994,391 | | 19,209 | | | 4.250 | 4.330 | AO..... | 224,306 | 1,062,500 | 04/11/2011. | 04/15/2021. | |
| 931142 DG 5 | WALMART INC..... | | | 2 | 1.C FE..... | 4,529,229 | 128.476 | 5,839,222 | 4,545,000 | 4,531,697 | | 364 | | | 4.000 | 4.020 | AO..... | 40,400 | 181,800 | 04/04/2013. | 04/11/2043. | |
| 931142 DH 3 | WALMART INC..... | | | 2 | 1.C FE..... | 15,079,800 | 104.762 | 15,714,358 | 15,000,000 | 15,018,524 | | (8,686) | | | 2.550 | 2.488 | AO..... | 85,000 | 382,500 | 04/25/2013. | 04/11/2023. | |
| 931142 DV 2 | WALMART INC..... | | | 1,2 | 1.C FE..... | 6,997,970 | 108.446 | 7,591,214 | 7,000,000 | 6,998,970 | | 244 | | | 2.650 | 2.654 | JD..... | 8,244 | 185,500 | 10/11/2017. | 12/15/2047. | |
| 931142 DW 0 | WALMART INC..... | | | 1,2 | 1.C FE..... | 3,819,186 | 126.809 | 4,850,445 | 3,825,000 | 3,819,777 | | 113 | | | 3.625 | 3.633 | JD..... | 6,163 | 138,656 | 10/11/2017. | 12/15/2047. | |
| 931142 EC 3 | WALMART INC..... | | | 1,2 | 1.C FE..... | 13,677,200 | 135.705 | 13,570,453 | 10,000,000 | 13,668,545 | | (8,655) | | | 4.050 | 2.233 | JD..... | 2,250 | 202,500 | 11/25/2020. | 06/29/2048. | |
| 931142 EJ 8 | WALMART INC..... | | | 1 | 1.C FE..... | 3,249,838 | 101.371 | 3,294,544 | 3,250,000 | 3,249,972 | | 58 | | | 3.125 | 3.127 | JD..... | 2,257 | 101,563 | 06/20/2018. | 06/23/2021. | |
| 931142 EK 5 | WALMART INC..... | | | 1,2 | 1.C FE..... | 28,292,359 | 107.394 | 30,392,603 | 28,300,000 | 28,296,030 | | 1,507 | | | 3.400 | 3.406 | JD..... | 13,364 | 962,200 | 06/20/2018. | 06/26/2023. | |
| 931142 EL 3 | WALMART INC..... | | | 1,2 | 1.C FE..... | 7,990,240 | 108.185 | 8,654,820 | 8,000,000 | 7,993,112 | | 1,834 | | | 2.850 | 2.876 | JJ..... | 109,567 | 228,000 | 04/16/2019. | 07/08/2024. | |
| 94106L BE 8 | WASTE MANAGEMENT INC..... | | | 1,2 | 2.A FE..... | 8,028,555 | 112.902 | 9,066,045 | 8,030,000 | 8,028,990 | | 130 | | | 3.150 | 3.152 | MN..... | 32,321 | 252,945 | 10/30/2017. | 11/15/2027. | |
| 94106L BM 0 | WASTE MANAGEMENT INC..... | | | 1,2 | 2.A FE..... | 4,949,900 | 101.036 | 5,051,787 | 5,000,000 | 4,950,038 | | 138 | | | 2.500 | 2.548 | MN..... | 15,278 | | 11/05/2020. | 11/15/2050. | |
| 95040Q AC 8 | WELLTOWER INC..... | | | 1,2 | 2.A FE..... | 7,407,296 | 116.435 | 8,691,836 | 7,465,000 | 7,432,065 | | 5,486 | | | 4.250 | 4.345 | AO..... | 79,316 | 317,263 | 02/23/2016. | 04/01/2026. | |
| 95040Q AE 4 | WELLTOWER INC..... | | | 1,2 | 2.A FE..... | 7,029,679 | 108.498 | 7,629,575 | 7,032,000 | 7,030,785 | | 426 | | | 3.950 | 3.957 | MS..... | 92,588 | 277,764 | 08/09/2018. | 09/01/2023. | |
| 95040Q AH 7 | WELLTOWER INC..... | | | 1,2 | 2.A FE..... | 9,955,500 | 116.658 | 11,665,748 | 10,000,000 | 9,962,808 | | 3,738 | | | 4.125 | 4.179 | MS..... | 121,458 | 412,500 | 02/13/2019. | 03/15/2029. | |
| 95040Q AJ 3 | WELLTOWER INC..... | | | 1,2 | 2.A FE..... | 2,714,995 | 109.434 | 2,976,607 | 2,720,000 | 2,715,521 | | 418 | | | 3.100 | 3.121 | JJ..... | 38,881 | 76,356 | 08/08/2019. | 01/15/2030. | |
| 95040Q AK 0 | WELLTOWER INC..... | | | 1,2 | 2.A FE..... | 2,472,352 | 109.958 | 2,721,465 | 2,475,000 | 2,472,790 | | 417 | | | 2.700 | 2.716 | FA..... | 25,245 | 44,364 | 12/09/2019. | 02/15/2027. | |
| 97658W AA 8 | WISCONSIN ALUMNI RESEARCH FOUNDATION..... | | | 1,2 | 1.A FE..... | 2,000,000 | 108.575 | 2,171,501 | 2,000,000 | 2,000,000 | | | | | 3.564 | 3.560 | AO..... | 17,820 | 56,232 | 12/10/2019. | 10/01/2049. | |
| 98459H AA 0 | YALE NEW HAVEN HEALTH SERVICES CORP..... | | | 1,2 | 1.D FE..... | 1,333,000 | 97.817 | 1,303,900 | 1,333,000 | 1,333,000 | | | | | 2.496 | 2.496 | JJ..... | 12,292 | | 08/11/2020. | 07/01/2050. | |
| 98459L AC 7 | YALE UNIVERSITY..... | | | 1,2 | 1.A FE..... | 5,000,000 | 103.713 | 5,185,627 | 5,000,000 | 5,000,000 | | | | | 2.402 | 2.402 | AO..... | 25,354 | 42,035 | 06/02/2020. | 04/15/2050. | |
| 98978V AQ 6 | ZOTIS INC..... | | | 1 | 2.B FE..... | 4,195,254 | 101.844 | 4,277,459 | 4,200,000 | 4,198,956 | | 1,600 | | | 3.250 | 3.290 | FA..... | 49,671 | 136,500 | 08/13/2018. | 08/20/2021. | |
| 3299999 Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations..... | | | | | | 8,918,299,643 | XXX | 9,715,486,348 | 8,880,825,000 | 8,915,906,297 | | 0 | (125,089) | 0 | XXX | XXX | XXX | 72,372,241 | 246,351,349 | XXX | XXX | |
| Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities | | | | | | | | | | | | | | | | | | | | | | |
| 64908P AA 1 | NEW VALLEY GENERATION III - ABS..... | | | 1 | 1.A..... | 608,299 | 100.134 | 609,113 | 608,299 | 608,299 | | | | | 5.131 | 5.071 | JJ..... | 14,392 | 31,212 | 12/17/2002. | 01/15/2021. | |

SCHEDULE D - PART 1

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

| 1 | 2 | | | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | Dates | | |
|--|--|---|--|-------|---------------|-----------|---|----------------|--------------------------------|----------------|----------------|------------------------------|--|---|---|--|----------|-------------------|-----------|-------------------------------|-------------------------|------------|----------------------------------|
| | | | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | | | Code | F o r e i g n | Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 3399999 | Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities | | | | | | | 608,299 | XXX | 609,113 | 608,299 | 608,299 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 14,392 | 31,212 | XXX | XXX |
| Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities | | | | | | | | | | | | | | | | | | | | | | | |
| 05565S | AA | 2 | BNSF RAILWAY CO - ABS | | | 1 | 1.B FE | 3,891,985 | 105.961 | 4,123,966 | 3,891,985 | 3,891,985 | | | | | 5.629 | 5.621 | AO | 54,770 | 219,080 | 08/02/2006 | 04/01/2024 |
| 05568B | AA | 6 | BNSF RAILWAY CO - ABS | | | 1 | 1.B FE | 7,962,319 | 106.409 | 8,415,074 | 7,908,241 | 7,908,241 | | | | | 5.720 | 5.718 | JJ | 208,584 | 452,351 | 10/23/2006 | 01/15/2024 |
| 05568D | AA | 2 | BNSF 2006-3 CTF - ABS | | | 4 | 1.C FE | 1,826,193 | 105.509 | 1,926,801 | 1,826,193 | 1,826,193 | | | | | 5.342 | 5.335 | AO | 24,389 | 97,555 | 09/21/2006 | 04/01/2024 |
| 69403W | AC | 1 | PACBEA 2006 - A AC - RMBS | | | 1 | 2.B FE | 31,640,000 | 122.915 | 38,890,443 | 31,640,000 | 31,640,000 | | | | | 5.508 | 5.508 | JJ | 803,593 | 1,742,731 | 12/19/2006 | 07/15/2036 |
| 907825 | AA | 1 | UNION PACIFIC RAILROAD CO - ABS | | | 1 | 1.D FE | 5,555,218 | 110.366 | 6,131,068 | 5,555,218 | 5,555,218 | | | | | 3.227 | 3.226 | MN | 23,404 | 179,267 | 05/06/2014 | 05/14/2026 |
| 90783X | AA | 9 | UNION PACIFIC RAILROAD CO 2007-3 PASS TH | | | 1 | 1.D FE | 12,278,722 | 119.764 | 14,535,340 | 12,136,631 | 12,414,059 | | 37,558 | | | 6.176 | 5.528 | JJ | 372,697 | 749,558 | 08/07/2007 | 01/02/2031 |
| 3599999 | Industrial & Miscellaneous - Other Loan-Backed and Structured Securities | | | | | | | 63,154,438 | XXX | 74,022,693 | 62,958,268 | 63,235,695 | 0 | 37,558 | 0 | 0 | XXX | XXX | XXX | 1,487,437 | 3,440,543 | XXX | XXX |
| 3899999 | Total - Industrial & Miscellaneous (Unaffiliated) | | | | | | | 8,982,062,379 | XXX | 9,790,118,153 | 8,944,391,566 | 8,979,750,291 | 0 | (87,531) | 0 | 0 | XXX | XXX | XXX | 73,874,070 | 249,823,104 | XXX | XXX |
| Totals | | | | | | | | | | | | | | | | | | | | | | | |
| 7699999 | Total - Issuer Obligations | | | | | | | 11,901,947,017 | XXX | 13,044,565,289 | 11,746,451,327 | 11,860,033,810 | 0 | (6,582,706) | 0 | 0 | XXX | XXX | XXX | 100,681,703 | 353,313,539 | XXX | XXX |
| 7799999 | Total - Residential Mortgage-Backed Securities | | | | | | | 6,191,411,217 | XXX | 6,419,075,266 | 5,955,989,530 | 6,158,036,687 | 0 | (6,739,270) | 0 | 0 | XXX | XXX | XXX | 16,588,562 | 164,099,505 | XXX | XXX |
| 7899999 | Total - Commercial Mortgage-Backed Securities | | | | | | | 863,009,936 | XXX | 911,573,021 | 848,534,745 | 855,696,833 | 0 | (1,875,754) | 0 | 0 | XXX | XXX | XXX | 2,179,215 | 26,323,320 | XXX | XXX |
| 7999999 | Total - Other Loan-Backed and Structured Securities | | | | | | | 103,337,400 | XXX | 123,376,148 | 102,123,268 | 102,937,989 | 0 | (73,644) | 0 | 0 | XXX | XXX | XXX | 2,089,992 | 5,498,415 | XXX | XXX |
| 8399999 | Grand Total - Bonds | | | | | | | 19,059,705,570 | XXX | 20,498,589,724 | 18,653,098,871 | 18,976,705,319 | 0 | (15,271,374) | 0 | 0 | XXX | XXX | XXX | 121,539,473 | 549,234,779 | XXX | XXX |

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

| | | | | | | | | | | | | | |
|----|---------------|----|-------------|----|---------------|----|---------------|----|---------------|----|---------------|----|---------------|
| 1A | 8,057,137,651 | 1B | 747,850,988 | 1C | 1,235,329,255 | 1D | 1,100,831,179 | 1E | 1,654,231,319 | 1F | 2,173,136,732 | 1G | 1,731,899,073 |
| 2A | 1,757,206,414 | 2B | 465,960,368 | 2C | 53,122,340 | | | | | | | | |
| 3A | 0 | 3B | 0 | 3C | 0 | | | | | | | | |
| 4A | 0 | 4B | 0 | 4C | 0 | | | | | | | | |
| 5A | 0 | 5B | 0 | 5C | 0 | | | | | | | | |
| 6 | 0 | | | | | | | | | | | | |

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SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

| 1 | 2 | Codes | | 5 | 6 | 7 | 8 | Fair Value | | 11 | Dividends | | | Change in Book/Adjusted Carrying Value | | | | 20 | 21 | |
|----------------------|-------------|-------|------------|------------------|---------------------|----------------|-------------------------------|--|------------|-------------|---------------------|-----------------------------|---------------------------------|--|---|---|--------------------------------------|--|---|---------------|
| | | 3 | 4 | | | | | 9 | 10 | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | | | 19 |
| CUSIP Identification | Description | Code | F or ei gn | Number of Shares | Par Value per Share | Rate per Share | Book/Adjusting Carrying Value | Rate per Share Used to Obtain Fair Value | Fair Value | Actual Cost | Declared but Unpaid | Amount Received During Year | Nonadmitted Declared but Unpaid | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (15+16-17) | Total Foreign Exchange Change in B./A.C.V. | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Date Acquired |

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

| | | | | | | | | | | | | | |
|----|--------|----|--------|----|--------|----|--------|----|--------|----|--------|----|--------|
| 1A |0 | 1B |0 | 1C |0 | 1D |0 | 1E |0 | 1F |0 | 1G |0 |
| 2A |0 | 2B |0 | 2C |0 | | | | | | | | |
| 3A |0 | 3B |0 | 3C |0 | | | | | | | | |
| 4A |0 | 4B |0 | 4C |0 | | | | | | | | |
| 5A |0 | 5B |0 | 5C |0 | | | | | | | | |
| 6 |0 | | | | | | | | | | | | |

NONE

SCHEDULE D - PART 2 - SECTION 2
Showing all COMMON STOCKS Owned December 31 of Current Year

| 1 | 2 | | 3 | | 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 | gn | 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 Modifier and SVO Administrative Symbol |
| Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded | | | | | | | | | | | | | | | | | | |
| 000000 | 00 | 0 | FEDERAL HOME LOAN BANK COMMON STOCK..... | RF... | 172,500.000 | 17,250,000 | 100.000 | 17,250,000 | 17,250,000 | | 950,053 | | | | 0 | | 03/21/2013 | |
| 00206R | 10 | 2 | AT&T ORD..... | | 265,355.000 | 7,631,610 | 28.760 | 7,631,610 | 9,192,601 | | 356,602 | | (1,560,992) | | (1,560,992) | | 12/01/2020 | |
| 009158 | 10 | 6 | AIR PRODUCTS AND CHEMICALS ORD..... | | 27,232.000 | 7,440,327 | 273.220 | 7,440,327 | 8,017,898 | 36,491 | 32,901 | | (577,571) | | (577,571) | | 12/01/2020 | |
| 020002 | 10 | 1 | ALLSTATE ORD..... | | 74,538.000 | 8,193,962 | 109.930 | 8,193,962 | 7,343,017 | 42,179 | 40,079 | | 850,945 | | 850,945 | | 09/08/2020 | |
| 025816 | 10 | 9 | AMERICAN EXPRESS ORD..... | | 183,344.000 | 22,168,123 | 120.910 | 22,168,123 | 18,096,180 | | 262,085 | | 2,052,586 | | 2,052,586 | | 09/23/2020 | |
| 03027X | 10 | 0 | AMERICAN TOWER REIT..... | | 41,655.000 | 9,349,881 | 224.460 | 9,349,881 | 7,211,215 | 50,403 | 168,090 | | (263,630) | | (263,630) | | 03/23/2020 | |
| 03076C | 10 | 6 | AMERIPRISE FINANCE ORD..... | | 40,608.000 | 7,891,353 | 194.330 | 7,891,353 | 7,772,753 | | | | 118,600 | | 118,600 | | 12/02/2020 | |
| 031162 | 10 | 0 | AMGEN ORD..... | | 74,381.000 | 17,101,680 | 229.920 | 17,101,680 | 14,603,859 | | 404,640 | | (3,250) | | (3,250) | | 12/01/2020 | |
| 032654 | 10 | 5 | ANALOG DEVICES ORD..... | | 54,853.000 | 8,103,434 | 147.730 | 8,103,434 | 6,271,837 | | 34,009 | | 1,831,597 | | 1,831,597 | | 09/08/2020 | |
| 053015 | 10 | 3 | AUTOMATIC DATA PROCESSING ORD..... | | 62,874.000 | 11,078,399 | 176.200 | 11,078,399 | 8,981,483 | 58,473 | 192,138 | | 994,809 | | 994,809 | | 07/30/2020 | |
| 071813 | 10 | 9 | BAXTER INTERNATIONAL ORD..... | | 183,294.000 | 14,707,511 | 80.240 | 14,707,511 | 13,633,263 | 44,030 | 108,256 | | (377,414) | | (377,414) | | 12/04/2020 | |
| 09247X | 10 | 1 | BLACKROCK ORD..... | | 10,924.000 | 7,882,103 | 721.540 | 7,882,103 | 4,505,395 | | 146,431 | | 2,600,752 | | 2,600,752 | | 09/08/2020 | |
| 110122 | 10 | 8 | BRISTOL MYERS SQUIBB ORD..... | | 122,259.000 | 7,583,726 | 62.030 | 7,583,726 | 7,216,454 | 59,907 | 162,764 | | 367,272 | | 367,272 | | 12/01/2020 | |
| 136375 | 10 | 2 | CANADIAN NATIONAL RAILWAY ORD..... | C | 154,474.000 | 16,968,969 | 109.850 | 16,968,969 | 12,566,779 | | 256,170 | | 3,339,824 | | 3,339,824 | | 04/27/2020 | |
| 17275R | 10 | 2 | CISCO SYSTEMS ORD..... | | 177,335.000 | 7,935,741 | 44.750 | 7,935,741 | 7,691,177 | | 215,132 | | (78,470) | | (78,470) | | 09/08/2020 | |
| 191216 | 10 | 0 | COCA-COLA ORD..... | | 576,373.000 | 31,608,295 | 54.840 | 31,608,295 | 27,380,367 | | 904,725 | | 663,754 | | 663,754 | | 12/01/2020 | |
| 194162 | 10 | 3 | COLGATE PALMOLIVE ORD..... | | 330,053.000 | 28,222,832 | 85.510 | 28,222,832 | 22,629,025 | | 461,095 | | 5,009,161 | | 5,009,161 | | 09/08/2020 | |
| 20030N | 10 | 1 | COMCAST CL A ORD..... | | 237,755.000 | 12,458,362 | 52.400 | 12,458,362 | 9,845,988 | | 75,621 | | 2,612,374 | | 2,612,374 | | 10/09/2020 | |
| 22160K | 10 | 5 | COSTCO WHOLESALE ORD..... | | 25,666.000 | 9,670,435 | 376.780 | 9,670,435 | 6,261,796 | | 321,969 | | 2,047,164 | | 2,047,164 | | 03/23/2020 | |
| 231021 | 10 | 6 | CUMMINS ORD..... | | 33,001.000 | 7,494,527 | 227.100 | 7,494,527 | 4,573,477 | | 165,671 | | 1,926,261 | | 1,926,261 | | 03/23/2020 | |
| 235851 | 10 | 2 | DANAHER ORD..... | | 46,839.000 | 10,404,815 | 222.140 | 10,404,815 | 5,776,304 | 8,431 | 29,690 | | 3,424,874 | | 3,424,874 | | 03/23/2020 | |
| 244199 | 10 | 5 | DEERE ORD..... | | 47,443.000 | 12,764,539 | 269.050 | 12,764,539 | 7,611,927 | 36,057 | 127,308 | | 4,917,193 | | 4,917,193 | | 04/28/2020 | |
| 278865 | 10 | 0 | ECOLAB ORD..... | | 75,452.000 | 16,324,795 | 216.360 | 16,324,795 | 12,449,190 | 36,217 | 116,663 | | 2,115,020 | | 2,115,020 | | 05/14/2020 | |
| 369550 | 10 | 8 | GENERAL DYNAMICS ORD..... | | 139,187.000 | 20,713,809 | 148.820 | 20,713,809 | 23,145,895 | | 544,761 | | (2,952,556) | | (2,952,556) | | 12/01/2020 | |
| 375558 | 10 | 3 | GILEAD SCIENCES ORD..... | | 125,745.000 | 7,325,904 | 58.260 | 7,325,904 | 9,059,443 | | 223,895 | | (1,733,539) | | (1,733,539) | | 12/01/2020 | |
| 40434L | 10 | 5 | HP ORD..... | | 347,878.000 | 8,554,320 | 24.590 | 8,554,320 | 6,778,925 | 67,419 | | | 1,775,395 | | 1,775,395 | | 09/08/2020 | |
| 427866 | 10 | 8 | HERSHEY FOODS ORD..... | | 51,585.000 | 7,857,943 | 152.330 | 7,857,943 | 6,603,229 | | 145,174 | | 387,083 | | 387,083 | | 12/01/2020 | |
| 437076 | 10 | 2 | HOME DEPOT ORD..... | | 79,217.000 | 21,041,620 | 265.620 | 21,041,620 | 15,551,397 | | 464,165 | | 3,859,945 | | 3,859,945 | | 12/01/2020 | |
| 438516 | 10 | 6 | HONEYWELL INTERNATIONAL ORD..... | | 88,687.000 | 18,863,725 | 212.700 | 18,863,725 | 12,678,766 | | 273,265 | | 4,051,248 | | 4,051,248 | | 09/18/2020 | |
| 452308 | 10 | 9 | ILLINOIS TOOL ORD..... | | 36,140.000 | 7,368,223 | 203.880 | 7,368,223 | 4,937,448 | 41,200 | 151,560 | | 1,080,551 | | 1,080,551 | | 03/23/2020 | |
| 458140 | 10 | 0 | INTEL ORD..... | | 157,786.000 | 7,860,899 | 49.820 | 7,860,899 | 7,462,584 | | 158,605 | | (1,030,811) | | (1,030,811) | | 12/01/2020 | |
| 46625H | 10 | 0 | JPMORGAN CHASE ORD..... | | 64,718.000 | 8,223,716 | 127.070 | 8,223,716 | 6,716,072 | | 204,684 | | 98,871 | | 98,871 | | 06/01/2020 | |
| 494368 | 10 | 3 | KIMBERLY CLARK ORD..... | | 54,762.000 | 7,383,560 | 134.830 | 7,383,560 | 6,519,471 | 58,595 | 190,436 | | (89,040) | | (89,040) | | 12/01/2020 | |
| 539830 | 10 | 9 | LOCKHEED MARTIN ORD..... | | 54,664.000 | 19,404,627 | 354.980 | 19,404,627 | 18,097,869 | | 472,252 | | (1,362,876) | | (1,362,876) | | 12/03/2020 | |
| 571748 | 10 | 2 | MARSH & MCLENNAN ORD..... | | 141,154.000 | 16,515,018 | 117.000 | 16,515,018 | 12,128,555 | | 236,297 | | 1,277,213 | | 1,277,213 | | 04/28/2020 | |
| 580135 | 10 | 1 | MCDONALD'S ORD..... | | 151,542.000 | 32,517,882 | 214.580 | 32,517,882 | 28,432,289 | | 544,620 | | 2,112,560 | | 2,112,560 | | 12/01/2020 | |

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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 | gn | 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 Modifier and SVO Administrative Symbol |
| 58933Y 10 5 | MERCK & CO ORD | | | | 292,150,000 | 23,897,870 | 81.800 | 23,897,870 | 22,323,020 | 189,898 | 625,437 | | (1,590,704) | | (1,590,704) | | 12/01/2020 | |
| 594918 10 4 | MICROSOFT ORD | | | | 85,605,000 | 19,040,264 | 222.420 | 19,040,264 | 10,589,133 | | 165,345 | | 5,498,016 | | 5,498,016 | | 03/23/2020 | |
| 609207 10 5 | MONDELEZ INTERNATIONAL CL A ORD | | | | 132,793,000 | 7,764,407 | 58.470 | 7,764,407 | 7,543,661 | 41,830 | 39,878 | | 220,745 | | 220,745 | | 12/01/2020 | |
| 654106 10 3 | NIKE CL B ORD | | | | 144,850,000 | 20,491,930 | 141.470 | 20,491,930 | 11,831,392 | | 162,318 | | 6,497,704 | | 6,497,704 | | 03/23/2020 | |
| 666807 10 2 | NORTHROP GRUMMAN ORD | | | | 53,963,000 | 16,443,605 | 304.720 | 16,443,605 | 17,122,350 | | 222,537 | | (1,425,586) | | (1,425,586) | | 10/14/2020 | |
| 670346 10 5 | NUCOR ORD | | | | 142,066,000 | 7,556,491 | 53.190 | 7,556,491 | 6,712,279 | 57,537 | 206,019 | | 539,205 | | 539,205 | | 07/15/2020 | |
| 693475 10 5 | PNC FINANCIAL SERVICES GROUP ORD | | | | 117,765,000 | 17,546,985 | 149.000 | 17,546,985 | 14,692,598 | | 476,706 | | 896,160 | | 896,160 | | 07/15/2020 | |
| 704326 10 7 | PAYCHEX ORD | | | | 81,899,000 | 7,631,349 | 93.180 | 7,631,349 | 6,348,654 | | 147,802 | | 1,282,695 | | 1,282,695 | | 06/01/2020 | |
| 713448 10 8 | PEPSICO ORD | | | | 161,895,000 | 24,009,029 | 148.300 | 24,009,029 | 18,689,013 | 165,538 | 580,727 | | 2,120,664 | | 2,120,664 | | 12/01/2020 | |
| 717081 10 3 | PFIZER ORD | | | | 455,973,000 | 16,784,366 | 36.810 | 16,784,366 | 16,383,305 | | | | 401,061 | | 401,061 | | 11/16/2020 | |
| 742718 10 9 | PROCTER & GAMBLE ORD | | | | 205,077,000 | 28,534,414 | 139.140 | 28,534,414 | 20,873,645 | | 572,216 | | 3,512,949 | | 3,512,949 | | 12/01/2020 | |
| 74460D 10 9 | PUBLIC STORAGE REIT ORD | | | | 54,081,000 | 12,488,925 | 230.930 | 12,488,925 | 11,549,594 | | 429,308 | | 954,961 | | 954,961 | | 03/23/2020 | |
| 747525 10 3 | QUALCOMM ORD | | | | 51,837,000 | 7,896,849 | 152.340 | 7,896,849 | 3,299,682 | | 126,361 | | 3,543,167 | | 3,543,167 | | 03/23/2020 | |
| 75513E 10 1 | RAYTHEON TECHNOLOGIES ORD | | | | 103,687,000 | 7,414,657 | 71.510 | 7,414,657 | 7,248,561 | | 127,728 | | 166,097 | | 166,097 | | 10/06/2020 | |
| 855244 10 9 | STARBUCKS ORD | | | | 77,830,000 | 8,326,253 | 106.980 | 8,326,253 | 6,742,768 | | 33,984 | | 1,583,485 | | 1,583,485 | | 12/01/2020 | |
| 872540 10 9 | TJX ORD | | | | 310,605,000 | 21,211,215 | 68.290 | 21,211,215 | 15,669,299 | | 47,160 | | 3,079,320 | | 3,079,320 | | 03/31/2020 | |
| 87612E 10 6 | TARGET ORD | | | | 42,494,000 | 7,501,466 | 176.530 | 7,501,466 | 3,535,572 | | 107,520 | | 2,319,883 | | 2,319,883 | | 03/23/2020 | |
| 882508 10 4 | TEXAS INSTRUMENTS ORD | | | | 47,311,000 | 7,765,154 | 164.130 | 7,765,154 | 5,020,269 | | 169,160 | | 1,892,276 | | 1,892,276 | | 03/23/2020 | |
| 88579Y 10 1 | 3M ORD | | | | 44,167,000 | 7,719,950 | 174.790 | 7,719,950 | 7,144,061 | | 251,003 | | 190,813 | | 190,813 | | 03/23/2020 | |
| 89417E 10 9 | TRAVELERS COMPANIES ORD | | | | 58,842,000 | 8,259,652 | 140.370 | 8,259,652 | 7,338,774 | | 180,538 | | 738,178 | | 738,178 | | 09/08/2020 | |
| 902494 10 3 | TYSON FOODS CL A ORD | | | | 114,908,000 | 7,404,672 | 64.440 | 7,404,672 | 7,654,769 | | | | (250,098) | | (250,098) | | 12/02/2020 | |
| 907818 10 8 | UNION PACIFIC ORD | | | | 136,500,000 | 28,422,030 | 208.220 | 28,422,030 | 20,704,808 | | 432,485 | | 5,108,282 | | 5,108,282 | | 06/01/2020 | |
| 911312 10 6 | UNITED PARCEL SERVICE CL B ORD | | | | 132,208,000 | 22,263,827 | 168.400 | 22,263,827 | 13,176,028 | | 483,847 | | 8,124,577 | | 8,124,577 | | 03/23/2020 | |
| 91324P 10 2 | UNITEDHEALTH GRP ORD | | | | 74,541,000 | 26,140,038 | 350.680 | 26,140,038 | 18,551,097 | | 357,554 | | 4,854,857 | | 4,854,857 | | 03/23/2020 | |
| 918204 10 8 | VF ORD | | | | 91,474,000 | 7,812,794 | 85.410 | 7,812,794 | 6,348,474 | | 157,109 | | 509,860 | | 509,860 | | 06/01/2020 | |
| 92343V 10 4 | VERIZON COMMUNICATIONS ORD | | | | 126,286,000 | 7,419,303 | 58.750 | 7,419,303 | 6,885,108 | | 286,613 | | (179,716) | | (179,716) | | 12/01/2020 | |
| 92826C 83 9 | VISA CL A ORD | | | | 71,557,000 | 15,651,663 | 218.730 | 15,651,663 | 10,130,776 | | 80,733 | | 2,470,288 | | 2,470,288 | | 04/27/2020 | |
| 9099999 | Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded | | | | 877,265,821 | | XXX | 877,265,821 | 709,102,615 | 994,203 | 15,611,893 | 0 | 92,544,038 | 0 | 92,544,038 | 0 | XXX | XXX |
| Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other | | | | | | | | | | | | | | | | | | |
| 74986@ 10 1 | RREEF AMERICA REIT II CORP | | | | 508,899,720 | 63,644,690 | 125.063 | 63,644,690 | 57,352,985 | | 1,897,279 | | (800,135) | | (800,135) | | 10/01/2020 | |
| 9199999 | Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other | | | | 63,644,690 | | XXX | 63,644,690 | 57,352,985 | 0 | 1,897,279 | 0 | (800,135) | 0 | (800,135) | 0 | XXX | XXX |
| 9799999 | Total - Common Stock | | | | 940,910,511 | | XXX | 940,910,511 | 766,455,599 | 994,203 | 17,509,172 | 0 | 91,743,903 | 0 | 91,743,903 | 0 | XXX | XXX |
| 9899999 | Total Common and Preferred Stock | | | | 940,910,511 | | XXX | 940,910,511 | 766,455,599 | 994,203 | 17,509,172 | 0 | 91,743,903 | 0 | 91,743,903 | 0 | XXX | XXX |

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Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

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 | F or ei gn | 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 Modifier and SVO Administrative Symbol |
| | | | | 1A |0 | 1B |0 | 1C |0 | 1D |0 | 1E |0 | 1F |0 | 1G |0 |
| | | | | 2A |0 | 2B |0 | 2C |0 | | | | | | | | |
| | | | | 3A |0 | 3B |0 | 3C |0 | | | | | | | | |
| | | | | 4A |0 | 4B |0 | 4C |0 | | | | | | | | |
| | | | | 5A |0 | 5B |0 | 5C |0 | | | | | | | | |
| | | | | 6 |0 | | | | | | | | | | | | |

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SCHEDULE D - PART 3

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

| 1 | 2 | | 3 | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|--|---------|-----------------|--|---------------------------|-------------|------------|---|
| CUSIP Identification | Description | | Foreign | Date Acquired | Name of Vendor | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends |
| Bonds - U.S. States, Territories and Possessions | | | | | | | | | |
| 13063D | GD | 4 CALIFORNIA ST..... | | 03/17/2020..... | Wachovia Capital Markets..... | | 2,489,243 | 2,250,000 | 47,531 |
| 20772K | JX | 8 CONNECTICUT ST..... | | 05/29/2020..... | Unknown..... | | 1,000,000 | 1,000,000 | |
| 20772K | JY | 6 CONNECTICUT ST..... | | 05/29/2020..... | Unknown..... | | 2,000,000 | 2,000,000 | |
| 419792 | ZD | 1 HAWAII ST..... | | 08/06/2020..... | MERRILL LYNCH PIERCE FENNER & SMITH INC..... | | 12,000,000 | 12,000,000 | |
| 546417 | DU | 7 LOUISIANA ST..... | | 10/02/2020..... | RAYMOND JAMES/FI..... | | 2,000,000 | 2,000,000 | |
| 57582R | G2 | 6 MASSACHUSETTS (COMMONWEALTH OF)..... | | 06/26/2020..... | MERRILL LYNCH & CO..... | | 7,500,000 | 7,500,000 | |
| 57582R | L8 | 7 MASSACHUSETTS (COMMONWEALTH OF)..... | | 11/19/2020..... | Unknown..... | | 4,000,000 | 4,000,000 | |
| 97705M | SG | 1 WISCONSIN ST..... | | 06/25/2020..... | J.P. MORGAN SECURITIES LLC..... | | 1,200,000 | 1,200,000 | |
| 97705M | SH | 9 WISCONSIN ST..... | | 06/25/2020..... | J.P. MORGAN SECURITIES LLC..... | | 1,550,000 | 1,550,000 | |
| 1799999 | Total - Bonds - U.S. States, Territories & Possessions..... | | | | | | 33,739,243 | 33,500,000 | 47,531 |
| Bonds - U.S. Political Subdivisions of States | | | | | | | | | |
| 086851 | DS | 8 BETHEL OHIO LOC SCH DIST..... | | 07/02/2020..... | Stifel Nicolaus & Co..... | | 1,937,320 | 2,000,000 | |
| 088281 | Q9 | 4 BEXAR CNTY TEX..... | | 08/06/2020..... | Southwest Securities..... | | 2,230,000 | 2,230,000 | 1,524 |
| 152339 | RW | 9 CENTINELA VALLEY CALIF UN HIGH SCH DIST..... | | 08/12/2020..... | SAMUEL A. RAMIREZ & COMPANY INC..... | | 1,000,000 | 1,000,000 | |
| 152339 | RX | 7 CENTINELA VALLEY CALIF UN HIGH SCH DIST..... | | 08/12/2020..... | SAMUEL A. RAMIREZ & COMPANY INC..... | | 1,250,000 | 1,250,000 | |
| 230822 | SY | 5 CUMBERLAND VALLEY PA SCH DIST..... | | 10/21/2020..... | Unknown..... | | 2,000,000 | 2,000,000 | |
| 249002 | HY | 5 DENTON TEX INDPT SCH DIST..... | | 11/25/2020..... | CITIGROUP GLOBAL MARKETS INC..... | | 5,000,000 | 5,000,000 | |
| 249002 | HZ | 2 DENTON TEX INDPT SCH DIST..... | | 11/25/2020..... | CITIGROUP GLOBAL MARKETS INC..... | | 3,000,000 | 3,000,000 | |
| 249002 | JA | 5 DENTON TEX INDPT SCH DIST..... | | 11/25/2020..... | CITIGROUP GLOBAL MARKETS INC..... | | 4,705,000 | 4,705,000 | |
| 249002 | JB | 3 DENTON TEX INDPT SCH DIST..... | | 11/25/2020..... | CITIGROUP GLOBAL MARKETS INC..... | | 5,000,000 | 5,000,000 | |
| 344640 | XA | 0 FONTANA CALIF UNI SCH DIST..... | | 07/16/2020..... | CHASE SECURITIES..... | | 10,000,000 | 10,000,000 | |
| 421290 | 6H | 5 HAYWARD CALIF UNI SCH DIST..... | | 08/27/2020..... | Unknown..... | | 15,000,000 | 15,000,000 | |
| 529063 | VT | 3 LEXINGTON CNTY S C SCH DIST NO 001..... | | 07/08/2020..... | PERSHING LLC..... | | 2,029,900 | 2,000,000 | 1,406 |
| 54438C | YP | 1 LOS ANGELES CALIF CMNTY COLLEGE DIST..... | | 10/30/2020..... | MERRILL LYNCH PIERCE FENNER & SMITH INC..... | | 2,935,000 | 2,935,000 | |
| 54438C | YQ | 9 LOS ANGELES CALIF CMNTY COLLEGE DIST..... | | 10/30/2020..... | MERRILL LYNCH PIERCE FENNER & SMITH INC..... | | 5,220,000 | 5,220,000 | |
| 564386 | SM | 3 MANSFIELD TEX INDPT SCH DIST..... | | 10/08/2020..... | RBC CAPITAL MARKETS..... | | 2,000,000 | 2,000,000 | |
| 63877N | NA | 1 NATOMAS UNI SCH DIST CALIF..... | | 09/16/2020..... | BAIRD, ROBERT W., & COMPANY IN..... | | 4,150,000 | 4,150,000 | |
| 63877N | NB | 9 NATOMAS UNI SCH DIST CALIF..... | | 09/16/2020..... | BAIRD, ROBERT W., & COMPANY IN..... | | 4,550,000 | 4,550,000 | |
| 63877N | NG | 8 NATOMAS UNI SCH DIST CALIF..... | | 09/16/2020..... | BAIRD, ROBERT W., & COMPANY IN..... | | 1,000,000 | 1,000,000 | |
| 64966Q | RT | 9 NEW YORK N Y..... | | 12/18/2020..... | Unknown..... | | 8,000,000 | 8,000,000 | |
| 64966Q | RU | 6 NEW YORK N Y..... | | 12/18/2020..... | Unknown..... | | 5,000,000 | 5,000,000 | |
| 64966Q | RV | 4 NEW YORK N Y..... | | 12/18/2020..... | Unknown..... | | 2,000,000 | 2,000,000 | |
| 667826 | AN | 1 NORTHWEST TEX INDPT SCH DIST..... | | 06/25/2020..... | RBC CAP MARKETS CORP..... | | 2,825,000 | 2,825,000 | |
| 667826 | AP | 6 NORTHWEST TEX INDPT SCH DIST..... | | 06/25/2020..... | RBC CAPITAL MARKETS CORP..... | | 2,035,000 | 2,035,000 | |
| 692020 | T8 | 3 OXNARD CALIF SCH DIST..... | | 08/05/2020..... | Unknown..... | | 800,000 | 800,000 | |
| 692020 | T9 | 1 OXNARD CALIF SCH DIST..... | | 08/05/2020..... | Unknown..... | | 1,250,000 | 1,250,000 | |
| 692020 | U2 | 4 OXNARD CALIF SCH DIST..... | | 08/05/2020..... | Unknown..... | | 1,000,000 | 1,000,000 | |
| 692020 | U3 | 2 OXNARD CALIF SCH DIST..... | | 08/05/2020..... | Unknown..... | | 1,500,000 | 1,500,000 | |
| 696667 | 4K | 7 PALM SPRINGS CALIF UNI SCH DIST..... | | 10/15/2020..... | BARCLAYS CAPITAL INC FIXED INC..... | | 1,500,000 | 1,500,000 | |
| 696667 | 4L | 5 PALM SPRINGS CALIF UNI SCH DIST..... | | 10/15/2020..... | BARCLAYS CAPITAL INC FIXED INC..... | | 825,000 | 825,000 | |
| 696667 | 4M | 3 PALM SPRINGS CALIF UNI SCH DIST..... | | 10/15/2020..... | BARCLAYS CAPITAL INC FIXED INC..... | | 1,340,000 | 1,340,000 | |
| 697498 | HB | 2 PALO VERDE CALIF UNI SCH DIST..... | | 06/12/2020..... | RAYMOND JAMES/FI..... | | 1,000,000 | 1,000,000 | |
| 701057 | CH | 2 PARKER COLO WTR & SANTN DIST..... | | 05/13/2020..... | PERSHING LLC..... | | 2,020,000 | 2,020,000 | |
| 720424 | D8 | 0 PIERCE CNTY WASH SCH DIST NO 010 TACOMA..... | | 10/22/2020..... | RBC CAPITAL MARKETS..... | | 2,000,000 | 2,000,000 | |
| 734336 | WP | 1 PORT HURON MICH..... | | 05/26/2020..... | BAIRD, ROBERT W., & COMPANY IN..... | | 1,867,320 | 2,000,000 | 9,721 |
| 797356 | AR | 3 SAN DIEGO CALIF UNI SCH DIST..... | | 06/19/2020..... | PERSHING LLC..... | | 781,500 | 750,000 | 4,531 |

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SCHEDULE D - PART 3

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 |
|----------------------|--|---------|-----------------|--|---------------------------|-------------|-------------|---|
| CUSIP Identification | Description | Foreign | Date Acquired | Name of Vendor | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends |
| 819215 TB 0 | SHALER PA AREA SCH DIST..... | | 03/23/2020..... | PERSHING LLC..... | | 2,180,440 | 2,000,000 | 6,667 |
| 833715 HS 7 | SOCORRO TEX INDPT SCH DIST..... | | 05/15/2020..... | Unknown..... | | 2,000,000 | 2,000,000 | |
| 882724 QP 5 | TEXAS ST..... | | 05/06/2020..... | CITIGROUP GLOBAL MARKETS INC..... | | 2,443,037 | 2,350,000 | 7,755 |
| 882830 BH 4 | TEXAS TRANSN COMMN..... | | 07/16/2020..... | Morgan Stanley..... | | 12,000,000 | 12,000,000 | |
| 910678 S9 3 | UNITED INDPT SCH DIST TEX..... | | 02/12/2020..... | SIEBERT BRANDFORD SHANK & CO. LLC..... | | 2,000,000 | 2,000,000 | |
| 91882R FY 3 | VAL VERDE CALIF UNI SCH DIST..... | | 06/10/2020..... | PERSHING LLC..... | | 3,000,000 | 3,000,000 | |
| 968657 JV 9 | WILL CNTY ILL..... | | 12/03/2020..... | Wachovia Capital Markets..... | | 2,000,000 | 2,000,000 | |
| 98816P EB 4 | YSLETA TEX INDPT SCH DIST..... | | 06/24/2020..... | PIPER SANDLER & CO..... | | 2,000,000 | 2,000,000 | |
| 98816P EC 2 | YSLETA TEX INDPT SCH DIST..... | | 06/24/2020..... | PIPER SANDLER & CO..... | | 2,000,000 | 2,000,000 | |
| 2499999 | Total - Bonds - U.S. Political Subdivisions of States..... | | | | | 138,374,517 | 138,235,000 | 31,604 |

Bonds - U.S. Special Revenue and Special Assessment

| | | | | | | | | |
|-------------|---|--|-----------------|-------------------------------------|--|------------|------------|--------|
| 010609 GG 4 | ALABAMA ST PUB SCH & COLLEGE AUTH..... | | 10/23/2020..... | Unknown..... | | 2,300,000 | 2,300,000 | |
| 010609 GH 2 | ALABAMA ST PUB SCH & COLLEGE AUTH..... | | 10/23/2020..... | Unknown..... | | 2,000,000 | 2,000,000 | |
| 010609 GJ 8 | ALABAMA ST PUB SCH & COLLEGE AUTH..... | | 10/23/2020..... | Unknown..... | | 2,000,000 | 2,000,000 | |
| 040654 XY 6 | ARIZONA ST TRANSN BRD HWY REV..... | | 01/10/2020..... | CHASE SECURITIES..... | | 2,000,000 | 2,000,000 | |
| 040654 XZ 3 | ARIZONA ST TRANSN BRD HWY REV..... | | 01/10/2020..... | CHASE SECURITIES..... | | 2,000,000 | 2,000,000 | |
| 040654 YD 1 | ARIZONA ST TRANSN BRD HWY REV..... | | 01/10/2020..... | JP MORGAN SECURITIES INC..... | | 2,000,000 | 2,000,000 | |
| 047870 SN 1 | ATLANTA GA WTR & WASTEWR REV..... | | 10/15/2020..... | BARCLAYS CAPITAL INC FIXED INC..... | | 6,060,000 | 6,060,000 | |
| 047870 SP 6 | ATLANTA GA WTR & WASTEWR REV..... | | 10/15/2020..... | BARCLAYS CAPITAL INC FIXED INC..... | | 5,785,000 | 5,785,000 | |
| 050589 RH 5 | AUBURN UNIV ALA GEN FEE REV..... | | 07/23/2020..... | JP MORGAN SECURITIES INC..... | | 1,455,000 | 1,455,000 | |
| 050589 RJ 1 | AUBURN UNIV ALA GEN FEE REV..... | | 07/23/2020..... | CHASE SECURITIES..... | | 2,240,000 | 2,240,000 | |
| 059231 Y2 0 | BALTIMORE MD REV..... | | 11/19/2020..... | Unknown..... | | 900,000 | 900,000 | |
| 059231 Y3 8 | BALTIMORE MD REV..... | | 11/19/2020..... | Unknown..... | | 1,000,000 | 1,000,000 | |
| 059231 Y5 3 | BALTIMORE MD REV..... | | 11/19/2020..... | Unknown..... | | 1,250,000 | 1,250,000 | |
| 088632 CY 8 | BI-STATE DEV AGY MO ILL MET DIST MASS TR..... | | 07/08/2020..... | RBC CAPITAL MARKETS..... | | 1,500,000 | 1,500,000 | |
| 088632 CZ 5 | BI-STATE DEV AGY MO ILL MET DIST MASS TR..... | | 07/08/2020..... | RBC CAPITAL MARKETS..... | | 7,000,000 | 7,000,000 | |
| 114894 YH 5 | BROWARD CNTY FLA ARPT SYS REV..... | | 06/03/2020..... | Morgan Stanley..... | | 5,291,441 | 4,315,000 | 38,356 |
| 13032U XU 7 | CALIFORNIA HEALTH FACS FING AUTH REV..... | | 10/28/2020..... | Unknown..... | | 10,000,000 | 10,000,000 | |
| 13034A M9 8 | CALIFORNIA INFRASTRUCTURE & ECONOMIC DEV..... | | 12/24/2020..... | Various..... | | 6,094,620 | 6,000,000 | 2,716 |
| 13048V QC 5 | CALIFORNIA MUN FIN AUTH REV..... | | 12/23/2020..... | Various..... | | 5,428,917 | 5,355,000 | 9,817 |
| 13077D MT 6 | CALIFORNIA ST UNIV REV..... | | 08/27/2020..... | Unknown..... | | 8,000,000 | 8,000,000 | |
| 15567R CN 1 | CENTRAL UTAH WTR CONSERVANCY DIST WTR RE..... | | 10/15/2020..... | Stifel Nicolaus & Co..... | | 2,035,000 | 2,035,000 | |
| 20281P KV 3 | COMMONWEALTH FING AUTH PA REV..... | | 06/01/2020..... | Morgan Stanley..... | | 2,187,080 | 2,000,000 | 406 |
| 20281P MV 1 | COMMONWEALTH FING AUTH PA REV..... | | 12/10/2020..... | Various..... | | 4,201,300 | 4,000,000 | 8,045 |
| 230563 DA 3 | CUMBERLAND CNTY N J IMPT AUTH..... | | 06/19/2020..... | RAYMOND JAMES..... | | 2,000,000 | 2,000,000 | |
| 235036 6S 4 | DALLAS FORT WORTH TEX INTL ARPT REV..... | | 07/31/2020..... | MORGAN STANLEY & CO..... | | 1,500,000 | 1,500,000 | |
| 23542J QY 4 | DALLAS TEX WTRWKS & SWR SYS REV..... | | 06/10/2020..... | J.P. MORGAN SECURITIES LLC..... | | 2,000,000 | 2,000,000 | |
| 23542J QZ 1 | DALLAS TEX WTRWKS & SWR SYS REV..... | | 06/10/2020..... | J.P. MORGAN SEC INC..... | | 2,250,000 | 2,250,000 | |
| 249182 PQ 3 | DENVER COLO CITY & CNTY ARPT REV..... | | 10/16/2020..... | BARCLAYS CAPITAL INC FIXED INC..... | | 2,665,000 | 2,665,000 | |
| 249182 PR 1 | DENVER COLO CITY & CNTY ARPT REV..... | | 10/16/2020..... | BARCLAYS CAPITAL INC FIXED INC..... | | 1,665,000 | 1,665,000 | |
| 25483V XA 7 | DISTRICT COLUMBIA REV..... | | 06/25/2020..... | MORGAN STANLEY & CO..... | | 650,000 | 650,000 | |
| 25483V XB 5 | DISTRICT COLUMBIA REV..... | | 06/25/2020..... | MORGAN STANLEY & CO..... | | 800,000 | 800,000 | |
| 25483V XC 3 | DISTRICT COLUMBIA REV..... | | 06/25/2020..... | Morgan Stanley..... | | 750,000 | 750,000 | |
| 25483V XD 1 | DISTRICT COLUMBIA REV..... | | 06/25/2020..... | MORGAN STANLEY & CO., INC..... | | 825,000 | 825,000 | |
| 270618 GV 7 | EAST BATON ROUGE LA SEW COMMN REV..... | | 07/31/2020..... | J.P. MORGAN SECURITIES LLC..... | | 4,475,000 | 4,475,000 | |
| 270618 GX 3 | EAST BATON ROUGE LA SEW COMMN REV..... | | 07/31/2020..... | J.P. MORGAN SECURITIES LLC..... | | 3,000,000 | 3,000,000 | |

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SCHEDULE D - PART 3

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 |
|----------------------|-------------------------------|---------|-----------------|-----------------------|---------------------------|-------------|-----------|---|
| CUSIP Identification | Description | Foreign | Date Acquired | Name of Vendor | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends |
| 295542 SU 9 | ERIE PA WTR AUTH WTR REV..... | | 09/29/2020..... | Unknown..... | | 2,000,000 | 2,000,000 | |
| 3131WC 2A 5 | FH ZI0769 - RMBS..... | | 05/19/2020..... | CORPORATE ACTION..... | | 589,755 | 586,157 | 1,612 |
| 3131WD SS 6 | FH ZI1429 - RMBS..... | | 06/18/2020..... | CORPORATE ACTION..... | | 198,457 | 192,723 | 546 |
| 3131WD TF 3 | FH ZI1450 - RMBS..... | | 06/18/2020..... | CORPORATE ACTION..... | | 64,356 | 63,586 | 165 |
| 3131WE 4Y 7 | FH ZI2639 - RMBS..... | | 03/20/2020..... | CORPORATE ACTION..... | | 1,337,139 | 1,319,721 | 3,831 |
| 3131WE 6U 3 | FH ZI2683 - RMBS..... | | 05/19/2020..... | CORPORATE ACTION..... | | 184,011 | 183,369 | 504 |
| 3131WE FT 6 | FH ZI1978 - RMBS..... | | 03/20/2020..... | CORPORATE ACTION..... | | 274,959 | 276,960 | 804 |
| 3131WE ML 5 | FH ZI2163 - RMBS..... | | 05/19/2020..... | CORPORATE ACTION..... | | 178,348 | 173,387 | 520 |
| 3131WE RF 3 | FH ZI2286 - RMBS..... | | 06/18/2020..... | CORPORATE ACTION..... | | 766,375 | 745,353 | 2,112 |
| 3131WE VK 7 | FH ZI2418 - RMBS..... | | 06/18/2020..... | CORPORATE ACTION..... | | 265,410 | 259,121 | 734 |
| 3131WE WY 6 | FH ZI2463 - RMBS..... | | 06/18/2020..... | CORPORATE ACTION..... | | 184,570 | 179,568 | 509 |
| 3131WE YQ 1 | FH ZI2519 - RMBS..... | | 03/13/2020..... | CORPORATE ACTION..... | | 309,383 | 302,363 | 605 |
| 3131WF B2 6 | FH ZI2757 - RMBS..... | | 06/18/2020..... | CORPORATE ACTION..... | | 2,167,888 | 2,182,700 | 5,154 |
| 3131WF C9 0 | FH ZI2796 - RMBS..... | | 06/18/2020..... | CORPORATE ACTION..... | | 461,162 | 461,328 | 1,089 |
| 3131WF M7 3 | FH ZI3082 - RMBS..... | | 06/18/2020..... | CORPORATE ACTION..... | | 73,092 | 73,203 | 173 |
| 3131WF NG 2 | FH ZI3091 - RMBS..... | | 03/13/2020..... | CORPORATE ACTION..... | | 844,496 | 842,205 | 1,404 |
| 3131WF S9 3 | FH ZI3244 - RMBS..... | | 03/20/2020..... | CORPORATE ACTION..... | | 210,544 | 204,910 | 649 |
| 3131WG D2 2 | FH ZI3721 - RMBS..... | | 06/18/2020..... | CORPORATE ACTION..... | | 512,656 | 508,593 | 1,321 |
| 3131WG D3 0 | FH ZI3722 - RMBS..... | | 05/19/2020..... | CORPORATE ACTION..... | | 291,189 | 289,033 | 795 |
| 3131WG HG 7 | FH ZI3831 - RMBS..... | | 06/18/2020..... | CORPORATE ACTION..... | | 629,954 | 647,288 | 1,528 |
| 3131WJ U4 3 | FH ZI6003 - RMBS..... | | 05/19/2020..... | CORPORATE ACTION..... | | 1,247,105 | 1,274,861 | 3,506 |
| 3131WK 4J 6 | FH ZI7125 - RMBS..... | | 05/19/2020..... | CORPORATE ACTION..... | | 456,089 | 455,712 | 1,253 |
| 3131WK L3 2 | FH ZI6646 - RMBS..... | | 06/18/2020..... | CORPORATE ACTION..... | | 372,306 | 372,118 | 1,054 |
| 3131WK NX 4 | FH ZI6706 - RMBS..... | | 03/13/2020..... | CORPORATE ACTION..... | | 1,534,031 | 1,529,631 | 3,059 |
| 3131WL H3 5 | FH ZI7450 - RMBS..... | | 06/18/2020..... | CORPORATE ACTION..... | | 1,071,058 | 1,069,867 | 2,779 |
| 3131WL H4 3 | FH ZI7451 - RMBS..... | | 06/18/2020..... | CORPORATE ACTION..... | | 937,849 | 942,798 | 2,449 |
| 3131WL H6 8 | FH ZI7453 - RMBS..... | | 05/19/2020..... | CORPORATE ACTION..... | | 875,025 | 879,207 | 2,418 |
| 3131WL JJ 8 | FH ZI7465 - RMBS..... | | 06/18/2020..... | CORPORATE ACTION..... | | 495,732 | 498,305 | 1,294 |
| 3131WL NG 9 | FH ZI7591 - RMBS..... | | 05/19/2020..... | CORPORATE ACTION..... | | 744,070 | 747,941 | 2,057 |
| 3131WM CJ 3 | FH ZI8173 - RMBS..... | | 07/22/2020..... | CORPORATE ACTION..... | | 279,481 | 279,182 | 896 |
| 3131WM F3 5 | FH ZI8286 - RMBS..... | | 05/19/2020..... | CORPORATE ACTION..... | | 793,424 | 791,444 | 2,176 |
| 3131WM LG 9 | FH ZI8427 - RMBS..... | | 05/19/2020..... | CORPORATE ACTION..... | | 1,020,049 | 1,003,597 | 2,509 |
| 3131WM NP 7 | FH ZI8498 - RMBS..... | | 07/22/2020..... | CORPORATE ACTION..... | | 638,835 | 628,472 | 1,833 |
| 3131WM QK 5 | FH ZI8558 - RMBS..... | | 07/22/2020..... | CORPORATE ACTION..... | | 1,752,827 | 1,722,094 | 5,023 |
| 3131WM QP 4 | FH ZI8562 - RMBS..... | | 05/19/2020..... | CORPORATE ACTION..... | | 2,462,822 | 2,410,152 | 6,025 |
| 3131WM QT 6 | FH ZI8566 - RMBS..... | | 03/13/2020..... | CORPORATE ACTION..... | | 1,340,987 | 1,352,508 | 1,803 |
| 3131WM VQ 6 | FH ZI8723 - RMBS..... | | 03/13/2020..... | CORPORATE ACTION..... | | 3,460,548 | 3,400,409 | 5,101 |
| 3131WM WV 4 | FH ZI8760 - RMBS..... | | 07/22/2020..... | CORPORATE ACTION..... | | 1,585,725 | 1,594,594 | 4,186 |
| 3131WM YJ 9 | FH ZI8813 - RMBS..... | | 03/13/2020..... | CORPORATE ACTION..... | | 1,695,754 | 1,679,645 | 2,519 |
| 3131WM ZE 9 | FH ZI8841 - RMBS..... | | 07/22/2020..... | CORPORATE ACTION..... | | 1,170,256 | 1,190,583 | 3,125 |
| 3131WM ZJ 8 | FH ZI8845 - RMBS..... | | 07/22/2020..... | CORPORATE ACTION..... | | 2,155,463 | 2,161,462 | 5,674 |
| 3131WM ZL 3 | FH ZI8847 - RMBS..... | | 07/22/2020..... | CORPORATE ACTION..... | | 2,658,826 | 2,672,960 | 7,017 |
| 3131WN 5M 2 | FH ZI9852 - RMBS..... | | 05/19/2020..... | CORPORATE ACTION..... | | 1,137,234 | 1,107,084 | 2,768 |
| 3131WN F6 6 | FH ZI9189 - RMBS..... | | 05/19/2020..... | CORPORATE ACTION..... | | 777,402 | 759,606 | 1,899 |
| 3131WN H8 0 | FH ZI9255 - RMBS..... | | 03/20/2020..... | CORPORATE ACTION..... | | 803,220 | 787,759 | 2,079 |
| 3131WN LK 8 | FH ZI9330 - RMBS..... | | 05/19/2020..... | CORPORATE ACTION..... | | 6,428,537 | 6,215,312 | 15,538 |

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SCHEDULE D - PART 3

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 |
|----------------------|------------------|---------|---------------|------------------|---------------------------|-------------|-----------|---|
| CUSIP Identification | Description | Foreign | Date Acquired | Name of Vendor | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends |
| 3131WN VH 4 | FH ZI9616 - RMBS | | 07/22/2020 | CORPORATE ACTION | | 2,195,265 | 2,191,389 | 5,752 |
| 3131WQ J8 1 | FH ZJ0287 - RMBS | | 05/19/2020 | CORPORATE ACTION | | 1,063,302 | 1,022,770 | 2,557 |
| 3131WQ JR 9 | FH ZJ0272 - RMBS | | 07/22/2020 | CORPORATE ACTION | | 794,901 | 762,258 | 2,223 |
| 3131WQ JY 4 | FH ZJ0279 - RMBS | | 05/19/2020 | CORPORATE ACTION | | 969,091 | 937,288 | 2,343 |
| 3131WQ RM 1 | FH ZJ0492 - RMBS | | 07/22/2020 | CORPORATE ACTION | | 1,990,347 | 1,846,986 | 4,848 |
| 3131WQ ZG 5 | FH ZJ0743 - RMBS | | 05/19/2020 | CORPORATE ACTION | | 4,002,697 | 3,911,744 | 7,823 |
| 3131WQ ZR 1 | FH ZJ0752 - RMBS | | 05/19/2020 | CORPORATE ACTION | | 6,731,466 | 6,419,708 | 14,444 |
| 3131WR GY 5 | FH ZJ1115 - RMBS | | 03/20/2020 | CORPORATE ACTION | | 1,871,316 | 1,820,857 | 3,844 |
| 3131WR L4 5 | FH ZJ1247 - RMBS | | 03/01/2020 | Unknown | | 2,710,562 | 2,699,168 | 5,773 |
| 3131WR PB 5 | FH ZJ1318 - RMBS | | 07/22/2020 | CORPORATE ACTION | | 533,593 | 514,569 | 1,501 |
| 3131WR QY 4 | FH ZJ1371 - RMBS | | 05/19/2020 | CORPORATE ACTION | | 1,499,911 | 1,432,272 | 3,223 |
| 3131WW DP 6 | FH ZJ5510 - RMBS | | 06/18/2020 | CORPORATE ACTION | | 147,333 | 149,644 | 424 |
| 3131WW KA 1 | FH ZJ5689 - RMBS | | 05/19/2020 | CORPORATE ACTION | | 48,397 | 48,699 | 146 |
| 3131X4 X8 3 | FH ZK1603 - RMBS | | 05/19/2020 | CORPORATE ACTION | | 499,899 | 497,023 | 994 |
| 3131X5 AX 0 | FH ZK1822 - RMBS | | 06/18/2020 | CORPORATE ACTION | | 477,807 | 471,483 | 1,002 |
| 3131X5 JN 3 | FH ZK2069 - RMBS | | 03/13/2020 | CORPORATE ACTION | | 691,415 | 685,079 | 913 |
| 3131X5 TL 6 | FH ZK2355 - RMBS | | 06/18/2020 | CORPORATE ACTION | | 856,165 | 843,061 | 1,592 |
| 3131X7 2F 4 | FH ZK4374 - RMBS | | 05/19/2020 | CORPORATE ACTION | | 2,299,490 | 2,269,851 | 2,837 |
| 3131X7 A3 2 | FH ZK3626 - RMBS | | 05/19/2020 | CORPORATE ACTION | | 1,032,001 | 1,022,860 | 1,534 |
| 3131XG LE 6 | FH ZL1225 - RMBS | | 07/22/2020 | CORPORATE ACTION | | 3,286,471 | 3,211,227 | 8,429 |
| 3131XG VN 5 | FH ZL1521 - RMBS | | 05/19/2020 | CORPORATE ACTION | | 5,202,749 | 5,075,497 | 11,420 |
| 3131XH 4V 5 | FH ZL2636 - RMBS | | 05/19/2020 | CORPORATE ACTION | | 7,688,735 | 7,510,208 | 13,143 |
| 3131XH 5L 6 | FH ZL2651 - RMBS | | 07/22/2020 | CORPORATE ACTION | | 3,646,628 | 3,589,865 | 7,329 |
| 3131XH 5M 4 | FH ZL2652 - RMBS | | 07/22/2020 | CORPORATE ACTION | | 4,804,583 | 4,721,613 | 9,640 |
| 3131XH BG 0 | FH ZL1839 - RMBS | | 07/22/2020 | CORPORATE ACTION | | 2,307,397 | 2,254,516 | 5,261 |
| 3131XH DW 3 | FH ZL1917 - RMBS | | 07/22/2020 | CORPORATE ACTION | | 3,778,413 | 3,696,934 | 8,626 |
| 3131XH HV 1 | FH ZL2044 - RMBS | | 07/22/2020 | CORPORATE ACTION | | 2,915,790 | 2,833,975 | 6,613 |
| 3131XH MJ 2 | FH ZL2161 - RMBS | | 07/22/2020 | CORPORATE ACTION | | 2,280,112 | 2,213,822 | 5,166 |
| 3131XH NW 2 | FH ZL2205 - RMBS | | 07/22/2020 | CORPORATE ACTION | | 2,307,517 | 2,205,943 | 5,147 |
| 3131XH P9 1 | FH ZL2248 - RMBS | | 07/22/2020 | CORPORATE ACTION | | 732,739 | 716,846 | 1,673 |
| 3131XH PX 8 | FH ZL2238 - RMBS | | 05/19/2020 | CORPORATE ACTION | | 2,916,876 | 2,828,124 | 5,656 |
| 3131XH RU 2 | FH ZL2299 - RMBS | | 07/22/2020 | CORPORATE ACTION | | 3,856,812 | 3,780,237 | 7,718 |
| 3131XH SA 5 | FH ZL2313 - RMBS | | 05/19/2020 | CORPORATE ACTION | | 6,012,202 | 5,941,166 | 10,397 |
| 3131XH TF 3 | FH ZL2350 - RMBS | | 07/22/2020 | CORPORATE ACTION | | 5,142,103 | 5,083,983 | 10,380 |
| 3131XJ CK 6 | FH ZL2774 - RMBS | | 03/20/2020 | CORPORATE ACTION | | 7,213,125 | 7,112,347 | 13,138 |
| 3131XJ LJ 9 | FH ZL3029 - RMBS | | 07/22/2020 | CORPORATE ACTION | | 6,828,845 | 6,692,891 | 13,665 |
| 3131XJ TH 5 | FH ZL3252 - RMBS | | 07/22/2020 | CORPORATE ACTION | | 6,446,524 | 6,258,687 | 12,778 |
| 3131XJ VJ 8 | FH ZL3317 - RMBS | | 07/22/2020 | CORPORATE ACTION | | 6,200,613 | 6,075,855 | 12,405 |
| 3131XK H7 7 | FH ZL3854 - RMBS | | 05/19/2020 | CORPORATE ACTION | | 5,965,850 | 5,664,468 | 9,913 |
| 3131XK J7 5 | FH ZL3886 - RMBS | | 07/22/2020 | CORPORATE ACTION | | 5,033,839 | 4,851,527 | 8,490 |
| 3131XK PC 7 | FH ZL4019 - RMBS | | 05/19/2020 | CORPORATE ACTION | | 6,201,000 | 5,824,942 | 11,650 |
| 3131XL 3S 4 | FH ZL5309 - RMBS | | 05/19/2020 | CORPORATE ACTION | | 4,096,389 | 4,108,927 | 7,191 |
| 3131XM 4W 2 | FH ZL6237 - RMBS | | 08/18/2020 | CORPORATE ACTION | | 4,714,996 | 4,604,485 | 8,697 |
| 3131XM BM 6 | FH ZL5444 - RMBS | | 07/22/2020 | CORPORATE ACTION | | 1,634,193 | 1,559,931 | 3,185 |
| 3131XM F9 1 | FH ZL5592 - RMBS | | 07/22/2020 | CORPORATE ACTION | | 4,657,963 | 4,438,009 | 9,061 |
| 3131XM FF 7 | FH ZL5566 - RMBS | | 08/18/2020 | CORPORATE ACTION | | 4,184,104 | 3,986,558 | 6,589 |

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SCHEDULE D - PART 3

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 |
|----------------------|------------------|---------|---------------|-------------------|---------------------------|-------------|------------|---|
| CUSIP Identification | Description | Foreign | Date Acquired | Name of Vendor | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends |
| 3131XM YU 3 | FH ZL6123 - RMBS | | 08/18/2020 | CORPORATE ACTION | | 4,581,649 | 4,586,906 | 7,581 |
| 3131XN 2R 3 | FH ZL7084 - RMBS | | 05/19/2020 | CORPORATE ACTION | | 9,222,299 | 8,934,696 | 17,869 |
| 3131XN 3K 7 | FH ZL7102 - RMBS | | 08/18/2020 | CORPORATE ACTION | | 6,526,248 | 6,413,404 | 12,114 |
| 3131XN JF 1 | FH ZL6562 - RMBS | | 03/20/2020 | CORPORATE ACTION | | 9,398,040 | 9,351,968 | 17,275 |
| 3131XP UB 2 | FH ZL7778 - RMBS | | 03/20/2020 | CORPORATE ACTION | | 4,191,300 | 3,983,740 | 9,461 |
| 3131XP UE 6 | FH ZL7781 - RMBS | | 08/18/2020 | CORPORATE ACTION | | 6,858,032 | 6,543,705 | 12,360 |
| 3131XQ XU 5 | FH ZL8791 - RMBS | | 08/18/2020 | CORPORATE ACTION | | 3,982,394 | 3,791,675 | 7,162 |
| 3131XQ YQ 3 | FH ZL8819 - RMBS | | 05/19/2020 | CORPORATE ACTION | | 2,647,175 | 2,520,373 | 5,041 |
| 3131XR GL 2 | FH ZL9203 - RMBS | | 05/19/2020 | CORPORATE ACTION | | 8,898,226 | 8,565,057 | 14,989 |
| 3131XR T7 9 | FH ZL9574 - RMBS | | 05/19/2020 | CORPORATE ACTION | | 15,247,087 | 14,671,847 | 25,676 |
| 3131XR VS 0 | FH ZL9625 - RMBS | | 03/20/2020 | CORPORATE ACTION | | 7,894,891 | 7,639,525 | 14,112 |
| 3131XV RE 7 | FH ZM2285 - RMBS | | 08/18/2020 | CORPORATE ACTION | | 19,830,590 | 19,854,026 | 28,127 |
| 3131XW MJ 9 | FH ZM3061 - RMBS | | 05/19/2020 | CORPORATE ACTION | | 11,066,597 | 10,804,751 | 21,610 |
| 31329H 3L 3 | FH ZA0803 - RMBS | | 06/18/2020 | CORPORATE ACTION | | 249,996 | 251,293 | 712 |
| 31329H TU 5 | FH ZA0563 - RMBS | | 06/18/2020 | CORPORATE ACTION | | 66,752 | 67,055 | 190 |
| 31329H V5 7 | FH ZA0636 - RMBS | | 06/18/2020 | CORPORATE ACTION | | 21,730 | 21,667 | 77 |
| 31329H WG 2 | FH ZA0647 - RMBS | | 05/19/2020 | CORPORATE ACTION | | 20,161 | 20,395 | 76 |
| 31329J 5Y 9 | FH ZA1763 - RMBS | | 06/18/2020 | CORPORATE ACTION | | 124,151 | 123,824 | 292 |
| 31329J 7K 7 | FH ZA1798 - RMBS | | 06/18/2020 | CORPORATE ACTION | | 393,196 | 393,442 | 929 |
| 31329J BD 8 | FH ZA0936 - RMBS | | 03/20/2020 | CORPORATE ACTION | | 679,836 | 669,014 | 1,942 |
| 31329J RA 7 | FH ZA1381 - RMBS | | 08/18/2020 | CORPORATE ACTION | | 9,082,375 | 8,668,986 | 16,375 |
| 31329K 2A 1 | FH ZA2569 - RMBS | | 05/19/2020 | CORPORATE ACTION | | 603,457 | 591,160 | 1,182 |
| 31329K 3Z 5 | FH ZA2616 - RMBS | | 06/18/2020 | CORPORATE ACTION | | 3,368,697 | 3,239,874 | 6,120 |
| 31329K 5S 9 | FH ZA2657 - RMBS | | 05/19/2020 | CORPORATE ACTION | | 1,645,997 | 1,628,006 | 2,442 |
| 31329K A9 5 | FH ZA1832 - RMBS | | 03/20/2020 | CORPORATE ACTION | | 719,876 | 723,402 | 1,909 |
| 31329K AQ 7 | FH ZA1815 - RMBS | | 06/18/2020 | CORPORATE ACTION | | 306,196 | 307,548 | 726 |
| 31329K BY 9 | FH ZA1855 - RMBS | | 06/18/2020 | CORPORATE ACTION | | 322,986 | 319,223 | 829 |
| 31329L D9 0 | FH ZA2828 - RMBS | | 06/18/2020 | CORPORATE ACTION | | 7,911,120 | 7,760,806 | 9,162 |
| 31329M VJ 6 | FH ZA4217 - RMBS | | 08/18/2020 | CORPORATE ACTION | | 9,467,613 | 9,286,335 | 15,348 |
| 31329M X9 6 | FH ZA4304 - RMBS | | 08/18/2020 | CORPORATE ACTION | | 8,824,180 | 8,294,021 | 15,666 |
| 31329N F8 6 | FH ZA4691 - RMBS | | 08/18/2020 | CORPORATE ACTION | | 8,376,957 | 7,972,455 | 13,177 |
| 31329P CM 3 | FH ZA5476 - RMBS | | 08/18/2020 | CORPORATE ACTION | | 5,833,256 | 5,688,356 | 12,088 |
| 3132A1 3R 3 | FH ZS1708 - RMBS | | 03/13/2020 | CORPORATE ACTION | | 749,844 | 753,125 | 1,381 |
| 3132A1 VJ 0 | FH ZS1517 - RMBS | | 06/18/2020 | CORPORATE ACTION | | 1,769,807 | 1,795,223 | 4,663 |
| 3132A1 VX 9 | FH ZS1530 - RMBS | | 06/18/2020 | CORPORATE ACTION | | 1,758,036 | 1,779,518 | 4,622 |
| 3132A1 ZV 9 | FH ZS1656 - RMBS | | 06/18/2020 | CORPORATE ACTION | | 1,185,163 | 1,173,316 | 3,047 |
| 3132A2 DN 9 | FH ZS1909 - RMBS | | 05/19/2020 | CORPORATE ACTION | | 496,466 | 498,504 | 1,371 |
| 3132A2 HF 2 | FH ZS2030 - RMBS | | 05/19/2020 | CORPORATE ACTION | | 3,178,405 | 3,218,825 | 8,047 |
| 3132A2 L7 5 | FH ZS2150 - RMBS | | 07/22/2020 | CORPORATE ACTION | | 1,013,863 | 963,287 | 3,372 |
| 3132A2 YS 5 | FH ZS2521 - RMBS | | 05/19/2020 | CORPORATE ACTION | | 139,710 | 138,316 | 346 |
| 3132A3 2H 2 | FH ZS3476 - RMBS | | 07/22/2020 | CORPORATE ACTION | | 7,317,707 | 7,294,576 | 12,766 |
| 3132A3 2M 1 | FH ZS3480 - RMBS | | 07/22/2020 | CORPORATE ACTION | | 3,968,104 | 3,866,950 | 7,895 |
| 3132A3 5V 8 | FH ZS3560 - RMBS | | 07/22/2020 | CORPORATE ACTION | | 4,170,335 | 4,155,215 | 8,484 |
| 3132A3 J8 4 | FH ZS2987 - RMBS | | 03/20/2020 | CORPORATE ACTION | | 3,774,517 | 3,596,097 | 7,592 |
| 3132A3 JJ 0 | FH ZS2965 - RMBS | | 03/20/2020 | CORPORATE ACTION | | 2,728,608 | 2,598,993 | 6,173 |
| 3132A3 RK 8 | FH ZS3190 - RMBS | | 06/08/2020 | BANK OF NYC/SIMBS | | 16,573,412 | 14,891,175 | 16,546 |
| 3132A3 VX 5 | FH ZS3330 - RMBS | | 05/19/2020 | CORPORATE ACTION | | 5,226,538 | 5,086,857 | 10,174 |

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SCHEDULE D - PART 3

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 |
|----------------------|------------------|---------|---------------|--------------------------------|---------------------------|-------------|------------|---|
| CUSIP Identification | Description | Foreign | Date Acquired | Name of Vendor | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends |
| 3132A4 2Z 0 | FH ZS4392 - RMBS | | 07/22/2020 | CORPORATE ACTION | | 1,870,851 | 1,871,629 | 4,913 |
| 3132A4 3J 5 | FH ZS4401 - RMBS | | 07/22/2020 | CORPORATE ACTION | | 1,531,633 | 1,422,508 | 3,734 |
| 3132A4 4A 3 | FH ZS4417 - RMBS | | 03/20/2020 | CORPORATE ACTION | | 1,368,874 | 1,270,295 | 3,017 |
| 3132A4 5R 5 | FH ZS4456 - RMBS | | 07/22/2020 | CORPORATE ACTION | | 1,553,672 | 1,548,610 | 3,613 |
| 3132A4 5S 3 | FH ZS4457 - RMBS | | 07/22/2020 | CORPORATE ACTION | | 5,390,400 | 5,260,326 | 12,274 |
| 3132A4 5V 6 | FH ZS4460 - RMBS | | 07/22/2020 | CORPORATE ACTION | | 1,261,573 | 1,257,595 | 2,568 |
| 3132A4 5W 4 | FH ZS4461 - RMBS | | 07/22/2020 | CORPORATE ACTION | | 1,319,144 | 1,284,606 | 2,997 |
| 3132A4 6C 7 | FH ZS4467 - RMBS | | 07/22/2020 | CORPORATE ACTION | | 3,812,789 | 3,681,277 | 8,590 |
| 3132A4 6H 6 | FH ZS4472 - RMBS | | 03/20/2020 | CORPORATE ACTION | | 5,399,825 | 5,294,145 | 9,779 |
| 3132A4 6K 9 | FH ZS4474 - RMBS | | 03/20/2020 | CORPORATE ACTION | | 3,607,993 | 3,443,445 | 6,361 |
| 3132A4 6L 7 | FH ZS4475 - RMBS | | 07/22/2020 | CORPORATE ACTION | | 1,758,269 | 1,751,502 | 3,065 |
| 3132A4 6Y 9 | FH ZS4487 - RMBS | | 03/13/2020 | CORPORATE ACTION | | 8,140,214 | 7,866,350 | 9,177 |
| 3132A4 7A 0 | FH ZS4489 - RMBS | | 03/20/2020 | CORPORATE ACTION | | 11,567,266 | 11,428,515 | 18,095 |
| 3132A4 A6 5 | FH ZS3629 - RMBS | | 05/19/2020 | CORPORATE ACTION | | 5,671,955 | 5,288,274 | 11,899 |
| 3132A4 A9 9 | FH ZS3632 - RMBS | | 05/19/2020 | CORPORATE ACTION | | 4,646,130 | 4,337,568 | 9,760 |
| 3132A4 H3 5 | FH ZS3850 - RMBS | | 08/18/2020 | CORPORATE ACTION | | 3,111,122 | 2,948,273 | 6,265 |
| 3132A5 AU 9 | FH ZS4519 - RMBS | | 08/18/2020 | CORPORATE ACTION | | 8,762,668 | 9,074,608 | 12,856 |
| 3132A5 BD 6 | FH ZS4536 - RMBS | | 08/18/2020 | CORPORATE ACTION | | 6,650,127 | 6,526,596 | 10,787 |
| 3132A5 CL 7 | FH ZS4575 - RMBS | | 08/18/2020 | CORPORATE ACTION | | 7,015,779 | 6,880,484 | 11,372 |
| 3132A5 FG 5 | FH ZS4667 - RMBS | | 02/20/2020 | BK OF NYC/STCM | | 25,375,831 | 24,581,345 | 38,920 |
| 3132A5 GL 3 | FH ZS4703 - RMBS | | 08/18/2020 | CORPORATE ACTION | | 19,822,452 | 19,844,456 | 28,113 |
| 3132A6 VT 7 | FH ZS6026 - RMBS | | 06/18/2020 | CORPORATE ACTION | | 2,114,121 | 2,074,191 | 4,408 |
| 3132A6 WY 5 | FH ZS6063 - RMBS | | 06/18/2020 | CORPORATE ACTION | | 986,768 | 969,004 | 2,059 |
| 3132A7 MC 2 | FH ZS6655 - RMBS | | 03/20/2020 | CORPORATE ACTION | | 9,250,862 | 9,070,739 | 11,968 |
| 3132A7 QD 6 | FH ZS6752 - RMBS | | 06/18/2020 | CORPORATE ACTION | | 3,726,637 | 3,602,677 | 6,805 |
| 3132A7 SX 0 | FH ZS6834 - RMBS | | 06/18/2020 | CORPORATE ACTION | | 2,190,553 | 2,106,253 | 3,978 |
| 3132A9 J5 7 | FH ZS8384 - RMBS | | 06/18/2020 | CORPORATE ACTION | | 622,087 | 614,119 | 1,305 |
| 3132A9 JS 7 | FH ZS8373 - RMBS | | 08/18/2020 | CORPORATE ACTION | | 686,415 | 682,365 | 1,289 |
| 3132A9 JV 0 | FH ZS8376 - RMBS | | 06/18/2020 | CORPORATE ACTION | | 2,901,174 | 2,812,366 | 5,312 |
| 3132A9 MM 6 | FH ZS8464 - RMBS | | 06/18/2020 | CORPORATE ACTION | | 2,367,562 | 2,340,619 | 2,763 |
| 3132AA 4K 7 | FH ZS9826 - RMBS | | 08/18/2020 | CORPORATE ACTION | | 13,731,798 | 13,978,930 | 19,803 |
| 3132AA 4X 9 | FH ZS9838 - RMBS | | 05/19/2020 | CORPORATE ACTION | | 13,759,463 | 13,044,912 | 29,351 |
| 3132AA N2 6 | FH ZS9409 - RMBS | | 08/18/2020 | CORPORATE ACTION | | 29,681,714 | 28,926,587 | 47,809 |
| 3132AA YU 2 | FH ZS9723 - RMBS | | 08/18/2020 | CORPORATE ACTION | | 17,862,813 | 16,789,091 | 27,749 |
| 3132AA ZC 1 | FH ZS9739 - RMBS | | 08/18/2020 | CORPORATE ACTION | | 13,636,454 | 13,217,972 | 21,846 |
| 3132AC AY 6 | FH ZT0023 - RMBS | | 05/19/2020 | CORPORATE ACTION | | 12,495,639 | 11,788,117 | 23,576 |
| 3132AC BK 5 | FH ZT0042 - RMBS | | 03/13/2020 | CORPORATE ACTION | | 10,379,515 | 9,834,274 | 13,112 |
| 3132AC H7 8 | FH ZT0254 - RMBS | | 05/19/2020 | CORPORATE ACTION | | 19,333,072 | 19,327,588 | 33,823 |
| 3132AC PZ 7 | FH ZT0440 - RMBS | | 12/22/2020 | BK OF NYC/BCMBS | | 22,189,704 | 19,779,123 | 42,305 |
| 3132AC SX 9 | FH ZT0534 - RMBS | | 11/30/2020 | GOLDMAN | | 20,363,426 | 18,649,961 | 23,571 |
| 3132AC SZ 4 | FH ZT0536 - RMBS | | 05/19/2020 | CORPORATE ACTION | | 15,467,902 | 15,465,970 | 27,065 |
| 3132AD VK 1 | FH ZT1518 - RMBS | | 08/18/2020 | CORPORATE ACTION | | 10,864,578 | 10,468,150 | 19,773 |
| 3132AE JM 9 | FH ZT2068 - RMBS | | 03/20/2020 | CORPORATE ACTION | | 18,146,325 | 17,351,401 | 36,631 |
| 3132DM LW 3 | FH SD0341 - RMBS | | 12/23/2020 | BK OF NYC/BCMBS | | 22,800,400 | 20,343,310 | 45,490 |
| 3132DV 7B 5 | FH SD8090 - RMBS | | 08/31/2020 | Various | | 94,498,420 | 91,717,393 | 66,240 |
| 3133A1 MD 1 | FH QA6656 - RMBS | | 01/30/2020 | BANK OF NEW YORK (PIERPONTMBS) | | 24,086,299 | 23,455,921 | 21,501 |

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SCHEDULE D - PART 3

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 |
|----------------------|---------------------------------------|---------|---------------|---|---------------------------|-------------|------------|---|
| CUSIP Identification | Description | Foreign | Date Acquired | Name of Vendor | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends |
| 3133A8 6M 4 | FH QB2676 - RMBS | | 08/26/2020 | FIRST UNION CAPITAL | | 46,487,045 | 45,016,959 | 32,512 |
| 3133A8 BL 0 | FH QB1843 - RMBS | | 07/30/2020 | BANK OF NEW YORK (SALMBS) | | 32,594,376 | 31,454,163 | 20,969 |
| 3133A9 AR 6 | FH QB2716 - RMBS | | 08/25/2020 | FIRST UNION CAPITAL | | 32,490,006 | 31,453,038 | 22,716 |
| 3133A9 RU 1 | FH QB3199 - RMBS | | 08/26/2020 | CANTOR FITZGERALD/CANTOR CLEAR | | 36,900,703 | 35,750,000 | 59,583 |
| 3133AA LF 7 | FH QB3926 - RMBS | | 09/30/2020 | BANK OF NYC/NSIMBS | | 31,796,531 | 30,739,849 | 22,201 |
| 3133AB QY 9 | FH QB4971 - RMBS | | 10/28/2020 | BANK OF NEW YORK (SALMBS) | | 68,598,889 | 66,379,330 | 40,565 |
| 3133KJ A6 9 | FH RA2729 - RMBS | | 05/28/2020 | BANK OF NEW YORK (SALMBS) | | 51,990,938 | 49,923,782 | 34,669 |
| 3136AY BW 2 | FNR 2017-66 JC - CMO/RMBS | | 09/25/2020 | BANK OF NEW YORK (SALMBS) | | 3,168,595 | 2,775,000 | 6,706 |
| 3136B0 UF 1 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | | 09/29/2020 | BANK OF NEW YORK (BDMBS) | | 4,804,846 | 4,158,071 | 347 |
| 3137F7 2G 9 | FHMS Q-014 A1 - CMBS | | 11/10/2020 | WELLS FARGO SECURITIES LLC | | 4,749,620 | 4,750,000 | 4,719 |
| 3137FN KP 4 | FREDDIE MAC - CMO | | 09/28/2020 | BK OF NYC/STCM | | 5,068,807 | 4,465,141 | |
| 3137FW HF 0 | FHMS K-1517 A2 - CMBS | | 09/16/2020 | BANKERS TR CO/PNC BK NA SECS | | 10,272,588 | 9,974,026 | 10,935 |
| 3138X0 2X 5 | FN AU1689 - RMBS | | 11/24/2020 | GOLDMAN | | 10,895,779 | 9,888,399 | 12,498 |
| 3140J9 UF 6 | FN BM5081 - RMBS | | 03/11/2020 | CITIBANK | | 11,439,183 | 10,538,473 | 16,393 |
| 3140J9 VV 0 | FN BM5127 - RMBS | | 11/19/2020 | GOLDMAN | | 15,191,259 | 13,895,106 | 25,667 |
| 3140JW BQ 2 | FN BO1846 - RMBS | | 01/29/2020 | BK OF NYC/BCMBS | | 20,987,037 | 19,746,697 | 55,675 |
| 3140KB 5W 0 | FN BP4460 - RMBS | | 05/28/2020 | BK OF NYC/STCM | | 24,827,111 | 23,962,225 | 16,640 |
| 3140KG 5R 0 | FN BP8955 - RMBS | | 07/30/2020 | BK OF NYC/STCM | | 37,548,161 | 35,675,212 | 29,729 |
| 3140KH LY 5 | FN BP9342 - RMBS | | 06/30/2020 | FIRST UNION CAPITAL | | 99,507,399 | 95,236,632 | 85,978 |
| 3140KH MU 2 | FN BP9370 - RMBS | | 07/22/2020 | FIRST UNION CAPITAL | | 77,325,485 | 74,846,204 | 49,897 |
| 3140KK LM 4 | FN BQ0331 - RMBS | | 07/23/2020 | CANTOR FITZGERALD/CANTOR CLEAR | | 22,082,934 | 21,381,358 | 14,254 |
| 3140KL JH 6 | FN BQ1163 - RMBS | | 08/25/2020 | FIRST UNION CAPITAL | | 30,622,941 | 29,641,080 | 21,407 |
| 3140KN KN 7 | FN BQ3000 - RMBS | | 10/29/2020 | FIRST UNION CAPITAL | | 57,792,123 | 55,829,372 | 34,118 |
| 3140KN KS 6 | FN BQ3004 - RMBS | | 11/23/2020 | FIRST UNION CAPITAL | | 62,026,067 | 59,667,343 | 43,093 |
| 3140KQ VE 8 | FN BQ5112 - RMBS | | 11/24/2020 | FIRST UNION CAPITAL | | 49,667,430 | 47,771,498 | 34,502 |
| 3140KT L7 8 | FN BQ7549 - RMBS | | 11/23/2020 | BANK OF NEW YORK (SALMBS) | | 61,739,905 | 59,530,756 | 42,994 |
| 3140QD 6P 4 | FN CA6277 - RMBS | | 06/18/2020 | FMAE DC | | 25,342,222 | 24,769,429 | 17,889 |
| 3140QD 6Y 5 | FN CA6286 - RMBS | | 06/18/2020 | FMAE DC | | 26,004,788 | 24,967,094 | 22,540 |
| 3140QD UM 4 | FN CA5987 - RMBS | | 06/25/2020 | BMO Capital Markets Corp | | 41,468,388 | 39,664,876 | 35,809 |
| 3140QE UR 1 | FN CA6891 - RMBS | | 08/12/2020 | FMAE DC | | 25,619,006 | 24,797,586 | 17,909 |
| 3140QE US 9 | FN CA6892 - RMBS | | 08/12/2020 | FMAE DC | | 25,855,100 | 24,352,118 | 21,985 |
| 3140QF EA 3 | FN CA7328 - RMBS | | 12/14/2020 | BK OF NYC/NCMMBS | | 75,434,583 | 72,180,807 | 60,151 |
| 3140QF PZ 6 | FN CA7639 - RMBS | | 10/23/2020 | FMAE DC | | 25,765,508 | 24,931,850 | 15,236 |
| 3140QF QN 2 | FN CA7660 - RMBS | | 10/27/2020 | FMAE DC | | 25,009,324 | 24,708,193 | 11,325 |
| 3140QG LU 9 | FN CA8438 - RMBS | | 12/14/2020 | BANK OF NYC/NSIMBS | | 74,267,109 | 71,000,000 | 59,167 |
| 3140X3 BL 1 | FN FM0042 - RMBS | | 05/27/2020 | PERSHING LLC | | 20,589,073 | 19,149,843 | 43,087 |
| 3140X5 YJ 6 | FN FM2512 - RMBS | | 02/28/2020 | Unknown | | 21,198,572 | 19,739,686 | 1,919 |
| 3140X6 2N 0 | FN FM3480 - RMBS | | 06/25/2020 | FIRST UNION CAPITAL | | 58,113,861 | 55,728,006 | 50,310 |
| 3140X6 FL 0 | FN FM2870 - RMBS | | 05/28/2020 | GOLDMAN | | 22,588,270 | 21,222,097 | 17,685 |
| 3140X6 RR 4 | FN FM3195 - RMBS | | 07/16/2020 | BANK OF NEW YORK (SALMBS) | | 7,601,142 | 6,864,302 | 8,008 |
| 3140X6 TB 7 | FN FM3245 - RMBS | | 05/20/2020 | BANK OF NYC/NSIMBS | | 35,760,937 | 33,097,613 | 55,163 |
| 3140X6 YM 7 | FN FM3415 - RMBS | | 05/22/2020 | BANK OF NEW YORK (BDMBS) | | 16,181,250 | 15,000,000 | 32,500 |
| 3140X6 YS 4 | FN FM3420 - RMBS | | 09/28/2020 | GOLDMAN | | 9,567,571 | 8,821,850 | 24,015 |
| 3140X8 P3 5 | FN FM4941 - RMBS | | 11/17/2020 | BK OF NYC/CRSMBS | | 10,988,813 | 10,300,000 | 15,450 |
| 31418D RW 4 | FN MA4100 - RMBS | | 07/30/2020 | GOLDMAN | | 9,341,814 | 9,028,633 | 6,019 |
| 341271 AF 1 | FLORIDA ST BRD ADMIN FIN CORP REV | | 09/04/2020 | MERRILL LYNCH PIERCE FENNER & SMITH INC | | 10,094,300 | 10,000,000 | |

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SCHEDULE D - PART 3

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

| 1 | | 2 | | 3 | 4 | 5 | 6 | 7 | 8 | 9 |
|----------------------|------|---|---------|-----------------|--|---------------------------|-------------|------------|---|---|
| CUSIP Identification | | Description | Foreign | Date Acquired | Name of Vendor | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends | |
| 345105 | JG 6 | FOOTHILL / EASTERN TRANSN CORRIDOR AGY C..... | | 01/07/2020..... | First Tennessee Bank..... | | 2,005,080 | 2,000,000 | 4,360 | |
| 38611T | DK 0 | GRAND PARKWAY TRANSN CORP TEX SYS TOLL R..... | | 05/28/2020..... | Various..... | | 11,661,100 | 11,500,000 | 75,576 | |
| 387883 | YV 7 | GRANT CNTY WASH PUB UTIL DIST NO 2 PRIES..... | | 05/06/2020..... | Various..... | | 4,027,720 | 4,000,000 | 18,205 | |
| 387883 | ZH 7 | GRANT CNTY WASH PUB UTIL DIST NO 2 PRIES..... | | 04/06/2020..... | FIRST TENNESSEE BANK BOND DIVI..... | | 3,006,059 | 3,055,000 | 2,683 | |
| 387883 | ZJ 3 | GRANT CNTY WASH PUB UTIL DIST NO 2 PRIES..... | | 04/06/2020..... | FIRST TENNESSEE BANK BOND DIVI..... | | 3,499,053 | 3,560,000 | 3,191 | |
| 39081H | CV 2 | GREAT LAKES WTR AUTH MICH SEW DISP SYS R..... | | 06/05/2020..... | CITIGROUP GLOBAL MARKETS INC..... | | 2,000,000 | 2,000,000 | | |
| 438701 | 2A 1 | HONOLULU HAWAII CITY & CNTY WASTEWTR SYS..... | | 12/23/2020..... | Stifel Nicolaus & Co..... | | 3,255,424 | 3,200,000 | | |
| 438701 | 2B 9 | HONOLULU HAWAII CITY & CNTY WASTEWTR SYS..... | | 12/22/2020..... | MERRILL LYNCH PIERCE FENNER & SMITH INC..... | | 6,324,375 | 6,250,000 | | |
| 438701 | 2C 7 | HONOLULU HAWAII CITY & CNTY WASTEWTR SYS..... | | 12/16/2020..... | MERRILL LYNCH PIERCE FENNER & SMITH INC..... | | 1,750,000 | 1,750,000 | | |
| 457074 | BQ 4 | INGLEWOOD CALIF..... | | 06/03/2020..... | MERRILL LYNCH PIERCE FENNER & SMITH INC..... | | 2,000,000 | 2,000,000 | | |
| 575831 | FU 1 | MASSACHUSETTS ST COLLEGE BLDG AUTH REV..... | | 06/17/2020..... | MERRILL LYNCH PIERCE FENNER & SMITH INC..... | | 15,000,000 | 15,000,000 | | |
| 575832 | P3 8 | MASSACHUSETTS ST COLLEGE BLDG AUTH PROJ..... | | 07/14/2020..... | CORPORATE ACTION..... | | 1,628,133 | 1,630,000 | 17,465 | |
| 576000 | ZN 6 | MASSACHUSETTS ST SCH BLDG AUTH DEDICATED..... | | 07/01/2020..... | CITIGROUP GLOBAL MARKETS INC..... | | 3,200,000 | 3,200,000 | | |
| 576000 | ZP 1 | MASSACHUSETTS ST SCH BLDG AUTH DEDICATED..... | | 07/01/2020..... | CITIGROUP GLOBAL MARKETS INC..... | | 11,770,000 | 11,770,000 | | |
| 576000 | ZW 6 | MASSACHUSETTS ST SCH BLDG AUTH DEDICATED..... | | 12/11/2020..... | RBC CAPITAL MARKETS..... | | 12,443,160 | 12,000,000 | 65,883 | |
| 59333N | T4 5 | MIAMI-DADE CNTY FLA SPL OBLIG..... | | 12/10/2020..... | Unknown..... | | 1,500,000 | 1,500,000 | | |
| 59333N | T5 2 | MIAMI-DADE CNTY FLA SPL OBLIG..... | | 12/10/2020..... | CHASE SECURITIES..... | | 800,000 | 800,000 | | |
| 59334D | LS 1 | MIAMI-DADE CNTY FLA WTR & SWR REV..... | | 09/29/2020..... | MERRILL LYNCH PIERCE FENNER & SMITH INC..... | | 2,157,680 | 2,000,000 | | |
| 59334P | JT 5 | MIAMI-DADE CNTY FLA TRAN SYS SALES SURTA..... | | 12/21/2020..... | FUNB FUNDS II..... | | 12,013,500 | 12,000,000 | 79,444 | |
| 59447T | XX 6 | MICHIGAN FIN AUTH REV..... | | 01/07/2020..... | RBC CAPITAL MARKETS..... | | 2,019,960 | 2,000,000 | 3,948 | |
| 594615 | HU 3 | MICHIGAN ST BLDG AUTH REV..... | | 10/27/2020..... | JEFFERIES & COMPANY, INC..... | | 1,981,460 | 2,000,000 | 1,409 | |
| 63607V | AA 4 | NATIONAL FIN AUTH N H FED LEASE REV..... | | 06/26/2020..... | OPPENHEIMER & CO. INC..... | | 3,815,000 | 3,815,000 | | |
| 64579R | CY 1 | NEW JERSEY INST TECHNOLOGY..... | | 01/17/2020..... | Morgan Stanley..... | | 2,000,000 | 2,000,000 | | |
| 64972G | RD 8 | NEW YORK N Y CITY MUN WTR FIN AUTH WTR &..... | | 03/19/2020..... | BNY CAPITAL MARKETS, INC..... | | 2,230,140 | 2,000,000 | 27,222 | |
| 64989K | GR 1 | NEW YORK ST PWR AUTH EXTENDIBLE IAM COML..... | | 05/28/2020..... | CITIGROUP GLOBAL MARKETS INC..... | | 13,557,380 | 9,000,000 | 38,570 | |
| 64989K | LJ 3 | NEW YORK ST PWR AUTH EXTENDIBLE IAM COML..... | | 04/30/2020..... | GOLDMAN SACHS & CO, NY..... | | 2,500,000 | 2,500,000 | | |
| 64990F | RB 2 | NEW YORK STATE DORMITORY AUTHORITY..... | | 05/28/2020..... | CITIGROUP GLOBAL MARKETS INC..... | | 8,956,448 | 8,495,000 | 108,613 | |
| 650009 | S6 1 | NEW YORK ST TWY AUTH GEN REV..... | | 02/21/2020..... | CITIGROUP GLOBAL MARKETS INC..... | | 2,362,762 | 2,260,000 | 25,268 | |
| 650035 | 4Y 1 | NEW YORK ST URBAN DEV CORP REV..... | | 03/11/2020..... | NATIONAL FINANCIAL SERVICES CO..... | | 2,198,700 | 2,000,000 | 33,820 | |
| 660043 | DS 6 | NORTH HUDSON SEW AUTH N J GROSS REV LEAS..... | | 02/05/2020..... | Stifel Nicolaus & Co..... | | 2,096,900 | 2,000,000 | 15,400 | |
| 66353L | DP 9 | NORTHAMPTON CNTY PA GEN PURP AUTH COLLEG..... | | 09/18/2020..... | MERRILL LYNCH PIERCE FENNER & SMITH INC..... | | 2,000,000 | 2,000,000 | | |
| 677561 | LK 6 | OHIO ST HOSP FAC REV..... | | 11/10/2020..... | PERSHING LLC..... | | 2,161,100 | 2,000,000 | 21,157 | |
| 679111 | ZY 3 | OKLAHOMA ST TPK AUTH TPK REV..... | | 10/16/2020..... | JP MORGAN SECURITIES INC..... | | 2,150,000 | 2,150,000 | | |
| 67920Q | XR 4 | OKLAHOMA ST WTR RES BRD ST LN PROGRAM RE..... | | 09/11/2020..... | BOSC INC..... | | 2,000,000 | 2,000,000 | | |
| 681810 | NT 0 | OMAHA NEB SAN SEW REV..... | | 10/15/2020..... | DAVIDSON (D.A.) & CO. INC..... | | 2,000,000 | 2,000,000 | | |
| 681810 | NW 3 | OMAHA NEB SAN SEW REV..... | | 10/15/2020..... | Unknown..... | | 2,000,000 | 2,000,000 | | |
| 682832 | GC 8 | ONONDAGA N Y CIVIC DEV CORP REV..... | | 06/17/2020..... | MERRILL LYNCH PIERCE FENNER & SMITH INC..... | | 3,500,000 | 3,500,000 | | |
| 70869H | BG 9 | PENNSYLVANIA ECONOMIC DEV FING AUTH GOVE..... | | 01/24/2020..... | CITIGROUP GLOBAL MARKETS INC..... | | 7,500,000 | 7,500,000 | | |
| 709235 | S6 3 | PENNSYLVANIA ST UNIV..... | | 12/09/2020..... | BARCLAYS CAPITAL INC FIXED INC..... | | 2,366,955 | 2,250,000 | 12,456 | |
| 709235 | S7 1 | PENNSYLVANIA ST UNIV..... | | 12/09/2020..... | BARCLAYS CAPITAL INC FIXED INC..... | | 2,104,600 | 2,000,000 | 11,750 | |
| 709235 | T3 9 | PENNSYLVANIA ST UNIV..... | | 05/06/2020..... | BARCLAYS CAPITAL INC FIXED INC..... | | 5,000,000 | 5,000,000 | | |
| 709235 | T7 0 | PENNSYLVANIA ST UNIV..... | | 06/24/2020..... | Morgan Stanley..... | | 2,064,829 | 2,005,000 | 6,837 | |
| 72205R | FQ 0 | PINAL CNTY ARIZ REV OBLIGS..... | | 10/22/2020..... | Unknown..... | | 2,000,000 | 2,000,000 | | |
| 73474T | AT 7 | PORT MORROW ORE TRANSMISSION FACS REV..... | | 06/12/2020..... | CITIGROUP GLOBAL MARKETS INC..... | | 2,250,000 | 2,250,000 | | |
| 73474T | AU 4 | PORT MORROW ORE TRANSMISSION FACS REV..... | | 12/22/2020..... | Various..... | | 11,117,000 | 11,000,000 | 3,377 | |
| 765433 | LX 3 | RICHMOND VA PUB UTIL REV..... | | 04/08/2020..... | Wachovia Capital Markets..... | | 2,000,000 | 2,000,000 | | |

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SCHEDULE D - PART 3

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---------|-----------------|--|---------------------------|---------------|---------------|---|
| CUSIP Identification | Description | Foreign | Date Acquired | Name of Vendor | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends |
| 76913C BD 0 | RIVERSIDE CNTY CALIF PENSION OBLIG..... | | 04/23/2020..... | Unknown..... | | 2,250,000 | 2,250,000 | |
| 786089 JH 6 | SACRAMENTO CALIF WTR REV..... | | 12/07/2020..... | BARCLAYS CAPITAL INC FIXED INC..... | | 2,194,905 | 2,105,000 | 12,303 |
| 795375 CP 7 | SALISBURY NC ENTERPRISE SYS RE..... | | 03/13/2020..... | JPMORGAN SECURITIES INC, NEW YORK..... | | 2,368,154 | 2,040,000 | |
| 79765R SV 2 | SAN FRANCISCO CALIF CITY & CNTY PUB UTIL..... | | 05/08/2020..... | PERSHING LLC..... | | 2,887,042 | 2,090,000 | 3,832 |
| 79771F AA 5 | SAN FRANCISCO CALIF CITY & CNTY PUB UTIL..... | | 10/08/2020..... | GOLDMAN SACHS & CO..... | | 2,000,000 | 2,000,000 | |
| 79771F AS 6 | SAN FRANCISCO CALIF CITY & CNTY PUB UTIL..... | | 11/13/2020..... | CITIGROUP GLOBAL MARKETS INC..... | | 2,062,500 | 2,000,000 | 4,109 |
| 798153 NN 8 | SAN JOSE CALIF FING AUTH LEASE REV..... | | 09/11/2020..... | CHASE SECURITIES..... | | 10,470,000 | 10,470,000 | |
| 802556 CD 0 | SANTA PAULA CALIF UTIL AUTH WASTEWTR ENT..... | | 10/07/2020..... | PERSHING LLC..... | | 2,000,000 | 2,000,000 | |
| 837227 TZ 4 | SOUTH CENT CONN REGL WTR AUTH WTR SYS RE..... | | 03/18/2020..... | SAMUEL A. RAMIREZ & COMPANY INC..... | | 1,900,780 | 2,000,000 | 3,832 |
| 873519 MM 1 | TACOMA WASH ELEC SYS REV..... | | 12/10/2020..... | Morgan Stanley..... | | 3,434,000 | 2,500,000 | 65,551 |
| 876443 TC 6 | TARRANT REGL WTR DIST TEX WTR REV..... | | 10/23/2020..... | Unknown..... | | 2,006,140 | 2,000,000 | |
| 882830 AP 7 | TEXAS TRANSN COMMN..... | | 06/18/2020..... | CITIGROUP GLOBAL MARKETS INC..... | | 5,000,000 | 5,000,000 | |
| 914437 UT 3 | UNIVERSITY MASS BLDG AUTH REV..... | | 02/11/2020..... | Various..... | | 4,084,340 | 4,000,000 | 3,893 |
| 91476P WN 4 | UNIVERSITY OKLA REVS..... | | 12/03/2020..... | Morgan Stanley..... | | 580,000 | 580,000 | |
| 91476P WP 9 | UNIVERSITY OKLA REVS..... | | 12/03/2020..... | Morgan Stanley..... | | 435,000 | 435,000 | |
| 923078 DA 4 | VENTURA CNTY CALIF PUB FING AUTH LEASE R..... | | 06/04/2020..... | CITIGROUP GLOBAL MARKETS INC..... | | 2,135,000 | 2,135,000 | |
| 923078 DB 2 | VENTURA CNTY CALIF PUB FING AUTH LEASE R..... | | 06/04/2020..... | CITIGROUP GLOBAL MARKETS INC..... | | 2,500,000 | 2,500,000 | |
| 923078 DG 1 | VENTURA CNTY CALIF PUB FING AUTH LEASE R..... | | 06/04/2020..... | CITIGROUP GLOBAL MARKETS INC..... | | 2,000,000 | 2,000,000 | |
| 92812V D8 6 | VIRGINIA ST HSG DEV AUTH..... | | 05/21/2020..... | MERRILL LYNCH PIERCE FENNER & SMITH INC..... | | 2,000,000 | 2,000,000 | |
| 92812V F8 4 | VIRGINIA ST HSG DEV AUTH..... | | 07/09/2020..... | Wachovia Capital Markets..... | | 2,000,000 | 2,000,000 | |
| 928172 6S 9 | VIRGINIA ST PUB BLDG AUTH PUB FACS REV..... | | 04/09/2020..... | Wachovia Capital Markets..... | | 2,000,000 | 2,000,000 | |
| 928172 6T 7 | VIRGINIA ST PUB BLDG AUTH PUB FACS REV..... | | 04/09/2020..... | Wachovia Capital Markets..... | | 1,990,000 | 1,990,000 | |
| 92818H SR 3 | VIRGINIA ST PUB SCH AUTH SCH FING..... | | 10/21/2020..... | Unknown..... | | 1,940,000 | 2,000,000 | |
| 3199999 | Total - Bonds - U.S. Special Revenue and Special Assessments..... | | | | | 2,774,993,891 | 2,671,763,808 | 3,542,447 |
| Bonds - Industrial and Miscellaneous | | | | | | | | |
| 002824 BH 2 | ABBOTT LABORATORIES..... | | 07/31/2020..... | GOLDMAN SACHS & CO..... | | 9,480,849 | 6,242,000 | 54,375 |
| 002824 BQ 2 | ABBOTT LABORATORIES..... | | 06/22/2020..... | Morgan Stanley..... | | 6,406,855 | 6,500,000 | |
| 00507V AQ 2 | ACTIVISION BLIZZARD INC..... | | 08/05/2020..... | Merril Lynch Pierce Fenner Smith..... | | 5,225,590 | 5,240,000 | |
| 00724P AC 3 | ADOBE INC..... | | 01/22/2020..... | Merril Lynch Pierce Fenner Smith..... | | 1,444,061 | 1,445,000 | |
| 00724P AD 1 | ADOBE INC..... | | 01/22/2020..... | Merril Lynch Pierce Fenner Smith..... | | 2,993,961 | 3,003,000 | |
| 007589 AE 4 | ADVOCATE HEALTH AND HOSPITALS CORP..... | | 04/28/2020..... | CHASE SECURITIES..... | | 5,000,000 | 5,000,000 | |
| 00914A AG 7 | AIR LEASE CORP..... | | 01/07/2020..... | Merril Lynch Pierce Fenner Smith..... | | 9,790,400 | 10,000,000 | |
| 009158 BA 3 | AIR PRODUCTS AND CHEMICALS INC..... | | 04/27/2020..... | CITIGROUP GLOBAL MARKETS INC..... | | 9,799,201 | 9,835,000 | |
| 020002 BC 4 | ALLSTATE CORP..... | | 12/08/2020..... | RBC CAPITAL MARKETS..... | | 6,622,350 | 5,000,000 | 102,083 |
| 02079K AE 7 | ALPHABET INC..... | | 11/24/2020..... | RBC CAPITAL MARKETS..... | | 6,394,440 | 6,500,000 | 39,451 |
| 02079K AF 4 | ALPHABET INC..... | | 11/30/2020..... | RBC CAPITAL MARKETS..... | | 4,893,650 | 5,000,000 | 33,313 |
| 023135 BT 2 | AMAZON.COM INC..... | | 06/01/2020..... | GOLDMAN SACHS & CO..... | | 6,646,306 | 6,715,000 | |
| 023135 BU 9 | AMAZON.COM INC..... | | 06/01/2020..... | GOLDMAN SACHS & CO..... | | 4,822,221 | 4,880,000 | |
| 02361D AV 2 | AMEREN ILLINOIS CO..... | | 11/09/2020..... | FUJI SECURITIES INC..... | | 3,236,253 | 3,250,000 | |
| 026874 DP 9 | AMERICAN INTERNATIONAL GROUP INC..... | | 05/06/2020..... | CITIGROUP GLOBAL MARKETS INC..... | | 4,974,700 | 5,000,000 | |
| 026874 DR 5 | AMERICAN INTERNATIONAL GROUP INC..... | | 05/06/2020..... | CHASE SECURITIES..... | | 9,998,700 | 10,000,000 | |
| 037833 BA 7 | APPLE INC..... | | 05/29/2020..... | Merril Lynch Pierce Fenner Smith..... | | 5,833,800 | 5,000,000 | 54,146 |
| 037833 DW 7 | APPLE INC..... | | 05/29/2020..... | RBC CAPITAL MARKETS..... | | 7,258,440 | 7,000,000 | 10,821 |
| 038222 AP 0 | APPLIED MATERIALS INC..... | | 05/26/2020..... | Merril Lynch Pierce Fenner Smith..... | | 4,787,537 | 4,810,000 | |
| 053015 AE 3 | AUTOMATIC DATA PROCESSING INC..... | | 03/10/2020..... | BARCLAYS CAPITAL INC FIXED INC..... | | 2,185,140 | 2,000,000 | 33,188 |
| 053015 AF 0 | AUTOMATIC DATA PROCESSING INC..... | | 08/11/2020..... | Merril Lynch Pierce Fenner Smith..... | | 31,320,244 | 31,400,000 | |
| 05348E BG 3 | AVALONBAY COMMUNITIES INC..... | | 02/10/2020..... | Various..... | | 26,156,982 | 26,185,000 | |

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SCHEDULE D - PART 3

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 |
|----------------------|--|---------|-----------------|--|---------------------------|-------------|------------|---|
| CUSIP Identification | Description | Foreign | Date Acquired | Name of Vendor | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends |
| 05348E BH 1 | AVALONBAY COMMUNITIES INC..... | | 05/08/2020..... | CITIGROUP GLOBAL MARKETS INC..... | | 23,216,226 | 23,320,000 | |
| 05565E BK 0 | BMW US CAPITAL LLC..... | | 04/06/2020..... | Merril Lynch Pierce Fenner Smith..... | | 4,991,450 | 5,000,000 | |
| 05565E BM 6 | BMW US CAPITAL LLC..... | | 04/06/2020..... | Merril Lynch Pierce Fenner Smith..... | | 49,948,500 | 50,000,000 | |
| 05723K AF 7 | BAKER HUGHES HOLDINGS LLC..... | | 12/10/2020..... | CITIGROUP GLOBAL MARKETS INC..... | | 11,527,200 | 10,000,000 | 202,867 |
| 06051G HX 0 | BANK OF AMERICA CORP..... | | 05/28/2020..... | Merril Lynch Pierce Fenner Smith..... | | 12,602,760 | 12,000,000 | 37,492 |
| 06051G JB 6 | BANK OF AMERICA CORP..... | | 04/22/2020..... | Merril Lynch Pierce Fenner Smith..... | | 7,310,000 | 7,310,000 | |
| 06051G JE 0 | BANK OF AMERICA CORP..... | | 06/16/2020..... | Merril Lynch Pierce Fenner Smith..... | | 5,000,000 | 5,000,000 | |
| 06051G JG 5 | BANK OF AMERICA CORP..... | | 09/22/2020..... | Merril Lynch Pierce Fenner Smith..... | | 30,000,000 | 30,000,000 | |
| 06051G JM 2 | BANK OF AMERICA CORP..... | | 10/16/2020..... | Merril Lynch Pierce Fenner Smith..... | | 6,000,000 | 6,000,000 | |
| 06654D AB 3 | BANNER HEALTH..... | | 05/29/2020..... | Morgan Stanley..... | | 5,100,850 | 5,000,000 | 5,845 |
| 072722 AE 1 | BAYCARE HEALTH SYSTEM INC..... | | 04/08/2020..... | Morgan Stanley..... | | 2,727,000 | 2,727,000 | |
| 09062X AH 6 | BIOGEN INC..... | | 05/27/2020..... | RBC CAPITAL MARKETS..... | | 10,137,700 | 10,000,000 | 18,125 |
| 09247X AQ 4 | BLACKROCK INC..... | | 01/16/2020..... | CHASE SECURITIES..... | | 11,990,400 | 12,000,000 | |
| 09778P AB 1 | BON SECOURS MERCY HEALTH INC..... | | 10/07/2020..... | CHASE SECURITIES..... | | 3,429,000 | 3,429,000 | |
| 10373Q BN 9 | BP CAPITAL MARKETS AMERICA INC..... | | 08/05/2020..... | CITIGROUP GLOBAL MARKETS INC..... | | 7,999,440 | 8,000,000 | |
| 110122 DR 6 | BRISTOL-MYERS SQUIBB CO..... | | 11/25/2020..... | Various..... | | 17,029,860 | 16,775,000 | 11,097 |
| 110122 DS 4 | BRISTOL-MYERS SQUIBB CO..... | | 11/09/2020..... | CITIGROUP GLOBAL MARKETS INC..... | | 4,985,400 | 5,000,000 | |
| 115637 AS 9 | BROWN-FORMAN CORP..... | | 04/03/2020..... | PERSHING LLC..... | | 1,585,740 | 1,500,000 | 25,083 |
| 125523 CJ 7 | CIGNA CORP..... | | 03/04/2020..... | Merril Lynch Pierce Fenner Smith..... | | 2,017,031 | 2,020,000 | |
| 133131 AZ 5 | CAMDEN PROPERTY TRUST..... | | 04/16/2020..... | Merril Lynch Pierce Fenner Smith..... | | 2,388,303 | 2,390,000 | |
| 13607G LZ 5 | CANADIAN IMPERIAL BANK OF COMMERCE..... | C..... | 01/21/2020..... | FIRST UNION CAPITAL..... | | 9,211,171 | 9,212,000 | |
| 143499 AB 7 | CARNEGIE INSTITUTION OF WASHINGTON..... | | 06/03/2020..... | MERRILL LYNCH PIERCE FENNER & SMITH INC..... | | 2,000,000 | 2,000,000 | |
| 149123 CH 2 | CATERPILLAR INC..... | | 04/06/2020..... | Merril Lynch Pierce Fenner Smith..... | | 5,221,598 | 5,250,000 | |
| 14913R 2G 1 | CATERPILLAR FINANCIAL SERVICES CORP..... | | 09/09/2020..... | mitsubishi ufj securities..... | | 14,471,725 | 14,500,000 | |
| 14913R 2H 9 | CATERPILLAR FINANCIAL SERVICES CORP..... | | 11/09/2020..... | BARCLAYS CAPITAL INC FIXED INC..... | | 27,564,948 | 27,600,000 | |
| 172967 MM 0 | CITIGROUP INC..... | | 03/19/2020..... | CITIGROUP GLOBAL MARKETS INC..... | | 5,000,000 | 5,000,000 | |
| 172967 MP 3 | CITIGROUP INC..... | | 06/05/2020..... | CITIGROUP GLOBAL MARKETS INC..... | | 8,273,090 | 7,000,000 | 59,194 |
| 172967 MS 7 | CITIGROUP INC..... | | 05/26/2020..... | CITIGROUP GLOBAL MARKETS INC..... | | 6,650,000 | 6,650,000 | |
| 172967 MT 5 | CITIGROUP INC..... | | 10/23/2020..... | CITIGROUP GLOBAL MARKETS INC..... | | 23,500,000 | 23,500,000 | |
| 191216 CN 8 | COCA-COLA CO..... | | 03/20/2020..... | CITIGROUP GLOBAL MARKETS INC..... | | 1,998,340 | 2,000,000 | |
| 191216 CT 5 | COCA-COLA CO..... | | 03/20/2020..... | FIRST UNION CAPITAL..... | | 6,727,388 | 6,750,000 | |
| 191216 CW 8 | COCA-COLA CO..... | | 12/10/2020..... | mitsubishi ufj securities..... | | 10,591,900 | 10,000,000 | 9,028 |
| 191216 CY 4 | COCA-COLA CO..... | | 06/05/2020..... | FIRST UNION CAPITAL..... | | 7,683,520 | 8,000,000 | 23,222 |
| 191216 DE 7 | COCA-COLA CO..... | | 09/14/2020..... | CITIGROUP GLOBAL MARKETS INC..... | | 12,997,530 | 13,000,000 | |
| 19416Q EG 1 | COLGATE-PALMOLIVE CO..... | | 03/05/2020..... | BNP PARIBAS SECURITIES BOND..... | | 5,309,003 | 4,900,000 | 76,971 |
| 20030N BH 3 | COMCAST CORP..... | | 06/05/2020..... | BARCLAYS CAPITAL INC FIXED INC..... | | 8,588,790 | 7,000,000 | 119,000 |
| 20030N DN 8 | COMCAST CORP..... | | 08/11/2020..... | Merril Lynch Pierce Fenner Smith..... | | 5,979,780 | 6,000,000 | |
| 231021 AS 5 | CUMMINS INC..... | | 12/08/2020..... | Various..... | | 12,288,100 | 12,275,000 | 30,622 |
| 235851 AV 4 | DANAHER CORP..... | | 09/29/2020..... | Merril Lynch Pierce Fenner Smith..... | | 6,126,243 | 6,190,000 | |
| 244199 BH 7 | DEERE & CO..... | | 03/25/2020..... | CITIGROUP GLOBAL MARKETS INC..... | | 8,987,760 | 9,000,000 | |
| 24422E SP 5 | JOHN DEERE CAPITAL CORP..... | | 03/13/2020..... | Various..... | | 9,986,805 | 9,500,000 | 83,983 |
| 24422E VD 8 | JOHN DEERE CAPITAL CORP..... | | 01/06/2020..... | GOLDMAN SACHS & CO..... | | 5,746,953 | 5,750,000 | |
| 24422E VF 3 | JOHN DEERE CAPITAL CORP..... | | 03/04/2020..... | RBC CAPITAL MARKETS..... | | 2,498,350 | 2,500,000 | |
| 254687 FN 1 | WALT DISNEY CO..... | | 03/19/2020..... | CITIGROUP GLOBAL MARKETS INC..... | | 27,259,999 | 27,275,000 | |
| 254687 FQ 4 | WALT DISNEY CO..... | | 03/19/2020..... | CITIGROUP GLOBAL MARKETS INC..... | | 5,733,900 | 5,750,000 | |
| 254687 FW 1 | WALT DISNEY CO..... | | 05/11/2020..... | Morgan Stanley..... | | 4,804,335 | 4,820,000 | |

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SCHEDULE D - PART 3

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 |
|----------------------|---|---------|-----------------|--|---------------------------|-------------|------------|---|
| CUSIP Identification | Description | Foreign | Date Acquired | Name of Vendor | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends |
| 254687 FX 9 | WALT DISNEY CO..... | | 05/11/2020..... | Morgan Stanley..... | | 20,580,995 | 20,595,000 | |
| 263534 CP 2 | E I DU PONT DE NEMOURS AND CO..... | | 05/13/2020..... | CHASE SECURITIES..... | | 3,925,698 | 3,940,000 | |
| 26443C AN 3 | DUKE UNIVERSITY HEALTH SYSTEM, INC..... | | 01/07/2020..... | CHASE SECURITIES..... | | 6,500,000 | 6,500,000 | |
| 27409L AA 1 | EAST OHIO GAS CO..... | | 06/02/2020..... | CHASE SECURITIES..... | | 6,992,930 | 7,000,000 | |
| 27409L AC 7 | EAST OHIO GAS CO..... | | 06/02/2020..... | CHASE SECURITIES..... | | 4,595,893 | 4,610,000 | |
| 278642 AV 5 | EBAY INC..... | | 03/06/2020..... | CHASE SECURITIES..... | | 12,971,270 | 13,000,000 | |
| 278865 BG 4 | ECOLAB INC..... | | 08/10/2020..... | CREDIT SUISSE SECURITIES..... | | 7,453,899 | 7,520,000 | |
| 29157T AD 8 | EMORY UNIVERSITY..... | | 05/13/2020..... | Morgan Stanley..... | | 7,000,000 | 7,000,000 | |
| 29248H AC 7 | EMPOWER FINANCE 2020 LP..... | | 09/14/2020..... | GOLDMAN SACHS & CO..... | | 7,105,000 | 7,105,000 | |
| 29736R AQ 3 | ESTEE LAUDER COMPANIES INC..... | | 04/07/2020..... | Merrill Lynch Pierce Fenner Smith..... | | 7,735,740 | 7,750,000 | |
| 31677Q BR 9 | FIFTH THIRD BANK NA (OHIO)..... | | 01/28/2020..... | Morgan Stanley..... | | 5,046,415 | 5,050,000 | |
| 33834D AA 2 | FIVE CORNERS FUNDING TRUST II..... | | 05/19/2020..... | CREDIT SUISSE SECURITIES..... | | 8,570,000 | 8,570,000 | |
| 341081 FZ 5 | FLORIDA POWER & LIGHT CO..... | | 03/24/2020..... | FIRST UNION CAPITAL..... | | 3,146,787 | 3,150,000 | |
| 369550 BK 3 | GENERAL DYNAMICS CORP..... | | 06/11/2020..... | CITIGROUP GLOBAL MARKETS INC..... | | 9,598,101 | 8,700,000 | 62,833 |
| 369550 BM 9 | GENERAL DYNAMICS CORP..... | | 03/23/2020..... | WELLS FARGO SECURITIES LLC..... | | 2,721,043 | 2,750,000 | |
| 375558 BS 1 | GILEAD SCIENCES INC..... | | 09/23/2020..... | FIRST UNION CAPITAL..... | | 11,946,120 | 12,000,000 | |
| 38141E C3 1 | GOLDMAN SACHS GROUP INC..... | | 06/30/2020..... | GOLDMAN SACHS & CO..... | | 9,182,250 | 7,000,000 | 162,400 |
| 384802 AE 4 | W W GRAINGER INC..... | | 02/28/2020..... | BANK OF AMERICA MERRILL LYNCH SECUR INC..... | | 11,608,790 | 11,500,000 | 4,137 |
| 406216 BL 4 | HALLIBURTON CO..... | | 07/31/2020..... | BARCLAYS CAPITAL INC FIXED INC..... | | 10,053,600 | 10,000,000 | 122,478 |
| 437076 BY 7 | HOME DEPOT INC..... | | 01/06/2020..... | Merrill Lynch Pierce Fenner Smith..... | | 4,188,847 | 4,017,000 | 9,217 |
| 437076 BZ 4 | HOME DEPOT INC..... | | 12/11/2020..... | BNP Paribas..... | | 11,433,700 | 10,000,000 | |
| 438516 CA 2 | HONEYWELL INTERNATIONAL INC..... | | 05/14/2020..... | Merrill Lynch Pierce Fenner Smith..... | | 4,963,750 | 5,000,000 | |
| 440452 AF 7 | HORMEL FOODS CORP..... | | 06/04/2020..... | FIRST UNION CAPITAL..... | | 22,438,575 | 22,500,000 | |
| 458140 BP 4 | INTEL CORP..... | | 03/20/2020..... | CHASE SECURITIES..... | | 17,173,340 | 17,200,000 | |
| 458140 BR 0 | INTEL CORP..... | | 03/20/2020..... | CHASE SECURITIES..... | | 7,983,600 | 8,000,000 | |
| 45866F AK 0 | INTERCONTINENTAL EXCHANGE INC..... | | 05/18/2020..... | Merrill Lynch Pierce Fenner Smith..... | | 3,593,305 | 3,619,000 | |
| 45866F AP 9 | INTERCONTINENTAL EXCHANGE INC..... | | 08/17/2020..... | FIRST UNION CAPITAL..... | | 9,932,000 | 10,000,000 | |
| 459200 KK 6 | INTERNATIONAL BUSINESS MACHINES CORP..... | | 04/30/2020..... | GOLDMAN SACHS & CO, NY..... | | 7,949,200 | 8,000,000 | |
| 459200 KL 4 | INTERNATIONAL BUSINESS MACHINES CORP..... | | 09/28/2020..... | CITIGROUP GLOBAL MARKETS INC..... | | 8,293,440 | 8,000,000 | 93,744 |
| 46647P AJ 5 | JPMORGAN CHASE & CO..... | | 09/25/2020..... | CHASE SECURITIES..... | | 9,500,880 | 8,000,000 | 56,073 |
| 46647P BL 9 | JPMORGAN CHASE & CO..... | | 04/15/2020..... | CHASE SECURITIES..... | | 5,000,000 | 5,000,000 | |
| 46647P BM 7 | JPMORGAN CHASE & CO..... | | 04/15/2020..... | CHASE SECURITIES..... | | 12,000,000 | 12,000,000 | |
| 46647P BP 0 | JPMORGAN CHASE & CO..... | | 05/06/2020..... | CHASE SECURITIES..... | | 2,245,000 | 2,245,000 | |
| 46647P BS 4 | JPMORGAN CHASE & CO..... | | 09/09/2020..... | CHASE SECURITIES..... | | 17,500,000 | 17,500,000 | |
| 46647P BT 2 | JPMORGAN CHASE & CO..... | | 11/12/2020..... | CHASE SECURITIES..... | | 15,600,000 | 15,600,000 | |
| 46647P BU 9 | JPMORGAN CHASE & CO..... | | 11/12/2020..... | CHASE SECURITIES..... | | 43,250,000 | 43,250,000 | |
| 46647P BV 7 | JPMORGAN CHASE & CO..... | | 11/12/2020..... | JP MORGAN SECURITIES INC..... | | 12,000,000 | 12,000,000 | |
| 478115 AE 8 | JOHNS HOPKINS UNIVERSITY..... | | 03/09/2020..... | GOLDMAN SACHS & CO..... | | 8,695,000 | 8,695,000 | |
| 482480 AJ 9 | KLA CORP..... | | 02/19/2020..... | CITIGROUP GLOBAL MARKETS INC..... | | 5,216,017 | 5,218,000 | |
| 494368 CA 9 | KIMBERLY-CLARK CORP..... | | 11/25/2020..... | BNP Paribas..... | | 11,388,700 | 10,000,000 | 90,243 |
| 494368 CB 7 | KIMBERLY-CLARK CORP..... | | 08/28/2020..... | CHASE SECURITIES..... | | 10,257,676 | 9,350,000 | 86,757 |
| 49446R AW 9 | KIMCO REALTY CORP..... | | 07/07/2020..... | FIRST UNION CAPITAL..... | | 3,921,994 | 3,940,000 | |
| 532457 BY 3 | ELI LILLY AND CO..... | | 09/28/2020..... | CREDIT SUISSE SECURITIES..... | | 4,759,650 | 5,000,000 | 45,313 |
| 534187 BK 4 | LINCOLN NATIONAL CORP..... | | 05/08/2020..... | CITIGROUP GLOBAL MARKETS INC..... | | 9,978,100 | 10,000,000 | |
| 534187 BL 2 | LINCOLN NATIONAL CORP..... | | 06/30/2020..... | CREDIT SUISSE SECURITIES..... | | 8,067,430 | 7,000,000 | 39,983 |
| 539830 BP 3 | LOCKHEED MARTIN CORP..... | | 05/15/2020..... | FUJI SECURITIES INC..... | | 1,995,600 | 2,000,000 | |

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SCHEDULE D - PART 3

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 |
|----------------------|---|---------|-----------------|---------------------------------------|---------------------------|-------------|------------|---|
| CUSIP Identification | Description | Foreign | Date Acquired | Name of Vendor | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends |
| 539830 BQ 1 | LOCKHEED MARTIN CORP..... | | 05/15/2020..... | Morgan Stanley..... | | 2,845,117 | 2,870,000 | |
| 548661 DZ 7 | LOWE'S COMPANIES INC..... | | 10/07/2020..... | FIRST UNION CAPITAL..... | | 2,197,844 | 2,200,000 | |
| 571676 AN 5 | MARS INC..... | | 07/13/2020..... | CHASE SECURITIES..... | | 6,997,760 | 7,000,000 | |
| 571748 BG 6 | MARSH & MCLENNAN COMPANIES INC..... | | 05/29/2020..... | GOLDMAN SACHS & CO..... | | 10,601,802 | 9,000,000 | 83,437 |
| 575634 AU 4 | MASSACHUSETTS ELECTRIC CO..... | | 11/19/2020..... | Merril Lynch Pierce Fenner Smith..... | | 27,000,000 | 27,000,000 | |
| 57629W CQ 1 | MASSMUTUAL GLOBAL FUNDING II..... | | 01/09/2020..... | CHASE SECURITIES..... | | 9,978,200 | 10,000,000 | |
| 57636Q AN 4 | MASTERCARD INC..... | | 03/18/2020..... | CITIGROUP GLOBAL MARKETS INC..... | | 5,083,260 | 5,250,000 | 4,958 |
| 586054 AD 0 | MEMORIAL SLOAN-KETTERING CANCER CENTER..... | | 06/09/2020..... | GOLDMAN SACHS & CO..... | | 10,000,000 | 10,000,000 | |
| 58933Y AZ 8 | MERCK & CO INC..... | | 06/16/2020..... | Merril Lynch Pierce Fenner Smith..... | | 7,435,575 | 7,500,000 | |
| 591539 AA 9 | HOUSTON METHODIST HOSPITAL..... | | 08/19/2020..... | JP MORGAN SECURITIES INC..... | | 8,000,000 | 8,000,000 | |
| 59156R BZ 0 | METLIFE INC..... | | 03/19/2020..... | GOLDMAN SACHS & CO..... | | 4,372,221 | 4,390,000 | |
| 59217G EG 0 | METROPOLITAN LIFE GLOBAL FUNDING I..... | | 04/03/2020..... | Merril Lynch Pierce Fenner Smith..... | | 3,991,760 | 4,000,000 | |
| 594918 CC 6 | MICROSOFT CORP..... | | 11/25/2020..... | CITIGROUP GLOBAL MARKETS INC..... | | 10,691,900 | 10,000,000 | 125,549 |
| 617446 8L 6 | MORGAN STANLEY..... | | 05/28/2020..... | Morgan Stanley..... | | 10,359,500 | 10,000,000 | 96,714 |
| 617446 8N 2 | MORGAN STANLEY..... | | 03/19/2020..... | Morgan Stanley..... | | 5,000,000 | 5,000,000 | |
| 617446 8U 6 | MORGAN STANLEY..... | | 11/09/2020..... | Morgan Stanley..... | | 6,500,000 | 6,500,000 | |
| 631005 BJ 3 | NARRAGANSETT ELECTRIC CO..... | | 04/07/2020..... | CITIGROUP GLOBAL MARKETS INC..... | | 6,650,000 | 6,650,000 | |
| 65339K BR 0 | NEXTERA ENERGY CAPITAL HOLDINGS INC..... | | 05/05/2020..... | Morgan Stanley..... | | 11,995,560 | 12,000,000 | |
| 65364U AP 1 | NIAGARA MOHAWK POWER CORP..... | | 06/23/2020..... | Merril Lynch Pierce Fenner Smith..... | | 5,000,000 | 5,000,000 | |
| 654106 AK 9 | NIKE INC..... | | 06/29/2020..... | Various..... | | 43,755,100 | 39,500,000 | 267,108 |
| 654106 AL 7 | NIKE INC..... | | 11/24/2020..... | MITSUBISHI UFJ SECURITIES..... | | 11,706,300 | 10,000,000 | 56,875 |
| 66989H AR 9 | NOVARTIS CAPITAL CORP..... | | 02/11/2020..... | CITIGROUP GLOBAL MARKETS INC..... | | 5,722,494 | 5,730,000 | |
| 670346 AR 6 | NUCOR CORP..... | | 05/20/2020..... | FIRST UNION CAPITAL..... | | 1,048,404 | 1,050,000 | |
| 670346 AS 4 | NUCOR CORP..... | | 05/20/2020..... | FIRST UNION CAPITAL..... | | 1,141,805 | 1,145,000 | |
| 67066G AG 9 | NVIDIA CORP..... | | 11/24/2020..... | CITIGROUP GLOBAL MARKETS INC..... | | 12,033,400 | 10,000,000 | 57,361 |
| 67777J AJ 7 | OHIOHEALTH CORP..... | | 05/21/2020..... | BARCLAYS CAPITAL INC FIXED INC..... | | 8,000,000 | 8,000,000 | |
| 68233J BY 9 | ONCOR ELECTRIC DELIVERY COMPANY LLC..... | | 09/23/2020..... | MITSUBISHI UFJ SECURITIES..... | | 17,147,363 | 17,250,000 | |
| 68389X AV 7 | ORACLE CORP..... | | 12/08/2020..... | GOLDMAN SACHS & CO..... | | 6,317,500 | 5,000,000 | 90,778 |
| 68389X BH 7 | ORACLE CORP..... | | 09/25/2020..... | Merril Lynch Pierce Fenner Smith..... | | 10,717,560 | 9,000,000 | 71,225 |
| 68389X BW 4 | ORACLE CORP..... | | 11/30/2020..... | Unknown..... | | 5,869,200 | 5,000,000 | 30,500 |
| 693304 AY 3 | PECO ENERGY CO..... | | 06/01/2020..... | FBS INVESTMENT SERVICES, INC..... | | 4,994,950 | 5,000,000 | |
| 69371R Q7 4 | PACCAR FINANCIAL CORP..... | | 04/02/2020..... | JP MORGAN SECURITIES INC..... | | 2,093,932 | 2,095,000 | |
| 70213H AE 8 | PARTNERS HEALTHCARE SYSTEM INC..... | | 01/22/2020..... | CHASE SECURITIES..... | | 2,000,000 | 2,000,000 | |
| 70450Y AH 6 | PAYPAL HOLDINGS INC..... | | 05/11/2020..... | Merril Lynch Pierce Fenner Smith..... | | 4,874,778 | 4,880,000 | |
| 713448 EP 9 | PEPSICO INC..... | | 09/28/2020..... | GOLDMAN SACHS & CO..... | | 10,894,800 | 10,000,000 | 131,771 |
| 713448 EQ 7 | PEPSICO INC..... | | 03/17/2020..... | Merril Lynch Pierce Fenner Smith..... | | 7,244,853 | 7,250,000 | |
| 713448 ES 3 | PEPSICO INC..... | | 03/17/2020..... | Merril Lynch Pierce Fenner Smith..... | | 8,852,207 | 8,900,000 | |
| 713448 ET 1 | PEPSICO INC..... | | 12/08/2020..... | RBC CAPITAL MARKETS..... | | 9,679,200 | 8,000,000 | 63,000 |
| 717081 EW 9 | PFIZER INC..... | | 03/25/2020..... | Merril Lynch Pierce Fenner Smith..... | | 1,993,000 | 2,000,000 | |
| 717081 EY 5 | PFIZER INC..... | | 05/18/2020..... | CHASE SECURITIES..... | | 12,959,570 | 13,000,000 | |
| 718546 AW 4 | PHILLIPS 66..... | | 06/08/2020..... | MITSUBISHI UFJ SECURITIES..... | | 11,964,120 | 12,000,000 | |
| 74005P BS 2 | LINDE INC..... | | 11/24/2020..... | RBC CAPITAL MARKETS..... | | 2,516,198 | 2,681,000 | 16,384 |
| 742718 FH 7 | PROCTER & GAMBLE CO..... | | 03/23/2020..... | CITIGROUP GLOBAL MARKETS INC..... | | 2,244,600 | 2,250,000 | |
| 742718 FJ 3 | PROCTER & GAMBLE CO..... | | 03/23/2020..... | CITIGROUP GLOBAL MARKETS INC..... | | 2,487,575 | 2,500,000 | |
| 743315 AW 3 | PROGRESSIVE CORP..... | | 03/17/2020..... | CREDIT SUISSE SECURITIES..... | | 935,000 | 935,000 | |
| 74432Q CH 6 | PRUDENTIAL FINANCIAL INC..... | | 03/05/2020..... | BNP Paribas..... | | 3,609,485 | 3,625,000 | |

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SCHEDULE D - PART 3

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 |
|----------------------|---|---------|-----------------|--|---------------------------|---------------|---------------|---|
| CUSIP Identification | Description | Foreign | Date Acquired | Name of Vendor | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends |
| 74432Q CJ 2 | PRUDENTIAL FINANCIAL INC..... | | 11/30/2020..... | GOLDMAN SACHS & CO..... | | 10,978,000 | 10,000,000 | 68,333 |
| 75513E AD 3 | RAYTHEON TECHNOLOGIES CORP..... | | 05/14/2020..... | Merrill Lynch Pierce Fenner Smith..... | | 18,271,582 | 18,295,000 | |
| 756109 AX 2 | REALTY INCOME CORP..... | | 05/06/2020..... | CITIGROUP GLOBAL MARKETS INC..... | | 2,722,143 | 2,750,000 | |
| 756109 BA 1 | REALTY INCOME CORP..... | | 12/09/2020..... | FIRST UNION CAPITAL..... | | 5,351,845 | 5,435,000 | |
| 819892 AL 4 | SHARP HEALTHCARE..... | | 09/17/2020..... | CITIGROUP GLOBAL MARKETS INC..... | | 5,000,000 | 5,000,000 | |
| 828807 DG 9 | SIMON PROPERTY GROUP LP..... | | 03/12/2020..... | Various..... | | 14,029,080 | 14,000,000 | 2,333 |
| 832432 AC 2 | SMITHSONIAN INSTITUTION..... | | 06/11/2020..... | CHASE SECURITIES..... | | 4,000,000 | 4,000,000 | |
| 832432 AU 2 | SMITHSONIAN INSTITUTION..... | | 12/10/2020..... | CHASE SECURITIES..... | | 10,280,500 | 10,000,000 | 75,676 |
| 845011 AC 9 | SOUTHWEST GAS CORP..... | | 06/01/2020..... | FBS INVESTMENT SERVICES, INC..... | | 13,383,116 | 13,400,000 | |
| 855244 AV 1 | STARBUCKS CORP..... | | 03/10/2020..... | Merrill Lynch Pierce Fenner Smith..... | | 3,485,685 | 3,500,000 | |
| 857477 BG 7 | STATE STREET CORP..... | | 01/21/2020..... | GOLDMAN SACHS & CO..... | | 24,898,500 | 25,000,000 | |
| 857477 BH 5 | STATE STREET CORP..... | | 03/26/2020..... | MORGAN STANLEY & CO..... | | 2,250,000 | 2,250,000 | |
| 863667 AY 7 | STRYKER CORP..... | | 05/26/2020..... | Merrill Lynch Pierce Fenner Smith..... | | 34,863,850 | 35,000,000 | |
| 87612E BJ 4 | TARGET CORP..... | | 01/21/2020..... | GOLDMAN SACHS & CO..... | | 11,658,158 | 11,680,000 | |
| 87612E BL 9 | TARGET CORP..... | | 03/26/2020..... | CITIGROUP GLOBAL MARKETS INC..... | | 3,993,360 | 4,000,000 | |
| 88579Y BP 5 | 3M CO..... | | 03/25/2020..... | CITIGROUP GLOBAL MARKETS INC..... | | 2,972,738 | 2,983,000 | |
| 89236T GT 6 | TOYOTA MOTOR CREDIT CORP..... | | 05/20/2020..... | Various..... | | 24,882,188 | 24,750,000 | 73,388 |
| 89236T GU 3 | TOYOTA MOTOR CREDIT CORP..... | | 02/10/2020..... | CHASE SECURITIES..... | | 9,958,900 | 10,000,000 | |
| 89236T GW 9 | TOYOTA MOTOR CREDIT CORP..... | | 03/27/2020..... | BANK OF AMERICA MERRIL LYNCH..... | | 24,297,327 | 24,300,000 | |
| 89417E AQ 2 | TRAVELERS COMPANIES INC..... | | 04/23/2020..... | CITIGROUP GLOBAL MARKETS INC..... | | 3,969,240 | 4,000,000 | |
| 89788M AB 8 | TRUIST FINANCIAL CORP..... | | 06/02/2020..... | BNY/SUNTRUST CAPTIAL MARKETS..... | | 33,153,908 | 33,250,000 | |
| 904764 AW 7 | UNILEVER CAPITAL CORP..... | | 03/12/2020..... | CHASE SECURITIES..... | | 15,122,400 | 15,000,000 | 120,083 |
| 904764 BK 2 | UNILEVER CAPITAL CORP..... | | 09/08/2020..... | Merrill Lynch Pierce Fenner Smith..... | | 5,996,100 | 6,000,000 | |
| 911312 BT 2 | UNITED PARCEL SERVICE INC..... | | 03/16/2020..... | FIRST UNION CAPITAL..... | | 8,161,360 | 8,000,000 | 8,311 |
| 911312 BX 3 | UNITED PARCEL SERVICE INC..... | | 03/19/2020..... | Merrill Lynch Pierce Fenner Smith..... | | 4,495,275 | 4,500,000 | |
| 911312 BY 1 | UNITED PARCEL SERVICE INC..... | | 03/19/2020..... | Merrill Lynch Pierce Fenner Smith..... | | 2,241,518 | 2,250,000 | |
| 91324P DU 3 | UNITEDHEALTH GROUP INC..... | | 02/11/2020..... | CREDIT SUISSE SECURITIES..... | | 5,007,645 | 4,500,000 | 91,575 |
| 91324P DX 7 | UNITEDHEALTH GROUP INC..... | | 05/13/2020..... | BARCLAYS CAPITAL INC FIXED INC..... | | 14,060,463 | 14,180,000 | |
| 91324P DY 5 | UNITEDHEALTH GROUP INC..... | | 11/24/2020..... | Morgan Stanley..... | | 5,428,200 | 5,000,000 | 5,729 |
| 91481C AD 2 | TRUSTEES OF THE UNIVERSITY OF PENNSYLVAN..... | | 07/07/2020..... | MERRILL LYNCH PIERCE FENNER..... | | 3,000,000 | 3,000,000 | |
| 92277G AV 9 | VENTAS REALTY LP..... | | 03/30/2020..... | FIRST UNION CAPITAL..... | | 3,816,618 | 3,900,000 | |
| 92343V FE 9 | VERIZON COMMUNICATIONS INC..... | | 03/17/2020..... | Various..... | | 5,812,102 | 5,830,000 | |
| 92343V FL 3 | VERIZON COMMUNICATIONS INC..... | | 09/16/2020..... | Merrill Lynch Pierce Fenner Smith..... | | 7,991,120 | 8,000,000 | |
| 92343V FM 1 | VERIZON COMMUNICATIONS INC..... | | 10/06/2020..... | CORPORATE ACTION..... | | 8,847,779 | 10,408,483 | 214,572 |
| 92343V FT 6 | VERIZON COMMUNICATIONS INC..... | | 11/10/2020..... | GOLDMAN SACHS & CO..... | | 8,482,104 | 8,490,000 | |
| 92343V FU 3 | VERIZON COMMUNICATIONS INC..... | | 11/10/2020..... | CHASE SECURITIES..... | | 4,987,000 | 5,000,000 | |
| 92826C AD 4 | VISA INC..... | | 03/16/2020..... | Merrill Lynch Pierce Fenner Smith..... | | 2,130,800 | 2,000,000 | 16,450 |
| 92826C AM 4 | VISA INC..... | | 03/31/2020..... | BANK OF AMERICA MERRILL LYNCH SECUR INC..... | | 2,496,375 | 2,500,000 | |
| 92826C AQ 5 | VISA INC..... | | 08/10/2020..... | FIRST UNION CAPITAL..... | | 11,871,360 | 12,000,000 | |
| 931142 EC 3 | WALMART INC..... | | 11/25/2020..... | BARCLAYS CAPITAL INC FIXED INC..... | | 13,677,200 | 10,000,000 | 169,875 |
| 94106L BM 0 | WASTE MANAGEMENT INC..... | | 11/05/2020..... | FUJI SECURITIES INC..... | | 4,949,900 | 5,000,000 | |
| 98459H AA 0 | YALE NEW HAVEN HEALTH SERVICES CORP..... | | 08/11/2020..... | CITIGROUP GLOBAL MARKETS INC..... | | 1,333,000 | 1,333,000 | |
| 98459L AC 7 | YALE UNIVERSITY..... | | 06/02/2020..... | BARCLAYS CAPITAL INC FIXED INC..... | | 5,000,000 | 5,000,000 | |
| 3899999 | Total - Bonds - Industrial and Miscellaneous..... | | | | | 1,853,332,428 | 1,812,407,483 | 3,745,070 |
| 8399997 | Total - Bonds - Part 3..... | | | | | 4,800,440,078 | 4,655,906,290 | 7,366,652 |
| 8399998 | Total - Bonds - Summary Item from Part 5..... | | | | | 78,802,646 | 76,661,494 | 189,207 |
| 8399999 | Total - Bonds..... | | | | | 4,879,242,724 | 4,732,567,785 | 7,555,859 |

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SCHEDULE D - PART 3

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 |
|--|---------------------------------------|---------|-----------------|-------------------------------|---------------------------|-------------|-----------|---|
| CUSIP Identification | Description | Foreign | Date Acquired | Name of Vendor | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends |
| Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded | | | | | | | | |
| 00206R 10 2 | AT&T ORD..... | | 12/01/2020..... | Various..... | 343,573.000 | 12,068,153 | XXX | |
| 009158 10 6 | AIR PRODUCTS AND CHEMICALS ORD..... | | 12/01/2020..... | BARCLAYS CAPITAL INC./LE..... | 27,232.000 | 8,017,898 | XXX | |
| 020002 10 1 | ALLSTATE ORD..... | | 09/08/2020..... | Various..... | 78,110.000 | 7,696,646 | XXX | |
| 025816 10 9 | AMERICAN EXPRESS ORD..... | | 09/23/2020..... | Various..... | 99,185.000 | 9,638,583 | XXX | |
| 03027X 10 0 | AMERICAN TOWER REIT..... | | 03/23/2020..... | Various..... | 12,155.000 | 2,833,822 | XXX | |
| 03076C 10 6 | AMERIPRISE FINANCE ORD..... | | 12/02/2020..... | INSTINET..... | 40,608.000 | 7,772,753 | XXX | |
| 031162 10 0 | AMGEN ORD..... | | 12/01/2020..... | Various..... | 27,102.000 | 5,707,381 | XXX | |
| 032654 10 5 | ANALOG DEVICES ORD..... | | 09/08/2020..... | BARCLAYS CAPITAL INC./LE..... | 62,393.000 | 7,133,953 | XXX | |
| 053015 10 3 | AUTOMATIC DATA PROCESSING ORD..... | | 07/30/2020..... | Various..... | 24,650.000 | 3,566,398 | XXX | |
| 071813 10 9 | BAXTER INTERNATIONAL ORD..... | | 12/04/2020..... | Various..... | 82,920.000 | 6,691,650 | XXX | |
| 09247X 10 1 | BLACKROCK ORD..... | | 09/08/2020..... | Various..... | 2,417.000 | 1,004,882 | XXX | |
| 110122 10 8 | BRISTOL MYERS SQUIBB ORD..... | | 12/01/2020..... | Various..... | 170,023.000 | 10,084,443 | XXX | |
| 136375 10 2 | CANADIAN NATIONAL RAILWAY ORD..... | C. | 04/27/2020..... | Various..... | 47,261.000 | 3,931,729 | XXX | |
| 17275R 10 2 | CISCO SYSTEMS ORD..... | | 09/08/2020..... | Various..... | 50,856.000 | 1,948,278 | XXX | |
| 191216 10 0 | COCA-COLA ORD..... | | 12/01/2020..... | Various..... | 178,810.000 | 8,939,429 | XXX | |
| 194162 10 3 | COLGATE PALMOLIVE ORD..... | | 09/08/2020..... | Various..... | 174,898.000 | 12,576,613 | XXX | |
| 20030N 10 1 | COMCAST CL A ORD..... | | 10/09/2020..... | Various..... | 248,230.000 | 10,247,326 | XXX | |
| 22160K 10 5 | COSTCO WHOLESALE ORD..... | | 03/23/2020..... | Various..... | 8,111.000 | 2,463,506 | XXX | |
| 231021 10 6 | CUMMINS ORD..... | | 03/23/2020..... | Various..... | 6,616.000 | 846,406 | XXX | |
| 235851 10 2 | DANAHER ORD..... | | 03/23/2020..... | Various..... | 20,977.000 | 3,010,642 | XXX | |
| 244199 10 5 | DEERE ORD..... | | 04/28/2020..... | Various..... | 19,955.000 | 3,084,775 | XXX | |
| 278865 10 0 | ECOLAB ORD..... | | 05/14/2020..... | Various..... | 34,086.000 | 6,226,550 | XXX | |
| 369550 10 8 | GENERAL DYNAMICS ORD..... | | 12/01/2020..... | Various..... | 42,256.000 | 6,572,583 | XXX | |
| 375558 10 3 | GILEAD SCIENCES ORD..... | | 12/01/2020..... | Various..... | 125,901.000 | 9,071,178 | XXX | |
| 40434L 10 5 | HP ORD..... | | 09/08/2020..... | BARCLAYS CAPITAL INC./LE..... | 381,045.000 | 7,425,233 | XXX | |
| 427866 10 8 | HERSHEY FOODS ORD..... | | 12/01/2020..... | Various..... | 11,840.000 | 1,629,140 | XXX | |
| 437076 10 2 | HOME DEPOT ORD..... | | 12/01/2020..... | Various..... | 18,009.000 | 3,815,072 | XXX | |
| 438516 10 6 | HONEYWELL INTERNATIONAL ORD..... | | 09/18/2020..... | Various..... | 37,710.000 | 5,789,548 | XXX | |
| 452308 10 9 | ILLINOIS TOOL ORD..... | | 03/23/2020..... | Various..... | 5,279.000 | 744,111 | XXX | |
| 458140 10 0 | INTEL ORD..... | | 12/01/2020..... | Various..... | 58,545.000 | 2,952,136 | XXX | |
| 46625H 10 0 | JPMORGAN CHASE ORD..... | | 06/01/2020..... | Various..... | 19,702.000 | 1,849,615 | XXX | |
| 494368 10 3 | KIMBERLY CLARK ORD..... | | 12/01/2020..... | Various..... | 13,129.000 | 1,745,981 | XXX | |
| 539830 10 9 | LOCKHEED MARTIN ORD..... | | 12/03/2020..... | Various..... | 15,102.000 | 5,362,851 | XXX | |
| 571748 10 2 | MARSH & MCLENNAN ORD..... | | 04/28/2020..... | Various..... | 40,743.000 | 4,051,015 | XXX | |
| 580135 10 1 | MCDONALD'S ORD..... | | 12/01/2020..... | Various..... | 69,929.000 | 14,277,778 | XXX | |
| 58933Y 10 5 | MERCK & CO ORD..... | | 12/01/2020..... | Various..... | 96,096.000 | 7,657,463 | XXX | |
| 594918 10 4 | MICROSOFT ORD..... | | 03/23/2020..... | Various..... | 26,606.000 | 4,238,106 | XXX | |
| 609207 10 5 | MONDELEZ INTERNATIONAL CL A ORD..... | | 12/01/2020..... | BARCLAYS CAPITAL INC./LE..... | 132,793.000 | 7,543,661 | XXX | |
| 654106 10 3 | NIKE CL B ORD..... | | 03/23/2020..... | Various..... | 44,368.000 | 3,814,395 | XXX | |
| 666807 10 2 | NORTHROP GRUMMAN ORD..... | | 10/14/2020..... | Various..... | 30,890.000 | 9,932,772 | XXX | |
| 670346 10 5 | NUCOR ORD..... | | 07/15/2020..... | Various..... | 53,041.000 | 2,006,959 | XXX | |
| 693475 10 5 | PNC FINANCIAL SERVICES GROUP ORD..... | | 07/15/2020..... | Various..... | 43,540.000 | 4,802,289 | XXX | |
| 704326 10 7 | PAYCHEX ORD..... | | 06/01/2020..... | Various..... | 135,118.000 | 10,639,329 | XXX | |
| 713448 10 8 | PEPSICO ORD..... | | 12/01/2020..... | Various..... | 35,869.000 | 4,664,392 | XXX | |
| 717081 10 3 | PFIZER ORD..... | | 11/17/2020..... | Various..... | 458,361.000 | 16,467,989 | XXX | |

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SCHEDULE D - PART 3

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 |
|--|--|---------|-----------------|----------------|---------------------------|---------------|-----------|---|
| CUSIP Identification | Description | Foreign | Date Acquired | Name of Vendor | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends |
| 742718 10 9 | PROCTER & GAMBLE ORD..... | | 12/01/2020..... | Various..... | 68,943.000 | 8,018,328 | XXX | |
| 74460D 10 9 | PUBLIC STORAGE REIT ORD..... | | 03/23/2020..... | Various..... | 13,623.000 | 2,918,029 | XXX | |
| 747525 10 3 | QUALCOMM ORD..... | | 03/23/2020..... | Various..... | 11,064.000 | 756,280 | XXX | |
| 75513E 10 1 | RAYTHEON TECHNOLOGIES ORD..... | | 10/06/2020..... | Various..... | 104,403.000 | 7,300,305 | XXX | |
| 855244 10 9 | STARBUCKS ORD..... | | 12/01/2020..... | Various..... | 77,830.000 | 6,742,768 | XXX | |
| 872540 10 9 | TJX ORD..... | | 03/31/2020..... | Various..... | 105,563.000 | 5,612,031 | XXX | |
| 87612E 10 6 | TARGET ORD..... | | 03/23/2020..... | Various..... | 9,642.000 | 969,628 | XXX | |
| 882508 10 4 | TEXAS INSTRUMENTS ORD..... | | 03/23/2020..... | Various..... | 7,597.000 | 777,970 | XXX | |
| 88579Y 10 1 | 3M ORD..... | | 03/23/2020..... | Various..... | 5,918.000 | 781,249 | XXX | |
| 89417E 10 9 | TRAVELERS COMPANIES ORD..... | | 09/08/2020..... | Various..... | 17,964.000 | 1,923,232 | XXX | |
| 902494 10 3 | TYSON FOODS CL A ORD..... | | 12/02/2020..... | Various..... | 114,908.000 | 7,654,769 | XXX | |
| 907818 10 8 | UNION PACIFIC ORD..... | | 06/01/2020..... | Various..... | 72,542.000 | 11,693,326 | XXX | |
| 911312 10 6 | UNITED PARCEL SERVICE CL B ORD..... | | 03/23/2020..... | Various..... | 55,748.000 | 5,188,843 | XXX | |
| 91324P 10 2 | UNITEDHEALTH GRP ORD..... | | 03/23/2020..... | Various..... | 22,126.000 | 5,876,219 | XXX | |
| 918204 10 8 | VF ORD..... | | 06/01/2020..... | Various..... | 44,428.000 | 2,614,330 | XXX | |
| 92343V 10 4 | VERIZON COMMUNICATIONS ORD..... | | 12/01/2020..... | Various..... | 22,608.000 | 1,233,189 | XXX | |
| 92826C 83 9 | VISA CL A ORD..... | | 04/27/2020..... | Various..... | 21,889.000 | 3,848,758 | XXX | |
| 9099999 | Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded..... | | | | | 346,454,668 | XXX | 0 |
| Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other | | | | | | | | |
| 74986@ 10 1 | RREEF AMERICA REIT II CORP..... | | 10/01/2020..... | Unknown..... | 14,991.708 | 1,897,279 | XXX | |
| 9199999 | Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other..... | | | | | 1,897,279 | XXX | 0 |
| 9799997 | Total - Common Stocks - Part 3..... | | | | | 348,351,947 | XXX | 0 |
| 9799998 | Total - Common Stocks - Summary Item from Part 5..... | | | | | 55,480,761 | XXX | |
| 9799999 | Total - Common Stocks..... | | | | | 403,832,708 | XXX | 0 |
| 9899999 | Total - Preferred and Common Stocks..... | | | | | 403,832,708 | XXX | 0 |
| 9999999 | Total - Bonds, Preferred and Common Stocks..... | | | | | 5,283,075,432 | XXX | 7,555,859 |

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SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|--------------------------------|-------------|--------------|------------------|-------------------|------------------------------|---------------|------------|-------------|---|---|--|---|--|---|---|---|--|-------------------------------------|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identification | Description | For reign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than- Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| Bonds - U.S. Government | | | | | | | | | | | | | | | | | | | | |
| 36176D | 6R 9 | | 12/01/2020 | Paydown | | 1,445,511 | 1,445,511 | 1,441,897 | 1,442,224 | | 3,287 | | 3,287 | | 1,445,511 | | 0 | 0 | 39,770 | 03/15/2041. |
| 36176X | KP 3 | | 12/01/2020 | Paydown | | 1,938,013 | 1,938,013 | 2,045,815 | 2,040,709 | | (102,695) | | (102,695) | | 1,938,013 | | 0 | 0 | 41,229 | 04/15/2042. |
| 36179M | X4 7 | | 12/01/2020 | Paydown | | 3,138,294 | 3,138,294 | 3,316,049 | 3,307,652 | | (169,358) | | (169,358) | | 3,138,294 | | (0) | (0) | 68,090 | 01/20/2043. |
| 36179N | DQ 8 | | 12/01/2020 | Paydown | | 2,409,999 | 2,409,999 | 2,456,881 | 2,448,139 | | (38,140) | | (38,140) | | 2,409,999 | | (0) | (0) | 45,104 | 05/20/2043. |
| 36179N | JA 7 | | 12/01/2020 | Paydown | | 4,091,414 | 4,091,414 | 4,264,021 | 4,257,901 | | (166,487) | | (166,487) | | 4,091,414 | | (0) | (0) | 87,111 | 07/20/2043. |
| 36179N | NA 2 | | 12/01/2020 | Paydown | | 2,887,113 | 2,887,113 | 3,039,814 | 3,033,067 | | (145,954) | | (145,954) | | 2,887,113 | | 0 | 0 | 61,969 | 09/20/2043. |
| 36179Q | JT 9 | | 12/01/2020 | Paydown | | 719,742 | 719,742 | 763,601 | 762,614 | | (42,872) | | (42,872) | | 719,742 | | 0 | 0 | 16,844 | 07/20/2044. |
| 36179R | 7J 2 | | 12/01/2020 | Paydown | | 20,869,683 | 20,869,683 | 21,106,693 | 21,098,167 | | (228,484) | | (228,484) | | 20,869,683 | | (0) | (0) | 424,129 | 04/20/2046. |
| 36179R | D7 1 | | 12/01/2020 | Paydown | | 2,174,994 | 2,174,994 | 2,282,299 | 2,260,612 | | (85,618) | | (85,618) | | 2,174,994 | | 0 | 0 | 44,913 | 05/20/2045. |
| 36179R | LP 2 | | 12/01/2020 | Paydown | | 2,709,461 | 2,709,461 | 2,827,153 | 2,810,777 | | (101,317) | | (101,317) | | 2,709,461 | | 0 | 0 | 57,103 | 08/20/2045. |
| 36179T | 4P 7 | | 12/01/2020 | Paydown | | 15,319,709 | 15,319,710 | 15,662,009 | 15,608,111 | | (288,401) | | (288,401) | | 15,319,710 | | (0) | (0) | 328,484 | 07/20/2048. |
| 36179T | 7L 3 | | 12/01/2020 | Paydown | | 23,211,301 | 23,211,301 | 24,107,112 | 23,965,481 | | (754,179) | | (754,179) | | 23,211,301 | | (0) | (0) | 553,285 | 08/20/2048. |
| 36179T | Z5 7 | | 12/01/2020 | Paydown | | 21,233,318 | 21,233,318 | 21,738,320 | 21,659,145 | | (425,828) | | (425,828) | | 21,233,318 | | 0 | 0 | 453,275 | 06/20/2048. |
| 36181C | CF 3 | | 12/01/2020 | Paydown | | 421,906 | 421,906 | 453,812 | 452,697 | | (30,791) | | (30,791) | | 421,906 | | (0) | (0) | 9,464 | 02/15/2044. |
| 36200K | JK 2 | | 12/01/2020 | Paydown | | 152,728 | 152,728 | 155,807 | 155,759 | | (3,031) | | (3,031) | | 152,728 | | (0) | (0) | 4,874 | 01/15/2033. |
| 36200Q | PK 4 | | 12/01/2020 | Paydown | | 174,795 | 174,795 | 173,348 | 173,521 | | 1,274 | | 1,274 | | 174,795 | | 0 | 0 | 7,429 | 04/15/2032. |
| 36200R | LX 8 | | 12/01/2020 | Paydown | | 81,700 | 81,700 | 80,487 | 80,704 | | 996 | | 996 | | 81,700 | | 0 | 0 | 2,538 | 12/15/2031. |
| 36200R | YP 1 | | 12/01/2020 | Paydown | | 51,358 | 51,358 | 50,957 | 51,023 | | 335 | | 335 | | 51,358 | | (0) | (0) | 1,946 | 01/15/2032. |
| 36202D | 5C 1 | | 12/01/2020 | Paydown | | 172,392 | 172,392 | 172,015 | 172,037 | | 355 | | 355 | | 172,392 | | (0) | (0) | 4,743 | 04/20/2034. |
| 36202D | 5R 8 | | 12/01/2020 | Paydown | | 271,223 | 271,223 | 267,154 | 268,126 | | 3,096 | | 3,096 | | 271,223 | | 0 | 0 | 8,712 | 05/20/2034. |
| 36202D | 6D 8 | | 12/01/2020 | Paydown | | 479,055 | 479,055 | 479,055 | 479,055 | | 0 | | 0 | | 479,055 | | 0 | 0 | 13,557 | 06/20/2034. |
| 36202D | 6F 3 | | 12/01/2020 | Paydown | | 338,476 | 338,476 | 344,875 | 344,346 | | (5,870) | | (5,870) | | 338,476 | | 0 | 0 | 12,135 | 06/20/2034. |
| 36202D | G7 0 | | 12/01/2020 | Paydown | | 16,228 | 16,228 | 16,311 | 16,250 | | (22) | | (22) | | 16,228 | | 0 | 0 | 855 | 05/20/2030. |
| 36202D | QZ 7 | | 12/01/2020 | Paydown | | 50,626 | 50,626 | 50,365 | 50,429 | | 197 | | 197 | | 50,626 | | (0) | (0) | 1,679 | 12/20/2031. |
| 36202D | RG 8 | | 12/01/2020 | Paydown | | 42,875 | 42,875 | 42,493 | 42,598 | | 277 | | 277 | | 42,875 | | (0) | (0) | 1,497 | 01/20/2032. |
| 36202D | ZG 9 | | 12/01/2020 | Paydown | | 139,047 | 139,047 | 139,851 | 139,840 | | (793) | | (793) | | 139,047 | | 0 | 0 | 4,107 | 09/20/2033. |
| 36202E | AK 5 | | 12/01/2020 | Paydown | | 318,728 | 318,727 | 325,202 | 325,229 | | (6,502) | | (6,502) | | 318,727 | | 0 | 0 | 10,209 | 09/20/2034. |
| 36202E | DP 1 | | 12/01/2020 | Paydown | | 220,554 | 220,554 | 219,107 | 219,120 | | 1,433 | | 1,433 | | 220,554 | | (0) | (0) | 6,235 | 05/20/2035. |
| 36202E | MA 4 | | 12/01/2020 | Paydown | | 347,443 | 347,443 | 341,743 | 340,902 | | 6,542 | | 6,542 | | 347,443 | | (0) | (0) | 11,326 | 02/20/2037. |
| 36202E | NA 3 | | 12/01/2020 | Paydown | | 305,657 | 305,657 | 305,490 | 305,560 | | 97 | | 97 | | 305,657 | | 0 | 0 | 10,641 | 05/20/2037. |
| 36202E | P9 4 | | 12/01/2020 | Paydown | | 309,489 | 309,489 | 309,746 | 309,659 | | (169) | | (169) | | 309,489 | | 0 | 0 | 10,741 | 11/20/2037. |
| 36202E | QZ 5 | | 12/01/2020 | Paydown | | 162,139 | 162,139 | 165,128 | 164,842 | | (2,703) | | (2,703) | | 162,139 | | (0) | (0) | 5,190 | 01/20/2038. |
| 36202E | RD 3 | | 12/01/2020 | Paydown | | 181,970 | 181,970 | 183,164 | 183,062 | | (1,092) | | (1,092) | | 181,970 | | 0 | 0 | 5,615 | 02/20/2038. |
| 36202E | RR 2 | | 12/01/2020 | Paydown | | 584,321 | 584,321 | 562,044 | 567,754 | | 16,566 | | 16,566 | | 584,321 | | (0) | (0) | 12,160 | 03/20/2038. |
| 36202E | RS 0 | | 12/01/2020 | Paydown | | 295,693 | 295,693 | 294,214 | 294,257 | | 1,436 | | 1,436 | | 295,693 | | 0 | 0 | 7,958 | 03/20/2038. |
| 36202E | RT 8 | | 12/01/2020 | Paydown | | 382,338 | 382,337 | 378,690 | 378,867 | | 3,470 | | 3,470 | | 382,337 | | 0 | 0 | 13,010 | 03/20/2038. |
| 36202E | S3 4 | | 12/01/2020 | Paydown | | 10,934 | 10,935 | 10,814 | 10,804 | | 131 | | 131 | | 10,935 | | (1) | (1) | 459 | 05/20/2038. |
| 36202E | S8 3 | | 12/01/2020 | Paydown | | 123,676 | 123,676 | 121,454 | 121,475 | | 2,201 | | 2,201 | | 123,676 | | 0 | 0 | 3,694 | 05/20/2038. |
| 36202E | SA 8 | | 12/01/2020 | Paydown | | 664,679 | 664,679 | 652,735 | 654,157 | | 10,521 | | 10,521 | | 664,679 | | 0 | 0 | 19,761 | 04/20/2038. |
| 36202E | T2 5 | | 12/01/2020 | Paydown | | 416,118 | 416,118 | 417,158 | 417,252 | | (1,135) | | (1,135) | | 416,118 | | 0 | 0 | 12,773 | 06/20/2038. |
| 36202E | UL 1 | | 12/01/2020 | Paydown | | 20,213 | 20,213 | 19,853 | 19,850 | | 363 | | 363 | | 20,213 | | 0 | 0 | 774 | 07/20/2038. |

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STATE COMPENSATION INSURANCE FUND

SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|----------------------|------------------|---------------|-------------------|---------------------------|---------------|-----------|-------------|---|--|---|---|--------------------------------------|--|---|--|----------------------------------|-------------------------------|--|----------------------------------|----|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date | |
| 36202E UT 4 | G2 004194 - RMBS | 12/01/2020 | Paydown | | 182,549 | 182,549 | 182,758 | 182,773 | | (224) | | (224) | | 182,549 | | 0 | 0 | 5,970 | 07/20/2038 | |
| 36202E VN 6 | G2 004221 - RMBS | 12/01/2020 | Paydown | | 822,310 | 822,311 | 828,701 | 828,203 | | (5,892) | | (5,892) | | 822,311 | | (0) | (0) | 27,015 | 08/20/2038 | |
| 36202E WD 7 | G2 004244 - RMBS | 12/01/2020 | Paydown | | 424,913 | 424,913 | 425,672 | 425,666 | | (753) | | (753) | | 424,913 | | 0 | 0 | 13,095 | 09/20/2038 | |
| 36202E WE 5 | G2 004245 - RMBS | 12/01/2020 | Paydown | | 269,564 | 269,565 | 269,901 | 269,817 | | (252) | | (252) | | 269,565 | | (0) | (0) | 11,261 | 09/20/2038 | |
| 36202E XT 1 | G2 004290 - RMBS | 12/01/2020 | Paydown | | 543,789 | 543,789 | 543,959 | 543,748 | | 41 | | 41 | | 543,789 | | (0) | (0) | 17,068 | 11/20/2038 | |
| 36202F BH 8 | G2 004540 - RMBS | 12/01/2020 | Paydown | | 653,123 | 653,123 | 657,919 | 657,254 | | (4,131) | | (4,131) | | 653,123 | | (0) | (0) | 17,092 | 09/20/2039 | |
| 36202F CP 9 | G2 004578 - RMBS | 12/01/2020 | Paydown | | 922,705 | 922,705 | 960,766 | 967,623 | | (44,918) | | (44,918) | | 922,705 | | 0 | 0 | 26,929 | 11/20/2039 | |
| 36202F P7 5 | G2 004946 - RMBS | 12/01/2020 | Paydown | | 1,094,883 | 1,094,883 | 1,115,412 | 1,109,985 | | (15,102) | | (15,102) | | 1,094,883 | | 0 | 0 | 30,371 | 02/20/2041 | |
| 36202F PG 5 | G2 004923 - RMBS | 12/01/2020 | Paydown | | 1,214,567 | 1,214,567 | 1,236,961 | 1,231,615 | | (17,048) | | (17,048) | | 1,214,567 | | 0 | 0 | 32,555 | 01/20/2041 | |
| 36202F Y5 9 | G2 005232 - RMBS | 12/01/2020 | Paydown | | 7,831,832 | 7,831,832 | 8,224,036 | 8,203,460 | | (371,627) | | (371,627) | | 7,831,832 | | (0) | (0) | 166,416 | 11/20/2041 | |
| 36203B J5 4 | GN 344184 - RMBS | 12/01/2020 | Paydown | | 25,163 | 25,163 | 24,855 | 25,053 | | 110 | | 110 | | 25,163 | | 0 | 0 | 1,228 | 12/15/2022 | |
| 36203B KJ 2 | GN 344197 - RMBS | 12/01/2020 | Paydown | | 5,513 | 5,513 | 5,513 | 5,513 | | | | 0 | | 5,513 | | 0 | 0 | 247 | 01/15/2023 | |
| 36203B LQ 5 | GN 344235 - RMBS | 12/01/2020 | Paydown | | 4,697 | 4,697 | 4,694 | 4,688 | | 9 | | 9 | | 4,697 | | 0 | 0 | 158 | 03/15/2023 | |
| 36203D HB 9 | GN 345926 - RMBS | 12/01/2020 | Paydown | | 2,740 | 2,740 | 2,729 | 2,732 | | 7 | | 7 | | 2,740 | | (0) | (0) | 94 | 01/15/2024 | |
| 36203D KF 6 | GN 345994 - RMBS | 12/01/2020 | Paydown | | 4,159 | 4,159 | 3,932 | 4,088 | | 72 | | 72 | | 4,159 | | (0) | (0) | 176 | 12/15/2023 | |
| 36203D MD 9 | GN 346056 - RMBS | 12/01/2020 | Paydown | | 7,536 | 7,536 | 7,536 | 7,526 | | 10 | | 10 | | 7,536 | | 0 | 0 | 287 | 01/15/2024 | |
| 36203E G9 3 | GN 346824 - RMBS | 12/01/2020 | Paydown | | 20,118 | 20,118 | 20,492 | 20,191 | | (73) | | (73) | | 20,118 | | (0) | (0) | 983 | 10/15/2023 | |
| 36203G H6 3 | GN 348653 - RMBS | 10/15/2020 | Paydown | | 4,582 | 4,582 | 4,613 | 4,575 | | 7 | | 7 | | 4,582 | | 0 | 0 | 163 | 05/15/2023 | |
| 36203G KP 7 | GN 348702 - RMBS | 12/01/2020 | Paydown | | 5,556 | 5,556 | 5,590 | 5,556 | | (0) | | (0) | | 5,556 | | (0) | (0) | 201 | 06/15/2023 | |
| 36203G Q5 5 | GN 348876 - RMBS | 12/01/2020 | Paydown | | 2,226 | 2,226 | 2,266 | 2,234 | | (8) | | (8) | | 2,226 | | 0 | 0 | 83 | 07/15/2023 | |
| 36203L A5 1 | GN 352028 - RMBS | 12/01/2020 | Paydown | | 6,101 | 6,101 | 6,082 | 6,087 | | 15 | | 15 | | 6,101 | | 0 | 0 | 228 | 11/15/2023 | |
| 36203L BN 1 | GN 352045 - RMBS | 12/01/2020 | Paydown | | 18,929 | 18,929 | 19,213 | 18,971 | | (42) | | (42) | | 18,929 | | (0) | (0) | 665 | 10/15/2023 | |
| 36203L W5 7 | GN 352668 - RMBS | 12/01/2020 | Paydown | | 62,002 | 62,002 | 62,661 | 62,023 | | (21) | | (21) | | 62,002 | | (0) | (0) | 1,873 | 05/15/2023 | |
| 36203M D6 4 | GN 353025 - RMBS | 12/01/2020 | Paydown | | 2,507 | 2,507 | 2,485 | 2,495 | | 12 | | 12 | | 2,507 | | 0 | 0 | 696 | 06/15/2024 | |
| 36203N 6B 9 | GN 354666 - RMBS | 12/01/2020 | Paydown | | 25,464 | 25,464 | 25,922 | 25,555 | | (91) | | (91) | | 25,464 | | 0 | 0 | 859 | 09/15/2023 | |
| 36203Q EX 5 | GN 355750 - RMBS | 12/01/2020 | Paydown | | 12,698 | 12,698 | 12,868 | 12,715 | | (16) | | (16) | | 12,698 | | 0 | 0 | 478 | 08/15/2023 | |
| 36203R 4W 6 | GN 357337 - RMBS | 12/01/2020 | Paydown | | 16,317 | 16,317 | 16,562 | 16,366 | | (49) | | (49) | | 16,317 | | (0) | (0) | 759 | 10/15/2023 | |
| 36203R GJ 2 | GN 356701 - RMBS | 12/01/2020 | Paydown | | 23,066 | 23,066 | 23,736 | 23,200 | | (134) | | (134) | | 23,066 | | (0) | (0) | 987 | 08/15/2023 | |
| 36203R Y6 0 | GN 357233 - RMBS | 12/01/2020 | Paydown | | 9,887 | 9,888 | 9,837 | 9,858 | | 29 | | 29 | | 9,888 | | (0) | (0) | 401 | 10/15/2023 | |
| 36203R Z2 8 | GN 357261 - RMBS | 12/01/2020 | Paydown | | 18,893 | 18,893 | 19,265 | 18,938 | | (45) | | (45) | | 18,893 | | 0 | 0 | 574 | 10/15/2023 | |
| 36203T D3 6 | GN 358422 - RMBS | 08/17/2020 | Paydown | | 16,951 | 16,951 | 17,265 | 17,016 | | (65) | | (65) | | 16,951 | | (0) | (0) | 675 | 09/15/2023 | |
| 36203U J5 2 | GN 359484 - RMBS | 12/01/2020 | Paydown | | 5,950 | 5,950 | 5,948 | 5,942 | | 8 | | 8 | | 5,950 | | (0) | (0) | 225 | 03/15/2024 | |
| 36203U K7 6 | GN 359518 - RMBS | 12/01/2020 | Paydown | | 2,546 | 2,547 | 2,497 | 2,526 | | 21 | | 21 | | 2,547 | | (0) | (0) | 111 | 05/15/2024 | |
| 36203W 3R 7 | GN 361808 - RMBS | 12/01/2020 | Paydown | | 3,656 | 3,656 | 3,722 | 3,665 | | (8) | | (8) | | 3,656 | | (0) | (0) | 107 | 09/15/2023 | |
| 36204B FN 8 | GN 364773 - RMBS | 12/01/2020 | Paydown | | 7,052 | 7,052 | 6,957 | 7,012 | | 40 | | 40 | | 7,052 | | 0 | 0 | 287 | 11/15/2023 | |
| 36204C 3U 3 | GN 366311 - RMBS | 12/01/2020 | Paydown | | 8,947 | 8,947 | 9,059 | 8,959 | | (12) | | (12) | | 8,947 | | (0) | (0) | 358 | 08/15/2023 | |
| 36204C P7 0 | GN 365946 - RMBS | 12/01/2020 | Paydown | | 8,903 | 8,903 | 8,951 | 8,903 | | 0 | | 0 | | 8,903 | | (0) | (0) | 345 | 11/15/2023 | |
| 36204C QG 9 | GN 365955 - RMBS | 12/01/2020 | Paydown | | 4,608 | 4,608 | 4,657 | 4,617 | | (9) | | (9) | | 4,608 | | 0 | 0 | 160 | 10/15/2023 | |
| 36204D HH 5 | GN 366632 - RMBS | 12/01/2020 | Paydown | | 9,229 | 9,229 | 9,118 | 9,183 | | 46 | | 46 | | 9,229 | | 0 | 0 | 434 | 11/15/2023 | |
| 36204D JI 9 | GN 366665 - RMBS | 12/01/2020 | Paydown | | 24,223 | 24,223 | 24,213 | 24,184 | | 39 | | 39 | | 24,223 | | (0) | (0) | 827 | 12/15/2023 | |
| 36204D KF 5 | GN 366694 - RMBS | 12/01/2020 | Paydown | | 19,592 | 19,592 | 19,588 | 19,562 | | 31 | | 31 | | 19,592 | | 0 | 0 | 601 | 01/15/2024 | |
| 36204D P5 2 | GN 366844 - RMBS | 12/01/2020 | Paydown | | 1,081 | 1,081 | 1,079 | 1,079 | | 2 | | 2 | | 1,081 | | (0) | (0) | 46 | 08/15/2024 | |

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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 Identification | Description | | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date | |
| 36204E | RJ | 8 | GN 367789 - RMBS | 12/01/2020 | Paydown | | 5,297 | 5,297 | 5,395 | 5,315 | | (18) | (18) | 5,297 | | (0) | (0) | 213 | 09/15/2023. | | |
| 36204F | 3F | 9 | GN 368998 - RMBS | 12/01/2020 | Paydown | | 1,854 | 1,854 | 1,767 | 1,827 | | 27 | 27 | 1,854 | | (0) | (0) | 88 | 04/15/2024. | | |
| 36204H | 6K | 1 | GN 370874 - RMBS | 12/01/2020 | Paydown | | 6,486 | 6,486 | 6,591 | 6,500 | | (14) | (14) | 6,486 | | (0) | (0) | 220 | 10/15/2023. | | |
| 36204H | 6W | 5 | GN 370885 - RMBS | 12/01/2020 | Paydown | | 21,873 | 21,873 | 21,846 | 21,833 | | 41 | 41 | 21,873 | | (0) | (0) | 720 | 11/15/2023. | | |
| 36204H | WK | 2 | GN 370650 - RMBS | 12/01/2020 | Paydown | | 11,232 | 11,232 | 11,438 | 11,263 | | (31) | (31) | 11,232 | | (0) | (0) | 460 | 10/15/2023. | | |
| 36204J | AA | 4 | GN 370901 - RMBS | 12/01/2020 | Paydown | | 9,535 | 9,535 | 9,523 | 9,516 | | 19 | 19 | 9,535 | | (0) | (0) | 329 | 11/15/2023. | | |
| 36204K | BZ | 5 | GN 371856 - RMBS | 12/01/2020 | Paydown | | 2,986 | 2,986 | 2,954 | 2,972 | | 14 | 14 | 2,986 | | (0) | (0) | 144 | 07/15/2024. | | |
| 36204P | WJ | 7 | GN 376049 - RMBS | 12/01/2020 | Paydown | | 7,585 | 7,585 | 7,561 | 7,565 | | 20 | 20 | 7,585 | | (0) | (0) | 332 | 06/15/2024. | | |
| 36204Q | GY | 0 | GN 376515 - RMBS | 12/01/2020 | Paydown | | 3,647 | 3,647 | 3,568 | 3,618 | | 29 | 29 | 3,647 | | (0) | (0) | 159 | 05/15/2024. | | |
| 36204V | BR | 9 | GN 380848 - RMBS | 12/01/2020 | Paydown | | 54,799 | 54,799 | 54,748 | 54,705 | | 94 | 94 | 54,799 | | (0) | (0) | 1,960 | 02/15/2024. | | |
| 36205A | PC | 2 | GN 384819 - RMBS | 12/01/2020 | Paydown | | 225,034 | 225,034 | 226,722 | 226,463 | | (1,428) | (1,428) | 225,034 | | (0) | (0) | 7,353 | 01/15/2037. | | |
| 36205B | KZ | 4 | GN 385612 - RMBS | 12/01/2020 | Paydown | | 8,877 | 8,877 | 8,567 | 8,778 | | 99 | 99 | 8,877 | | (0) | (0) | 358 | 04/15/2024. | | |
| 36205B | LE | 0 | GN 385625 - RMBS | 12/01/2020 | Paydown | | 3,840 | 3,840 | 3,804 | 3,823 | | 17 | 17 | 3,840 | | (0) | (0) | 169 | 05/15/2024. | | |
| 36205B | R5 | 3 | GN 385808 - RMBS | 12/01/2020 | Paydown | | 6,248 | 6,248 | 6,197 | 6,223 | | 26 | 26 | 6,248 | | (0) | (0) | 326 | 07/15/2024. | | |
| 36205E | HY | 5 | GN 388247 - RMBS | 07/15/2020 | Paydown | | 5,640 | 5,640 | 5,640 | 5,640 | | | 0 | 5,640 | | (0) | (0) | 143 | 02/15/2024. | | |
| 36206A | N5 | 8 | GN 405512 - RMBS | 12/01/2020 | Paydown | | 3,637 | 3,637 | 3,660 | 3,638 | | (1) | (1) | 3,637 | | (0) | (0) | 114 | 10/15/2025. | | |
| 36206F | SK | 9 | GN 410122 - RMBS | 12/01/2020 | Paydown | | 6,554 | 6,554 | 6,551 | 6,545 | | 10 | 10 | 6,554 | | (0) | (0) | 244 | 10/15/2025. | | |
| 36206G | L7 | 3 | GN 410850 - RMBS | 07/15/2020 | Paydown | | 11,216 | 11,216 | 11,275 | 11,213 | | 2 | 2 | 11,216 | | (0) | (0) | 428 | 12/15/2025. | | |
| 36206V | KB | 2 | GN 422490 - RMBS | 12/01/2020 | Paydown | | 6,386 | 6,386 | 6,243 | 6,327 | | 60 | 60 | 6,386 | | (0) | (0) | 242 | 03/15/2026. | | |
| 36206W | YV | 1 | GN 423824 - RMBS | 12/01/2020 | Paydown | | 11,568 | 11,568 | 11,669 | 11,595 | | (27) | (27) | 11,568 | | (0) | (0) | 602 | 06/15/2026. | | |
| 36207U | F9 | 4 | GN 442192 - RMBS | 11/16/2020 | Paydown | | 3,265 | 3,265 | 3,290 | 3,261 | | 4 | 4 | 3,265 | | (0) | (0) | 122 | 12/15/2026. | | |
| 3620A2 | LX | 2 | GN 716842 - RMBS | 12/01/2020 | Paydown | | 1,092,805 | 1,092,805 | 1,078,974 | 1,083,318 | | 9,487 | 9,487 | 1,092,805 | | (0) | (0) | 30,998 | 04/15/2039. | | |
| 3620AM | PA | 4 | GN 734017 - RMBS | 12/01/2020 | Paydown | | 2,501,850 | 2,501,850 | 2,572,703 | 2,557,268 | | (55,418) | (55,418) | 2,501,850 | | (0) | (0) | 55,602 | 11/15/2040. | | |
| 3620AQ | PR | 8 | GN 736732 - RMBS | 12/01/2020 | Paydown | | 636,645 | 636,645 | 654,650 | 651,908 | | (15,263) | (15,263) | 636,645 | | (0) | (0) | 20,126 | 05/15/2040. | | |
| 3620AR | HB | 0 | GN 737426 - RMBS | 12/01/2020 | Paydown | | 1,356,674 | 1,356,674 | 1,395,467 | 1,387,453 | | (30,778) | (30,778) | 1,356,674 | | (0) | (0) | 30,718 | 09/15/2040. | | |
| 3620AR | QM | 6 | GN 737660 - RMBS | 12/01/2020 | Paydown | | 1,288,665 | 1,288,665 | 1,316,854 | 1,310,508 | | (21,843) | (21,843) | 1,288,665 | | (0) | (0) | 32,143 | 11/15/2040. | | |
| 3620C0 | 5B | 0 | GN 745242 - RMBS | 12/01/2020 | Paydown | | 847,257 | 847,257 | 863,408 | 860,622 | | (13,365) | (13,365) | 847,257 | | (0) | (0) | 23,458 | 07/15/2040. | | |
| 36210H | UJ | 9 | GN 492985 - RMBS | 12/01/2020 | Paydown | | 160,210 | 160,210 | 159,108 | 159,469 | | 741 | 741 | 160,210 | | (0) | (0) | 4,847 | 11/15/2028. | | |
| 36211R | CH | 0 | GN 520372 - RMBS | 12/01/2020 | Paydown | | 881 | 881 | 883 | 882 | | (1) | (1) | 881 | | (0) | (0) | 38 | 01/15/2030. | | |
| 36213T | FS | 7 | GN 563677 - RMBS | 12/01/2020 | Paydown | | 200,180 | 200,180 | 206,404 | 205,969 | | (5,789) | (5,789) | 200,180 | | (0) | (0) | 7,072 | 11/15/2032. | | |
| 36216N | XT | 5 | GN 169990 - RMBS | 12/01/2020 | Paydown | | 7,199 | 7,199 | 7,115 | 7,172 | | 26 | 26 | 7,199 | | (0) | (0) | 233 | 10/15/2022. | | |
| 362192 | TR | 7 | GN 265260 - RMBS | 03/01/2020 | Paydown | | 381 | 381 | 379 | 380 | | 2 | 2 | 381 | | (0) | (0) | 6 | 06/15/2020. | | |
| 362200 | KR | 7 | GN 292904 - RMBS | 06/15/2020 | Paydown | | 1,107 | 1,107 | 1,093 | 1,102 | | 5 | 5 | 1,107 | | (0) | (0) | 37 | 09/15/2020. | | |
| 362205 | NL | 6 | GN 297495 - RMBS | 08/17/2020 | Paydown | | 1,713 | 1,713 | 1,692 | 1,705 | | 8 | 8 | 1,713 | | (0) | (0) | 57 | 11/15/2020. | | |
| 362209 | 7E | 2 | GN 301593 - RMBS | 12/01/2020 | Paydown | | 5,003 | 5,003 | 5,050 | 5,005 | | (2) | (2) | 5,003 | | (0) | (0) | 207 | 11/15/2022. | | |
| 36220Q | NL | 0 | GN 284895 - RMBS | 01/01/2020 | Paydown | | 10 | 10 | 10 | 10 | | | 0 | 10 | | (0) | (0) | 0 | 02/15/2020. | | |
| 36220S | 7A | 8 | GN 287189 - RMBS | 01/01/2020 | Paydown | | 422 | 421 | 416 | 421 | | | 0 | 421 | | (0) | (0) | 3 | 09/15/2020. | | |
| 36220X | CX | 1 | GN 290886 - RMBS | 05/15/2020 | Paydown | | 2,417 | 2,417 | 2,380 | 2,406 | | 10 | 10 | 2,417 | | (0) | (0) | 61 | 07/15/2020. | | |
| 36223G | VX | 4 | GN 307630 - RMBS | 01/15/2020 | Paydown | | 4,891 | 4,891 | 4,891 | 4,876 | | 15 | 15 | 4,891 | | (0) | (0) | 37 | 05/15/2021. | | |
| 36223S | Z3 | 0 | GN 316762 - RMBS | 12/01/2020 | Paydown | | 4,474 | 4,474 | 4,435 | 4,457 | | 17 | 17 | 4,474 | | (0) | (0) | 187 | 12/15/2021. | | |
| 36223V | VZ | 6 | GN 319332 - RMBS | 12/01/2020 | Paydown | | 2,489 | 2,489 | 2,469 | 2,480 | | 9 | 9 | 2,489 | | (0) | (0) | 107 | 02/15/2022. | | |
| 36224A | Y8 | 8 | GN 323035 - RMBS | 12/01/2020 | Paydown | | 3,844 | 3,844 | 3,825 | 3,832 | | 12 | 12 | 3,844 | | (0) | (0) | 165 | 03/15/2022. | | |

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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 Identification | Description | For Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 36224C H9 1 | GN 324356 - RMBS..... | .. | 12/01/2020. | Paydown..... | | 7,210 | 7,210 | 7,113 | 7,177 | | 33 | | 33 | | 7,210 | | (0) | (0) | 330 | 05/15/2022. |
| 36224C JE 8 | GN 324361 - RMBS..... | .. | 12/01/2020. | Paydown..... | | 5,308 | 5,309 | 5,279 | 5,291 | | 18 | | 18 | | 5,309 | | (0) | (0) | 199 | 05/15/2022. |
| 36224C LR 6 | GN 324436 - RMBS..... | .. | 12/01/2020. | Paydown..... | | 14,139 | 14,139 | 13,962 | 14,076 | | 63 | | 63 | | 14,139 | | 0 | 0 | 543 | 09/15/2022. |
| 36224F DV 9 | GN 326916 - RMBS..... | .. | 12/01/2020. | Paydown..... | | 2,441 | 2,441 | 2,441 | 2,441 | | | | 0 | | 2,441 | | (0) | (0) | 107 | 01/15/2023. |
| 36224F QJ 2 | GN 327257 - RMBS..... | .. | 12/01/2020. | Paydown..... | | 11,019 | 11,019 | 10,991 | 10,989 | | 30 | | 30 | | 11,019 | | 0 | 0 | 520 | 06/15/2022. |
| 36224G W6 1 | GN 328369 - RMBS..... | .. | 12/01/2020. | Paydown..... | | 29,212 | 29,212 | 28,884 | 29,086 | | 126 | | 126 | | 29,212 | | (0) | (0) | 1,423 | 11/15/2022. |
| 36224H SE 7 | GN 329117 - RMBS..... | .. | 06/15/2020. | Paydown..... | | 5,109 | 5,109 | 5,079 | 5,092 | | 17 | | 17 | | 5,109 | | 0 | 0 | 144 | 06/15/2022. |
| 36224J HS 4 | GN 329741 - RMBS..... | .. | 12/01/2020. | Paydown..... | | 2,023 | 2,023 | 2,017 | 2,018 | | 5 | | 5 | | 2,023 | | 0 | 0 | 78 | 01/15/2023. |
| 36224K Q3 6 | GN 330874 - RMBS..... | .. | 12/01/2020. | Paydown..... | | 8,273 | 8,273 | 8,116 | 8,222 | | 50 | | 50 | | 8,273 | | 0 | 0 | 342 | 11/15/2022. |
| 36224L FZ 5 | GN 331484 - RMBS..... | .. | 12/01/2020. | Paydown..... | | 4,391 | 4,391 | 4,299 | 4,366 | | 24 | | 24 | | 4,391 | | 0 | 0 | 190 | 10/15/2022. |
| 36224P R4 2 | GN 334507 - RMBS..... | .. | 09/15/2020. | Paydown..... | | 4,643 | 4,643 | 4,541 | 4,617 | | 26 | | 26 | | 4,643 | | 0 | 0 | 211 | 10/15/2022. |
| 36224Q DJ 2 | GN 335005 - RMBS..... | .. | 12/01/2020. | Paydown..... | | 6,708 | 6,708 | 6,639 | 6,680 | | 28 | | 28 | | 6,708 | | 0 | 0 | 289 | 11/15/2022. |
| 36224S 3X 8 | GN 337514 - RMBS..... | .. | 12/01/2020. | Paydown..... | | 15,331 | 15,331 | 15,566 | 15,370 | | (38) | | (38) | | 15,331 | | (0) | (0) | 518 | 08/15/2023. |
| 36224S 4K 5 | GN 337526 - RMBS..... | .. | 12/01/2020. | Paydown..... | | 3,443 | 3,443 | 3,489 | 3,450 | | (7) | | (7) | | 3,443 | | 0 | 0 | 134 | 10/15/2023. |
| 36224S 7K 2 | GN 337598 - RMBS..... | .. | 12/01/2020. | Paydown..... | | 4,561 | 4,561 | 4,538 | 4,547 | | 14 | | 14 | | 4,561 | | 0 | 0 | 211 | 01/15/2023. |
| 36224S V9 0 | GN 337340 - RMBS..... | .. | 12/01/2020. | Paydown..... | | 16,007 | 16,007 | 15,942 | 15,965 | | 43 | | 43 | | 16,007 | | 0 | 0 | 591 | 08/15/2023. |
| 36224T 2C 3 | GN 338371 - RMBS..... | .. | 12/01/2020. | Paydown..... | | 7,662 | 7,662 | 7,651 | 7,644 | | 17 | | 17 | | 7,662 | | 0 | 0 | 302 | 12/15/2022. |
| 36224T WL 0 | GN 338251 - RMBS..... | .. | 12/01/2020. | Paydown..... | | 1,839 | 1,839 | 1,810 | 1,830 | | 10 | | 10 | | 1,839 | | (0) | (0) | 75 | 11/15/2022. |
| 36224T WW 6 | GN 338261 - RMBS..... | .. | 12/01/2020. | Paydown..... | | 14,401 | 14,401 | 14,603 | 14,414 | | (13) | | (13) | | 14,401 | | (0) | (0) | 489 | 11/15/2022. |
| 36224T WX 4 | GN 338262 - RMBS..... | .. | 12/01/2020. | Paydown..... | | 5,676 | 5,676 | 5,615 | 5,653 | | 23 | | 23 | | 5,676 | | (0) | (0) | 241 | 11/15/2022. |
| 36224U BP 1 | GN 338546 - RMBS..... | .. | 12/01/2020. | Paydown..... | | 10,728 | 10,728 | 10,708 | 10,702 | | 26 | | 26 | | 10,728 | | (0) | (0) | 461 | 12/15/2022. |
| 36224W PS 6 | GN 340733 - RMBS..... | .. | 12/01/2020. | Paydown..... | | 8,136 | 8,136 | 8,131 | 8,122 | | 14 | | 14 | | 8,136 | | 0 | 0 | 333 | 04/15/2023. |
| 36224W PY 3 | GN 340739 - RMBS..... | .. | 12/01/2020. | Paydown..... | | 5,038 | 5,038 | 5,114 | 5,046 | | (9) | | (9) | | 5,038 | | 0 | 0 | 191 | 04/15/2023. |
| 36224X Q2 0 | GN 341673 - RMBS..... | .. | 12/01/2020. | Paydown..... | | 5,839 | 5,839 | 5,781 | 5,816 | | 23 | | 23 | | 5,839 | | 0 | 0 | 218 | 01/15/2023. |
| 36224Y NR 6 | GN 342500 - RMBS..... | .. | 12/01/2020. | Paydown..... | | 7,719 | 7,719 | 7,642 | 7,688 | | 31 | | 31 | | 7,719 | | 0 | 0 | 342 | 01/15/2023. |
| 36224Y QN 2 | GN 342561 - RMBS..... | .. | 12/01/2020. | Paydown..... | | 15,694 | 15,694 | 15,485 | 15,605 | | 89 | | 89 | | 15,694 | | (0) | (0) | 691 | 08/15/2024. |
| 3622A2 Z8 8 | GN 784367 - RMBS..... | .. | 12/01/2020. | Paydown..... | | 727,747 | 727,747 | 773,117 | 771,827 | | (44,080) | | (44,080) | | 727,747 | | 0 | 0 | 17,831 | 03/15/2044. |
| 36241K LG 1 | GN 782127 - RMBS..... | .. | 12/01/2020. | Paydown..... | | 424,690 | 424,690 | 428,274 | 427,804 | | (3,114) | | (3,114) | | 424,690 | | 0 | 0 | 13,306 | 12/15/2036. |
| 36241L 2E 5 | GN 783473 - RMBS..... | .. | 12/01/2020. | Paydown..... | | 1,169,090 | 1,169,091 | 1,228,824 | 1,225,727 | | (56,636) | | (56,636) | | 1,169,091 | | (0) | (0) | 25,499 | 11/15/2041. |
| 36241L SC 1 | GN 783215 - RMBS..... | .. | 12/01/2020. | Paydown..... | | 715,614 | 715,614 | 736,300 | 734,228 | | (18,614) | | (18,614) | | 715,614 | | 0 | 0 | 17,205 | 01/15/2041. |
| 36241L ZX 7 | GN 783458 - RMBS..... | .. | 12/01/2020. | Paydown..... | | 1,938,688 | 1,938,688 | 2,047,739 | 2,042,186 | | (103,498) | | (103,498) | | 1,938,688 | | 0 | 0 | 43,372 | 10/15/2041. |
| 36292C H2 3 | GN 644749 - RMBS..... | .. | 12/01/2020. | Paydown..... | | 247,549 | 247,549 | 249,406 | 248,955 | | (1,405) | | (1,405) | | 247,549 | | 0 | 0 | 7,919 | 05/15/2035. |
| 36292L D5 0 | GN 651824 - RMBS..... | .. | 12/01/2020. | Paydown..... | | 342,701 | 342,701 | 345,593 | 345,280 | | (2,579) | | (2,579) | | 342,701 | | (0) | (0) | 10,346 | 05/15/2036. |
| 36295Q LD 0 | GN 677224 - RMBS..... | .. | 12/01/2020. | Paydown..... | | 33,789 | 33,789 | 33,187 | 33,262 | | 527 | | 527 | | 33,789 | | (0) | (0) | 1,353 | 08/15/2038. |
| 36295T SG 0 | GN 680119 - RMBS..... | .. | 12/01/2020. | Paydown..... | | 37,804 | 37,804 | 38,312 | 38,391 | | (586) | | (586) | | 37,804 | | 0 | 0 | 1,767 | 01/15/2038. |
| 36295U D8 1 | GN 680627 - RMBS..... | .. | 12/01/2020. | Paydown..... | | 27,958 | 27,958 | 28,194 | 28,151 | | (194) | | (194) | | 27,958 | | (0) | (0) | 827 | 12/15/2037. |
| 36295U DT 5 | GN 680614 - RMBS..... | .. | 12/01/2020. | Paydown..... | | 13,197 | 13,197 | 13,308 | 13,289 | | (92) | | (92) | | 13,197 | | (0) | (0) | 395 | 12/15/2037. |
| 36295U FF 3 | GN 680666 - RMBS..... | .. | 12/01/2020. | Paydown..... | | 13,306 | 13,306 | 13,397 | 13,376 | | (70) | | (70) | | 13,306 | | 0 | 0 | 361 | 01/15/2038. |
| 36295W JR 9 | GN 682572 - RMBS..... | .. | 12/01/2020. | Paydown..... | | 111,938 | 111,938 | 115,979 | 115,054 | | (3,116) | | (3,116) | | 111,938 | | 0 | 0 | 3,199 | 11/15/2040. |
| 36295W PQ 4 | GN 682731 - RMBS..... | .. | 12/01/2020. | Paydown..... | | 107,705 | 107,705 | 109,153 | 109,016 | | (1,311) | | (1,311) | | 107,705 | | (0) | (0) | 4,781 | 01/15/2038. |
| 36296D LB 2 | GN 688022 - RMBS..... | .. | 12/01/2020. | Paydown..... | | 307,832 | 307,832 | 307,472 | 307,677 | | 155 | | 155 | | 307,832 | | 0 | 0 | 6,416 | 10/15/2038. |

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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 Identification | Description | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date | | |
| 36296R VE 4 | GN 699113 - RMBS..... | 12/01/2020 | Paydown..... | 56,001 | 56,001 | 55,905 | 55,910 | 55,910 | | 91 | | 91 | | 56,001 | | (0) | (0) | 1,998 | 09/15/2038. | | |
| 36297F UJ 9 | GN 710785 - RMBS..... | 12/01/2020 | Paydown..... | 424,351 | 424,351 | 447,193 | 452,612 | 452,612 | | (28,261) | | (28,261) | | 424,351 | | (0) | (0) | 10,963 | 08/15/2039. | | |
| 38373M HE 3 | GNR 2003-43 E - CMBS..... | 12/01/2020 | Paydown..... | 163,971 | 163,971 | 163,971 | 163,971 | 163,971 | | | | 0 | | 163,971 | | (0) | (0) | 5,189 | 06/16/2043. | | |
| 38374Y PL 1 | GNR 2010-085 DJ - CMO/RMBS..... | 12/01/2020 | Paydown..... | 928,420 | 928,420 | 949,599 | 935,216 | 935,216 | | (6,796) | | (6,796) | | 928,420 | | 0 | 0 | 20,162 | 12/20/2039. | | |
| 38375X F2 5 | GNR 2008-067 PG - CMO/RMBS..... | 12/01/2020 | Paydown..... | 262,026 | 262,026 | 265,956 | 263,327 | 263,327 | | (1,302) | | (1,302) | | 262,026 | | 0 | 0 | 8,960 | 07/20/2038. | | |
| 38376G 3Y 4 | GNR 2011-109 C - CMBS..... | 12/01/2020 | Paydown..... | 7,968,773 | 7,968,773 | 7,746,519 | 7,858,651 | 7,858,651 | | 110,122 | | 110,122 | | 7,968,773 | | 0 | 0 | 229,091 | 02/16/2052. | | |
| 38376G 5E 6 | GNR 2011-120 C - CMBS..... | 12/01/2020 | Paydown..... | 2,953,077 | 2,953,077 | 3,023,328 | 2,989,375 | 2,989,375 | | (36,298) | | (36,298) | | 2,953,077 | | (0) | (0) | 58,211 | 03/16/2052. | | |
| 38376G 5S 5 | GNR 2011-142 B - CMBS..... | 12/01/2020 | Paydown..... | 3,295,451 | 3,295,451 | 3,354,151 | 3,318,521 | 3,318,521 | | (23,070) | | (23,070) | | 3,295,451 | | 0 | 0 | 75,840 | 02/16/2044. | | |
| 38376G 6A 3 | GNR 2011-143 C - CMBS..... | 12/01/2020 | Paydown..... | 4,157,449 | 4,157,449 | 4,180,835 | 4,172,242 | 4,172,242 | | (14,792) | | (14,792) | | 4,157,449 | | 0 | 0 | 73,466 | 12/16/2052. | | |
| 38376G 7K 0 | GNR 2011-149 B - CMBS..... | 12/01/2020 | Paydown..... | 4,751,511 | 4,751,511 | 5,047,831 | 4,911,284 | 4,911,284 | | (159,774) | | (159,774) | | 4,751,511 | | (0) | (0) | 110,870 | 12/16/2052. | | |
| 38376G CK 4 | GNR 2009-119 C - CMBS..... | 08/17/2020 | Paydown..... | 1,674,283 | 1,674,283 | 1,629,810 | 1,659,586 | 1,659,586 | | 14,697 | | 14,697 | | 1,674,283 | | 0 | 0 | 10,743 | 09/16/2044. | | |
| 38376G D7 2 | GNR 2011-027 D - CMBS..... | 12/01/2020 | Paydown..... | 5,948,311 | 5,948,311 | 5,326,991 | 5,678,973 | 5,678,973 | | 269,338 | | 269,338 | | 5,948,311 | | 0 | 0 | 86,098 | 07/16/2045. | | |
| 38376G FZ 8 | GNR 2010-028 C - CMBS..... | 12/01/2020 | Paydown..... | 171,980 | 171,980 | 165,625 | 169,695 | 169,695 | | 2,285 | | 2,285 | | 171,980 | | 0 | 0 | 4,446 | 01/16/2052. | | |
| 38376G H7 8 | GNR 2011-042 C - CMBS..... | 12/01/2020 | Paydown..... | 3,748,537 | 3,748,537 | 3,564,478 | 3,670,733 | 3,670,733 | | 77,804 | | 77,804 | | 3,748,537 | | (0) | (0) | 104,357 | 08/16/2050. | | |
| 38376G M8 0 | GNR 2011-058 C - CMBS..... | 12/01/2020 | Paydown..... | 12,664,187 | 12,664,187 | 12,115,076 | 12,370,522 | 12,370,522 | | 293,665 | | 293,665 | | 12,664,187 | | 0 | 0 | 318,122 | 08/16/2051. | | |
| 38376G P8 7 | GNR 2011-049 C - CMBS..... | 12/01/2020 | Paydown..... | 4,613,228 | 4,613,228 | 4,347,427 | 4,490,512 | 4,490,512 | | 122,716 | | 122,716 | | 4,613,228 | | 0 | 0 | 80,161 | 07/16/2051. | | |
| 38376G QR 4 | GNR 2010-063 C - CMBS..... | 07/16/2020 | Paydown..... | 197,941 | 197,941 | 197,384 | 197,840 | 197,840 | | 101 | | 101 | | 197,941 | | (0) | (0) | 3,096 | 08/16/2042. | | |
| 38376G T3 4 | GNR 2011-064 C - CMBS..... | 12/01/2020 | Paydown..... | 2,807,435 | 2,807,435 | 2,738,127 | 2,774,266 | 2,774,266 | | 33,170 | | 33,170 | | 2,807,435 | | 0 | 0 | 62,976 | 07/16/2051. | | |
| 38376G ZB 9 | GNR 2010-161 B - CMBS..... | 11/16/2020 | Paydown..... | 5,245,461 | 5,245,461 | 5,213,084 | 5,236,255 | 5,236,255 | | 9,206 | | 9,206 | | 5,245,461 | | 0 | 0 | 102,121 | 07/16/2040. | | |
| 38376G ZC 7 | GNR 2010-161 C - CMBS..... | 12/01/2020 | Paydown..... | 4,385,307 | 4,385,307 | 4,590,869 | 4,487,314 | 4,487,314 | | (102,006) | | (102,006) | | 4,385,307 | | 0 | 0 | 163,874 | 10/16/2044. | | |
| 38377G TK 5 | GNR 2010-068 WA - CMO/RMBS..... | 12/01/2020 | Paydown..... | 827,284 | 827,285 | 876,017 | 859,678 | 859,678 | | (32,394) | | (32,394) | | 827,285 | | (0) | (0) | 13,787 | 12/16/2039. | | |
| 38378B BM 0 | GNR 2012-004 C - CMBS..... | 12/01/2020 | Paydown..... | 10,190,472 | 10,190,472 | 10,325,018 | 10,251,462 | 10,251,462 | | (60,990) | | (60,990) | | 10,190,472 | | (0) | (0) | 211,089 | 06/16/2048. | | |
| 38378B CM 9 | GNR 2012-002 C - CMBS..... | 12/01/2020 | Paydown..... | 4,049,621 | 4,049,622 | 4,082,999 | 4,068,215 | 4,068,215 | | (18,594) | | (18,594) | | 4,049,622 | | (0) | (0) | 85,878 | 11/16/2043. | | |
| 38378B DH 9 | GNR 2012-019 C - CMBS..... | 12/01/2020 | Paydown..... | 530,499 | 530,499 | 535,804 | 533,010 | 533,010 | | (2,511) | | (2,511) | | 530,499 | | (0) | (0) | 15,200 | 12/16/2046. | | |
| 38378B RE 1 | GNR 2012-035 C - CMBS..... | 12/01/2020 | Paydown..... | 3,848,082 | 3,848,082 | 3,878,446 | 3,861,787 | 3,861,787 | | (13,705) | | (13,705) | | 3,848,082 | | 0 | 0 | 74,485 | 11/16/2052. | | |
| 38378B UN 7 | GNR 2012-070 B - CMBS..... | 12/01/2020 | Paydown..... | 5,243,699 | 5,243,699 | 5,501,377 | 5,294,808 | 5,294,808 | | (51,109) | | (51,109) | | 5,243,699 | | 0 | 0 | 133,041 | 04/16/2045. | | |
| 912828 4Q 0 | UNITED STATES TREASURY..... | 05/31/2020 | Maturity @ 100.00..... | 1,500,000 | 1,500,000 | 1,502,818 | 1,501,127 | 1,501,127 | | (1,127) | | (1,127) | | 1,500,000 | | 0 | 0 | 18,750 | 05/31/2020. | | |
| 05999999 | Total - Bonds - U.S. Government..... | | | 230,822,232 | 230,822,233 | 233,842,264 | 233,817,811 | 233,817,811 | 0 | (2,995,578) | 0 | (2,995,578) | 0 | 230,822,233 | 0 | (1) | (1) | 5,256,027 | XXX | | |
| Bonds - U.S. States, Territories and Possessions | | | | | | | | | | | | | | | | | | | | | |
| 20772J KN 1 | CONNECTICUT ST..... | 10/15/2020 | Maturity @ 100.00..... | 2,000,000 | 2,000,000 | 2,000,000 | 2,000,000 | 2,000,000 | | | | 0 | | 2,000,000 | | 0 | 0 | 44,020 | 10/15/2020. | | |
| 373384 NZ 5 | GEORGIA ST..... | 11/01/2020 | Call @ 100.00..... | 1,235,000 | 1,235,000 | 1,235,000 | 1,235,000 | 1,235,000 | | | | 0 | | 1,235,000 | | 0 | 0 | 27,806 | 11/01/2025. | | |
| 70914P PQ 9 | PENNSYLVANIA (COMMONWEALTH OF)..... | 07/15/2020 | Call @ 100.00..... | 6,050,000 | 6,050,000 | 6,542,163 | 6,113,194 | 6,113,194 | | (63,194) | | (63,194) | | 6,050,000 | | 0 | 0 | 353,925 | 07/15/2030. | | |
| 917542 QR 6 | UTAH ST..... | 07/01/2020 | Call @ 100.00..... | 2,900,000 | 2,900,000 | 2,900,000 | 2,900,000 | 2,900,000 | | | | 0 | | 2,900,000 | | 0 | 0 | 132,066 | 07/01/2024. | | |
| 17999999 | Total - Bonds - U.S. States, Territories & Possessions..... | | | 12,185,000 | 12,185,000 | 12,677,163 | 12,248,194 | 12,248,194 | 0 | (63,194) | 0 | (63,194) | 0 | 12,185,000 | 0 | 0 | 0 | 557,817 | XXX | | |
| Bonds - U.S. Political Subdivisions of States | | | | | | | | | | | | | | | | | | | | | |
| 088281 CB 4 | BEXAR CNTY TEX..... | 01/20/2020 | Call @ 100.00..... | 8,100,000 | 8,100,000 | 9,336,465 | 8,100,000 | 8,100,000 | | | | 0 | | 8,100,000 | | 0 | 0 | 52,195 | 06/15/2039. | | |
| 235308 QK 2 | DALLAS TEX INDPT SCH DIST..... | 02/15/2020 | Maturity @ 100.00..... | 2,000,000 | 2,000,000 | 2,025,000 | 2,000,404 | 2,000,404 | | (404) | | (404) | | 2,000,000 | | 0 | 0 | 44,500 | 02/15/2020. | | |
| 249164 LJ 1 | DENVER COLO CITY & CNTY..... | 12/03/2020 | Call @ 100.00..... | 9,000,000 | 9,000,000 | 9,000,000 | 9,000,000 | 9,000,000 | | | | 0 | | 9,000,000 | | 0 | 0 | 680,825 | 08/01/2030. | | |
| 438670 WS 6 | HONOLULU HAWAII CITY & CNTY..... | 12/01/2020 | Call @ 100.00..... | 2,250,000 | 2,250,000 | 2,250,000 | 2,250,000 | 2,250,000 | | | | 0 | | 2,250,000 | | 0 | 0 | 142,605 | 12/01/2032. | | |
| 442331 3L 6 | HOUSTON TEX..... | 03/01/2020 | Call @ 100.00..... | 1,885,000 | 1,885,000 | 2,248,145 | 1,893,847 | 1,893,847 | | (8,847) | | (8,847) | | 1,885,000 | | 0 | 0 | 59,557 | 03/01/2030. | | |
| 442331 3M 4 | HOUSTON TEX..... | 03/01/2020 | Call @ 100.00..... | 2,115,000 | 2,115,000 | 2,137,155 | 2,115,540 | 2,115,540 | | (540) | | (540) | | 2,115,000 | | 0 | 0 | 66,823 | 03/01/2030. | | |
| 486063 MG 2 | KATY TEX INDPT SCH DIST..... | 02/15/2020 | Call @ 100.00..... | 2,000,000 | 2,000,000 | 2,000,000 | 2,000,000 | 2,000,000 | | | | 0 | | 2,000,000 | | 0 | 0 | 59,990 | 02/15/2030. | | |

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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 Identification | Description | For rei g n | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's 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 |
| 64966H MU 1 | NEW YORK N Y..... | | 10/01/2020 | Call @ 100.00..... | | 2,930,000 | 2,930,000 | 2,930,000 | 2,930,000 | | | | 0 | | 2,930,000 | | | 0 | 134,458 | 10/01/2022. |
| 64972G VZ 4 | NEW YORK N Y CITY MUN WTR FIN AUTH WTR & | | 06/15/2020 | Call @ 100.00..... | | 5,550,000 | 5,550,000 | 6,281,568 | 5,608,349 | | (58,349) | | (58,349) | | 5,550,000 | | | 0 | 169,941 | 06/15/2042. |
| 64972G WA 8 | NEW YORK N Y CITY MUN WTR FIN AUTH WTR & | | 06/15/2020 | Call @ 100.00..... | | 2,000,000 | 2,000,000 | 2,113,740 | 2,007,226 | | (7,226) | | (7,226) | | 2,000,000 | | | 0 | 57,900 | 06/15/2041. |
| 68583R BR 2 | OREGON CMNTY COLLEGE DIST..... | | 06/30/2020 | Redemption @ 100.00..... | | 1,754,532 | 1,754,532 | 1,772,481 | 1,758,911 | | (574) | | (574) | | 1,758,337 | | (3,805) | (3,805) | 47,723 | 06/30/2023. |
| 686053 DH 9 | OREGON SCH BRDS ASSN..... | | 06/30/2020 | Maturity @ 100.00..... | | 6,500,000 | 6,500,000 | 6,622,785 | 6,506,524 | | (6,524) | | (6,524) | | 6,500,000 | | | 0 | 174,623 | 06/30/2020. |
| 697511 BZ 5 | PALOMAR CALIF CMNTY COLLEGE DIST..... | | 08/01/2020 | Call @ 100.00..... | | 7,500,000 | 7,500,000 | 8,871,750 | 7,696,127 | | (196,127) | | (196,127) | | 7,500,000 | | | 0 | 539,550 | 08/01/2045. |
| 796237 VZ 5 | SAN ANTONIO TEX..... | | 08/01/2020 | Call @ 100.00..... | | 2,500,000 | 2,500,000 | 2,849,975 | 2,528,378 | | (28,378) | | (28,378) | | 2,500,000 | | | 0 | 150,950 | 08/01/2040. |
| 2499999. | Total - Bonds - U.S. Political Subdivisions of States..... | | | | | 56,084,532 | 56,084,532 | 60,439,064 | 56,395,306 | 0 | (306,969) | 0 | (306,969) | 0 | 56,088,337 | 0 | (3,805) | (3,805) | 2,381,640 | XXX |
| Bonds - U.S. Special Revenue and Special Assessment | | | | | | | | | | | | | | | | | | | | |
| 033177 XV 3 | ANCHORAGE ALASKA ELEC UTIL REV..... | | 10/30/2020 | Call @ 100.00..... | | 4,000,000 | 4,000,000 | 4,000,000 | 4,000,000 | | | | 0 | | 4,000,000 | | | 0 | 239,731 | 12/01/2039. |
| 04780E AB 3 | ATLANTA GA DOWNTOWN DEV AUTH LEASE REV | | 02/01/2020 | Call @ 100.00..... | | 1,390,000 | 1,390,000 | 1,626,189 | 1,406,811 | | (1,276) | | (1,276) | | 1,405,535 | | (15,535) | (15,535) | | 02/01/2021. |
| 130333 CA 3 | CALIFORNIA HSG FIN AGY RESIDENTIAL MTG R | | 08/04/2020 | Call @ 100.00..... | | 816,085 | 816,085 | 816,085 | 816,085 | | | | 0 | | 816,085 | | (0) | (0) | 14,798 | 02/01/2042. |
| 130333 CB 1 | CALIFORNIA HSG FIN AGY RESIDENTIAL MTG R | | 02/04/2020 | Call @ 100.00..... | | 1,059,922 | 1,059,922 | 1,055,947 | 1,056,597 | | 10 | | 10 | | 1,056,607 | | 3,315 | 3,315 | 5,109 | 02/01/2042. |
| 172311 KA 9 | CINCINNATI OHIO WTR SYS REV..... | | 12/01/2020 | Maturity @ 100.00..... | | 6,440,000 | 6,440,000 | 6,440,000 | 6,440,000 | | | | 0 | | 6,440,000 | | | 0 | 143,290 | 12/01/2020. |
| 196479 VN 6 | COLORADO HSG & FIN AUTH..... | | 12/01/2020 | Call @ 100.00..... | | 205,000 | 205,000 | 205,000 | 205,000 | | | | 0 | | 205,000 | | | 0 | 3,643 | 09/01/2041. |
| 19668Q DD 4 | COLORADO ST BLDG EXCELLENT SCHS TODAY CT | | 03/15/2020 | Call @ 100.00..... | | 2,750,000 | 2,750,000 | 3,133,653 | 2,770,103 | | (20,103) | | (20,103) | | 2,750,000 | | | 0 | 85,828 | 03/15/2030. |
| 19679R ND 8 | COLORADO WTR RES & PWR DEV AUTH WTR RES | | 09/01/2020 | Call @ 100.00..... | | 1,755,000 | 1,755,000 | 1,926,744 | 1,795,883 | | (40,883) | | (40,883) | | 1,755,000 | | | 0 | 99,158 | 09/01/2030. |
| 199112 JN 4 | COLUMBUS GA BLDG AUTH LEASE REV..... | | 01/01/2020 | Call @ 100.00..... | | 23,440,000 | 23,440,000 | 23,217,082 | 23,252,213 | | | | 0 | | 23,252,213 | | 187,787 | 187,787 | 703,200 | 01/01/2040. |
| 29270C PW 9 | ENERGY NORTHWEST WASH ELEC REV..... | | 07/01/2020 | Call @ 100.00..... | | 7,510,000 | 7,510,000 | 7,974,804 | 7,615,137 | | (34,508) | | (34,508) | | 7,580,629 | | (70,629) | (70,629) | 400,283 | 07/01/2021. |
| 31287L GK 2 | FH C61102 - RMBS..... | | 06/18/2020 | Paydown..... | | 151,833 | 154,077 | 150,996 | 151,732 | | 101 | | 101 | | 151,833 | | | 0 | 4,991 | 12/01/2031. |
| 31287N F4 5 | FH C62887 - RMBS..... | | 05/19/2020 | Paydown..... | | 51,575 | 51,857 | 51,379 | 51,554 | | 21 | | 21 | | 51,575 | | | 0 | 1,401 | 01/01/2032. |
| 31288F RW 6 | FH C76801 - RMBS..... | | 06/18/2020 | Paydown..... | | 77,720 | 77,429 | 78,566 | 78,344 | | (624) | | (624) | | 77,720 | | | 0 | 1,045 | 02/01/2033. |
| 3128JN QP 3 | FH 1B3261 - RMBS..... | | 12/01/2020 | Paydown..... | | 432,811 | 432,811 | 435,516 | 433,612 | | (801) | | (801) | | 432,811 | | | 0 | 14,202 | 02/01/2037. |
| 3128JN RR 8 | FH 1B3295 - RMBS..... | | 12/01/2020 | Paydown..... | | 99,997 | 99,997 | 99,778 | 99,997 | | | | 0 | | 99,997 | | | 0 | 3,041 | 02/01/2037. |
| 3128JN SG 1 | FH 1B3318 - RMBS..... | | 12/01/2020 | Paydown..... | | 154,821 | 154,821 | 155,595 | 155,036 | | (215) | | (215) | | 154,821 | | | 0 | 4,440 | 03/01/2037. |
| 3128KR AK 0 | FH A60910 - RMBS..... | | 05/19/2020 | Paydown..... | | 1,270,016 | 1,297,187 | 1,260,805 | 1,269,343 | | 673 | | 673 | | 1,270,016 | | | 0 | 33,031 | 05/01/2037. |
| 3128KX N5 6 | FH A66712 - RMBS..... | | 06/18/2020 | Paydown..... | | 472,814 | 472,445 | 473,110 | 472,924 | | (111) | | (111) | | 472,814 | | | 0 | 14,203 | 10/01/2037. |
| 3128KY L3 1 | FH A67546 - RMBS..... | | 03/13/2020 | Paydown..... | | 1,548,967 | 1,543,943 | 1,552,266 | 1,549,031 | | (65) | | (65) | | 1,548,967 | | | 0 | 26,138 | 11/01/2037. |
| 3128L5 V8 1 | FH A72439 - RMBS..... | | 05/19/2020 | Paydown..... | | 463,731 | 463,162 | 464,139 | 463,751 | | (20) | | (20) | | 463,731 | | | 0 | 11,799 | 01/01/2038. |
| 3128LA 2D 1 | FH A77072 - RMBS..... | | 06/18/2020 | Paydown..... | | 508,688 | 511,039 | 508,484 | 508,615 | | 73 | | 73 | | 508,688 | | | 0 | 15,203 | 05/01/2038. |
| 3128LA U2 4 | FH A76901 - RMBS..... | | 05/19/2020 | Paydown..... | | 895,501 | 899,313 | 894,816 | 895,394 | | 107 | | 107 | | 895,501 | | | 0 | 22,849 | 05/01/2038. |
| 3128LA UX 6 | FH A76898 - RMBS..... | | 06/18/2020 | Paydown..... | | 1,109,778 | 1,108,112 | 1,110,536 | 1,109,870 | | (91) | | (91) | | 1,109,778 | | (0) | (0) | 32,908 | 05/01/2038. |
| 3128LA UY 4 | FH A76899 - RMBS..... | | 06/18/2020 | Paydown..... | | 1,075,390 | 1,079,921 | 1,074,268 | 1,074,704 | | 686 | | 686 | | 1,075,390 | | | 0 | 30,838 | 05/01/2038. |
| 3128LC AT 3 | FH A78118 - RMBS..... | | 05/19/2020 | Paydown..... | | 754,342 | 757,898 | 754,109 | 754,278 | | 64 | | 64 | | 754,342 | | | 0 | 19,335 | 06/01/2038. |
| 3128LU L6 1 | FH 1J0349 - RMBS..... | | 12/01/2020 | Paydown..... | | 27,286 | 27,286 | 27,389 | 27,307 | | (21) | | (21) | | 27,286 | | | 0 | 628 | 03/01/2037. |

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SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|----------------------|------------------|-------------|---------------|-------------------|---------------------------|---------------|------------|-------------|---|--|---|---|--------------------------------------|--|---|--|----------------------------------|-------------------------------|--|----------------------------------|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identification | Description | For Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 3128LU LP 9 | FH 1J0334 - RMBS | | 12/01/2020 | Paydown | | .414,188 | .414,188 | .416,923 | .414,930 | | | | (.742) | | .414,188 | | (.0) | | 3,619 | 03/01/2037. |
| 3128M4 XA 6 | FH G03073 - RMBS | | 06/18/2020 | Paydown | | 1,950,509 | 1,975,058 | 1,940,494 | 1,947,841 | | | | 2,668 | | 1,950,509 | | | | 57,190 | 07/01/2037. |
| 3128M4 XV 0 | FH G03092 - RMBS | | 06/18/2020 | Paydown | | 1,920,251 | 1,940,873 | 1,916,158 | 1,918,206 | | | | 2,045 | | 1,920,251 | | | | 55,830 | 07/01/2037. |
| 3128M5 5U 0 | FH G04159 - RMBS | | 05/19/2020 | Paydown | | 3,558,488 | 3,597,428 | 3,542,061 | 3,553,594 | | | 4,894 | 4,894 | | 3,558,488 | | 0 | | 78,529 | 04/01/2038. |
| 3128M5 B3 3 | FH G03358 - RMBS | | 06/18/2020 | Paydown | | 1,349,734 | 1,337,320 | 1,355,185 | 1,351,629 | | | (1,895) | (1,895) | | 1,349,734 | | 0 | | 37,283 | 08/01/2037. |
| 3128M5 FY 1 | FH G03483 - RMBS | | 03/13/2020 | Paydown | | 799,580 | 802,553 | 799,042 | 799,372 | | | 208 | 208 | | 799,580 | | 0 | | 12,157 | 10/01/2037. |
| 3128M5 UZ 1 | FH G03900 - RMBS | | 05/19/2020 | Paydown | | 524,763 | 526,591 | 524,452 | 524,652 | | | 111 | 111 | | 524,763 | | 0 | | 13,273 | 02/01/2038. |
| 3128M6 GD 4 | FH G04396 - RMBS | | 07/22/2020 | Paydown | | 1,099,129 | 1,048,108 | 1,111,159 | 1,104,300 | | | (5,171) | (5,171) | | 1,099,129 | | 0 | | 38,638 | 06/01/2038. |
| 3128M7 5Z 5 | FH G05964 - RMBS | | 03/20/2020 | Paydown | | 2,875,806 | 2,744,724 | 2,892,038 | 2,883,761 | | | (7,955) | (7,955) | | 2,875,806 | | 0 | | 36,470 | 08/01/2040. |
| 3128M7 A9 7 | FH G05132 - RMBS | | 05/19/2020 | Paydown | | 151,165 | 149,712 | 151,467 | 151,299 | | | (135) | (135) | | 151,165 | | 0 | | 3,365 | 12/01/2038. |
| 3128M8 AQ 7 | FH G06015 - RMBS | | 03/20/2020 | Paydown | | 3,936,427 | 3,755,895 | 3,982,423 | 3,945,346 | | | (8,919) | (8,919) | | 3,936,427 | | 0 | | 44,380 | 09/01/2040. |
| 3128M8 Y9 9 | FH G06736 - RMBS | | 05/19/2020 | Paydown | | 5,658,539 | 5,517,106 | 5,731,756 | 5,671,615 | | | (13,076) | (13,076) | | 5,658,539 | | 0 | | 99,178 | 09/01/2041. |
| 3128M9 CN 0 | FH G06977 - RMBS | | 07/22/2020 | Paydown | | 8,331,368 | 8,306,742 | 8,397,597 | 8,335,170 | | | (3,802) | (3,802) | | 8,331,368 | | 0 | | 151,528 | 04/01/2042. |
| 3128M9 CT 7 | FH G06982 - RMBS | | 07/22/2020 | Paydown | | 4,426,029 | 4,323,691 | 4,520,284 | 4,439,254 | | | (13,226) | (13,226) | | 4,426,029 | | 0 | | 92,831 | 04/01/2042. |
| 3128M9 GP 1 | FH G07106 - RMBS | | 07/22/2020 | Paydown | | 4,650,487 | 4,634,095 | 4,656,179 | 4,652,589 | | | (2,102) | (2,102) | | 4,650,487 | | 0 | | 99,510 | 08/01/2042. |
| 3128M9 KC 5 | FH G07191 - RMBS | | 05/19/2020 | Paydown | | 6,173,658 | 5,788,196 | 6,246,730 | 6,213,264 | | | (39,606) | (39,606) | | 6,173,658 | | (.0) | | 116,478 | 10/01/2041. |
| 3128M9 KJ 0 | FH G07197 - RMBS | | 05/19/2020 | Paydown | | 5,365,056 | 5,055,033 | 5,473,653 | 5,418,728 | | | (53,673) | (53,673) | | 5,365,056 | | 0 | | 101,172 | 10/01/2041. |
| 3128M9 WB 4 | FH G07542 - RMBS | | 08/18/2020 | Paydown | | 3,722,454 | 3,558,413 | 3,799,718 | 3,757,900 | | | (35,447) | (35,447) | | 3,722,454 | | 0 | | 105,625 | 11/01/2043. |
| 3128MC MN 2 | FH G13765 - RMBS | | 06/18/2020 | Paydown | | 2,485,111 | 2,444,700 | 2,550,892 | 2,496,422 | | | (11,311) | (11,311) | | 2,485,111 | | 0 | | 55,969 | 01/01/2025. |
| 3128MC N8 4 | FH G13815 - RMBS | | 06/18/2020 | Paydown | | 1,183,056 | 1,165,067 | 1,212,580 | 1,188,461 | | | (5,405) | (5,405) | | 1,183,056 | | 0 | | 26,298 | 05/01/2025. |
| 3128MD M7 5 | FH G14682 - RMBS | | 03/20/2020 | Paydown | | 9,766,468 | 9,582,371 | 9,941,710 | 9,781,548 | | | (15,080) | (15,080) | | 9,766,468 | | 0 | | 70,846 | 02/01/2028. |
| 3128MD RV 7 | FH G14800 - RMBS | | 06/18/2020 | Paydown | | 4,393,575 | 4,268,781 | 4,548,920 | 4,427,659 | | | (34,084) | (34,084) | | 4,393,575 | | 0 | | 86,602 | 06/01/2025. |
| 3128MD VL 4 | FH G14919 - RMBS | | 06/18/2020 | Paydown | | 2,467,344 | 2,382,556 | 2,541,889 | 2,483,641 | | | (16,297) | (16,297) | | 2,467,344 | | 0 | | 48,922 | 06/01/2026. |
| 3128MJ MK 3 | FH G08361 - RMBS | | 07/22/2020 | Paydown | | 2,187,894 | 2,187,894 | 2,187,894 | 2,187,894 | | | 0 | 0 | | 2,187,894 | | 0 | | 59,156 | 08/01/2039. |
| 3128MJ MW 7 | FH G08372 - RMBS | | 07/22/2020 | Paydown | | 1,789,007 | 1,679,291 | 1,821,768 | 1,810,369 | | | (21,362) | (21,362) | | 1,789,007 | | 0 | | 45,226 | 11/01/2039. |
| 3128MJ NT 3 | FH G08401 - RMBS | | 03/20/2020 | Paydown | | 1,417,000 | 1,317,704 | 1,429,503 | 1,421,185 | | | (4,185) | (4,185) | | 1,417,000 | | 0 | | 17,665 | 06/01/2040. |
| 3128MJ Q7 8 | FH G08477 - RMBS | | 03/20/2020 | Paydown | | 5,625,612 | 5,517,031 | 5,675,646 | 5,630,717 | | | (5,104) | (5,104) | | 5,625,612 | | 0 | | 57,347 | 02/01/2042. |
| 3128MJ Q9 4 | FH G08479 - RMBS | | 03/20/2020 | Paydown | | 3,742,946 | 3,576,511 | 3,798,366 | 3,750,185 | | | (7,240) | (7,240) | | 3,742,946 | | 0 | | 37,263 | 03/01/2042. |
| 3128MJ QL 7 | FH G08458 - RMBS | | 07/22/2020 | Paydown | | 1,813,671 | 1,808,141 | 1,818,312 | 1,814,677 | | | (1,006) | (1,006) | | 1,813,671 | | 0 | | 43,273 | 08/01/2041. |
| 3128MJ QM 5 | FH G08459 - RMBS | | 07/22/2020 | Paydown | | 6,209,526 | 6,077,863 | 6,295,811 | 6,231,433 | | | (21,907) | (21,907) | | 6,209,526 | | 0 | | 146,878 | 09/01/2041. |
| 3128MJ QQ 6 | FH G08462 - RMBS | | 07/22/2020 | Paydown | | 1,490,930 | 1,486,616 | 1,501,831 | 1,491,782 | | | (852) | (852) | | 1,490,930 | | 0 | | 31,528 | 10/01/2041. |
| 3128MJ QR 4 | FH G08463 - RMBS | | 07/22/2020 | Paydown | | 1,597,820 | 1,562,894 | 1,627,363 | 1,605,788 | | | (7,968) | (7,968) | | 1,597,820 | | 0 | | 37,233 | 10/01/2041. |
| 3128MJ QY 9 | FH G08470 - RMBS | | 07/22/2020 | Paydown | | 4,348,683 | 4,216,058 | 4,429,167 | 4,369,344 | | | (20,661) | (20,661) | | 4,348,683 | | 0 | | 103,402 | 12/01/2041. |
| 3128MJ RA 0 | FH G08480 - RMBS | | 07/22/2020 | Paydown | | 2,080,864 | 2,073,737 | 2,100,307 | 2,082,293 | | | (1,429) | (1,429) | | 2,080,864 | | 0 | | 37,008 | 02/01/2042. |
| 3128MJ RR 3 | FH G08495 - RMBS | | 03/13/2020 | Paydown | | 8,476,572 | 8,199,798 | 8,595,695 | 8,489,484 | | | (12,912) | (12,912) | | 8,476,572 | | 0 | | 80,019 | 06/01/2042. |
| 3128MJ RT 9 | FH G08497 - RMBS | | 03/20/2020 | Paydown | | 11,963,607 | 11,818,774 | 12,162,648 | 11,969,325 | | | (5,718) | (5,718) | | 11,963,607 | | 0 | | 105,802 | 06/01/2042. |
| 3128MJ SY 7 | FH G08534 - RMBS | | 08/18/2020 | Paydown | | 10,184,065 | 10,494,893 | 10,081,657 | 10,131,972 | | | 52,093 | 52,093 | | 10,184,065 | | 0 | | 213,396 | 06/01/2043. |
| 3128MJ TL 4 | FH G08554 - RMBS | | 08/18/2020 | Paydown | | 8,079,553 | 7,954,560 | 8,140,995 | 8,108,286 | | | (28,733) | (28,733) | | 8,079,553 | | 0 | | 184,670 | 10/01/2043. |
| 3128MJ UX 6 | FH G08597 - RMBS | | 08/18/2020 | Paydown | | 9,252,875 | 9,116,038 | 9,341,090 | 9,298,562 | | | (45,688) | (45,688) | | 9,252,875 | | 0 | | 207,124 | 07/01/2044. |
| 3128MJ ZM 5 | FH G08747 - RMBS | | 08/18/2020 | Paydown | | 23,411,340 | 23,430,913 | 23,408,031 | 23,407,778 | | | 3,562 | 3,562 | | 23,411,340 | | 0 | | 473,371 | 02/01/2047. |
| 3128MM K2 8 | FH G18312 - RMBS | | 06/18/2020 | Paydown | | 3,569,266 | 3,479,807 | 3,716,869 | 3,600,926 | | | (31,661) | (31,661) | | 3,569,266 | | 0 | | 69,419 | 06/01/2024. |
| 3128MM KW 2 | FH G18308 - RMBS | | 08/18/2020 | Paydown | | 932,065 | 927,886 | 942,819 | 934,474 | | | (2,409) | (2,409) | | 932,065 | | 0 | | 23,133 | 05/01/2024. |

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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 Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 3128MM LD 3 | FH G18323 - RMBS..... | .. | 06/18/2020 | Paydown | ..... | 742,379 | 734,269 | 755,436 | 744,852 | ..... | (2,473) | ..... | (2,473) | ..... | 742,379 | ..... | 0 | ..... | 16,730 | 09/01/2024. |
| 3128MM PV 9 | FH G18435 - RMBS..... | .. | 06/18/2020 | Paydown | ..... | 2,726,833 | 2,699,398 | 2,774,264 | 2,732,906 | ..... | (6,073) | ..... | (6,073) | ..... | 2,726,833 | ..... | 0 | ..... | 34,534 | 05/01/2027. |
| 3128PM 6C 9 | FH J09867 - RMBS..... | .. | 05/19/2020 | Paydown | ..... | 584,748 | 581,757 | 590,211 | 585,581 | ..... | (833) | ..... | (833) | ..... | 584,748 | ..... | 0 | ..... | 10,005 | 06/01/2024. |
| 3128PP YN 7 | FH J10717 - RMBS..... | .. | 06/18/2020 | Paydown | ..... | 644,272 | 637,839 | 658,270 | 647,362 | ..... | (3,090) | ..... | (3,090) | ..... | 644,272 | ..... | 0 | ..... | 13,554 | 09/01/2024. |
| 3128PQ WU 1 | FH J11559 - RMBS..... | .. | 03/13/2020 | Paydown | ..... | 763,830 | 757,296 | 772,974 | 764,810 | ..... | (980) | ..... | (980) | ..... | 763,830 | ..... | 0 | ..... | 8,219 | 01/01/2025. |
| 3128PR V4 8 | FH J12435 - RMBS..... | .. | 06/18/2020 | Paydown | ..... | 1,062,128 | 1,048,830 | 1,083,408 | 1,066,597 | ..... | (4,469) | ..... | (4,469) | ..... | 1,062,128 | ..... | 0 | ..... | 20,928 | 06/01/2025. |
| 3128PW WF 1 | FH J16946 - RMBS..... | .. | 05/19/2020 | Paydown | ..... | 1,181,201 | 1,171,844 | 1,196,563 | 1,183,124 | ..... | (1,922) | ..... | (1,922) | ..... | 1,181,201 | ..... | 0 | ..... | 15,634 | 11/01/2026. |
| 3128QL RA 1 | FH 1H2581 - RMBS..... | .. | 12/01/2020 | Paydown | ..... | 122,001 | 122,001 | 121,125 | 122,394 | ..... | (393) | ..... | (393) | ..... | 122,001 | ..... | 0 | ..... | 2,275 | 01/01/2036. |
| 312928 P6 5 | FH A82245 - RMBS..... | .. | 07/22/2020 | Paydown | ..... | 287,217 | 286,799 | 287,427 | 287,240 | ..... | (23) | ..... | (23) | ..... | 287,217 | ..... | 0 | ..... | 9,995 | 10/01/2038. |
| 312929 J2 9 | FH A82981 - RMBS..... | .. | 05/19/2020 | Paydown | ..... | 884,553 | 882,210 | 885,139 | 884,849 | ..... | (296) | ..... | (296) | ..... | 884,553 | ..... | 0 | ..... | 21,921 | 11/01/2038. |
| 31292G 6L 5 | FH C00875 - RMBS..... | .. | 06/18/2020 | Paydown | ..... | 23,653 | 23,581 | 23,746 | 23,664 | ..... | (11) | ..... | (11) | ..... | 23,653 | ..... | 0 | ..... | 937 | 10/01/2029. |
| 31292G 7H 3 | FH C00896 - RMBS..... | .. | 05/19/2020 | Paydown | ..... | 21,026 | 21,251 | 20,809 | 21,012 | ..... | 14 | ..... | 14 | ..... | 21,026 | ..... | 0 | ..... | 730 | 12/01/2029. |
| 31292G XH 4 | FH C00680 - RMBS..... | .. | 06/18/2020 | Paydown | ..... | 75,920 | 76,193 | 75,538 | 75,878 | ..... | 42 | ..... | 42 | ..... | 75,920 | ..... | 0 | ..... | 2,372 | 11/01/2028. |
| 31292H 5P 5 | FH C01754 - RMBS..... | .. | 03/20/2020 | Paydown | ..... | 713,947 | 702,746 | 716,800 | 714,606 | ..... | (659) | ..... | (659) | ..... | 713,947 | ..... | 0 | ..... | 11,464 | 01/01/2034. |
| 31292H NH 3 | FH C01292 - RMBS..... | .. | 06/18/2020 | Paydown | ..... | 280,633 | 281,818 | 279,704 | 280,475 | ..... | 158 | ..... | 158 | ..... | 280,633 | ..... | 0 | ..... | 8,799 | 02/01/2032. |
| 31292S CE 8 | FH C09069 - RMBS..... | .. | 08/18/2020 | Paydown | ..... | 11,327,734 | 10,912,184 | 11,579,755 | 11,438,415 | ..... | (110,681) | ..... | (110,681) | ..... | 11,327,734 | ..... | 0 | ..... | 283,975 | 11/01/2044. |
| 312930 MV 9 | FH A83972 - RMBS..... | .. | 05/19/2020 | Paydown | ..... | 1,045,619 | 1,028,745 | 1,047,873 | 1,046,209 | ..... | (589) | ..... | (589) | ..... | 1,045,619 | ..... | 0 | ..... | 23,745 | 01/01/2039. |
| 312930 X4 7 | FH A84299 - RMBS..... | .. | 07/22/2020 | Paydown | ..... | 698,539 | 687,910 | 700,701 | 699,692 | ..... | (1,153) | ..... | (1,153) | ..... | 698,539 | ..... | 0 | ..... | 21,282 | 02/01/2039. |
| 312931 C7 1 | FH A84594 - RMBS..... | .. | 07/22/2020 | Paydown | ..... | 2,011,684 | 1,980,224 | 2,023,541 | 2,016,837 | ..... | (5,152) | ..... | (5,152) | ..... | 2,011,684 | ..... | (0) | ..... | 59,488 | 02/01/2039. |
| 312931 D6 2 | FH A84625 - RMBS..... | .. | 03/13/2020 | Paydown | ..... | 1,444,807 | 1,455,843 | 1,442,876 | 1,443,910 | ..... | 897 | ..... | 897 | ..... | 1,444,807 | ..... | 0 | ..... | 16,039 | 02/01/2039. |
| 312931 DG 0 | FH A84603 - RMBS..... | .. | 05/19/2020 | Paydown | ..... | 2,626,937 | 2,573,254 | 2,627,634 | 2,631,047 | ..... | (4,110) | ..... | (4,110) | ..... | 2,626,937 | ..... | 0 | ..... | 57,757 | 02/01/2039. |
| 312932 3H 7 | FH A86200 - RMBS..... | .. | 07/22/2020 | Paydown | ..... | 1,632,365 | 1,640,572 | 1,630,703 | 1,632,053 | ..... | 312 | ..... | 312 | ..... | 1,632,365 | ..... | 0 | ..... | 46,735 | 05/01/2039. |
| 312932 QN 9 | FH A85861 - RMBS..... | .. | 03/13/2020 | Paydown | ..... | 4,260,409 | 4,199,117 | 4,284,412 | 4,275,170 | ..... | (14,762) | ..... | (14,762) | ..... | 4,260,409 | ..... | 0 | ..... | 48,807 | 04/01/2039. |
| 312933 GV 0 | FH A86512 - RMBS..... | .. | 03/13/2020 | Paydown | ..... | 1,712,054 | 1,695,375 | 1,713,918 | 1,712,284 | ..... | (230) | ..... | (230) | ..... | 1,712,054 | ..... | 0 | ..... | 21,531 | 06/01/2039. |
| 312933 KT 0 | FH A86606 - RMBS..... | .. | 07/22/2020 | Paydown | ..... | 1,314,664 | 1,334,496 | 1,310,516 | 1,312,060 | ..... | 2,603 | ..... | 2,603 | ..... | 1,314,664 | ..... | (0) | ..... | 37,420 | 06/01/2039. |
| 312933 ME 1 | FH A86657 - RMBS..... | .. | 07/22/2020 | Paydown | ..... | 2,354,417 | 2,359,518 | 2,353,620 | 2,353,925 | ..... | 493 | ..... | 493 | ..... | 2,354,417 | ..... | 0 | ..... | 66,942 | 06/01/2039. |
| 312933 MP 6 | FH A86666 - RMBS..... | .. | 07/22/2020 | Paydown | ..... | 3,169,212 | 3,182,236 | 3,165,827 | 3,166,619 | ..... | 2,593 | ..... | 2,593 | ..... | 3,169,212 | ..... | 0 | ..... | 87,235 | 06/01/2039. |
| 312935 4H 9 | FH A88924 - RMBS..... | .. | 03/20/2020 | Paydown | ..... | 821,802 | 805,895 | 823,650 | 822,239 | ..... | (437) | ..... | (437) | ..... | 821,802 | ..... | 0 | ..... | 12,033 | 09/01/2039. |
| 312935 RP 6 | FH A88594 - RMBS..... | .. | 05/19/2020 | Paydown | ..... | 829,027 | 810,882 | 833,688 | 830,400 | ..... | (1,374) | ..... | (1,374) | ..... | 829,027 | ..... | 0 | ..... | 18,209 | 09/01/2039. |
| 312936 KB 2 | FH A89290 - RMBS..... | .. | 05/19/2020 | Paydown | ..... | 6,911,741 | 6,695,659 | 6,932,099 | 6,930,268 | ..... | (18,527) | ..... | (18,527) | ..... | 6,911,741 | ..... | 0 | ..... | 149,047 | 10/01/2039. |
| 312938 U8 4 | FH A90607 - RMBS..... | .. | 07/22/2020 | Paydown | ..... | 2,445,141 | 2,440,355 | 2,446,456 | 2,445,775 | ..... | (634) | ..... | (634) | ..... | 2,445,141 | ..... | 0 | ..... | 66,787 | 01/01/2040. |
| 312939 W7 2 | FH A91570 - RMBS..... | .. | 05/19/2020 | Paydown | ..... | 1,417,848 | 1,387,189 | 1,435,741 | 1,425,878 | ..... | (8,031) | ..... | (8,031) | ..... | 1,417,848 | ..... | 0 | ..... | 29,391 | 03/01/2040. |
| 312941 VP 9 | FH A93322 - RMBS..... | .. | 07/22/2020 | Paydown | ..... | 1,035,967 | 1,003,002 | 1,054,563 | 1,046,777 | ..... | (10,810) | ..... | (10,810) | ..... | 1,035,967 | ..... | 0 | ..... | 28,666 | 08/01/2040. |
| 312941 WC 7 | FH A93343 - RMBS..... | .. | 05/19/2020 | Paydown | ..... | 1,057,048 | 1,024,851 | 1,066,405 | 1,060,290 | ..... | (3,242) | ..... | (3,242) | ..... | 1,057,048 | ..... | 0 | ..... | 22,900 | 08/01/2040. |
| 312941 WN 3 | FH A93353 - RMBS..... | .. | 05/19/2020 | Paydown | ..... | 1,220,686 | 1,179,724 | 1,236,682 | 1,227,305 | ..... | (6,619) | ..... | (6,619) | ..... | 1,220,686 | ..... | 0 | ..... | 26,601 | 08/01/2040. |
| 312942 NM 3 | FH A93996 - RMBS..... | .. | 07/22/2020 | Paydown | ..... | 2,362,300 | 2,218,172 | 2,406,370 | 2,393,054 | ..... | (30,754) | ..... | (30,754) | ..... | 2,362,300 | ..... | 0 | ..... | 59,041 | 09/01/2040. |
| 312943 WG 4 | FH A95147 - RMBS..... | .. | 05/19/2020 | Paydown | ..... | 4,635,035 | 4,542,735 | 4,679,017 | 4,650,729 | ..... | (15,693) | ..... | (15,693) | ..... | 4,635,035 | ..... | 0 | ..... | 80,332 | 11/01/2040. |
| 312943 YK 3 | FH A95214 - RMBS..... | .. | 05/19/2020 | Paydown | ..... | 6,924,606 | 6,610,688 | 6,930,377 | 6,936,205 | ..... | (11,599) | ..... | (11,599) | ..... | 6,924,606 | ..... | 0 | ..... | 136,996 | 12/01/2040. |
| 312945 H2 7 | FH A96549 - RMBS..... | .. | 03/20/2020 | Paydown | ..... | 1,903,675 | 1,852,147 | 1,923,050 | 1,904,794 | ..... | (1,119) | ..... | (1,119) | ..... | 1,903,675 | ..... | 0 | ..... | 22,302 | 01/01/2041. |
| 312945 ZT 8 | FH A97054 - RMBS..... | .. | 03/01/2020 | Paydown | ..... | 2,712,238 | 2,699,168 | 2,734,383 | 2,712,238 | ..... | 0 | ..... | 0 | ..... | 2,712,238 | ..... | 0 | ..... | 5,773 | 02/01/2041. |
| 312946 CC 8 | FH A97267 - RMBS..... | .. | 07/22/2020 | Paydown | ..... | 541,779 | 522,538 | 542,232 | 542,232 | ..... | (453) | ..... | (453) | ..... | 541,779 | ..... | 0 | ..... | 16,642 | 03/01/2041. |
| 312946 KE 5 | FH A97493 - RMBS..... | .. | 05/19/2020 | Paydown | | 1,725,943 | 1,657,822 | 1,761,048 | 1,737,219 | | (11,276) | | (11,276) | | 1,725,943 | | 0 | | 33,699 | 03/01/2041. |

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SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|----------------------|-----------------------|----------------------|------------------|-------------------|------------------------------|---------------|-----------|-------------|---|---|--|---|--|---|---|---|--|-------------------------------------|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identification | Description | For rei g n | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's 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 |
| 31294M AC 5 | FH E02703 - RMBS..... | | 05/19/2020 | Paydown..... | | 705,803 | 693,369 | 722,729 | 708,818 | | | (3,015) | (3,015) | | 705,803 | | | 0 | 12,007 | 07/01/2025. |
| 31294M FJ 5 | FH E02869 - RMBS..... | | 06/18/2020 | Paydown..... | | 4,058,835 | 3,929,262 | 4,195,101 | 4,095,465 | | | (36,630) | (36,630) | | 4,058,835 | | | 0 | 79,654 | 04/01/2026. |
| 31294M JJ 1 | FH E02965 - RMBS..... | | 05/19/2020 | Paydown..... | | 1,892,034 | 1,873,700 | 1,921,128 | 1,895,943 | | | (3,909) | (3,909) | | 1,892,034 | | | 0 | 24,491 | 09/01/2026. |
| 31294N XW 4 | FH E04293 - RMBS..... | | 06/18/2020 | Paydown..... | | 9,071,154 | 8,919,211 | 9,248,106 | 9,102,754 | | | (31,600) | (31,600) | | 9,071,154 | | | 0 | 114,769 | 03/01/2028. |
| 31296N UL 9 | FH A14187 - RMBS..... | | 05/19/2020 | Paydown..... | | 602,360 | 598,515 | 603,285 | 602,499 | | | (139) | (139) | | 602,360 | | 0 | 0 | 15,215 | 10/01/2033. |
| 31296S X7 6 | FH A17902 - RMBS..... | | 06/18/2020 | Paydown..... | | 203,735 | 197,915 | 204,069 | 203,985 | | | (250) | (250) | | 203,735 | | 0 | 0 | 6,419 | 01/01/2034. |
| 31296T CC 6 | FH A18167 - RMBS..... | | 06/18/2020 | Paydown..... | | 65,896 | 65,098 | 66,075 | 65,927 | | | (31) | (31) | | 65,896 | | 0 | 0 | 1,938 | 01/01/2034. |
| 31297A P6 5 | FH A23145 - RMBS..... | | 03/20/2020 | Paydown..... | | 278,806 | 280,650 | 278,370 | 278,771 | | | 36 | 36 | | 278,806 | | | 0 | 4,646 | 06/01/2034. |
| 31297B UG 5 | FH A24183 - RMBS..... | | 05/19/2020 | Paydown..... | | 222,277 | 217,244 | 224,813 | 223,674 | | | (1,396) | (1,396) | | 222,277 | | | 0 | 5,876 | 07/01/2034. |
| 31297C Q8 6 | FH A24979 - RMBS..... | | 06/18/2020 | Paydown..... | | 784,571 | 763,218 | 788,500 | 785,401 | | | (831) | (831) | | 784,571 | | | 0 | 24,786 | 07/01/2034. |
| 31297D P7 7 | FH A25846 - RMBS..... | | 06/18/2020 | Paydown..... | | 346,237 | 339,832 | 349,443 | 348,357 | | | (2,120) | (2,120) | | 346,237 | | 0 | 0 | 9,496 | 08/01/2034. |
| 31297E AY 2 | FH A26323 - RMBS..... | | 06/18/2020 | Paydown..... | | 188,635 | 183,554 | 190,064 | 188,819 | | | (184) | (184) | | 188,635 | | | 0 | 5,966 | 09/01/2034. |
| 31297E QF 6 | FH A26754 - RMBS..... | | 03/13/2020 | Paydown..... | | 313,539 | 306,395 | 314,678 | 313,675 | | | (136) | (136) | | 313,539 | | | 0 | 5,181 | 09/01/2034. |
| 31297F ZP 1 | FH A27950 - RMBS..... | | 03/20/2020 | Paydown..... | | 1,356,933 | 1,338,766 | 1,360,521 | 1,357,331 | | | (398) | (398) | | 1,356,933 | | | 0 | 22,153 | 11/01/2034. |
| 31297G G6 2 | FH A28321 - RMBS..... | | 05/19/2020 | Paydown..... | | 275,334 | 274,615 | 275,816 | 275,709 | | | (374) | (374) | | 275,334 | | | 0 | 5,560 | 11/01/2034. |
| 31297H LR 8 | FH A29336 - RMBS..... | | 06/18/2020 | Paydown..... | | 2,236,487 | 2,250,330 | 2,233,628 | 2,235,904 | | | 583 | 583 | | 2,236,487 | | | 0 | 60,721 | 01/01/2035. |
| 31297H X4 6 | FH A29699 - RMBS..... | | 06/18/2020 | Paydown..... | | 472,975 | 472,936 | 473,121 | 472,990 | | | (15) | (15) | | 472,975 | | | 0 | 12,794 | 01/01/2035. |
| 31297N LX 2 | FH A33042 - RMBS..... | | 06/18/2020 | Paydown..... | | 74,809 | 74,885 | 74,786 | 74,808 | | | 1 | 1 | | 74,809 | | (0) | 0 | 2,028 | 01/01/2035. |
| 31297N ME 3 | FH A33057 - RMBS..... | | 03/13/2020 | Paydown..... | | 854,259 | 851,625 | 854,818 | 854,308 | | | (50) | (50) | | 854,259 | | | 0 | 12,010 | 01/01/2035. |
| 31297Q PB 9 | FH A34918 - RMBS..... | | 03/20/2020 | Paydown..... | | 216,659 | 210,910 | 216,775 | 216,888 | | | (229) | (229) | | 216,659 | | | 0 | 3,783 | 05/01/2035. |
| 31297U 3H 1 | FH A38900 - RMBS..... | | 06/18/2020 | Paydown..... | | 523,617 | 519,328 | 525,170 | 523,768 | | | (151) | (151) | | 523,617 | | | 0 | 15,480 | 05/01/2035. |
| 31297U 4N 7 | FH A38929 - RMBS..... | | 05/19/2020 | Paydown..... | | 300,703 | 298,425 | 301,783 | 300,820 | | | (117) | (117) | | 300,703 | | | 0 | 7,554 | 05/01/2035. |
| 31297V Y6 9 | FH A39733 - RMBS..... | | 06/18/2020 | Paydown..... | | 646,086 | 663,133 | 640,804 | 645,454 | | | 631 | 631 | | 646,086 | | | 0 | 17,943 | 11/01/2035. |
| 31306X EA 7 | FH J20129 - RMBS..... | | 05/19/2020 | Paydown..... | | 2,560,858 | 2,530,795 | 2,609,685 | 2,565,869 | | | (5,011) | (5,011) | | 2,560,858 | | | 0 | 28,123 | 08/01/2027. |
| 3131WC 2A 5 | FH ZI0769 - RMBS..... | | 12/01/2020 | Paydown..... | | 17,836 | 17,836 | 17,978 | | | (109) | (109) | (109) | | 17,836 | | 0 | 0 | 328 | 10/01/2033. |
| 3131WC YR 3 | FH ZI0720 - RMBS..... | | 12/01/2020 | Paydown..... | | 534,041 | 534,041 | 525,613 | 528,056 | | | 5,985 | 5,985 | | 534,041 | | | 0 | 18,351 | 09/01/2033. |
| 3131WD 3B 0 | FH ZI1694 - RMBS..... | | 12/01/2020 | Paydown..... | | 139,361 | 139,361 | 138,185 | 138,307 | | | 1,054 | 1,054 | | 139,361 | | | 0 | 4,121 | 04/01/2034. |
| 3131WD SS 6 | FH ZI1429 - RMBS..... | | 12/01/2020 | Paydown..... | | 6,463 | 6,463 | 6,664 | | | (192) | (192) | (192) | | 6,463 | | | 0 | 114 | 01/01/2034. |
| 3131WD TF 3 | FH ZI1450 - RMBS..... | | 12/01/2020 | Paydown..... | | 1,557 | 1,557 | 1,580 | | | (19) | (19) | (19) | | 1,557 | | | 0 | 25 | 01/01/2034. |
| 3131WE 4Y 7 | FH ZI2639 - RMBS..... | | 12/01/2020 | Paydown..... | | 227,018 | 227,018 | 230,707 | | | (2,996) | (2,996) | (2,996) | | 227,018 | | | 0 | 5,307 | 11/01/2034. |
| 3131WE 6U 3 | FH ZI2683 - RMBS..... | | 12/01/2020 | Paydown..... | | 5,899 | 5,899 | 5,925 | | | (21) | (21) | (21) | | 5,899 | | | 0 | 110 | 11/01/2034. |
| 3131WE FT 6 | FH ZI1978 - RMBS..... | | 12/01/2020 | Paydown..... | | 122,573 | 122,573 | 121,367 | 64,629 | | | 1,064 | 1,064 | | 122,573 | | | 0 | 4,567 | 06/01/2034. |
| 3131WE ML 5 | FH ZI2163 - RMBS..... | | 12/01/2020 | Paydown..... | | 6,730 | 6,730 | 6,964 | | | (193) | (193) | (193) | | 6,730 | | 0 | 0 | 135 | 07/01/2034. |
| 3131WE NB 6 | FH ZI2186 - RMBS..... | | 12/01/2020 | Paydown..... | | 314,414 | 314,414 | 325,517 | 324,387 | | | (9,973) | (9,973) | | 314,414 | | | 0 | 15,429 | 07/01/2034. |
| 3131WE PX 6 | FH ZI2238 - RMBS..... | | 12/01/2020 | Paydown..... | | 71,640 | 71,640 | 70,683 | 70,904 | | | 736 | 736 | | 71,640 | | (0) | (0) | 3,007 | 07/01/2034. |
| 3131WE RF 3 | FH ZI2286 - RMBS..... | | 12/01/2020 | Paydown..... | | 197,180 | 197,180 | 203,712 | | | (5,561) | (5,561) | (5,561) | | 197,180 | | | 0 | 3,235 | 07/01/2034. |
| 3131WE VK 7 | FH ZI2418 - RMBS..... | | 12/01/2020 | Paydown..... | | 9,262 | 9,262 | 9,524 | | | (225) | (225) | (225) | | 9,262 | | 0 | 0 | 149 | 08/01/2034. |
| 3131WE WY 6 | FH ZI2463 - RMBS..... | | 12/01/2020 | Paydown..... | | 4,112 | 4,112 | 4,258 | | | (115) | (115) | (115) | | 4,112 | | (0) | (0) | 72 | 09/01/2034. |
| 3131WE YQ 1 | FH ZI2519 - RMBS..... | | 12/01/2020 | Paydown..... | | 45,153 | 45,153 | 46,373 | | | (1,048) | (1,048) | (1,048) | | 45,153 | | | 0 | 958 | 09/01/2034. |
| 3131WF B2 6 | FH ZI2757 - RMBS..... | | 12/01/2020 | Paydown..... | | 58,788 | 58,788 | 58,352 | | | 399 | 399 | 399 | | 58,788 | | | 0 | 860 | 01/01/2035. |
| 3131WF BW 0 | FH ZI2753 - RMBS..... | | 12/01/2020 | Paydown..... | | 341,037 | 341,037 | 338,693 | 338,754 | | | 2,283 | 2,283 | | 341,037 | | (0) | (0) | 8,083 | 12/01/2034. |
| 3131WF BX 8 | FH ZI2754 - RMBS..... | | 12/01/2020 | Paydown..... | | 149,066 | 149,066 | 148,041 | 148,078 | | | 989 | 989 | | 149,066 | | | 0 | 2,334 | 12/01/2034. |

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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 Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 3131WF BY 6 | FH Z12755 - RMBS | | 12/01/2020 | Paydown | | 274,335 | 274,335 | 272,964 | 272,951 | | 1,385 | | 1,385 | | 274,335 | | | 0 | 6,762 | 01/01/2035 |
| 3131WF C9 0 | FH Z12796 - RMBS | | 12/01/2020 | Paydown | | 54,801 | 54,801 | 54,822 | | | 20 | | 20 | | 54,801 | | | 0 | 1,242 | 01/01/2035 |
| 3131WF H6 1 | FH Z12953 - RMBS | | 12/01/2020 | Paydown | | 54,116 | 54,116 | 54,860 | 54,728 | | (612) | | (612) | | 54,116 | | | 0 | 1,953 | 02/01/2035 |
| 3131WF M7 3 | FH Z13082 - RMBS | | 12/01/2020 | Paydown | | 1,728 | 1,728 | 1,726 | | | 3 | | 3 | | 1,728 | | (0) | (0) | 25 | 01/01/2035 |
| 3131WF NG 2 | FH Z13091 - RMBS | | 12/01/2020 | Paydown | | 195,129 | 195,129 | 195,861 | | | (531) | | (531) | | 195,129 | | | 0 | 3,421 | 01/01/2035 |
| 3131WF RX 1 | FH Z13202 - RMBS | | 12/01/2020 | Paydown | | 66,341 | 66,341 | 66,893 | 66,708 | | (367) | | (367) | | 66,341 | | | 0 | 1,068 | 05/01/2035 |
| 3131WF S9 3 | FH Z13244 - RMBS | | 12/01/2020 | Paydown | | 18,581 | 18,581 | 19,097 | | | (511) | | (511) | | 18,581 | | (0) | (0) | 468 | 05/01/2035 |
| 3131WG D2 2 | FH Z13721 - RMBS | | 12/01/2020 | Paydown | | 11,061 | 11,061 | 11,186 | | | (88) | | (88) | | 11,061 | | 0 | 0 | 178 | 05/01/2035 |
| 3131WG D3 0 | FH Z13722 - RMBS | | 12/01/2020 | Paydown | | 13,570 | 13,570 | 13,722 | | | (101) | | (101) | | 13,570 | | (0) | (0) | 248 | 05/01/2035 |
| 3131WG D4 8 | FH Z13723 - RMBS | | 12/01/2020 | Paydown | | 26,137 | 26,137 | 26,880 | 26,778 | | (641) | | (641) | | 26,137 | | (0) | (0) | 858 | 05/01/2035 |
| 3131WG HG 7 | FH Z13831 - RMBS | | 12/01/2020 | Paydown | | 134,383 | 134,383 | 129,858 | | | 3,599 | | 3,599 | | 134,383 | | | 0 | 2,033 | 11/01/2035 |
| 3131WG Q8 5 | FH Z14079 - RMBS | | 12/01/2020 | Paydown | | 189,177 | 189,177 | 193,463 | 192,822 | | (3,645) | | (3,645) | | 189,177 | | 0 | 0 | 7,125 | 01/01/2036 |
| 3131WJ QF 3 | FH Z15854 - RMBS | | 12/01/2020 | Paydown | | 287,041 | 287,041 | 285,696 | 285,751 | | 1,290 | | 1,290 | | 287,041 | | | 0 | 13,047 | 04/01/2037 |
| 3131WJ U4 3 | FH Z16003 - RMBS | | 12/01/2020 | Paydown | | 307,114 | 307,114 | 298,501 | | | 6,686 | | 6,686 | | 307,114 | | (0) | (0) | 5,760 | 05/01/2037 |
| 3131WJ YN 7 | FH Z16117 - RMBS | | 12/01/2020 | Paydown | | 25,428 | 25,428 | 26,042 | 25,946 | | (518) | | (518) | | 25,428 | | | 0 | 679 | 07/01/2036 |
| 3131WK 4J 6 | FH Z17125 - RMBS | | 12/01/2020 | Paydown | | 253,097 | 253,097 | 253,630 | | | (209) | | (209) | | 253,097 | | | 0 | 3,497 | 01/01/2038 |
| 3131WK 6J 4 | FH Z17173 - RMBS | | 12/01/2020 | Paydown | | 157,200 | 157,200 | 156,512 | 156,469 | | 730 | | 730 | | 157,200 | | | 0 | 7,656 | 02/01/2038 |
| 3131WK L3 2 | FH Z16646 - RMBS | | 12/01/2020 | Paydown | | 87,799 | 87,799 | 87,922 | | | (45) | | (45) | | 87,799 | | 0 | 0 | 497 | 10/01/2037 |
| 3131WK NA 4 | FH Z16685 - RMBS | | 12/01/2020 | Paydown | | 110,138 | 110,138 | 110,293 | 110,147 | | (9) | | (9) | | 110,138 | | | 0 | 5,772 | 10/01/2037 |
| 3131WK NH 9 | FH Z16692 - RMBS | | 12/01/2020 | Paydown | | 137,303 | 137,303 | 138,634 | 138,210 | | (907) | | (907) | | 137,303 | | | 0 | 6,834 | 11/01/2037 |
| 3131WK NX 4 | FH Z16706 - RMBS | | 12/01/2020 | Paydown | | 252,511 | 252,511 | 253,872 | | | (726) | | (726) | | 252,511 | | 0 | 0 | 3,084 | 11/01/2037 |
| 3131WL H3 5 | FH Z17450 - RMBS | | 12/01/2020 | Paydown | | 48,102 | 48,102 | 48,207 | | | (54) | | (54) | | 48,102 | | (0) | (0) | 819 | 05/01/2038 |
| 3131WL H4 3 | FH Z17451 - RMBS | | 12/01/2020 | Paydown | | 18,415 | 18,415 | 18,318 | | | 97 | | 97 | | 18,415 | | | 0 | 299 | 05/01/2038 |
| 3131WL H5 0 | FH Z17452 - RMBS | | 12/01/2020 | Paydown | | 290,179 | 290,179 | 289,692 | 289,509 | | 670 | | 670 | | 290,179 | | | 0 | 5,784 | 05/01/2038 |
| 3131WL H6 8 | FH Z17453 - RMBS | | 12/01/2020 | Paydown | | 53,941 | 53,941 | 53,672 | | | 257 | | 257 | | 53,941 | | 0 | 0 | 1,275 | 05/01/2038 |
| 3131WL JJ 8 | FH Z17465 - RMBS | | 12/01/2020 | Paydown | | 13,116 | 13,116 | 13,050 | | | 68 | | 68 | | 13,116 | | | 0 | 211 | 05/01/2038 |
| 3131WL JW 9 | FH Z17477 - RMBS | | 12/01/2020 | Paydown | | 304,204 | 304,204 | 306,105 | 305,360 | | (1,156) | | (1,156) | | 304,204 | | 0 | 0 | 7,901 | 05/01/2038 |
| 3131WL NG 9 | FH Z17591 - RMBS | | 12/01/2020 | Paydown | | 14,835 | 14,835 | 14,761 | | | 77 | | 77 | | 14,835 | | | 0 | 267 | 06/01/2038 |
| 3131WM CJ 3 | FH Z18173 - RMBS | | 12/01/2020 | Paydown | | 5,339 | 5,339 | 5,351 | | | (6) | | (6) | | 5,339 | | | 0 | 74 | 10/01/2038 |
| 3131WM F3 5 | FH Z18286 - RMBS | | 12/01/2020 | Paydown | | 20,820 | 20,820 | 20,889 | | | (52) | | (52) | | 20,820 | | | 0 | 430 | 11/01/2038 |
| 3131WM LG 9 | FH Z18427 - RMBS | | 12/01/2020 | Paydown | | 34,693 | 34,693 | 35,338 | | | (569) | | (569) | | 34,693 | | | 0 | 591 | 01/01/2039 |
| 3131WM NP 7 | FH Z18498 - RMBS | | 12/01/2020 | Paydown | | 35,848 | 35,848 | 36,515 | | | (591) | | (591) | | 35,848 | | | 0 | 492 | 02/01/2039 |
| 3131WM QK 5 | FH Z18558 - RMBS | | 12/01/2020 | Paydown | | 141,837 | 141,837 | 144,940 | | | (2,531) | | (2,531) | | 141,837 | | 0 | 0 | 2,172 | 02/01/2039 |
| 3131WM QT 4 | FH Z18562 - RMBS | | 12/01/2020 | Paydown | | 742,637 | 742,637 | 758,331 | | | (16,229) | | (16,229) | | 742,637 | | (0) | (0) | 14,093 | 02/01/2039 |
| 3131WM QP 6 | FH Z18566 - RMBS | | 12/01/2020 | Paydown | | 204,696 | 204,696 | 202,872 | | | 1,744 | | 1,744 | | 204,696 | | | 0 | 3,668 | 02/01/2039 |
| 3131WM SZ 0 | FH Z18636 - RMBS | | 12/01/2020 | Paydown | | 87,885 | 87,885 | 88,380 | 88,228 | | (343) | | (343) | | 87,885 | | | 0 | 2,391 | 03/01/2039 |
| 3131WM VQ 6 | FH Z18723 - RMBS | | 12/01/2020 | Paydown | | 1,353,460 | 1,353,460 | 1,380,952 | | | (23,937) | | (23,937) | | 1,353,460 | | | 0 | 27,579 | 04/01/2039 |
| 3131WM WV 4 | FH Z18760 - RMBS | | 12/01/2020 | Paydown | | 252,791 | 252,791 | 251,270 | | | 1,406 | | 1,406 | | 252,791 | | | 0 | 2,802 | 05/01/2039 |
| 3131WM YQ 9 | FH Z18813 - RMBS | | 12/01/2020 | Paydown | | 188,701 | 188,701 | 190,765 | | | (1,810) | | (1,810) | | 188,701 | | | 0 | 4,049 | 06/01/2039 |
| 3131WM YQ 3 | FH Z18819 - RMBS | | 12/01/2020 | Paydown | | 519,847 | 519,847 | 516,191 | 516,354 | | 3,492 | | 3,492 | | 519,847 | | (0) | (0) | 17,286 | 06/01/2039 |
| 3131WM YS 9 | FH Z18821 - RMBS | | 12/01/2020 | Paydown | | 228,141 | 228,141 | 224,042 | 224,519 | | 3,622 | | 3,622 | | 228,141 | | | 0 | 6,671 | 06/01/2039 |

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SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|----------------------|------------------|---------|---------------|-------------------|---------------------------|---------------|-----------|-------------|---|--|---|---|--------------------------------------|--|---|--|----------------------------------|-------------------------------|--|----------------------------------|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 3131WM ZE 9 | FH ZI8841 - RMBS | | 12/01/2020 | Paydown | | 173,327 | 173,327 | 170,212 | | | 2,959 | | 2,959 | | 173,327 | | | 0 | 1,850 | 06/01/2039. |
| 3131WM ZJ 8 | FH ZI8845 - RMBS | | 12/01/2020 | Paydown | | 174,970 | 174,970 | 174,533 | | | 486 | | 486 | | 174,970 | | (0) | (0) | 1,461 | 06/01/2039. |
| 3131WM ZL 3 | FH ZI8847 - RMBS | | 12/01/2020 | Paydown | | 351,946 | 351,946 | 350,131 | | | 1,861 | | 1,861 | | 351,946 | | 0 | 0 | 3,265 | 06/01/2039. |
| 3131WN 5M 2 | FH ZI9852 - RMBS | | 12/01/2020 | Paydown | | 80,429 | 80,429 | 83,244 | | | (2,190) | | (2,190) | | 80,429 | | (0) | (0) | 1,689 | 03/01/2040. |
| 3131WN D9 2 | FH ZI9128 - RMBS | | 12/01/2020 | Paydown | | 284,701 | 284,701 | 286,303 | 286,288 | | (1,587) | | (1,587) | | 284,701 | | 0 | 0 | 7,864 | 09/01/2039. |
| 3131WN F6 6 | FH ZI9189 - RMBS | | 12/01/2020 | Paydown | | 153,674 | 153,674 | 157,996 | | | (3,600) | | (3,600) | | 153,674 | | 0 | 0 | 2,692 | 09/01/2039. |
| 3131WN H8 0 | FH ZI9255 - RMBS | | 12/01/2020 | Paydown | | 123,981 | 123,981 | 126,713 | | | (2,433) | | (2,433) | | 123,981 | | 0 | 0 | 2,562 | 09/01/2039. |
| 3131WN LK 8 | FH ZI9330 - RMBS | | 12/01/2020 | Paydown | | 746,080 | 746,080 | 772,426 | | | (25,595) | | (25,595) | | 746,080 | | 0 | 0 | 10,598 | 10/01/2039. |
| 3131WN VH 4 | FH ZI9616 - RMBS | | 12/01/2020 | Paydown | | 377,821 | 377,821 | 378,765 | | | (668) | | (668) | | 377,821 | | 0 | 0 | 3,583 | 01/01/2040. |
| 3131WN ZY 3 | FH ZI9759 - RMBS | | 12/01/2020 | Paydown | | 264,893 | 264,893 | 276,234 | 281,353 | | (16,460) | | (16,460) | | 264,893 | | 0 | 0 | 7,791 | 02/01/2040. |
| 3131WP CX 5 | FH ZI9986 - RMBS | | 12/01/2020 | Paydown | | 1,053,835 | 1,053,835 | 1,091,542 | 1,094,009 | | (40,174) | | (40,174) | | 1,053,835 | | 0 | 0 | 25,353 | 05/01/2040. |
| 3131WQ 2W 6 | FH ZJ0789 - RMBS | | 12/01/2020 | Paydown | | 1,777,346 | 1,777,346 | 1,758,879 | 1,761,133 | | 16,213 | | 16,213 | | 1,777,346 | | 0 | 0 | 38,059 | 12/01/2040. |
| 3131WQ 3D 7 | FH ZJ0796 - RMBS | | 12/01/2020 | Paydown | | 3,892,021 | 3,892,021 | 3,955,131 | 3,938,017 | | (45,996) | | (45,996) | | 3,892,021 | | 0 | 0 | 95,240 | 12/01/2040. |
| 3131WQ 5C 7 | FH ZJ0843 - RMBS | | 12/01/2020 | Paydown | | 1,815,813 | 1,815,813 | 1,796,945 | 1,799,488 | | 16,325 | | 16,325 | | 1,815,813 | | 0 | 0 | 46,943 | 12/01/2040. |
| 3131WQ DA 2 | FH ZJ0097 - RMBS | | 12/01/2020 | Paydown | | 277,141 | 277,141 | 291,431 | 292,732 | | (15,591) | | (15,591) | | 277,141 | | 0 | 0 | 7,365 | 06/01/2040. |
| 3131WQ HP 5 | FH ZJ0238 - RMBS | | 12/01/2020 | Paydown | | 774,581 | 774,581 | 795,035 | 790,079 | | (15,498) | | (15,498) | | 774,581 | | 0 | 0 | 18,810 | 08/01/2040. |
| 3131WQ J8 1 | FH ZJ0287 - RMBS | | 12/01/2020 | Paydown | | 232,892 | 232,892 | 244,136 | | | (9,229) | | (9,229) | | 232,892 | | 0 | 0 | 2,878 | 08/01/2040. |
| 3131WQ JR 9 | FH ZJ0272 - RMBS | | 12/01/2020 | Paydown | | 39,316 | 39,316 | 41,337 | | | (1,684) | | (1,684) | | 39,316 | | (0) | (0) | 369 | 08/01/2040. |
| 3131WQ JY 4 | FH ZJ0279 - RMBS | | 12/01/2020 | Paydown | | 186,328 | 186,328 | 193,883 | | | (6,322) | | (6,322) | | 186,328 | | 0 | 0 | 3,037 | 08/01/2040. |
| 3131WQ PF 8 | FH ZJ0422 - RMBS | | 12/01/2020 | Paydown | | 1,444,557 | 1,444,557 | 1,488,966 | 1,475,627 | | (31,070) | | (31,070) | | 1,444,557 | | 0 | 0 | 37,013 | 09/01/2040. |
| 3131WQ RM 1 | FH ZJ0492 - RMBS | | 12/01/2020 | Paydown | | 273,704 | 273,704 | 296,926 | | | (21,244) | | (21,244) | | 273,704 | | 0 | 0 | 3,438 | 09/01/2040. |
| 3131WQ ZG 5 | FH ZJ0743 - RMBS | | 12/01/2020 | Paydown | | 1,058,014 | 1,058,014 | 1,089,755 | | | (24,600) | | (24,600) | | 1,058,014 | | 0 | 0 | 13,556 | 11/01/2040. |
| 3131WQ ZR 1 | FH ZJ0752 - RMBS | | 12/01/2020 | Paydown | | 620,059 | 620,059 | 650,045 | | | (30,112) | | (30,112) | | 620,059 | | 0 | 0 | 11,310 | 12/01/2040. |
| 3131WQ ZT 7 | FH ZJ0754 - RMBS | | 12/01/2020 | Paydown | | 1,710,295 | 1,710,295 | 1,715,639 | 1,711,779 | | (1,484) | | (1,484) | | 1,710,295 | | 0 | 0 | 43,574 | 12/01/2040. |
| 3131WR GY 5 | FH ZJ1115 - RMBS | | 12/01/2020 | Paydown | | 653,857 | 653,857 | 678,888 | | | (18,120) | | (18,120) | | 653,857 | | (0) | (0) | 9,386 | 01/01/2041. |
| 3131WR JJ 5 | FH ZJ1165 - RMBS | | 12/01/2020 | Paydown | | 328,478 | 328,478 | 333,893 | 332,572 | | (4,094) | | (4,094) | | 328,478 | | 0 | 0 | 10,731 | 02/01/2041. |
| 3131WR L4 5 | FH ZJ1247 - RMBS | | 12/01/2020 | Paydown | | 1,022,405 | 1,022,405 | 1,035,744 | (1,540) | | (2,818) | | (2,818) | | 1,022,405 | | 0 | 0 | 21,904 | 02/01/2041. |
| 3131WR PB 5 | FH ZJ1318 - RMBS | | 12/01/2020 | Paydown | | 102,496 | 102,496 | 107,253 | | | (3,789) | | (3,789) | | 102,496 | | 0 | 0 | 873 | 03/01/2041. |
| 3131WR QY 4 | FH ZJ1371 - RMBS | | 12/01/2020 | Paydown | | 246,762 | 246,762 | 262,127 | | | (11,653) | | (11,653) | | 246,762 | | 0 | 0 | 2,551 | 03/01/2041. |
| 3131WT U3 3 | FH ZJ3302 - RMBS | | 12/01/2020 | Paydown | | 7,424 | 7,424 | 7,458 | 7,431 | | (7) | | (7) | | 7,424 | | 0 | 0 | 264 | 02/01/2029. |
| 3131WT V4 0 | FH ZJ3335 - RMBS | | 12/01/2020 | Paydown | | 1,705 | 1,705 | 1,683 | 1,692 | | 13 | | 13 | | 1,705 | | 0 | 0 | 56 | 02/01/2029. |
| 3131WU GA 0 | FH ZJ3793 - RMBS | | 12/01/2020 | Paydown | | 18,914 | 18,914 | 18,359 | 18,588 | | 326 | | 326 | | 18,914 | | (0) | (0) | 508 | 07/01/2029. |
| 3131WV A7 1 | FH ZJ4530 - RMBS | | 12/01/2020 | Paydown | | 3,773 | 3,773 | 3,708 | 3,733 | | 40 | | 40 | | 3,773 | | 0 | 0 | 125 | 10/01/2030. |
| 3131WV DP 6 | FH ZJ5510 - RMBS | | 12/01/2020 | Paydown | | 4,601 | 4,601 | 4,509 | | | 71 | | 71 | | 4,601 | | 0 | 0 | 81 | 12/01/2031. |
| 3131WV KA 1 | FH ZJ5689 - RMBS | | 12/01/2020 | Paydown | | 1,743 | 1,743 | 1,727 | | | 11 | | 11 | | 1,743 | | 0 | 0 | 35 | 01/01/2032. |
| 3131WV LY 8 | FH ZJ5743 - RMBS | | 12/01/2020 | Paydown | | 5,040 | 5,040 | 5,012 | 5,017 | | 23 | | 23 | | 5,040 | | 0 | 0 | 165 | 02/01/2032. |
| 3131X4 4W 2 | FH ZK1737 - RMBS | | 12/01/2020 | Paydown | | 1,010,255 | 1,010,255 | 1,006,940 | 1,007,277 | | 2,978 | | 2,978 | | 1,010,255 | | 0 | 0 | 21,711 | 08/01/2024. |
| 3131X4 X8 3 | FH ZK1603 - RMBS | | 12/01/2020 | Paydown | | 133,614 | 133,614 | 135,556 | | | (773) | | (773) | | 133,614 | | 0 | 0 | 1,501 | 06/01/2024. |
| 3131X4 XR 1 | FH ZK1588 - RMBS | | 12/01/2020 | Paydown | | 363,144 | 363,144 | 368,988 | 365,383 | | (2,240) | | (2,240) | | 363,144 | | 0 | 0 | 7,448 | 05/01/2024. |
| 3131X4 YZ 2 | FH ZK1628 - RMBS | | 12/01/2020 | Paydown | | 572,581 | 572,581 | 577,323 | 574,205 | | (1,623) | | (1,623) | | 572,581 | | 0 | 0 | 12,197 | 07/01/2024. |
| 3131X5 6E 7 | FH ZK2669 - RMBS | | 12/01/2020 | Paydown | | 230,002 | 230,002 | 236,256 | 232,749 | | (2,746) | | (2,746) | | 230,002 | | 0 | 0 | 4,065 | 11/01/2025. |
| 3131X5 AX 0 | FH ZK1822 - RMBS | | 12/01/2020 | Paydown | | 62,433 | 62,433 | 64,433 | | | (837) | | (837) | | 62,433 | | (0) | (0) | 821 | 09/01/2024. |

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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 Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 3131X5 JN 3 | FH ZK2069 - RMBS | | 12/01/2020 | Paydown | | 195,504 | 195,504 | 199,552 | | | (1,808) | | (1,808) | | 195,504 | | | 0 | 3,054 | 01/01/2025 |
| 3131X5 SX 1 | FH ZK2334 - RMBS | | 12/01/2020 | Paydown | | 327,123 | 327,123 | 337,805 | 332,378 | | (5,255) | | (5,255) | | 327,123 | | | 0 | 8,002 | 06/01/2025 |
| 3131X5 TL 6 | FH ZK2355 - RMBS | | 12/01/2020 | Paydown | | 176,685 | 176,685 | 182,510 | | | (2,746) | | (2,746) | | 176,685 | | | 0 | 1,943 | 06/01/2025 |
| 3131X5 Y5 5 | FH ZK2532 - RMBS | | 12/01/2020 | Paydown | | 972,479 | 972,479 | 1,003,933 | 986,780 | | (14,301) | | (14,301) | | 972,479 | | | 0 | 18,614 | 09/01/2025 |
| 3131X7 2F 4 | FH ZK4374 - RMBS | | 12/01/2020 | Paydown | | 412,783 | 412,783 | 425,650 | | | (5,390) | | (5,390) | | 412,783 | | | 0 | 3,458 | 08/01/2027 |
| 3131X7 A3 2 | FH ZK3626 - RMBS | | 12/01/2020 | Paydown | | 235,824 | 235,824 | 240,799 | | | (2,108) | | (2,108) | | 235,824 | | | 0 | 2,450 | 11/01/2026 |
| 3131X7 NV 6 | FH ZK4004 - RMBS | | 12/01/2020 | Paydown | | 1,395,359 | 1,395,359 | 1,444,197 | 1,399,836 | | (4,477) | | (4,477) | | 1,395,359 | | 0 | | 24,617 | 04/01/2027 |
| 3131X8 MU 7 | FH ZK4871 - RMBS | | 12/01/2020 | Paydown | | 445,883 | 445,883 | 462,290 | 454,952 | | (9,069) | | (9,069) | | 445,883 | | 0 | | 4,374 | 01/01/2028 |
| 3131XG LE 6 | FH ZL1225 - RMBS | | 12/01/2020 | Paydown | | 384,387 | 384,387 | 397,000 | | | (9,007) | | (9,007) | | 384,387 | | | 0 | 4,056 | 04/01/2041 |
| 3131XG VN 5 | FH ZL1521 - RMBS | | 12/01/2020 | Paydown | | 627,074 | 627,074 | 649,463 | | | (15,722) | | (15,722) | | 627,074 | | | 0 | 11,075 | 06/01/2041 |
| 3131XH 4V 5 | FH ZL2636 - RMBS | | 12/01/2020 | Paydown | | 3,597,426 | 3,597,426 | 3,713,540 | 1,722,037 | | (69,250) | | (69,250) | | 3,597,426 | | 0 | | 67,887 | 02/01/2042 |
| 3131XH 5L 6 | FH ZL2651 - RMBS | | 12/01/2020 | Paydown | | 1,014,079 | 1,014,079 | 1,050,205 | | | (16,035) | | (16,035) | | 1,014,079 | | | 0 | 7,108 | 02/01/2042 |
| 3131XH 5M 4 | FH ZL2652 - RMBS | | 12/01/2020 | Paydown | | 793,943 | 793,943 | 821,359 | | | (13,951) | | (13,951) | | 793,943 | | | 0 | 8,078 | 02/01/2042 |
| 3131XH 5R 3 | FH ZL2656 - RMBS | | 12/01/2020 | Paydown | | 1,582,563 | 1,582,563 | 1,637,458 | 1,610,665 | | (28,103) | | (28,103) | | 1,582,563 | | | 0 | 36,921 | 02/01/2042 |
| 3131XH 6F 8 | FH ZL2670 - RMBS | | 12/01/2020 | Paydown | | 1,358,040 | 1,358,040 | 1,430,610 | 1,412,496 | | (54,456) | | (54,456) | | 1,358,040 | | | 0 | 26,197 | 02/01/2042 |
| 3131XH BG 0 | FH ZL1839 - RMBS | | 12/01/2020 | Paydown | | 322,541 | 322,541 | 338,265 | | | (7,565) | | (7,565) | | 322,541 | | 0 | | 2,498 | 08/01/2041 |
| 3131XH CG 9 | FH ZL1871 - RMBS | | 12/01/2020 | Paydown | | 593,817 | 593,817 | 614,230 | 603,900 | | (10,083) | | (10,083) | | 593,817 | | | 0 | 10,637 | 08/01/2041 |
| 3131XH DW 3 | FH ZL1917 - RMBS | | 12/01/2020 | Paydown | | 238,070 | 238,070 | 248,894 | | | (5,247) | | (5,247) | | 238,070 | | | 0 | 1,518 | 09/01/2041 |
| 3131XH HV 1 | FH ZL2044 - RMBS | | 12/01/2020 | Paydown | | 595,846 | 595,846 | 620,983 | | | (17,202) | | (17,202) | | 595,846 | | (0) | (0) | 5,818 | 09/01/2041 |
| 3131XH MJ 2 | FH ZL2161 - RMBS | | 12/01/2020 | Paydown | | 433,514 | 433,514 | 451,667 | | | (12,981) | | (12,981) | | 433,514 | | | 0 | 4,708 | 10/01/2041 |
| 3131XH NW 2 | FH ZL2205 - RMBS | | 12/01/2020 | Paydown | | 259,815 | 259,815 | 273,089 | | | (11,963) | | (11,963) | | 259,815 | | (0) | (0) | 2,935 | 10/01/2041 |
| 3131XH P9 1 | FH ZL2248 - RMBS | | 12/01/2020 | Paydown | | 93,731 | 93,731 | 96,953 | | | (2,078) | | (2,078) | | 93,731 | | | 0 | 1,090 | 11/01/2041 |
| 3131XH PX 8 | FH ZL2238 - RMBS | | 12/01/2020 | Paydown | | 834,518 | 834,518 | 876,309 | | | (26,189) | | (26,189) | | 834,518 | | | 0 | 9,919 | 11/01/2041 |
| 3131XH RU 2 | FH ZL2299 - RMBS | | 12/01/2020 | Paydown | | 1,118,266 | 1,118,266 | 1,150,416 | | | (22,652) | | (22,652) | | 1,118,266 | | (0) | (0) | 7,547 | 11/01/2041 |
| 3131XH SA 5 | FH ZL2313 - RMBS | | 12/01/2020 | Paydown | | 1,845,328 | 1,845,328 | 1,876,973 | | | (22,064) | | (22,064) | | 1,845,328 | | | 0 | 22,049 | 11/01/2041 |
| 3131XH TF 3 | FH ZL2350 - RMBS | | 12/01/2020 | Paydown | | 1,033,814 | 1,033,814 | 1,051,381 | | | (11,819) | | (11,819) | | 1,033,814 | | | 0 | 9,016 | 11/01/2041 |
| 3131XH YD 2 | FH ZL2508 - RMBS | | 12/01/2020 | Paydown | | 4,240,592 | 4,240,592 | 4,331,367 | 4,307,066 | | (66,474) | | (66,474) | | 4,240,592 | | | 0 | 89,927 | 12/01/2041 |
| 3131XJ CK 6 | FH ZL2774 - RMBS | | 12/01/2020 | Paydown | | 3,315,967 | 3,315,967 | 3,421,922 | | | (46,985) | | (46,985) | | 3,315,967 | | | 0 | 60,992 | 03/01/2042 |
| 3131XJ CQ 3 | FH ZL2779 - RMBS | | 12/01/2020 | Paydown | | 1,906,541 | 1,906,541 | 1,967,610 | 1,933,962 | | (27,420) | | (27,420) | | 1,906,541 | | | 0 | 49,242 | 03/01/2042 |
| 3131XJ LJ 9 | FH ZL3029 - RMBS | | 12/01/2020 | Paydown | | 1,049,542 | 1,049,542 | 1,092,672 | | | (21,319) | | (21,319) | | 1,049,542 | | | 0 | 12,013 | 05/01/2042 |
| 3131XJ NS 7 | FH ZL3101 - RMBS | | 12/01/2020 | Paydown | | 2,636,801 | 2,636,801 | 2,652,457 | 2,648,916 | | (12,115) | | (12,115) | | 2,636,801 | | | 0 | 53,384 | 05/01/2042 |
| 3131XJ PS 5 | FH ZL3133 - RMBS | | 12/01/2020 | Paydown | | 1,711,306 | 1,711,306 | 1,794,465 | 1,759,175 | | (47,870) | | (47,870) | | 1,711,306 | | | 0 | 31,946 | 05/01/2042 |
| 3131XJ S6 0 | FH ZL3241 - RMBS | | 12/01/2020 | Paydown | | 2,014,855 | 2,014,855 | 2,114,968 | 2,025,600 | | (10,745) | | (10,745) | | 2,014,855 | | | 0 | 44,099 | 06/01/2042 |
| 3131XJ SQ 6 | FH ZL3227 - RMBS | | 12/01/2020 | Paydown | | 674,246 | 674,246 | 697,423 | 685,772 | | (11,527) | | (11,527) | | 674,246 | | (0) | (0) | 10,620 | 06/01/2042 |
| 3131XJ SR 4 | FH ZL3228 - RMBS | | 12/01/2020 | Paydown | | 2,129,408 | 2,129,408 | 2,226,646 | 2,200,062 | | (70,654) | | (70,654) | | 2,129,408 | | | 0 | 45,550 | 06/01/2042 |
| 3131XJ TH 5 | FH ZL3252 - RMBS | | 12/01/2020 | Paydown | | 840,933 | 840,933 | 886,462 | | | (25,238) | | (25,238) | | 840,933 | | (0) | (0) | 7,863 | 06/01/2042 |
| 3131XJ VJ 8 | FH ZL3317 - RMBS | | 12/01/2020 | Paydown | | 1,167,655 | 1,167,655 | 1,195,296 | | | (23,976) | | (23,976) | | 1,167,655 | | | 0 | 11,399 | 07/01/2042 |
| 3131XK AM 1 | FH ZL3612 - RMBS | | 12/01/2020 | Paydown | | 842,676 | 842,676 | 870,195 | 857,199 | | (14,523) | | (14,523) | | 842,676 | | | 0 | 14,995 | 09/01/2042 |
| 3131XK AV 1 | FH ZL3620 - RMBS | | 12/01/2020 | Paydown | | 2,532,776 | 2,532,776 | 2,651,797 | 2,621,001 | | (88,225) | | (88,225) | | 2,532,776 | | | 0 | 51,210 | 09/01/2042 |
| 3131XK BL 2 | FH ZL3643 - RMBS | | 12/01/2020 | Paydown | | 3,832,707 | 3,832,707 | 3,932,716 | 3,904,636 | | (71,929) | | (71,929) | | 3,832,707 | | | 0 | 77,235 | 08/01/2042 |
| 3131XK CB 3 | FH ZL3666 - RMBS | | 12/01/2020 | Paydown | | 637,748 | 637,748 | 672,625 | 663,136 | | (25,388) | | (25,388) | | 637,748 | | | 0 | 7,300 | 09/01/2042 |
| 3131XK EK 1 | FH ZL3738 - RMBS | | 12/01/2020 | Paydown | | 1,516,028 | 1,516,028 | 1,587,270 | 1,568,215 | | (52,187) | | (52,187) | | 1,516,028 | | | 0 | 30,547 | 09/01/2042 |

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SCHEDULE D - PART 4

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

| 1 | 2 | | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|----------------------|-------------|---------------|---------------|-------------------|---------------------------|---------------|------------|-------------|---|--|---|--|--------------------------------------|--|---|--|----------------------------------|-------------------------------|--|----------------------------------|----|
| | | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identification | Description | | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | 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 | |
| 3131XK H7 7 | FH | ZL3854 - RMBS | 12/01/2020 | Paydown | | 1,157,850 | 1,157,850 | 1,233,743 | | | | (61,604) | (61,604) | 1,157,850 | | | | 0 | 14,077 | 09/01/2042 | |
| 3131XK H9 3 | FH | ZL3856 - RMBS | 12/01/2020 | Paydown | | 284,687 | 284,687 | 300,256 | 295,935 | | | (11,249) | (11,249) | 284,687 | | | | 0 | 7,778 | 10/01/2042 | |
| 3131XK J7 5 | FH | ZL3886 - RMBS | 12/01/2020 | Paydown | | 574,308 | 574,308 | 604,908 | | | (21,581) | (21,581) | (21,581) | 574,308 | | | 0 | 4,109 | 10/01/2042 | | |
| 3131XK PC 7 | FH | ZL4019 - RMBS | 12/01/2020 | Paydown | | 1,365,045 | 1,365,045 | 1,460,811 | | | (88,127) | (88,127) | (88,127) | 1,365,045 | | 0 | 0 | 21,104 | 10/01/2042 | | |
| 3131XL 3S 4 | FH | ZL5309 - RMBS | 12/01/2020 | Paydown | | 463,451 | 463,451 | 462,075 | | | 1,414 | 1,414 | 1,414 | 463,451 | | | 0 | 5,746 | 03/01/2043 | | |
| 3131XM 4W 2 | FH | ZL6237 - RMBS | 12/01/2020 | Paydown | | 333,045 | 333,045 | 342,854 | | | (7,993) | (7,993) | (7,993) | 333,045 | | | 0 | 3,222 | 06/01/2043 | | |
| 3131XM 6N 0 | FH | ZL6277 - RMBS | 12/01/2020 | Paydown | | 1,572,347 | 1,572,347 | 1,652,684 | 1,646,235 | | | (73,888) | (73,888) | 1,572,347 | | 0 | 0 | 32,804 | 06/01/2043 | | |
| 3131XM BM 6 | FH | ZL5444 - RMBS | 12/01/2020 | Paydown | | 58,434 | 58,434 | 62,031 | | | (2,782) | (2,782) | (2,782) | 58,434 | | | 0 | 485 | 04/01/2043 | | |
| 3131XM F9 1 | FH | ZL5592 - RMBS | 12/01/2020 | Paydown | | 499,352 | 499,352 | 530,640 | | | (24,749) | (24,749) | (24,749) | 499,352 | | | 0 | 3,991 | 04/01/2043 | | |
| 3131XM FF 7 | FH | ZL5566 - RMBS | 12/01/2020 | Paydown | | 120,394 | 120,394 | 127,938 | | | (5,966) | (5,966) | (5,966) | 120,394 | | | 0 | 954 | 04/01/2043 | | |
| 3131XM RT 4 | FH | ZL5898 - RMBS | 12/01/2020 | Paydown | | 309,252 | 309,252 | 310,605 | 310,162 | | | (910) | (910) | 309,252 | | | 0 | 5,208 | 05/01/2043 | | |
| 3131XM YU 3 | FH | ZL6123 - RMBS | 12/01/2020 | Paydown | | 588,146 | 588,146 | 587,687 | | | 674 | 674 | 674 | 588,146 | | | 0 | 3,205 | 06/01/2043 | | |
| 3131XN 2R 3 | FH | ZL7084 - RMBS | 12/01/2020 | Paydown | | 404,353 | 404,353 | 420,716 | | | (13,016) | (13,016) | (13,016) | 404,353 | | (0) | (0) | 6,999 | 09/01/2043 | | |
| 3131XN 3K 7 | FH | ZL7102 - RMBS | 12/01/2020 | Paydown | | 404,290 | 404,290 | 413,450 | | | (7,113) | (7,113) | (7,113) | 404,290 | | (0) | (0) | 4,307 | 09/01/2043 | | |
| 3131XN JF 1 | FH | ZL6562 - RMBS | 12/01/2020 | Paydown | | 1,548,886 | 1,548,886 | 1,559,656 | | | (7,631) | (7,631) | (7,631) | 1,548,886 | | | 0 | 27,713 | 07/01/2043 | | |
| 3131XN MW 0 | FH | ZL6673 - RMBS | 12/01/2020 | Paydown | | 2,242,771 | 2,242,771 | 2,257,840 | 2,253,637 | | | (10,866) | (10,866) | 2,242,771 | | | 0 | 45,280 | 07/01/2043 | | |
| 3131XP DV 7 | FH | ZL7316 - RMBS | 12/01/2020 | Paydown | | 3,053,030 | 3,053,030 | 3,231,441 | 3,207,452 | | | (154,423) | (154,423) | 3,053,030 | | | 0 | 82,419 | 11/01/2043 | | |
| 3131XP UB 2 | FH | ZL7778 - RMBS | 12/01/2020 | Paydown | | 848,142 | 848,142 | 904,066 | | | (44,190) | (44,190) | (44,190) | 848,142 | | | 0 | 19,627 | 02/01/2044 | | |
| 3131XP UE 6 | FH | ZL7781 - RMBS | 12/01/2020 | Paydown | | 873,995 | 873,995 | 923,294 | | | (41,982) | (41,982) | (41,982) | 873,995 | | | 0 | 7,668 | 02/01/2044 | | |
| 3131XQ ML 7 | FH | ZL8463 - RMBS | 12/01/2020 | Paydown | | 4,528,701 | 4,528,701 | 4,711,972 | 4,694,808 | | | (166,107) | (166,107) | 4,528,701 | | (0) | (0) | 102,714 | 09/01/2044 | | |
| 3131XQ R5 7 | FH | ZL8608 - RMBS | 12/01/2020 | Paydown | | 3,613,234 | 3,613,234 | 3,755,505 | 3,730,669 | | | (117,435) | (117,435) | 3,613,234 | | | 0 | 83,354 | 10/01/2044 | | |
| 3131XQ T5 5 | FH | ZL8672 - RMBS | 12/01/2020 | Paydown | | 1,953,431 | 1,953,431 | 2,049,881 | 2,034,373 | | | (80,942) | (80,942) | 1,953,431 | | | 0 | 40,667 | 11/01/2044 | | |
| 3131XQ WZ 5 | FH | ZL8764 - RMBS | 12/01/2020 | Paydown | | 3,336,631 | 3,336,631 | 3,480,263 | 3,454,606 | | | (117,974) | (117,974) | 3,336,631 | | | 0 | 78,467 | 11/01/2044 | | |
| 3131XQ XU 5 | FH | ZL8791 - RMBS | 12/01/2020 | Paydown | | 373,922 | 373,922 | 398,022 | | | (18,808) | (18,808) | (18,808) | 373,922 | | 0 | 0 | 3,040 | 12/01/2044 | | |
| 3131XQ YQ 3 | FH | ZL8819 - RMBS | 12/01/2020 | Paydown | | 558,443 | 558,443 | 594,436 | | | (28,096) | (28,096) | (28,096) | 558,443 | | | 0 | 8,784 | 12/01/2044 | | |
| 3131XR GL 2 | FH | ZL9203 - RMBS | 12/01/2020 | Paydown | | 1,678,509 | 1,678,509 | 1,759,287 | | | (65,292) | (65,292) | (65,292) | 1,678,509 | | | 0 | 17,545 | 03/01/2045 | | |
| 3131XR JQ 8 | FH | ZL9271 - RMBS | 12/01/2020 | Paydown | | 7,648,712 | 7,648,712 | 8,065,902 | 7,997,647 | | | (348,934) | (348,934) | 7,648,712 | | (0) | (0) | 159,797 | 03/01/2045 | | |
| 3131XR T7 9 | FH | ZL9574 - RMBS | 12/01/2020 | Paydown | | 4,556,505 | 4,556,505 | 4,780,236 | | | (178,647) | (178,647) | (178,647) | 4,556,505 | | | 0 | 52,979 | 05/01/2045 | | |
| 3131XR VS 0 | FH | ZL9625 - RMBS | 12/01/2020 | Paydown | | 2,751,798 | 2,751,798 | 2,865,740 | | | (91,984) | (91,984) | (91,984) | 2,751,798 | | | 0 | 43,265 | 06/01/2045 | | |
| 3131XR X2 5 | FH | ZL9697 - RMBS | 12/01/2020 | Paydown | | 748,941 | 748,941 | 768,308 | 764,472 | | | (15,531) | (15,531) | 748,941 | | | 0 | 15,795 | 06/01/2045 | | |
| 3131XR YY 4 | FH | ZL9727 - RMBS | 12/01/2020 | Paydown | | 3,591,716 | 3,591,716 | 3,723,038 | 3,702,912 | | | (111,196) | (111,196) | 3,591,716 | | | 0 | 76,264 | 06/01/2045 | | |
| 3131XT B6 6 | FH | ZM0061 - RMBS | 12/01/2020 | Paydown | | 3,371,095 | 3,371,095 | 3,617,606 | 3,567,873 | | | (196,779) | (196,779) | 3,371,095 | | | 0 | 88,391 | 08/01/2045 | | |
| 3131XT FY 1 | FH | ZM0183 - RMBS | 12/01/2020 | Paydown | | 5,787,284 | 5,787,284 | 6,031,435 | 5,989,297 | | | (202,012) | (202,012) | 5,787,284 | | | 0 | 125,982 | 09/01/2045 | | |
| 3131XT PV 6 | FH | ZM0436 - RMBS | 12/01/2020 | Paydown | | 2,040,609 | 2,040,609 | 2,115,219 | 2,101,783 | | | (61,174) | (61,174) | 2,040,609 | | | 0 | 46,379 | 11/01/2045 | | |
| 3131XU BY 2 | FH | ZM0955 - RMBS | 12/01/2020 | Paydown | | 942,744 | 942,744 | 1,011,240 | 997,661 | | | (54,917) | (54,917) | 942,744 | | | 0 | 19,283 | 04/01/2046 | | |
| 3131XU GK 7 | FH | ZM1102 - RMBS | 12/01/2020 | Paydown | | 1,863,033 | 1,863,033 | 1,957,058 | 1,950,140 | | | (87,106) | (87,106) | 1,863,033 | | (0) | (0) | 41,221 | 03/01/2046 | | |
| 3131XU K6 3 | FH | ZM1217 - RMBS | 12/01/2020 | Paydown | | 4,559,602 | 4,559,602 | 4,715,270 | 4,690,707 | | | (131,105) | (131,105) | 4,559,602 | | | 0 | 78,964 | 06/01/2046 | | |
| 3131XV RE 7 | FH | ZM2285 - RMBS | 12/01/2020 | Paydown | | 3,371,300 | 3,371,300 | 3,367,744 | | | 3,980 | 3,980 | 3,980 | 3,371,300 | | | 0 | 21,274 | 12/01/2046 | | |
| 3131XW MJ 9 | FH | ZM3061 - RMBS | 12/01/2020 | Paydown | | 2,305,391 | 2,305,391 | 2,364,647 | | | (55,870) | (55,870) | (55,870) | 2,305,391 | | | 0 | 31,280 | 04/01/2047 | | |
| 3131XX 4B 4 | FH | ZM4418 - RMBS | 12/01/2020 | Paydown | | 13,780,796 | 13,780,796 | 14,469,836 | 14,382,831 | | | (602,034) | (602,034) | 13,780,796 | | (0) | (0) | 335,878 | 10/01/2047 | | |
| 3131XY YS 2 | FH | ZM5221 - RMBS | 12/01/2020 | Paydown | | 9,525,265 | 9,525,265 | 10,016,412 | 9,955,142 | | | (429,876) | (429,876) | 9,525,265 | | | 0 | 219,383 | 12/01/2047 | | |
| 31329H 2R 1 | FH | ZA0784 - RMBS | 12/01/2020 | Paydown | | 18,855 | 18,855 | 18,563 | 18,627 | | | 228 | 228 | 18,855 | | | 0 | 588 | 11/01/2031 | | |

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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 Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 31329H 3L 3 | FH ZA0803 - RMBS | | 12/01/2020 | Paydown | | 25,996 | 25,996 | 25,801 | | | | 134 | | 134 | 25,996 | | | 0 | 469 | 02/01/2032. |
| 31329H 6P 1 | FH ZA0878 - RMBS | | 12/01/2020 | Paydown | | 263,319 | 263,319 | 262,770 | 262,630 | | | 688 | | 688 | 263,319 | | | 0 | 7,249 | 02/01/2033. |
| 31329H 6W 6 | FH ZA0885 - RMBS | | 12/01/2020 | Paydown | | 256,358 | 256,358 | 257,039 | 256,544 | | (186) | | (186) | | 256,358 | | | 0 | 7,454 | 03/01/2033. |
| 31329H 6Y 2 | FH ZA0887 - RMBS | | 12/01/2020 | Paydown | | 181,544 | 181,544 | 184,763 | 184,078 | | (2,534) | | (2,534) | | 181,544 | | | 0 | 5,639 | 04/01/2033. |
| 31329H T6 8 | FH ZA0573 - RMBS | | 12/01/2020 | Paydown | | 20,230 | 20,230 | 19,920 | 20,026 | | 204 | | 204 | | 20,230 | | (0) | (0) | 728 | 01/01/2029. |
| 31329H TU 5 | FH ZA0563 - RMBS | | 12/01/2020 | Paydown | | 10,306 | 10,306 | 10,217 | | | 46 | | 46 | | 10,306 | | | 0 | 175 | 11/01/2028. |
| 31329H UG 4 | FH ZA0583 - RMBS | | 12/01/2020 | Paydown | | 20,377 | 20,377 | 20,268 | 20,294 | | 82 | | 82 | | 20,377 | | | 0 | 691 | 03/01/2029. |
| 31329H UX 7 | FH ZA0598 - RMBS | | 12/01/2020 | Paydown | | 23,870 | 23,870 | 23,802 | 23,805 | | 65 | | 65 | | 23,870 | | | 0 | 888 | 05/01/2029. |
| 31329H V5 7 | FH ZA0636 - RMBS | | 12/01/2020 | Paydown | | 1,763 | 1,763 | 1,776 | | | (5) | | (5) | | 1,763 | | | 0 | 32 | 10/01/2029. |
| 31329H WG 2 | FH ZA0647 - RMBS | | 12/01/2020 | Paydown | | 3,088 | 3,088 | 3,024 | | | 35 | | 35 | | 3,088 | | (0) | (0) | 93 | 12/01/2029. |
| 31329J 5Y 9 | FH ZA1763 - RMBS | | 12/01/2020 | Paydown | | 38,800 | 38,800 | 39,315 | | | (102) | | (102) | | 38,800 | | | 0 | 548 | 03/01/2023. |
| 31329J 7K 7 | FH ZA1798 - RMBS | | 12/01/2020 | Paydown | | 90,471 | 90,471 | 90,655 | | | 57 | | 57 | | 90,471 | | | 0 | 1,252 | 10/01/2023. |
| 31329J BD 8 | FH ZA0936 - RMBS | | 12/01/2020 | Paydown | | 103,124 | 103,124 | 105,186 | | | (1,668) | | (1,668) | | 103,124 | | | 0 | 2,267 | 01/01/2034. |
| 31329J GA 9 | FH ZA1093 - RMBS | | 12/01/2020 | Paydown | | 1,274,177 | 1,274,177 | 1,289,507 | 1,285,561 | | (11,384) | | (11,384) | | 1,274,177 | | (0) | (0) | 29,138 | 02/01/2041. |
| 31329J L9 6 | FH ZA1252 - RMBS | | 12/01/2020 | Paydown | | 2,443,756 | 2,443,756 | 2,561,743 | 2,533,254 | | (89,498) | | (89,498) | | 2,443,756 | | | 0 | 47,630 | 11/01/2042. |
| 31329J MK 0 | FH ZA1262 - RMBS | | 12/01/2020 | Paydown | | 2,321,653 | 2,321,653 | 2,432,476 | 2,406,807 | | (85,154) | | (85,154) | | 2,321,653 | | | 0 | 45,663 | 11/01/2042. |
| 31329J ML 8 | FH ZA1263 - RMBS | | 12/01/2020 | Paydown | | 2,847,981 | 2,847,981 | 2,983,038 | 2,950,343 | | (102,362) | | (102,362) | | 2,847,981 | | | 0 | 52,936 | 11/01/2042. |
| 31329J N7 8 | FH ZA1314 - RMBS | | 12/01/2020 | Paydown | | 2,524,696 | 2,524,696 | 2,538,602 | 2,534,532 | | (9,836) | | (9,836) | | 2,524,696 | | | 0 | 50,551 | 03/01/2043. |
| 31329J PQ 4 | FH ZA1331 - RMBS | | 12/01/2020 | Paydown | | 2,357,147 | 2,357,147 | 2,464,784 | 2,434,452 | | (77,304) | | (77,304) | | 2,357,147 | | | 0 | 51,237 | 06/01/2042. |
| 31329J PX 9 | FH ZA1338 - RMBS | | 12/01/2020 | Paydown | | 2,815,836 | 2,815,836 | 2,922,749 | 2,894,501 | | (78,666) | | (78,666) | | 2,815,836 | | | 0 | 54,162 | 08/01/2042. |
| 31329J PZ 4 | FH ZA1340 - RMBS | | 12/01/2020 | Paydown | | 1,290,664 | 1,290,664 | 1,351,316 | 1,335,328 | | (44,664) | | (44,664) | | 1,290,664 | | | 0 | 28,236 | 09/01/2042. |
| 31329J RA 7 | FH ZA1381 - RMBS | | 12/01/2020 | Paydown | | 1,621,452 | 1,621,452 | 1,720,647 | | | (77,320) | | (77,320) | | 1,621,452 | | | 0 | 14,533 | 11/01/2044. |
| 31329K 2A 1 | FH ZA2569 - RMBS | | 12/01/2020 | Paydown | | 150,604 | 150,604 | 156,981 | | | (3,133) | | (3,133) | | 150,604 | | | 0 | 1,945 | 07/01/2025. |
| 31329K 3Z 5 | FH ZA2616 - RMBS | | 12/01/2020 | Paydown | | 657,207 | 657,207 | 701,671 | | | (26,132) | | (26,132) | | 657,207 | | | 0 | 7,120 | 04/01/2026. |
| 31329K 5S 9 | FH ZA2657 - RMBS | | 12/01/2020 | Paydown | | 360,986 | 360,986 | 370,124 | | | (3,989) | | (3,989) | | 360,986 | | | 0 | 3,623 | 09/01/2026. |
| 31329K A9 5 | FH ZA1832 - RMBS | | 12/01/2020 | Paydown | | 211,073 | 211,073 | 209,424 | | | 1,029 | | 1,029 | | 211,073 | | | 0 | 4,515 | 05/01/2024. |
| 31329K AQ 7 | FH ZA1815 - RMBS | | 12/01/2020 | Paydown | | 64,299 | 64,299 | 63,837 | | | 283 | | 283 | | 64,299 | | | 0 | 906 | 02/01/2024. |
| 31329K AT 1 | FH ZA1818 - RMBS | | 12/01/2020 | Paydown | | 208,930 | 208,930 | 207,330 | 207,909 | | 1,021 | | 1,021 | | 208,930 | | | 0 | 5,494 | 03/01/2024. |
| 31329K AU 8 | FH ZA1819 - RMBS | | 12/01/2020 | Paydown | | 191,482 | 191,482 | 196,957 | 193,708 | | (2,226) | | (2,226) | | 191,482 | | | 0 | 5,732 | 03/01/2024. |
| 31329K BY 9 | FH ZA1855 - RMBS | | 12/01/2020 | Paydown | | 55,903 | 55,903 | 57,240 | | | (659) | | (659) | | 55,903 | | | 0 | 934 | 10/01/2024. |
| 31329K W4 2 | FH ZA2467 - RMBS | | 12/01/2020 | Paydown | | 1,459,104 | 1,459,104 | 1,517,696 | 1,508,396 | | (49,292) | | (49,292) | | 1,459,104 | | (0) | (0) | 31,313 | 07/01/2037. |
| 31329K W8 3 | FH ZA2471 - RMBS | | 12/01/2020 | Paydown | | 15,109,230 | 15,109,230 | 15,506,846 | 15,436,464 | | (327,234) | | (327,234) | | 15,109,230 | | | 0 | 276,351 | 09/01/2037. |
| 31329K WE 0 | FH ZA2445 - RMBS | | 12/01/2020 | Paydown | | 4,985,275 | 4,985,275 | 5,113,802 | 5,096,769 | | (111,494) | | (111,494) | | 4,985,275 | | | 0 | 93,491 | 02/01/2037. |
| 31329L CX 8 | FH ZA2786 - RMBS | | 12/01/2020 | Paydown | | 2,331,615 | 2,331,615 | 2,421,965 | 2,381,299 | | (49,684) | | (49,684) | | 2,331,615 | | (0) | (0) | 32,582 | 11/01/2027. |
| 31329L D9 0 | FH ZA2828 - RMBS | | 12/01/2020 | Paydown | | 1,180,563 | 1,180,563 | 1,224,096 | | | (22,865) | | (22,865) | | 1,180,563 | | | 0 | 8,371 | 03/01/2028. |
| 31329L E5 7 | FH ZA2856 - RMBS | | 12/01/2020 | Paydown | | 1,218,392 | 1,218,392 | 1,280,454 | 1,250,828 | | (32,436) | | (32,436) | | 1,218,392 | | | 0 | 17,375 | 10/01/2027. |
| 31329M 4V 9 | FH ZA4436 - RMBS | | 12/01/2020 | Paydown | | 4,599,046 | 4,599,046 | 4,881,457 | 4,835,480 | | (236,434) | | (236,434) | | 4,599,046 | | | 0 | 108,722 | 02/01/2044. |
| 31329M U9 9 | FH ZA4208 - RMBS | | 12/01/2020 | Paydown | | 2,096,061 | 2,096,061 | 2,173,026 | 2,158,877 | | (62,816) | | (62,816) | | 2,096,061 | | | 0 | 39,895 | 04/01/2043. |
| 31329M UJ 2 | FH ZA4195 - RMBS | | 12/01/2020 | Paydown | | 2,198,435 | 2,198,435 | 2,287,059 | 2,270,942 | | (72,507) | | (72,507) | | 2,198,435 | | | 0 | 39,778 | 04/01/2043. |
| 31329M UV 6 | FH ZA4217 - RMBS | | 12/01/2020 | Paydown | | 1,205,208 | 1,205,208 | 1,232,137 | | | (23,527) | | (23,527) | | 1,205,208 | | | 0 | 8,522 | 05/01/2043. |
| 31329M X9 6 | FH ZA4304 - RMBS | | 12/01/2020 | Paydown | | 1,792,477 | 1,792,477 | 1,918,198 | | | (114,576) | | (114,576) | | 1,792,477 | | | 0 | 15,499 | 09/01/2043. |

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SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|----------------------|------------------|---------|---------------|-------------------|---------------------------|---------------|------------|-------------|---|--|---|---|--------------------------------------|--|---|--|----------------------------------|-------------------------------|--|----------------------------------|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 31329N AW 8 | FH ZA4521 - RMBS | | 12/01/2020 | Paydown | | 971,893 | 971,893 | 1,000,442 | 995,709 | | | (23,816) | (23,816) | | 971,893 | | 0 | 0 | 20,352 | 04/01/2045 |
| 31329N CY 2 | FH ZA4587 - RMBS | | 12/01/2020 | Paydown | | 3,685,104 | 3,685,104 | 3,876,845 | 3,867,008 | | (181,904) | | (181,904) | | 3,685,104 | | (0) | (0) | 86,163 | 10/01/2045 |
| 31329N EJ 3 | FH ZA4637 - RMBS | | 12/01/2020 | Paydown | | 9,957,930 | 9,957,930 | 10,354,692 | 10,294,444 | | (336,514) | | (336,514) | | 9,957,930 | | 0 | 0 | 195,344 | 04/01/2041 |
| 31329N F8 6 | FH ZA4691 - RMBS | | 12/01/2020 | Paydown | | 992,646 | 992,646 | 1,055,617 | | | (50,364) | | (50,364) | | 992,646 | | 0 | 0 | 7,315 | 07/01/2046 |
| 31329N GA 0 | FH ZA4693 - RMBS | | 12/01/2020 | Paydown | | 3,275,268 | 3,275,268 | 3,447,731 | 3,448,404 | | (173,136) | | (173,136) | | 3,275,268 | | 0 | 0 | 74,437 | 07/01/2046 |
| 31329N M9 6 | FH ZA4884 - RMBS | | 12/01/2020 | Paydown | | 4,220,274 | 4,220,274 | 4,446,454 | 4,412,218 | | (191,944) | | (191,944) | | 4,220,274 | | 0 | 0 | 99,857 | 03/01/2047 |
| 31329P CM 3 | FH ZA5476 - RMBS | | 12/01/2020 | Paydown | | 1,312,938 | 1,312,938 | 1,352,941 | | | (33,445) | | (33,445) | | 1,312,938 | | 0 | 0 | 12,346 | 06/01/2048 |
| 31329Q 5Q 0 | FH ZA7155 - RMBS | | 12/01/2020 | Paydown | | 9,186,691 | 9,186,691 | 9,590,044 | 9,564,341 | | (377,650) | | (377,650) | | 9,186,691 | | 0 | 0 | 199,840 | 06/01/2049 |
| 31329Q WE 7 | FH ZA6945 - RMBS | | 12/01/2020 | Paydown | | 9,160,103 | 9,160,103 | 9,560,142 | 9,537,985 | | (377,881) | | (377,881) | | 9,160,103 | | 0 | 0 | 215,846 | 05/01/2049 |
| 31329Q ZH 7 | FH ZA7044 - RMBS | | 12/01/2020 | Paydown | | 19,915,914 | 19,915,914 | 20,955,276 | 20,952,554 | | (1,036,640) | | (1,036,640) | | 19,915,914 | | 0 | 0 | 450,566 | 06/01/2049 |
| 3132A0 6N 1 | FH ZS0877 - RMBS | | 12/01/2020 | Paydown | | 107,834 | 107,834 | 110,892 | 110,311 | | (2,477) | | (2,477) | | 107,834 | | 0 | 0 | 3,522 | 05/01/2035 |
| 3132A0 FD 3 | FH ZS0164 - RMBS | | 12/01/2020 | Paydown | | 9,260 | 9,260 | 9,177 | 9,212 | | 49 | | 49 | | 9,260 | | 0 | 0 | 278 | 09/01/2025 |
| 3132A0 X2 7 | FH ZS0697 - RMBS | | 12/01/2020 | Paydown | | 98,706 | 98,706 | 98,659 | 98,593 | | 113 | | 113 | | 98,706 | | 0 | 0 | 2,533 | 02/01/2033 |
| 3132A1 3R 3 | FH ZS1708 - RMBS | | 12/01/2020 | Paydown | | 99,969 | 99,969 | 99,532 | | | 435 | | 435 | | 99,969 | | 0 | 0 | 2,218 | 10/01/2037 |
| 3132A1 QT 4 | FH ZS1366 - RMBS | | 12/01/2020 | Paydown | | 25,543 | 25,543 | 25,774 | 25,730 | | (188) | | (188) | | 25,543 | | 0 | 0 | 779 | 03/01/2037 |
| 3132A1 VJ 0 | FH ZS1517 - RMBS | | 12/01/2020 | Paydown | | 258,796 | 258,796 | 254,267 | | | 3,664 | | 3,664 | | 258,796 | | 0 | 0 | 3,624 | 07/01/2037 |
| 3132A1 VX 9 | FH ZS1530 - RMBS | | 12/01/2020 | Paydown | | 238,640 | 238,640 | 235,601 | | | 2,881 | | 2,881 | | 238,640 | | 0 | 0 | 4,080 | 07/01/2037 |
| 3132A1 WX 8 | FH ZS1562 - RMBS | | 12/01/2020 | Paydown | | 277,785 | 277,785 | 272,945 | 273,620 | | 4,165 | | 4,165 | | 277,785 | | 0 | 0 | 8,360 | 08/01/2037 |
| 3132A1 ZV 9 | FH ZS1656 - RMBS | | 12/01/2020 | Paydown | | 173,857 | 173,857 | 176,180 | | | (1,755) | | (1,755) | | 173,857 | | 0 | 0 | 2,966 | 08/01/2037 |
| 3132A2 4H 2 | FH ZS2624 - RMBS | | 12/01/2020 | Paydown | | 416,220 | 416,220 | 437,746 | 433,498 | | (17,278) | | (17,278) | | 416,220 | | 0 | 0 | 12,873 | 03/01/2039 |
| 3132A2 DN 9 | FH ZS1909 - RMBS | | 12/01/2020 | Paydown | | 77,023 | 77,023 | 76,629 | 51,600 | | 392 | | 392 | | 77,023 | | 0 | 0 | 1,999 | 02/01/2038 |
| 3132A2 HF 2 | FH ZS2030 - RMBS | | 12/01/2020 | Paydown | | 98,655 | 98,655 | 97,136 | | | 1,239 | | 1,239 | | 98,655 | | 0 | 0 | 1,644 | 04/01/2038 |
| 3132A2 L6 7 | FH ZS2149 - RMBS | | 12/01/2020 | Paydown | | 364,055 | 364,055 | 357,400 | 357,990 | | 6,065 | | 6,065 | | 364,055 | | 0 | 0 | 12,938 | 06/01/2038 |
| 3132A2 L7 5 | FH ZS2150 - RMBS | | 12/01/2020 | Paydown | | 92,256 | 92,256 | 97,806 | | | (4,844) | | (4,844) | | 92,256 | | (0) | (0) | 1,330 | 06/01/2038 |
| 3132A2 YE 6 | FH ZS2509 - RMBS | | 12/01/2020 | Paydown | | 23,836 | 23,836 | 24,592 | 24,511 | | (675) | | (675) | | 23,836 | | 0 | 0 | 772 | 12/01/2038 |
| 3132A2 YS 5 | FH ZS2521 - RMBS | | 12/01/2020 | Paydown | | 266,770 | 266,770 | 269,897 | 249,698 | | (2,635) | | (2,635) | | 266,770 | | 0 | 0 | 7,237 | 12/01/2038 |
| 3132A2 Z3 9 | FH ZS2562 - RMBS | | 12/01/2020 | Paydown | | 37,418 | 37,418 | 37,676 | 37,625 | | (208) | | (208) | | 37,418 | | 0 | 0 | 935 | 02/01/2039 |
| 3132A3 2H 2 | FH ZS3476 - RMBS | | 12/01/2020 | Paydown | | 5,292,882 | 5,292,882 | 5,382,693 | 3,805,926 | | (27,685) | | (27,685) | | 5,292,882 | | 0 | 0 | 85,496 | 04/01/2042 |
| 3132A3 2M 1 | FH ZS3480 - RMBS | | 12/01/2020 | Paydown | | 492,227 | 492,227 | 514,608 | | | (12,876) | | (12,876) | | 492,227 | | 0 | 0 | 5,732 | 04/01/2042 |
| 3132A3 3Z 1 | FH ZS3516 - RMBS | | 12/01/2020 | Paydown | | 1,844,598 | 1,844,598 | 1,893,019 | 1,863,093 | | (18,495) | | (18,495) | | 1,844,598 | | 0 | 0 | 34,723 | 06/01/2042 |
| 3132A3 5V 8 | FH ZS3560 - RMBS | | 12/01/2020 | Paydown | | 551,944 | 551,944 | 554,575 | | | (2,008) | | (2,008) | | 551,944 | | 0 | 0 | 4,441 | 08/01/2042 |
| 3132A3 E5 5 | FH ZS2856 - RMBS | | 12/01/2020 | Paydown | | 864,880 | 864,880 | 900,150 | 885,800 | | (20,920) | | (20,920) | | 864,880 | | 0 | 0 | 25,875 | 01/01/2040 |
| 3132A3 EV 8 | FH ZS2848 - RMBS | | 12/01/2020 | Paydown | | 618,523 | 618,523 | 638,190 | 638,348 | | (19,826) | | (19,826) | | 618,523 | | 0 | 0 | 17,038 | 11/01/2039 |
| 3132A3 G4 6 | FH ZS2919 - RMBS | | 12/01/2020 | Paydown | | 599,508 | 599,508 | 614,987 | 611,346 | | (11,838) | | (11,838) | | 599,508 | | 0 | 0 | 15,574 | 04/01/2040 |
| 3132A3 J8 4 | FH ZS2987 - RMBS | | 12/01/2020 | Paydown | | 730,172 | 730,172 | 774,210 | | | (36,227) | | (36,227) | | 730,172 | | 0 | 0 | 13,807 | 09/01/2040 |
| 3132A3 JJ 0 | FH ZS2965 - RMBS | | 12/01/2020 | Paydown | | 567,991 | 567,991 | 598,476 | | | (28,327) | | (28,327) | | 567,991 | | 0 | 0 | 10,876 | 08/01/2040 |
| 3132A3 RK 8 | FH ZS3190 - RMBS | | 12/01/2020 | Paydown | | 1,834,126 | 1,834,126 | 2,041,325 | | | (207,199) | | (207,199) | | 1,834,126 | | 0 | 0 | 21,609 | 05/01/2041 |
| 3132A3 VX 5 | FH ZS3330 - RMBS | | 12/01/2020 | Paydown | | 650,223 | 650,223 | 675,520 | | | (17,855) | | (17,855) | | 650,223 | | 0 | 0 | 8,655 | 09/01/2041 |
| 3132A4 2Z 0 | FH ZS4392 - RMBS | | 12/01/2020 | Paydown | | 315,170 | 315,170 | 315,170 | | | 131 | | 131 | | 315,170 | | 0 | 0 | 3,306 | 08/01/2039 |
| 3132A4 3J 5 | FH ZS4401 - RMBS | | 12/01/2020 | Paydown | | 250,893 | 250,893 | 272,180 | | | (19,247) | | (19,247) | | 250,893 | | 0 | 0 | 2,757 | 11/01/2039 |
| 3132A4 4A 3 | FH ZS4417 - RMBS | | 12/01/2020 | Paydown | | 279,708 | 279,708 | 303,440 | | | (21,706) | | (21,706) | | 279,708 | | 0 | 0 | 6,177 | 06/01/2040 |
| 3132A4 5R 5 | FH ZS4456 - RMBS | | 12/01/2020 | Paydown | | 367,227 | 367,227 | 369,293 | | | (1,200) | | (1,200) | | 367,227 | | 0 | 0 | 3,479 | 08/01/2041 |

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SCHEDULE D - PART 4

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

| 1 | 2 | | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|----------------------|------------------|------------|---------------|-------------------|---------------------------|---------------|------------|-------------|---|--|---|---|--------------------------------------|--|---|--|----------------------------------|-------------------------------|--|----------------------------------|----|
| | | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identification | Description | | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date | |
| 3132A4 5S 3 | FH ZS4457 - RMBS | 12/01/2020 | Paydown | | | 951,916 | 951,916 | 986,051 | | (23,538) | | (23,538) | | 951,916 | | | 0 | 10,275 | 09/01/2041. | | |
| 3132A4 5V 6 | FH ZS4460 - RMBS | 12/01/2020 | Paydown | | | 264,866 | 264,866 | 267,576 | | (838) | | (838) | | 264,866 | | | 0 | 2,433 | 10/01/2041. | | |
| 3132A4 5W 4 | FH ZS4461 - RMBS | 12/01/2020 | Paydown | | | 291,762 | 291,762 | 303,797 | | (7,844) | | (7,844) | | 291,762 | | 0 | 0 | 2,673 | 10/01/2041. | | |
| 3132A4 6C 7 | FH ZS4467 - RMBS | 12/01/2020 | Paydown | | | 514,252 | 514,252 | 540,246 | | (18,371) | | (18,371) | | 514,252 | | 0 | 0 | 6,266 | 12/01/2041. | | |
| 3132A4 6E 3 | FH ZS4469 - RMBS | 12/01/2020 | Paydown | | | 5,038,019 | 5,038,019 | 5,178,855 | 5,138,238 | (100,219) | | (100,219) | | 5,038,019 | | 0 | 0 | 113,387 | 01/01/2042. | | |
| 3132A4 6H 6 | FH ZS4472 - RMBS | 12/01/2020 | Paydown | | | 1,028,558 | 1,028,558 | 1,092,361 | | (49,150) | | (49,150) | | 1,028,558 | | 0 | 0 | 16,525 | 03/01/2042. | | |
| 3132A4 6K 9 | FH ZS4474 - RMBS | 12/01/2020 | Paydown | | | 6,403,335 | 6,403,335 | 6,586,786 | 4,929,044 | (129,836) | | (129,836) | | 6,403,335 | | 0 | 0 | 134,270 | 02/01/2042. | | |
| 3132A4 6L 7 | FH ZS4475 - RMBS | 12/01/2020 | Paydown | | | 254,017 | 254,017 | 257,272 | | (981) | | (981) | | 254,017 | | 0 | 0 | 1,768 | 02/01/2042. | | |
| 3132A4 6V 5 | FH ZS4484 - RMBS | 12/01/2020 | Paydown | | | 3,864,404 | 3,864,404 | 4,017,773 | 3,973,424 | (109,020) | | (109,020) | | 3,864,404 | | 0 | 0 | 86,908 | 05/01/2042. | | |
| 3132A4 6Y 9 | FH ZS4487 - RMBS | 12/01/2020 | Paydown | | | 2,207,779 | 2,207,779 | 2,314,374 | | (76,863) | | (76,863) | | 2,207,779 | | 0 | 0 | 33,627 | 06/01/2042. | | |
| 3132A4 7A 0 | FH ZS4489 - RMBS | 12/01/2020 | Paydown | | | 3,201,155 | 3,201,155 | 3,294,294 | | (38,864) | | (38,864) | | 3,201,155 | | 0 | 0 | 45,974 | 06/01/2042. | | |
| 3132A4 7B 8 | FH ZS4490 - RMBS | 12/01/2020 | Paydown | | | 4,749,425 | 4,749,425 | 4,925,958 | 4,868,660 | (119,235) | | (119,235) | | 4,749,425 | | (0) | (0) | 95,687 | 07/01/2042. | | |
| 3132A4 A6 5 | FH ZS3629 - RMBS | 12/01/2020 | Paydown | | | 1,133,677 | 1,133,677 | 1,223,486 | | (82,252) | | (82,252) | | 1,133,677 | | (0) | (0) | 19,137 | 10/01/2041. | | |
| 3132A4 A9 9 | FH ZS3632 - RMBS | 12/01/2020 | Paydown | | | 1,260,768 | 1,260,768 | 1,365,176 | | (89,688) | | (89,688) | | 1,260,768 | | 0 | 0 | 19,896 | 10/01/2041. | | |
| 3132A4 B4 9 | FH ZS3659 - RMBS | 12/01/2020 | Paydown | | | 689,168 | 689,168 | 711,028 | 706,540 | (17,372) | | (17,372) | | 689,168 | | 0 | 0 | 13,008 | 12/01/2042. | | |
| 3132A4 F3 7 | FH ZS3786 - RMBS | 12/01/2020 | Paydown | | | 4,490,073 | 4,490,073 | 4,477,445 | 4,483,870 | 6,203 | | 6,203 | | 4,490,073 | | 0 | 0 | 99,130 | 06/01/2043. | | |
| 3132A4 F4 5 | FH ZS3787 - RMBS | 12/01/2020 | Paydown | | | 2,971,120 | 2,971,120 | 2,961,835 | 2,960,911 | 10,209 | | 10,209 | | 2,971,120 | | 0 | 0 | 58,965 | 05/01/2043. | | |
| 3132A4 H3 5 | FH ZS3850 - RMBS | 12/01/2020 | Paydown | | | 612,338 | 612,338 | 653,862 | | (33,823) | | (33,823) | | 612,338 | | 0 | 0 | 5,797 | 11/01/2043. | | |
| 3132A4 PW 2 | FH ZS4037 - RMBS | 12/01/2020 | Paydown | | | 1,952,960 | 1,952,960 | 2,022,839 | 2,015,439 | (62,480) | | (62,480) | | 1,952,960 | | 0 | 0 | 40,021 | 05/01/2044. | | |
| 3132A4 Z8 4 | FH ZS4367 - RMBS | 12/01/2020 | Paydown | | | 243,491 | 243,491 | 246,345 | 245,895 | (2,404) | | (2,404) | | 243,491 | | 0 | 0 | 6,674 | 01/01/2039. | | |
| 3132A5 AU 9 | FH ZS4519 - RMBS | 12/01/2020 | Paydown | | | 1,286,137 | 1,286,137 | 1,235,495 | | 44,211 | | 44,211 | | 1,286,137 | | 0 | 0 | 8,212 | 06/01/2043. | | |
| 3132A5 BD 6 | FH ZS4536 - RMBS | 12/01/2020 | Paydown | | | 1,030,145 | 1,030,145 | 1,054,289 | | (19,498) | | (19,498) | | 1,030,145 | | 0 | 0 | 7,400 | 10/01/2043. | | |
| 3132A5 CL 7 | FH ZS4575 - RMBS | 12/01/2020 | Paydown | | | 1,414,131 | 1,414,131 | 1,449,042 | | (27,807) | | (27,807) | | 1,414,131 | | 0 | 0 | 9,925 | 07/01/2044. | | |
| 3132A5 E4 3 | FH ZS4655 - RMBS | 12/01/2020 | Paydown | | | 11,489,920 | 11,489,920 | 12,018,187 | 11,924,910 | (434,991) | | (434,991) | | 11,489,920 | | 0 | 0 | 243,071 | 03/01/2046. | | |
| 3132A5 EU 5 | FH ZS4647 - RMBS | 12/01/2020 | Paydown | | | 10,781,923 | 10,781,923 | 11,273,848 | 11,190,311 | (408,389) | | (408,389) | | 10,781,923 | | 0 | 0 | 230,865 | 01/01/2046. | | |
| 3132A5 EY 7 | FH ZS4651 - RMBS | 12/01/2020 | Paydown | | | 4,288,374 | 4,288,374 | 4,484,701 | 4,449,627 | (161,253) | | (161,253) | | 4,288,374 | | (0) | (0) | 90,889 | 03/01/2046. | | |
| 3132A5 FG 5 | FH ZS4667 - RMBS | 12/01/2020 | Paydown | | | 8,543,423 | 8,543,423 | 8,823,754 | | (276,129) | | (276,129) | | 8,543,423 | | (0) | (0) | 131,663 | 06/01/2046. | | |
| 3132A5 FL 4 | FH ZS4671 - RMBS | 12/01/2020 | Paydown | | | 1,359,402 | 1,359,402 | 1,412,928 | 1,404,089 | (44,688) | | (44,688) | | 1,359,402 | | 0 | 0 | 26,167 | 08/01/2046. | | |
| 3132A5 GL 3 | FH ZS4703 - RMBS | 12/01/2020 | Paydown | | | 3,271,649 | 3,271,649 | 3,268,454 | | 3,628 | | 3,628 | | 3,271,649 | | 0 | 0 | 20,576 | 02/01/2047. | | |
| 3132A6 RN 5 | FH ZS5893 - RMBS | 12/01/2020 | Paydown | | | 347,039 | 347,039 | 356,148 | 351,176 | (4,138) | | (4,138) | | 347,039 | | (0) | (0) | 8,075 | 06/01/2024. | | |
| 3132A6 VT 7 | FH ZS6026 - RMBS | 12/01/2020 | Paydown | | | 498,970 | 498,970 | 520,644 | | (9,606) | | (9,606) | | 498,970 | | 0 | 0 | 6,559 | 01/01/2025. | | |
| 3132A6 WY 5 | FH ZS6063 - RMBS | 12/01/2020 | Paydown | | | 193,924 | 193,924 | 201,832 | | (3,555) | | (3,555) | | 193,924 | | 0 | 0 | 2,499 | 05/01/2025. | | |
| 3132A6 XB 4 | FH ZS6074 - RMBS | 12/01/2020 | Paydown | | | 782,562 | 782,562 | 818,389 | 799,075 | (16,512) | | (16,512) | | 782,562 | | (0) | (0) | 18,608 | 05/01/2025. | | |
| 3132A7 LU 3 | FH ZS6639 - RMBS | 12/01/2020 | Paydown | | | 489,926 | 489,926 | 508,145 | 499,639 | (9,714) | | (9,714) | | 489,926 | | 0 | 0 | 7,214 | 01/01/2028. | | |
| 3132A7 MC 2 | FH ZS6655 - RMBS | 12/01/2020 | Paydown | | | 1,829,755 | 1,829,755 | 1,898,370 | | (36,334) | | (36,334) | | 1,829,755 | | 0 | 0 | 19,531 | 02/01/2028. | | |
| 3132A7 QD 6 | FH ZS6752 - RMBS | 12/01/2020 | Paydown | | | 696,874 | 696,874 | 742,606 | | (23,978) | | (23,978) | | 696,874 | | 0 | 0 | 7,929 | 06/01/2025. | | |
| 3132A7 SX 0 | FH ZS6834 - RMBS | 12/01/2020 | Paydown | | | 404,612 | 404,612 | 431,670 | | (16,194) | | (16,194) | | 404,612 | | 0 | 0 | 3,974 | 06/01/2026. | | |
| 3132A9 J5 7 | FH ZS8384 - RMBS | 12/01/2020 | Paydown | | | 129,811 | 129,811 | 133,553 | | (1,684) | | (1,684) | | 129,811 | | 0 | 0 | 1,646 | 09/01/2024. | | |
| 3132A9 JS 7 | FH ZS8373 - RMBS | 12/01/2020 | Paydown | | | 349,321 | 349,321 | 354,423 | 239,242 | (1,967) | | (1,967) | | 349,321 | | 0 | 0 | 5,959 | 05/01/2024. | | |
| 3132A9 JV 0 | FH ZS8376 - RMBS | 12/01/2020 | Paydown | | | 647,892 | 647,892 | 692,030 | | (20,459) | | (20,459) | | 647,892 | | 0 | 0 | 7,333 | 06/01/2024. | | |
| 3132A9 JW 8 | FH ZS8377 - RMBS | 12/01/2020 | Paydown | | | 233,704 | 233,704 | 241,354 | 236,785 | (3,081) | | (3,081) | | 233,704 | | 0 | 0 | 5,435 | 06/01/2024. | | |
| 3132A9 MM 6 | FH ZS8464 - RMBS | 12/01/2020 | Paydown | | | 388,697 | 388,697 | 399,477 | | (4,474) | | (4,474) | | 388,697 | | 0 | 0 | 2,784 | 05/01/2027. | | |

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SCHEDULE D - PART 4

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

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| 1 | 2 | | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|----------------------|------------------|------------|-------------|---------------|-------------------|---------------------------|---------------|-----------|-------------|---|--|---|---|--------------------------------------|--|---|--|----------------------------------|-------------------------------|--|----------------------------------|
| | | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identification | Description | | For Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 3132A9 MS 3 | FH ZS8469 - RMBS | 12/01/2020 | Paydown | 688,333 | 688,333 | 712,855 | 700,550 | | | (12,216) | | | (12,216) | | 688,333 | | 0 | 0 | 9,942 | 08/01/2027 | |
| 3132A9 MV 6 | FH ZS8472 - RMBS | 12/01/2020 | Paydown | 2,672,295 | 2,672,295 | 2,800,659 | 2,737,068 | | | (64,773) | | | (64,773) | | 2,672,295 | | 0 | 0 | 37,931 | 10/01/2027 | |
| 3132A9 MX 2 | FH ZS8474 - RMBS | 12/01/2020 | Paydown | 1,158,007 | 1,158,007 | 1,209,213 | 1,184,063 | | | (26,056) | | | (26,056) | | 1,158,007 | | 0 | 0 | 16,646 | 11/01/2027 | |
| 3132AA 4K 7 | FH ZS9826 - RMBS | 12/01/2020 | Paydown | 1,436,506 | 1,436,506 | 1,410,245 | | | | 25,396 | | | 25,396 | | 1,436,506 | | 0 | 0 | 9,173 | 10/01/2046 | |
| 3132AA 4X 9 | FH ZS9838 - RMBS | 12/01/2020 | Paydown | 2,070,608 | 2,070,608 | 2,187,727 | | | | (113,420) | | | (113,420) | | 2,070,608 | | 0 | 0 | 33,841 | 08/01/2042 | |
| 3132AA 6L 3 | FH ZS9875 - RMBS | 12/01/2020 | Paydown | 8,677,339 | 8,677,339 | 8,989,858 | 8,976,655 | | | (299,316) | | | (299,316) | | 8,677,339 | | 0 | 0 | 180,676 | 12/01/2046 | |
| 3132AA N2 6 | FH ZS9409 - RMBS | 12/01/2020 | Paydown | 3,320,040 | 3,320,040 | 3,417,688 | | | | (86,669) | | | (86,669) | | 3,320,040 | | 0 | 0 | 24,255 | 06/01/2045 | |
| 3132AA YU 2 | FH ZS9723 - RMBS | 12/01/2020 | Paydown | 1,831,946 | 1,831,946 | 1,949,305 | | | | (117,159) | | | (117,159) | | 1,831,946 | | 0 | 0 | 13,602 | 05/01/2046 | |
| 3132AA ZC 1 | FH ZS9739 - RMBS | 12/01/2020 | Paydown | 1,915,701 | 1,915,701 | 1,979,383 | | | | (60,651) | | | (60,651) | | 1,915,701 | | 0 | 0 | 14,878 | 10/01/2045 | |
| 3132AC AY 6 | FH ZT0023 - RMBS | 12/01/2020 | Paydown | 2,173,377 | 2,173,377 | 2,307,854 | | | | (130,446) | | | (130,446) | | 2,173,377 | | 0 | 0 | 28,581 | 05/01/2046 | |
| 3132AC BA 7 | FH ZT0033 - RMBS | 12/01/2020 | Paydown | 6,432,834 | 6,432,834 | 6,618,783 | 6,619,270 | | | (186,437) | | | (186,437) | | 6,432,834 | | 0 | 0 | 122,745 | 12/01/2046 | |
| 3132AC BK 5 | FH ZT0042 - RMBS | 12/01/2020 | Paydown | 2,696,447 | 2,696,447 | 2,866,239 | | | | (149,499) | | | (149,499) | | 2,696,447 | | 0 | 0 | 48,644 | 05/01/2047 | |
| 3132AC EX 4 | FH ZT0150 - RMBS | 12/01/2020 | Paydown | 5,177,252 | 5,177,252 | 5,372,006 | 5,361,265 | | | (184,013) | | | (184,013) | | 5,177,252 | | 0 | 0 | 104,588 | 10/01/2044 | |
| 3132AC H7 8 | FH ZT0254 - RMBS | 12/01/2020 | Paydown | 2,454,501 | 2,454,501 | 2,456,035 | | | | (696) | | | (696) | | 2,454,501 | | (0) | (0) | 31,473 | 09/01/2047 | |
| 3132AC SZ 4 | FH ZT0536 - RMBS | 12/01/2020 | Paydown | 3,160,241 | 3,160,241 | 3,162,216 | | | | (395) | | | (395) | | 3,160,241 | | 0 | 0 | 38,442 | 03/01/2048 | |
| 3132AD VK 1 | FH ZT1518 - RMBS | 12/01/2020 | Paydown | 1,591,635 | 1,591,635 | 1,652,440 | | | | (60,275) | | | (60,275) | | 1,591,635 | | 0 | 0 | 13,829 | 12/01/2046 | |
| 3132AE JM 9 | FH ZT2068 - RMBS | 12/01/2020 | Paydown | 3,975,112 | 3,975,112 | 4,161,446 | | | | (182,113) | | | (182,113) | | 3,975,112 | | (0) | (0) | 70,399 | 07/01/2044 | |
| 3132DM BG 9 | FH SD0039 - RMBS | 12/01/2020 | Paydown | 4,969,120 | 4,969,120 | 5,272,702 | 5,274,287 | | | (305,167) | | | (305,167) | | 4,969,120 | | 0 | 0 | 118,302 | 02/01/2046 | |
| 3132DM BQ 7 | FH SD0047 - RMBS | 12/01/2020 | Paydown | 5,055,269 | 5,055,269 | 5,266,958 | 5,267,808 | | | (212,539) | | | (212,539) | | 5,055,269 | | 0 | 0 | 109,071 | 07/01/2045 | |
| 3132DV 7B 5 | FH SD8090 - RMBS | 12/01/2020 | Paydown | 1,906,163 | 1,906,163 | 1,963,961 | | | | (57,798) | | | (57,798) | | 1,906,163 | | 0 | 0 | 6,689 | 09/01/2050 | |
| 3132GD H5 4 | FH Q00252 - RMBS | 07/22/2020 | Paydown | 3,948,374 | 3,871,795 | 3,998,839 | 3,965,028 | | | (16,654) | | | (16,654) | | 3,948,374 | | 0 | 0 | 105,405 | 04/01/2041 | |
| 3132GE UQ 1 | FH Q01491 - RMBS | 05/19/2020 | Paydown | 5,420,699 | 5,291,738 | 5,480,670 | 5,427,102 | | | (6,403) | | | (6,403) | | 5,420,699 | | 0 | 0 | 109,532 | 06/01/2041 | |
| 3132GG AX 3 | FH Q02722 - RMBS | 07/22/2020 | Paydown | 2,376,412 | 2,322,850 | 2,436,089 | 2,378,628 | | | (2,217) | | | (2,217) | | 2,376,411 | | 0 | 0 | 58,774 | 08/01/2041 | |
| 3132GJ BQ 1 | FH Q03047 - RMBS | 07/22/2020 | Paydown | 4,148,997 | 4,066,401 | 4,251,295 | 4,158,178 | | | (9,181) | | | (9,181) | | 4,148,997 | | 0 | 0 | 101,116 | 09/01/2041 | |
| 3132GJ T5 8 | FH Q03572 - RMBS | 07/22/2020 | Paydown | 3,475,030 | 3,392,359 | 3,535,474 | 3,492,227 | | | (17,197) | | | (17,197) | | 3,475,030 | | (0) | (0) | 79,793 | 09/01/2041 | |
| 3132GK C9 5 | FH Q03996 - RMBS | 07/22/2020 | Paydown | 2,581,110 | 2,514,151 | 2,619,431 | 2,590,918 | | | (9,808) | | | (9,808) | | 2,581,110 | | 0 | 0 | 61,645 | 10/01/2041 | |
| 3132GK GW 0 | FH Q04113 - RMBS | 07/22/2020 | Paydown | 2,734,145 | 2,631,904 | 2,766,378 | 2,755,034 | | | (20,889) | | | (20,889) | | 2,734,145 | | 0 | 0 | 63,045 | 10/01/2041 | |
| 3132GK LY 0 | FH Q04243 - RMBS | 05/19/2020 | Paydown | 3,294,700 | 3,204,974 | 3,365,473 | 3,307,335 | | | (12,636) | | | (12,636) | | 3,294,700 | | 0 | 0 | 57,361 | 11/01/2041 | |
| 3132GK MU 7 | FH Q04271 - RMBS | 07/22/2020 | Paydown | 827,974 | 811,863 | 839,771 | 830,280 | | | (2,306) | | | (2,306) | | 827,974 | | 0 | 0 | 19,542 | 11/01/2041 | |
| 3132GK TV 8 | FH Q04464 - RMBS | 07/22/2020 | Paydown | 4,407,602 | 4,330,017 | 4,454,505 | 4,419,791 | | | (12,189) | | | (12,189) | | 4,407,602 | | (0) | (0) | 91,725 | 11/01/2041 | |
| 3132GK V9 4 | FH Q04540 - RMBS | 05/19/2020 | Paydown | 6,789,590 | 6,716,556 | 6,831,734 | 6,799,784 | | | (10,194) | | | (10,194) | | 6,789,590 | | 0 | 0 | 104,059 | 11/01/2041 | |
| 3132GK ZN 9 | FH Q04649 - RMBS | 07/22/2020 | Paydown | 6,051,247 | 5,991,767 | 6,093,580 | 6,062,625 | | | (11,379) | | | (11,379) | | 6,051,247 | | 0 | 0 | 126,705 | 11/01/2041 | |
| 3132GM HA 3 | FH Q05925 - RMBS | 05/19/2020 | Paydown | 8,304,024 | 8,122,972 | 8,392,045 | 8,320,251 | | | (16,226) | | | (16,226) | | 8,304,024 | | 0 | 0 | 129,034 | 02/01/2042 | |
| 3132GM KC 5 | FH Q05991 - RMBS | 07/22/2020 | Paydown | 4,123,996 | 4,066,274 | 4,211,135 | 4,132,308 | | | (8,313) | | | (8,313) | | 4,123,996 | | 0 | 0 | 87,319 | 02/01/2042 | |
| 3132GM KH 4 | FH Q05996 - RMBS | 07/22/2020 | Paydown | 5,914,335 | 5,830,103 | 6,031,424 | 5,935,164 | | | (20,830) | | | (20,830) | | 5,914,335 | | 0 | 0 | 125,252 | 02/01/2042 | |
| 3132GR T5 0 | FH Q06572 - RMBS | 03/20/2020 | Paydown | 7,304,000 | 7,199,324 | 7,429,365 | 7,305,765 | | | (1,765) | | | (1,765) | | 7,304,000 | | 0 | 0 | 75,878 | 03/01/2042 | |
| 3132GT CT 2 | FH Q07882 - RMBS | 07/22/2020 | Paydown | 7,785,090 | 7,647,348 | 7,961,606 | 7,806,230 | | | (21,141) | | | (21,141) | | 7,785,090 | | 0 | 0 | 161,168 | 05/01/2042 | |
| 3132GU 3A 0 | FH Q09493 - RMBS | 07/22/2020 | Paydown | 7,059,352 | 6,932,970 | 7,097,086 | 7,078,529 | | | (19,178) | | | (19,178) | | 7,059,352 | | 0 | 0 | 146,584 | 07/01/2042 | |
| 3132GU M5 0 | FH Q09080 - RMBS | 07/22/2020 | Paydown | 7,268,932 | 7,079,179 | 7,462,450 | 7,296,000 | | | (27,069) | | | (27,069) | | 7,268,932 | | 0 | 0 | 151,913 | 06/01/2042 | |
| 3132HM WL 1 | FH Q11551 - RMBS | 05/19/2020 | Paydown | 6,160,752 | 5,857,466 | 6,241,405 | 6,173,251 | | | (12,499) | | | (12,499) | | 6,160,752 | | 0 | 0 | 94,549 | 09/01/2042 | |
| 3132HM ZQ 7 | FH Q11651 - RMBS | 07/22/2020 | Paydown | 5,528,217 | 5,344,911 | 5,629,695 | 5,549,030 | | | (20,812) | | | (20,812) | | 5,528,217 | | 0 | 0 | 98,816 | 10/01/2042 | |
| 3132HN MT 3 | FH Q12170 - RMBS | 05/19/2020 | Paydown | 6,338,784 | 5,960,720 | 6,378,902 | 6,350,633 | | | (11,849) | | | (11,849) | | 6,338,784 | | 0 | 0 | 110,066 | 10/01/2042 | |

SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|----------------------|-------------|------------------|---------------|-------------------|---------------------------|---------------|------------|-------------|---|--|---|---|--------------------------------------|--|---|--|----------------------------------|-------------------------------|--|----------------------------------|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identification | Description | For Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 3132J7 | YR 7 | FH Q16619 - RMBS | 05/19/2020 | Paydown | | 4,386,343 | 4,397,499 | 4,384,444 | 4,385,516 | | | 827 | 827 | | 4,386,343 | | | 0 | 69,320 | 03/01/2043. |
| 3132J8 | HQ 6 | FH Q17038 - RMBS | 07/22/2020 | Paydown | | 1,843,740 | 1,769,061 | 1,877,969 | 1,854,704 | | (10,964) | | (10,964) | | 1,843,740 | | | 0 | 37,838 | 04/01/2043. |
| 3132J8 | UC 2 | FH Q17378 - RMBS | 08/18/2020 | Paydown | | 4,872,765 | 4,674,325 | 4,967,200 | 4,909,206 | | (36,441) | | (36,441) | | 4,872,765 | | | 0 | 110,686 | 04/01/2043. |
| 3132J8 | WP 1 | FH Q17453 - RMBS | 07/22/2020 | Paydown | | 5,056,862 | 4,835,722 | 5,138,710 | 5,078,761 | | (21,899) | | (21,899) | | 5,056,862 | | | 0 | 105,063 | 04/01/2043. |
| 3132JA | JT 3 | FH Q18873 - RMBS | 08/18/2020 | Paydown | | 5,118,408 | 5,122,458 | 5,118,456 | 5,117,943 | | 465 | | 465 | | 5,118,408 | | 0 | 0 | 120,869 | 06/01/2043. |
| 3132JA | VC 6 | FH Q19210 - RMBS | 08/18/2020 | Paydown | | 5,767,709 | 5,656,050 | 5,822,638 | 5,794,243 | | (26,534) | | (26,534) | | 5,767,709 | | 0 | 0 | 149,826 | 06/01/2043. |
| 3132JM | FW 4 | FH Q20181 - RMBS | 03/20/2020 | Paydown | | 9,692,985 | 9,641,421 | 9,708,459 | 9,694,810 | | (1,825) | | (1,825) | | 9,692,985 | | | 0 | 101,209 | 07/01/2043. |
| 3132JP | A3 6 | FH Q21826 - RMBS | 05/19/2020 | Paydown | | 9,710,532 | 9,419,852 | 9,801,062 | 9,727,963 | | (17,432) | | (17,432) | | 9,710,532 | | | 0 | 172,756 | 09/01/2043. |
| 3132JP | B5 0 | FH Q21860 - RMBS | 08/18/2020 | Paydown | | 7,392,449 | 7,278,006 | 7,442,898 | 7,408,834 | | (16,385) | | (16,385) | | 7,392,449 | | 0 | 0 | 193,908 | 09/01/2043. |
| 3132L5 | B6 9 | FH V80061 - RMBS | 08/18/2020 | Paydown | | 11,114,564 | 10,931,205 | 11,175,450 | 11,149,047 | | (34,483) | | (34,483) | | 11,114,564 | | | 0 | 253,612 | 05/01/2043. |
| 3132L5 | PT 4 | FH V80434 - RMBS | 08/18/2020 | Paydown | | 11,598,371 | 11,066,144 | 11,842,304 | 11,781,636 | | (183,265) | | (183,265) | | 11,598,371 | | | 0 | 278,191 | 09/01/2043. |
| 3132L7 | YK 9 | FH V82514 - RMBS | 08/18/2020 | Paydown | | 10,184,914 | 9,778,315 | 10,398,627 | 10,279,867 | | (94,953) | | (94,953) | | 10,184,914 | | | 0 | 225,460 | 07/01/2046. |
| 3132L9 | Y8 2 | FH V84335 - RMBS | 08/18/2020 | Paydown | | 8,730,771 | 8,583,792 | 8,845,329 | 8,815,730 | | (84,959) | | (84,959) | | 8,730,771 | | | 0 | 236,477 | 06/01/2048. |
| 3132M5 | E4 0 | FH Q24955 - RMBS | 08/18/2020 | Paydown | | 8,459,482 | 8,143,523 | 8,602,869 | 8,539,422 | | (79,940) | | (79,940) | | 8,459,482 | | | 0 | 211,443 | 02/01/2044. |
| 3132M5 | EV 0 | FH Q24948 - RMBS | 03/20/2020 | Paydown | | 4,534,685 | 4,324,877 | 4,610,049 | 4,553,244 | | (18,559) | | (18,559) | | 4,534,685 | | | 0 | 56,835 | 02/01/2044. |
| 3132QL | AB 9 | FH Q30001 - RMBS | 08/18/2020 | Paydown | | 4,826,710 | 4,635,045 | 4,933,789 | 4,870,738 | | (44,028) | | (44,028) | | 4,826,710 | | 0 | 0 | 122,511 | 12/01/2044. |
| 3132QL | DK 6 | FH Q30105 - RMBS | 05/19/2020 | Paydown | | 3,153,476 | 3,025,806 | 3,220,828 | 3,179,687 | | (26,212) | | (26,212) | | 3,153,476 | | | 0 | 54,215 | 12/01/2044. |
| 3132QN | FM 6 | FH Q31971 - RMBS | 05/19/2020 | Paydown | | 9,437,032 | 9,100,982 | 9,538,967 | 9,459,756 | | (22,724) | | (22,724) | | 9,437,032 | | (0) | (0) | 144,566 | 03/01/2045. |
| 3132QP | 7H 1 | FH Q33595 - RMBS | 05/19/2020 | Paydown | | 16,892,833 | 16,312,659 | 17,113,636 | 16,960,603 | | (67,770) | | (67,770) | | 16,892,833 | | | 0 | 255,919 | 05/01/2045. |
| 3132QQ | GP 1 | FH Q33805 - RMBS | 03/20/2020 | Paydown | | 8,340,064 | 8,080,510 | 8,415,094 | 8,355,847 | | (15,783) | | (15,783) | | 8,340,064 | | | 0 | 83,938 | 06/01/2045. |
| 3132WJ | UU 3 | FH Q45094 - RMBS | 08/18/2020 | Paydown | | 23,362,508 | 23,383,512 | 23,358,850 | 23,358,739 | | 3,769 | | 3,769 | | 23,362,508 | | | 0 | 473,521 | 12/01/2046. |
| 3132WM | NP 5 | FH Q47597 - RMBS | 05/19/2020 | Paydown | | 11,868,490 | 11,602,922 | 11,901,154 | 11,888,851 | | (20,361) | | (20,361) | | 11,868,490 | | | 0 | 210,758 | 04/01/2047. |
| 3132XC | R5 6 | FH G67708 - RMBS | 05/19/2020 | Paydown | | 16,741,293 | 16,734,160 | 16,744,619 | 16,741,962 | | (669) | | (669) | | 16,741,293 | | | 0 | 265,225 | 03/01/2048. |
| 31335A | CR 7 | FH G60080 - RMBS | 08/18/2020 | Paydown | | 34,498,337 | 33,735,598 | 34,727,822 | 34,631,030 | | (132,693) | | (132,693) | | 34,498,337 | | 0 | 0 | 793,032 | 06/01/2045. |
| 31335A | U5 5 | FH G60604 - RMBS | 08/18/2020 | Paydown | | 16,028,809 | 15,606,850 | 16,125,655 | 16,108,220 | | (79,411) | | (79,411) | | 16,028,809 | | | 0 | 367,288 | 10/01/2045. |
| 31335A | YT 9 | FH G60722 - RMBS | 08/18/2020 | Paydown | | 15,659,362 | 15,904,236 | 15,613,486 | 15,623,936 | | 35,426 | | 35,426 | | 15,659,362 | | | 0 | 324,783 | 10/01/2046. |
| 31335A | ZA 9 | FH G60737 - RMBS | 05/19/2020 | Paydown | | 14,839,358 | 14,120,417 | 14,919,103 | 14,905,319 | | (65,961) | | (65,961) | | 14,839,358 | | | 0 | 285,725 | 08/01/2042. |
| 31335B | SZ 5 | FH G61764 - RMBS | 08/18/2020 | Paydown | | 13,383,480 | 12,984,850 | 13,480,912 | 13,481,992 | | (98,512) | | (98,512) | | 13,383,480 | | (0) | (0) | 340,929 | 12/01/2046. |
| 31335B | CQ 7 | FH G60979 - RMBS | 05/19/2020 | Paydown | | 13,659,403 | 12,947,822 | 13,748,968 | 13,732,465 | | (73,062) | | (73,062) | | 13,659,403 | | | 0 | 232,137 | 05/01/2046. |
| 31335B | DF 0 | FH G61002 - RMBS | 03/13/2020 | Paydown | | 10,892,308 | 10,343,536 | 10,921,613 | 10,921,613 | | (29,305) | | (29,305) | | 10,892,308 | | 0 | 0 | 114,467 | 05/01/2047. |
| 31335B | NL 6 | FH G61295 - RMBS | 05/19/2020 | Paydown | | 20,483,009 | 20,471,781 | 20,484,575 | 20,483,809 | | (800) | | (800) | | 20,483,009 | | | 0 | 326,477 | 09/01/2047. |
| 31335C | GJ 7 | FH G62001 - RMBS | 03/20/2020 | Paydown | | 18,957,773 | 18,152,661 | 19,003,567 | 18,998,745 | | (40,973) | | (40,973) | | 18,957,773 | | | 0 | 215,278 | 07/01/2044. |
| 31335H | 3E 1 | FH C90797 - RMBS | 06/18/2020 | Paydown | | 391,014 | 392,273 | 389,454 | 390,587 | | 427 | | 427 | | 391,014 | | | 0 | 9,683 | 02/01/2024. |
| 31335H | 4Q 3 | FH C90831 - RMBS | 03/20/2020 | Paydown | | 798,114 | 801,274 | 795,014 | 797,680 | | 434 | | 434 | | 798,114 | | 0 | 0 | 11,598 | 05/01/2024. |
| 31335H | 5U 3 | FH C90859 - RMBS | 06/18/2020 | Paydown | | 396,678 | 392,818 | 402,209 | 397,997 | | (1,319) | | (1,319) | | 396,678 | | | 0 | 10,754 | 10/01/2024. |
| 31335H | WK 5 | FH C90650 - RMBS | 06/18/2020 | Paydown | | 166,912 | 166,548 | 168,760 | 167,153 | | (241) | | (241) | | 166,912 | | | 0 | 4,008 | 03/01/2023. |
| 31335H | YQ 0 | FH C90719 - RMBS | 06/18/2020 | Paydown | | 503,263 | 503,391 | 504,413 | 503,321 | | (58) | | (58) | | 503,263 | | | 0 | 12,374 | 10/01/2023. |
| 3133A1 | MD 1 | FH QA6656 - RMBS | 12/01/2020 | Paydown | | 4,848,816 | 4,848,816 | 4,979,128 | | | (130,312) | | (130,312) | | 4,848,816 | | (0) | (0) | 80,853 | 02/01/2050. |
| 3133A8 | 6M 4 | FH QB2676 - RMBS | 12/01/2020 | Paydown | | 283,414 | 283,414 | 292,670 | | | (9,255) | | (9,255) | | 283,414 | | | 0 | 940 | 09/01/2050. |
| 3133A8 | BL 0 | FH QB1843 - RMBS | 12/01/2020 | Paydown | | 782,460 | 782,460 | 810,824 | | | (28,364) | | (28,364) | | 782,460 | | | 0 | 2,870 | 07/01/2050. |
| 3133A9 | AR 6 | FH QB2716 - RMBS | 12/01/2020 | Paydown | | 180,519 | 180,519 | 186,471 | | | (5,952) | | (5,952) | | 180,519 | | (0) | (0) | 598 | 08/01/2050. |

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SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|----------------------|----------------------------|---------|---------------|-------------------|---------------------------|---------------|-----------|-------------|---|--|---|---|--------------------------------------|--|---|--|----------------------------------|-------------------------------|--|----------------------------------|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 3133A9 RU 1 | FH QB3199 - RMBS | | 12/01/2020 | Paydown | | 593,878 | 593,878 | 612,993 | | | (19,115) | | (19,115) | | 593,878 | | | .0 | 2,848 | 09/01/2050. |
| 3133AA LF 7 | FH QB3926 - RMBS | | 12/01/2020 | Paydown | | 400,913 | 400,913 | 414,695 | | | (13,781) | | (13,781) | | 400,913 | | (.0) | (.0) | 930 | 10/01/2050. |
| 3133AB QY 9 | FH QB4971 - RMBS | | 12/01/2020 | Paydown | | 134,990 | 134,990 | 139,503 | | | (4,514) | | (4,514) | | 134,990 | | | .0 | 225 | 11/01/2050. |
| 3133KG GT 9 | FH RA1110 - RMBS | | 12/01/2020 | Paydown | | 8,621,200 | 8,621,200 | 8,914,859 | 8,889,582 | | (268,382) | | (268,382) | | 8,621,200 | | (.0) | (.0) | 193,176 | 07/01/2049. |
| 3133KJ A6 9 | FH RA2729 - RMBS | | 12/01/2020 | Paydown | | 1,831,387 | 1,831,387 | 1,907,218 | | | (75,831) | | (75,831) | | 1,831,387 | | | .0 | 14,727 | 06/01/2050. |
| 3133XD VS 7 | FEDERAL HOME LOAN BANKS | | 12/11/2020 | Maturity @ 100.00 | | 8,250,000 | 8,250,000 | 10,043,303 | 8,452,080 | | (202,080) | | (202,080) | | 8,250,000 | | | .0 | 433,125 | 12/11/2020. |
| 31349U AK 4 | FH 782710 - RMBS | | 12/01/2020 | Paydown | | 35,155 | 35,155 | 35,397 | 35,191 | | (36) | | (36) | | 35,155 | | .0 | | 946 | 08/01/2036. |
| 3136A1 GY 5 | FNR 2011-98 NW - CMO/RMBS | | 03/01/2020 | Paydown | | 689,955 | 689,955 | 704,616 | 688,681 | | 1,274 | | 1,274 | | 689,955 | | | .0 | 3,136 | 10/25/2037. |
| 3136A1 NZ 4 | FNR 2011-96 NB - CMO/RMBS | | 12/01/2020 | Paydown | | 6,572,521 | 6,572,521 | 6,925,794 | 6,624,918 | | (52,397) | | (52,397) | | 6,572,521 | | | .0 | 160,336 | 09/25/2040. |
| 3136A2 YF 4 | FNR 2011-122 B - CMO/RMBS | | 12/01/2020 | Paydown | | 3,086,963 | 3,086,963 | 3,086,481 | 3,082,238 | | 4,725 | | 4,725 | | 3,086,963 | | | .0 | 51,426 | 12/25/2026. |
| 3136A5 DW 3 | FNR 2012-36 BV - CMO/RMBS | | 12/01/2020 | Paydown | | 1,031,084 | 1,031,084 | 1,087,270 | 1,042,198 | | (11,114) | | (11,114) | | 1,031,084 | | | .0 | 25,367 | 07/25/2039. |
| 3136A7 2D 3 | FNA 2012-M9 A2 - CMBS | | 12/01/2020 | Paydown | | 774,219 | 774,219 | 792,848 | 778,072 | | (3,853) | | (3,853) | | 774,219 | | | .0 | 8,702 | 04/25/2022. |
| 3136A8 2G 4 | FNR 2012-113 CB - CMO/RMBS | | 12/01/2020 | Paydown | | 215,456 | 215,456 | 204,111 | 207,967 | | 7,490 | | 7,490 | | 215,456 | | (.0) | (.0) | 2,628 | 07/25/2041. |
| 3136A8 BA 7 | FNR 2012-98 JP - CMO/RMBS | | 12/01/2020 | Paydown | | 839,655 | 839,655 | 872,585 | 863,588 | | (23,934) | | (23,934) | | 839,655 | | | .0 | 16,035 | 03/25/2042. |
| 3136A8 G6 1 | FNA 2012-M13 A2 - CMBS | | 12/01/2020 | Paydown | | 1,791,393 | 1,791,393 | 1,817,704 | 1,796,287 | | (4,895) | | (4,895) | | 1,791,393 | | (.0) | (.0) | 35,728 | 05/25/2022. |
| 3136A8 M5 6 | FNR 2012-117 DC - CMO/RMBS | | 12/01/2020 | Paydown | | 618,300 | 618,300 | 662,160 | 632,580 | | (14,281) | | (14,281) | | 618,300 | | | .0 | 12,293 | 01/25/2038. |
| 3136A9 HY 7 | FNR 2012-110 MA - CMO/RMBS | | 12/01/2020 | Paydown | | 2,323,486 | 2,323,486 | 2,348,083 | 2,337,011 | | (13,525) | | (13,525) | | 2,323,486 | | | .0 | 42,199 | 07/25/2041. |
| 3136A9 MN 5 | FNA 2012-M14 A2 - CMBS | | 12/01/2020 | Paydown | | 1,405,743 | 1,405,743 | 1,419,766 | 1,408,332 | | (2,588) | | (2,588) | | 1,405,743 | | .0 | | 19,197 | 09/25/2022. |
| 3136A9 MW 5 | FNA 2012-M16 B - CMBS | | 12/01/2020 | Paydown | | 2,065,456 | 2,065,456 | 2,081,593 | 2,067,875 | | (2,419) | | (2,419) | | 2,065,456 | | .0 | | 34,000 | 09/25/2022. |
| 3136AB B2 8 | FNR 2013-1 PG - CMO/RMBS | | 12/01/2020 | Paydown | | 279,381 | 279,381 | 264,670 | 268,208 | | 11,173 | | 11,173 | | 279,381 | | | .0 | 3,299 | 06/25/2042. |
| 3136AC F7 1 | FNR 2013-13 A - CMO/RMBS | | 12/01/2020 | Paydown | | 2,079,848 | 2,079,848 | 2,180,835 | 2,129,641 | | (49,793) | | (49,793) | | 2,079,848 | | | .0 | 40,041 | 07/25/2037. |
| 3136AC JZ 5 | FNR 2013-17 PD - CMO/RMBS | | 12/01/2020 | Paydown | | 690,177 | 690,177 | 687,589 | 688,508 | | 1,668 | | 1,668 | | 690,177 | | | .0 | 10,841 | 03/25/2039. |
| 3136AC RC 7 | FNR 2013-21 EA - CMO/RMBS | | 12/01/2020 | Paydown | | 2,303,206 | 2,303,206 | 2,421,245 | 2,357,191 | | (53,984) | | (53,984) | | 2,303,206 | | | .0 | 41,466 | 12/25/2038. |
| 3136AD 2H 1 | FNR 2013-43 XP - CMO/RMBS | | 12/01/2020 | Paydown | | 757,626 | 757,626 | 777,750 | 771,185 | | (13,559) | | (13,559) | | 757,626 | | .0 | | 14,531 | 08/25/2042. |
| 3136AE 6V 4 | FNR 2013-74 HC - CMO/RMBS | | 12/01/2020 | Paydown | | 1,126,192 | 1,126,192 | 1,051,318 | 1,085,523 | | 40,669 | | 40,669 | | 1,126,192 | | | .0 | 9,226 | 08/25/2041. |
| 3136AE PS 0 | FNR 2013-63 PD - CMO/RMBS | | 12/01/2020 | Paydown | | 2,670,918 | 2,670,918 | 2,615,100 | 2,644,424 | | 26,494 | | 26,494 | | 2,670,918 | | | .0 | 85,904 | 01/25/2040. |
| 3136AF 3V 4 | FNR 2013-86 LC - CMO/RMBS | | 12/01/2020 | Paydown | | 1,375,342 | 1,375,342 | 1,336,660 | 1,350,515 | | 24,827 | | 24,827 | | 1,375,342 | | | .0 | 13,246 | 05/25/2043. |
| 3136AF 6V 4 | FNR 2013-90 DK - CMO/RMBS | | 12/01/2020 | Paydown | | 953,599 | 953,599 | 972,038 | 964,478 | | (10,879) | | (10,879) | | 953,599 | | .0 | | 13,655 | 02/25/2043. |
| 3136AF 3G 4 | FNR 2013-77 HP - CMO/RMBS | | 12/01/2020 | Paydown | | 2,074,706 | 2,074,706 | 2,152,831 | 2,119,007 | | (44,302) | | (44,302) | | 2,074,706 | | | .0 | 39,725 | 12/25/2031. |
| 3136AF MJ 0 | FNR 2013-77 HP - CMO/RMBS | | 12/01/2020 | Paydown | | 2,558,932 | 2,558,932 | 2,618,907 | 2,589,174 | | (30,242) | | (30,242) | | 2,558,932 | | | .0 | 38,329 | 07/25/2041. |
| 3136AF W6 7 | FNR 2013-83 MH - CMO/RMBS | | 12/01/2020 | Paydown | | 1,784,006 | 1,784,006 | 1,897,736 | 1,867,543 | | (83,537) | | (83,537) | | 1,784,006 | | | .0 | 42,649 | 08/25/2043. |
| 3136AG HF 2 | FNR 2013-91 CA - CMO/RMBS | | 12/01/2020 | Paydown | | 1,435,324 | 1,435,324 | 1,520,938 | 1,463,917 | | (28,593) | | (28,593) | | 1,435,324 | | | .0 | 33,396 | 04/25/2039. |
| 3136AG MS 8 | FNR 2013-108 BA - CMO/RMBS | | 10/26/2020 | Paydown | | 2,161,440 | 2,161,440 | 2,215,476 | 2,178,120 | | (16,681) | | (16,681) | | 2,161,440 | | | .0 | 33,975 | 03/25/2037. |
| 3136AG UW 0 | FNR 2013-100 AP - CMO/RMBS | | 12/01/2020 | Paydown | | 501,110 | 501,110 | 523,033 | 512,590 | | (11,480) | | (11,480) | | 501,110 | | | .0 | 10,588 | 01/25/2042. |
| 3136AG VN 9 | FNR 2013-100 PK - CMO/RMBS | | 12/01/2020 | Paydown | | 1,495,638 | 1,495,638 | 1,554,996 | 1,533,907 | | (38,270) | | (38,270) | | 1,495,638 | | | .0 | 28,871 | 03/25/2043. |
| 3136AH ML 1 | FNR 2013-125 AB - CMO/RMBS | | 12/01/2020 | Paydown | | 1,094,792 | 1,094,792 | 1,161,164 | 1,155,608 | | (60,815) | | (60,815) | | 1,094,792 | | | .0 | 26,000 | 11/25/2039. |
| 3136AH NF 3 | FNR 2013-128 DA - CMO/RMBS | | 12/01/2020 | Paydown | | 2,717,528 | 2,717,528 | 2,768,057 | 2,740,797 | | (23,268) | | (23,268) | | 2,717,528 | | | .0 | 46,754 | 06/25/2038. |
| 3136AH UM 0 | FNR 2013-138 BA - CMO/RMBS | | 12/01/2020 | Paydown | | 2,327,024 | 2,327,024 | 2,383,018 | 2,358,204 | | (31,180) | | (31,180) | | 2,327,024 | | | .0 | 39,222 | 04/25/2032. |
| 3136AJ FC 5 | FNR 2014-10 DA - CMO/RMBS | | 12/01/2020 | Paydown | | 1,200,618 | 1,200,618 | 1,230,681 | 1,219,187 | | (18,569) | | (18,569) | | 1,200,618 | | | .0 | 20,284 | 12/25/2032. |
| 3136AK DG 5 | FNR 2014-36 QB - CMO/RMBS | | 12/01/2020 | Paydown | | 3,161,415 | 3,161,415 | 3,235,016 | 3,215,053 | | (53,639) | | (53,639) | | 3,161,415 | | | .0 | 56,778 | 09/25/2033. |
| 3136AK KB 8 | FNR 2014-41 CG - CMO/RMBS | | 12/01/2020 | Paydown | | 4,668,186 | 4,668,186 | 4,763,738 | 4,726,759 | | (58,573) | | (58,573) | | 4,668,186 | | | .0 | 94,092 | 06/25/2040. |
| 3136AK MJ 9 | FNR 2014-40 EP - CMO/RMBS | | 12/01/2020 | Paydown | | 2,673,637 | 2,673,637 | 2,868,311 | 2,805,279 | | (131,642) | | (131,642) | | 2,673,637 | | | .0 | 53,033 | 10/25/2042. |

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SCHEDULE D - PART 4

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

| 1 | 2 | | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|----------------------|-------------|---|---------------------------|-------------------|---------------------------|---------------|-----------|-------------|---|--|---|---|--------------------------------------|--|---|--|----------------------------------|-------------------------------|--|----------------------------------|----|
| | | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identification | Description | | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date | |
| 3136AK | UV | 3 | FNR 2014-46 TA - CMO/RMBS | 12/01/2020 | Paydown | | 1,955,876 | 1,955,876 | 1,997,668 | 1,983,443 | | (27,567) | (27,567) | 1,955,876 | | | 0 | 0 | 38,211 | 10/25/2040. | |
| 3136AL | YE | 5 | FNA 2014-M13 A1 - CMBS | 04/27/2020 | Paydown | | 667,984 | 667,984 | 674,659 | 670,116 | | (2,133) | (2,133) | 667,984 | | | 0 | 0 | 11,493 | 08/25/2024. | |
| 3136AL | YF | 2 | FNA 2014-M13 A2 - CMBS | 12/01/2020 | Paydown | | 373,722 | 373,722 | 377,446 | 375,247 | | (1,525) | (1,525) | 373,722 | | | 0 | 0 | 7,030 | 08/25/2024. | |
| 3136AM | KZ | 1 | FNA 2015-M1 A2 - CMBS | 12/01/2020 | Paydown | | 1,217,834 | 1,217,834 | 1,229,980 | 1,223,315 | | (5,481) | (5,481) | 1,217,834 | | | 0 | 0 | 24,114 | 09/25/2024. | |
| 3136AM | M4 | 8 | FNA 2015-M4 AV2 - CMBS | 12/01/2020 | Paydown | | 906,233 | 906,234 | 915,251 | 908,091 | | (1,857) | (1,857) | 906,234 | | (0) | (0) | 9,470 | 07/25/2022. | | |
| 3136AQ | 3M | 0 | FNR 2016-4 DA - CMO/RMBS | 12/01/2020 | Paydown | | 4,936,258 | 4,936,258 | 5,147,591 | 5,068,196 | | (131,938) | (131,938) | 4,936,258 | | | 0 | 0 | 79,660 | 07/25/2043. | |
| 3136AR | E3 | 8 | FNR 2016-18 GA - CMO/RMBS | 12/01/2020 | Paydown | | 7,557,180 | 7,557,180 | 7,975,187 | 7,922,110 | | (364,930) | (364,930) | 7,557,180 | | | 0 | 0 | 153,834 | 06/25/2045. | |
| 3136AR | HC | 5 | FNR 2016-3 MC - CMO/RMBS | 12/01/2020 | Paydown | | 5,824,064 | 5,824,064 | 5,938,725 | 5,927,810 | | (103,747) | (103,747) | 5,824,064 | | | 0 | 0 | 84,069 | 02/25/2046. | |
| 3136AR | QN | 1 | FNR 2016-11 GH - CMO/RMBS | 12/01/2020 | Paydown | | 3,103,810 | 3,103,810 | 3,137,637 | 3,137,637 | | (33,827) | (33,827) | 3,103,810 | | | 0 | 0 | 44,538 | 03/25/2046. | |
| 3136AR | TB | 4 | FNA 2016-M03 AS2 - CMBS | 12/01/2020 | Paydown | | 685,248 | 685,248 | 685,214 | 684,185 | | 1,063 | 1,063 | 685,248 | | | 0 | 0 | 11,188 | 02/25/2023. | |
| 3136AR | TE | 8 | FNA 2016-M03 A2 - CMBS | 12/01/2020 | Paydown | | 162,868 | 162,867 | 164,491 | 163,729 | | (861) | (861) | 162,867 | | | 0 | 0 | 2,182 | 02/25/2026. | |
| 3136AV | 6R | 5 | FNGT 2017-T1 A - CMO/RMBS | 07/01/2020 | Paydown | | 14,696 | 14,696 | 14,696 | 14,696 | | 0 | 0 | 14,696 | | (0) | (0) | 188 | 06/25/2027. | | |
| 3136AV | GY | 9 | FNA 2017-M2 A1 - CMBS | 12/01/2020 | Paydown | | 893,092 | 893,092 | 899,324 | 896,065 | | (2,972) | (2,972) | 893,092 | | | 0 | 0 | 14,090 | 02/25/2027. | |
| 3136AX | 2K | 0 | FNA 2017-M11 A1 - CMBS | 12/01/2020 | Paydown | | 221,824 | 221,824 | 222,907 | 222,515 | | (691) | (691) | 221,824 | | | 0 | 0 | 3,439 | 08/25/2029. | |
| 3136AX | 4T | 9 | FNA 2017-M12 A1 - CMBS | 12/01/2020 | Paydown | | 129,095 | 129,095 | 130,384 | 129,682 | | (587) | (587) | 129,095 | | | 0 | 0 | 2,119 | 06/25/2027. | |
| 3136AY | 2B | 8 | FNA 2017-M13 A1 - CMBS | 12/01/2020 | Paydown | | 1,654,369 | 1,654,369 | 1,670,848 | 1,663,641 | | (9,272) | (9,272) | 1,654,369 | | (0) | (0) | 46,157 | 09/27/2027. | | |
| 3136B2 | GY | 2 | FNA 2018-M10 A1 - CMBS | 12/01/2020 | Paydown | | 2,137,213 | 2,137,213 | 2,155,187 | 2,154,288 | | (17,075) | (17,075) | 2,137,213 | | | 0 | 0 | 37,206 | 07/25/2028. | |
| 31371F | EV | 0 | FN 250448 - RMBS | 02/01/2020 | Paydown | | 61,874 | 61,874 | 59,292 | 60,531 | | 1,342 | 1,342 | 61,874 | | | 0 | 0 | 717 | 10/01/2025. | |
| 31371H | NP | 9 | FN 252498 - RMBS | 12/01/2020 | Paydown | | 20,626 | 20,626 | 20,170 | 20,345 | | 282 | 282 | 20,626 | | | 0 | 0 | 749 | 06/01/2029. | |
| 31371H | RW | 0 | FN 252601 - RMBS | 12/01/2020 | Paydown | | 13,598 | 13,598 | 13,150 | 13,340 | | 258 | 258 | 13,598 | | (0) | (0) | 468 | 05/01/2029. | | |
| 31371K | 2V | 2 | FN 254688 - RMBS | 12/01/2020 | Paydown | | 158,706 | 158,706 | 164,806 | 160,385 | | (1,680) | (1,680) | 158,706 | | | 0 | 0 | 4,200 | 03/01/2023. | |
| 31371K | 6B | 2 | FN 254766 - RMBS | 12/01/2020 | Paydown | | 944,306 | 944,306 | 1,041,982 | 1,026,208 | | (81,903) | (81,903) | 944,306 | | | 0 | 0 | 27,463 | 06/01/2033. | |
| 31371K | 7J | 4 | FN 254797 - RMBS | 12/01/2020 | Paydown | | 73,841 | 73,841 | 73,910 | 73,735 | | 106 | 106 | 73,841 | | | 0 | 0 | 1,809 | 06/01/2023. | |
| 31371K | A4 | 3 | FN 253927 - RMBS | 12/01/2020 | Paydown | | 10,218 | 10,218 | 10,152 | 10,172 | | 47 | 47 | 10,218 | | | 0 | 0 | 378 | 07/01/2031. | |
| 31371K | DK | 4 | FN 254006 - RMBS | 12/01/2020 | Paydown | | 125,978 | 125,978 | 125,623 | 125,696 | | 282 | 282 | 125,978 | | | 0 | 0 | 4,048 | 10/01/2031. | |
| 31371K | HW | 4 | FN 254145 - RMBS | 12/01/2020 | Paydown | | 37,459 | 37,459 | 37,646 | 37,588 | | (129) | (129) | 37,459 | | | 0 | 0 | 1,442 | 01/01/2032. | |
| 31371K | TC | 5 | FN 254447 - RMBS | 12/01/2020 | Paydown | | 63,609 | 63,609 | 64,824 | 64,436 | | (826) | (826) | 63,609 | | | 0 | 0 | 2,146 | 09/01/2032. | |
| 31371K | XQ | 9 | FN 254587 - RMBS | 12/01/2020 | Paydown | | 68,732 | 68,732 | 69,945 | 69,010 | | (279) | (279) | 68,732 | | | 0 | 0 | 1,846 | 12/01/2022. | |
| 31371K | Y7 | 0 | FN 254634 - RMBS | 12/01/2020 | Paydown | | 74,353 | 74,353 | 76,630 | 74,961 | | (607) | (607) | 74,353 | | | 0 | 0 | 2,003 | 02/01/2023. | |
| 31371L | DQ | 9 | FN 254911 - RMBS | 12/01/2020 | Paydown | | 268,655 | 268,655 | 268,361 | 268,068 | | 587 | 587 | 268,655 | | (0) | (0) | 8,131 | 10/01/2023. | | |
| 31371L | JU | 4 | FN 255075 - RMBS | 12/01/2020 | Paydown | | 228,920 | 228,920 | 234,929 | 231,659 | | (2,739) | (2,739) | 228,920 | | | 0 | 0 | 6,380 | 02/01/2024. | |
| 31371L | MH | 9 | FN 255160 - RMBS | 12/01/2020 | Paydown | | 202,477 | 202,477 | 207,792 | 204,717 | | (2,240) | (2,240) | 202,477 | | | 0 | 0 | 6,440 | 03/01/2024. | |
| 31371L | MT | 3 | FN 255170 - RMBS | 12/01/2020 | Paydown | | 166,480 | 166,480 | 165,245 | 165,699 | | 782 | 782 | 166,480 | | (0) | (0) | 4,236 | 04/01/2024. | | |
| 31371L | NE | 5 | FN 255189 - RMBS | 12/01/2020 | Paydown | | 133,190 | 133,190 | 132,212 | 132,374 | | 816 | 816 | 133,190 | | | 0 | 0 | 3,861 | 05/01/2034. | |
| 31371L | PK | 9 | FN 255226 - RMBS | 12/01/2020 | Paydown | | 301,163 | 301,163 | 301,586 | 300,876 | | 287 | 287 | 301,163 | | | 0 | 0 | 7,768 | 05/01/2024. | |
| 31371L | QY | 8 | FN 255271 - RMBS | 12/01/2020 | Paydown | | 348,152 | 348,152 | 345,622 | 346,505 | | 1,646 | 1,646 | 348,152 | | | 0 | 0 | 9,612 | 06/01/2024. | |
| 31371L | SH | 3 | FN 255320 - RMBS | 12/01/2020 | Paydown | | 355,710 | 355,710 | 353,069 | 353,991 | | 1,718 | 1,718 | 355,710 | | | 0 | 0 | 9,974 | 07/01/2024. | |
| 31371L | TR | 0 | FN 255360 - RMBS | 12/01/2020 | Paydown | | 130,856 | 130,856 | 131,694 | 130,993 | | (137) | (137) | 130,856 | | | 0 | 0 | 3,420 | 08/01/2024. | |
| 31371L | U9 | 8 | FN 255408 - RMBS | 12/01/2020 | Paydown | | 176,231 | 176,231 | 180,582 | 178,205 | | (1,974) | (1,974) | 176,231 | | (0) | (0) | 6,118 | 09/01/2024. | | |
| 31371M | 2S | 5 | FN 256485 - RMBS | 12/01/2020 | Paydown | | 125,745 | 125,745 | 123,898 | 124,054 | | 1,692 | 1,692 | 125,745 | | | 0 | 0 | 4,692 | 11/01/2036. | |
| 31371P | 2S | 8 | FN 258285 - RMBS | 12/01/2020 | Paydown | | 157,059 | 157,059 | 154,433 | 155,021 | | 2,038 | 2,038 | 157,059 | | (0) | (0) | 4,547 | 03/01/2035. | | |
| 31371P | 4A | 5 | FN 258317 - RMBS | 12/01/2020 | Paydown | | 9,807 | 9,807 | 9,620 | 9,667 | | 140 | 140 | 9,807 | | (0) | (0) | 263 | 04/01/2035. | | |

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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 Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 31371P FD 7 | FN 257664 - RMBS..... | | 12/01/2020 | Paydown..... | | 33,204 | 33,204 | 33,302 | 33,280 | | | (77) | | (77) | 33,204 | | 0 | 0 | 1,147 | 08/01/2038. |
| 31371P FE 5 | FN 257665 - RMBS..... | | 12/01/2020 | Paydown..... | | 25,549 | 25,549 | 26,343 | 26,290 | | | (741) | | (741) | 25,549 | | 0 | 0 | 844 | 09/01/2038. |
| 31371P KM 1 | FN 257800 - RMBS..... | | 12/01/2020 | Paydown..... | | 114,394 | 114,394 | 115,020 | 114,832 | | | (437) | | (437) | 114,394 | | 0 | 0 | 2,917 | 10/01/2037. |
| 31371P LC 2 | FN 257823 - RMBS..... | | 12/01/2020 | Paydown..... | | 98,517 | 98,517 | 99,456 | 99,122 | | | (605) | | (605) | 98,517 | | 0 | 0 | 5,328 | 11/01/2037. |
| 31371P UC 2 | FN 258079 - RMBS..... | | 12/01/2020 | Paydown..... | | 23,160 | 23,160 | 23,328 | 23,273 | | | (113) | | (113) | 23,160 | | (0) | (0) | 659 | 07/01/2034. |
| 31371P Z9 4 | FN 258268 - RMBS..... | | 12/01/2020 | Paydown..... | | 140,237 | 140,237 | 140,960 | 140,698 | | | (461) | | (461) | 140,237 | | (0) | (0) | 4,098 | 02/01/2035. |
| 31371Q A3 2 | FN 258426 - RMBS..... | | 12/01/2020 | Paydown..... | | 114,776 | 114,776 | 116,337 | 115,987 | | | (1,211) | | (1,211) | 114,776 | | 0 | 0 | 652 | 07/01/2035. |
| 31371Q K2 3 | FN 258713 - RMBS..... | | 12/01/2020 | Paydown..... | | 28,463 | 28,463 | 28,354 | 28,372 | | | 91 | | 91 | 28,463 | | (0) | (0) | 824 | 05/01/2036. |
| 31371Q N3 8 | FN 258810 - RMBS..... | | 12/01/2020 | Paydown..... | | 4,251 | 4,251 | 4,254 | 4,252 | | | (1) | | (1) | 4,251 | | 0 | 0 | 131 | 08/01/2036. |
| 31371Q P4 4 | FN 258843 - RMBS..... | | 12/01/2020 | Paydown..... | | 42,879 | 42,879 | 43,087 | 43,047 | | | (168) | | (168) | 42,879 | | 0 | 0 | 2,141 | 09/01/2036. |
| 31371Q UP 1 | FN 258990 - RMBS..... | | 12/01/2020 | Paydown..... | | 38,052 | 38,052 | 37,707 | 37,748 | | | 304 | | 304 | 38,052 | | 0 | 0 | 1,377 | 04/01/2037. |
| 31371Q ZH 4 | FN 259144 - RMBS..... | | 12/01/2020 | Paydown..... | | 2,777 | 2,777 | 2,816 | 2,788 | | | (11) | | (11) | 2,777 | | (0) | (0) | 116 | 12/01/2030. |
| 31371R N3 6 | FN 259710 - RMBS..... | | 12/01/2020 | Paydown..... | | 42,082 | 42,082 | 43,518 | 43,103 | | | (1,021) | | (1,021) | 42,082 | | 0 | 0 | 1,163 | 05/01/2033. |
| 31371R W8 5 | FN 259971 - RMBS..... | | 12/01/2020 | Paydown..... | | 26,558 | 26,558 | 27,454 | 27,143 | | | (585) | | (585) | 26,558 | | 0 | 0 | 904 | 03/01/2034. |
| 31374T Z9 3 | FN 323968 - RMBS..... | | 12/01/2020 | Paydown..... | | 7,532 | 7,532 | 7,581 | 7,554 | | | (22) | | (22) | 7,532 | | 0 | 0 | 302 | 10/01/2029. |
| 31375D 2F 9 | FN 332074 - RMBS..... | | 12/01/2020 | Paydown..... | | 2,249 | 2,249 | 2,261 | 2,250 | | | (1) | | (1) | 2,249 | | 0 | 0 | 87 | 12/01/2025. |
| 31375Q WM 2 | FN 341852 - RMBS..... | | 12/01/2020 | Paydown..... | | 7,822 | 7,822 | 7,642 | 7,734 | | | 89 | | 89 | 7,822 | | 0 | 0 | 302 | 04/01/2026. |
| 31375V TD 5 | FN 346248 - RMBS..... | | 12/01/2020 | Paydown..... | | 4,588 | 4,588 | 4,370 | 4,483 | | | 104 | | 104 | 4,588 | | 0 | 0 | 193 | 05/01/2026. |
| 31376J 7M 5 | FN 357400 - RMBS..... | | 12/01/2020 | Paydown..... | | 101,281 | 101,281 | 102,864 | 102,591 | | | (1,310) | | (1,310) | 101,281 | | 0 | 0 | 3,187 | 06/01/2033. |
| 31376K NQ 5 | FN 357799 - RMBS..... | | 12/01/2020 | Paydown..... | | 65,021 | 65,021 | 62,959 | 63,157 | | | 1,865 | | 1,865 | 65,021 | | (0) | (0) | 1,998 | 05/01/2035. |
| 31376K PT 7 | FN 357834 - RMBS..... | | 12/01/2020 | Paydown..... | | 289,012 | 289,012 | 283,548 | 284,102 | | | 4,910 | | 4,910 | 289,012 | | (0) | (0) | 9,751 | 06/01/2035. |
| 3137A4 FR 3 | FHR 3779 PU - CMO/RMBS | | 12/01/2020 | Paydown..... | | 6,684,671 | 6,684,671 | 6,671,353 | 6,674,120 | | | 10,551 | | 10,551 | 6,684,671 | | 0 | 0 | 156,394 | 09/15/2037. |
| 3137A5 QP 2 | FHR 3786 DB - CMO/RMBS | | 08/17/2020 | Paydown..... | | 4,273,500 | 4,273,500 | 3,862,176 | 4,258,214 | | | 15,286 | | 15,286 | 4,273,500 | | 0 | 0 | 45,266 | 01/15/2025. |
| 3137A6 DY 5 | FHR 3815 MC - CMO/RMBS | | 12/01/2020 | Paydown..... | | 4,475,410 | 4,475,410 | 4,530,653 | 4,477,228 | | | (1,818) | | (1,818) | 4,475,410 | | 0 | 0 | 121,278 | 02/15/2040. |
| 3137A6 FP 2 | FHR 3809 HA - CMO/RMBS | | 12/01/2020 | Paydown..... | | 3,237,242 | 3,237,242 | 3,438,305 | 3,344,606 | | | (107,364) | | (107,364) | 3,237,242 | | (0) | (0) | 79,884 | 12/15/2039. |
| 3137A7 BR 0 | FHR 3805 KA - CMO/RMBS | | 12/01/2020 | Paydown..... | | 3,895,738 | 3,895,738 | 4,161,744 | 3,955,404 | | | (59,665) | | (59,665) | 3,895,738 | | 0 | 0 | 92,671 | 06/15/2038. |
| 3137A7 HG 8 | FHR 3800 MD - CMO/RMBS | | 12/01/2020 | Paydown..... | | 4,755,617 | 4,755,617 | 4,811,347 | 4,758,331 | | | (2,714) | | (2,714) | 4,755,617 | | 0 | 0 | 109,379 | 08/15/2039. |
| 3137A7 RM 4 | FHR 3817 MA - CMO/RMBS | | 12/01/2020 | Paydown..... | | 2,715,656 | 2,715,656 | 2,946,046 | 2,753,331 | | | (37,675) | | (37,675) | 2,715,656 | | 0 | 0 | 72,302 | 10/15/2037. |
| 3137A7 TD 2 | FHR 3833 HB - CMO/RMBS | | 12/01/2020 | Paydown..... | | 2,548,451 | 2,548,451 | 2,378,023 | 2,491,142 | | | 57,309 | | 57,309 | 2,548,451 | | 0 | 0 | 60,790 | 03/15/2031. |
| 3137AB X5 5 | FHR 3870 ME - CMO/RMBS | | 12/01/2020 | Paydown..... | | 1,569,785 | 1,569,785 | 1,670,349 | 1,620,215 | | | (50,431) | | (50,431) | 1,569,785 | | 0 | 0 | 39,816 | 01/15/2040. |
| 3137AJ YZ 1 | FHR 3977 AY - CMO/RMBS | | 12/01/2020 | Paydown..... | | 1,981,558 | 1,981,558 | 2,061,750 | 2,008,935 | | | (27,377) | | (27,377) | 1,981,558 | | 0 | 0 | 52,274 | 12/15/2031. |
| 3137AM HK 6 | FHR 4017 MA - CMO/RMBS | | 12/01/2020 | Paydown..... | | 1,729,863 | 1,729,863 | 1,802,841 | 1,761,213 | | | (31,351) | | (31,351) | 1,729,863 | | 0 | 0 | 37,863 | 03/15/2041. |
| 3137AN TK 1 | FHR 4027 TA - CMO/RMBS | | 12/01/2020 | Paydown..... | | 1,598,006 | 1,598,006 | 1,661,177 | 1,637,039 | | | (39,033) | | (39,033) | 1,598,006 | | 0 | 0 | 31,822 | 07/15/2041. |
| 3137AR 4V 5 | FHR 4060 HC - CMO/RMBS | | 12/01/2020 | Paydown..... | | 1,374,187 | 1,374,187 | 1,400,383 | 1,388,730 | | | (14,542) | | (14,542) | 1,374,187 | | (0) | (0) | 23,166 | 03/15/2041. |
| 3137AS NJ 9 | FHMS K-019 A2 - CMBS..... | | 12/01/2020 | Paydown..... | | 415,082 | 415,082 | 421,293 | 416,067 | | | (985) | | (985) | 415,082 | | 0 | 0 | 5,920 | 03/25/2022. |
| 3137AS R9 7 | FHMS K-020 A1 - CMBS..... | | 12/01/2020 | Paydown..... | | 1,510,852 | 1,510,852 | 1,541,001 | 1,516,058 | | | (5,206) | | (5,206) | 1,510,852 | | (0) | (0) | 16,826 | 01/25/2022. |
| 3137AT EW 8 | FHR 4091 KC - CMO/RMBS | | 12/01/2020 | Paydown..... | | 1,172,414 | 1,172,414 | 1,244,225 | 1,205,177 | | | (32,763) | | (32,763) | 1,172,414 | | 0 | 0 | 19,222 | 08/15/2040. |
| 3137AU 4Y 2 | FHR 4101 QN - CMO/RMBS | | 12/01/2020 | Paydown..... | | 1,063,087 | 1,063,087 | 1,113,418 | 1,089,949 | | | (26,862) | | (26,862) | 1,063,087 | | 0 | 0 | 21,442 | 09/15/2042. |
| 3137AX XS 7 | FHR 4159 LA - CMO/RMBS | | 12/01/2020 | Paydown..... | | 701,540 | 701,540 | 765,884 | 731,557 | | | (30,017) | | (30,017) | 701,540 | | 0 | 0 | 14,518 | 02/15/2040. |
| 3137AX ZM 8 | FHR 4150 BU - CMO/RMBS | | 12/01/2020 | Paydown..... | | 1,512,853 | 1,512,853 | 1,635,300 | 1,603,705 | | | (90,851) | | (90,851) | 1,512,853 | | 0 | 0 | 32,370 | 02/15/2042. |
| 3137B0 3G 7 | FHR 4169 LN - CMO/RMBS | | 12/01/2020 | Paydown..... | | 5,804,508 | 5,804,508 | 6,090,501 | 5,933,399 | | | (128,891) | | (128,891) | 5,804,508 | | 0 | 0 | 117,007 | 01/15/2039. |
| 3137B3 H4 3 | FHR 4229 VA - CMO/RMBS | | 12/01/2020 | Paydown..... | | 714,440 | 714,440 | 768,805 | 732,039 | | | (17,598) | | (17,598) | 714,440 | | 0 | 0 | 15,678 | 06/15/2026. |

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STATE COMPENSATION INSURANCE FUND

SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|----------------------|-------------|------------------------|------------------|-------------------|------------------------------|---------------|-----------|-------------|---|---|--|---|--|---|---|---|--|-------------------------------------|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identification | Description | For re ig n | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than- Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 3137B4 | X5 0 | FHR 4260 GA - CMO/RMBS | 12/01/2020 | Paydown | | 2,215,632 | 2,215,632 | 2,202,477 | 2,207,342 | | 8,290 | | 8,290 | | 2,215,632 | | | 0 | 34,329 | 05/15/2031. |
| 3137B5 | ZT 3 | FHR 4267 BV - CMO/RMBS | 09/15/2020 | Paydown | | 4,483,250 | 4,483,250 | 4,788,672 | 4,503,884 | (20,634) | | | (20,634) | | 4,483,250 | | 0 | 0 | 83,521 | 10/15/2026. |
| 3137B6 | FS 5 | FHR 4284 EJ - CMO/RMBS | 12/01/2020 | Paydown | | 5,104,240 | 5,104,240 | 5,190,374 | 5,148,853 | (44,613) | | | (44,613) | | 5,104,240 | | 0 | 0 | 108,384 | 10/15/2038. |
| 3137B6 | PB 1 | FHR 4281 LG - CMO/RMBS | 12/01/2020 | Paydown | | 1,752,117 | 1,752,117 | 1,862,446 | 1,824,936 | (72,819) | | | (72,819) | | 1,752,117 | | 0 | 0 | 39,951 | 01/15/2043. |
| 3137B6 | ZM 6 | FHMS K-714 A2 - CMBS | 10/26/2020 | Paydown | | 6,801,073 | 6,801,073 | 6,936,843 | 6,801,444 | (371) | | | (371) | | 6,801,073 | | 0 | 0 | 104,030 | 10/25/2020. |
| 3137B7 | 3U 1 | FHR 4295 KA - CMO/RMBS | 12/01/2020 | Paydown | | 4,878,585 | 4,878,585 | 4,949,268 | 4,919,337 | (40,752) | | | (40,752) | | 4,878,585 | | (0) | (0) | 95,203 | 07/15/2039. |
| 3137B7 | YX 1 | FHMS K-037 A1 - CMBS | 12/01/2020 | Paydown | | 267,357 | 267,357 | 272,694 | 268,813 | (1,456) | | | (1,456) | | 267,357 | | 0 | 0 | 3,823 | 04/25/2023. |
| 3137B8 | PP 6 | FHR 4322 PA - CMO/RMBS | 12/01/2020 | Paydown | | 2,659,269 | 2,659,269 | 2,807,191 | 2,792,227 | (132,958) | | | (132,958) | | 2,659,269 | | 0 | 0 | 62,547 | 03/15/2044. |
| 3137BB | N9 7 | FHR 4358 DA - CMO/RMBS | 12/01/2020 | Paydown | | 3,837,660 | 3,837,660 | 3,910,515 | 3,880,898 | (43,239) | | | (43,239) | | 3,837,660 | | 0 | 0 | 76,853 | 06/15/2040. |
| 3137BF | DQ 1 | FHMS K-717 A2 - CMBS | 12/01/2020 | Paydown | | 153,926 | 153,926 | 158,539 | 154,856 | (930) | | | (930) | | 153,926 | | 0 | 0 | 2,511 | 09/25/2021. |
| 3137BL | VZ 8 | FHMS K-J02 A2 - CMBS | 05/26/2020 | Paydown | | 76,626 | 76,626 | 77,390 | 76,620 | 6 | | | 6 | | 76,626 | | 0 | 0 | 572 | 09/25/2020. |
| 3137BQ | ZN 0 | FHMS K-X02 A2 - CMBS | 12/01/2020 | Paydown | | 4,039,933 | 4,039,933 | 4,160,864 | 4,108,548 | (68,616) | | | (68,616) | | 4,039,933 | | 0 | 0 | 160,085 | 09/25/2025. |
| 3137BS | 6Q 1 | FHMS K-J08 A2 - CMBS | 12/01/2020 | Paydown | | 661,523 | 661,523 | 674,731 | 666,734 | (5,211) | | | (5,211) | | 661,523 | | 0 | 0 | 12,534 | 08/25/2022. |
| 3137BU | X5 2 | FHMS K-062 A1 - CMBS | 12/01/2020 | Paydown | | 262,809 | 262,809 | 268,050 | 265,914 | (3,105) | | | (3,105) | | 262,809 | | 0 | 0 | 4,378 | 09/25/2026. |
| 3137F1 | G3 6 | FHMS K-065 A1 - CMBS | 12/01/2020 | Paydown | | 244,870 | 244,870 | 249,754 | 248,002 | (3,133) | | | (3,133) | | 244,870 | | 0 | 0 | 4,011 | 10/25/2026. |
| 3137F7 | 2G 9 | FHMS Q-014 A1 - CMBS | 12/01/2020 | Paydown | | 12,292 | 12,292 | 12,291 | | 1 | | | 1 | | 12,292 | | 0 | 0 | 16 | 01/25/2036. |
| 3137FA | WR 5 | FHMS K-067 A1 - CMBS | 12/01/2020 | Paydown | | 237,092 | 237,092 | 241,831 | 240,286 | (3,194) | | | (3,194) | | 237,092 | | 0 | 0 | 4,175 | 03/25/2027. |
| 3137FB | BW 5 | FHMS K-068 A1 - CMBS | 12/01/2020 | Paydown | | 111,697 | 111,697 | 113,930 | 113,212 | (1,515) | | | (1,515) | | 111,697 | | 0 | 0 | 1,911 | 02/25/2027. |
| 3137FB | TG 1 | FHMS K-J17 A2 - CMBS | 12/01/2020 | Paydown | | 46,990 | 46,990 | 47,930 | 47,649 | (659) | | | (659) | | 46,990 | | 0 | 0 | 1,339 | 11/25/2025. |
| 3137FE | BP 4 | FHMS K-072 A1 - CMBS | 12/01/2020 | Paydown | | 429,875 | 429,875 | 438,469 | 436,101 | (6,227) | | | (6,227) | | 429,875 | | 0 | 0 | 7,746 | 11/26/2027. |
| 3137FG | ZG 3 | FHMS K-W06 A1 - CMBS | 12/01/2020 | Paydown | | 406,475 | 406,475 | 413,524 | 411,920 | (5,445) | | | (5,445) | | 406,475 | | 0 | 0 | 9,138 | 02/25/2027. |
| 3137FP | GW 9 | FHR 4924 YP - CMO/RMBS | 12/01/2020 | Paydown | | 1,282,579 | 1,282,579 | 1,332,980 | 1,331,188 | (48,609) | | | (48,609) | | 1,282,579 | | 0 | 0 | 22,769 | 02/25/2049. |
| 31383C | V2 8 | FN 499333 - RMBS | 12/01/2020 | Paydown | | 1,086 | 1,086 | 1,063 | 1,076 | 9 | | | 9 | | 1,086 | | 0 | 0 | 38 | 08/01/2029. |
| 31383S | RS 1 | FN 511797 - RMBS | 12/01/2020 | Paydown | | 45,179 | 45,179 | 45,066 | 45,076 | 103 | | | 103 | | 45,179 | | 0 | 0 | 1,704 | 05/01/2031. |
| 31384W | KP 4 | FN 535902 - RMBS | 12/01/2020 | Paydown | | 10,343 | 10,343 | 10,251 | 10,271 | 72 | | | 72 | | 10,343 | | 0 | 0 | 332 | 05/01/2031. |
| 31384W | LM 0 | FN 535932 - RMBS | 12/01/2020 | Paydown | | 49,798 | 49,798 | 49,641 | 49,661 | 137 | | | 137 | | 49,798 | | 0 | 0 | 1,703 | 05/01/2031. |
| 31385B | ZS 7 | FN 539953 - RMBS | 12/01/2020 | Paydown | | 6,186 | 6,186 | 6,205 | 6,181 | 5 | | | 5 | | 6,186 | | 0 | 0 | 262 | 05/01/2030. |
| 31385C | 2A 0 | FN 540869 - RMBS | 05/26/2020 | Paydown | | 3,049 | 3,049 | 3,032 | 3,036 | 13 | | | 13 | | 3,049 | | 0 | 0 | 50 | 06/01/2030. |
| 31385J | JC 3 | FN 545759 - RMBS | 12/01/2020 | Paydown | | 104,218 | 104,218 | 109,608 | 108,605 | (4,387) | | | (4,387) | | 104,218 | | 0 | 0 | 3,965 | 07/01/2032. |
| 31387C | P4 7 | FN 580143 - RMBS | 12/01/2020 | Paydown | | 14,268 | 14,268 | 14,230 | 14,235 | 33 | | | 33 | | 14,268 | | 0 | 0 | 505 | 07/01/2031. |
| 31387J | RG 3 | FN 585587 - RMBS | 12/01/2020 | Paydown | | 6,936 | 6,936 | 6,924 | 6,927 | 9 | | | 9 | | 6,936 | | (0) | (0) | 229 | 05/01/2031. |
| 31387N | MP 9 | FN 589066 - RMBS | 12/01/2020 | Paydown | | 49,116 | 49,116 | 49,193 | 49,143 | (27) | | | (27) | | 49,116 | | 0 | 0 | 1,635 | 07/01/2031. |
| 31387N | WM 5 | FN 589352 - RMBS | 12/01/2020 | Paydown | | 8,098 | 8,098 | 8,084 | 8,083 | 16 | | | 16 | | 8,098 | | 0 | 0 | 299 | 06/01/2031. |
| 31388N | JD 9 | FN 609660 - RMBS | 12/01/2020 | Paydown | | 5,908 | 5,908 | 5,853 | 5,868 | 39 | | | 39 | | 5,908 | | 0 | 0 | 147 | 11/01/2031. |
| 31388W | WU 6 | FN 617259 - RMBS | 12/01/2020 | Paydown | | 51,077 | 51,077 | 49,733 | 50,099 | 978 | | | 978 | | 51,077 | | (0) | (0) | 1,708 | 01/01/2032. |
| 3138A2 | WW 5 | FN AH1560 - RMBS | 12/01/2020 | Paydown | | 2,046,187 | 2,046,187 | 2,182,066 | 2,172,960 | (126,774) | | | (126,774) | | 2,046,187 | | (0) | (0) | 48,784 | 01/01/2041. |
| 3138A4 | AM 7 | FN AH2711 - RMBS | 12/01/2020 | Paydown | | 1,751,953 | 1,751,953 | 1,868,293 | 1,860,677 | (108,725) | | | (108,725) | | 1,751,953 | | (0) | (0) | 44,806 | 01/01/2041. |
| 3138AD | BV 6 | FN AI0051 - RMBS | 12/01/2020 | Paydown | | 734,546 | 734,546 | 739,137 | 737,357 | (2,810) | | | (2,810) | | 734,546 | | 0 | 0 | 18,408 | 07/01/2041. |
| 3138AJ | NH 1 | FN AI4891 - RMBS | 12/01/2020 | Paydown | | 2,810,111 | 2,810,111 | 3,070,925 | 3,054,554 | (244,443) | | | (244,443) | | 2,810,111 | | 0 | 0 | 76,272 | 06/01/2041. |
| 3138AN | CW 1 | FN AI8184 - RMBS | 12/01/2020 | Paydown | | 632,453 | 632,453 | 663,087 | 647,809 | (15,356) | | | (15,356) | | 632,453 | | 0 | 0 | 15,515 | 08/01/2041. |
| 3138AT | JA 9 | FN AJ2056 - RMBS | 12/01/2020 | Paydown | | 493,153 | 493,153 | 513,033 | 507,483 | (14,330) | | | (14,330) | | 493,153 | | 0 | 0 | 13,957 | 09/01/2041. |

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SCHEDULE D - PART 4

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

| 1 | 2 | | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|----------------------|-------------|---|------------------|-------------------|---------------------------|---------------|------------|-------------|---|--|---|---|--------------------------------------|--|---|--|----------------------------------|-------------------------------|--|----------------------------------|----|
| | | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identification | Description | | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date | |
| 3138AV | DY | 8 | FN AJ3718 - RMBS | 12/01/2020 | Paydown | | 482,883 | 482,883 | 498,765 | 494,073 | | (11,191) | (11,191) | 482,883 | | 0 | 0 | 10,902 | 10/01/2041 | | |
| 3138AV | UZ | 6 | FN AJ4199 - RMBS | 12/01/2020 | Paydown | | 547,604 | 547,604 | 576,267 | 549,706 | | (2,103) | (2,103) | 547,604 | | 0 | 0 | 13,198 | 12/01/2041 | | |
| 3138AW | 2B | 8 | FN AJ5269 - RMBS | 12/01/2020 | Paydown | | 3,139,605 | 3,139,605 | 3,353,981 | 3,341,571 | | (201,966) | (201,966) | 3,139,605 | | 0 | 0 | 86,193 | 11/01/2041 | | |
| 3138AW | H2 | 2 | FN AJ4748 - RMBS | 12/01/2020 | Paydown | | 1,648,865 | 1,648,865 | 1,669,476 | 1,662,736 | | (13,871) | (13,871) | 1,648,865 | | 0 | 0 | 43,521 | 12/01/2041 | | |
| 3138E1 | A2 | 3 | FN AJ8124 - RMBS | 12/01/2020 | Paydown | | 3,364,030 | 3,364,030 | 3,568,500 | 3,553,839 | | (189,809) | (189,809) | 3,364,030 | | 0 | 0 | 81,440 | 12/01/2041 | | |
| 3138E4 | F8 | 9 | FN AK0190 - RMBS | 12/01/2020 | Paydown | | 890,428 | 890,428 | 945,071 | 931,941 | | (41,513) | (41,513) | 890,428 | | 0 | 0 | 23,389 | 02/01/2042 | | |
| 3138E5 | G4 | 4 | FN AK1118 - RMBS | 12/01/2020 | Paydown | | 2,405,698 | 2,405,698 | 2,530,117 | 2,530,363 | | (124,666) | (124,666) | 2,405,698 | | 0 | 0 | 55,059 | 02/01/2042 | | |
| 3138EA | DD | 6 | FN AK5499 - RMBS | 12/01/2020 | Paydown | | 3,922,566 | 3,922,566 | 4,051,581 | 4,013,892 | | (91,326) | (91,326) | 3,922,566 | | 0 | 0 | 89,705 | 03/01/2042 | | |
| 3138EC | EU | 3 | FN AK7346 - RMBS | 12/01/2020 | Paydown | | 3,139,530 | 3,139,530 | 3,249,904 | 3,218,155 | | (78,625) | (78,625) | 3,139,530 | | 0 | 0 | 72,593 | 03/01/2042 | | |
| 3138EC | EW | 9 | FN AK7348 - RMBS | 12/01/2020 | Paydown | | 2,056,806 | 2,056,806 | 2,129,115 | 2,107,822 | | (51,016) | (51,016) | 2,056,806 | | 0 | 0 | 42,919 | 03/01/2042 | | |
| 3138EG | ET | 7 | FN AL0145 - RMBS | 12/01/2020 | Paydown | | 1,241,869 | 1,241,869 | 1,341,994 | 1,333,993 | | (92,124) | (92,124) | 1,241,869 | | 0 | 0 | 33,405 | 08/01/2040 | | |
| 3138EG | HR | 8 | FN AL0239 - RMBS | 12/01/2020 | Paydown | | 2,271,493 | 2,271,493 | 2,293,907 | 2,281,476 | | (9,983) | (9,983) | 2,271,493 | | 0 | 0 | 45,292 | 04/01/2041 | | |
| 3138EN | EB | 1 | FN AL5529 - RMBS | 12/01/2020 | Paydown | | 4,227,712 | 4,227,712 | 4,530,918 | 4,518,057 | | (290,346) | (290,346) | 4,227,712 | | 0 | 0 | 96,315 | 06/01/2044 | | |
| 3138EN | HJ | 1 | FN AL5632 - RMBS | 12/01/2020 | Paydown | | 2,953,637 | 2,953,637 | 3,147,469 | 3,107,702 | | (154,066) | (154,066) | 2,953,637 | | 0 | 0 | 38,468 | 08/01/2044 | | |
| 3138EN | UK | 3 | FN AL5985 - RMBS | 12/01/2020 | Paydown | | 4,612,675 | 4,612,675 | 4,786,371 | 4,754,694 | | (142,019) | (142,019) | 4,612,675 | | 0 | 0 | 106,379 | 11/01/2044 | | |
| 3138EN | UN | 7 | FN AL5988 - RMBS | 12/01/2020 | Paydown | | 1,733,200 | 1,733,200 | 1,854,524 | 1,828,294 | | (95,095) | (95,095) | 1,733,200 | | (0) | (0) | 50,207 | 10/01/2044 | | |
| 3138EN | VV | 7 | FN AL6059 - RMBS | 12/01/2020 | Paydown | | 3,077,587 | 3,077,587 | 3,308,165 | 3,259,621 | | (182,035) | (182,035) | 3,077,587 | | 0 | 0 | 43,197 | 11/01/2044 | | |
| 3138EP | GW | 1 | FN AL6522 - RMBS | 12/01/2020 | Paydown | | 3,204,554 | 3,204,554 | 3,384,309 | 3,357,903 | | (153,349) | (153,349) | 3,204,554 | | 0 | 0 | 68,249 | 03/01/2045 | | |
| 3138EP | KQ | 6 | FN AL6602 - RMBS | 12/01/2020 | Paydown | | 3,776,080 | 3,776,080 | 4,052,206 | 4,001,075 | | (224,995) | (224,995) | 3,776,080 | | 0 | 0 | 78,971 | 02/01/2045 | | |
| 3138EP | XM | 1 | FN AL6983 - RMBS | 12/01/2020 | Paydown | | 1,466,816 | 1,466,816 | 1,514,258 | 1,505,743 | | (38,927) | (38,927) | 1,466,816 | | 0 | 0 | 28,884 | 07/01/2045 | | |
| 3138EP | YR | 9 | FN AL7019 - RMBS | 12/01/2020 | Paydown | | 2,429,763 | 2,429,763 | 2,520,879 | 2,516,666 | | (86,903) | (86,903) | 2,429,763 | | (0) | (0) | 53,190 | 11/01/2042 | | |
| 3138EQ | 5X | 6 | FN AL8061 - RMBS | 12/01/2020 | Paydown | | 3,706,913 | 3,706,913 | 3,968,714 | 3,920,125 | | (213,212) | (213,212) | 3,706,913 | | 0 | 0 | 62,676 | 01/01/2046 | | |
| 3138EQ | VV | 1 | FN AL7827 - RMBS | 12/01/2020 | Paydown | | 939,812 | 939,812 | 975,422 | 969,233 | | (29,421) | (29,421) | 939,812 | | 0 | 0 | 23,339 | 12/01/2045 | | |
| 3138EQ | Y5 | 5 | FN AL7931 - RMBS | 12/01/2020 | Paydown | | 2,677,970 | 2,677,970 | 2,804,756 | 2,796,287 | | (118,316) | (118,316) | 2,677,970 | | 0 | 0 | 57,994 | 04/01/2043 | | |
| 3138ER | A4 | 2 | FN AL9026 - RMBS | 12/01/2020 | Paydown | | 4,537,980 | 4,537,980 | 4,718,790 | 4,694,131 | | (156,152) | (156,152) | 4,537,980 | | 0 | 0 | 82,695 | 09/01/2046 | | |
| 3138ER | J2 | 7 | FN AL9280 - RMBS | 12/01/2020 | Paydown | | 3,830,374 | 3,830,374 | 4,043,738 | 4,036,453 | | (206,080) | (206,080) | 3,830,374 | | 0 | 0 | 91,820 | 09/01/2046 | | |
| 3138ER | MR | 8 | FN AL9367 - RMBS | 12/01/2020 | Paydown | | 11,037,232 | 11,037,232 | 11,370,074 | 11,341,118 | | (303,886) | (303,886) | 11,037,232 | | 0 | 0 | 241,275 | 11/01/2046 | | |
| 3138ER | NX | 4 | FN AL9405 - RMBS | 12/01/2020 | Paydown | | 8,700,420 | 8,700,420 | 9,149,035 | 9,150,491 | | (450,071) | (450,071) | 8,700,420 | | 0 | 0 | 190,440 | 06/01/2044 | | |
| 3138ER | R4 | 4 | FN AL9506 - RMBS | 12/01/2020 | Paydown | | 2,704,106 | 2,704,106 | 2,676,220 | 2,678,523 | | 25,583 | 25,583 | 2,704,106 | | 0 | 0 | 52,655 | 11/01/2046 | | |
| 3138ER | UC | 2 | FN AL9578 - RMBS | 12/01/2020 | Paydown | | 4,081,526 | 4,081,526 | 4,329,287 | 4,322,109 | | (240,584) | (240,584) | 4,081,526 | | 0 | 0 | 98,861 | 06/01/2045 | | |
| 3138ER | X2 | 1 | FN AL9696 - RMBS | 12/01/2020 | Paydown | | 5,054,045 | 5,054,045 | 5,364,790 | 5,360,798 | | (306,753) | (306,753) | 5,054,045 | | 0 | 0 | 120,470 | 03/01/2046 | | |
| 3138ET | DZ | 6 | FN AL8219 - RMBS | 12/01/2020 | Paydown | | 9,451,600 | 9,451,600 | 10,139,795 | 10,031,057 | | (579,457) | (579,457) | 9,451,600 | | 0 | 0 | 214,859 | 02/01/2046 | | |
| 3138ET | ME | 3 | FN AL8456 - RMBS | 12/01/2020 | Paydown | | 1,674,245 | 1,674,245 | 1,766,067 | 1,749,224 | | (74,979) | (74,979) | 1,674,245 | | 0 | 0 | 33,161 | 05/01/2046 | | |
| 3138ET | SY | 3 | FN AL8634 - RMBS | 12/01/2020 | Paydown | | 5,748,532 | 5,748,532 | 6,048,534 | 5,994,969 | | (246,437) | (246,437) | 5,748,532 | | 0 | 0 | 72,171 | 05/01/2046 | | |
| 3138ET | ZY | 5 | FN AL8858 - RMBS | 12/01/2020 | Paydown | | 7,248,474 | 7,248,474 | 7,830,618 | 7,743,837 | | (495,363) | (495,363) | 7,248,474 | | 0 | 0 | 161,430 | 07/01/2046 | | |
| 3138LR | V2 | 5 | FN AO1532 - RMBS | 12/01/2020 | Paydown | | 3,421,494 | 3,421,494 | 3,561,026 | 3,521,287 | | (99,793) | (99,793) | 3,421,494 | | 0 | 0 | 38,560 | 05/01/2042 | | |
| 3138LY | TF | 4 | FN AO7749 - RMBS | 12/01/2020 | Paydown | | 1,270,763 | 1,270,763 | 1,338,471 | 1,319,168 | | (48,405) | (48,405) | 1,270,763 | | 0 | 0 | 35,324 | 07/01/2042 | | |
| 3138M1 | VQ | 8 | FN AO9622 - RMBS | 12/01/2020 | Paydown | | 312,972 | 312,972 | 329,647 | 324,683 | | (11,711) | (11,711) | 312,972 | | 0 | 0 | 5,803 | 07/01/2042 | | |
| 3138M5 | KD | 0 | FN AP2091 - RMBS | 12/01/2020 | Paydown | | 972,285 | 972,285 | 1,036,092 | 1,031,892 | | (59,607) | (59,607) | 972,285 | | 0 | 0 | 25,006 | 08/01/2042 | | |
| 3138M6 | MD | 6 | FN AP3055 - RMBS | 12/01/2020 | Paydown | | 2,723,409 | 2,723,409 | 2,807,452 | 2,786,072 | | (62,662) | (62,662) | 2,723,409 | | 0 | 0 | 55,476 | 09/01/2042 | | |
| 3138M8 | GH | 0 | FN AP4699 - RMBS | 12/01/2020 | Paydown | | 638,843 | 638,843 | 693,045 | 678,805 | | (39,962) | (39,962) | 638,843 | | (0) | (0) | 22,504 | 09/01/2042 | | |
| 3138M9 | 6S | 5 | FN AP6280 - RMBS | 12/01/2020 | Paydown | | 969,056 | 969,056 | 1,014,935 | 1,002,980 | | (33,924) | (33,924) | 969,056 | | (0) | (0) | 16,301 | 11/01/2042 | | |

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SCHEDULE D - PART 4

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

Table with 21 columns: 1-10 (CUSIP, Description, Disposal Date, Name of Purchaser, Shares of Stock, Consideration, Par Value, Actual Cost, Prior Year Book/Adjusted Carrying Value) and 11-21 (Change in Book/Adjusted Carrying Value, Unrealized Valuation Increase (Decrease), Current Year's (Amortization) / Accretion, Current Year's Other-Than-Temporary Impairment Recognized, Total Change in B./A.C.V., 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). Rows include various CUSIPs like 3138MB LQ 7, 3138MF 2A 4, etc.

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SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | |
|----------------------|--------------------------------|---------------------------------|---------------|-------------------|---------------------------|---------------|-----------|-------------|---|--|---|---|--------------------------------------|--|---|--|----------------------------------|-------------------------------|--|----------------------------------|-------------|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | F o r e i g n | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's 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 | |
| 3138WH 5E 8 | FN AS8044 - RMBS..... | .. | 12/01/2020. | Paydown..... | ..... | 5,177,358 | 5,177,358 | 5,382,632 | 5,352,446 | ..... | (175,089) | ..... | (175,089) | ..... | 5,177,358 | ..... | ..... | ..... | 0 | 115,363 | 10/01/2046. |
| 3138WH 5W 8 | FN AS8060 - RMBS..... | .. | 12/01/2020. | Paydown..... | ..... | 2,228,576 | 2,228,576 | 2,326,077 | 2,311,834 | ..... | (83,258) | ..... | (83,258) | ..... | 2,228,576 | ..... | ..... | ..... | 0 | 24,700 | 10/01/2046. |
| 3138WH 6D 9 | FN AS8067 - RMBS..... | .. | 12/01/2020. | Paydown..... | ..... | 3,632,380 | 3,632,380 | 3,758,946 | 3,742,358 | ..... | (109,978) | ..... | (109,978) | ..... | 3,632,380 | ..... | ..... | ..... | 0 | 73,326 | 10/01/2046. |
| 3138WH EZ 1 | FN AS7351 - RMBS..... | .. | 12/01/2020. | Paydown..... | ..... | 1,368,965 | 1,368,965 | 1,370,997 | 1,370,962 | ..... | (1,997) | ..... | (1,997) | ..... | 1,368,965 | ..... | (0) | (0) | ..... | 27,868 | 06/01/2046. |
| 3138WH LN 0 | FN AS7532 - RMBS..... | .. | 12/01/2020. | Paydown..... | ..... | 3,560,700 | 3,560,700 | 3,544,288 | 3,545,021 | ..... | 15,679 | ..... | 15,679 | ..... | 3,560,700 | ..... | ..... | ..... | 0 | 62,207 | 07/01/2046. |
| 3138WH S8 6 | FN AS7742 - RMBS..... | .. | 12/01/2020. | Paydown..... | ..... | 1,409,047 | 1,409,047 | 1,411,138 | 1,411,102 | ..... | (2,055) | ..... | (2,055) | ..... | 1,409,047 | ..... | (0) | (0) | ..... | 30,678 | 08/01/2046. |
| 3138WH ST 0 | FN AS7729 - RMBS..... | .. | 12/01/2020. | Paydown..... | ..... | 3,305,264 | 3,305,264 | 3,246,906 | 3,248,812 | ..... | 56,453 | ..... | 56,453 | ..... | 3,305,264 | ..... | ..... | ..... | 0 | 61,312 | 08/01/2046. |
| 3138WJ 5J 3 | FN AS8948 - RMBS..... | .. | 12/01/2020. | Paydown..... | ..... | 6,040,197 | 6,040,197 | 6,283,457 | 6,257,217 | ..... | (217,020) | ..... | (217,020) | ..... | 6,040,197 | ..... | (0) | (0) | ..... | 70,561 | 03/01/2042. |
| 3138WJ GK 8 | FN AS8301 - RMBS..... | .. | 12/01/2020. | Paydown..... | ..... | 3,717,821 | 3,717,821 | 3,711,431 | 3,711,307 | ..... | 6,514 | ..... | 6,514 | ..... | 3,717,821 | ..... | ..... | ..... | 0 | 73,078 | 11/01/2046. |
| 3138WJ GQ 5 | FN AS8306 - RMBS..... | .. | 12/01/2020. | Paydown..... | ..... | 8,506,625 | 8,506,625 | 8,792,395 | 8,750,358 | ..... | (243,733) | ..... | (243,733) | ..... | 8,506,625 | ..... | ..... | ..... | 0 | 163,346 | 11/01/2041. |
| 3138WJ NE 4 | FN AS8488 - RMBS..... | .. | 12/01/2020. | Paydown..... | ..... | 3,189,813 | 3,189,813 | 3,174,611 | 3,175,474 | ..... | 14,339 | ..... | 14,339 | ..... | 3,189,813 | ..... | ..... | ..... | 0 | 57,415 | 12/01/2046. |
| 3138WJ XJ 2 | FN AS8780 - RMBS..... | .. | 12/01/2020. | Paydown..... | ..... | 6,058,093 | 6,058,093 | 6,224,690 | 6,202,705 | ..... | (144,613) | ..... | (144,613) | ..... | 6,058,093 | ..... | ..... | ..... | 0 | 129,870 | 02/01/2047. |
| 3138WK UK 9 | FN AS9585 - RMBS..... | .. | 12/01/2020. | Paydown..... | ..... | 6,359,435 | 6,359,435 | 6,509,975 | 6,503,673 | ..... | (144,238) | ..... | (144,238) | ..... | 6,359,435 | ..... | ..... | ..... | 0 | 160,255 | 05/01/2047. |
| 3138WM FS 5 | FN AT0176 - RMBS..... | .. | 12/01/2020. | Paydown..... | ..... | 842,645 | 842,645 | 871,875 | 866,049 | ..... | (23,403) | ..... | (23,403) | ..... | 842,645 | ..... | (0) | (0) | ..... | 15,954 | 03/01/2043. |
| 3138WQ AY 8 | FN AT2722 - RMBS..... | .. | 12/01/2020. | Paydown..... | ..... | 6,019,104 | 6,019,104 | 6,261,749 | 6,247,879 | ..... | (228,775) | ..... | (228,775) | ..... | 6,019,104 | ..... | (0) | (0) | ..... | 115,665 | 05/01/2043. |
| 3138XB W2 6 | FN AV0664 - RMBS..... | .. | 12/01/2020. | Paydown..... | ..... | 955,092 | 955,092 | 1,020,158 | 1,008,088 | ..... | (52,996) | ..... | (52,996) | ..... | 955,092 | ..... | ..... | ..... | 0 | 24,218 | 12/01/2043. |
| 3138XY QL 1 | FN AW8558 - RMBS..... | .. | 12/01/2020. | Paydown..... | ..... | 2,705,546 | 2,705,546 | 2,823,491 | 2,804,485 | ..... | (98,938) | ..... | (98,938) | ..... | 2,705,546 | ..... | ..... | ..... | 0 | 38,298 | 08/01/2044. |
| 3138Y1 4T 9 | FN AX0833 - RMBS..... | .. | 12/01/2020. | Paydown..... | ..... | 3,421,918 | 3,421,918 | 3,566,280 | 3,542,181 | ..... | (120,263) | ..... | (120,263) | ..... | 3,421,918 | ..... | ..... | ..... | 0 | 45,103 | 09/01/2044. |
| 3138Y1 EQ 4 | FN AX0142 - RMBS..... | .. | 12/01/2020. | Paydown..... | ..... | 2,411,594 | 2,411,594 | 2,553,652 | 2,521,489 | ..... | (109,895) | ..... | (109,895) | ..... | 2,411,594 | ..... | ..... | ..... | 0 | 54,020 | 09/01/2044. |
| 3138Y6 MY 7 | FN AX4874 - RMBS..... | .. | 12/01/2020. | Paydown..... | ..... | 4,194,967 | 4,194,967 | 4,381,774 | 4,347,522 | ..... | (152,555) | ..... | (152,555) | ..... | 4,194,967 | ..... | ..... | ..... | 0 | 94,566 | 12/01/2044. |
| 3138YT 6V 1 | FN AZ2683 - RMBS..... | .. | 12/01/2020. | Paydown..... | ..... | 1,191,292 | 1,191,292 | 1,230,753 | 1,223,343 | ..... | (32,051) | ..... | (32,051) | ..... | 1,191,292 | ..... | (0) | (0) | ..... | 28,794 | 11/01/2045. |
| 3138YV 6F 1 | FN AZ4469 - RMBS..... | .. | 12/01/2020. | Paydown..... | ..... | 2,294,298 | 2,294,298 | 2,376,032 | 2,362,971 | ..... | (68,673) | ..... | (68,673) | ..... | 2,294,298 | ..... | ..... | ..... | 0 | 47,941 | 08/01/2045. |
| 3138YX QE 8 | FN AZ5852 - RMBS..... | .. | 12/01/2020. | Paydown..... | ..... | 1,504,358 | 1,504,358 | 1,589,214 | 1,580,738 | ..... | (76,380) | ..... | (76,380) | ..... | 1,504,358 | ..... | ..... | ..... | 0 | 33,492 | 07/01/2045. |
| 3138YX S9 7 | FN AZ5943 - RMBS..... | .. | 12/01/2020. | Paydown..... | ..... | 1,080,527 | 1,080,527 | 1,128,138 | 1,119,568 | ..... | (39,041) | ..... | (39,041) | ..... | 1,080,527 | ..... | (0) | (0) | ..... | 24,287 | 10/01/2045. |
| 31390F 3X 5 | FN 645314 - RMBS..... | .. | 12/01/2020. | Paydown..... | ..... | 93,190 | 93,190 | 94,006 | 93,613 | ..... | (422) | ..... | (422) | ..... | 93,190 | ..... | (0) | (0) | ..... | 3,928 | 05/01/2032. |
| 31390L BG 0 | FN 649039 - RMBS..... | .. | 12/01/2020. | Paydown..... | ..... | 165,887 | 165,887 | 165,887 | 165,887 | ..... | ..... | ..... | ..... | ..... | 165,887 | ..... | ..... | ..... | 0 | 4,355 | 06/01/2032. |
| 31391B MQ 7 | FN 661967 - RMBS..... | .. | 12/01/2020. | Paydown..... | ..... | 40,763 | 40,763 | 41,833 | 41,542 | ..... | (779) | ..... | (779) | ..... | 40,763 | ..... | ..... | ..... | 0 | 1,209 | 09/01/2032. |
| 31391J QV 5 | FN 668368 - RMBS..... | .. | 12/01/2020. | Paydown..... | ..... | 8,519 | 8,519 | 8,787 | 8,708 | ..... | (189) | ..... | (189) | ..... | 8,519 | ..... | ..... | ..... | 0 | 278 | 11/01/2032. |
| 31391U 3R 4 | FN 677708 - RMBS..... | .. | 12/01/2020. | Paydown..... | ..... | 59,143 | 59,143 | 58,792 | 58,850 | ..... | 293 | ..... | 293 | ..... | 59,143 | ..... | ..... | ..... | 0 | 640 | 02/01/2033. |
| 31394D AW 0 | FNR 2005-25 PG - CMO/RMBS..... | .. | 12/01/2020. | Paydown..... | ..... | 955,459 | 955,459 | 945,009 | 949,353 | ..... | 6,106 | ..... | 6,106 | ..... | 955,459 | ..... | ..... | ..... | 0 | 24,780 | 04/25/2035. |
| 31395P KM 3 | FHR 2945C PG - CMO/RMBS..... | .. | 12/01/2020. | Paydown..... | ..... | 1,710,491 | 1,710,491 | 1,696,951 | 1,703,635 | ..... | 6,856 | ..... | 6,856 | ..... | 1,710,491 | ..... | (0) | (0) | ..... | 51,555 | 03/15/2035. |
| 31397S RW 6 | FNR 2011-24 EY - CMO/RMBS..... | .. | 12/01/2020. | Paydown..... | ..... | 3,249,108 | 3,249,108 | 2,882,060 | 3,159,757 | ..... | 89,351 | ..... | 89,351 | ..... | 3,249,108 | ..... | ..... | ..... | 0 | 50,545 | 04/25/2026. |
| 31397W 7A 7 | FHR 3456 DK - CMO/RMBS..... | .. | 12/01/2020. | Paydown..... | ..... | 433,022 | 433,022 | 435,999 | 433,997 | ..... | (975) | ..... | (975) | ..... | 433,022 | ..... | ..... | ..... | 0 | 12,812 | 06/15/2038. |
| 31398C VA 3 | FHR 3531 JA - CMO/RMBS..... | .. | 12/01/2020. | Paydown..... | ..... | 1,092,708 | 1,092,708 | 1,183,539 | 1,188,915 | ..... | (96,207) | ..... | (96,207) | ..... | 1,092,708 | ..... | ..... | ..... | 0 | 26,740 | 05/15/2039. |
| 31400C EY 6 | FN 683351 - RMBS..... | .. | 12/01/2020. | Paydown..... | ..... | 47,291 | 47,291 | 48,161 | 47,991 | ..... | (700) | ..... | (700) | ..... | 47,291 | ..... | ..... | ..... | 0 | 1,822 | 02/01/2033. |
| 31400G HB 4 | FN 687026 - RMBS..... | .. | 12/01/2020. | Paydown..... | ..... | 98,751 | 98,751 | 101,999 | 99,649 | ..... | (898) | ..... | (898) | ..... | 98,751 | ..... | ..... | ..... | 0 | 2,597 | 01/01/2023. |
| 31400J AP 4 | FN 688614 - RMBS..... | .. | 12/01/2020. | Paydown..... | ..... | 46,506 | 46,506 | 47,341 | 47,193 | ..... | (687) | ..... | (687) | ..... | 46,506 | ..... | ..... | ..... | 0 | 1,717 | 03/01/2033. |
| 31400S V5 5 | FN 696436 - RMBS..... | .. | 12/01/2020. | Paydown..... | ..... | 171,724 | 171,724 | 171,066 | 171,177 | ..... | 546 | ..... | 546 | ..... | 171,724 | ..... | ..... | ..... | 0 | 5,139 | 05/01/2033. |
| 31400Y 3Q 7 | FN 702007 - RMBS..... | .. | 12/01/2020. | Paydown..... | ..... | 29,156 | 29,156 | 29,849 | 29,709 | ..... | (553) | ..... | (553) | ..... | 29,156 | ..... | ..... | ..... | 0 | 830 | 05/01/2033. |
| 31402D JR 2 | FN 725772 - RMBS..... | .. | 12/01/2020. | Paydown..... | ..... | 90,436 | 90,436 | 89,916 | 89,969 | ..... | 467 | ..... | 467 | ..... | 90,436 | ..... | ..... | ..... | 0 | 2,551 | 09/01/2034. |
| 31402Q KY 6 | FN 734811 - RMBS..... | .. | 12/01/2020. | Paydown..... | | 175,740 | 175,740 | 176,014 | 175,503 | | 237 | | 237 | | 175,740 | | (0) | (0) | | 4,748 | 08/01/2023. |

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SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|----------------------|------------------|---------|---------------|-------------------|---------------------------|---------------|-----------|-------------|---|--|---|---|--------------------------------------|--|---|--|----------------------------------|-------------------------------|--|----------------------------------|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 31402R FT 1 | FN 735578 - RMBS | | 12/01/2020 | Paydown | | 1,048,023 | 1,048,023 | 1,142,354 | 1,130,754 | | (82,731) | | (82,731) | | 1,048,023 | | (0) | (0) | 29,970 | 06/01/2035. |
| 31402R RN 1 | FN 735893 - RMBS | | 12/01/2020 | Paydown | | 1,346,394 | 1,346,394 | 1,465,045 | 1,450,717 | | (104,323) | | (104,323) | | 1,346,394 | | (0) | (0) | 39,109 | 10/01/2035. |
| 31403C ZD 6 | FN 745140 - RMBS | | 12/01/2020 | Paydown | | 306,352 | 306,352 | 333,589 | 330,258 | | (23,906) | | (23,906) | | 306,352 | | (0) | (0) | 8,266 | 11/01/2035. |
| 31403D BY 4 | FN 745355 - RMBS | | 12/01/2020 | Paydown | | 270,245 | 270,245 | 263,869 | 265,133 | | 5,112 | | 5,112 | | 270,245 | | (0) | (0) | 7,908 | 03/01/2036. |
| 31403D DX 4 | FN 745418 - RMBS | | 12/01/2020 | Paydown | | 123,404 | 123,404 | 122,015 | 122,122 | | 1,281 | | 1,281 | | 123,404 | | (0) | (0) | 4,318 | 04/01/2036. |
| 31403D PZ 6 | FN 745740 - RMBS | | 12/01/2020 | Paydown | | 87,937 | 87,937 | 85,076 | 85,317 | | 2,620 | | 2,620 | | 87,937 | | (0) | (0) | 2,839 | 07/01/2036. |
| 31403F QX 5 | FN 747570 - RMBS | | 12/01/2020 | Paydown | | 73,696 | 73,696 | 74,825 | 74,637 | | (940) | | (940) | | 73,696 | | (0) | (0) | 3,687 | 11/01/2033. |
| 31404K QK 1 | FN 770958 - RMBS | | 12/01/2020 | Paydown | | 343,402 | 343,402 | 331,329 | 334,668 | | 8,734 | | 8,734 | | 343,402 | | (0) | (0) | 10,875 | 04/01/2034. |
| 31404M QR 2 | FN 772764 - RMBS | | 12/01/2020 | Paydown | | 57,030 | 57,030 | 56,362 | 56,427 | | 603 | | 603 | | 57,030 | | (0) | (0) | 1,367 | 03/01/2034. |
| 31404P QM 6 | FN 774560 - RMBS | | 12/01/2020 | Paydown | | 203,798 | 203,798 | 201,058 | 201,378 | | 2,420 | | 2,420 | | 203,798 | | (0) | (0) | 9,841 | 04/01/2034. |
| 31404Q C2 3 | FN 775089 - RMBS | | 12/01/2020 | Paydown | | 269,210 | 269,210 | 271,271 | 271,806 | | (2,596) | | (2,596) | | 269,210 | | (0) | (0) | 7,564 | 04/01/2034. |
| 31404Q CM 9 | FN 775076 - RMBS | | 12/01/2020 | Paydown | | 84,616 | 84,616 | 85,291 | 85,004 | | (388) | | (388) | | 84,616 | | (0) | (0) | 2,962 | 04/01/2034. |
| 31404Q HR 3 | FN 775240 - RMBS | | 12/01/2020 | Paydown | | 5,243 | 5,243 | 5,294 | 5,285 | | (42) | | (42) | | 5,243 | | (0) | (0) | 161 | 05/01/2034. |
| 31404Q KS 7 | FN 775305 - RMBS | | 12/01/2020 | Paydown | | 245,438 | 245,438 | 247,854 | 247,464 | | (2,025) | | (2,025) | | 245,438 | | (0) | (0) | 11,578 | 05/01/2034. |
| 31404Q V7 1 | FN 775638 - RMBS | | 12/01/2020 | Paydown | | 389,064 | 389,064 | 382,073 | 383,749 | | 5,314 | | 5,314 | | 389,064 | | (0) | (0) | 9,021 | 05/01/2034. |
| 31404R XT 9 | FN 776590 - RMBS | | 12/01/2020 | Paydown | | 57,145 | 57,145 | 56,471 | 56,583 | | 562 | | 562 | | 57,145 | | (0) | (0) | 1,252 | 04/01/2034. |
| 31404R Z4 2 | FN 776663 - RMBS | | 12/01/2020 | Paydown | | 40,382 | 40,382 | 40,150 | 40,158 | | 224 | | 224 | | 40,382 | | (0) | (0) | 1,135 | 05/01/2034. |
| 31404S BF 1 | FN 776838 - RMBS | | 12/01/2020 | Paydown | | 618,986 | 618,986 | 626,820 | 623,631 | | (4,646) | | (4,646) | | 618,986 | | (0) | (0) | 13,749 | 08/01/2034. |
| 31404S TD 7 | FN 777348 - RMBS | | 12/01/2020 | Paydown | | 91,083 | 91,083 | 91,353 | 91,227 | | (144) | | (144) | | 91,083 | | (0) | (0) | 3,105 | 05/01/2034. |
| 31404U W3 0 | FN 779266 - RMBS | | 12/01/2020 | Paydown | | 144,718 | 144,718 | 147,002 | 146,450 | | (1,732) | | (1,732) | | 144,718 | | (0) | (0) | 4,372 | 06/01/2034. |
| 31404V J8 2 | FN 779787 - RMBS | | 12/01/2020 | Paydown | | 178,309 | 178,309 | 181,011 | 180,189 | | (1,881) | | (1,881) | | 178,309 | | (0) | (0) | 5,137 | 07/01/2034. |
| 31404W SE 7 | FN 780917 - RMBS | | 12/01/2020 | Paydown | | 162,202 | 162,202 | 165,725 | 164,593 | | (2,392) | | (2,392) | | 162,202 | | (0) | (0) | 7,404 | 06/01/2029. |
| 31404X SJ 4 | FN 781821 - RMBS | | 12/01/2020 | Paydown | | 52,805 | 52,805 | 53,849 | 53,721 | | (916) | | (916) | | 52,805 | | (0) | (0) | 1,450 | 12/01/2034. |
| 31405C JN 0 | FN 785169 - RMBS | | 12/01/2020 | Paydown | | 548,069 | 548,069 | 550,894 | 549,942 | | (1,873) | | (1,873) | | 548,069 | | (0) | (0) | 16,540 | 07/01/2034. |
| 31405C JW 0 | FN 785177 - RMBS | | 12/01/2020 | Paydown | | 5,628 | 5,628 | 5,637 | 5,634 | | (6) | | (6) | | 5,628 | | (0) | (0) | 166 | 07/01/2034. |
| 31405D NP 8 | FN 786198 - RMBS | | 12/01/2020 | Paydown | | 19,296 | 19,296 | 19,568 | 19,547 | | (251) | | (251) | | 19,296 | | (0) | (0) | 642 | 07/01/2034. |
| 31405J NP 5 | FN 790698 - RMBS | | 12/01/2020 | Paydown | | 69,672 | 69,672 | 71,686 | 71,395 | | (1,723) | | (1,723) | | 69,672 | | (0) | (0) | 3,541 | 09/01/2034. |
| 31405J UG 7 | FN 790883 - RMBS | | 12/01/2020 | Paydown | | 9,808 | 9,808 | 10,093 | 10,057 | | (249) | | (249) | | 9,808 | | (0) | (0) | 321 | 09/01/2034. |
| 31405N CV 5 | FN 793984 - RMBS | | 12/01/2020 | Paydown | | 104,136 | 104,136 | 105,795 | 105,574 | | (1,438) | | (1,438) | | 104,136 | | (0) | (0) | 2,145 | 09/01/2034. |
| 31405N D4 4 | FN 794023 - RMBS | | 12/01/2020 | Paydown | | 14,190 | 14,190 | 14,404 | 14,371 | | (182) | | (182) | | 14,190 | | (0) | (0) | 395 | 09/01/2034. |
| 31405Q UE 6 | FN 796281 - RMBS | | 12/01/2020 | Paydown | | 139,482 | 139,482 | 142,195 | 141,484 | | (2,002) | | (2,002) | | 139,482 | | (0) | (0) | 4,923 | 12/01/2034. |
| 31405R 5D 4 | FN 797444 - RMBS | | 12/01/2020 | Paydown | | 83,289 | 83,289 | 83,953 | 84,153 | | (864) | | (864) | | 83,289 | | (0) | (0) | 1,386 | 01/01/2035. |
| 31405U QH 5 | FN 799756 - RMBS | | 12/01/2020 | Paydown | | 38,627 | 38,627 | 38,072 | 38,316 | | 310 | | 310 | | 38,627 | | (0) | (0) | 781 | 11/01/2034. |
| 31406A BK 7 | FN 803842 - RMBS | | 12/01/2020 | Paydown | | 334,845 | 334,845 | 334,374 | 334,324 | | 521 | | 521 | | 334,845 | | (0) | (0) | 10,550 | 12/01/2034. |
| 31406A BY 7 | FN 803855 - RMBS | | 12/01/2020 | Paydown | | 46,810 | 46,810 | 47,662 | 47,509 | | (700) | | (700) | | 46,810 | | (0) | (0) | 1,402 | 12/01/2034. |
| 31406C CZ 9 | FN 805688 - RMBS | | 12/01/2020 | Paydown | | 4,645 | 4,645 | 4,754 | 4,731 | | (86) | | (86) | | 4,645 | | (0) | (0) | 151 | 11/01/2034. |
| 31406C DW 5 | FN 805717 - RMBS | | 12/01/2020 | Paydown | | 114,451 | 114,451 | 115,453 | 115,066 | | (615) | | (615) | | 114,451 | | (0) | (0) | 1,445 | 01/01/2035. |
| 31406C MM 7 | FN 805964 - RMBS | | 12/01/2020 | Paydown | | 230,014 | 230,014 | 234,417 | 232,768 | | (2,754) | | (2,754) | | 230,014 | | (0) | (0) | 7,280 | 12/01/2034. |
| 31406C SP 4 | FN 806126 - RMBS | | 12/01/2020 | Paydown | | 197,919 | 197,919 | 201,707 | 200,259 | | (2,340) | | (2,340) | | 197,919 | | (0) | (0) | 4,504 | 12/01/2034. |
| 31406C UL 0 | FN 806187 - RMBS | | 12/01/2020 | Paydown | | 105,923 | 105,923 | 106,792 | 106,511 | | (588) | | (588) | | 105,923 | | (0) | (0) | 2,156 | 01/01/2035. |
| 31406D FJ 0 | FN 806669 - RMBS | | 12/01/2020 | Paydown | | 307,335 | 307,335 | 305,942 | 306,110 | | 1,225 | | 1,225 | | 307,335 | | (0) | (0) | 7,560 | 12/01/2034. |
| 31406D LQ 7 | FN 806835 - RMBS | | 12/01/2020 | Paydown | | 179,916 | 179,916 | 178,777 | 178,893 | | 1,023 | | 1,023 | | 179,916 | | (0) | (0) | 4,457 | 12/01/2034. |

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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 Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 31406E JR 6 | FN 807672 - RMBS | | 12/01/2020 | Paydown | | 90,197 | 90,197 | 89,626 | 89,665 | | | 531 | | | 90,197 | | | 0 | 2,213 | 12/01/2034 |
| 31406E KC 7 | FN 807691 - RMBS | | 12/01/2020 | Paydown | | 25,287 | 25,287 | 25,667 | 25,646 | | (359) | | (359) | | 25,287 | | | 0 | 752 | 01/01/2035 |
| 31406E VE 1 | FN 808013 - RMBS | | 12/01/2020 | Paydown | | 88,250 | 88,250 | 89,850 | 89,606 | | (1,355) | | (1,355) | | 88,250 | | | 0 | 3,042 | 01/01/2035 |
| 31406H SM 0 | FN 810624 - RMBS | | 12/01/2020 | Paydown | | 96,336 | 96,336 | 97,872 | 97,764 | | (1,428) | | (1,428) | | 96,336 | | | 0 | 2,864 | 01/01/2035 |
| 31406L QD 3 | FN 813252 - RMBS | | 12/01/2020 | Paydown | | 25,497 | 25,497 | 25,981 | 25,922 | | (425) | | (425) | | 25,497 | | 0 | 0 | 564 | 02/01/2035 |
| 31406N QB 3 | FN 815050 - RMBS | | 12/01/2020 | Paydown | | 146,335 | 146,335 | 144,146 | 145,163 | | 1,172 | | 1,172 | | 146,335 | | | 0 | 3,054 | 05/01/2035 |
| 31406P FP 9 | FN 815674 - RMBS | | 12/01/2020 | Paydown | | 16,103 | 16,103 | 16,144 | 16,124 | | (21) | | (21) | | 16,103 | | | 0 | 484 | 02/01/2035 |
| 31406P QM 4 | FN 815960 - RMBS | | 12/01/2020 | Paydown | | 252,708 | 252,708 | 255,314 | 254,829 | | (2,121) | | (2,121) | | 252,708 | | 0 | 0 | 3,708 | 02/01/2035 |
| 31406Y 4L 1 | FN 824427 - RMBS | | 12/01/2020 | Paydown | | 37,899 | 37,899 | 38,249 | 38,178 | | (279) | | (279) | | 37,899 | | 0 | 0 | 1,268 | 05/01/2035 |
| 31407C MN 4 | FN 826665 - RMBS | | 12/01/2020 | Paydown | | 6,992 | 6,992 | 6,952 | 6,955 | | 37 | | 37 | | 6,992 | | | 0 | 208 | 08/01/2035 |
| 31407T GG 9 | FN 839999 - RMBS | | 12/01/2020 | Paydown | | 109,933 | 109,933 | 109,298 | 109,374 | | 559 | | 559 | | 109,933 | | | 0 | 1,495 | 09/01/2035 |
| 31408D 6V 1 | FN 848784 - RMBS | | 12/01/2020 | Paydown | | 203,384 | 203,384 | 200,301 | 200,739 | | 2,645 | | 2,645 | | 203,384 | | | 0 | 5,497 | 01/01/2036 |
| 31409E LX 7 | FN 868942 - RMBS | | 12/01/2020 | Paydown | | 11,472 | 11,472 | 11,255 | 11,278 | | 194 | | 194 | | 11,472 | | 0 | 0 | 393 | 04/01/2036 |
| 3140E6 DU 3 | FN BA1914 - RMBS | | 12/01/2020 | Paydown | | 6,976,978 | 6,976,978 | 7,471,907 | 7,398,498 | | (421,520) | | (421,520) | | 6,976,978 | | 0 | 0 | 184,264 | 08/01/2045 |
| 3140E7 PC 8 | FN BA3118 - RMBS | | 12/01/2020 | Paydown | | 938,550 | 938,550 | 987,237 | 978,033 | | (39,484) | | (39,484) | | 938,550 | | 0 | 0 | 17,275 | 02/01/2046 |
| 3140E7 PD 6 | FN BA3119 - RMBS | | 12/01/2020 | Paydown | | 1,288,818 | 1,288,818 | 1,352,857 | 1,340,724 | | (51,906) | | (51,906) | | 1,288,818 | | 0 | 0 | 31,261 | 02/01/2046 |
| 3140E9 JA 9 | FN BA4782 - RMBS | | 12/01/2020 | Paydown | | 3,346,034 | 3,346,034 | 3,567,708 | 3,519,716 | | (173,683) | | (173,683) | | 3,346,034 | | | (0) | 66,152 | 01/01/2046 |
| 3140EU HY 8 | FN BC0246 - RMBS | | 12/01/2020 | Paydown | | 5,027,688 | 5,027,688 | 5,274,358 | 5,255,567 | | (227,879) | | (227,879) | | 5,027,688 | | | (0) | 122,059 | 02/01/2046 |
| 3140EU J3 4 | FN BC0281 - RMBS | | 12/01/2020 | Paydown | | 5,313,925 | 5,313,925 | 5,595,396 | 5,596,607 | | (282,682) | | (282,682) | | 5,313,925 | | | 0 | 116,794 | 03/01/2046 |
| 3140EV VB 0 | FN BC1509 - RMBS | | 12/01/2020 | Paydown | | 1,696,422 | 1,696,422 | 1,770,640 | 1,759,003 | | (62,581) | | (62,581) | | 1,696,422 | | | 0 | 32,110 | 08/01/2046 |
| 3140EW XG 5 | FN BC2478 - RMBS | | 12/01/2020 | Paydown | | 1,401,610 | 1,401,610 | 1,505,416 | 1,483,878 | | (82,268) | | (82,268) | | 1,401,610 | | 0 | 0 | 30,659 | 02/01/2046 |
| 3140F0 HY 3 | FN BC4746 - RMBS | | 12/01/2020 | Paydown | | 3,470,419 | 3,470,419 | 3,607,609 | 3,588,222 | | (117,804) | | (117,804) | | 3,470,419 | | (0) | (0) | 66,582 | 10/01/2046 |
| 3140F9 WP 6 | FN BD2453 - RMBS | | 12/01/2020 | Paydown | | 3,952,434 | 3,952,434 | 3,907,043 | 3,911,261 | | 41,173 | | 41,173 | | 3,952,434 | | | 0 | 70,395 | 01/01/2047 |
| 3140FC S3 3 | FN BD5037 - RMBS | | 12/01/2020 | Paydown | | 5,075,887 | 5,075,887 | 5,202,387 | 5,196,236 | | (120,349) | | (120,349) | | 5,075,887 | | | 0 | 119,754 | 02/01/2047 |
| 3140FC S9 0 | FN BD5043 - RMBS | | 12/01/2020 | Paydown | | 2,951,468 | 2,951,468 | 2,943,859 | 2,943,895 | | 7,573 | | 7,573 | | 2,951,468 | | 0 | 0 | 38,791 | 02/01/2047 |
| 3140FD CH 7 | FN BD5471 - RMBS | | 12/01/2020 | Paydown | | 9,319,594 | 9,319,594 | 9,695,290 | 9,637,941 | | (318,347) | | (318,347) | | 9,319,594 | | (0) | (0) | 197,610 | 08/01/2046 |
| 3140FQ SG 3 | FN BE5018 - RMBS | | 12/01/2020 | Paydown | | 1,462,933 | 1,462,933 | 1,545,452 | 1,542,681 | | (79,748) | | (79,748) | | 1,462,933 | | | 0 | 34,580 | 01/01/2045 |
| 3140FX GJ 5 | FN BF0200 - RMBS | | 12/01/2020 | Paydown | | 3,006,081 | 3,006,081 | 3,146,874 | 3,146,944 | | (140,863) | | (140,863) | | 3,006,081 | | | 0 | 61,995 | 11/01/2051 |
| 3140GS PD 8 | FN BH4019 - RMBS | | 12/01/2020 | Paydown | | 18,935,655 | 18,935,655 | 19,574,734 | 19,516,478 | | (580,823) | | (580,823) | | 18,935,655 | | | (0) | 445,467 | 09/01/2047 |
| 3140GW PL 1 | FN BH7626 - RMBS | | 12/01/2020 | Paydown | | 6,960,059 | 6,960,059 | 7,365,428 | 7,308,143 | | (348,084) | | (348,084) | | 6,960,059 | | (0) | (0) | 178,416 | 08/01/2047 |
| 3140H9 GH 0 | FN BJ7399 - RMBS | | 12/01/2020 | Paydown | | 6,161,543 | 6,161,543 | 6,347,352 | 6,320,538 | | (158,996) | | (158,996) | | 6,161,543 | | | 0 | 133,421 | 11/01/2048 |
| 3140HB FH 6 | FN BJ9167 - RMBS | | 12/01/2020 | Paydown | | 6,316,534 | 6,316,534 | 6,447,553 | 6,435,993 | | (119,459) | | (119,459) | | 6,316,534 | | | 0 | 154,857 | 05/01/2048 |
| 3140J5 5E 5 | FN BM1744 - RMBS | | 12/01/2020 | Paydown | | 4,553,049 | 4,553,049 | 4,764,339 | 4,755,004 | | (201,956) | | (201,956) | | 4,553,049 | | | 0 | 125,439 | 09/01/2047 |
| 3140J5 DS 5 | FN BM1012 - RMBS | | 12/01/2020 | Paydown | | 4,385,908 | 4,385,908 | 4,725,130 | 4,720,707 | | (334,799) | | (334,799) | | 4,385,908 | | | 0 | 114,410 | 10/01/2045 |
| 3140J5 PJ 2 | FN BM1324 - RMBS | | 12/01/2020 | Paydown | | 4,350,963 | 4,350,963 | 4,608,962 | 4,599,468 | | (248,505) | | (248,505) | | 4,350,963 | | 0 | 0 | 106,176 | 06/01/2045 |
| 3140J7 S7 1 | FN BM3241 - RMBS | | 12/01/2020 | Paydown | | 5,571,477 | 5,571,477 | 5,594,547 | 5,593,389 | | (21,911) | | (21,911) | | 5,571,477 | | | 0 | 106,668 | 02/01/2044 |
| 3140J7 WY 7 | FN BM3362 - RMBS | | 12/01/2020 | Paydown | | 2,291,740 | 2,291,740 | 2,420,739 | 2,418,122 | | (126,382) | | (126,382) | | 2,291,740 | | | 0 | 60,005 | 01/01/2044 |
| 3140J7 YG 4 | FN BM3410 - RMBS | | 12/01/2020 | Paydown | | 3,530,049 | 3,530,049 | 3,465,515 | 3,467,593 | | 62,455 | | 62,455 | | 3,530,049 | | | 0 | 67,822 | 12/01/2047 |
| 3140J8 A7 8 | FN BM3629 - RMBS | | 12/01/2020 | Paydown | | 6,545,453 | 6,545,453 | 6,898,293 | 6,899,227 | | (353,775) | | (353,775) | | 6,545,453 | | | 0 | 129,668 | 03/01/2048 |
| 3140J8 JN 4 | FN BM3868 - RMBS | | 12/01/2020 | Paydown | | 4,618,600 | 4,618,600 | 4,758,781 | 4,757,724 | | (139,124) | | (139,124) | | 4,618,600 | | (0) | (0) | 106,153 | 09/01/2046 |
| 3140J9 BT 7 | FN BM4549 - RMBS | | 12/01/2020 | Paydown | | 2,457,888 | 2,457,888 | 2,628,596 | 2,627,859 | | (169,971) | | (169,971) | | 2,457,888 | | | 0 | 56,714 | 11/01/2043 |
| 3140J9 FU 0 | FN BM4678 - RMBS | | 12/01/2020 | Paydown | | 8,252,594 | 8,252,594 | 8,296,436 | 8,289,717 | | (37,123) | | (37,123) | | 8,252,594 | | | 0 | 186,909 | 11/01/2048 |

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SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|----------------------|------------------|---------|---------------|-------------------|---------------------------|---------------|------------|-------------|---|--|---|---|--------------------------------------|--|---|--|----------------------------------|-------------------------------|--|----------------------------------|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 3140J9 L6 6 | FN BM4848 - RMBS | | 12/01/2020 | Paydown | | 1,920,114 | 1,920,114 | 2,047,622 | 2,047,101 | | (126,987) | | (126,987) | | 1,920,114 | | | 0 | 45,975 | 12/01/2043 |
| 3140J9 ME 8 | FN BM4856 - RMBS | | 12/01/2020 | Paydown | | 5,108,855 | 5,108,855 | 5,283,274 | 5,282,839 | | (173,984) | | (173,984) | | 5,108,855 | | | 0 | 120,657 | 04/01/2047 |
| 3140J9 UF 6 | FN BM5081 - RMBS | | 12/01/2020 | Paydown | | 2,430,107 | 2,430,107 | 2,637,805 | | | (207,698) | | (207,698) | | 2,430,107 | | 0 | 0 | 37,460 | 11/01/2048 |
| 3140J9 VV 0 | FN BM5127 - RMBS | | 12/01/2020 | Paydown | | 482,228 | 482,228 | 527,211 | | | (44,983) | | (44,983) | | 482,228 | | 0 | 0 | 1,407 | 03/01/2047 |
| 3140JV DZ 2 | FN BO1019 - RMBS | | 12/01/2020 | Paydown | | 25,946,056 | 25,946,056 | 26,687,951 | 26,589,913 | | (643,857) | | (643,857) | | 25,946,056 | | 0 | 0 | 319,553 | 08/01/2049 |
| 3140JW BQ 2 | FN BO1846 - RMBS | | 12/01/2020 | Paydown | | 3,563,232 | 3,563,232 | 3,787,048 | | | (223,816) | | (223,816) | | 3,563,232 | | 0 | 0 | 76,883 | 08/01/2049 |
| 3140KB 5W 0 | FN BP4460 - RMBS | | 12/01/2020 | Paydown | | 2,051,176 | 2,051,176 | 2,125,210 | | | (74,035) | | (74,035) | | 2,051,176 | | 0 | 0 | 18,147 | 06/01/2050 |
| 3140KG 5R 0 | FN BP8955 - RMBS | | 12/01/2020 | Paydown | | 310,451 | 310,451 | 326,749 | | | (16,299) | | (16,299) | | 310,451 | | 0 | 0 | 1,579 | 08/01/2050 |
| 3140KH LY 5 | FN BP9342 - RMBS | | 12/01/2020 | Paydown | | 2,681,866 | 2,681,866 | 2,802,131 | | | (120,265) | | (120,265) | | 2,681,866 | | 0 | 0 | 19,952 | 07/01/2050 |
| 3140KH MU 2 | FN BP9370 - RMBS | | 12/01/2020 | Paydown | | 2,028,557 | 2,028,557 | 2,095,752 | | | (67,196) | | (67,196) | | 2,028,557 | | 0 | 0 | 7,786 | 07/01/2050 |
| 3140KK LM 4 | FN BQ0331 - RMBS | | 12/01/2020 | Paydown | | 1,076,332 | 1,076,332 | 1,111,649 | | | (35,317) | | (35,317) | | 1,076,332 | | 0 | 0 | 5,393 | 07/01/2050 |
| 3140KL JH 6 | FN BQ1163 - RMBS | | 12/01/2020 | Paydown | | 391,729 | 391,729 | 404,705 | | | (12,976) | | (12,976) | | 391,729 | | (0) | (0) | 1,322 | 08/01/2050 |
| 3140KN KN 7 | FN BQ3000 - RMBS | | 12/01/2020 | Paydown | | 114,471 | 114,471 | 118,496 | | | (4,024) | | (4,024) | | 114,471 | | 0 | 0 | 191 | 10/01/2050 |
| 3140Q7 CT 2 | FN CA0081 - RMBS | | 12/01/2020 | Paydown | | 6,612,530 | 6,612,530 | 6,835,703 | 6,806,315 | | (193,785) | | (193,785) | | 6,612,530 | | (0) | (0) | 134,203 | 08/01/2047 |
| 3140Q7 KA 4 | FN CA0288 - RMBS | | 12/01/2020 | Paydown | | 9,599,986 | 9,599,986 | 9,970,486 | 9,923,555 | | (323,568) | | (323,568) | | 9,599,986 | | 0 | 0 | 209,416 | 09/01/2047 |
| 3140Q7 KQ 9 | FN CA0302 - RMBS | | 12/01/2020 | Paydown | | 7,044,689 | 7,044,689 | 7,307,764 | 7,273,488 | | (228,799) | | (228,799) | | 7,044,689 | | 0 | 0 | 158,422 | 09/01/2047 |
| 3140Q7 SV 0 | FN CA0531 - RMBS | | 12/01/2020 | Paydown | | 18,358,930 | 18,358,930 | 19,007,230 | 18,922,205 | | (563,275) | | (563,275) | | 18,358,930 | | (0) | (0) | 406,985 | 10/01/2042 |
| 3140Q7 XR 3 | FN CA0687 - RMBS | | 12/01/2020 | Paydown | | 7,968,121 | 7,968,121 | 8,223,039 | 8,191,389 | | (223,268) | | (223,268) | | 7,968,121 | | (0) | (0) | 100,077 | 11/01/2042 |
| 3140Q8 WW 1 | FN CA1560 - RMBS | | 12/01/2020 | Paydown | | 4,024,698 | 4,024,698 | 4,221,530 | 4,192,868 | | (168,171) | | (168,171) | | 4,024,698 | | 0 | 0 | 102,442 | 04/01/2048 |
| 3140Q8 ZZ 1 | FN CA1659 - RMBS | | 12/01/2020 | Paydown | | 7,816,954 | 7,816,954 | 8,028,867 | 7,998,147 | | (181,193) | | (181,193) | | 7,816,954 | | 0 | 0 | 152,416 | 05/01/2048 |
| 3140Q9 A8 6 | FN CA1830 - RMBS | | 12/01/2020 | Paydown | | 5,852,393 | 5,852,393 | 5,956,638 | 5,944,165 | | (91,773) | | (91,773) | | 5,852,393 | | 0 | 0 | 133,224 | 05/01/2033 |
| 3140Q9 AA 1 | FN CA1800 - RMBS | | 12/01/2020 | Paydown | | 6,172,673 | 6,172,673 | 6,313,487 | 6,293,057 | | (120,384) | | (120,384) | | 6,172,673 | | 0 | 0 | 139,079 | 05/01/2048 |
| 3140Q9 NW 9 | FN CA2204 - RMBS | | 12/01/2020 | Paydown | | 7,520,055 | 7,520,055 | 7,818,507 | 7,788,164 | | (268,109) | | (268,109) | | 7,520,055 | | 0 | 0 | 180,220 | 08/01/2048 |
| 3140Q9 UH 4 | FN CA2383 - RMBS | | 12/01/2020 | Paydown | | 6,391,385 | 6,391,385 | 6,511,223 | 6,494,673 | | (103,288) | | (103,288) | | 6,391,385 | | 0 | 0 | 151,643 | 09/01/2048 |
| 3140Q9 V6 7 | FN CA2436 - RMBS | | 12/01/2020 | Paydown | | 4,837,949 | 4,837,949 | 4,900,314 | 4,891,240 | | (53,291) | | (53,291) | | 4,837,949 | | 0 | 0 | 112,534 | 10/01/2048 |
| 3140Q9 V7 5 | FN CA2437 - RMBS | | 12/01/2020 | Paydown | | 5,797,650 | 5,797,650 | 6,000,795 | 5,968,643 | | (170,992) | | (170,992) | | 5,797,650 | | (0) | (0) | 122,077 | 10/01/2048 |
| 3140QA ME 7 | FN CA3056 - RMBS | | 12/01/2020 | Paydown | | 18,041,178 | 18,041,178 | 18,745,911 | 18,625,875 | | (584,697) | | (584,697) | | 18,041,178 | | 0 | 0 | 225,142 | 02/01/2049 |
| 3140QA NN 6 | FN CA3096 - RMBS | | 12/01/2020 | Paydown | | 3,163,235 | 3,163,235 | 3,311,512 | 3,294,136 | | (130,901) | | (130,901) | | 3,163,235 | | (0) | (0) | 72,764 | 02/01/2049 |
| 3140QB BN 7 | FN CA3644 - RMBS | | 12/01/2020 | Paydown | | 9,858,319 | 9,858,319 | 10,058,566 | 10,039,637 | | (181,318) | | (181,318) | | 9,858,319 | | 0 | 0 | 163,629 | 06/01/2049 |
| 3140QB ER 5 | FN CA3743 - RMBS | | 12/01/2020 | Paydown | | 6,015,759 | 6,015,759 | 6,239,470 | 6,217,144 | | (201,385) | | (201,385) | | 6,015,759 | | (0) | (0) | 143,165 | 06/01/2049 |
| 3140QB EV 6 | FN CA3747 - RMBS | | 12/01/2020 | Paydown | | 6,323,288 | 6,323,288 | 6,486,310 | 6,471,542 | | (148,254) | | (148,254) | | 6,323,288 | | (0) | (0) | 118,229 | 06/01/2049 |
| 3140QB TN 8 | FN CA4156 - RMBS | | 12/01/2020 | Paydown | | 17,942,957 | 17,942,957 | 18,697,122 | 18,654,568 | | (711,611) | | (711,611) | | 17,942,957 | | 0 | 0 | 243,677 | 09/01/2049 |
| 3140QD 6P 4 | FN CA6277 - RMBS | | 12/01/2020 | Paydown | | 657,372 | 657,372 | 672,574 | | | (15,202) | | (15,202) | | 657,372 | | 0 | 0 | 3,973 | 07/01/2050 |
| 3140QD 6Y 5 | FN CA6286 - RMBS | | 12/01/2020 | Paydown | | 2,051,957 | 2,051,957 | 2,137,241 | | | (85,284) | | (85,284) | | 2,051,957 | | 0 | 0 | 14,718 | 07/01/2050 |
| 3140QD UM 4 | FN CA5987 - RMBS | | 12/01/2020 | Paydown | | 1,283,759 | 1,283,759 | 1,342,130 | | | (58,371) | | (58,371) | | 1,283,759 | | 0 | 0 | 8,950 | 06/01/2050 |
| 3140QE UR 1 | FN CA6891 - RMBS | | 12/01/2020 | Paydown | | 169,145 | 169,145 | 174,748 | | | (5,603) | | (5,603) | | 169,145 | | 0 | 0 | 561 | 08/01/2050 |
| 3140QE US 9 | FN CA6892 - RMBS | | 12/01/2020 | Paydown | | 1,031,502 | 1,031,502 | 1,095,165 | | | (63,663) | | (63,663) | | 1,031,502 | | 0 | 0 | 5,859 | 09/01/2050 |
| 3140QF PZ 6 | FN CA7639 - RMBS | | 12/01/2020 | Paydown | | 49,613 | 49,613 | 51,272 | | | (1,659) | | (1,659) | | 49,613 | | 0 | 0 | 83 | 11/01/2050 |
| 3140QF QN 2 | FN CA7660 - RMBS | | 12/01/2020 | Paydown | | 46,243 | 46,243 | 46,807 | | | (564) | | (564) | | 46,243 | | 0 | 0 | 58 | 11/01/2050 |
| 3140X3 BL 1 | FN FM0042 - RMBS | | 12/01/2020 | Paydown | | 2,554,299 | 2,554,299 | 2,746,271 | | | (191,972) | | (191,972) | | 2,554,299 | | 0 | 0 | 26,079 | 08/01/2047 |
| 3140X4 5N 2 | FN FM1752 - RMBS | | 12/01/2020 | Paydown | | 1,966,635 | 1,966,635 | 2,071,881 | 2,071,523 | | (104,888) | | (104,888) | | 1,966,635 | | 0 | 0 | 42,388 | 02/01/2045 |
| 3140X4 H2 5 | FN FM1148 - RMBS | | 12/01/2020 | Paydown | | 20,254,442 | 20,254,442 | 20,792,450 | 20,771,143 | | (516,702) | | (516,702) | | 20,254,442 | | 0 | 0 | 234,311 | 12/01/2048 |

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SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|----------------------|-------------|---------|---------------|-------------------|---------------------------|---------------|-----------|-------------|---|--|---|---|--------------------------------------|--|---|--|----------------------------------|-------------------------------|--|----------------------------------|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 3140X4 | MG 8 | | 12/01/2020 | Paydown | | 9,231,171 | 9,231,171 | 9,746,097 | 9,725,142 | | (493,972) | | (493,972) | | 9,231,171 | | 0 | 0 | 115,995 | 07/01/2049. |
| 3140X5 | CP 6 | | 12/01/2020 | Paydown | | 7,415,894 | 7,415,894 | 7,807,546 | 7,810,663 | | (394,770) | | (394,770) | | 7,415,894 | | 0 | 0 | 157,119 | 01/01/2048. |
| 3140X5 | YJ 6 | | 12/01/2020 | Paydown | | 4,763,923 | 4,763,923 | 5,116,006 | | | (352,084) | | (352,084) | | 4,763,923 | | 0 | 0 | 74,050 | 06/01/2045. |
| 3140X6 | 2N 0 | | 12/01/2020 | Paydown | | 3,217,384 | 3,217,384 | 3,355,129 | | | (137,744) | | (137,744) | | 3,217,384 | | 0 | 0 | 22,421 | 06/01/2050. |
| 3140X6 | FL 0 | | 12/01/2020 | Paydown | | 2,152,096 | 2,152,096 | 2,290,637 | | | (138,541) | | (138,541) | | 2,152,096 | | 0 | 0 | 20,644 | 03/01/2050. |
| 3140X6 | RR 4 | | 12/01/2020 | Paydown | | 542,261 | 542,261 | 600,469 | | | (58,208) | | (58,208) | | 542,261 | | 0 | 0 | 3,855 | 11/01/2045. |
| 3140X6 | TB 7 | | 12/01/2020 | Paydown | | 3,778,534 | 3,778,534 | 4,082,588 | | | (304,054) | | (304,054) | | 3,778,534 | | 0 | 0 | 40,054 | 02/01/2047. |
| 3140X6 | YM 7 | | 12/01/2020 | Paydown | | 1,736,355 | 1,736,355 | 1,873,093 | | | (136,738) | | (136,738) | | 1,736,355 | | 0 | 0 | 18,126 | 05/01/2047. |
| 3140X6 | YS 4 | | 12/01/2020 | Paydown | | 982,237 | 982,237 | 1,065,267 | | | (83,030) | | (83,030) | | 982,237 | | 0 | 0 | 5,795 | 07/01/2046. |
| 3140X8 | P3 5 | | 12/01/2020 | Paydown | | 412,208 | 412,208 | 439,774 | | | (27,566) | | (27,566) | | 412,208 | | 0 | 0 | 1,031 | 02/01/2047. |
| 31410A | H8 2 | | 12/01/2020 | Paydown | | 19,191 | 19,191 | 19,297 | 19,258 | | (67) | | (67) | | 19,191 | | 0 | 0 | 447 | 07/01/2036. |
| 31410D | W6 3 | | 12/01/2020 | Paydown | | 186,217 | 186,217 | 184,413 | 184,664 | | 1,553 | | 1,553 | | 186,217 | | 0 | 0 | 1,984 | 08/01/2036. |
| 31410K | 7E 8 | | 12/01/2020 | Paydown | | 358,699 | 358,699 | 367,554 | 362,805 | | (4,106) | | (4,106) | | 358,699 | | 0 | 0 | 6,781 | 08/01/2025. |
| 31410K | HK 3 | | 12/01/2020 | Paydown | | 370,512 | 370,512 | 369,528 | 369,494 | | 1,018 | | 1,018 | | 370,512 | | 0 | 0 | 12,291 | 05/01/2038. |
| 31410L | C5 9 | | 12/01/2020 | Paydown | | 2,144,072 | 2,144,072 | 2,321,963 | 2,296,564 | | (152,492) | | (152,492) | | 2,144,072 | | 0 | 0 | 56,740 | 01/01/2041. |
| 31410L | DP 4 | | 12/01/2020 | Paydown | | 2,342,479 | 2,342,479 | 2,498,400 | 2,485,936 | | (143,456) | | (143,456) | | 2,342,479 | | 0 | 0 | 67,406 | 12/01/2040. |
| 31410L | L8 3 | | 12/01/2020 | Paydown | | 1,564,095 | 1,564,095 | 1,696,799 | 1,687,696 | | (123,600) | | (123,600) | | 1,564,095 | | 0 | 0 | 39,864 | 08/01/2041. |
| 31410L | NH 1 | | 12/01/2020 | Paydown | | 406,665 | 406,665 | 439,500 | 424,076 | | (17,411) | | (17,411) | | 406,665 | | 0 | 0 | 10,502 | 10/01/2026. |
| 31410L | VD 1 | | 12/01/2020 | Paydown | | 6,169,488 | 6,169,488 | 6,355,537 | 6,350,436 | | (180,948) | | (180,948) | | 6,169,488 | | 0 | 0 | 132,521 | 01/01/2047. |
| 31410M | YD 6 | | 12/01/2020 | Paydown | | 12,963 | 12,963 | 13,048 | 13,031 | | (69) | | (69) | | 12,963 | | 0 | 0 | 460 | 07/01/2036. |
| 31410P | 6R 9 | | 12/01/2020 | Paydown | | 47,767 | 47,767 | 50,245 | 50,092 | | (2,324) | | (2,324) | | 47,767 | | 0 | 0 | 939 | 10/01/2036. |
| 31410Q | DB 4 | | 12/01/2020 | Paydown | | 15,130 | 15,130 | 15,915 | 15,859 | | (729) | | (729) | | 15,130 | | 0 | 0 | 496 | 10/01/2036. |
| 31410Y | UX 0 | | 12/01/2020 | Paydown | | 9,644 | 9,644 | 9,566 | 9,570 | | 74 | | 74 | | 9,644 | | 0 | 0 | 357 | 11/01/2036. |
| 31411B | EF 6 | | 12/01/2020 | Paydown | | 243,296 | 243,296 | 241,243 | 241,602 | | 1,694 | | 1,694 | | 243,296 | | 0 | 0 | 4,750 | 12/01/2036. |
| 31411F | UW 2 | | 12/01/2020 | Paydown | | 234,291 | 234,291 | 233,119 | 233,577 | | 714 | | 714 | | 234,291 | | (0) | (0) | 1,206 | 05/01/2037. |
| 31411F | VX 9 | | 12/01/2020 | Paydown | | 55,410 | 55,410 | 55,565 | 55,470 | | (61) | | (61) | | 55,410 | | 0 | 0 | 1,379 | 09/01/2037. |
| 31411F | WH 3 | | 11/25/2020 | Paydown | | 113,825 | 113,825 | 114,626 | 114,175 | | (350) | | (350) | | 113,825 | | 0 | 0 | 3,652 | 10/01/2037. |
| 31411J | WT 9 | | 12/01/2020 | Paydown | | 581,322 | 581,322 | 586,409 | 585,027 | | (3,705) | | (3,705) | | 581,322 | | (0) | (0) | 19,276 | 02/01/2037. |
| 31411R | GX 0 | | 12/01/2020 | Paydown | | 55,560 | 55,560 | 54,981 | 55,096 | | 464 | | 464 | | 55,560 | | 0 | 0 | 1,286 | 06/01/2037. |
| 31411U | AZ 4 | | 12/01/2020 | Paydown | | 29,499 | 29,499 | 29,548 | 29,548 | | (49) | | (49) | | 29,499 | | 0 | 0 | 684 | 04/01/2037. |
| 31411U | N6 4 | | 12/01/2020 | Paydown | | 34,577 | 34,577 | 34,766 | 34,633 | | (55) | | (55) | | 34,577 | | 0 | 0 | 844 | 04/01/2037. |
| 31411U | XT 3 | | 12/01/2020 | Paydown | | 140,795 | 140,795 | 141,488 | 141,039 | | (245) | | (245) | | 140,795 | | 0 | 0 | 4,619 | 04/01/2037. |
| 31411X | YZ 2 | | 12/01/2020 | Paydown | | 27,571 | 27,571 | 27,216 | 27,273 | | 298 | | 298 | | 27,571 | | 0 | 0 | 900 | 05/01/2037. |
| 31411Y | BY 8 | | 12/01/2020 | Paydown | | 119,522 | 119,522 | 119,560 | 119,522 | | 0 | | 0 | | 119,522 | | 0 | 0 | 2,226 | 05/01/2037. |
| 31412M | AC 2 | | 12/01/2020 | Paydown | | 425,266 | 425,266 | 449,852 | 446,673 | | (21,407) | | (21,407) | | 425,266 | | (0) | (0) | 12,352 | 12/01/2037. |
| 31412Q | 7B 9 | | 12/01/2020 | Paydown | | 906,952 | 906,952 | 915,667 | 913,670 | | (6,718) | | (6,718) | | 906,952 | | 0 | 0 | 23,209 | 02/01/2040. |
| 31412Q | YV 5 | | 12/01/2020 | Paydown | | 2,524,044 | 2,524,044 | 2,697,178 | 2,682,519 | | (158,475) | | (158,475) | | 2,524,044 | | 0 | 0 | 66,798 | 12/01/2039. |
| 31412X | ES 9 | | 12/01/2020 | Paydown | | 160,831 | 160,831 | 158,795 | 159,262 | | 1,568 | | 1,568 | | 160,831 | | 0 | 0 | 6,105 | 06/01/2037. |
| 31412X | J3 9 | | 12/01/2020 | Paydown | | 240,810 | 240,810 | 238,176 | 238,705 | | 2,105 | | 2,105 | | 240,810 | | (0) | (0) | 7,478 | 07/01/2037. |
| 31412X | JC 9 | | 12/01/2020 | Paydown | | 123,289 | 123,289 | 121,967 | 122,299 | | 990 | | 990 | | 123,289 | | 0 | 0 | 5,295 | 06/01/2037. |
| 31412X | SC 2 | | 12/01/2020 | Paydown | | 232,988 | 232,988 | 230,650 | 231,173 | | 1,816 | | 1,816 | | 232,988 | | 0 | 0 | 7,591 | 07/01/2037. |

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SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|----------------------|-------------|------------------|---------------|-------------------|---------------------------|---------------|-----------|-------------|---|--|---|---|--------------------------------------|--|---|--|----------------------------------|-------------------------------|--|----------------------------------|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 31413B | KP 5 | FN 940502 - RMBS | 10/26/2020 | Paydown | | 238,020 | 238,020 | 235,286 | 236,575 | | | 1,444 | 1,444 | | 238,020 | | (0) | (0) | 7,124 | 06/01/2037. |
| 31413C | F4 6 | FN 941287 - RMBS | 12/01/2020 | Paydown | | 141,911 | 141,911 | 140,115 | 140,523 | | 1,389 | | 1,389 | | 141,911 | | (0) | (0) | 6,017 | 07/01/2037. |
| 31413C | GJ 2 | FN 941301 - RMBS | 12/01/2020 | Paydown | | 22,949 | 22,949 | 22,660 | 22,720 | | 230 | | 230 | | 22,949 | | (0) | (0) | 755 | 07/01/2037. |
| 31413H | SC 3 | FN 946115 - RMBS | 12/01/2020 | Paydown | | 281,889 | 281,889 | 282,968 | 282,479 | | (590) | | (590) | | 281,889 | | (0) | (0) | 3,969 | 09/01/2037. |
| 31413K | ZJ 3 | FN 948145 - RMBS | 12/01/2020 | Paydown | | 117,447 | 117,447 | 123,540 | 122,432 | | (4,985) | | (4,985) | | 117,447 | | (0) | (0) | 3,546 | 11/01/2037. |
| 31413N | XU 4 | FN 950791 - RMBS | 12/01/2020 | Paydown | | 269,924 | 269,924 | 270,557 | 270,339 | | (415) | | (415) | | 269,924 | | (0) | (0) | 10,609 | 10/01/2037. |
| 31413N | Y6 6 | FN 950833 - RMBS | 12/01/2020 | Paydown | | 74,330 | 74,330 | 77,309 | 76,630 | | (2,300) | | (2,300) | | 74,330 | | (0) | (0) | 3,670 | 11/01/2037. |
| 31414C | AL 2 | FN 961811 - RMBS | 12/01/2020 | Paydown | | 584,632 | 584,632 | 570,519 | 572,958 | | 11,675 | | 11,675 | | 584,632 | | (0) | (0) | 16,872 | 03/01/2038. |
| 31414S | T5 2 | FN 974972 - RMBS | 12/01/2020 | Paydown | | 141,218 | 141,218 | 139,850 | 140,069 | | 1,150 | | 1,150 | | 141,218 | | (0) | (0) | 5,117 | 04/01/2038. |
| 31415R | YR 9 | FN 987320 - RMBS | 12/01/2020 | Paydown | | 36,715 | 36,715 | 38,620 | 38,550 | | (1,835) | | (1,835) | | 36,715 | | (0) | (0) | 529 | 09/01/2038. |
| 31415X | HN 4 | FN 992237 - RMBS | 12/01/2020 | Paydown | | 133,110 | 133,110 | 138,601 | 138,104 | | (4,993) | | (4,993) | | 133,110 | | (0) | (0) | 7,641 | 11/01/2038. |
| 31415Y | LS 6 | FN 993237 - RMBS | 12/01/2020 | Paydown | | 138,704 | 138,704 | 142,432 | 140,376 | | (1,672) | | (1,672) | | 138,704 | | (0) | (0) | 4,263 | 07/01/2024. |
| 31416H | 5E 1 | FN AA0844 - RMBS | 12/01/2020 | Paydown | | 92,394 | 92,394 | 95,960 | 95,662 | | (3,268) | | (3,268) | | 92,394 | | (0) | (0) | 2,957 | 12/01/2038. |
| 31416N | BX 9 | FN AA4553 - RMBS | 12/01/2020 | Paydown | | 181,270 | 181,270 | 186,694 | 183,786 | | (2,516) | | (2,516) | | 181,270 | | (0) | (0) | 5,129 | 08/01/2024. |
| 31416N | YK 2 | FN AA5213 - RMBS | 12/01/2020 | Paydown | | 720,142 | 720,142 | 735,220 | 730,414 | | (10,272) | | (10,272) | | 720,142 | | (0) | (0) | 23,541 | 03/01/2039. |
| 31416P | FJ 1 | FN AA5568 - RMBS | 12/01/2020 | Paydown | | 57,730 | 57,730 | 58,677 | 58,087 | | (357) | | (357) | | 57,730 | | (0) | (0) | 740 | 06/01/2024. |
| 31416P | RL 3 | FN AA5890 - RMBS | 12/01/2020 | Paydown | | 466,049 | 466,049 | 475,151 | 475,474 | | (9,425) | | (9,425) | | 466,049 | | (0) | (0) | 12,634 | 07/01/2039. |
| 31416Q | 7M 1 | FN AA7199 - RMBS | 12/01/2020 | Paydown | | 618,190 | 618,190 | 627,675 | 621,913 | | (3,723) | | (3,723) | | 618,190 | | (0) | (0) | 13,488 | 05/01/2024. |
| 31416R | Q7 1 | FN AA7677 - RMBS | 12/01/2020 | Paydown | | 152,952 | 152,952 | 156,393 | 156,056 | | (3,104) | | (3,104) | | 152,952 | | (0) | (0) | 4,502 | 06/01/2039. |
| 31416R | S6 1 | FN AA7740 - RMBS | 12/01/2020 | Paydown | | 120,168 | 120,168 | 121,990 | 120,921 | | (752) | | (752) | | 120,168 | | (0) | (0) | 2,583 | 05/01/2024. |
| 31416S | SX 0 | FN AA8633 - RMBS | 12/01/2020 | Paydown | | 665,589 | 665,589 | 682,644 | 679,224 | | (13,635) | | (13,635) | | 665,589 | | (0) | (0) | 13,734 | 07/01/2039. |
| 31416S | US 8 | FN AA8692 - RMBS | 12/01/2020 | Paydown | | 905,835 | 905,835 | 902,863 | 903,141 | | 2,695 | | 2,695 | | 905,835 | | (0) | (0) | 21,498 | 06/01/2024. |
| 31416S | XS 5 | FN AA8788 - RMBS | 12/01/2020 | Paydown | | 1,150,647 | 1,150,647 | 1,161,030 | 1,153,936 | | (3,288) | | (3,288) | | 1,150,647 | | (0) | (0) | 24,806 | 07/01/2024. |
| 31416V | DT 8 | FN AB0113 - RMBS | 12/01/2020 | Paydown | | 459,489 | 459,489 | 502,494 | 497,395 | | (37,906) | | (37,906) | | 459,489 | | (0) | (0) | 16,453 | 04/01/2035. |
| 31416W | T5 1 | FN AB1471 - RMBS | 12/01/2020 | Paydown | | 2,739,617 | 2,739,617 | 2,960,498 | 2,933,933 | | (194,316) | | (194,316) | | 2,739,617 | | (0) | (0) | 77,408 | 09/01/2040. |
| 31416W | ZW 5 | FN AB1656 - RMBS | 12/01/2020 | Paydown | | 5,578,704 | 5,578,704 | 5,923,015 | 5,899,313 | | (320,609) | | (320,609) | | 5,578,704 | | (0) | (0) | 134,137 | 10/01/2040. |
| 31416X | KK 5 | FN AB2097 - RMBS | 12/01/2020 | Paydown | | 2,181,606 | 2,181,606 | 2,239,214 | 2,229,964 | | (48,359) | | (48,359) | | 2,181,606 | | (0) | (0) | 32,090 | 01/01/2041. |
| 31416Y | 3B 2 | FN AB3493 - RMBS | 12/01/2020 | Paydown | | 1,125,411 | 1,125,411 | 1,221,422 | 1,215,405 | | (89,994) | | (89,994) | | 1,125,411 | | (0) | (0) | 27,288 | 09/01/2041. |
| 31417A | MM 8 | FN AB3963 - RMBS | 12/01/2020 | Paydown | | 1,412,052 | 1,412,052 | 1,448,677 | 1,437,815 | | (25,763) | | (25,763) | | 1,412,052 | | (0) | (0) | 26,559 | 11/01/2041. |
| 31417B | JC 2 | FN AB4758 - RMBS | 12/01/2020 | Paydown | | 6,894,298 | 6,894,298 | 7,221,777 | 7,199,969 | | (305,671) | | (305,671) | | 6,894,298 | | (0) | (0) | 155,444 | 03/01/2042. |
| 31417C | 6Q 3 | FN AB6278 - RMBS | 12/01/2020 | Paydown | | 1,634,764 | 1,634,764 | 1,695,685 | 1,665,336 | | (30,572) | | (30,572) | | 1,634,764 | | (0) | (0) | 23,909 | 09/01/2027. |
| 31417C | DM 4 | FN AB5507 - RMBS | 12/01/2020 | Paydown | | 1,523,258 | 1,523,258 | 1,617,985 | 1,588,277 | | (65,020) | | (65,020) | | 1,523,258 | | (0) | (0) | 38,397 | 06/01/2042. |
| 31417C | GK 5 | FN AB5601 - RMBS | 12/01/2020 | Paydown | | 1,430,892 | 1,430,892 | 1,511,380 | 1,502,734 | | (71,842) | | (71,842) | | 1,430,892 | | (0) | (0) | 33,864 | 07/01/2042. |
| 31417D | 2R 3 | FN AB7083 - RMBS | 12/01/2020 | Paydown | | 2,154,551 | 2,154,551 | 2,236,357 | 2,199,642 | | (45,090) | | (45,090) | | 2,154,551 | | (0) | (0) | 31,960 | 11/01/2027. |
| 31417D | BF 9 | FN AB6337 - RMBS | 12/01/2020 | Paydown | | 2,901,802 | 2,901,802 | 3,014,247 | 2,963,478 | | (61,676) | | (61,676) | | 2,901,802 | | (0) | (0) | 41,851 | 10/01/2027. |
| 31417D | BY 8 | FN AB6354 - RMBS | 12/01/2020 | Paydown | | 1,849,341 | 1,849,341 | 1,955,678 | 1,928,240 | | (78,899) | | (78,899) | | 1,849,341 | | (0) | (0) | 45,049 | 09/01/2042. |
| 31417D | QY 2 | FN AB6770 - RMBS | 12/01/2020 | Paydown | | 3,286,178 | 3,286,178 | 3,451,514 | 3,408,137 | | (121,959) | | (121,959) | | 3,286,178 | | (0) | (0) | 35,187 | 10/01/2042. |
| 31417D | RT 2 | FN AB6797 - RMBS | 12/01/2020 | Paydown | | 2,461,813 | 2,461,813 | 2,590,289 | 2,555,127 | | (93,314) | | (93,314) | | 2,461,813 | | (0) | (0) | 34,958 | 10/01/2042. |
| 31417E | CP 4 | FN AB7277 - RMBS | 12/01/2020 | Paydown | | 4,382,897 | 4,382,897 | 4,622,587 | 4,559,335 | | (176,437) | | (176,437) | | 4,382,897 | | (0) | (0) | 54,834 | 12/01/2042. |
| 31417F | U6 3 | FN AB8704 - RMBS | 12/01/2020 | Paydown | | 1,431,298 | 1,431,298 | 1,478,262 | 1,468,807 | | (37,509) | | (37,509) | | 1,431,298 | | (0) | (0) | 15,409 | 03/01/2043. |
| 31417G | JE 7 | FN AB9260 - RMBS | 12/01/2020 | Paydown | | 2,876,962 | 2,876,962 | 2,980,353 | 2,973,645 | | (96,683) | | (96,683) | | 2,876,962 | | (0) | (0) | 59,638 | 05/01/2043. |
| 31417G | T5 5 | FN AB9571 - RMBS | 12/01/2020 | Paydown | | 762,989 | 762,989 | 791,928 | 786,520 | | (23,532) | | (23,532) | | 762,989 | | (0) | (0) | 17,187 | 06/01/2043. |

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SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|----------------------|------------------|---------|---------------|-------------------|---------------------------|---------------|------------|-------------|---|--|---|---|--------------------------------------|--|---|--|----------------------------------|-------------------------------|--|----------------------------------|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 31417G XE 1 | FN AB9676 - RMBS | | 12/01/2020 | Paydown | | 2,890,969 | 2,890,969 | 3,020,159 | 3,011,373 | | (120,404) | | (120,404) | | 2,890,969 | | | 0 | 35,828 | 06/01/2043 |
| 31417H B5 2 | FN AB9959 - RMBS | | 12/01/2020 | Paydown | | 4,055,563 | 4,055,563 | 4,279,768 | 4,279,312 | | (223,749) | | (223,749) | | 4,055,563 | | 0 | 0 | 96,131 | 07/01/2043 |
| 31417K YJ 0 | FN AC1612 - RMBS | | 12/01/2020 | Paydown | | 769,962 | 769,962 | 786,745 | 785,109 | | (15,147) | | (15,147) | | 769,962 | | (0) | (0) | 22,910 | 08/01/2039 |
| 31417M S2 0 | FN AC3236 - RMBS | | 12/01/2020 | Paydown | | 286,315 | 286,315 | 294,681 | 293,215 | | (6,900) | | (6,900) | | 286,315 | | 0 | 0 | 7,469 | 09/01/2039 |
| 31417V N6 6 | FN AC8512 - RMBS | | 12/01/2020 | Paydown | | 1,541,202 | 1,541,202 | 1,673,408 | 1,662,957 | | (121,755) | | (121,755) | | 1,541,202 | | (0) | (0) | 41,538 | 12/01/2039 |
| 31417Y RW 9 | FN MA0500 - RMBS | | 12/01/2020 | Paydown | | 542,907 | 542,907 | 563,350 | 561,905 | | (18,999) | | (18,999) | | 542,907 | | (0) | (0) | 15,853 | 08/01/2040 |
| 31418B 3T 1 | FN MA2609 - RMBS | | 12/01/2020 | Paydown | | 13,944,988 | 13,944,988 | 14,609,554 | 14,498,636 | | (553,648) | | (553,648) | | 13,944,988 | | 0 | 0 | 289,423 | 05/01/2046 |
| 31418B 6G 6 | FN MA2670 - RMBS | | 12/01/2020 | Paydown | | 5,629,925 | 5,629,925 | 5,844,566 | 5,810,662 | | (180,737) | | (180,737) | | 5,629,925 | | 0 | 0 | 108,971 | 07/01/2046 |
| 31418C KZ 6 | FN MA3011 - RMBS | | 12/01/2020 | Paydown | | 5,161,428 | 5,161,428 | 5,296,915 | 5,277,235 | | (115,807) | | (115,807) | | 5,161,428 | | 0 | 0 | 56,549 | 05/01/2037 |
| 31418C NF 7 | FN MA3089 - RMBS | | 12/01/2020 | Paydown | | 18,978,668 | 18,978,668 | 19,734,850 | 19,604,137 | | (625,468) | | (625,468) | | 18,978,668 | | 0 | 0 | 217,686 | 08/01/2037 |
| 31418C NS 9 | FN MA3100 - RMBS | | 12/01/2020 | Paydown | | 4,537,965 | 4,537,965 | 4,620,925 | 4,608,659 | | (70,693) | | (70,693) | | 4,537,965 | | 0 | 0 | 45,364 | 08/01/2037 |
| 31418C PM 0 | FN MA3127 - RMBS | | 12/01/2020 | Paydown | | 4,664,747 | 4,664,747 | 4,788,290 | 4,766,790 | | (102,043) | | (102,043) | | 4,664,747 | | 0 | 0 | 49,137 | 09/01/2037 |
| 31418D RW 4 | FN MA4100 - RMBS | | 12/01/2020 | Paydown | | 254,089 | 254,089 | 262,902 | 262,902 | | (8,814) | | (8,814) | | 254,089 | | (0) | (0) | 1,182 | 08/01/2050 |
| 31418M 2L 5 | FN AD0778 - RMBS | | 12/01/2020 | Paydown | | 1,290,929 | 1,290,929 | 1,348,013 | 1,318,604 | | (27,675) | | (27,675) | | 1,290,929 | | 0 | 0 | 32,485 | 01/01/2025 |
| 31418M 7A 4 | FN AD0888 - RMBS | | 12/01/2020 | Paydown | | 1,511,409 | 1,511,409 | 1,583,555 | 1,544,027 | | (32,619) | | (32,619) | | 1,511,409 | | 0 | 0 | 39,343 | 04/01/2025 |
| 31418M RD 6 | FN AD0483 - RMBS | | 12/01/2020 | Paydown | | 1,317,507 | 1,317,507 | 1,378,854 | 1,345,432 | | (27,924) | | (27,924) | | 1,317,507 | | 0 | 0 | 34,801 | 12/01/2024 |
| 31418M RE 4 | FN AD0484 - RMBS | | 12/01/2020 | Paydown | | 1,330,918 | 1,330,918 | 1,392,889 | 1,360,524 | | (29,606) | | (29,606) | | 1,330,918 | | 0 | 0 | 30,111 | 12/01/2024 |
| 31418N A7 5 | FN AD0929 - RMBS | | 12/01/2020 | Paydown | | 1,483,326 | 1,483,326 | 1,532,693 | 1,506,024 | | (22,698) | | (22,698) | | 1,483,326 | | 0 | 0 | 37,519 | 04/01/2025 |
| 31418N ET 3 | FN AD1045 - RMBS | | 12/01/2020 | Paydown | | 756,124 | 756,124 | 760,732 | 760,197 | | (4,073) | | (4,073) | | 756,124 | | 0 | 0 | 20,073 | 02/01/2040 |
| 31418N XX 3 | FN AD1593 - RMBS | | 12/01/2020 | Paydown | | 2,050,719 | 2,050,719 | 2,209,330 | 2,196,783 | | (146,064) | | (146,064) | | 2,050,719 | | 0 | 0 | 56,445 | 02/01/2040 |
| 31418N YF 1 | FN AD1609 - RMBS | | 12/01/2020 | Paydown | | 451,930 | 451,930 | 461,251 | 455,096 | | (3,166) | | (3,166) | | 451,930 | | 0 | 0 | 9,521 | 02/01/2025 |
| 31418P E2 7 | FN AD1952 - RMBS | | 12/01/2020 | Paydown | | 2,718,609 | 2,718,609 | 2,873,654 | 2,860,229 | | (141,621) | | (141,621) | | 2,718,609 | | 0 | 0 | 73,391 | 02/01/2040 |
| 31418P Q2 4 | FN AD2272 - RMBS | | 12/01/2020 | Paydown | | 964,163 | 964,163 | 1,026,457 | 1,023,085 | | (58,922) | | (58,922) | | 964,163 | | (0) | (0) | 25,257 | 03/01/2040 |
| 31418P S7 1 | FN AD2341 - RMBS | | 12/01/2020 | Paydown | | 2,201,121 | 2,201,121 | 2,355,888 | 2,343,567 | | (142,446) | | (142,446) | | 2,201,121 | | 0 | 0 | 62,174 | 03/01/2040 |
| 31418Q NZ 2 | FN AD3107 - RMBS | | 12/01/2020 | Paydown | | 692,519 | 692,519 | 735,477 | 727,503 | | (34,984) | | (34,984) | | 692,519 | | 0 | 0 | 21,266 | 04/01/2040 |
| 31418R XS 5 | FN AD4288 - RMBS | | 12/01/2020 | Paydown | | 747,297 | 747,297 | 775,788 | 780,242 | | (32,945) | | (32,945) | | 747,297 | | (0) | (0) | 17,329 | 04/01/2040 |
| 31418T UG 0 | FN AD5982 - RMBS | | 12/01/2020 | Paydown | | 880,714 | 880,714 | 921,309 | 920,719 | | (40,006) | | (40,006) | | 880,714 | | (0) | (0) | 28,608 | 05/01/2040 |
| 31418U VU 5 | FN AD6926 - RMBS | | 12/01/2020 | Paydown | | 2,476,592 | 2,476,592 | 2,691,359 | 2,676,045 | | (199,453) | | (199,453) | | 2,476,592 | | (0) | (0) | 71,223 | 06/01/2040 |
| 31418V UA 8 | FN AD7776 - RMBS | | 12/01/2020 | Paydown | | 1,868,265 | 1,868,265 | 2,035,826 | 2,024,285 | | (156,019) | | (156,019) | | 1,868,265 | | 0 | 0 | 51,477 | 08/01/2040 |
| 31418W PG 9 | FN AD8522 - RMBS | | 12/01/2020 | Paydown | | 1,099,369 | 1,099,369 | 1,165,675 | 1,157,283 | | (57,914) | | (57,914) | | 1,099,369 | | 0 | 0 | 27,548 | 08/01/2040 |
| 31418X U3 0 | FN AD9601 - RMBS | | 12/01/2020 | Paydown | | 363,531 | 363,531 | 381,778 | 377,409 | | (13,878) | | (13,878) | | 363,531 | | 0 | 0 | 10,899 | 08/01/2040 |
| 31419A 4G 9 | FN AE0822 - RMBS | | 12/01/2020 | Paydown | | 838,602 | 838,602 | 906,214 | 901,393 | | (62,791) | | (62,791) | | 838,602 | | 0 | 0 | 22,405 | 02/01/2041 |
| 31419A K2 2 | FN AE0312 - RMBS | | 12/01/2020 | Paydown | | 765,260 | 765,260 | 788,038 | 781,235 | | (15,975) | | (15,975) | | 765,260 | | 0 | 0 | 17,375 | 09/01/2040 |
| 31419A U8 8 | FN AE0606 - RMBS | | 12/01/2020 | Paydown | | 1,007,288 | 1,007,288 | 1,072,132 | 1,067,642 | | (60,354) | | (60,354) | | 1,007,288 | | 0 | 0 | 23,872 | 11/01/2040 |
| 31419C 3V 3 | FN AE2611 - RMBS | | 12/01/2020 | Paydown | | 1,165,769 | 1,165,769 | 1,181,434 | 1,178,428 | | (12,659) | | (12,659) | | 1,165,769 | | (0) | (0) | 24,371 | 09/01/2040 |
| 31419D XM 8 | FN AE3383 - RMBS | | 12/01/2020 | Paydown | | 2,807,395 | 2,807,395 | 2,966,627 | 2,953,723 | | (146,329) | | (146,329) | | 2,807,395 | | 0 | 0 | 65,126 | 11/01/2040 |
| 31419E 2E 8 | FN AE4372 - RMBS | | 12/01/2020 | Paydown | | 4,294,033 | 4,294,033 | 4,545,636 | 4,527,075 | | (233,042) | | (233,042) | | 4,294,033 | | 0 | 0 | 109,347 | 10/01/2040 |
| 31419E YL 7 | FN AE4314 - RMBS | | 12/01/2020 | Paydown | | 1,895,931 | 1,895,931 | 2,066,268 | 2,054,467 | | (158,536) | | (158,536) | | 1,895,931 | | 0 | 0 | 54,125 | 09/01/2040 |
| 31419G WX 8 | FN AE6061 - RMBS | | 12/01/2020 | Paydown | | 1,373,740 | 1,373,740 | 1,471,405 | 1,463,908 | | (90,167) | | (90,167) | | 1,373,740 | | 0 | 0 | 36,440 | 10/01/2040 |
| 31419H XN 7 | FN AE6984 - RMBS | | 12/01/2020 | Paydown | | 370,164 | 370,164 | 383,236 | 381,126 | | (10,962) | | (10,962) | | 370,164 | | 0 | 0 | 9,720 | 10/01/2040 |
| 31421A FF 5 | FN MC0165 - RMBS | | 12/01/2020 | Paydown | | 547,160 | 547,160 | 555,710 | 553,719 | | (6,559) | | (6,559) | | 547,160 | | 0 | 0 | 15,269 | 09/01/2039 |
| 31421A FG 3 | FN MC0166 - RMBS | | 12/01/2020 | Paydown | | 278,682 | 278,682 | 282,644 | 281,855 | | (3,174) | | (3,174) | | 278,682 | | 0 | 0 | 7,431 | 09/01/2039 |

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SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|----------------------|--|-------------|---------------|------------------------------|---------------------------|---------------|------------|-------------|---|--|---|---|--------------------------------------|--|---|--|----------------------------------|-------------------------------|--|----------------------------------|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identification | Description | For Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 31421A FY 4 | FN MC0182 - RMBS | | 12/01/2020 | Paydown | | 184,871 | 184,871 | 188,771 | 188,086 | | (3,215) | | (3,215) | | 184,871 | | 0 | 0 | 6,853 | 10/01/2039. |
| 31421A GV 9 | FN MC0211 - RMBS | | 12/01/2020 | Paydown | | 352,874 | 352,874 | 361,806 | 360,313 | | (7,439) | | (7,439) | | 352,874 | | 0 | 0 | 14,231 | 12/01/2039. |
| 31421A GZ 0 | FN MC0215 - RMBS | | 12/01/2020 | Paydown | | 26,334 | 26,334 | 26,968 | 26,863 | | (529) | | (529) | | 26,334 | | (0) | (0) | 646 | 12/01/2039. |
| 31421A H8 9 | FN MC0254 - RMBS | | 12/01/2020 | Paydown | | 384,278 | 384,278 | 391,123 | 389,615 | | (5,337) | | (5,337) | | 384,278 | | 0 | 0 | 6,225 | 03/01/2040. |
| 31421A L9 2 | FN MC0351 - RMBS | | 12/01/2020 | Paydown | | 528,938 | 528,938 | 545,550 | 540,270 | | (11,331) | | (11,331) | | 528,938 | | 0 | 0 | 11,824 | 09/01/2040. |
| 31421A MK 6 | FN MC0361 - RMBS | | 12/01/2020 | Paydown | | 1,034,370 | 1,034,370 | 1,065,398 | 1,057,182 | | (22,812) | | (22,812) | | 1,034,370 | | 0 | 0 | 14,616 | 09/01/2040. |
| 31421A Q6 3 | FN MC0476 - RMBS | | 12/01/2020 | Paydown | | 922,241 | 922,241 | 958,842 | 945,614 | | (23,373) | | (23,373) | | 922,241 | | 0 | 0 | 21,999 | 05/01/2041. |
| 31421A SK 0 | FN MC0521 - RMBS | | 12/01/2020 | Paydown | | 665,343 | 665,343 | 697,674 | 681,397 | | (16,054) | | (16,054) | | 665,343 | | 0 | 0 | 12,448 | 09/01/2041. |
| 34074M JB 8 | FLORIDA HSG FIN CORP REV | | 05/04/2020 | Call @ 100.00 | | 1,879,993 | 1,879,994 | 1,879,994 | 1,879,994 | | | | 0 | | 1,879,994 | | (0) | (0) | 21,015 | 07/01/2041. |
| 373541 X4 8 | GEORGIA MUN ELEC AUTH PWR REV | | 01/01/2020 | Maturity @ 100.00 | | 6,700,000 | 6,700,000 | 6,679,900 | 6,700,000 | | | | 0 | | 6,700,000 | | 0 | 0 | 126,630 | 01/01/2020. |
| 454898 NU 7 | INDIANA MUN PWR AGY PWR SUPPLY SYS REV | | 01/01/2020 | Call @ 100.00 | | 3,670,000 | 3,670,000 | 3,757,676 | 3,686,845 | | (15) | | (15) | | 3,686,830 | | (16,830) | (16,830) | | 01/01/2022. |
| 485428 ZX 7 | KANSAS ST DEV FIN AUTH REV | | 05/01/2020 | Call @ 100.00 | | 760,000 | 760,000 | 711,261 | 739,295 | | 904 | | 904 | | 740,199 | | 19,801 | 19,801 | 20,410 | 05/01/2026. |
| 491189 FU 5 | KENTUCKY ASSET / LIABILITY COMMN GEN FD | | 04/01/2020 | Maturity @ 100.00 | | 2,950,000 | 2,950,000 | 2,950,000 | 2,950,000 | | | | 0 | | 2,950,000 | | 0 | 0 | 34,648 | 04/01/2020. |
| 544495 UH 5 | LOS ANGELES CALIF DEPT WTR & PWR REV | | 07/01/2020 | Call @ 100.00 | | 10,790,000 | 10,790,000 | 12,437,128 | 10,963,526 | | (173,526) | | (173,526) | | 10,790,000 | | 0 | 0 | 665,311 | 07/01/2040. |
| 56052E 5X 2 | MAINE ST HSG AUTH MTG PUR | | 11/18/2020 | Call @ 100.00 | | 925,000 | 925,000 | 925,000 | 925,000 | | | | 0 | | 925,000 | | 0 | 0 | 35,745 | 11/15/2027. |
| 57419R D6 9 | MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C | | 08/31/2020 | Various | | 505,000 | 505,000 | 522,933 | 516,815 | | (673) | | (673) | | 516,142 | | (11,142) | (11,142) | 8,788 | 09/01/2047. |
| 57419R L7 8 | MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C | | 08/31/2020 | Various | | 265,000 | 265,000 | 265,000 | 265,000 | | | | 0 | | 265,000 | | 0 | 0 | 5,559 | 09/01/2037. |
| 575832 TV 2 | MASSACHUSETTS ST COLLEGE BLDG AUTH PROJ | | 07/14/2020 | Call @ 100.00 | | 2,718,133 | 2,720,000 | 2,712,194 | 2,716,581 | | 256 | | 256 | | 2,716,838 | | 1,295 | 1,295 | 89,327 | 05/01/2025. |
| 57586N S5 1 | MASSACHUSETTS ST HSG FIN AGY | | 02/14/2020 | Call @ 100.00 | | 80,000 | 80,000 | 80,000 | 80,000 | | | | 0 | | 80,000 | | 0 | 0 | 26 | 12/01/2047. |
| 57587A TG 3 | MASSACHUSETTS ST HSG FIN AGY HSG REV | | 10/19/2020 | Call @ 100.00 | | 135,000 | 135,000 | 135,000 | 135,000 | | | | 0 | | 135,000 | | 0 | 0 | 2,837 | 06/01/2046. |
| 575896 RS 6 | MASSACHUSETTS ST PORT AUTH REV | | 03/03/2020 | JANNEY MONTGOMERY, SCOTT INC | | 4,082,411 | 3,675,000 | 3,564,750 | 3,571,096 | | 383 | | 383 | | 3,571,480 | | 510,931 | 510,931 | 99,633 | 07/01/2046. |
| 59259Y GG 8 | METROPOLITAN TRANSN AUTH N Y REV | | 11/15/2020 | Call @ 100.00 | | 2,100,000 | 2,100,000 | 2,498,139 | 2,162,643 | | (62,643) | | (62,643) | | 2,100,000 | | 0 | 0 | 149,814 | 11/15/2030. |
| 59266T EC 1 | METROPOLITAN WTR DIST SOUTH CALIF WTRWK | | 07/01/2020 | Call @ 100.00 | | 4,510,000 | 4,510,000 | 5,421,832 | 4,598,368 | | (88,368) | | (88,368) | | 4,510,000 | | 0 | 0 | 313,310 | 07/01/2040. |
| 60416Q FW 9 | MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F | | 12/01/2020 | Call @ 100.00 | | 227,788 | 227,788 | 227,788 | 227,788 | | | | 0 | | 227,788 | | 0 | 0 | 3,949 | 09/01/2041. |
| 60416Q GK 4 | MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F | | 12/01/2020 | Call @ 100.00 | | 1,169,723 | 1,169,723 | 1,169,723 | 1,169,723 | | | | 0 | | 1,169,723 | | 0 | 0 | 20,720 | 08/01/2046. |
| 60416Q HF 4 | MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F | | 12/01/2020 | Call @ 100.00 | | 1,084,907 | 1,084,907 | 1,084,907 | 1,084,907 | | | | 0 | | 1,084,907 | | 0 | 0 | 25,879 | 09/01/2048. |
| 60416S G3 8 | MINNESOTA ST HSG FIN AGY | | 12/01/2020 | Call @ 100.00 | | 395,000 | 395,000 | 395,000 | 395,000 | | | | 0 | | 395,000 | | 0 | 0 | 15,415 | 07/01/2033. |
| 60416S W3 0 | MINNESOTA ST HSG FIN AGY | | 12/01/2020 | Call @ 100.00 | | 565,000 | 565,000 | 565,000 | 565,000 | | | | 0 | | 565,000 | | 0 | 0 | 14,657 | 01/01/2040. |
| 60637B CP 3 | MISSOURI ST HSG DEV COMMN SINGLE FAMILY | | 11/01/2020 | Call @ 100.00 | | 1,665,000 | 1,665,000 | 1,665,000 | 1,665,000 | | | | 0 | | 1,665,000 | | 0 | 0 | 37,818 | 11/01/2041. |
| 60637B CQ 1 | MISSOURI ST HSG DEV COMMN SINGLE FAMILY | | 11/01/2020 | Call @ 100.00 | | 2,050,000 | 2,050,000 | 2,050,000 | 2,050,000 | | | | 0 | | 2,050,000 | | 0 | 0 | 47,501 | 11/01/2040. |
| 60637B CR 9 | MISSOURI ST HSG DEV COMMN SINGLE FAMILY | | 12/01/2020 | Call @ 100.00 | | 235,320 | 235,320 | 235,320 | 235,320 | | | | 0 | | 235,320 | | 0 | 0 | 3,646 | 10/01/2034. |

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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 Identification | Description | For Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 63607V AA 4 | NATIONAL FIN AUTH N H FED LEASE REV..... | | 10/01/2020. | Call @ 100.00..... | | 10,000 | 10,000 | 10,000 | | | | | 0 | | 10,000 | | | 0 | 61 | 07/01/2035. |
| 647677 AF 0 | NEW ORLEANS NAVY HOUSING LLC..... | | 12/14/2020. | Call @ 100.00..... | | 300,000 | 300,000 | 300,000 | 300,000 | | | | 0 | | 300,000 | | | 0 | 5,405 | 12/15/2029. |
| 64972F T4 8 | NEW YORK N Y CITY MUN WTR FIN AUTH WTR & | | 01/02/2020. | CORPORATE ACTION..... | | 6,284,347 | 6,200,000 | 7,141,842 | 6,284,974 | | | | (626) | | 6,284,347 | | | 0 | 17,930 | 06/15/2042. |
| 64972F T5 5 | NEW YORK N Y CITY MUN WTR FIN AUTH WTR & | | 01/02/2020. | CORPORATE ACTION..... | | 8,028,868 | 8,000,000 | 8,454,960 | 8,029,078 | | | | (210) | | 8,028,868 | | | 0 | 21,873 | 06/15/2041. |
| 649907 XT 4 | NEW YORK STATE DORMITORY AUTHORITY.... | | 12/01/2020. | Maturity @ 100.00..... | | 1,565,000 | 1,565,000 | 1,565,000 | 1,565,000 | | | | 0 | | 1,565,000 | | | 0 | 46,105 | 12/01/2020. |
| 64990G WW 8 | NEW YORK STATE DORMITORY AUTHORITY.... | | 06/01/2020. | CITIGROUP GLOBAL MARKETS INC..... | | 1,989,500 | 2,000,000 | 2,000,000 | 2,000,000 | | | | 0 | | 2,000,000 | | (10,500) | (10,500) | 31,420 | 07/01/2043. |
| 65857P AN 1 | NORTH CHARLESTON S C LTD OBLIG..... | | 04/16/2020. | Stifel Nicolaus & Co..... | | 2,012,240 | 2,000,000 | 2,000,000 | 2,000,000 | | | | 0 | | 2,000,000 | | 12,240 | 12,240 | 45,317 | 10/01/2030. |
| 663903 DM 1 | NORTHEAST OHIO REGL SWR DIST WASTEWTR RE | | 11/15/2020. | Call @ 100.00..... | | 31,440,000 | 31,440,000 | 33,291,078 | 31,731,841 | | | | (291,841) | | 31,440,000 | | | 0 | 1,898,347 | 11/15/2040. |
| 677071 AF 9 | OHANA MILITARY COMMUNITIES LLC..... | | 10/01/2020. | Paydown..... | | 344,023 | 344,020 | 344,020 | 344,020 | | | | 0 | | 344,020 | | 3 | 3 | 14,695 | 10/01/2026. |
| 677377 2M 4 | OHIO HSG FIN AGY SINGLE FAMILY MTG REV.. | | 12/01/2020. | Call @ 100.00..... | | 615,000 | 615,000 | 615,000 | 615,000 | | | | 0 | | 615,000 | | | 0 | 10,125 | 11/01/2041. |
| 67756Q NS 2 | OHIO ST HSG FIN AGY RESIDENTIAL MTG REV | | 12/01/2020. | Call @ 100.00..... | | 894,357 | 894,357 | 894,357 | 894,357 | | | | 0 | | 894,357 | | | 0 | 15,735 | 09/01/2037. |
| 67756Q XP 7 | OHIO ST HSG FIN AGY RESIDENTIAL MTG REV | | 12/01/2020. | Call @ 100.00..... | | 512,305 | 512,305 | 512,305 | 512,305 | | | | 0 | | 512,305 | | | 0 | 11,000 | 04/01/2040. |
| 677581 DV 9 | OHIO ST MAJOR NEW ST INFRASTRUCTURE PROJ | | 06/15/2020. | Maturity @ 100.00..... | | 2,750,000 | 2,750,000 | 3,064,683 | 2,768,829 | | | | (18,829) | | 2,750,000 | | | 0 | 60,748 | 06/15/2020. |
| 796253 Y4 8 | SAN ANTONIO TEX ELEC & GAS REV..... | | 02/01/2020. | Call @ 100.00..... | | 5,900,000 | 5,900,000 | 6,802,877 | 5,915,850 | | | | (15,850) | | 5,900,000 | | | 0 | 186,086 | 02/01/2037. |
| 79642B LT 8 | SAN ANTONIO TEX WTR REV..... | | 05/15/2020. | Call @ 100.00..... | | 5,550,000 | 5,550,000 | 5,550,000 | 5,550,000 | | | | 0 | | 5,550,000 | | | 0 | 172,605 | 05/15/2034. |
| 816705 HB 6 | SEMINOLE CNTY FLA WTR & SWR REV..... | | 10/01/2020. | Call @ 100.00..... | | 18,250,000 | 18,250,000 | 21,235,458 | 18,726,704 | | | | (476,704) | | 18,250,000 | | | 0 | 1,175,848 | 10/01/2040. |
| 83712T DA 6 | SOUTH CAROLINA ST HSG FIN & DEV AUTH HOM | | 01/01/2020. | Call @ 100.00..... | | 770,000 | 770,000 | 770,000 | 770,000 | | | | 0 | | 770,000 | | | 0 | 1,893 | 01/01/2041. |
| 91428L FK 7 | UNIVERSITY HAWAII REV..... | | 10/28/2020. | Call @ 100.00..... | | 5,500,000 | 5,500,000 | 6,149,880 | 5,608,094 | | | | (108,094) | | 5,500,000 | | | 0 | 356,760 | 10/01/2040. |
| 91802R AU 3 | UTILITY DEBT SECURITIZATION AUTH N Y - A.. | | 06/15/2020. | Call @ 100.00..... | | 529,000 | 529,000 | 517,045 | 520,667 | | | | 1,491 | | 522,158 | | 6,842 | 6,842 | 6,755 | 06/15/2022. |
| 927781 TH 7 | VIRGINIA COLLEGE BUILDING AUTHORITY..... | | 02/01/2020. | Call @ 100.00..... | | 2,500,000 | 2,500,000 | 2,797,100 | 2,503,453 | | | | (3,453) | | 2,500,000 | | | 0 | 59,375 | 02/01/2021. |
| 927781 TS 3 | VIRGINIA COLLEGE BUILDING AUTHORITY..... | | 02/01/2020. | Call @ 100.00..... | | 5,000,000 | 5,000,000 | 4,994,000 | 4,997,000 | | | | 18 | | 4,997,019 | | 2,981 | 2,981 | 143,750 | 02/01/2030. |
| 92812U K5 6 | VIRGINIA ST HSG DEV AUTH COMWLTH MTG - C | | 12/01/2020. | Paydown..... | | 577,506 | 577,506 | 557,449 | 558,233 | | | | 19,272 | | 577,506 | | | 0 | 9,316 | 04/25/2042. |
| 92812U M2 1 | VIRGINIA ST HSG DEV AUTH COMWLTH MTG.... | | 12/28/2020. | Call @ 100.00..... | | 1,775,145 | 1,775,145 | 1,775,145 | 1,775,145 | | | | 0 | | 1,775,145 | | | 0 | 47,004 | 10/25/2043. |
| 92812U Q4 3 | VIRGINIA ST HSG DEV AUTH COMWLTH MTG.... | | 12/28/2020. | Call @ 100.00..... | | 429,352 | 429,352 | 429,352 | 429,352 | | | | 0 | | 429,352 | | | 0 | 8,837 | 10/25/2037. |
| 92812U Q6 8 | VIRGINIA ST HSG DEV AUTH COMWLTH MTG.... | | 12/28/2020. | Call @ 100.00..... | | 1,221,516 | 1,221,516 | 1,221,516 | 1,221,516 | | | | 0 | | 1,221,516 | | | 0 | 22,952 | 06/25/2041. |
| 928172 V6 9 | VIRGINIA ST PUB BLDG AUTH PUB FACS REV.. | | 08/01/2020. | Call @ 100.00..... | | 355,000 | 355,000 | 348,706 | 353,903 | | | | 1,097 | | 355,000 | | | 0 | 20,413 | 08/01/2030. |
| 928172 V7 7 | VIRGINIA ST PUB BLDG AUTH PUB FACS REV.. | | 08/01/2020. | Call @ 100.00..... | | 11,170,000 | 11,170,000 | 10,971,956 | 11,040,119 | | | | 5,269 | | 11,045,388 | | 124,612 | 124,612 | 642,275 | 08/01/2030. |
| 928172 VF 9 | VIRGINIA ST PUB BLDG AUTH PUB FACS REV.. | | 08/01/2020. | Call @ 100.00..... | | 2,465,000 | 2,465,000 | 2,843,032 | 2,494,677 | | | | (29,677) | | 2,465,000 | | | 0 | 135,575 | 08/01/2027. |
| 92818M C6 5 | VIRGINIA ST RES AUTH CLEAN WTR REV..... | | 11/01/2020. | Call @ 100.00..... | | 2,085,000 | 2,085,000 | 2,085,000 | 2,085,000 | | | | 0 | | 2,085,000 | | | 0 | 118,637 | 11/01/2030. |
| 92818M D7 2 | VIRGINIA ST RES AUTH CLEAN WTR REV..... | | 11/01/2020. | Call @ 100.00..... | | 415,000 | 415,000 | 415,000 | 415,000 | | | | 0 | | 415,000 | | | 0 | 23,614 | 11/01/2030. |
| 95648X AM 7 | WEST VA ECONOMIC DEV AUTH EXCESS LOTTER | | 07/01/2020. | Maturity @ 100.00..... | | 875,000 | 875,000 | 832,720 | 872,843 | | | | 2,157 | | 875,000 | | | 0 | 46,988 | 07/01/2020. |
| 977100 AC 0 | WISCONSIN ST GEN FD ANNUAL APPROPRIATION | | 05/01/2020. | Call @ 100.00..... | | 2,330,000 | 2,330,000 | 2,422,524 | 2,365,462 | | | | (1,572) | | 2,363,890 | | (33,890) | (33,890) | 66,405 | 05/01/2026. |

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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 Identification | Description | | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 3199999 | Total - Bonds - U.S. Special Revenue and Special Assessments..... | | | | | 2,656,005,995 | 2,638,883,650 | 2,740,562,830 | 2,519,647,399 | 0 | (57,177,610) | 0 | (57,177,610) | 0 | 2,655,294,712 | 0 | 711,283 | 711,283 | 56,553,026 | XXX |
| Bonds - Industrial and Miscellaneous | | | | | | | | | | | | | | | | | | | | |
| 00108W | AJ 9 AEP TEXAS INC..... | | 05/14/2020 | CITIGROUP GLOBAL MARKETS INC..... | | 5,234,096 | 4,651,000 | 4,644,675 | 4,644,747 | | 42 | | 42 | | 4,644,789 | | 589,307 | 589,307 | 105,623 | 05/01/2049 |
| 00206R | AZ 5 AT&T INC..... | | 06/29/2020 | Call @ 100.00..... | | 3,531,728 | 3,400,000 | 3,685,770 | 3,455,874 | | (16,724) | | (16,724) | | 3,439,150 | | (39,150) | (39,150) | 246,643 | 08/15/2021 |
| 00206R | BD 3 AT&T INC..... | | 07/23/2020 | Call @ 100.00..... | | 14,316,584 | 13,750,000 | 13,744,244 | 13,748,737 | | 324 | | 324 | | 13,749,061 | | 939 | 939 | 953,876 | 02/15/2022 |
| 00206R | CS 9 AT&T INC..... | | 09/14/2020 | Call @ 107.58..... | | 10,757,892 | 10,000,000 | 9,992,500 | 9,996,462 | | 762 | | 762 | | 9,997,224 | | 760,668 | 760,668 | 387,000 | 02/17/2023 |
| 00206R | MD 1 AT&T INC..... | | 09/18/2020 | CORPORATE ACTION..... | | | 537 | 540 | 456 | | | | 0 | | 456 | | 81 | 81 | | 09/15/2055 |
| 00206R | MF 6 AT&T INC..... | | 12/08/2020 | CORPORATE ACTION..... | | 350 | 350 | 323 | 314 | | | | 0 | | 314 | | 36 | 36 | 0 | 12/01/2033 |
| 010392 | FJ 2 ALABAMA POWER CO..... | | 05/14/2020 | RBC CAPITAL MARKETS..... | | 5,484,250 | 5,000,000 | 4,985,000 | 4,987,151 | | 133 | | 133 | | 4,987,283 | | 496,967 | 496,967 | 89,299 | 12/01/2042 |
| 010392 | FK 9 ALABAMA POWER CO..... | | 07/09/2020 | PERSHING LLC..... | | 5,471,750 | 5,000,000 | 4,985,850 | 4,993,840 | | 785 | | 785 | | 4,994,625 | | 477,125 | 477,125 | 109,458 | 12/01/2023 |
| 010392 | FQ 6 ALABAMA POWER CO..... | | 04/22/2020 | CREDIT SUISSE SECURITIES..... | | 13,905,456 | 13,600,000 | 13,588,848 | 13,594,560 | | 739 | | 739 | | 13,595,299 | | 310,157 | 310,157 | 188,813 | 03/30/2022 |
| 03523T | BP 2 ANHEUSER-BUSCH INBEV WORLDWIDE INC..... | | 08/12/2020 | Call @ 100.00..... | | 14,081,221 | 13,506,000 | 12,850,016 | 13,299,188 | | 48,444 | | 48,444 | | 13,347,632 | | 158,368 | 158,368 | 938,194 | 07/15/2022 |
| 035242 | AA 4 ANHEUSER-BUSCH INBEV FINANCE INC..... | | 07/07/2020 | CORPORATE ACTION..... | | 21,025,000 | 20,000,000 | 19,869,400 | 19,956,488 | | 7,129 | | 7,129 | | 19,963,617 | | 1,061,383 | 1,061,383 | 510,417 | 01/17/2023 |
| 037833 | AX 8 APPLE INC..... | | 02/07/2020 | Maturity @ 100.00..... | | 20,900,000 | 20,900,000 | 20,854,020 | 20,899,041 | | 959 | | 959 | | 20,900,000 | | 0 | 0 | 160,175 | 02/07/2020 |
| 037833 | DJ 6 APPLE INC..... | | 11/13/2020 | Maturity @ 100.00..... | | 23,500,000 | 23,500,000 | 23,480,260 | 23,494,186 | | 5,814 | | 5,814 | | 23,500,000 | | 0 | 0 | 470,000 | 11/13/2020 |
| 038222 | AH 8 APPLIED MATERIALS INC..... | | 06/29/2020 | Call @ 100.00..... | | 10,588,356 | 10,525,000 | 10,517,633 | 10,523,902 | | 730 | | 730 | | 10,524,631 | | 369 | 369 | 267,497 | 10/01/2020 |
| 039483 | BM 3 ARCHER-DANIELS-MIDLAND CO..... | | 09/23/2020 | CORPORATE ACTION..... | | 12,769,600 | 10,000,000 | 9,953,500 | 9,955,526 | | 672 | | 672 | | 9,956,198 | | 2,813,402 | 2,813,402 | 683,333 | 09/15/2047 |
| 040555 | CQ 5 ARIZONA PUBLIC SERVICE CO..... | | 07/13/2020 | CHASE SECURITIES..... | | 16,260,900 | 15,000,000 | 14,986,200 | 14,993,263 | | 759 | | 759 | | 14,994,022 | | 1,266,878 | 1,266,878 | 293,125 | 06/15/2024 |
| 040555 | CR 3 ARIZONA PUBLIC SERVICE CO..... | | 01/15/2020 | Maturity @ 100.00..... | | 5,386,000 | 5,386,000 | 5,454,779 | 5,386,000 | | | | 0 | | 5,386,000 | | 0 | 0 | 59,246 | 01/15/2020 |
| 040555 | CS 1 ARIZONA PUBLIC SERVICE CO..... | | 04/27/2020 | CHASE SECURITIES..... | | 37,487,450 | 35,000,000 | 34,815,900 | 34,893,733 | | 5,954 | | 5,954 | | 34,899,687 | | 2,587,763 | 2,587,763 | 502,250 | 05/15/2025 |
| 05531F | AU 7 BB&T CORP..... | | 05/29/2020 | Call @ 100.00..... | | 15,000,000 | 15,000,000 | 14,991,600 | 14,999,124 | | 725 | | 725 | | 14,999,849 | | 151 | 151 | 164,063 | 06/29/2020 |
| 05565S | AA 2 BNSF RAILWAY CO - ABS..... | | 10/01/2020 | Paydown..... | | 1,249,677 | 1,249,677 | 1,249,677 | 1,249,677 | | | | 0 | | 1,249,677 | | (0) | (0) | 35,207 | 04/01/2024 |
| 05568B | AA 6 BNSF RAILWAY CO - ABS..... | | 07/15/2020 | Paydown..... | | 2,061,340 | 2,061,340 | 2,075,436 | 2,061,340 | | | | 0 | | 2,061,340 | | (0) | (0) | 59,026 | 01/15/2024 |
| 05568D | AA 2 BNSF 2006-3 CTF - ABS..... | | 10/01/2020 | Paydown..... | | 636,413 | 636,413 | 636,413 | 636,413 | | | | 0 | | 636,413 | | (0) | (0) | 17,033 | 04/01/2024 |
| 06051G | FN 4 BANK OF AMERICA CORP..... | | 04/21/2020 | Maturity @ 100.00..... | | 10,000,000 | 10,000,000 | 9,897,300 | 9,992,753 | | 7,247 | | 7,247 | | 10,000,000 | | 0 | 0 | 112,500 | 04/21/2020 |
| 06051G | GS 2 BANK OF AMERICA CORP..... | | 09/30/2020 | Call @ 100.00..... | | 25,000,000 | 25,000,000 | 24,436,750 | 24,643,743 | | 150,495 | | 150,495 | | 24,794,238 | | 205,762 | 205,762 | 582,000 | 10/01/2021 |
| 06406H | CZ 0 BANK OF NEW YORK MELLON CORP..... | | 02/03/2020 | Call @ 100.00..... | | 13,335,000 | 13,335,000 | 13,314,197 | 13,334,359 | | 392 | | 392 | | 13,334,751 | | 249 | 249 | 126,627 | 02/24/2020 |
| 06406H | DD 8 BANK OF NEW YORK MELLON CORP..... | | 07/17/2020 | Call @ 100.00..... | | 6,485,000 | 6,485,000 | 6,481,952 | 6,484,596 | | 349 | | 349 | | 6,484,945 | | 55 | 55 | 154,559 | 08/17/2020 |
| 064159 | GW 0 BANK OF NOVA SCOTIA..... | | 10/21/2020 | Maturity @ 100.00..... | | 10,000,000 | 10,000,000 | 9,996,700 | 9,999,444 | | 556 | | 556 | | 10,000,000 | | 0 | 0 | 235,000 | 10/21/2020 |
| 07274N | AA 1 BAYER US FINANCE II LLC..... | | 01/30/2020 | CREDIT SUISSE SECURITIES..... | | 3,012,098 | 2,950,000 | 2,948,260 | 2,949,118 | | 53 | | 53 | | 2,949,171 | | 62,927 | 62,927 | 10,899 | 06/25/2021 |
| 097023 | BM 6 BOEING CO..... | | 10/30/2020 | Maturity @ 100.00..... | | 16,606,000 | 16,606,000 | 16,281,816 | 16,549,596 | | 56,404 | | 56,404 | | 16,606,000 | | 0 | 0 | 273,999 | 10/30/2020 |
| 125523 | AF 7 CIGNA CORP..... | | 03/19/2020 | CORPORATE ACTION..... | | 6,431,090 | 6,121,000 | 6,116,414 | 6,117,554 | | 215 | | 215 | | 6,117,769 | | 313,321 | 313,321 | 217,164 | 07/15/2023 |
| 126650 | CV 0 CVS HEALTH CORP..... | | 08/27/2020 | CORPORATE ACTION..... | | 1,790,208 | 1,706,000 | 1,690,714 | 1,695,923 | | 1,959 | | 1,959 | | 1,697,882 | | 92,326 | 92,326 | 90,122 | 03/09/2023 |
| 134429 | BA 6 CAMPBELL SOUP CO..... | | 04/08/2020 | BARCLAYS CAPITAL INC FIXED INC..... | | 6,541,074 | 6,450,000 | 6,441,293 | 6,445,105 | | 244 | | 244 | | 6,445,348 | | 95,726 | 95,726 | 120,615 | 03/19/2025 |
| 14042R | BT 7 CAPITAL ONE NA..... | | 06/10/2020 | CORPORATE ACTION..... | | 6,762,412 | 6,655,000 | 6,644,685 | 6,651,367 | | 928 | | 928 | | 6,652,295 | | 110,117 | 110,117 | 111,055 | 09/13/2021 |
| 14042R | NW 7 CAPITAL ONE NA..... | | 06/10/2020 | CORPORATE ACTION..... | | 5,109,800 | 5,000,000 | 4,997,700 | 4,997,940 | | 330 | | 330 | | 4,998,270 | | 111,530 | 111,530 | 81,819 | 09/06/2022 |
| 166764 | AR 1 CHEVRON CORP..... | | 03/03/2020 | Maturity @ 100.00..... | | 60,750,000 | 60,750,000 | 60,750,000 | 60,750,000 | | | | 0 | | 60,750,000 | | 0 | 0 | 595,654 | 03/03/2020 |
| 17275R | AX 0 CISCO SYSTEMS INC..... | | 06/15/2020 | Maturity @ 100.00..... | | 13,330,000 | 13,330,000 | 13,312,005 | 13,328,273 | | 1,727 | | 1,727 | | 13,330,000 | | 0 | 0 | 163,293 | 06/15/2020 |
| 172967 | JJ 1 CITIGROUP INC..... | | 02/18/2020 | Maturity @ 100.00..... | | 20,000,000 | 20,000,000 | 19,938,200 | 19,998,063 | | 1,937 | | 1,937 | | 20,000,000 | | 0 | 0 | 240,000 | 02/18/2020 |
| 191216 | AR 1 COCA-COLA CO..... | | 11/15/2020 | Maturity @ 100.00..... | | 26,500,000 | 26,500,000 | 24,692,310 | 26,310,288 | | 189,712 | | 189,712 | | 26,500,000 | | 0 | 0 | 834,750 | 11/15/2020 |
| 191216 | AV 2 COCA-COLA CO..... | | 10/20/2020 | Call @ 100.00..... | | 39,112,194 | 38,100,000 | 39,428,640 | 38,356,070 | | (121,602) | | (121,602) | | 38,234,467 | | (134,467) | (134,467) | 2,440,627 | 09/01/2021 |
| 19416Q | DY 3 COLGATE-PALMOLIVE CO..... | | 12/18/2020 | Call @ 100.00..... | | 5,101,869 | 5,000,000 | 4,927,700 | 4,985,061 | | 7,593 | | 7,593 | | 4,992,654 | | 7,346 | 7,346 | 235,598 | 11/15/2021 |

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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 Identification | Description | For reign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than- Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 20030N BR 1 | COMCAST CORP..... | | 09/10/2020. | Call @ 100.00..... | | 10,571,600 | 10,000,000 | 10,187,100 | 10,088,330 | | (19,162) | | (19,162) | | 10,069,168 | | (69,168) | (69,168) | 853,475 | 03/01/2023. |
| 20030N BV 2 | COMCAST CORP..... | | 06/19/2020. | Call @ 101.97..... | | 5,098,521 | 5,000,000 | 4,995,050 | 4,998,109 | | 428 | | 428 | | 4,998,536 | | 99,985 | 99,985 | 75,382 | 01/15/2022. |
| 205887 CB 6 | CONAGRA BRANDS INC..... | | 04/08/2020. | BARCLAYS CAPITAL INC FIXED INC..... | | 3,601,753 | 3,350,000 | 3,340,419 | 3,341,876 | | 345 | | 345 | | 3,342,221 | | 259,532 | 259,532 | 69,345 | 11/01/2025. |
| 205887 CC 4 | CONAGRA BRANDS INC..... | | 04/08/2020. | BARCLAYS CAPITAL INC FIXED INC..... | | 8,511,210 | 7,830,000 | 7,827,416 | 7,827,769 | | 58 | | 58 | | 7,827,826 | | 683,384 | 683,384 | 170,890 | 11/01/2028. |
| 210518 CT 1 | CONSUMERS ENERGY CO..... | | 04/22/2020. | FBS INVESTMENT SERVICES, INC..... | | 22,857,786 | 22,200,000 | 22,708,788 | 22,415,005 | | (30,989) | | (30,989) | | 22,384,016 | | 473,770 | 473,770 | 279,443 | 05/15/2022. |
| 210518 CV 6 | CONSUMERS ENERGY CO..... | | 04/23/2020. | PERSHING LLC..... | | 11,034,287 | 10,300,000 | 10,662,869 | 10,501,550 | | (18,326) | | (18,326) | | 10,483,224 | | 551,063 | 551,063 | 243,338 | 08/15/2023. |
| 22160K AG 0 | COSTCO WHOLESALE CORP..... | | 02/15/2020. | Maturity @ 100.00..... | | 6,400,000 | 6,400,000 | 6,393,280 | 6,399,829 | | 171 | | 171 | | 6,400,000 | | | | 56,000 | 02/15/2020. |
| 23338V AB 2 | DTE ELECTRIC CO..... | | 05/07/2020. | CHASE SECURITIES..... | | 7,576,310 | 7,000,000 | 6,971,370 | 6,987,313 | | 1,007 | | 1,007 | | 6,988,320 | | 587,990 | 587,990 | 167,494 | 03/15/2024. |
| 23338V AC 0 | DTE ELECTRIC CO..... | | 05/07/2020. | CHASE SECURITIES..... | | 10,864,900 | 10,000,000 | 9,986,100 | 9,992,483 | | 480 | | 480 | | 9,992,963 | | 871,937 | 871,937 | 234,375 | 03/01/2025. |
| 23338V AG 1 | DTE ELECTRIC CO..... | | 07/14/2020. | GOLDMAN SACHS & CO..... | | 6,147,600 | 5,000,000 | 4,997,300 | 4,997,451 | | 29 | | 29 | | 4,997,480 | | 1,150,120 | 1,150,120 | 172,396 | 08/15/2047. |
| 24422E RJ 7 | JOHN DEERE CAPITAL CORP..... | | 01/15/2020. | Maturity @ 100.00..... | | 4,300,000 | 4,300,000 | 4,285,423 | 4,299,919 | | 81 | | 81 | | 4,300,000 | | | | 36,550 | 01/15/2020. |
| 250847 EY 5 | DTE ELECTRIC CO..... | | 05/07/2020. | FBS INVESTMENT SERVICES, INC..... | | 2,848,332 | 2,780,000 | 2,775,663 | 2,778,823 | | 167 | | 167 | | 2,778,990 | | 69,342 | 69,342 | 29,877 | 06/15/2022. |
| 257375 AK 1 | DOMINION ENERGY GAS HOLDINGS LLC..... | | 11/15/2020. | Maturity @ 100.00..... | | 5,335,000 | 5,335,000 | 5,317,021 | 5,331,679 | | 3,321 | | 3,321 | | 5,335,000 | | | | 149,380 | 11/15/2020. |
| 26441C BF 1 | DUKE ENERGY CORP..... | | 07/09/2020. | CHASE SECURITIES..... | | 17,085,600 | 13,500,000 | 13,438,170 | 13,438,897 | | 564 | | 564 | | 13,439,462 | | 3,646,138 | 3,646,138 | 327,600 | 06/15/2049. |
| 26442C AJ 3 | DUKE ENERGY CAROLINAS LLC..... | | 06/15/2020. | Maturity @ 100.00..... | | 26,950,000 | 26,950,000 | 27,650,730 | 26,990,113 | | (40,113) | | (40,113) | | 26,950,000 | | | | 579,425 | 06/15/2020. |
| 31429K AB 9 | FEDERATION OF CAISSES DESJARDINS DU QUEB..... | | 10/30/2020. | Maturity @ 100.00..... | | | 10,000,000 | 9,782,200 | 9,917,296 | | 82,704 | | 82,704 | | 10,000,000 | | | | 225,000 | 10/30/2020. |
| 316773 CT 5 | FIFTH THIRD BANCORP..... | | 06/27/2020. | Call @ 100.00..... | | 10,000,000 | 10,000,000 | 9,987,100 | 9,998,433 | | 1,340 | | 1,340 | | 9,999,773 | | 227 | 227 | 263,542 | 07/27/2020. |
| 375558 BB 8 | GILEAD SCIENCES INC..... | | 09/01/2020. | Maturity @ 100.00..... | | 5,680,000 | 5,680,000 | 5,669,776 | 5,678,551 | | 1,449 | | 1,449 | | 5,680,000 | | | | 144,840 | 09/01/2020. |
| 38141E A6 6 | GOLDMAN SACHS GROUP INC..... | | 06/15/2020. | Maturity @ 100.00..... | | 19,000,000 | 19,000,000 | 20,453,070 | 19,091,499 | | (91,499) | | (91,499) | | 19,000,000 | | | | 570,000 | 06/15/2020. |
| 38141G VP 6 | GOLDMAN SACHS GROUP INC..... | | 08/15/2020. | Call @ 100.00..... | | 5,825,000 | 5,825,000 | 5,844,863 | 5,827,731 | | (2,731) | | (2,731) | | 5,825,000 | | | | 146,839 | 09/15/2020. |
| 40428H PV 8 | HSBC USA INC..... | | 08/07/2020. | Maturity @ 100.00..... | | 48,000,000 | 48,000,000 | 49,111,430 | 48,176,269 | | (176,269) | | (176,269) | | 48,000,000 | | | | 1,320,000 | 08/07/2020. |
| 4042Q1 AE 7 | HSBC BANK USA NA..... | | 08/24/2020. | Maturity @ 100.00..... | | 10,000,000 | 10,000,000 | 10,332,250 | 10,030,888 | | (30,888) | | (30,888) | | 10,000,000 | | | | 487,500 | 08/24/2020. |
| 406216 BD 2 | HALLIBURTON CO..... | | 03/05/2020. | CORPORATE ACTION..... | | 14,924,831 | 14,219,000 | 14,185,728 | 14,205,689 | | 612 | | 612 | | 14,206,301 | | 718,531 | 718,531 | 700,194 | 08/01/2023. |
| 406216 BG 5 | HALLIBURTON CO..... | | 03/05/2020. | CORPORATE ACTION..... | | 34,962,168 | 31,687,000 | 31,597,960 | 31,630,757 | | 1,511 | | 1,511 | | 31,632,268 | | 3,329,901 | 3,329,901 | 1,260,424 | 11/15/2025. |
| 41283L AF 2 | HARLEY-DAVIDSON FINANCIAL SERVICES INC..... | | 02/26/2020. | Maturity @ 100.00..... | | 6,030,000 | 6,030,000 | 6,016,071 | 6,029,555 | | 445 | | 445 | | 6,030,000 | | | | 64,823 | 02/26/2020. |
| 458140 AQ 3 | INTEL CORP..... | | 07/29/2020. | Maturity @ 100.00..... | | 5,180,000 | 5,180,000 | 5,175,131 | 5,179,408 | | 592 | | 592 | | 5,180,000 | | | | 126,910 | 07/29/2020. |
| 459200 JF 9 | INTERNATIONAL BUSINESS MACHINES CORP..... | | 03/06/2020. | Various..... | | 38,956,319 | 38,650,000 | 38,600,915 | 38,638,389 | | 1,793 | | 1,793 | | 38,640,182 | | 9,818 | 9,818 | 782,198 | 02/19/2021. |
| 46625H HS 2 | JPMORGAN CHASE & CO..... | | 07/22/2020. | Maturity @ 100.00..... | | 25,000,000 | 25,000,000 | 24,399,900 | 24,956,971 | | 43,029 | | 43,029 | | 25,000,000 | | | | 1,100,000 | 07/22/2020. |
| 46625H HU 7 | JPMORGAN CHASE & CO..... | | 10/15/2020. | Maturity @ 100.00..... | | 47,000,000 | 47,000,000 | 45,128,280 | 46,811,681 | | 188,319 | | 188,319 | | 47,000,000 | | | | 1,997,500 | 10/15/2020. |
| 46625H HZ 6 | JPMORGAN CHASE & CO..... | | 09/21/2020. | CORPORATE ACTION..... | | 5,630,764 | 5,475,000 | 5,497,140 | 5,478,953 | | (2,080) | | (2,080) | | 5,476,873 | | 153,891 | 153,891 | 218,753 | 05/10/2021. |
| 46625H JC 5 | JPMORGAN CHASE & CO..... | | 09/21/2020. | CORPORATE ACTION..... | | 10,377,500 | 10,000,000 | 10,498,800 | 10,101,078 | | (44,312) | | (44,312) | | 10,056,767 | | 320,733 | 320,733 | 478,500 | 08/15/2021. |
| 46625H JD 3 | JPMORGAN CHASE & CO..... | | 09/21/2020. | CORPORATE ACTION..... | | 5,290,000 | 5,000,000 | 5,316,850 | 5,077,526 | | (26,528) | | (26,528) | | 5,050,998 | | 239,002 | 239,002 | 260,625 | 01/24/2022. |
| 487836 BP 2 | KELLOGG CO..... | | 04/08/2020. | BARCLAYS CAPITAL INC FIXED INC..... | | 3,585,089 | 3,485,000 | 3,481,376 | 3,482,659 | | 95 | | 95 | | 3,482,754 | | 102,335 | 102,335 | 60,407 | 04/01/2026. |
| 487836 BS 6 | KELLOGG CO..... | | 04/08/2020. | BARCLAYS CAPITAL INC FIXED INC..... | | 6,493,837 | 6,405,000 | 6,399,236 | 6,401,695 | | 226 | | 226 | | 6,401,922 | | 91,915 | 91,915 | 62,235 | 12/01/2023. |
| 491674 BE 6 | KENTUCKY UTILITIES CO..... | | 03/05/2020. | GOLDMAN SACHS & CO..... | | 8,059,760 | 8,000,000 | 8,408,480 | 8,056,250 | | (17,980) | | (17,980) | | 8,038,269 | | 21,491 | 21,491 | 92,444 | 11/01/2020. |
| 491674 BK 2 | KENTUCKY UTILITIES CO..... | | 07/13/2020. | PERSHING LLC..... | | 8,324,128 | 7,600,000 | 7,596,732 | 7,598,004 | | 170 | | 170 | | 7,598,175 | | 725,953 | 725,953 | 197,853 | 10/01/2025. |
| 494368 BP 7 | KIMBERLY-CLARK CORP..... | | 03/01/2020. | Maturity @ 100.00..... | | 2,250,000 | 2,250,000 | 2,248,605 | 2,249,952 | | 48 | | 48 | | 2,250,000 | | | | 20,813 | 03/01/2020. |
| 49446R AL 3 | KIMCO REALTY CORP..... | | 08/25/2020. | Call @ 100.00..... | | 9,302,246 | 9,160,000 | 9,141,680 | 9,156,211 | | 1,740 | | 1,740 | | 9,157,951 | | 2,049 | 2,049 | 373,218 | 05/01/2021. |
| 539830 BF 5 | LOCKHEED MARTIN CORP..... | | 10/23/2020. | Call @ 100.00..... | | 10,505,306 | 10,457,000 | 10,419,459 | 10,450,252 | | 4,503 | | 4,503 | | 10,454,755 | | 2,245 | 2,245 | 232,400 | 11/23/2020. |
| 55279H AJ 9 | MANUFACTURERS AND TRADERS TRUST CO..... | | 01/07/2020. | Call @ 100.00..... | | 3,825,000 | 3,825,000 | 3,822,820 | 3,824,955 | | 7 | | 7 | | 3,824,963 | | 37 | 37 | 33,692 | 02/06/2020. |

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SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|----------------------|--|-------|---------------|--|---------------------------|---------------|------------|-------------|---|--|---|---|--------------------------------------|--|---|--|----------------------------------|-------------------------------|--|----------------------------------|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identification | Description | Forei | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 55336V BG 4 | MPLX LP..... | | 09/13/2020. | Call @ 100.00..... | | 3,830,000 | 3,830,000 | 3,830,000 | 3,830,000 | | | | 0 | | 3,830,000 | | | 0 | 57,906 | 09/09/2021. |
| 571903 AZ 6 | MARRIOTT INTERNATIONAL INC..... | | 12/01/2020. | Maturity @ 100.00..... | | 10,710,000 | 10,710,000 | 10,710,000 | 10,710,000 | | | | 0 | | 10,710,000 | | | 0 | 175,801 | 12/01/2020. |
| 57629W BW 9 | MASSMUTUAL GLOBAL FUNDING II..... | | 11/23/2020. | Maturity @ 100.00..... | | 10,000,000 | 10,000,000 | 9,988,800 | 9,997,899 | | 2,101 | | 2,101 | | 10,000,000 | | | 0 | 245,000 | 11/23/2020. |
| 58013M EJ 9 | MCDONALD'S CORP..... | | 07/15/2020. | Maturity @ 100.00..... | | 13,650,000 | 13,650,000 | 14,750,600 | 13,768,226 | | (118,226) | | (118,226) | | 13,650,000 | | | 0 | 477,750 | 07/15/2020. |
| 585055 BS 4 | MEDTRONIC INC..... | | 10/29/2020. | Call @ 112.74..... | | 6,002,384 | 5,324,000 | 5,450,024 | 5,410,518 | | (12,810) | | (12,810) | | 5,397,709 | | 604,676 | 604,676 | 193,177 | 03/15/2025. |
| 58933Y AS 4 | MERCK & CO INC..... | | 02/10/2020. | Maturity @ 100.00..... | | 2,750,000 | 2,750,000 | 2,749,478 | 2,749,988 | | 12 | | 12 | | 2,750,000 | | | 0 | 25,438 | 02/10/2020. |
| 591894 CC 2 | METROPOLITAN EDISON CO..... | | 11/05/2020. | Merrill Lynch Pierce Fenner Smith..... | | 17,398,800 | 15,000,000 | 15,238,600 | 15,225,318 | | (18,974) | | (18,974) | | 15,206,344 | | 2,192,456 | 2,192,456 | 849,250 | 01/15/2029. |
| 594918 AY 0 | MICROSOFT CORP..... | | 01/12/2020. | Call @ 100.00..... | | 7,800,000 | 7,800,000 | 7,799,220 | 7,799,981 | | 5 | | 5 | | 7,799,986 | | 14 | 14 | 60,125 | 02/12/2020. |
| 609207 AQ 8 | MONDELEZ INTERNATIONAL INC..... | | 10/16/2020. | CORPORATE ACTION..... | | 31,816,950 | 30,250,000 | 30,171,955 | 30,193,826 | | 12,621 | | 12,621 | | 30,206,447 | | 1,610,503 | 1,610,503 | 1,940,096 | 05/07/2023. |
| 61237W AC 0 | MONTEFIORE MEDICAL CENTER..... | | 10/19/2020. | Call @ 100.00..... | | 545,000 | 545,000 | 545,000 | 545,000 | | | | 0 | | 545,000 | | | 0 | 4,115 | 04/20/2032. |
| 615369 AG 0 | MOODY'S CORP..... | | 09/03/2020. | Call @ 103.16..... | | 3,516,798 | 3,409,000 | 3,398,466 | 3,404,496 | | 1,523 | | 1,523 | | 3,406,019 | | 110,779 | 110,779 | 67,186 | 12/15/2021. |
| 61747Y CM 5 | MORGAN STANLEY..... | | 01/26/2020. | Maturity @ 100.00..... | | 5,000,000 | 5,000,000 | 5,397,150 | 5,004,660 | | (4,660) | | (4,660) | | 5,000,000 | | | 0 | 137,500 | 01/26/2020. |
| 61761J B3 2 | MORGAN STANLEY..... | | 06/16/2020. | Maturity @ 100.00..... | | 32,500,000 | 32,500,000 | 32,732,400 | 32,524,052 | | (24,052) | | (24,052) | | 32,500,000 | | | 0 | 455,000 | 06/16/2020. |
| 637071 AJ 0 | NATIONAL OILWELL VARCO INC..... | | 08/26/2020. | Call @ 100.00..... | | 1,035,000 | 1,000,000 | 1,010,030 | 1,002,994 | | (708) | | (708) | | 1,002,286 | | 32,714 | 32,714 | 19,139 | 12/01/2022. |
| 637432 MU 6 | NATIONAL RURAL UTILITIES COOPERATIVE FIN | | 06/15/2020. | Maturity @ 100.00..... | | 11,585,000 | 11,585,000 | 11,501,198 | 11,579,130 | | 5,870 | | 5,870 | | 11,585,000 | | | 0 | 136,124 | 06/15/2020. |
| 64908P AA 1 | NEW VALLEY GENERATION III - ABS..... | | 01/15/2020. | Paydown..... | | 597,041 | 597,041 | 597,041 | 597,041 | | | | 0 | | 597,041 | | | 0 | 15,317 | 01/15/2021. |
| 64952W BY 8 | NEW YORK LIFE GLOBAL FUNDING..... | | 02/11/2020. | Maturity @ 100.00..... | | 8,055,000 | 8,055,000 | 8,053,470 | 8,054,964 | | 36 | | 36 | | 8,055,000 | | | 0 | 78,536 | 02/11/2020. |
| 650119 AG 5 | NEW YORK UNIVERSITY..... | | 07/01/2020. | Maturity @ 100.00..... | | 2,200,000 | 2,200,000 | 2,200,000 | 2,200,000 | | | | 0 | | 2,200,000 | | | 0 | 44,374 | 07/01/2020. |
| 654106 AF 0 | NIKE INC..... | | 03/03/2020. | CHASE SECURITIES..... | | 15,793,050 | 15,000,000 | 14,256,450 | 14,445,558 | | 12,909 | | 12,909 | | 14,458,467 | | 1,334,583 | 1,334,583 | 122,708 | 11/01/2026. |
| 665772 CH 0 | NORTHERN STATES POWER CO (MINNESOTA) | | 05/07/2020. | DAIWA SECURITIES AMERICA INC..... | | 5,142,672 | 5,030,000 | 5,025,784 | 5,028,807 | | 159 | | 159 | | 5,028,966 | | 113,706 | 113,706 | 79,907 | 08/15/2022. |
| 665772 CK 3 | NORTHERN STATES POWER CO (MINNESOTA) | | 04/23/2020. | CHASE SECURITIES..... | | 20,797,800 | 20,000,000 | 19,963,400 | 19,986,554 | | 1,231 | | 1,231 | | 19,987,784 | | 810,016 | 810,016 | 234,000 | 05/15/2023. |
| 665789 AY 9 | NORTHERN STATES POWER CO..... | | 05/07/2020. | FBS INVESTMENT SERVICES, INC..... | | 10,716,800 | 10,000,000 | 9,964,700 | 9,982,770 | | 1,294 | | 1,294 | | 9,984,064 | | 732,736 | 732,736 | 133,833 | 06/15/2024. |
| 665789 AZ 6 | NORTHERN STATES POWER CO (WISCONSIN) | | 05/19/2020. | FUJI SECURITIES INC..... | | 5,400,900 | 5,000,000 | 4,986,600 | 4,987,110 | | 102 | | 102 | | 4,987,212 | | 413,688 | 413,688 | 88,542 | 12/01/2047. |
| 665859 AL 8 | NORTHERN TRUST CORP..... | | 11/04/2020. | Maturity @ 100.00..... | | 7,309,000 | 7,309,000 | 6,917,268 | 7,268,838 | | 40,162 | | 40,162 | | 7,309,000 | | | 0 | 252,161 | 11/04/2020. |
| 67021C AG 2 | NSTAR ELECTRIC CO..... | | 04/22/2020. | CREDIT SUISSE SECURITIES..... | | 20,723,786 | 20,200,000 | 19,800,635 | 20,074,141 | | 13,586 | | 13,586 | | 20,087,727 | | 636,059 | 636,059 | 251,869 | 10/15/2022. |
| 674599 BY 0 | OCCIDENTAL PETROLEUM CORP..... | | 05/15/2020. | Various..... | | 54,829,063 | 57,500,000 | 59,192,075 | 57,675,051 | | (80,116) | | (80,116) | | 57,594,935 | | (2,765,873) | (2,765,873) | 1,794,775 | 02/01/2021. |
| 674599 CC 7 | OCCIDENTAL PETROLEUM CORP..... | | 05/21/2020. | Various..... | | 23,162,500 | 25,000,000 | 25,728,260 | 25,167,457 | | (35,986) | | (35,986) | | 25,131,470 | | (1,968,970) | (1,968,970) | 588,976 | 02/15/2022. |
| 674599 CE 3 | OCCIDENTAL PETROLEUM CORP..... | | 11/05/2020. | Various..... | | 17,660,883 | 18,750,000 | 19,031,857 | 18,833,695 | | (24,979) | | (24,979) | | 18,808,716 | | (1,147,833) | (1,147,833) | 681,626 | 02/15/2023. |
| 674599 CR 4 | OCCIDENTAL PETROLEUM CORP..... | | 11/24/2020. | Unknown..... | | 3,285,120 | 3,712,000 | 3,709,439 | 3,709,583 | | 308 | | 308 | | 3,709,890 | | (424,770) | (424,770) | 155,739 | 08/15/2026. |
| 69353R EU 8 | PNC BANK NA..... | | 10/06/2020. | Call @ 100.00..... | | 11,000,000 | 11,000,000 | 11,103,400 | 11,027,370 | | (27,370) | | (27,370) | | 11,000,000 | | | 0 | 247,790 | 11/05/2020. |
| 70213H AB 4 | PARTNERS HEALTHCARE SYSTEM INC..... | | 01/29/2020. | Call @ 100.00..... | | 13,053,244 | 12,750,000 | 13,018,550 | 12,800,945 | | (2,577) | | (2,577) | | 12,798,368 | | (48,368) | (48,368) | 556,879 | 07/01/2021. |
| 713448 CS 5 | PEPSICO INC..... | | 04/30/2020. | Maturity @ 100.00..... | | 10,350,000 | 10,350,000 | 10,344,101 | 10,349,597 | | 403 | | 403 | | 10,350,000 | | | 0 | 95,738 | 04/30/2020. |
| 713448 DC 9 | PEPSICO INC..... | | 09/14/2020. | Call @ 100.00..... | | 3,785,000 | 3,785,000 | 3,780,912 | 3,784,330 | | 600 | | 600 | | 3,784,930 | | 70 | 70 | 74,596 | 10/14/2020. |
| 74005P BP 8 | LINDE INC..... | | 09/24/2020. | Maturity @ 100.00..... | | 10,000,000 | 10,000,000 | 9,990,600 | 9,998,566 | | 1,434 | | 1,434 | | 10,000,000 | | | 0 | 225,000 | 09/24/2020. |
| 74153W CG 2 | PRICOA GLOBAL FUNDING I..... | | 11/24/2020. | Maturity @ 100.00..... | | 5,835,000 | 5,835,000 | 5,835,000 | 5,835,000 | | | | 0 | | 5,835,000 | | | 0 | 148,793 | 11/24/2020. |
| 74256L AS 8 | PRINCIPAL LIFE GLOBAL FUNDING II..... | | 11/19/2020. | Maturity @ 100.00..... | | 9,783,000 | 9,783,000 | 9,771,163 | 9,780,799 | | 2,201 | | 2,201 | | 9,783,000 | | | 0 | 256,804 | 11/19/2020. |
| 742651 DU 3 | PRIVATE EXPORT FUNDING CORP..... | | 03/15/2020. | Maturity @ 100.00..... | | 15,000,000 | 15,000,000 | 14,969,250 | 14,998,796 | | 1,204 | | 1,204 | | 15,000,000 | | | 0 | 168,750 | 03/15/2020. |
| 742718 FA 2 | PROCTER & GAMBLE CO..... | | 10/23/2020. | Maturity @ 100.00..... | | 2,840,000 | 2,840,000 | 2,835,655 | 2,838,802 | | 1,198 | | 1,198 | | 2,840,000 | | | 0 | 53,960 | 10/23/2020. |
| 744448 CF 6 | PUBLIC SERVICE CO OF COLORADO..... | | 05/07/2020. | Merrill Lynch Pierce Fenner Smith..... | | 2,013,439 | 1,970,000 | 1,968,069 | 1,969,436 | | 73 | | 73 | | 1,969,509 | | 43,930 | 43,930 | 29,050 | 09/15/2022. |
| 744448 CN 9 | PUBLIC SERVICE COMPANY OF COLORADO..... | | 05/15/2020. | BARCLAYS CAPITAL INC FIXED INC..... | | 9,157,360 | 8,000,000 | 7,967,360 | 7,968,887 | | 247 | | 247 | | 7,969,134 | | 1,188,226 | 1,188,226 | 130,044 | 06/15/2047. |
| 74456Q AX 4 | PUBLIC SERVICE ELECTRIC AND GAS CO..... | | 08/15/2020. | Maturity @ 100.00..... | | 15,000,000 | 15,000,000 | 14,367,300 | 14,951,104 | | 48,896 | | 48,896 | | 15,000,000 | | | 0 | 525,000 | 08/15/2020. |

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SCHEDULE D - PART 4

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

E14.36

2/25/2021 1:14:14 PM

| 1 | 2 | | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|--|--|---|---------------|------------------------------|---------------------------|---------------|---------------|---------------|---|--|---|---|--------------------------------------|--|---|--|----------------------------------|-------------------------------|--|----------------------------------|-----|
| | | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identification | Description | | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date | |
| 747525 | AD | 5 | 05/20/2020 | Maturity @ 100.00 | | 4,250,000 | 4,250,000 | 4,246,600 | 4,249,725 | | | 275 | 275 | | 4,250,000 | | | 0 | 47,813 | 05/20/2020 | |
| 751212 | AB | 7 | 08/18/2020 | Maturity @ 100.00 | | 2,750,000 | 2,750,000 | 2,744,363 | 2,749,248 | | | 752 | 752 | | 2,750,000 | | | 0 | 72,188 | 08/18/2020 | |
| 755111 | BT | 7 | 10/15/2020 | Maturity @ 100.00 | | 2,750,000 | 2,750,000 | 2,900,233 | 2,772,661 | | (22,661) | (22,661) | (22,661) | | 2,750,000 | | | 0 | 85,938 | 10/15/2020 | |
| 75513E | AT | 8 | 11/10/2020 | FIRST UNION CAPITAL | | 42,473,540 | 41,000,000 | 40,873,310 | 40,959,386 | | 11,678 | 11,678 | 11,678 | | 40,971,065 | | 1,502,475 | 1,502,475 | 974,889 | 12/15/2022 | |
| 78012K | JA | 6 | 10/30/2020 | Maturity @ 100.00 | | 10,000,000 | 10,000,000 | 9,995,300 | 9,999,184 | | 816 | 816 | 816 | | 10,000,000 | | | 0 | 235,000 | 10/30/2020 | |
| 828807 | CU | 9 | 07/22/2020 | Call @ 100.00 | | 5,305,000 | 5,305,000 | 5,301,976 | 5,304,584 | | 346 | 346 | 346 | | 5,304,930 | | 70 | 70 | 118,257 | 09/01/2020 | |
| 845437 | BP | 6 | 05/07/2020 | CHASE SECURITIES | | 10,162,594 | 9,780,000 | 9,769,829 | 9,772,847 | | 347 | 347 | 347 | | 9,773,193 | | 389,400 | 389,400 | 164,358 | 10/01/2026 | |
| 845437 | BR | 2 | 05/14/2020 | CITIGROUP GLOBAL MARKETS INC | | 13,228,080 | 12,000,000 | 12,000,000 | 12,000,000 | | | 0 | 0 | | 12,000,000 | | 1,228,080 | 1,228,080 | 332,100 | 09/15/2028 | |
| 863667 | AB | 7 | 01/15/2020 | Maturity @ 100.00 | | 5,960,000 | 5,960,000 | 6,004,969 | 5,960,229 | | (229) | (229) | (229) | | 5,960,000 | | | 0 | 130,375 | 01/15/2020 | |
| 86944B | AC | 7 | 08/14/2020 | Call @ 100.00 | | 10,113,665 | 10,000,000 | 10,000,000 | 10,000,000 | | | 0 | 0 | | 10,000,000 | | | 0 | 227,965 | 08/15/2053 | |
| 871829 | AQ | 0 | 12/08/2020 | Various | | 19,180,733 | 18,585,000 | 18,362,869 | 18,523,197 | | 20,868 | 20,868 | 20,868 | | 18,544,065 | | 636,668 | 636,668 | 435,531 | 06/12/2022 | |
| 882508 | AZ | 7 | 04/10/2020 | Call @ 100.00 | | 9,495,000 | 9,495,000 | 9,461,673 | 9,492,686 | | 1,913 | 1,913 | 1,913 | | 9,494,598 | | 402 | 402 | 73,388 | 05/01/2020 | |
| 88579Y | AR | 2 | 03/03/2020 | Morgan Stanley | | 16,213,800 | 15,000,000 | 14,942,250 | 14,965,527 | | 989 | 989 | 989 | | 14,966,516 | | 1,247,284 | 1,247,284 | 260,000 | 08/07/2025 | |
| 88579Y | AU | 5 | 12/23/2020 | Call @ 100.00 | | 5,559,015 | 5,500,000 | 5,497,085 | 5,498,974 | | 581 | 581 | 581 | | 5,499,555 | | 445 | 445 | 171,727 | 09/19/2021 | |
| 89114Q | BC | 1 | 12/14/2020 | Maturity @ 100.00 | | 13,044,000 | 13,044,000 | 13,015,955 | 13,038,392 | | 5,608 | 5,608 | 5,608 | | 13,044,000 | | | 0 | 326,100 | 12/14/2020 | |
| 89838L | AB | 0 | 07/01/2020 | Maturity @ 100.00 | | 3,500,000 | 3,500,000 | 3,500,000 | 3,500,000 | | | 0 | 0 | | 3,500,000 | | | 0 | 72,310 | 07/01/2020 | |
| 90261X | GD | 8 | 08/04/2020 | Maturity @ 100.00 | | 8,600,000 | 8,600,000 | 8,739,750 | 8,611,089 | | (11,089) | (11,089) | (11,089) | | 8,600,000 | | | 0 | 419,250 | 08/04/2020 | |
| 904764 | AR | 8 | 07/30/2020 | Maturity @ 100.00 | | 16,600,000 | 16,600,000 | 16,503,886 | 16,588,206 | | 11,794 | 11,794 | 11,794 | | 16,600,000 | | | 0 | 348,600 | 07/30/2020 | |
| 907818 | EA | 2 | 02/01/2020 | Maturity @ 100.00 | | 3,750,000 | 3,750,000 | 3,741,975 | 3,749,859 | | 141 | 141 | 141 | | 3,750,000 | | | 0 | 33,750 | 02/01/2020 | |
| 907818 | EE | 4 | 06/19/2020 | Maturity @ 100.00 | | 22,000,000 | 22,000,000 | 21,982,400 | 21,998,281 | | 1,719 | 1,719 | 1,719 | | 22,000,000 | | | 0 | 247,500 | 06/19/2020 | |
| 907825 | AA | 1 | 05/14/2020 | Paydown | | 240,799 | 240,799 | 240,799 | 240,799 | | | 0 | 0 | | 240,799 | | | 0 | 3,885 | 05/14/2026 | |
| 90783X | AA | 9 | 01/02/2020 | Paydown | | 1,579,650 | 1,579,650 | 1,598,144 | 1,610,870 | | (31,220) | (31,220) | (31,220) | | 1,579,650 | | (0) | (0) | 48,780 | 01/02/2031 | |
| 91159H | HL | 7 | 12/29/2020 | Call @ 100.00 | | 10,000,000 | 10,000,000 | 9,998,600 | 9,999,685 | | 290 | 290 | 290 | | 9,999,975 | | 25 | 25 | 332,917 | 01/29/2021 | |
| 913017 | BR | 9 | 03/30/2020 | Call @ 100.20 | | 8,426,862 | 8,410,000 | 8,757,922 | 8,422,814 | | (10,862) | (10,862) | (10,862) | | 8,411,953 | | 14,909 | 14,909 | 172,405 | 04/15/2020 | |
| 913017 | BV | 0 | 02/28/2020 | CORPORATE ACTION | | 38,920,390 | 38,540,000 | 39,425,624 | 38,825,309 | | (18,208) | (18,208) | (18,208) | | 38,807,101 | | 113,289 | 113,289 | 1,444,929 | 06/01/2022 | |
| 913017 | CG | 2 | 02/28/2020 | CORPORATE ACTION | | 8,581,475 | 8,750,000 | 8,730,488 | 8,742,625 | | 631 | 631 | 631 | | 8,743,256 | | (161,781) | (161,781) | 317,953 | 11/01/2021 | |
| 91412N | AG | 5 | 09/30/2020 | Call @ 100.00 | | 333,000 | 333,000 | 332,983 | 333,000 | | | 0 | 0 | | 333,000 | | 0 | 0 | 5,103 | 10/01/2024 | |
| 92343V | DS | 0 | 10/06/2020 | Adjustment | | 8,847,779 | 9,013,000 | 8,836,255 | 8,845,852 | | 1,927 | 1,927 | 1,927 | | 8,847,779 | | | 0 | 2,919,984 | 04/15/2049 | |
| 92343V | FM | 1 | 10/06/2020 | CORPORATE ACTION | | 483 | 483 | 410 | 410 | | | 0 | 0 | | 410 | | 72 | 72 | 0 | 10/30/2056 | |
| 92826C | AB | 8 | 12/14/2020 | Maturity @ 100.00 | | 29,155,000 | 29,155,000 | 29,130,218 | 29,150,072 | | 4,928 | 4,928 | 4,928 | | 29,155,000 | | | 0 | 641,410 | 12/14/2020 | |
| 931142 | CU | 5 | 07/08/2020 | Maturity @ 100.00 | | 10,000,000 | 10,000,000 | 9,688,400 | 9,979,802 | | 20,198 | 20,198 | 20,198 | | 10,000,000 | | | 0 | 362,500 | 07/08/2020 | |
| 931142 | EA | 7 | 12/15/2020 | Maturity @ 100.00 | | 27,500,000 | 27,500,000 | 27,460,125 | 27,487,839 | | 12,161 | 12,161 | 12,161 | | 27,500,000 | | | 0 | 522,500 | 12/15/2020 | |
| 95709T | AP | 5 | 05/14/2020 | FIRST UNION CAPITAL | | 7,754,373 | 7,425,000 | 7,396,191 | 7,403,479 | | 1,003 | 1,003 | 1,003 | | 7,404,482 | | 349,891 | 349,891 | 145,138 | 04/01/2027 | |
| 976656 | CD | 8 | 04/22/2020 | PERSHING LLC | | 43,838,822 | 43,040,000 | 43,456,386 | 43,110,726 | | (15,736) | (15,736) | (15,736) | | 43,094,990 | | 743,832 | 743,832 | 772,389 | 09/15/2021 | |
| 976656 | CH | 9 | 07/13/2020 | PERSHING LLC | | 19,402,890 | 17,800,000 | 17,781,666 | 17,789,481 | | 964 | 964 | 964 | | 17,790,445 | | 1,612,445 | 1,612,445 | 343,342 | 06/01/2025 | |
| 976843 | BH | 4 | 05/14/2020 | FIRST UNION CAPITAL | | 8,895,440 | 8,330,000 | 8,330,000 | 8,330,000 | | | 0 | 0 | | 8,330,000 | | 565,440 | 565,440 | 141,855 | 12/01/2042 | |
| 3899999 | Total - Bonds - Industrial and Miscellaneous | | | | | | 1,928,943,170 | 1,888,032,293 | 1,891,711,573 | 1,887,866,788 | | 0 | (22,222) | (22,222) | 0 | 1,887,844,976 | 0 | 37,102,847 | 37,102,847 | 52,362,746 | XXX |
| 8399997 | Total - Bonds - Part 4 | | | | | | 4,884,040,928 | 4,826,007,709 | 4,939,232,894 | 4,709,975,498 | | 0 | (60,565,573) | (60,565,573) | 0 | 4,842,235,258 | 0 | 37,810,324 | 37,810,324 | 117,111,255 | XXX |
| 8399998 | Total - Bonds - Summary Item from Part 5 | | | | | | 79,201,523 | 76,661,494 | 78,802,646 | | | (227,821) | (227,821) | (227,821) | | 78,574,825 | | 626,698 | 626,698 | 1,068,738 | XXX |
| 8399999 | Total - Bonds | | | | | | 4,963,242,452 | 4,902,669,203 | 5,018,035,540 | 4,709,975,498 | | 0 | (60,793,394) | (60,793,394) | 0 | 4,920,810,084 | 0 | 38,437,022 | 38,437,022 | 118,179,993 | XXX |
| Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded | | | | | | | | | | | | | | | | | | | | | |
| 00206R | 10 | 2 | 04/08/2020 | Various | | 78,218,000 | 2,341,724 | XXX | 2,875,552 | | | | 0 | | 2,875,552 | | (533,828) | (533,828) | 20,900 | XXX | |

SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|----------------------|--|---------|---------------|-------------------------------|---------------------------|---------------|-----------|-------------|---|--|---|---|--------------------------------------|--|---|--|----------------------------------|-------------------------------|--|----------------------------------|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 020002 10 1 | ALLSTATE ORD..... | | 12/01/2020. | BARCLAYS CAPITAL INC./LE..... | 3,572,000 | 372,051 | XXX | 353,629 | | | | | 0 | | 353,629 | | 18,422 | 18,422 | 1,929 | XXX |
| 025816 10 9 | AMERICAN EXPRESS ORD..... | | 07/13/2020. | Various..... | 51,087,000 | 4,593,886 | XXX | 3,605,831 | 6,359,821 | (2,753,989) | | | (2,753,989) | | 3,605,831 | | 988,055 | 988,055 | 43,854 | XXX |
| 03027X 10 0 | AMERICAN TOWER REIT..... | | 07/13/2020. | Various..... | 26,885,000 | 6,424,173 | XXX | 3,737,505 | 6,178,711 | (2,441,205) | | | (2,441,205) | | 3,737,505 | | 2,686,668 | 2,686,668 | 46,135 | XXX |
| 031162 10 0 | AMGEN ORD..... | | 07/15/2020. | Various..... | 38,781,000 | 8,598,220 | XXX | 6,750,580 | 9,348,936 | (2,598,355) | | | (2,598,355) | | 6,750,580 | | 1,847,640 | 1,847,640 | 81,528 | XXX |
| 032654 10 5 | ANALOG DEVICES ORD..... | | 12/01/2020. | BARCLAYS CAPITAL INC./LE..... | 7,540,000 | 1,058,342 | XXX | 862,116 | | | | | 0 | | 862,116 | | 196,226 | 196,226 | | XXX |
| 053015 10 3 | AUTOMATIC DATA PROCESSING ORD..... | | 07/13/2020. | Various..... | 21,186,000 | 3,111,929 | XXX | 2,072,109 | 3,612,213 | (1,540,104) | | | (1,540,104) | | 2,072,109 | | 1,039,820 | 1,039,820 | 42,151 | XXX |
| 071813 10 9 | BAXTER INTERNATIONAL ORD..... | | 07/13/2020. | Various..... | 80,945,000 | 6,788,596 | XXX | 5,756,989 | 6,768,621 | (1,011,632) | | | (1,011,632) | | 5,756,989 | | 1,031,607 | 1,031,607 | 36,896 | XXX |
| 086516 10 1 | BEST BUY ORD..... | | 12/02/2020. | Various..... | 135,194,000 | 12,143,620 | XXX | 9,113,001 | 11,870,033 | (2,757,032) | | | (2,757,032) | | 9,113,001 | | 3,030,619 | 3,030,619 | 208,430 | XXX |
| 09247X 10 1 | BLACKROCK ORD..... | | 12/01/2020. | Various..... | 38,359,000 | 19,136,714 | XXX | 16,253,793 | 19,283,069 | (3,029,277) | | | (3,029,277) | | 16,253,793 | | 2,882,922 | 2,882,922 | 138,975 | XXX |
| 110122 10 8 | BRISTOL MYERS SQUIBB ORD..... | | 07/15/2020. | Various..... | 47,764,000 | 2,752,428 | XXX | 2,867,989 | | | | | 0 | | 2,867,989 | | (115,561) | (115,561) | 21,957 | XXX |
| 11135F 10 1 | BROADCOM ORD..... | | 06/01/2020. | Various..... | 34,340,000 | 9,626,040 | XXX | 7,808,811 | 10,852,127 | (3,043,316) | | | (3,043,316) | | 7,808,811 | | 1,817,229 | 1,817,229 | 107,611 | XXX |
| 136375 10 2 | CANADIAN NATIONAL RAILWAY ORD..... | C | 07/13/2020. | Various..... | 51,692,000 | 4,336,367 | XXX | 4,034,913 | 4,675,541 | (640,628) | | | (640,628) | | 4,034,913 | | 301,454 | 301,454 | 28,009 | XXX |
| 17275R 10 2 | CISCO SYSTEMS ORD..... | | 12/01/2020. | Various..... | 112,506,000 | 4,779,412 | XXX | 4,476,126 | 5,395,788 | (919,662) | | | (919,662) | | 4,476,126 | | 303,286 | 303,286 | 76,792 | XXX |
| 189054 10 9 | CLOROX ORD..... | | 06/01/2020. | Various..... | 72,377,000 | 13,863,574 | XXX | 11,544,698 | 11,112,765 | 431,934 | | | 431,934 | | 11,544,698 | | 2,318,876 | 2,318,876 | 118,436 | XXX |
| 191216 10 0 | COCA-COLA ORD..... | | 09/08/2020. | Various..... | 242,327,000 | 11,739,504 | XXX | 10,567,992 | 13,412,799 | (2,844,807) | | | (2,844,807) | | 10,567,992 | | 1,171,512 | 1,171,512 | 105,892 | XXX |
| 194162 10 3 | COLGATE PALMOLIVE ORD..... | | 12/01/2020. | Various..... | 90,734,000 | 6,548,358 | XXX | 6,380,836 | 5,457,084 | 90,896 | | | 90,896 | | 6,380,836 | | 167,522 | 167,522 | 50,991 | XXX |
| 20030N 10 1 | COMCAST CL A ORD..... | | 07/13/2020. | BEAR STEARNS + CO INC..... | 10,475,000 | 426,394 | XXX | 401,338 | | | | | 0 | | 401,338 | | 25,056 | 25,056 | 2,409 | XXX |
| 22160K 10 5 | COSTCO WHOLESALE ORD..... | | 07/13/2020. | Various..... | 21,030,000 | 6,419,748 | XXX | 3,883,842 | 6,181,138 | (2,297,296) | | | (2,297,296) | | 3,883,842 | | 2,535,906 | 2,535,906 | 15,666 | XXX |
| 231021 10 6 | CUMMINS ORD..... | | 12/01/2020. | Various..... | 32,589,000 | 5,480,340 | XXX | 5,118,391 | 5,832,127 | (713,736) | | | (713,736) | | 5,118,391 | | 361,948 | 361,948 | 73,841 | XXX |
| 235851 10 2 | DANAHER ORD..... | | 11/10/2020. | Various..... | 71,593,000 | 12,801,723 | XXX | 7,289,808 | 10,988,094 | (3,698,285) | | | (3,698,285) | | 7,289,808 | | 5,511,914 | 5,511,914 | 32,784 | XXX |
| 244199 10 5 | DEERE ORD..... | | 12/08/2020. | Various..... | 29,838,000 | 5,643,041 | XXX | 4,933,229 | 5,169,732 | (236,503) | | | (236,503) | | 4,933,229 | | 709,813 | 709,813 | 66,207 | XXX |
| 278865 10 0 | ECOLAB ORD..... | | 07/13/2020. | Various..... | 23,276,000 | 4,095,706 | XXX | 3,275,204 | 4,492,035 | (1,216,831) | | | (1,216,831) | | 3,275,204 | | 820,502 | 820,502 | 25,820 | XXX |
| 30231G 10 2 | EXXON MOBIL ORD..... | | 06/01/2020. | Various..... | 288,204,000 | 11,967,788 | XXX | 21,217,767 | 20,110,875 | 1,106,891 | | | 1,106,891 | | 21,217,767 | | (9,249,978) | (9,249,978) | 340,935 | XXX |
| 369550 10 8 | GENERAL DYNAMICS ORD..... | | 09/08/2020. | Various..... | 56,186,000 | 7,829,989 | XXX | 9,634,861 | 9,908,401 | (273,540) | | | (273,540) | | 9,634,861 | | (1,804,872) | (1,804,872) | 94,365 | XXX |
| 375558 10 3 | GILEAD SCIENCES ORD..... | | 07/15/2020. | BARCLAYS CAPITAL INC./LE..... | 156,000 | 11,930 | XXX | 11,735 | | | | | 0 | | 11,735 | | 195 | 195 | 106 | XXX |
| 40434L 10 5 | HP ORD..... | | 12/01/2020. | BARCLAYS CAPITAL INC./LE..... | 33,167,000 | 742,198 | XXX | 646,309 | | | | | 0 | | 646,309 | | 95,889 | 95,889 | | XXX |
| 427866 10 8 | HERSHEY FOODS ORD..... | | 09/08/2020. | Various..... | 32,823,000 | 4,765,450 | XXX | 3,666,260 | 4,824,325 | (1,158,064) | | | (1,158,064) | | 3,666,260 | | 1,099,190 | 1,099,190 | 31,563 | XXX |
| 437076 10 2 | HOME DEPOT ORD..... | | 09/08/2020. | Various..... | 43,305,000 | 9,352,454 | XXX | 7,456,081 | 9,456,946 | (2,000,865) | | | (2,000,865) | | 7,456,081 | | 1,896,373 | 1,896,373 | 65,594 | XXX |
| 438516 10 6 | HONEYWELL INTERNATIONAL ORD..... | | 07/13/2020. | Various..... | 24,609,000 | 3,438,449 | XXX | 2,347,218 | 4,355,793 | (2,008,575) | | | (2,008,575) | | 2,347,218 | | 1,091,231 | 1,091,231 | 30,029 | XXX |
| 452308 10 9 | ILLINOIS TOOL ORD..... | | 12/01/2020. | Various..... | 30,973,000 | 5,170,693 | XXX | 4,547,409 | 5,563,680 | (1,016,271) | | | (1,016,271) | | 4,547,409 | | 623,284 | 623,284 | 65,643 | XXX |
| 458140 10 0 | INTEL ORD..... | | 06/01/2020. | Various..... | 86,398,000 | 5,093,381 | XXX | 4,195,549 | 5,170,920 | (975,371) | | | (975,371) | | 4,195,549 | | 897,831 | 897,831 | 33,183 | XXX |
| 459200 10 1 | INTERNATIONAL BUSINESS MACHINES ORD..... | | 03/02/2020. | BARCLAYS CAPITAL INC./LE..... | 80,626,000 | 10,648,145 | XXX | 10,407,139 | 10,807,109 | (399,970) | | | (399,970) | | 10,407,139 | | 241,006 | 241,006 | 130,614 | XXX |
| 460146 10 3 | INTERNATIONAL PAPER ORD..... | | 09/08/2020. | Various..... | 230,007,000 | 8,188,221 | XXX | 10,605,367 | 10,591,822 | 13,545 | | | 13,545 | | 10,605,367 | | (2,417,146) | (2,417,146) | 269,918 | XXX |
| 46625H 10 0 | JPMORGAN CHASE ORD..... | | 12/01/2020. | Various..... | 36,536,000 | 3,669,966 | XXX | 3,961,215 | 5,093,118 | (1,131,904) | | | (1,131,904) | | 3,961,215 | | (291,249) | (291,249) | 76,252 | XXX |
| 494368 10 3 | KIMBERLY CLARK ORD..... | | 09/08/2020. | Various..... | 37,361,000 | 5,077,475 | XXX | 4,207,387 | 5,139,006 | (931,618) | | | (931,618) | | 4,207,387 | | 870,088 | 870,088 | 71,681 | XXX |
| 539830 10 9 | LOCKHEED MARTIN ORD..... | | 09/08/2020. | Various..... | 20,598,000 | 8,020,273 | XXX | 5,817,762 | 8,020,449 | (2,202,688) | | | (2,202,688) | | 5,817,762 | | 1,783,511 | 1,783,511 | 52,442 | XXX |
| 571748 10 2 | MARSH & MCLENNAN ORD..... | | 07/13/2020. | Various..... | 55,544,000 | 5,513,070 | XXX | 3,005,922 | 6,188,157 | (3,182,235) | | | (3,182,235) | | 3,005,922 | | 2,507,148 | 2,507,148 | 46,223 | XXX |
| 580135 10 1 | MCDONALD'S ORD..... | | 07/13/2020. | Various..... | 35,460,000 | 6,397,259 | XXX | 5,138,719 | 7,007,251 | (1,868,532) | | | (1,868,532) | | 5,138,719 | | 1,258,540 | 1,258,540 | 55,189 | XXX |
| 58933Y 10 5 | MERCK & CO ORD..... | | 09/08/2020. | Various..... | 113,608,000 | 9,030,032 | XXX | 6,589,594 | 10,332,648 | (3,743,054) | | | (3,743,054) | | 6,589,594 | | 2,440,439 | 2,440,439 | 150,812 | XXX |
| 594918 10 4 | MICROSOFT ORD..... | | 08/06/2020. | Various..... | 66,099,000 | 12,059,917 | XXX | 4,593,062 | 10,423,812 | (5,830,750) | | | (5,830,750) | | 4,593,062 | | 7,466,855 | 7,466,855 | 46,184 | XXX |
| 654106 10 3 | NIKE CL B ORD..... | | 11/19/2020. | Various..... | 108,607,000 | 11,110,198 | XXX | 6,018,158 | 11,002,975 | (4,984,817) | | | (4,984,817) | | 6,018,158 | | 5,092,040 | 5,092,040 | 72,649 | XXX |
| 666807 10 2 | NORTHROP GRUMMAN ORD..... | | 04/07/2020. | UBS SECURITIES LLC..... | 6,892,000 | 2,279,594 | XXX | 2,116,540 | 2,370,641 | (254,102) | | | (254,102) | | 2,116,540 | | 163,054 | 163,054 | 9,097 | XXX |

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SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|----------------------|--|-----------------|------------------|-------------------------|------------------------------|---------------|-----------|---------------|---|---|--|---|--|---|---|---|--|-------------------------------------|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identification | Description | For eig n | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's 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 |
| 670346 10 5 | NUCOR ORD..... | | 12/01/2020 | Various..... | 100,053.000 | 4,218,641 | XXX | 5,167,286 | 5,630,983 | 560,392 | | 1,024,088 | (463,696) | | 5,167,286 | | (948,645) | (948,645) | 98,433 | XXX |
| 681919 10 6 | OMNICOM GROUP ORD..... | | 12/02/2020 | Various..... | 134,918.000 | 8,202,473 | XXX | 9,671,248 | 10,931,056 | (1,259,809) | | | (1,259,809) | | 9,671,248 | | (1,468,775) | (1,468,775) | 287,355 | XXX |
| 693475 10 5 | PNC FINANCIAL SERVICES GROUP ORD..... | | 12/01/2020 | Various..... | 96,910.000 | 10,873,714 | XXX | 11,700,066 | 15,469,743 | (3,769,677) | | | (3,769,677) | | 11,700,066 | | (826,353) | (826,353) | 266,552 | XXX |
| 704326 10 7 | PAYCHEX ORD..... | | 12/01/2020 | Various..... | 53,219.000 | 3,908,039 | XXX | 4,290,675 | | | | | 0 | | 4,290,675 | | (382,637) | (382,637) | 29,047 | XXX |
| 713448 10 8 | PEPSICO ORD..... | | 07/15/2020 | Various..... | 71,008.000 | 9,473,631 | XXX | 8,035,845 | 9,704,663 | (1,668,818) | | | (1,668,818) | | 8,035,845 | | 1,437,786 | 1,437,786 | 140,134 | XXX |
| 717081 10 3 | PFIZER ORD..... | | 12/01/2020 | Various..... | 282,389.000 | 10,550,236 | XXX | 10,560,441 | 10,970,439 | (494,682) | | | (494,682) | | 10,560,441 | | (10,205) | (10,205) | 301,558 | XXX |
| 74251V 10 2 | PRINCIPAL FINANCIAL GROUP ORD..... | | 06/02/2020 | Various..... | 198,383.000 | 7,197,547 | XXX | 10,043,674 | 10,911,065 | (867,391) | | | (867,391) | | 10,043,674 | | (2,846,127) | (2,846,127) | 188,129 | XXX |
| 742718 10 9 | PROCTER & GAMBLE ORD..... | | 09/08/2020 | Various..... | 81,499.000 | 9,647,968 | XXX | 6,588,142 | 10,179,225 | (3,591,083) | | | (3,591,083) | | 6,588,142 | | 3,059,825 | 3,059,825 | 79,561 | XXX |
| 74460D 10 9 | PUBLIC STORAGE REIT ORD..... | | 07/13/2020 | Various..... | 22,846.000 | 4,546,670 | XXX | 4,486,669 | 4,865,284 | (378,616) | | | (378,616) | | 4,486,669 | | 60,001 | 60,001 | 54,838 | XXX |
| 747525 10 3 | QUALCOMM ORD..... | | 12/01/2020 | Various..... | 88,322.000 | 8,197,149 | XXX | 5,279,061 | 7,792,650 | (2,513,589) | | | (2,513,589) | | 5,279,061 | | 2,918,088 | 2,918,088 | 86,756 | XXX |
| 75513E 10 1 | RAYTHEON TECHNOLOGIES ORD..... | | 07/13/2020 | CITATION GROUP, NY..... | 716.000 | 42,787 | XXX | 51,745 | | | | | 0 | | 51,745 | | (8,958) | (8,958) | 340 | XXX |
| 872540 10 9 | TJX ORD..... | | 07/13/2020 | Various..... | 135,774.000 | 6,828,892 | XXX | 5,289,818 | 8,290,360 | (3,000,542) | | | (3,000,542) | | 5,289,818 | | 1,539,074 | 1,539,074 | 31,228 | XXX |
| 87612E 10 6 | TARGET ORD..... | | 12/01/2020 | Various..... | 53,412.000 | 6,562,855 | XXX | 3,956,314 | 6,847,953 | (2,891,639) | | | (2,891,639) | | 3,956,314 | | 2,606,542 | 2,606,542 | 69,346 | XXX |
| 882508 10 4 | TEXAS INSTRUMENTS ORD..... | | 12/01/2020 | Various..... | 50,324.000 | 6,029,862 | XXX | 5,137,542 | 6,456,066 | (1,318,524) | | | (1,318,524) | | 5,137,542 | | 892,321 | 892,321 | 70,127 | XXX |
| 88579Y 10 1 | 3M ORD..... | | 12/01/2020 | Various..... | 72,188.000 | 11,221,189 | XXX | 12,102,568 | 12,735,407 | (632,839) | | | (632,839) | | 12,102,568 | | (881,379) | (881,379) | 209,213 | XXX |
| 89417E 10 9 | TRAVELERS COMPANIES ORD..... | | 12/01/2020 | Various..... | 38,046.000 | 4,251,320 | XXX | 5,111,406 | 5,210,400 | (98,994) | | | (98,994) | | 5,111,406 | | (860,085) | (860,085) | 41,991 | XXX |
| 89832Q 10 9 | TRUIST FINANCIAL ORD..... | | 09/08/2020 | Various..... | 196,818.000 | 7,077,863 | XXX | 9,994,285 | 11,084,790 | (1,090,504) | | | (1,090,504) | | 9,994,285 | | (2,916,422) | (2,916,422) | 211,966 | XXX |
| 902973 30 4 | US BANCORP ORD..... | | 09/08/2020 | Various..... | 179,159.000 | 6,506,885 | XXX | 9,186,749 | 10,622,337 | (1,435,588) | | | (1,435,588) | | 9,186,749 | | (2,679,864) | (2,679,864) | 201,109 | XXX |
| 907818 10 8 | UNION PACIFIC ORD..... | | 12/01/2020 | Various..... | 40,801.000 | 6,534,946 | XXX | 3,745,275 | 6,458,723 | (3,573,682) | | | (3,573,682) | | 3,745,275 | | 2,789,671 | 2,789,671 | 47,128 | XXX |
| 911312 10 6 | UNITED PARCEL SERVICE CL B ORD..... | | 12/01/2020 | Various..... | 119,147.000 | 14,135,624 | XXX | 13,429,626 | 13,947,348 | (517,722) | | | (517,722) | | 13,429,626 | | 705,998 | 705,998 | 217,854 | XXX |
| 913017 10 9 | UNITED TECHNOLOGIES ORD..... | | 04/03/2020 | UBS SECURITIES LLC..... | 93,069.000 | 11,126,611 | XXX | 11,037,749 | 13,938,013 | (2,900,265) | | | (2,900,265) | | 11,037,749 | | 88,863 | 88,863 | 68,406 | XXX |
| 91324P 10 2 | UNITEDHEALTH GRP ORD..... | | 07/13/2020 | Various..... | 29,215.000 | 7,859,166 | XXX | 3,968,818 | 8,588,626 | (4,619,808) | | | (4,619,808) | | 3,968,818 | | 3,890,348 | 3,890,348 | 41,905 | XXX |
| 918204 10 8 | VF ORD..... | | 12/01/2020 | Various..... | 165,173.000 | 10,023,797 | XXX | 11,152,310 | 16,461,141 | (5,308,832) | | | (5,308,832) | | 11,152,310 | | (1,128,513) | (1,128,513) | 104,731 | XXX |
| 91913Y 10 0 | VALERO ENERGY ORD..... | | 06/01/2020 | Various..... | 111,607.000 | 6,753,312 | XXX | 9,122,657 | 10,451,996 | (1,329,338) | | | (1,329,338) | | 9,122,657 | | (2,369,345) | (2,369,345) | 179,464 | XXX |
| 92343V 10 4 | VERIZON COMMUNICATIONS ORD..... | | 09/08/2020 | Various..... | 75,167.000 | 4,303,745 | XXX | 3,741,947 | 4,615,254 | (873,307) | | | (873,307) | | 3,741,947 | | 561,798 | 561,798 | 57,713 | XXX |
| 92826C 83 9 | VISA CL A ORD..... | | 07/13/2020 | Various..... | 31,714.000 | 5,955,156 | XXX | 2,608,678 | 5,959,061 | (3,350,382) | | | (3,350,382) | | 2,608,678 | | 3,346,477 | 3,346,477 | 11,899 | XXX |
| 9099999. | Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded..... | | | | | 475,059,448 | XXX | 425,608,930 | 521,481,145 | (108,986,990) | | 1,024,088 | (110,011,078) | | 425,608,930 | | 49,450,518 | 49,450,518 | 6,086,472 | XXX |
| 9799997. | Total - Common Stocks - Part 4..... | | | | | 475,059,448 | XXX | 425,608,930 | 521,481,145 | (108,986,990) | | 1,024,088 | (110,011,078) | | 425,608,930 | | 49,450,518 | 49,450,518 | 6,086,472 | XXX |
| 9799998. | Total - Common Stocks - Summary Item from Part 5..... | | | | | 57,139,959 | XXX | 55,480,761 | | | | | 0 | | 55,480,761 | | 1,659,198 | 1,659,198 | 552,706 | XXX |
| 9799999. | Total - Common Stocks..... | | | | | 532,199,407 | XXX | 481,089,691 | 521,481,145 | (108,986,990) | | 1,024,088 | (110,011,078) | | 481,089,691 | | 51,109,716 | 51,109,716 | 6,639,178 | XXX |
| 9899999. | Total - Preferred and Common Stocks..... | | | | | 532,199,407 | XXX | 481,089,691 | 521,481,145 | (108,986,990) | | 1,024,088 | (110,011,078) | | 481,089,691 | | 51,109,716 | 51,109,716 | 6,639,178 | XXX |
| 9999999. | Total - Bonds, Preferred and Common Stocks..... | | | | | 5,495,441,859 | XXX | 5,499,125,231 | 5,231,456,642 | (108,986,990) | (60,793,394) | 1,024,088 | (170,804,472) | | 5,401,899,775 | | 89,546,738 | 89,546,738 | 124,819,171 | XXX |

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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 Identification | 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 (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (12+13-14) | Total Foreign Exchange Change in B./A.C.V. | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Interest and Dividends Received During Year | Paid for Accrued Interest and Dividends | |
| Bonds - U.S. Political Subdivisions of States | | | | | | | | | | | | | | | | | | | | | |
| 64972G VZ 4 | NEW YORK N Y CITY MUN WTR FIN AUTH WTR & | | 02/27/2020 | CORPORATE ACTION | 06/15/2020 | Call @ 100.00 | 9,070,000 | 9,180,141 | 9,095,793 | 9,095,793 | | (84,347) | | (84,347) | | | | 0 | 224,996 | 53,081 | |
| 64972G WA 8 | NEW YORK N Y CITY MUN WTR FIN AUTH WTR & | | 04/13/2020 | CORPORATE ACTION | 06/15/2020 | Call @ 100.00 | 4,010,000 | 4,017,537 | 4,010,000 | 4,010,000 | | (7,537) | | (7,537) | | | | 0 | 116,090 | 61,306 | |
| 2499999 | Total - Bonds - U.S. Political Subdivisions of States | | | | | | | 13,080,000 | 13,197,678 | 13,105,793 | 13,105,793 | 0 | (91,884) | 0 | (91,884) | 0 | 0 | 0 | 0 | 341,085 | 114,388 |
| Bonds - U.S. Special Revenue and Special Assessment | | | | | | | | | | | | | | | | | | | | | |
| 3128MJ YG 9 | FH G08710 - RMBS | | 01/30/2020 | BK OF NYC/STCM | 02/20/2020 | Unknown | 24,581,345 | 25,387,920 | 25,389,404 | 25,389,404 | | 1,484 | | 1,484 | | | | 0 | 38,920 | 22,533 | |
| 3131WX T6 9 | FH ZJ6873 - RMBS | | 06/18/2020 | CORPORATE ACTION | 11/25/2020 | Paydown | 25,754 | 26,033 | 25,754 | 25,754 | | (279) | | (279) | | | | 0 | 568 | 67 | |
| 31335A UE 6 | FH G60581 - RMBS | | 01/30/2020 | TD SECURITIES (USA) LLC | 08/18/2020 | Paydown | 18,644,396 | 19,838,803 | 19,721,880 | 19,721,880 | | (116,923) | | (116,923) | | | | 0 | 342,392 | 19,939 | |
| 64972G WC 4 | NEW YORK N Y CITY MUN WTR FIN AUTH WTR & | | 01/02/2020 | CORPORATE ACTION | 06/15/2020 | Call @ 100.00 | 8,000,000 | 8,028,868 | 8,007,537 | 8,007,537 | | (21,331) | | (21,331) | | | | 0 | 176,817 | 21,873 | |
| 64990G WT 5 | NEW YORK STATE DORMITORY AUTHORITY | | 01/06/2020 | CITIGROUP GLOBAL MARKETS INC | 06/02/2020 | Morgan Stanley | 4,000,000 | 4,006,960 | 4,042,480 | 4,006,791 | | (169) | | (169) | | 35,689 | 35,689 | 0 | 53,817 | 10,407 | |
| 798736 AP 9 | SAN LUIS UNIT/WESTLANDS WTR DIST FING AU | | 06/05/2020 | CITIGROUP GLOBAL MARKETS INC | 08/18/2020 | Stifel Nicolaus & Co | 2,000,000 | 2,000,000 | 2,144,340 | 2,000,000 | | 0 | | 0 | | 144,340 | 144,340 | 0 | 13,367 | 0 | |
| 3199999 | Total - Bonds - U.S. Special Revenue and Special Assessments | | | | | | | 57,251,494 | 59,288,583 | 59,331,395 | 59,151,366 | 0 | (137,218) | 0 | (137,218) | 0 | 180,029 | 180,029 | 0 | 625,882 | 74,819 |
| Bonds - Industrial and Miscellaneous | | | | | | | | | | | | | | | | | | | | | |
| 742718 FF 1 | PROCTER & GAMBLE CO | | 03/23/2020 | CITIGROUP GLOBAL MARKETS INC | 10/29/2020 | Call @ 107.57 | 4,500,000 | 4,492,845 | 4,840,731 | 4,493,650 | | 805 | | 805 | | 347,081 | 347,081 | 0 | 65,537 | 0 | |
| 871829 BK 2 | SYSCO CORP | | 02/11/2020 | Merrill Lynch Pierce Fenner Smith | 12/08/2020 | RBC CAPITAL MARKETS | 1,830,000 | 1,823,540 | 1,923,605 | 1,824,016 | | 476 | | 476 | | 99,588 | 99,588 | 0 | 36,234 | 0 | |
| 3899999 | Total - Bonds - Industrial and Miscellaneous | | | | | | | 6,330,000 | 6,316,385 | 6,764,336 | 6,317,666 | 0 | 1,281 | 0 | 1,281 | 0 | 446,669 | 446,669 | 0 | 101,771 | 0 |
| 8399998 | Total - Bonds | | | | | | | 76,661,494 | 78,802,646 | 79,201,523 | 78,574,825 | 0 | (227,821) | 0 | (227,821) | 0 | 626,698 | 626,698 | 0 | 1,068,738 | 189,207 |
| Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded | | | | | | | | | | | | | | | | | | | | | |
| 086516 10 1 | BEST BUY ORD | | 03/23/2020 | Various | 12/02/2020 | INSTINET | 12,271,000 | 706,730 | 1,321,994 | 706,730 | | 0 | | 0 | | 615,265 | 615,265 | 0 | 17,872 | 0 | |
| 09247X 10 1 | BLACKROCK ORD | | 03/23/2020 | Various | 05/22/2020 | Various | 3,672,000 | 1,583,480 | 1,865,064 | 1,583,480 | | 0 | | 0 | | 281,584 | 281,584 | 0 | 3,753 | 0 | |
| 11135F 10 1 | BROADCOM ORD | | 03/23/2020 | Various | 06/01/2020 | BARCLAYS CAPITAL INC./LE | 3,317,000 | 724,723 | 960,728 | 724,723 | | 0 | | 0 | | 236,005 | 236,005 | 0 | 6,754 | 0 | |
| 14448C 10 4 | CARRIER GLOBAL ORD | | 04/03/2020 | CORPORATE ACTION | 04/14/2020 | Various | 111,470,000 | 2,215,479 | 1,668,467 | 2,215,479 | | 0 | | 0 | | (547,012) | (547,012) | 0 | 0 | 0 | |
| 189054 10 9 | CLOXORD | | 03/23/2020 | Various | 06/01/2020 | INSTINET | 5,224,000 | 886,333 | 1,071,387 | 886,333 | | 0 | | 0 | | 185,055 | 185,055 | 0 | 5,537 | 0 | |
| 30231G 10 2 | EXXON MOBIL ORD | | 03/23/2020 | Various | 06/01/2020 | Various | 73,415,000 | 3,564,474 | 3,042,404 | 3,564,474 | | 0 | | 0 | | (522,070) | (522,070) | 0 | 32,482 | 0 | |
| 460146 10 3 | INTERNATIONAL PAPER ORD | | 06/01/2020 | Various | 09/08/2020 | INSTINET | 55,879,000 | 1,848,365 | 2,098,668 | 1,848,365 | | 0 | | 0 | | 250,304 | 250,304 | 0 | 48,863 | 0 | |
| 57772K 10 1 | MAXIM INTEGRATED PRODUCTS ORD | | 06/02/2020 | INSTINET | 09/08/2020 | BARCLAYS CAPITAL INC./LE | 125,035,000 | 7,259,068 | 8,381,553 | 7,259,068 | | 0 | | 0 | | 1,122,484 | 1,122,484 | 0 | 48,308 | 0 | |
| 681919 10 6 | OMNICOM GROUP ORD | | 09/08/2020 | Various | 12/02/2020 | BARCLAYS CAPITAL INC./LE | 49,285,000 | 2,732,672 | 3,141,795 | 2,732,672 | | 0 | | 0 | | 409,123 | 409,123 | 0 | 58,663 | 0 | |
| 68902U 10 7 | OTIS WORLDWIDE ORD | | 04/03/2020 | CORPORATE ACTION | 04/09/2020 | Various | 55,735,000 | 3,379,357 | 2,513,235 | 3,379,357 | | 0 | | 0 | | (866,122) | (866,122) | 0 | 0 | 0 | |
| 717081 10 3 | PFIZER ORD | | 11/16/2020 | Various | 11/17/2020 | CORPORATE ACTION | 295,380,000 | 10,932,692 | 10,932,692 | 10,932,692 | | 0 | | 0 | | 0 | 0 | 0 | 99,305 | 0 | |
| 74251V 10 2 | PRINCIPAL FINANCIAL GROUP ORD | | 03/23/2020 | Various | 06/02/2020 | INSTINET | 26,403,000 | 877,306 | 1,050,708 | 877,306 | | 0 | | 0 | | 173,402 | 173,402 | 0 | 14,786 | 0 | |
| 75513E 10 1 | RAYTHEON TECHNOLOGIES ORD | | 04/03/2020 | CORPORATE ACTION | 07/13/2020 | Various | 28,147,000 | 1,656,991 | 1,680,274 | 1,656,991 | | 0 | | 0 | | 23,283 | 23,283 | 0 | 4,260 | 0 | |
| 88579Y 10 1 | 3M ORD | | 04/28/2020 | Various | 09/10/2020 | Various | 25,381,000 | 3,790,780 | 4,223,733 | 3,790,780 | | 0 | | 0 | | 432,953 | 432,953 | 0 | 74,620 | 0 | |
| 89832Q 10 9 | TRUIST FINANCIAL ORD | | 06/01/2020 | Various | 09/08/2020 | INSTINET | 58,832,000 | 2,070,371 | 2,226,277 | 2,070,371 | | 0 | | 0 | | 155,906 | 155,906 | 0 | 36,306 | 0 | |
| 902973 30 4 | US BANCORP ORD | | 06/01/2020 | Various | 09/08/2020 | BARCLAYS CAPITAL INC./LE | 82,301,000 | 3,086,300 | 3,035,836 | 3,086,300 | | 0 | | 0 | | (50,464) | (50,464) | 0 | 49,840 | 0 | |
| 913017 10 9 | UNITED TECHNOLOGIES ORD | | 03/23/2020 | Various | 04/03/2020 | CORPORATE ACTION | 20,115,000 | 2,437,183 | 2,437,183 | 2,437,183 | | 0 | | 0 | | 0 | 0 | 0 | 0 | 0 | |
| 918204 10 8 | VF ORD | | 03/23/2020 | Various | 05/21/2020 | Various | 34,128,000 | 2,516,903 | 1,908,164 | 2,516,903 | | 0 | | 0 | | (608,739) | (608,739) | 0 | 12,588 | 0 | |
| 91913Y 10 0 | VALERO ENERGY ORD | | 03/23/2020 | Various | 06/01/2020 | INSTINET | 39,560,000 | 2,307,313 | 2,629,796 | 2,307,313 | | 0 | | 0 | | 322,483 | 322,483 | 0 | 38,769 | 0 | |
| 92556V 10 6 | VIATRIS ORD | | 11/17/2020 | Various | 12/01/2020 | Various | 56,872,945 | 904,242 | 950,000 | 904,242 | | 0 | | 0 | | 45,758 | 45,758 | 0 | 0 | 0 | |

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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 Identification | Description | F o r e i g n | Date Acquired | Name of Vendor | Disposal Date | Name of Purchaser | Par Value (Bonds) or Number of Shares (Stock) | Actual Cost | Consideration | Book/Adjusted Carrying Value at Disposal | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than- Temporary Impairment Recognized | Total Change in B./A.C.V. (12+13-14) | Total Foreign Exchange Change in B./A.C.V. | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Interest and Dividends Received During Year | Paid for Accrued Interest and Dividends |
| 9099999. | Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded..... | | | | | | | 55,480,761 | 57,139,959 | 55,480,761 | 0 | 0 | 0 | 0 | 0 | 0 | 1,659,198 | 1,659,198 | 552,706 | 0 |
| 9799998. | Total - Common Stocks..... | | | | | | | 55,480,761 | 57,139,959 | 55,480,761 | 0 | 0 | 0 | 0 | 0 | 0 | 1,659,198 | 1,659,198 | 552,706 | 0 |
| 9899999. | Total - Preferred and Common Stocks..... | | | | | | | 55,480,761 | 57,139,959 | 55,480,761 | 0 | 0 | 0 | 0 | 0 | 0 | 1,659,198 | 1,659,198 | 552,706 | 0 |
| 9999999. | Total - Bonds, Preferred and Common Stocks..... | | | | | | | 134,283,407 | 136,341,482 | 134,055,586 | 0 | (227,821) | 0 | (227,821) | 0 | 0 | 2,285,896 | 2,285,896 | 1,621,444 | 189,207 |

SCHEDULE D - PART 6 - SECTION 1
Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

| 1 CUSIP Identification | 2 Description Name of Subsidiary, Controlled or Affiliated Company | 3 Foreign | 4 NAIC Company Code | 5 ID Number | 6 NAIC Valuation Method | 7 Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock? | 8 Total Amount of Such Intangible Assets | 9 Book/Adjusted Carrying Value | 10 Nonadmitted Amount | Stock of Such Company Owned by Insurer on Statement Date | |
|---------------------------|--|--------------|------------------------------|----------------|----------------------------|--|--|--------------------------------------|--------------------------|---|------------------------|
| | | | | | | | | | | 11 Number of Shares | 12 % of Outstanding |

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: \$.....0.
2. Total amount of intangible assets nonadmitted \$.....0.

NONE

E16

SCHEDULE D - PART 6 - SECTION 2

| 1 CUSIP Identification | 2 Name of Lower-Tier Company | 3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company | 4 Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1 | Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date | |
|---------------------------|---------------------------------|---|--|---|-----------------------|
| | | | | 5 Number of Shares | 6 % of Outstanding |

NONE

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SCHEDULE DA - PART 1

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

| 1 Description | Codes | | 4 Date Acquired | 5 Name of Vendor | 6 Maturity Date | 7 Book/Adjusted Carrying Value | Change in Book/Adjusted Carrying Value | | | | 12 Par Value | 13 Actual Cost | Interest | | | | | | 20 Paid for Accrued Interest |
|---|-----------|--------|-----------------------|---------------------|-----------------------|--------------------------------------|--|--|--|---|-----------------|-------------------|--|---|---------------|----------------------------|--------------------|---|---------------------------------------|
| | 2 Code | 3 n | | | | | 8 Unrealized Valuation Increase (Decrease) | 9 Current Year's (Amortization) / Accretion | 10 Current Year's Other-Than- Temporary Impairment Recognized | 11 Total Foreign Exchange Change in B./A.C.V. | | | 14 Amount Due and Accrued December 31 of Current Year on Bond Not in Default | 15 Nonadmitted Due and Accrued | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Amount Received During Year | |
| Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations | | | | | | | | | | | | | | | | | | | |
| Toyota Motor Credit Corporation..... | | | 08/03/2020 | CITIBANK/IPA..... | 02/01/2021 | 9,997,417 | | 12,500 | | | 10,000,000 | 9,984,917 | | | | 0.30 | N/A..... | | |
| 3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations..... | | | | | | 9,997,417 | 0 | 12,500 | 0 | 0 | 10,000,000 | 9,984,917 | 0 | 0 | XXX | XXX | XXX | 0 | 0 |
| 3899999. Total - Industrial & Miscellaneous (Unaffiliated)..... | | | | | | 9,997,417 | 0 | 12,500 | 0 | 0 | 10,000,000 | 9,984,917 | 0 | 0 | XXX | XXX | XXX | 0 | 0 |
| Total Bonds | | | | | | | | | | | | | | | | | | | |
| 7699999. Subtotals - Issuer Obligations..... | | | | | | 9,997,417 | 0 | 12,500 | 0 | 0 | 10,000,000 | 9,984,917 | 0 | 0 | XXX | XXX | XXX | 0 | 0 |
| 8399999. Subtotals - Bonds..... | | | | | | 9,997,417 | 0 | 12,500 | 0 | 0 | 10,000,000 | 9,984,917 | 0 | 0 | XXX | XXX | XXX | 0 | 0 |
| 9199999. Total - Short-Term Investments..... | | | | | | 9,997,417 | 0 | 12,500 | 0 | 0 | XXX..... | 9,984,917 | 0 | 0 | XXX | XXX | XXX | 0 | 0 |

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

| | | | | | | |
|--------|--------|--------|----------------|--------|--------|--------|
| 1A | 1B | 1C | 1D | 1E | 1F | 1G |
|0 |0 |0 |9,997,417 |0 |0 |0 |
| 2A | 2B | 2C | | | | |
|0 |0 |0 | | | | |
| 3A | 3B | 3C | | | | |
|0 |0 |0 | | | | |
| 4A | 4B | 4C | | | | |
|0 |0 |0 | | | | |
| 5A | 5B | 5C | | | | |
|0 |0 |0 | | | | |
| 6 | | | | | | |
|0 | | | | | | |

Sch. DB - Pt. A - Sn. 1
NONE

Sch. DB - Pt. A - Sn. 2
NONE

Sch. DB - Pt. B - Sn. 1
NONE

Sch. DB - Pt. B - Sn. 2
NONE

Sch. DB - Pt. D - Sn. 1
NONE

Sch. DB - Pt. D - Sn. 2
NONE

Sch. DB - Pt. E
NONE

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

STATE COMPENSATION INSURANCE FUND

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 | | | | | | |
| (PRIVATE) State Treasurer..... Sacramento..... | | 0.54 | 1,458,098 | 127,376 | 32,002,032 | XXX |
| Union Bank..... San Francisco..... | | 0.75 | 301,210 | | (1,631,769) | XXX |
| Federal Home Loan Bank of San Francisco..... San Francisco..... | | 0.01 | 7,682 | | 1,517 | XXX |
| Wells Fargo Bank..... San Francisco..... | | 0.16 | | | 4,269,909 | XXX |
| U.S. Bank..... Minneapolis..... | | | | | 254,154 | XXX |
| Bank of America, National Association..... | | 0.07 | | 13,689 | 10,000,000 | XXX |
| 0199999. Total - Open Depositories..... | XXX | XXX | 1,766,990 | 141,065 | 44,895,843 | XXX |
| 0399999. Total Cash on Deposit..... | XXX | XXX | 1,766,990 | 141,065 | 44,895,843 | XXX |
| 0599999. Total Cash..... | XXX | XXX | 1,766,990 | 141,065 | 44,895,843 | XXX |

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

| | | | | | | | |
|------------------|-------------|---------------|-------------|-------------------|-------------|-------------------|-------------|
| 1. January..... | 31,440,640 | 4. April..... | 601,980,213 | 7. July..... | 485,935,217 | 10. October..... | 411,696,133 |
| 2. February..... | 81,823,086 | 5. May..... | 643,174,504 | 8. August..... | 397,714,518 | 11. November..... | 325,936,349 |
| 3. March..... | 179,427,679 | 6. June..... | 448,547,065 | 9. September..... | 145,386,953 | 12. December..... | 44,895,843 |

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 |
|---|------------------------------|------|-----------------|------------------|---------------|------------------------------|----------------------------------|-----------------------------|
| CUSIP | Description | Code | Date Acquired | Rate of Interest | Maturity Date | Book/Adjusted Carrying Value | Amount of Interest Due & Accrued | Amount Received During Year |
| All Other Money Market Mutual Funds | | | | | | | | |
| 262006 30 7 | DREYFUS GVT CSH MGT INV..... | | 12/17/2020..... |0.030 | | 159,262 | 2 | |
| 8699999. Total - All Other Money Market Mutual Funds..... | | | | | | 159,262 | 2 | 0 |
| 8899999. Total - Cash Equivalents..... | | | | | | 159,262 | 2 | 0 |

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

| | | | |
|-----------|-----------|-----------|-----------|
| 1A .....0 | 1B .....0 | 1C .....0 | 1D .....0 |
| 1E .....0 | 1F .....0 | 1G .....0 | |
| 2A .....0 | 2B .....0 | 2C .....0 | |
| 3A .....0 | 3B .....0 | 3C .....0 | |
| 4A .....0 | 4B .....0 | 4C .....0 | |
| 5A .....0 | 5B .....0 | 5C .....0 | |
| 6 .....0 | | | |

STATE COMPENSATION INSURANCE FUND

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

| States, Etc. | 1 Type of Deposit | 2 Purpose of Deposit | Deposits for the Benefit of All Policyholders | | All Other Special Deposits | |
|--------------------------------------|----------------------|--|---|-----------------|------------------------------------|-----------------|
| | | | 3 Book/Adjusting Carrying Value | 4 Fair Value | 5 Book/Adjusting Carrying Value | 6 Fair Value |
| 1. Alabama.....AL | | | | | | |
| 2. Alaska.....AK | | | | | | |
| 3. Arizona.....AZ | | | | | | |
| 4. Arkansas.....AR | | | | | | |
| 5. California.....CA | B... | U.S. Dep't. of Labor required deposit for L&H Workers' Compensation Act..... | | | 59,284,455 | 62,686,824 |
| 6. Colorado.....CO | | | | | | |
| 7. Connecticut.....CT | | | | | | |
| 8. Delaware.....DE | | | | | | |
| 9. District of Columbia.....DC | | | | | | |
| 10. Florida.....FL | | | | | | |
| 11. Georgia.....GA | | | | | | |
| 12. Hawaii.....HI | | | | | | |
| 13. Idaho.....ID | | | | | | |
| 14. Illinois.....IL | | | | | | |
| 15. Indiana.....IN | | | | | | |
| 16. Iowa.....IA | | | | | | |
| 17. Kansas.....KS | | | | | | |
| 18. Kentucky.....KY | | | | | | |
| 19. Louisiana.....LA | | | | | | |
| 20. Maine.....ME | | | | | | |
| 21. Maryland.....MD | | | | | | |
| 22. Massachusetts.....MA | | | | | | |
| 23. Michigan.....MI | | | | | | |
| 24. Minnesota.....MN | | | | | | |
| 25. Mississippi.....MS | | | | | | |
| 26. Missouri.....MO | | | | | | |
| 27. Montana.....MT | | | | | | |
| 28. Nebraska.....NE | | | | | | |
| 29. Nevada.....NV | | | | | | |
| 30. New Hampshire.....NH | | | | | | |
| 31. New Jersey.....NJ | | | | | | |
| 32. New Mexico.....NM | | | | | | |
| 33. New York.....NY | | | | | | |
| 34. North Carolina.....NC | | | | | | |
| 35. North Dakota.....ND | | | | | | |
| 36. Ohio.....OH | | | | | | |
| 37. Oklahoma.....OK | | | | | | |
| 38. Oregon.....OR | | | | | | |
| 39. Pennsylvania.....PA | | | | | | |
| 40. Rhode Island.....RI | | | | | | |
| 41. South Carolina.....SC | | | | | | |
| 42. South Dakota.....SD | | | | | | |
| 43. Tennessee.....TN | | | | | | |
| 44. Texas.....TX | | | | | | |
| 45. Utah.....UT | | | | | | |
| 46. Vermont.....VT | | | | | | |
| 47. Virginia.....VA | | | | | | |
| 48. Washington.....WA | | | | | | |
| 49. West Virginia.....WV | | | | | | |
| 50. Wisconsin.....WI | | | | | | |
| 51. Wyoming.....WY | | | | | | |
| 52. American Samoa.....AS | | | | | | |
| 53. Guam.....GU | | | | | | |
| 54. Puerto Rico.....PR | | | | | | |
| 55. US Virgin Islands.....VI | | | | | | |
| 56. Northern Mariana Islands.....MP | | | | | | |
| 57. Canada.....CAN | | | | | | |
| 58. Aggregate Alien and Other.....OT | XXX | XXX | 0 | 0 | 0 | 0 |
| 59. Total..... | XXX | XXX | 0 | 0 | 59,284,455 | 62,686,824 |

DETAILS OF WRITE-INS

| | | | | | | |
|--|-----|-----|---|---|---|---|
| 5801. | | | | | | |
| 5802. | | | | | | |
| 5803. | | | | | | |
| 5898. Summary of remaining write-ins for line 58 from overflow page..... | XXX | XXX | 0 | 0 | 0 | 0 |
| 5899. Total (Lines 5801 thru 5803+5898) (Line 58 above)..... | XXX | XXX | 0 | 0 | 0 | 0 |