# ANNUAL STATEMENT

OF THE

# Citizens Property Insurance Corporation

2020

OF

Tallahassee

IN THE STATE OF

Florida

TO THE

INSURANCE DEPARTMENT

OF THE

STATE OF Florida

FOR THE YEAR ENDED

DECEMBER 31, 2020

**PROPERTY AND CASUALTY**

2020

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**PROPERTY AND CASUALTY COMPANIES—ASSOCIATION EDITION**

# ANNUAL STATEMENT

**For the Year Ended December 31, 2020**

OF THE CONDITION AND AFFAIRS OF THE

## Citizens Property Insurance Corporation

NAIC Group Code 00000 (Current Period), 00000 (Prior Period) NAIC Company Code 10064 Employer's ID Number 59-3164851

Organized under the Laws of Florida, State of Domicile or Port of Entry Florida

Country of Domicile United States

Incorporated/Organized 01/21/1993 Commenced Business 01/21/1993

Statutory Home Office 2101 Maryland Circle (Street and Number), Tallahassee, FL, US 32303-1001 (City or Town, State, Country and Zip Code)

Main Administrative Office 2101 Maryland Circle (Street and Number), Tallahassee, FL, US 32303-1001 (City or Town, State, Country and Zip Code), 850-513-3700 (Area Code) (Telephone Number)

Mail Address 2101 Maryland Circle (Street and Number or P.O. Box), Tallahassee, FL, US 32303-1001 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 2101 Maryland Circle (Street and Number), Tallahassee, FL, US 32303-1001 (City or Town, State, Country and Zip Code), 850-513-3892 (Area Code) (Telephone Number)

Internet Web Site Address www.citizensfla.com

Statutory Statement Contact Andrew Woodward CPA (Name), 850-513-3892 (Area Code) (Telephone Number) (Extension)

andrew.woodward@citizensfla.com (E-Mail Address), 850-513-3905 (Fax Number)

## OFFICERS

| Name | Title | Name | Title |
|---|---|---|---|
| Barry Gilway | President/CEO and Executive Director | Jennifer Montero, CPA | Chief Financial Officer |
| Kelly Booten | Chief Operating Officer | | |

## OTHER OFFICERS

## DIRECTORS OR TRUSTEES

| | | | |
|---|---|---|---|
| Carlos Beruff, Chairman # | Bette Brown | Marc Dunbar | Lazaro Fields # |
| Reynolds Henderson | James Holton | William Kastroll | Carlos Lopez-Cantera |
| M. Scott Thomas # | | | |

State of FLORIDA

County of LEON ss

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

Barry J. Gilway
Barry Gilway
President/CEO and Executive Director

Jennifer Montero
Jennifer Montero, CPA
Chief Financial Officer

Kelly Booten
Chief Operating Officer

Subscribed and sworn to before me this 19th day of February

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

Notary Public State of Florida
Jill Stafford
My Commission HH 038395
Expires 09/11/2024

# ASSETS

| | | Current Year | | | Prior Year |
|---|---|---|---|---|---|
| | | 1 | 2 | 3 | 4 |
| | | Assets | Nonadmitted Assets | Net Admitted Assets (Cols. 1 - 2) | Net Admitted Assets |
| 1. | Bonds (Schedule D) | 8,096,132,169 | | 8,096,132,169 | 8,113,871,342 |
| 2. | Stocks (Schedule D): | | | | |
| | 2.1 Preferred stocks | | | | |
| | 2.2 Common stocks | | | | |
| 3. | Mortgage loans on real estate (Schedule B): | | | | |
| | 3.1 First liens | | | | |
| | 3.2 Other than first liens | | | | |
| 4. | Real estate (Schedule A): | | | | |
| | 4.1 Properties occupied by the company (less $ encumbrances) | | | | |
| | 4.2 Properties held for the production of income (less $ encumbrances) | | | | |
| | 4.3 Properties held for sale (less $ encumbrances) | | | | |
| 5. | Cash ($ (39,859,126) , Schedule E-Part 1), cash equivalents ($ 580,452,539 , Schedule E-Part 2) and short-term investments ($ 109,025,257 , Schedule DA) | 649,618,669 | | 649,618,669 | 741,767,065 |
| 6. | Contract loans (including $ premium notes) | | | | |
| 7. | Derivatives (Schedule DB) | | | | |
| 8. | Other invested assets (Schedule BA) | | | | |
| 9. | Receivables for securities | | | | 22,643,437 |
| 10. | Securities lending reinvested collateral assets (Schedule DL) | | | | |
| 11. | Aggregate write-ins for invested assets | | | | |
| 12. | Subtotals, cash and invested assets (Lines 1 to 11) | 8,745,750,839 | | 8,745,750,839 | 8,878,281,845 |
| 13. | Title plants less $ charged off (for Title insurers only) | | | | |
| 14. | Investment income due and accrued | 56,344,393 | | 56,344,393 | 61,454,852 |
| 15. | Premiums and considerations: | | | | |
| | 15.1 Uncollected premiums and agents' balances in the course of collection | 110,036,753 | 7,225,463 | 102,811,290 | 69,095,832 |
| | 15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums) | | | | |
| | 15.3 Accrued retrospective premiums ($ ) and contracts subject to redetermination ($ ) | | | | |
| 16. | Reinsurance: | | | | |
| | 16.1 Amounts recoverable from reinsurers | 70,459,903 | | 70,459,903 | 97,759,388 |
| | 16.2 Funds held by or deposited with reinsured companies | | | | |
| | 16.3 Other amounts receivable under reinsurance contracts | 316,413 | | 316,413 | 2,318,085 |
| 17. | Amounts receivable relating to uninsured plans | | | | |
| 18.1 | Current federal and foreign income tax recoverable and interest thereon | | | | |
| 18.2 | Net deferred tax asset | | | | |
| 19. | Guaranty funds receivable or on deposit | | | | |
| 20. | Electronic data processing equipment and software | 957,738 | 381,964 | 575,773 | 1,517,521 |
| 21. | Furniture and equipment, including health care delivery assets ($ ) | 923,376 | 923,376 | | |
| 22. | Net adjustment in assets and liabilities due to foreign exchange rates | | | | |
| 23. | Receivables from parent, subsidiaries and affiliates | 39,676 | | 39,676 | 43,987 |
| 24. | Health care ($ ) and other amounts receivable | | | | |
| 25. | Aggregate write-ins for other-than-invested assets | 8,330,116 | 8,330,116 | | |
| 26. | Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) | 8,993,159,207 | 16,860,920 | 8,976,298,287 | 9,110,471,510 |
| 27. | From Separate Accounts, Segregated Accounts and Protected Cell Accounts | | | | |
| 28. | Total (Lines 26 and 27) | 8,993,159,207 | 16,860,920 | 8,976,298,287 | 9,110,471,510 |
| **DETAILS OF WRITE-INS** | | | | | |
| 1101. | | | | | |
| 1102. | | | | | |
| 1103. | | | | | |
| 1198. | Summary of remaining write-ins for Line 11 from overflow page | | | | |
| 1199. | Totals (Lines 1101 through 1103 plus 1198) (Line 11 above) | | | | |
| 2501. | LEASEHOLD IMPROVEMENTS | 106,095 | 106,095 | | |
| 2502. | OTHER ASSETS NONADMITTED | 8,224,021 | 8,224,021 | | |
| 2503. | | | | | |
| 2598. | Summary of remaining write-ins for Line 25 from overflow page | | | | |
| 2599. | Totals (Lines 2501 through 2503 plus 2598) (Line 25 above) | 8,330,116 | 8,330,116 | | |

# LIABILITIES, SURPLUS AND OTHER FUNDS

| | 1<br>Current Year | 2<br>Prior Year |
|---|---|---|
| 1. Losses (Part 2A, Line 35, Column 8) | 442,657,289 | 393,657,824 |
| 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) | 325,586,147 | 307,917,365 |
| 4. Commissions payable, contingent commissions and other similar charges | 9,069,953 | 6,430,176 |
| 5. Other expenses (excluding taxes, licenses and fees) | 39,732,192 | 37,307,554 |
| 6. Taxes, licenses and fees (excluding federal and foreign income taxes) | 404,553 | (95,266) |
| 7.1 Current federal and foreign income taxes (including $ ..... on realized capital gains (losses)) | | |
| 7.2 Net deferred tax liability | | |
| 8. Borrowed money $ 849,690,165 and interest thereon $ 3,406,959 | 853,097,124 | 1,355,413,664 |
| 9. Unearned premiums (Part 1A, Line 38, Column 5) (after deducting unearned premiums for ceded reinsurance of $ 7,710,409 and including warranty reserves of $ ..... and accrued accident and health experience rating refunds including $ ..... for medical loss ratio rebate per the Public Health Service Act) | 627,953,341 | 446,487,019 |
| 10. Advance premium | 20,471,693 | 18,494,796 |
| 11. Dividends declared and unpaid: | | |
| 11.1 Stockholders | | |
| 11.2 Policyholders | | |
| 12. Ceded reinsurance premiums payable (net of ceding commissions) | 44,040,582 | 43,563,666 |
| 13. Funds held by company under reinsurance treaties (Schedule F, Part 3, Column 20) | 6,067 | 6,067 |
| 14. Amounts withheld or retained by company for account of others | 141,490,687 | 141,633,834 |
| 15. Remittances and items not allocated | 4,519,626 | 4,423,976 |
| 16. Provision for reinsurance (including $ ..... certified) (Schedule F, Part 3, Column 78) | 19,835 | 75,112 |
| 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 | 10,123,353 | 11,727,447 |
| 22. Payable for securities lending | | |
| 23. Liability for amounts held under uninsured plans | | |
| 24. Capital notes $ ..... and interest thereon $ | | |
| 25. Aggregate write-ins for liabilities | 15,319,953 | 25,495,271 |
| 26. Total liabilities excluding protected cell liabilities (Lines 1 through 25) | 2,534,492,396 | 2,792,538,505 |
| 27. Protected cell liabilities | | |
| 28. Total liabilities (Lines 26 and 27) | 2,534,492,396 | 2,792,538,505 |
| 29. Aggregate write-ins for special surplus funds | | 8,534,118 |
| 30. Common capital stock | | |
| 31. Preferred capital stock | | |
| 32. Aggregate write-ins for other-than-special surplus funds | | |
| 33. Surplus notes | | |
| 34. Gross paid in and contributed surplus | | |
| 35. Unassigned funds (surplus) | 6,441,805,891 | 6,309,398,887 |
| 36. Less treasury stock, at cost: | | |
| 36.1 ..... shares common (value included in Line 30 $ .....) | | |
| 36.2 ..... shares preferred (value included in Line 31 $ .....) | | |
| 37. Surplus as regards policyholders (Lines 29 to 35, less 36) (Page 4, Line 39) | 6,441,805,891 | 6,317,933,005 |
| 38. Totals (Page 2, Line 28, Col. 3) | 8,976,298,287 | 9,110,471,510 |
| **DETAILS OF WRITE-INS** | | |
| 2501. ESCHEAT FUNDS | 16,497,872 | 26,685,708 |
| 2502. RETROACTIVE REINSURANCE RESERVES | (1,177,919) | (1,190,437) |
| 2503. | | |
| 2598. Summary of remaining write-ins for Line 25 from overflow page | | |
| 2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above) | 15,319,953 | 25,495,271 |
| 2901. FSLSO RESTRICTED SURPLUS | | 8,534,118 |
| 2902. | | |
| 2903. | | |
| 2998. Summary of remaining write-ins for Line 29 from overflow page | | |
| 2999. Totals (Lines 2901 through 2903 plus 2998) (Line 29 above) | | 8,534,118 |
| 3201. | | |
| 3202. | | |
| 3203. | | |
| 3298. Summary of remaining write-ins for Line 32 from overflow page | | |
| 3299. Totals (Lines 3201 through 3203 plus 3298) (Line 32 above) | | |

# STATEMENT OF INCOME

| | 1<br>Current Year | 2<br>Prior Year |
|---|---|---|
| **UNDERWRITING INCOME** | | |
| 1. Premiums earned (Part 1, Line 35, Column 4) | 761,576,827 | 616,075,474 |
| DEDUCTIONS: | | |
| 2. Losses incurred (Part 2, Line 35, Column 7) | 371,456,435 | 331,849,027 |
| 3. Loss adjustment expenses incurred (Part 3, Line 25, Column 1) | 248,602,931 | 168,112,460 |
| 4. Other underwriting expenses incurred (Part 3, Line 25, Column 2) | 239,844,477 | 213,172,820 |
| 5. Aggregate write-ins for underwriting deductions | | |
| 6. Total underwriting deductions (Lines 2 through 5) | 859,903,843 | 713,134,307 |
| 7. Net income of protected cells | | |
| 8. Net underwriting gain (loss) (Line 1 minus Line 6 plus Line 7) | (98,327,016) | (97,058,833) |
| **INVESTMENT INCOME** | | |
| 9. Net investment income earned (Exhibit of Net Investment Income, Line 17) | 164,492,774 | 174,000,573 |
| 10. Net realized capital gains (losses) less capital gains tax of $ (Exhibit of Capital Gains (Losses)) | 63,836,062 | 6,824,965 |
| 11. Net investment gain (loss) (Lines 9 + 10) | 228,328,837 | 180,825,537 |
| **OTHER INCOME** | | |
| 12. Net gain (loss) from agents' or premium balances charged off (amount recovered $ 595,809 amount charged off $ 5,150,659 ) | (4,554,850) | (47,207) |
| 13. Finance and service charges not included in premiums | 2,727,414 | 2,530,249 |
| 14. Aggregate write-ins for miscellaneous income | 792,299 | 79,617 |
| 15. Total other income (Lines 12 through 14) | (1,035,137) | 2,562,659 |
| 16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15) | 128,966,684 | 86,329,364 |
| 17. Dividends to policyholders | | |
| 18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17) | 128,966,684 | 86,329,364 |
| 19. Federal and foreign income taxes incurred | | |
| 20. Net income (Line 18 minus Line 19) (to Line 22) | 128,966,684 | 86,329,364 |
| **CAPITAL AND SURPLUS ACCOUNT** | | |
| 21. Surplus as regards policyholders, December 31 prior year (Page 4, Line 39, Column 2) | 6,317,933,005 | 6,230,729,000 |
| 22. Net income (from Line 20) | 128,966,684 | 86,329,364 |
| 23. Net transfers (to) from Protected Cell accounts | | |
| 24. Change in net unrealized capital gains or (losses) less capital gains tax of $ | (412,187) | 66,557 |
| 25. Change in net unrealized foreign exchange capital gain (loss) | | |
| 26. Change in net deferred income tax | | |
| 27. Change in nonadmitted assets (Exhibit of Nonadmitted Assets, Line 28, Col. 3) | (4,893,742) | (311,715) |
| 28. Change in provision for reinsurance (Page 3, Line 16, Column 2 minus Column 1) | 55,277 | 1,097,521 |
| 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 | 156,854 | 22,278 |
| 38. Change in surplus as regards policyholders for the year (Lines 22 through 37) | 123,872,886 | 87,204,005 |
| 39. Surplus as regards policyholders, December 31 current year (Line 21 plus Line 38) (Page 3, Line 37) | 6,441,805,891 | 6,317,933,005 |
| **DETAILS OF WRITE-INS** | | |
| 0501. | | |
| 0502. | | |
| 0503. | | |
| 0598. Summary of remaining write-ins for Line 5 from overflow page | | |
| 0599. Totals (Lines 0501 through 0503 plus 0598) (Line 5 above) | | |
| 1401. OTHER INCOME/(EXPENSE) | 785,999 | 13,760 |
| 1402. RETROACTIVE REINSURANCE GAIN/LOSS | | 249,694 |
| 1403. GAIN(LOSS) FIXED ASSET DISPOSAL | 6,300 | (183,837) |
| 1498. Summary of remaining write-ins for Line 14 from overflow page | | |
| 1499. Totals (Lines 1401 through 1403 plus 1498) (Line 14 above) | 792,299 | 79,617 |
| 3701. OVERFUNDED PLAN ASSET | 156,854 | 22,278 |
| 3702. | | |
| 3703. | | |
| 3798. Summary of remaining write-ins for Line 37 from overflow page | | |
| 3799. Totals (Lines 3701 through 3703 plus 3798) (Line 37 above) | 156,854 | 22,278 |

# CASH FLOW

| | | 1<br>Current Year | 2<br>Prior Year |
|---|---|---|---|
| | **Cash from Operations** | | |
| 1. | Premiums collected net of reinsurance | 905,700,757 | 631,647,869 |
| 2. | Net investment income | 183,556,892 | 196,806,939 |
| 3. | Miscellaneous income | (1,117,234) | 2,562,262 |
| 4. | Total (Lines 1 through 3) | 1,088,140,415 | 831,017,070 |
| 5. | Benefit and loss related payments | 301,680,101 | 410,575,528 |
| 6. | Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts | | |
| 7. | Commissions, expenses paid and aggregate write-ins for deductions | 464,412,030 | 433,990,949 |
| 8. | Dividends paid to policyholders | | |
| 9. | Federal and foreign income taxes paid (recovered) net of $ tax on capital gains (losses) | | |
| 10. | Total (Lines 5 through 9) | 766,092,132 | 844,566,477 |
| 11. | Net cash from operations (Line 4 minus Line 10) | 322,048,283 | (13,549,407) |
| | **Cash from Investments** | | |
| 12. | Proceeds from investments sold, matured or repaid: | | |
| | 12.1 Bonds | 3,061,045,435 | 2,862,578,260 |
| | 12.2 Stocks | | |
| | 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 | 1,573,616 | (11,593,363) |
| | 12.7 Miscellaneous proceeds | 22,643,437 | (22,643,437) |
| | 12.8 Total investment proceeds (Lines 12.1 to 12.7) | 3,085,262,488 | 2,828,341,459 |
| 13. | Cost of investments acquired (long-term only): | | |
| | 13.1 Bonds | 3,011,049,035 | 2,508,623,737 |
| | 13.2 Stocks | | |
| | 13.3 Mortgage loans | | |
| | 13.4 Real estate | | |
| | 13.5 Other invested assets | | |
| | 13.6 Miscellaneous applications | 3,210,188 | (8,297,796) |
| | 13.7 Total investments acquired (Lines 13.1 to 13.6) | 3,014,259,223 | 2,500,325,941 |
| 14. | Net increase (decrease) in contract loans and premium notes | | |
| 15. | Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14) | 71,003,264 | 328,015,519 |
| | **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 | (485,000,000) | (335,000,000) |
| | 16.4 Net deposits on deposit-type contracts and other insurance liabilities | | |
| | 16.5 Dividends to stockholders | | |
| | 16.6 Other cash provided (applied) | (199,943) | 3,941,654 |
| 17. | Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6) | (485,199,943) | (331,058,346) |
| | **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) | (92,148,396) | (16,592,235) |
| 19. | Cash, cash equivalents and short-term investments: | | |
| | 19.1 Beginning of year | 741,767,065 | 758,359,300 |
| | 19.2 End of year (Line 18 plus Line 19.1) | 649,618,669 | 741,767,065 |

# UNDERWRITING AND INVESTMENT EXHIBIT

## PART 1 - PREMIUMS EARNED

| Line of Business | 1<br>Net Premiums Written per Column 6, Part 1B | 2<br>Unearned Premiums Dec. 31 Prior Year - per Col. 3, Last Year's Part 1 | 3<br>Unearned Premiums Dec. 31 Current Year - per Col. 5 Part 1A | 4<br>Premiums Earned During Year (Cols. 1 + 2 - 3) |
|---|---|---|---|---|
| 1. Fire | 24,049,570 | 13,003,814 | 15,962,673 | 21,090,711 |
| 2. Allied lines | 272,331,962 | 180,469,188 | 217,813,838 | 234,987,312 |
| 3. Farmowners multiple peril | | | | |
| 4. Homeowners multiple peril | 646,661,616 | 253,014,018 | 394,176,831 | 505,498,803 |
| 5. Commercial multiple peril | | | | |
| 6. Mortgage guaranty | | | | |
| 8. Ocean marine | | | | |
| 9. Inland marine | | | | |
| 10. Financial guaranty | | | | |
| 11.1 Medical professional liability-occurrence | | | | |
| 11.2 Medical professional liability-claims-made | | | | |
| 12. Earthquake | | | | |
| 13. Group accident and health | | | | |
| 14. Credit accident and health (group and individual) | | | | |
| 15. Other accident and health | | | | |
| 16. Workers' compensation | | | | |
| 17.1 Other liability-occurrence | | | | |
| 17.2 Other liability-claims-made | | | | |
| 17.3 Excess workers' compensation | | | | |
| 18.1 Products liability-occurrence | | | | |
| 18.2 Products liability-claims-made | | | | |
| 19.1,19.2 Private passenger auto liability | | | | |
| 19.3,19.4 Commercial auto liability | | | | |
| 21. Auto physical damage | | | | |
| 22. Aircraft (all perils) | | | | |
| 23. Fidelity | | | | |
| 24. Surety | | | | |
| 26. Burglary and theft | | | | |
| 27. Boiler and machinery | | | | |
| 28. Credit | | | | |
| 29. International | | | | |
| 30. Warranty | | | | |
| 31. Reinsurance-nonproportional assumed property | | | | |
| 32. Reinsurance-nonproportional assumed liability | | | | |
| 33. Reinsurance-nonproportional assumed financial lines | | | | |
| 34. Aggregate write-ins for other lines of business | | | | |
| 35. TOTALS | 943,043,148 | 446,487,020 | 627,953,342 | 761,576,826 |
| **DETAILS OF WRITE-INS** | | | | |
| 3401. | | | | |
| 3402. | | | | |
| 3403. | | | | |
| 3498. Sum. of remaining write-ins for Line 34 from overflow page | | | | |
| 3499. Totals (Lines 3401 through 3403 plus 3498) (Line 34 above) | | | | |

# UNDERWRITING AND INVESTMENT EXHIBIT

## PART 1A - RECAPITULATION OF ALL PREMIUMS

| | Line of Business | 1<br>Amount Unearned (Running One Year or Less from Date of Policy) (a) | 2<br>Amount Unearned (Running More Than One Year from Date of Policy) (a) | 3<br>Earned but Unbilled Premium | 4<br>Reserve for Rate Credits and Retrospective Adjustments Based on Experience | 5<br>Total Reserve for Unearned Premiums Cols. 1 + 2 + 3 + 4 |
|---|---|---|---|---|---|---|
| 1. | Fire | 15,962,673 | | | | 15,962,673 |
| 2. | Allied lines | 217,813,838 | | | | 217,813,838 |
| 3. | Farmowners multiple peril | | | | | |
| 4. | Homeowners multiple peril | 394,176,831 | | | | 394,176,831 |
| 5. | Commercial multiple peril | | | | | |
| 6. | Mortgage guaranty | | | | | |
| 8. | Ocean marine | | | | | |
| 9. | Inland marine | | | | | |
| 10. | Financial guaranty | | | | | |
| 11.1 | Medical professional liability-occurrence | | | | | |
| 11.2 | Medical professional liability-claims-made | | | | | |
| 12. | Earthquake | | | | | |
| 13. | Group accident and health | | | | | |
| 14. | Credit accident and health (group and individual) | | | | | |
| 15. | Other accident and health | | | | | |
| 16. | Workers' compensation | | | | | |
| 17.1 | Other liability-occurrence | | | | | |
| 17.2 | Other liability-claims-made | | | | | |
| 17.3 | Excess workers' compensation | | | | | |
| 18.1 | Products liability-occurrence | | | | | |
| 18.2 | Products liability-claims-made | | | | | |
| 19.1,19.2 | Private passenger auto liability | | | | | |
| 19.3,19.4 | Commercial auto liability | | | | | |
| 21. | Auto physical damage | | | | | |
| 22. | Aircraft (all perils) | | | | | |
| 23. | Fidelity | | | | | |
| 24. | Surety | | | | | |
| 26. | Burglary and theft | | | | | |
| 27. | Boiler and machinery | | | | | |
| 28. | Credit | | | | | |
| 29. | International | | | | | |
| 30. | Warranty | | | | | |
| 31. | Reinsurance-nonproportional assumed property | | | | | |
| 32. | Reinsurance-nonproportional assumed liability | | | | | |
| 33. | Reinsurance-nonproportional assumed financial lines | | | | | |
| 34. | Aggregate write-ins for other lines of business | | | | | |
| 35. | TOTALS | 627,953,342 | | | | 627,953,342 |
| 36. | Accrued retrospective premiums based on experience | | | | | |
| 37. | Earned but unbilled premiums | | | | | |
| 38. | Balance (Sum of Lines 35 through 37) | | | | | 627,953,342 |
| **DETAILS OF WRITE-INS** | | | | | | |
| 3401. | | | | | | |
| 3402. | | | | | | |
| 3403. | | | | | | |
| 3498. | Sum. of remaining write-ins for Line 34 from overflow page | | | | | |
| 3499. | Totals (Lines 3401 through 3403 plus 3498) (Line 34 above) | | | | | |

(a) State here basis of computation used in each case. Premiums for all lines of business are earned using the daily pro-rata method.

# UNDERWRITING AND INVESTMENT EXHIBIT

## PART 1B - PREMIUMS WRITTEN

| | Line of Business | 1 Direct Business (a) | Reinsurance Assumed 2 From Affiliates | Reinsurance Assumed 3 From Non-Affiliates | Reinsurance Ceded 4 To Affiliates | Reinsurance Ceded 5 To Non-Affiliates | 6 Net Premiums Written Cols. 1 + 2 + 3 - 4 - 5 |
|---|---|---|---|---|---|---|---|
| 1. | Fire | 24,101,316 | | | | 51,746 | 24,049,570 |
| 2. | Allied lines | 408,027,165 | | | | 135,695,203 | 272,331,962 |
| 3. | Farmowners multiple peril | | | | | | |
| 4. | Homeowners multiple peril | 749,996,209 | | | | 103,334,593 | 646,661,616 |
| 5. | Commercial multiple peril | | | | | | |
| 6. | Mortgage guaranty | | | | | | |
| 8. | Ocean marine | | | | | | |
| 9. | Inland marine | | | | | | |
| 10. | Financial guaranty | | | | | | |
| 11.1 | Medical professional liability-occurrence | | | | | | |
| 11.2 | Medical professional liability-claims-made | | | | | | |
| 12. | Earthquake | | | | | | |
| 13. | Group accident and health | | | | | | |
| 14. | Credit accident and health (group and individual) | | | | | | |
| 15. | Other accident and health | | | | | | |
| 16. | Workers' compensation | | | | | | |
| 17.1 | Other liability-occurrence | | | | | | |
| 17.2 | Other liability-claims-made | | | | | | |
| 17.3 | Excess workers' compensation | | | | | | |
| 18.1 | Products liability-occurrence | | | | | | |
| 18.2 | Products liability-claims-made | | | | | | |
| 19.1,19.2 | Private passenger auto liability | | | | | | |
| 19.3,19.4 | Commercial auto liability | | | | | | |
| 21. | Auto physical damage | | | | | | |
| 22. | Aircraft (all perils) | | | | | | |
| 23. | Fidelity | | | | | | |
| 24. | Surety | | | | | | |
| 26. | Burglary and theft | | | | | | |
| 27. | Boiler and machinery | | | | | | |
| 28. | Credit | | | | | | |
| 29. | International | | | | | | |
| 30. | Warranty | | | | | | |
| 31. | Reinsurance-nonproportional assumed property | XXX | | | | | |
| 32. | Reinsurance-nonproportional assumed liability | XXX | | | | | |
| 33. | Reinsurance-nonproportional assumed financial lines | XXX | | | | | |
| 34. | Aggregate write-ins for other lines of business | | | | | | |
| 35. | TOTALS | 1,182,124,690 | | | | 239,081,542 | 943,043,148 |
| **DETAILS OF WRITE-INS** | | | | | | | |
| 3401. | | | | | | | |
| 3402. | | | | | | | |
| 3403. | | | | | | | |
| 3498. | Sum. of remaining write-ins for Line 34 from overflow page | | | | | | |
| 3499. | Totals (Lines 3401 through 3403 plus 3498) (Line 34 above) | | | | | | |

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

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

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

# UNDERWRITING AND INVESTMENT EXHIBIT

## PART 2 - LOSSES PAID AND INCURRED

| Line of Business | Losses Paid Less Salvage 1 Direct Business | 2 Reinsurance Assumed | 3 Reinsurance Recovered | 4 Net Payments (Cols. 1 + 2 - 3) | 5 Net Losses Unpaid Current Year (Part 2A, Col. 8) | 6 Net Losses Unpaid Prior Year | 7 Losses Incurred Current Year (Cols. 4 + 5 - 6) | 8 Percentage of Losses Incurred (Col. 7, Part 2) to Premiums Earned (Col. 4, Part 1) |
|---|---|---|---|---|---|---|---|---|
| 1. Fire | 10,379,444 | | | 10,379,444 | 35,624,268 | 36,012,039 | 9,991,673 | 47.4 |
| 2. Allied lines | 168,294,915 | | 73,628,798 | 94,666,117 | 121,855,543 | 119,475,557 | 97,046,103 | 41.3 |
| 3. Farmowners multiple peril | | | | | | | | |
| 4. Homeowners multiple peril | 302,539,196 | | 85,127,787 | 217,411,409 | 285,177,480 | 238,170,228 | 264,418,661 | 52.3 |
| 5. Commercial multiple peril | | | | | | | | |
| 6. Mortgage guaranty | | | | | | | | |
| 8. Ocean marine | | | | | | | | |
| 9. Inland marine | | | | | | | | |
| 10. Financial guaranty | | | | | | | | |
| 11.1 Medical professional liability-occurrence | | | | | | | | |
| 11.2 Medical professional liability-claims-made | | | | | | | | |
| 12. Earthquake | | | | | | | | |
| 13. Group accident and health | | | | | | | | |
| 14. Credit accident and health (group and individual) | | | | | | | | |
| 15. Other accident and health | | | | | | | | |
| 16. Workers' compensation | | | | | | | | |
| 17.1 Other liability-occurrence | | | | | | | | |
| 17.2 Other liability-claims-made | | | | | | | | |
| 17.3 Excess workers' compensation | | | | | | | | |
| 18.1 Products liability-occurrence | | | | | | | | |
| 18.2 Products liability-claims-made | | | | | | | | |
| 19.1,19.2 Private passenger auto liability | | | | | | | | |
| 19.3,19.4 Commercial auto liability | | | | | | | | |
| 21. Auto physical damage | | | | | | | | |
| 22. Aircraft (all perils) | | | | | | | | |
| 23. Fidelity | | | | | | | | |
| 24. Surety | | | | | | | | |
| 26. Burglary and theft | | | | | | | | |
| 27. Boiler and machinery | | | | | | | | |
| 28. Credit | | | | | | | | |
| 29. International | | | | | | | | |
| 30. Warranty | | | | | | | | |
| 31. Reinsurance-nonproportional assumed property | XXX | | | | | | | |
| 32. Reinsurance-nonproportional assumed liability | XXX | | | | | | | |
| 33. Reinsurance-nonproportional assumed financial lines | XXX | | | | | | | |
| 34. Aggregate write-ins for other lines of business | | | | | | | | |
| 35. TOTALS | 481,213,555 | | 158,756,585 | 322,456,970 | 442,657,291 | 393,657,824 | 371,456,437 | 48.8 |
| **DETAILS OF WRITE-INS** | | | | | | | | |
| 3401. | | | | | | | | |
| 3402. | | | | | | | | |
| 3403. | | | | | | | | |
| 3498. Sum. of remaining write-ins for Line 34 from overflow page | | | | | | | | |
| 3499. Totals (Lines 3401 through 3403 + 3498) (Line 34 above) | | | | | | | | |

# UNDERWRITING AND INVESTMENT EXHIBIT

## PART 2A - UNPAID LOSSES AND LOSS ADJUSTMENT EXPENSES

| Line of Business | Reported Losses 1 Direct | Reported Losses 2 Reinsurance Assumed | Reported Losses 3 Deduct Reinsurance Recoverable | Reported Losses 4 Net Losses Excl. Incurred But Not Reported (Cols. 1 + 2 - 3) | Incurred But Not Reported 5 Direct | Incurred But Not Reported 6 Reinsurance Assumed | Incurred But Not Reported 7 Reinsurance Ceded | 8 Net Losses Unpaid (Cols. 4 +5 + 6 - 7) | 9 Net Unpaid Loss Adjustment Expenses |
|---|---|---|---|---|---|---|---|---|---|
| 1. Fire | 1,858,790 | | 3,707,667 | (1,848,877) | 137,204,673 | | 99,731,528 | 35,624,268 | 6,427,708 |
| 2. Allied lines | 103,851,384 | | 28,339,151 | 75,512,233 | (22,145,264) | | (68,488,574) | 121,855,543 | 73,134,744 |
| 3. Farmowners multiple peril | | | | | | | | | |
| 4. Homeowners multiple peril | 136,098,777 | | 41,131,665 | 94,967,112 | 245,899,424 | | 55,689,056 | 285,177,480 | 246,023,696 |
| 5. Commercial multiple peril | | | | | | | | | |
| 6. Mortgage guaranty | | | | | | | | | |
| 8. Ocean marine | | | | | | | | | |
| 9. Inland marine | | | | | | | | | |
| 10. Financial guaranty | | | | | | | | | |
| 11.1 Medical professional liability-occurrence | | | | | | | | | |
| 11.2 Medical professional liability-claims-made | | | | | | | | | |
| 12. Earthquake | | | | | | | | | |
| 13. Group accident and health | | | | | | | | (a) | |
| 14. Credit accident and health (group and individual) | | | | | | | | | |
| 15. Other accident and health | | | | | | | | (a) | |
| 16. Workers' compensation | | | | | | | | | |
| 17.1 Other liability-occurrence | | | | | | | | | |
| 17.2 Other liability-claims-made | | | | | | | | | |
| 17.3 Excess workers' compensation | | | | | | | | | |
| 18.1 Products liability-occurrence | | | | | | | | | |
| 18.2 Products liability-claims-made | | | | | | | | | |
| 19.1,19.2 Private passenger auto liability | | | | | | | | | |
| 19.3,19.4 Commercial auto liability | | | | | | | | | |
| 21. Auto physical damage | | | | | | | | | |
| 22. Aircraft (all perils) | | | | | | | | | |
| 23. Fidelity | | | | | | | | | |
| 24. Surety | | | | | | | | | |
| 26. Burglary and theft | | | | | | | | | |
| 27. Boiler and machinery | | | | | | | | | |
| 28. Credit | | | | | | | | | |
| 29. International | | | | | | | | | |
| 30. Warranty | | | | | | | | | |
| 31. Reinsurance-nonproportional assumed property | XXX | | | | XXX | | | | |
| 32. Reinsurance-nonproportional assumed liability | XXX | | | | XXX | | | | |
| 33. Reinsurance-nonproportional assumed financial lines | XXX | | | | XXX | | | | |
| 34. Aggregate write-ins for other lines of business | | | | | | | | | |
| 35. TOTALS | 241,808,951 | | 73,178,483 | 168,630,468 | 360,958,833 | | 86,932,010 | 442,657,291 | 325,586,148 |
| **DETAILS OF WRITE-INS** | | | | | | | | | |
| 3401. | | | | | | | | | |
| 3402. | | | | | | | | | |
| 3403. | | | | | | | | | |
| 3498. Sum. of remaining write-ins for Line 34 from overflow page | | | | | | | | | |
| 3499. Totals (Lines 3401 through 3403 + 3498) (Line 34 above) | | | | | | | | | |

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

# UNDERWRITING AND INVESTMENT EXHIBIT

## PART 3 - EXPENSES

| | 1<br>Loss Adjustment Expenses | 2<br>Other Underwriting Expenses | 3<br>Investment Expenses | 4<br>Total |
|---|---|---|---|---|
| 1. Claim adjustment services: | | | | |
| 1.1 Direct | 212,268,343 | | | 212,268,343 |
| 1.2 Reinsurance assumed | | | | |
| 1.3 Reinsurance ceded | 10,140,887 | | | 10,140,887 |
| 1.4 Net claim adjustment services (1.1 + 1.2 - 1.3) | 202,127,456 | | | 202,127,456 |
| 2. Commission and brokerage: | | | | |
| 2.1 Direct, excluding contingent | | 87,857,974 | | 87,857,974 |
| 2.2 Reinsurance assumed, excluding contingent | | | | |
| 2.3 Reinsurance ceded, excluding contingent | | | | |
| 2.4 Contingent-direct | | | | |
| 2.5 Contingent-reinsurance assumed | | | | |
| 2.6 Contingent-reinsurance ceded | | | | |
| 2.7 Policy and membership fees | | | | |
| 2.8 Net commission and brokerage (2.1 + 2.2 - 2.3 + 2.4 + 2.5 - 2.6 + 2.7) | | 87,857,974 | | 87,857,974 |
| 3. Allowances to manager and agents | | | | |
| 4. Advertising | | 35,577 | | 35,577 |
| 5. Boards, bureaus and associations | | 2,617,812 | | 2,617,812 |
| 6. Surveys and underwriting reports | 179 | 1,313,919 | | 1,314,098 |
| 7. Audit of assureds' records | | | | |
| 8. Salary and related items: | | | | |
| 8.1 Salaries | 27,544,502 | 70,582,626 | | 98,127,127 |
| 8.2 Payroll taxes | 2,004,394 | 4,828,495 | | 6,832,888 |
| 9. Employee relations and welfare | 6,416,682 | 16,818,149 | | 23,234,831 |
| 10. Insurance | | 983,386 | | 983,386 |
| 11. Directors' fees | | | | |
| 12. Travel and travel items | 209,095 | 196,739 | | 405,834 |
| 13. Rent and rent items | 1,708,815 | 6,309,954 | | 8,018,769 |
| 14. Equipment | 4,309 | 802,756 | | 807,065 |
| 15. Cost or depreciation of EDP equipment and software | 7,230,032 | 11,564,783 | | 18,794,816 |
| 16. Printing and stationery | 430,788 | 854,117 | | 1,284,906 |
| 17. Postage, telephone and telegraph, exchange and express | 52,955 | 2,953,806 | | 3,006,761 |
| 18. Legal and auditing | 877,079 | 9,211,702 | 4,027,976 | 14,116,757 |
| 19. Totals (Lines 3 to 18) | 46,478,830 | 129,073,821 | 4,027,976 | 179,580,627 |
| 20. Taxes, licenses and fees: | | | | |
| 20.1 State and local insurance taxes deducting guaranty association credits of $ | | 15,546,796 | | 15,546,796 |
| 20.2 Insurance department licenses and fees | | | | |
| 20.3 Gross guaranty association assessments | | | | |
| 20.4 All other (excluding federal and foreign income and real estate) | | 21,373 | | 21,373 |
| 20.5 Total taxes, licenses and fees (20.1 + 20.2 + 20.3 + 20.4) | | 15,568,169 | | 15,568,169 |
| 21. Real estate expenses | | | | |
| 22. Real estate taxes | | | | |
| 23. Reimbursements by uninsured plans | | | | |
| 24. Aggregate write-ins for miscellaneous expenses | | 7,344,513 | | 7,344,513 |
| 25. Total expenses incurred | 248,606,286 | 239,844,477 | 4,027,976 | (a) 492,478,739 |
| 26. Less unpaid expenses-current year | 325,586,148 | 47,635,166 | 1,571,533 | 374,792,847 |
| 27. Add unpaid expenses-prior year | 307,917,365 | 42,007,898 | 1,634,567 | 351,559,829 |
| 28. Amounts receivable relating to uninsured plans, prior year | | | | |
| 29. Amounts receivable relating to uninsured plans, current year | | | | |
| 30. TOTAL EXPENSES PAID (Lines 25 - 26 + 27 - 28 + 29) | 230,937,503 | 234,217,209 | 4,091,010 | 469,245,721 |
| **DETAILS OF WRITE-INS** | | | | |
| 2401. BUSINESS PROCESS OUTSOURCING | | 7,344,513 | | 7,344,513 |
| 2402. | | | | |
| 2403. | | | | |
| 2498. Summary of remaining write-ins for Line 24 from overflow page | | | | |
| 2499. Totals (Lines 2401 through 2403 plus 2498) (Line 24 above) | | 7,344,513 | | 7,344,513 |

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

# EXHIBIT OF NET INVESTMENT INCOME

| | | 1<br>Collected During Year | 2<br>Earned During Year |
|---|---|---|---|
| 1. | U.S. Government bonds | (a) 30,276,633 | 29,141,545 |
| 1.1 | Bonds exempt from U.S. tax | (a) 13,229,252 | 9,695,062 |
| 1.2 | Other bonds (unaffiliated) | (a) 158,436,967 | 158,247,423 |
| 1.3 | Bonds of affiliates | (a) | |
| 2.1 | Preferred stocks (unaffiliated) | (b) | |
| 2.11 | Preferred stocks of affiliates | (b) | |
| 2.2 | Common stocks (unaffiliated) | | |
| 2.21 | Common stocks of affiliates | | |
| 3. | Mortgage loans | (c) | |
| 4. | Real estate | (d) | |
| 5. | Contract loans | | |
| 6. | Cash, cash equivalents and short-term investments | (e) 5,881,100 | 5,629,463 |
| 7. | Derivative instruments | (f) | |
| 8. | Other invested assets | | |
| 9. | Aggregate write-ins for investment income | | |
| 10. | Total gross investment income | 207,823,952 | 202,713,493 |
| 11. | Investment expenses | | (g) 4,027,976 |
| 12. | Investment taxes, licenses and fees, excluding federal income taxes | | (g) |
| 13. | Interest expense | | (h) 34,192,744 |
| 14. | Depreciation on real estate and other invested assets | | (i) |
| 15. | Aggregate write-ins for deductions from investment income | | |
| 16. | Total deductions (Lines 11 through 15) | | 38,220,720 |
| 17. | Net investment income (Line 10 minus Line 16) | | 164,492,773 |
| **DETAILS OF WRITE-INS** | | | |
| 0901. | | | |
| 0902. | | | |
| 0903. | | | |
| 0998. | Summary of remaining write-ins for Line 9 from overflow page | | |
| 0999. | Totals (Lines 0901 through 0903 plus 0998) (Line 9 above) | | |
| 1501. | | | |
| 1502. | | | |
| 1503. | | | |
| 1598. | Summary of remaining write-ins for Line 15 from overflow page | | |
| 1599. | Totals (Lines 1501 through 1503 plus 1598) (Line 15 above) | | |

(a) Includes $ 4,370,784 accrual of discount less $ 35,627,279 amortization of premium and less $ 5,518,443 paid for accrued interest on purchases.
(b) Includes $ accrual of discount less $ amortization of premium and less $ paid for accrued dividends on purchases.
(c) Includes $ accrual of discount less $ amortization of premium and less $ paid for accrued interest on purchases.
(d) Includes $ for company's occupancy of its own buildings; and excludes $ interest on encumbrances.
(e) Includes $ 1,725,453 accrual of discount less $ 1,276,515 amortization of premium and less $ 643,886 paid for accrued interest on purchases.
(f) Includes $ accrual of discount less $ amortization of premium.
(g) Includes $ investment expenses and $ investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.
(h) Includes $ interest on surplus notes and $ interest on capital notes.
(i) Includes $ depreciation on real estate and $ depreciation on other invested assets.

# EXHIBIT OF CAPITAL GAINS (LOSSES)

| | | 1<br>Realized Gain (Loss) On Sales or Maturity | 2<br>Other Realized Adjustments | 3<br>Total Realized Capital Gain (Loss) (Columns 1 + 2) | 4<br>Change in Unrealized Capital Gain (Loss) | 5<br>Change in Unrealized Foreign Exchange Capital Gain (Loss) |
|---|---|---|---|---|---|---|
| 1. | U.S. Government bonds | 11,844,201 | | 11,844,201 | | |
| 1.1 | Bonds exempt from U.S. tax | 2,063,526 | | 2,063,526 | | |
| 1.2 | Other bonds (unaffiliated) | 48,354,720 | | 48,354,720 | (341,116) | |
| 1.3 | Bonds of affiliates | | | | | |
| 2.1 | Preferred stocks (unaffiliated) | | | | | |
| 2.11 | Preferred stocks of affiliates | | | | | |
| 2.2 | Common stocks (unaffiliated) | | | | | |
| 2.21 | Common stocks of affiliates | | | | | |
| 3. | Mortgage loans | | | | | |
| 4. | Real estate | | | | | |
| 5. | Contract loans | | | | | |
| 6. | Cash, cash equivalents and short-term investments | 54,915 | | 54,915 | (71,071) | |
| 7. | Derivative instruments | | | | | |
| 8. | Other invested assets | | | | | |
| 9. | Aggregate write-ins for capital gains (losses) | 1,518,701 | | 1,518,701 | | |
| 10. | Total capital gains (losses) | 63,836,063 | | 63,836,063 | (412,187) | |
| **DETAILS OF WRITE-INS** | | | | | | |
| 0901. | Gain on Redemption 2015A Bond | 1,518,701 | | 1,518,701 | | |
| 0902. | | | | | | |
| 0903. | | | | | | |
| 0998. | Summary of remaining write-ins for Line 9 from overflow page | | | | | |
| 0999. | Totals (Lines 0901 through 0903 plus 0998) (Line 9 above) | 1,518,701 | | 1,518,701 | | |

# EXHIBIT OF NONADMITTED ASSETS

| | 1<br>Current Year Total Nonadmitted Assets | 2<br>Prior Year Total Nonadmitted Assets | 3<br>Change in Total Nonadmitted Assets (Col. 2 - Col. 1) |
|---|---|---|---|
| 1. Bonds (Schedule D) | | | |
| 2. Stocks (Schedule D): | | | |
| 2.1 Preferred stocks | | | |
| 2.2 Common stocks | | | |
| 3. Mortgage loans on real estate (Schedule B): | | | |
| 3.1 First liens | | | |
| 3.2 Other than first liens | | | |
| 4. Real estate (Schedule A): | | | |
| 4.1 Properties occupied by the company | | | |
| 4.2 Properties held for the production of income | | | |
| 4.3 Properties held for sale | | | |
| 5. Cash (Schedule E-Part 1), cash equivalents (Schedule E-Part 2) and short-term investments (Schedule DA) | | | |
| 6. Contract loans | | | |
| 7. Derivatives (Schedule DB) | | | |
| 8. Other invested assets (Schedule BA) | | | |
| 9. Receivables for securities | | | |
| 10. Securities lending reinvested collateral assets (Schedule DL) | | | |
| 11. Aggregate write-ins for invested assets | | | |
| 12. Subtotals, cash and invested assets (Lines 1 to 11) | | | |
| 13. Title plants (for Title insurers only) | | | |
| 14. Investment income due and accrued | | | |
| 15. Premiums and considerations: | | | |
| 15.1 Uncollected premiums and agents' balances in the course of collection | 7,225,463 | 1,203,288 | (6,022,175) |
| 15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due | | | |
| 15.3 Accrued retrospective premiums and contracts subject to redetermination | | | |
| 16. Reinsurance: | | | |
| 16.1 Amounts recoverable from reinsurers | | | |
| 16.2 Funds held by or deposited with reinsured companies | | | |
| 16.3 Other amounts receivable under reinsurance contracts | | | |
| 17. Amounts receivable relating to uninsured plans | | | |
| 18.1 Current federal and foreign income tax recoverable and interest thereon | | | |
| 18.2 Net deferred tax asset | | | |
| 19. Guaranty funds receivable or on deposit | | | |
| 20. Electronic data processing equipment and software | 381,964 | 866,865 | 484,900 |
| 21. Furniture and equipment, including health care delivery assets | 923,376 | 1,336,327 | 412,951 |
| 22. Net adjustment in assets and liabilities due to foreign exchange rates | | | |
| 23. Receivables from parent, subsidiaries and affiliates | | | |
| 24. Health care and other amounts receivable | | | |
| 25. Aggregate write-ins for other-than-invested assets | 8,330,116 | 8,560,699 | 230,582 |
| 26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) | 16,860,920 | 11,967,178 | (4,893,742) |
| 27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts | | | |
| 28. Total (Lines 26 and 27) | 16,860,920 | 11,967,178 | (4,893,742) |
| **DETAILS OF WRITE-INS** | | | |
| 1101. | | | |
| 1102. | | | |
| 1103. | | | |
| 1198. Summary of remaining write-ins for Line 11 from overflow page | | | |
| 1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above) | | | |
| 2501. OTHER ASSETS | 8,224,021 | 8,427,656 | 203,635 |
| 2502. LEASEHOLD IMPROVEMENTS | 106,095 | 133,043 | 26,948 |
| 2503. | | | |
| 2598. Summary of remaining write-ins for Line 25 from overflow page | | | |
| 2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above) | 8,330,116 | 8,560,699 | 230,582 |

# NOTES TO FINANCIAL STATEMENTS

**Note 1 - Summary of Significant Accounting Policies**

A. Accounting Practices, Impact of NAIC/State Differences

The accompanying financial statements of Citizens Property Insurance Corporation (Citizens or the Company) have been prepared in accordance with accounting practices prescribed or permitted by the Florida Office of Insurance Regulation (the Office).

Although Citizens does not have a certificate of authority, the accompanying financial statements have been prepared in accordance with the National Association of Insurance Commissioners' (NAIC) *Accounting Practices and Procedures Manual* subject to any deviations prescribed or permitted by the Office.

Differences between Florida prescribed practices and NAIC statutory accounting practices (NAIC SAP) which affect the Company are prescribed in F.S. 625.305. This statute provides limitations on the admission of invested assets classified as medium to lower quality obligations by the Securities Valuation Office (SVO) as a percentage of total admitted assets, among other limitations not applicable to the Company. The effect of the prescribed practice on policyholders' surplus is provided below.

| | Description | SSAP # | F/S Page | F/S Line # | 2020 | 2019 |
|---|---|---|---|---|---|---|
| 1. | Net income (loss), state basis | XXX | XXX | XXX | $ 128,966,684 | $ 86,329,364 |
| 2. | Effect of state prescribed practices | | | | - | - |
| 3. | Effect of state permitted practices | | | | - | - |
| 4. | Net income (loss), NAIC SAP basis | XXX | XXX | XXX | $ 128,966,684 | $ 86,329,364 |

| | Description | SSAP # | F/S Page | F/S Line # | 2020 | 2019 |
|---|---|---|---|---|---|---|
| 5. | Policyholders' surplus, state basis | XXX | XXX | XXX | $ 6,441,805,891 | $ 6,317,933,005 |
| 6. | Effect of state prescribed practices | | | | | |
| F.S. 625.305(4)d. Non-Admitted Invested Assets | | A-001 | 2 | 12 | - | - |
| 7. | Policyholders' surplus, NAIC SAP basis | XXX | XXX | XXX | $ 6,441,805,891 | $ 6,317,933,005 |

B. Use of Estimates

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

To provide relief to policyholders affected by Covid-19, a moratorium on cancellation or non-renewals of insurance policies was established and effected in March 2020. Citizens continued its normal billing for premium but did not send cancellation and non-renewal notices, resulting in continued coverage for policyholders who could not pay on time. Effective February 1, 2021, this moratorium was lifted and payment exceptions were curtailed, resulting in the cancellation of policies due to non-payment of premium. At December 31, 2020, premiums receivable were reduced by $28,178,322 for policies with a balance due at December 31, 2020 that subsequently cancelled on or after February 1, 2021 due to non-payment of premium, of which $21,724,532, $5,064,097 and $1,389,693 were charged against direct written premium, to bad debt expense and nonadmitted, respectively.

C. Accounting Policies

Direct premiums written are recorded as of the contractual effective date on the underlying insurance policy. Direct premiums and premiums ceded through depopulation are earned over the life of the underlying policies. Ceded premiums for catastrophe reinsurance coverage are earned in proportion to the coverage afforded under the contracts over the life of the Atlantic hurricane season (June 1 to November 30). Reserves for unearned premiums are established to cover the unexpired portion of premiums written. Such reserves are computed under the daily pro rata method for direct written premiums and premiums ceded through depopulation. Premiums receivable are primarily due from policyholders and are charged off when specific balances are determined by management to be uncollectible. In the calculation of nonadmitted amounts, the related unearned premium reserve is not given consideration in determining the receivable amount to be nonadmitted.

Expenses incurred in connection with acquiring new insurance business, including acquisition costs such as commissions, premium taxes and service company fees, are charged to operations as incurred.

# NOTES TO FINANCIAL STATEMENTS

Net investment income earned consists primarily of investment income less investment related expenses and interest expense associated with outstanding bonds. Interest is recognized on an accrual basis. Net realized capital gains (losses) are recognized on a specific identification basis when securities are sold, redeemed, or otherwise disposed. Realized capital losses include write-downs for impairments considered to be other than temporary.

In addition, Citizens uses the following accounting policies:

1. Investment grade short-term fixed income investments are reported at amortized cost. Amortized cost is computed using the straight-line method.

2. Investment grade long-term bonds (issuer obligations) are reported at amortized cost. Amortized cost is computed using the interest method (scientific). Non-investment grade securities with NAIC designations of 3 through 6 are stated at the lower of amortized cost or fair value, with a corresponding charge to surplus for the unrealized loss recognized.

3. Common stock – Not applicable.

4. Preferred stock – Not applicable.

5. Mortgage loans – Not applicable.

6. Loan-backed securities are stated at either amortized cost or the lower of amortized cost or fair value, based upon the NAIC designation assigned. The retrospective adjustment method is used to value all securities except for interest only securities where the yield has become negative, which are valued using the prospective method.

7. Investments in subsidiaries – Not applicable.

8. Joint ventures, partnerships, & limited liability companies – Not applicable.

9. Derivatives – Not applicable.

10. Citizens anticipates investment income when evaluating the need for premium deficiency reserves (see Note 30).

11. Unpaid losses and loss adjustment expenses include amounts determined from individual case estimates and loss reports and an amount, based on past experience, for losses incurred but not reported. Such liabilities are based on assumptions and estimates, and while management believes the amounts are adequate, the ultimate liabilities may be in excess of or less than the amounts provided. Any adjustments are reflected in the period determined.

12. Citizens has a written capitalization policy for prepaid expenses and purchases of items such as electronic data processing equipment, software, furniture, vehicles, other equipment, and leasehold improvements. Effective January 1, 2018, Citizens revised capitalization policies related to purchases of tangible assets and payments for services. Under the revised capitalization policy, purchases of tangible personal property (ie. EDP equipment, office supplies, software, etc.) greater than $25,000, and with a useful life greater than 12 months are capitalized and depreciated over the corresponding useful life by category. Citizens' threshold for capitalization of prepaid expenses was increased to $100,000 for services or intangible goods which provide a benefit of at least 12 months.

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

D. Going Concern

Based upon the Company's Plan of Operation and role within the Florida insurance market, management does not have substantial doubt about the Company's ability to continue as a going concern.

**Note 2 - Accounting Changes and Correction of Errors**

Not applicable.

# NOTES TO FINANCIAL STATEMENTS

**Note 3 – Business Combinations and Goodwill**

A. Statutory Purchase Method – Not applicable.

B. Statutory Merger – Not applicable.

C. Writedowns for Impairment of Investments in Affiliates – Not applicable.

**Note 4 – Discontinued Operations**

Not applicable.

**Note 5 – Investments**

A. Mortgage Loans – Not applicable.

B. Troubled Debt Restructuring for Creditors – Not applicable.

C. Reverse Mortgages – Not applicable.

D. Loan-Backed and Structured Securities

1. Prepayment assumptions for asset-backed securities were obtained from broker dealer survey values or internal estimates.

2. Citizens did not recognize any other-than-temporary-impairments (OTTI) on loan-backed securities due to its intent to sell or an inability or lack of intent to retain the investment in the security for a time sufficient to recover the amortized cost through the year ended December 31, 2020.

3. Citizens did not recognize any other-than-temporary-impairments (OTTI) on loan-backed securities due to its intent to sell or an inability or lack of intent to retain the investment in the security for a time sufficient to recover the amortized cost through the year ended December 31, 2020.

4. Loan-backed and structured securities in unrealized loss positions as of December 31, 2020, stratified by length of time continuously in these unrealized loss positions, are as follows:

| | | | |
|---|---|---|---|
| a. | Aggregate amount of unrealized loss | | |
| | 1. | Less than twelve months | $ 94,169 |
| | 2. | Twelve months or longer | $ - |
| b. | Aggregate fair value of securities with unrealized loss | | |
| | 1. | Less than twelve months | $ 24,220,627 |
| | 2. | Twelve months or longer | $ - |

5. Citizens undertook a thorough analysis of all loan-backed and structured securities in an unrealized loss position to determine if any other-than-temporary impairment should be recognized during the year ended December 31, 2020. Declines in market value of invested assets are continually evaluated to determine whether these declines are temporary or other-than-temporary in nature. In making this determination, the Company monitors external impairment indicators such as issuer credit ratings as well as the extent and duration of the related declines and internal impairment indicators such as the Company's intent and ability with respect to retention of the impaired securities. These indicators are obtained from both third-party valuation services and internal analyses performed by the Company. No such other-than-temporary declines in market value have been recognized in the reporting period as these declines are primarily attributable to changes in overall interest rates in addition to credit spread fluctuations and increased liquidity discounts. It is possible that Citizens could recognize other-than-temporary impairments in the future on some of the securities, if future events, information and the passage of time cause it to conclude that declines in value are other-than-temporary.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions – Not applicable.

# NOTES TO FINANCIAL STATEMENTS

F. Repurchase Agreements Accounted for as Secured Borrowing – Not Applicable.

G. Reverse Repurchase Agreements Accounted for as Secured Borrowing – Not Applicable.

H. Repurchase Agreements Accounted for a Sale – Not Applicable.

I. Reverse Repurchase Agreements Accounted for a Sale – Not Applicable.

J. Writedowns for Impairments of Real Estate, Real Estate Sales, Retail Land Sales Operations and Real Estate with Participating Mortgage Loan Features – Not Applicable.

K. Low Income Housing Tax Credits – Not Applicable.

L. Restricted Assets

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

| | Gross Restricted | | | | | | | | Percentage | |
|---|---|---|---|---|---|---|---|---|---|---|
| | Current Year | | | | | | | | | |
| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
| Restricted Asset Category | Total General Account (G/A) | G/A Supporting Protected Cell Restricted Assets (a) Total Protected Cell Restricted Assets | Total Protected Cell Restricted Assets | Protected Cell Assets Supporting G/A Activity (b) | Total (1 plus 3) | Total From Prior Year | Increase/(Decrease) (5 minus 6) | Total Current Year Admitted Restricted | Gross Restricted to Total Assets | Admitted Restricted to Total Admitted Assets |
| a. Subject to contractual obligation for which liability is not shown | | | | | - | | - | - | - | - |
| b. Collateral held under security lending arrangements | | | | | - | | - | - | - | - |
| 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 | | | | | - | | - | - | - | - |
| j. On deposit with states | | | | | - | | - | - | - | - |
| k. On deposit with other regulatory bodies | | | | | - | | - | - | - | - |
| l. (including assets backing funding agreements) | | | | | - | | - | - | - | - |
| m. Pledged as collateral not captured in other categories | 120,895,653 | | | | 120,895,653 | 244,340,266 | (123,444,614) | 120,895,653 | 1.34% | 1.35% |
| n. Other restricted assets | - | | | | - | 8,534,118 | (8,534,118) | - | 0.00% | 0.00% |
| o. Total restricted assets | **120,895,653** | - | - | - | **120,895,653** | **252,874,384** | **(131,978,732)** | **120,895,653** | **1.34%** | **1.35%** |

(2) Detail of assets pledged as collateral not captured in other categories (reported on line m above):

| | Gross Restricted | | | | | | | | Percentage | |
|---|---|---|---|---|---|---|---|---|---|---|
| | Current Year | | | | | | | | | |
| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
| Collateral Agreement | Total General Account (G/A) | G/A Supporting Protected Cell Restricted Assets (a) Total Protected Cell Restricted Assets | Total Protected Cell Restricted Assets | Protected Cell Assets Supporting G/A Activity (b) | Total (1 plus 3) | Total From Prior Year | Increase/(Decrease) (5 minus 6) | Total Current Year Admitted Restricted | Gross Restricted to Total Assets | Admitted Restricted to Total Admitted Assets |
| Debt service reserves | 120,895,653 | - | - | - | 120,895,653 | 244,340,266 | (123,444,614) | 120,895,653 | 1.35% | 1.35% |
| | | | | | | | | | | |
| Total | **120,895,653** | - | - | - | **120,895,653** | **244,340,266** | **(123,444,614)** | **120,895,653** | **1.35%** | **1.35%** |

(3) Detail of other restricted assets (reported on line n above):

| | Gross Restricted | | | | | | | | Percentage | |
|---|---|---|---|---|---|---|---|---|---|---|
| | Current Year | | | | | | | | | |
| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
| Collateral Agreement | Total General Account (G/A) | G/A Supporting Protected Cell Restricted Assets (a) Total Protected Cell Restricted Assets | Total Protected Cell Restricted Assets | Protected Cell Assets Supporting G/A Activity (b) | Total (1 plus 3) | Total From Prior Year | Increase/(Decrease) (5 minus 6) | Total Current Year Admitted Restricted | Gross Restricted to Total Assets | Admitted Restricted to Total Admitted Assets |
| FSLSO Assessment Advance | - | - | - | - | - | 8,534,118 | (8,534,118) | - | 0.00% | 0.00% |
| | | | | | | | | | | |
| Total | - | - | - | - | - | **8,534,118** | **(8,534,118)** | - | **0.00%** | **0.00%** |

# NOTES TO FINANCIAL STATEMENTS

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

| Collateral Assets | 1<br>Book/Adjusted Carrying Value (BACV) | 2<br>Fair Value | 3<br>% of BACV to Total Assets (Admitted and Nonadmitted) * | 4<br>% of BACV to Total Admitted Assets ** |
|---|---|---|---|---|
| a. Cash | $ | $ | % | % |
| b. Schedule D, Part 1 | | | % | % |
| c. Schedule D, Part 2, Sec. 1 | | | % | % |
| d. Schedule D, Part 2, Sec. 2 | | | % | % |
| e. Schedule B | | | % | % |
| f. Schedule A | | NONE | % | % |
| g. Schedule BA, Part 1 | | | % | % |
| h. Schedule DL, Part 1 | | | % | % |
| i. Other | | | % | % |
| j. Total Collateral Assets (a+b+c+d+e+f+g+h+i) | $ | $ | % | % |

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

(1) Unsettled Short Sale Transactions (Outstanding as of Reporting Date)
Not applicable.

(2) Settled Short Sale Transactions
Not applicable.

Q. Prepayment Penalty and Acceleration Fees

The Company had sixty-six securities called during the year ended December 31, 2020, 32 of which included prepayment penalties or acceleration fees totaling $1,618,095.

| | General Account |
|---|---|
| 1.) Number of CUSIPs | 32 |
| 2.) Aggregate Amount of Investment Income | 1,618,095 |

**Note 6 – Joint Ventures, Partnerships and Limited Liability Companies**

A. Detail for Those Greater than 10% of Admitted Assets – Not applicable.

B. Write-downs for Impairment of Joint Ventures, Partnerships and LLCs – Not applicable.

**Note 7 – Investment Income**

A. Accrued Investment Income

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

B. Amounts Non-admitted – Not applicable.

**Note 8 – Derivative Instruments**

Not applicable.

**Note 9 – Income Taxes**

Pursuant to a determination letter received from the Internal Revenue Service, Citizens is exempt from federal income tax as a political subdivision and integral part of the State of Florida. As such, Citizens is liable for income taxes only on business income unrelated to the purpose for which it is exempt.

# NOTES TO FINANCIAL STATEMENTS

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

Citizens Property Insurance Corporation (Citizens) was established on August 1, 2002, pursuant to Section 627.351(6), Florida Statutes (the Act), to provide certain residential and non-residential property insurance coverage to qualified risks in the State of Florida under circumstances specified in the Act. This legislation was enacted such that property insurance be provided through Citizens to applicants who are in good faith entitled to procure insurance through the voluntary market but are unable to do so. Citizens results from a combination of the Florida Residential Property and Casualty Joint Underwriting Association (FRPCJUA) and the Florida Windstorm Underwriting Association (FWUA). The FRPCJUA was renamed Citizens and the FWUA's rights, obligations, assets, liabilities and all insurance policies were transferred to Citizens. Unlike private insurers offering coverage through the admitted market, Citizens is not required to obtain or to hold a certificate of authority issued by the Florida Department of Financial Services, Office of Insurance Regulation (the Office). Likewise, Citizens is not subject to Risk-Based Capital (RBC) requirements or required to have a pledged deposit on file with the State of Florida. For purposes of its tax-exempt status, Citizens is considered a political subdivision and an integral part of the State of Florida. As such, Citizens' operations may be affected by the legislative process.

Citizens operates pursuant to a Plan of Operation (the Plan), under the Act, approved by the Financial Services Commission (the Commission) of the State of Florida. The Commission is composed of the Governor, the Chief Financial Officer, the Attorney General and the Commissioner of Agriculture of the State of Florida.

Citizens is supervised by a Board of Governors (the Board) which consists of nine individuals who reside in the State of Florida. The Governor appoints three members, and the Chief Financial Officer, the President of the Senate and the Speaker of the House of Representatives each appoint two members of the Board. At least one member appointed by each appointing officer must have a demonstrated expertise in the insurance industry. The Chief Financial Officer designates one of the appointees as the Board's chair. All Board members serve at the pleasure of their appointing officers.

Citizens' President and Chief Executive Officer (Executive Director) and senior managers are engaged by and serve at the pleasure of the Board. The Executive Director is subject to confirmation by the Florida Senate. Pursuant to the Act, all revenues, expenses, assets and liabilities of Citizens shall remain divided into three separate accounts: the Personal Lines Account, the Commercial Lines Account and the Coastal Account (collectively, the Accounts).

A. Nature of Relationships – Not applicable.

B. Significant Transactions and Changes in Terms of Intercompany Arrangements – Not applicable.

C. Transactions with related parties who are not reported on Schedule Y – Not applicable.

D. Amounts Due to or From Related Parties

As of December 31, 2020 and 2019 Citizens reported amounts due from the Florida Market Assistance Plan (FMAP) of $39,676 and $43,987, respectively. Balances due from FMAP relate to operating expenses funded initially by Citizens and subsequently recouped through regular invoicing.

E. Management, Service Contracts, Cost Sharing Arrangements – Not applicable.

FMAP is an entity related to Citizens through the maintenance of a service level agreement. Citizens maintains FMAP's database and computer systems, prepares necessary reports, and provides accounting and other financial services, office space and all other services deemed necessary to carry out FMAP's statutory purpose. Costs incurred for these expenses are reimbursed quarterly to Citizens. Section 627.3515, Florida Statutes provides that FMAP shall be funded through payments from Citizens and annual assessments of residential property insurers. Citizens funds any deficit incurred by FMAP in performing its statutory purpose if the annual assessments are insufficient to cover such costs.

F. Guarantees or Undertakings for Related Parties

G. Nature of Relationships that Could Affect Operations – Not applicable.

H. Amount Deducted for Investment in Upstream Company – Not applicable.

I. Detail of Investments in Affiliates Greater than 10% of Admitted Assets – Not applicable.

J. Writedowns for Impairment of Investments in Affiliates – Not applicable.

K. Foreign Insurance Subsidiary Valued Using CARVM – Not applicable.

L. Downstream Holding Company Valued Using Look-Through Method – Not applicable.

# NOTES TO FINANCIAL STATEMENTS

M. All SCA Investments – Not applicable.

N. Investment in Insurance SCAs – Not applicable.

O. SCA or SSAP 48 Entity Loss Tracking – Not applicable.

**Note 11 – Debt**

A. Debt consists of the following obligations as of the end of the current year:

The following exhibit provides a summary of remaining debt obligations as well as a summary of interest paid for the year ended December 31, 2020.

| Bond Issue | Issuance Date | Face Value | Carrying Value | Stated Interest Rate | Effective Interest Rate | Current Year Interest Paid |
|---|---|---|---|---|---|---|
| Series 2011A-1 Senior Secured Bonds (Pre-event HRA) | July 14, 2011 | $ 0 | $ 0 | 4.500% - 5.000% | 4.500% - 4.750% | $ 4,300,000 |
| Series 2012A-1 Senior Secured Bonds (Pre-event PLA/CLA) | June 21, 2012 | $ 320,000,000 | $ 323,508,426 | 4.000% - 5.000% | 3.400% - 3.770% | $ 19,933,500 |
| Series 2015A-1 Senior Secured Bonds (Pre-event Coastal) | June 2, 2015 | $ 500,000,000 | $ 526,181,739 | 4.000% - 5.000% | 2.100% - 3.200% | $ 25,757,083 |
| **Totals** | | **$ 820,000,000** | **$ 849,690,165** | | | **$ 49,990,583** |

All bonds are secured by pledged revenues which consist of monies and investments held in accounts established under the trust indenture, proceeds from any regular and/or emergency assessments and/or reimbursements received from the FHCF.

Interest expense incurred through the year ended December 31, 2020 was $34,192,743, net of bond premium accretion and bond discount amortization.

On January 10, 2020, Citizens exercised an optional redemption of Series 2015A-1 Senior Secured pre-event fixed-rate bonds at par value for $150 million with an original maturity of June 1, 2020. Citizens recognized a gain of $1,518,701 as a result of the redemption due to the carrying value of the bonds exceeding the optional redemption price at execution.

As of December 31, 2020, scheduled bond maturities at par value are as follows (in thousands):

| | *Series 2012A-1 PLA-CLA Bonds* | *Series 2015A-1 through 2015A-2 Coastal Bonds* | *Total* |
|---|---|---|---|
| 2021 | 160,000 | - | 160,000 |
| 2022 | 160,000 | 225,000 | 385,000 |
| 2023 | - | - | - |
| After | - | 275,000 | 275,000 |
| | **$320,000** | **$500,000** | **$820,000** |

B. Funding Agreements with Federal Home Loan Bank (FHLB) – Not applicable.

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

A. Defined Benefit Plans

Citizens administers a frozen pension plan for former employees of the Florida Windstorm Underwriting Association (FWUA). Contributions and expenses made by Citizens during 2020 and 2019 were $6,996 and $49,354, respectively. At December 31, 2020 and 2019, Citizens recorded a net asset relating to the Projected Benefit Obligation of $162,193 and $5,339, respectively.

# NOTES TO FINANCIAL STATEMENTS

B-D. Investment Policies, Fair Value of Plan Assets, and Rate of Return Assumptions

No significant changes.

E. Defined Contribution Plans

Citizens sponsors a 457(b) / 401(a) deferred employee savings plan for qualified employees (the Savings Plan). The Savings Plan qualifies as a deferred salary arrangement under Section 401(a) of the Internal Revenue Code. Under the Savings Plan, participating eligible employees may defer a portion of their pretax earnings, up to the Internal Revenue Service annual contribution limit. The Company matches 100% of each employee's contributions up to a maximum of 8% of the employee's pretax earnings. Contributions to the Savings Plan were $6,044,347 and $5,684,140 for the years ended December 31, 2020 and 2019.

F. Multiemployer Plans – Not applicable.

G. Consolidated/Holding Company Plans – Not applicable.

H. Postemployment Benefits and Compensated Absences

Citizens, as successor to the FWUA, provides health care and life insurance benefits to employees or spouses of employees who have met certain age and service requirements. The postretirement health care plan is contributory, with retiree contributions adjusted annually; the life insurance plan is noncontributory.

Citizens has no other obligations to current or former employees for benefits after their employment, but before their retirement, other than for compensation related to earned vacation and sick time (accrued leave). Accrued leave as of December 31, 2020 and 2019 totals $21,000,294 and $17,180,566, respectively.

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

**Note 13 – Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations**

Policyholders' surplus consists of accumulated operating earnings and net assets related to pre-event debt issuances only, as there are no authorized shares of common or preferred stock. Likewise, Citizens is not authorized to pay dividends and has no outstanding surplus notes.

Pursuant to Consent Order 256458-19, in June 2020, $8,540,508 held as restricted surplus was released and transferred to unrestricted surplus. As of December 31, 2020 and 2019, Citizens held restricted surplus of $0 and $8,534,118, respectively. Restricted surplus consists of excess assessments collected by the Florida Surplus Lines Servicing Office (FSLSO) from surplus lines insureds with respect to the 2004 Plan Year Deficit. Pursuant to a consent order, the Office, FSLSO and Citizens agreed that these monies would be included in Citizens' restricted surplus until such time as future regular and emergency assessments would otherwise be payable by surplus lines insureds to Citizens. Changes in the restricted surplus result from assessable policy activity with surplus lines carriers. Throughout the reporting period, as amounts have been approved by FSLSO with respect to regular and emergency assessments for Citizens' 2005 Plan Year Deficit, Citizens has transferred these funds to unrestricted surplus. The Company records restricted cash in an amount equal to the restricted surplus for the year ended December 31, 2019 (not applicable for the year ended December 31, 2020).

The portion of unassigned funds represented by the cumulative change in unrealized holding gains and (losses) on subject investments was ($358,979) and $53,208 for the years ended December 31, 2020 and 2019, respectively.

# NOTES TO FINANCIAL STATEMENTS

**Note 14 – Contingencies**

A. Contingent Commitments – Not applicable.

B. Assessments

1. Liability and Related Asset

Citizens is subject to guaranty fund and other assessments by the State of Florida. Guaranty fund assessments and other assessments are accrued when all of the following conditions are met:

i) An assessment has been imposed or information available prior to the issuance of the statutory financial statements indicates that it is probable that an assessment will be imposed.

ii) The event obligating an entity to pay an imposed or probable assessment has occurred on or before the date of the financial statements.

iii) The amount of the assessment can be reasonably estimated.

Effective March 5, 2015, the 2005 Citizens Emergency Assessment was terminated for all policies with effective dates on or after July 1, 2015. The 2005 Emergency Assessment was anticipated to be collected over a ten-year period commencing July 1, 2007. As of December 31, 2020 and 2019, collections in excess of the Emergency Assessment were $140,790,189 and $140,805,912, respectively. These balances are reported within amounts withheld or retained by company for account of others on the statutory-basis statements of liabilities, surplus and other funds until such time as the Board approves a change to direct these excess collections to be used for any lawful purpose available within the Citizens' Plan of Operation.

2. Rollforward of Related Asset – Not applicable.

3. Long-term Care Insolvencies – Not applicable.

C. Gain Contingencies – Not applicable.

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

E. Product Warranties – Not applicable.

F. Joint and Several Liabilities – Not applicable.

G. Other Contingencies

Citizens is involved in certain litigation and disputes incidental to its operations. In the opinion of management, after consultation with legal counsel, there are substantial defenses to such litigation and disputes and any ultimate liability, in excess of reserves resulting there from, will not have a material adverse effect on the financial condition or results of operations of Citizens.

# NOTES TO FINANCIAL STATEMENTS

**Note 15 - Leases**

A. Lessee Leasing Arrangements

1. Citizens leases office space and certain office equipment under various operating leases. Rental expense on operating leases amounted to $6,355,160 and $7,168,232 for the years ended December 31, 2020 and 2019, respectively.

2. Future minimum payments under operating leases are as follows as of December 31, 2020:

| | | |
|---|---|---|
| 2021 | $ | 5,294,361 |
| 2022 | $ | 5,422,545 |
| 2023 | $ | 5,553,755 |
| 2024 | $ | 5,620,388 |
| 2025 | $ | 5,601,483 |
| After | $ | 3,082,392 |
| **Total** | **$** | **30,574,924** |

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

B. Lessor Leasing Arrangements – Not applicable.

**Note 16 – Information About Financial Instruments With Off-Balance Sheet Risk and Financial instruments with Concentrations of Credit Risk.**

1. Face or Contracts Amounts – Not applicable.

2. Nature and Terms – Not applicable.

3. Exposure to Credit-related Losses – Not applicable.

4. Collateral Policy

Credit risk is managed by entering into transactions with creditworthy counterparties and obtaining collateral where appropriate and customary. The Company held no securities for which it deemed it necessary to hold collateral for the years ended December 31, 2020 and 2019.

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

A. Transfers of Receivables Reported as Sales – Not applicable.

B. Transfers and Servicing of Financial Assets – Not applicable.

C. Wash Sales – Not applicable.

**Note 18 – Gain or Loss from Uninsured Plans and Uninsured Portion of Partially Insured Plans**

A. Administrative Services Only (ASO) Plans – Not applicable.

B. Administrative Services Contract (ASC) Plans – Not applicable.

C. Medicare or Similarly Structured Cost Based Reimbursement Contracts – Not applicable.

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

Citizens has contracted with various licensed producers in the State of Florida. These agreements provide for commissions to the producers at rates established by Citizens and are calculated as a percentage of direct written premiums, net of certain surcharges. There were no premiums written by service providers which individually are more than 5% of policyholders' surplus.

# NOTES TO FINANCIAL STATEMENTS

**Note 20 – Fair Value Measurements**

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

1. Fair Value Measurements at Reporting Date

The Company has categorized its assets and liabilities that are measured at fair value into the three-level fair value hierarchy as reflected in the table below. The three-level fair value hierarchy is based on the degree of subjectivity inherent in the valuation method by which fair value was determined. The three levels are defined as follows.

Level 1 – Quoted Prices in Active Markets for Identical Assets and Liabilities: The estimated fair value of these items were based on quoted prices in active markets and are thus classified as Level 1.

Level 2 – Significant Other Observable Inputs: This category, for items measured at fair value on a recurring basis, includes bonds which are not exchange-traded. The estimated fair values of these items were determined by independent pricing services using observable inputs.

Level 3 – Significant Unobservable Inputs: The Company has no assets or liabilities measured at fair value in this category.

| Description | Level 1 | Level 2 | Level 3 | Net Asset Value (NAV) Included in Level 2 | Total |
|---|---|---|---|---|---|
| a. Assets on balance sheet at fair value | | | | | |
| **Bonds - (D1)** | | | | | |
| | - | 3,782,500 | - | - | 3,782,500 |
| **Total bonds** | **-** | **3,782,500** | **-** | **-** | **3,782,500** |
| **Cash Equivalents (E2)** | | | | | |
| Money-market mutual funds | 578,557,850 | 31 | - | - | 578,557,882 |
| **Total Cash Equivalents** | **578,557,850** | **31** | **-** | **-** | **578,557,882** |
| **Total assets on balance sheet at Fair Value** | **578,557,850** | **3,782,531** | **-** | **-** | **582,340,382** |

Money market mutual funds are valued at fair value, as opposed to net asset value (NAV), as determined by independent pricing services and relevant market data observable inputs.

2. Fair Value Measurements in Level 3 of the Fair Value Hierarchy

The Company has no assets or liabilities measured at fair value in the Level 3 category.

3. Policy on Transfers Into and Out of Level 3

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

4. Inputs and Techniques Used for Level 2 and Level 3 Fair Values

Bonds carried at fair value categorized as Level 2 are valued using the market approach. The estimated fair values of some of these items were determined by independent pricing services and relevant market data observable inputs. Others were based on broker quotes from markets which were not considered actively traded. Some valuations were determined to be Level 2 valuations as quoted market prices for similar instruments in an active market were utilized. This was accomplished by the use of matrix pricing. Matrix pricing takes quoted prices of bonds with similar features and applies analytic methods to determine the fair value of bonds held. Features that are inputs into the analysis include duration, credit quality, tax status and call and sinking fund features.

5. Derivative Fair Values – Not applicable.

B. Other Fair Value Disclosures – Not applicable.

# NOTES TO FINANCIAL STATEMENTS

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

The following table reflects the admitted values and estimated aggregate fair values of all admitted assets and liabilities that are financial instruments at December 31, 2020. The estimated fair values are categorized into the three-level fair value hierarchy as described below.

| Type of Financial Instrument | Aggregate Fair Value | Admitted Assets | Level 1 | Level 2 | Level 3 | Net Asset Value (NAV) | Not Practicable (Carrying Value) |
|---|---|---|---|---|---|---|---|
| Bonds | $ 8,627,969,779 | $ 8,096,132,169 | $ 1,516,586,977 | $ 7,111,382,803 | $ - | $ - | $ - |
| Short-term investments | 109,046,233 | 109,025,257 | 74,477,289 | 34,568,944 | - | - | - |
| Cash and cash equivalents | 540,593,413 | 540,593,413 | 525,324,251 | 15,269,161 | - | - | - |
| Investment income due and accrued | 56,344,393 | 56,344,393 | | 56,344,393 | - | - | - |
| | **9,333,953,818** | **8,802,095,232** | **2,116,388,516** | **7,217,565,301** | - | - | - |
| Bonds payable | 891,628,900 | 849,690,165 | - | 891,628,900 | - | - | - |
| Interest payable | 3,406,959 | 3,406,959 | - | 3,406,959 | - | - | - |
| | $ 895,035,859 | $ 853,097,124 | $ - | $ 895,035,859 | $ - | $ - | $ - |

D. Not Practical to Estimate Fair Value – Not applicable.

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 for Debtors – Not applicable.

C. Other Disclosures –

Pursuant to the Act, Citizens is authorized to adopt one or more programs, subject to approval by the Office, for the reduction of both new and renewal writings. Policies may be removed from Citizens as part of a bulk assumption (Assumption Agreement). In an assumption, the Takeout Company is responsible for losses occurring from the assumption date through the expiration of the Citizens' policy period (the assumption period). In January 2007, Florida law was amended to state that assumed policies are the direct insurance of the Takeout Company, clarifying that FIGA is liable for assumption period losses occurring during the assumption period if a Takeout Company was liquidated and unable to meet its obligations to policyholders.

During 2020 and 2019, Citizens recognized $12,372,344 and $9,327,580 in ceded premiums written to Takeout Companies pursuant to Assumption Agreements. These amounts are earned pro-rata over the term of the underlying policies and are reported as a component of Net Premiums Earned in the accompanying statements of operations.

Citizens provides policy administration services with respect to the assumed policies until the policy reaches its renewal date, at which time policy administration services are performed by the Takeout Company. All agreements provide for the Takeout Company to adjust losses. The ultimate amount of premium assumed under the assumption contract may develop as a result of policyholder opt-outs, cancellations and/or policy endorsements processed prior to expiration. Citizens generally settles the amount of premium due to a takeout carrier within 20 days of the date of assumption, for the full value of the unearned premium assumed. As a result of this, and the aforementioned activity on the policies post-assumption, balances may become due to or from the Takeout Company and Citizens. As of December 31, 2020 and 2019, premiums due from takeout companies, net of non-admitted amounts, were $316,413 and $2,318,085. Premiums due to takeout companies were $6,048,808 and $147,427, as of December 31, 2020 and 2019, respectively.

D. Business Interruption Insurance Recoveries – Not applicable.

E. State Transferable Tax Credits – Not applicable.

F. Subprime Mortgage Related Risk Exposure – Not applicable.

# NOTES TO FINANCIAL STATEMENTS

G. Issuance of Insurance-Linked Securities

| | Number of Outstanding ILS Contracts | Aggregate Maximum Proceeds |
|---|---|---|
| **Management of Risk Related to:** | | |
| (1) Directly-Written Insurance Risks | | |
| a. ILS Contracts as Issuer | - | $ - |
| b. ILS Contracts as Ceding Insurer | 2 | 360,000,000 |
| c. ILS Contracts as Counterparty | - | - |
| (2) Assumed Insurance Risks | | |
| a. ILS Contracts as Issuer | - | $ - |
| b. ILS Contracts as Ceding Insurer | - | - |
| c. ILS Contracts as Counterparty | - | - |

H. The Amount That Could Be Realized on Life Insurance Where 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 March 1, 2021, the date of 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

Citizens does not have an unsecured aggregate reinsurance recoverable for paid and unpaid losses, loss adjustment expenses and unearned premiums from any individual reinsurer that exceeds 3% of policyholders' surplus.

B. Reinsurance Recoverables in Dispute

Citizens does not have reinsurance recoverables 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 and Protected Cells

None of the Company's reinsurance arrangements provide for commissions, contingent commissions, sliding scale adjustments, other profit commissions or other similar provisions.

D. Uncollectible Reinsurance – Not applicable.

E. Commutation of Ceded Reinsurance – Not applicable.

F. Retroactive Reinsurance – Not applicable.

G. Reinsurance Accounted for as a Deposit – Not applicable.

H. Run-off Agreements – Not applicable.

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

J. Reinsurance Agreements Qualifying for Reinsurance Aggregation – Not applicable.

K. Reinsurance Credit on Contracts Covering Health Business

**Note 24 – Retrospectively Rated Contracts and Contracts Subject to Redetermination**

A. Method Used to Estimate – Not applicable.

# NOTES TO FINANCIAL STATEMENTS

B. Method Used to Record – Not applicable.

C. Amount and Percent of Net Retrospective Premiums – Not applicable.

D. Medical Loss Ratio Rebates – Not applicable.

E. Calculation of Nonadmitted Accrued Retrospective Premiums – Not applicable.

F. Risk Sharing Provisions of the Affordable Care Act – Not applicable.

1. Did the reporting entity write accident and health insurance premium that is subject to the Affordable Care Act risk-sharing provisions – No

2. Impact of Risk-Sharing Provisions of the Affordable Care Act on Admitted Assets, Liabilities and Revenue for the Current Year:

| | | | AMOUNT |
|---|---|---|---|
| a. | Permanent ACA Risk Adjustment Program | | |
| | Assets | | |
| | 1. | Premium adjustments receivable due to ACA Risk Adjustment | |
| | Liabilities | | |
| | 2. | Risk adjustment user fees payable for ACA Risk Adjustment | |
| | 3. | Premium adjustments payable due to ACA Risk Adjustment | |
| | Operations (Revenue & Expenses) | | |
| | 4. | Reported as revenue in premium for accident and health contracts (written/collected) due to ACA Risk Adjustment | |
| | 5. | Reported in expenses as ACA Risk Adjustment user fees (incurred/paid) | |
| b. | Transitional ACA Reinsurance Program | | |
| | Assets | | NONE |
| | 1. | Amounts recoverable for claims paid due to ACA Reinsurance | |
| | 2. | Amounts recoverable for claims unpaid due to ACA Reinsurance (contra liability) | |
| | 3. | Amounts receivable relating to uninsured plans for contributions for ACA Reinsurance | |
| | Liabilities | | |
| | 4. | Liabilities for contributions payable due to ACA Reinsurance – not reported as ceded premium | |
| | 5. | Ceded reinsurance premiums payable due to ACA Reinsurance | |
| | 6. | Liabilities for amounts held under uninsured plans contributions for ACA Reinsurance | |
| | Operations (Revenue & Expenses) | | |
| | 7. | Ceded reinsurance premiums due to ACA Reinsurance | |
| | 8. | Reinsurance recoveries (income statement) due to ACA Reinsurance payments or expected payments | |
| | 9. | ACA Reinsurance contributions – not reported as ceded premium | |
| c. | Temporary ACA Risk Corridors Program | | |
| | Assets | | |
| | 1. | Accrued retrospective premium due to ACA Risk Corridors | |
| | Liabilities | | |
| | 2. | Reserve for rate credits or policy experience rating refunds due to ACA Risk Corridors | |
| | Operations (Revenue & Expenses) | | |
| | 3. | Effect of ACA Risk Corridors on net premium income (paid/received) | |
| | 4. | Effect of ACA Risk Corridors on change in reserves for rate credits | |

3. Roll-forward of prior year ACA risk-sharing provisions for the following asset (gross of any nonadmission) and liability balances, along with the reasons for adjustments to prior year balance:

| | | | Accrued During the Prior Year on Business Written Before December 31 of the Prior Year | | Received or Paid as of the Current Year on Business Written Before December 31 of the Prior Year | | Differences | | Adjustments | | | Unsettled Balances as of the Reporting Date | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | Prior Year Accrued Less Payments (Col. 1-3) | Prior Year Accrued Less Payments (Col. 2-4) | To Prior Year Balances | To Prior Year Balances | | Cumulative Balance from Prior Years (Col. 1-3+7) | Cumulative Balance from Prior Years (Col. 2-4+8) |
| | | | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | | 9 | 10 |
| | | | Receivable | (Payable) | Receivable | (Payable) | Receivable | (Payable) | Receivable | (Payable) | Ref | Receivable | (Payable) |
| a. | Permanent ACA Risk Adjustment Program | | | | | | | | | | | | |
| | 1. | Premium adjustments receivable | | | | | | | | | A | | |
| | 2. | Premium adjustments (payable) | | | | | | | | | B | | |
| | 3. | Subtotal ACA Permanent Risk Adjustment Program | | | | | | | | | | | |
| b. | Transitional ACA Reinsurance Program | | | | | | | | | | | | |
| | 1. | Amounts recoverable for claims paid | | | | | | | | | C | | |
| | 2. | Amounts recoverable for claims unpaid (contra liability) | | | | | | | | | D | | |
| | 3. | Amounts receivable relating to uninsured plans | | | | | | NONE | | | E | | |
| | 4. | Liabilities for contributions payable due to ACA Reinsurance – not reported as ceded premiums | | | | | | | | | F | | |
| | 5. | Ceded reinsurance premiums payable | | | | | | | | | G | | |
| | 6. | Liability for amounts held under uninsured plans | | | | | | | | | H | | |
| | 7. | Subtotal ACA Transitional Reinsurance Program | | | | | | | | | | | |
| c. | Temporary ACA Risk Corridors Program | | | | | | | | | | | | |
| | 1. | Accrued retrospective premium | | | | | | | | | I | | |
| | 2. | Reserve for rate credits or policy experience rating refunds | | | | | | | | | J | | |
| | 3. | Subtotal ACA Risk Corridors Program | | | | | | | | | | | |
| d. | Total for ACA Risk Sharing Provisions | | | | | | | | | | | | |

# NOTES TO FINANCIAL STATEMENTS

4. Roll-Forward of Risk Corridors Asset and Liability Balances by Program Benefit Year:

| | | Accrued During the Prior Year on Business Written Before December 31 of the Prior Year | | Received or Paid as of the Current Year on Business Written Before December 31 of the Prior Year | | Differences | | Adjustments | | | Unsettled Balances as of the Reporting Date | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | Prior Year Accrued Less Payments (Col. 1-3) | Prior Year Accrued Less Payments (Col. 2-4) | To Prior Year Balances | To Prior Year Balances | | Cumulative Balance from Prior Years (Col. 1-3+7) | Cumulative Balance from Prior Years (Col. 2-4+8) |
| | | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | | 9 | 10 |
| | | Receivable | (Payable) | Receivable | (Payable) | Receivable | (Payable) | Receivable | (Payable) | Ref | Receivable | (Payable) |
| a. | 2014 | | | | | | | | | | | |
| | 1. Accrued retrospective premium | | | | | | | | | A | $ | |
| | 2. Reserve for rate credits for policy experience rating refunds | | | | | | | | | B | | |
| b. | 2015 | | | | | | | | | | | |
| | 1. Accrued retrospective premium | $ | | | | | | | | C | $ | |
| | 2. Reserve for rate credits for policy experience rating refunds | | | | NONE | | | | | D | | |
| c. | 2016 | | | | | | | | | | | |
| | 1. Accrued retrospective premium | $ | | | | | | | | E | $ | |
| | 2. Reserve for rate credits or policy experience rating refunds | | | | | | | | | F | | |
| d. | Total for Risk Corridors | $ | | | | | | | | | $ | |

5. ACA Risk Corridors Receivable as of Reporting Date:

| Risk Corridors Program Year | 1 Estimated Amount to be Filed or Final Amount Filed with CMS | 2 Non-Accrued Amounts for Impairment or Other Reasons | 3 Amounts Received from CMS | 4 Asset Balance (Gross of Non-Admissions) (1-2-3) | 5 Non-Admitted Amount | 5 Net Admitted Asset (4–5) |
|---|---|---|---|---|---|---|
| a. 2014 | $ | $ | $ | $ | $ | $ |
| b. 2015 | $ | $ | $ | $ | $ | $ |
| c. 2016 | $ | $ | $ NONE | $ | $ | $ |
| d. Total (a+b+c) | $ | $ | $ | $ | $ | $ |

**Note 25 – Changes in Incurred Losses and Loss Adjustment Expenses**

A. The estimated cost of loss and loss adjustment expenses attributable to insured events of prior years' increased by approximately $69.2 million, net of reinsurance, during the year ended December 31, 2020. Increases or decreases of this nature occur as a result of claim settlements during the current year, and as additional information is received regarding individual claims, causing changes from the original estimates of the cost of these claims.

| (000's omitted) Lines of Business | Current Calendar Year Losses and LAE Incurred | | | Current Loss Year Losses and LAE Incurred | Shortage (Redundancy) |
|---|---|---|---|---|---|
| | Losses Incurred | LAE Incurred | Totals | | |
| Homeowners | $264,436 | $199,562 | $463,998 | $394,361 | $ 69,637 |
| Fire and Allied Lines | $107,020 | $ 49,041 | $156,061 | $156,516 | $ (455) |
| **Totals** | **$371,456** | **$248,603** | **$620,059** | **$550,877** | **$ 69,182** |

B. Significant Changes in Reserving Methodologies and Assumptions – Not Applicable

**Note 26 – Intercompany Pooling Arrangements**

Not applicable.

**Note 27 – Structured Settlements**

Not applicable.

**Note 28 – Health Care Receivables**

Not applicable.

**Note 29 – Participating Policies**

Not applicable.

# NOTES TO FINANCIAL STATEMENTS

**Note 30 – Premium Deficiency Reserves**

Not applicable.

**Note 31 – High Deductibles**

Not applicable.

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

Not applicable.

**Note 33 – Asbestos and Environmental Reserves**

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? FLORIDA

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

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

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

2.2 If yes, date of change:

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

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.

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).

3.4 By what department or departments? N/A

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

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

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

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

4.12 renewals? Yes [ ] No [ X ]

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

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

4.22 renewals? Yes [ ] No [ X ]

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

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

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

| 1<br>Name of Entity | 2<br>NAIC Company Code | 3<br>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<br>Nationality | 2<br>Type of Entity |
|---|---|
| | |
| | |
| | |
| | |

# GENERAL INTERROGATORIES

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

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

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

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

| 1<br>Affiliate Name | 2<br>Location<br>(City, State) | 3<br>FRB | 4<br>OCC | 5<br>FDIC | 6<br>SEC |
|---|---|---|---|---|---|
| | | | | | |

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

Dixon Hughes Goodman LLP, 214 N Tryon Street, Suite 2200, Charlotte, NC 28202.....

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 [ X ] No [ ]

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

Pursuant to 628.8015(1)(c), Florida Statutes, Citizens Property Insurance Corporation is exempt from this requirement.....

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

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

Pursuant to 628.8015(1)(c), Florida Statutes, Citizens Property Insurance Corporation is exempt from this requirement.....

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

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

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

Brian Donovan, FCAS, MAAA Chief Actuary Citizens Property Insurance Corporation, 2101 Maryland Circle, Tallahassee FL 32303.....

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

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

12.12 Number of parcels involved .....

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

12.2 If yes, provide explanation

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

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

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

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

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

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

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

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

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

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

e. Accountability for adherence to the code.

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

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

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

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

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

# GENERAL INTERROGATORIES

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

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

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

## BOARD OF DIRECTORS

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

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

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

## FINANCIAL

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

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

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

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

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

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

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

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

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

## 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 [ X ]

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

Certain invested assets are held within debt sinking funds for principal and interest obligations on outstanding debt.....

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)

N/A.....

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. $.....

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

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 [ ] NA [ X ]

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

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 [ ] NA [ X ]

# GENERAL INTERROGATORIES

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 | $..... |
| 24.092 | Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 | $..... |
| 24.093 | Total payable for securities lending reported on the liability page | $..... |

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 currently in force? (Exclude securities subject to Interrogatory 21.1 and 24.03). Yes [ X ] No [ ]

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

| | | |
|---|---|---|
| 25.21 | Subject to repurchase agreements | $..... |
| 25.22 | Subject to reverse repurchase agreements | $..... |
| 25.23 | Subject to dollar repurchase agreements | $..... |
| 25.24 | Subject to reverse dollar repurchase agreements | $..... |
| 25.25 | Placed under option agreements | $..... |
| 25.26 | Letter stock or securities restricted as to sale – excluding FHLB Capital Stock | $..... |
| 25.27 | FHLB Capital Stock | $..... |
| 25.28 | On deposit with states | $..... |
| 25.29 | On deposit with other regulatory bodies | $..... |
| 25.30 | Pledged as collateral – excluding collateral pledged to an FHLB | $ 120,895,653 |
| 25.31 | Pledged as collateral to FHLB – including assets backing funding agreements | $..... |
| 25.32 | Other | $..... |

25.3 For category (25.26) provide the following:

| 1<br>Nature of Restriction | 2<br>Description | 3<br>Amount |
|---|---|---|
| | | |

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

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

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

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

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

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

26.5 By responding YES to 26.41 regarding utilizing the special accounting provisions of SSAP No. 108, the reporting entity attests to the following: Yes [ ] No [ ]

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

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

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

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

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

| 1<br>Name of Custodian(s) | 2<br>Custodian's Address |
|---|---|
| BNY Mellon Bank, N.A. | One Mellon Center, 500 Grant Street, Suite 1315<br>Pittsburgh, PA 15258 |
| | |
| | |

# GENERAL 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<br>Name(s) | 2<br>Location(s) | 3<br>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<br>Old Custodian | 2<br>New Custodian | 3<br>Date of Change | 4<br>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<br>Name of Firm or Individual | 2<br>Affiliation |
|---|---|
| Federated Investment Counseling | U |
| Goldman Sachs Asset Management LP | U |
| Hartford Investment Management | U |
| Macquarie Investment Management | U |
| Mellon Investments Corporation | U |
| New England Asset Management | U |
| Northern Trust Global Investment Services | U |
| RBC Global Asset Management, Inc | U |
| UBS Global Asset Management | U |
| Wellington Management | U |
| Raymond James & Associates, Inc | U |
| Jennifer Montero | I |
| Jonathan Norfleet | I |
| Long Yang | I |
| Joshua Bruce | I |
| | |

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<br>Central Registration Depository Number | 2<br>Name of Firm or Individual | 3<br>Legal Entity Identifier (LEI) | 4<br>Registered With | 5<br>Investment Management Agreement (IMA) Filed |
|---|---|---|---|---|
| | | | | |
| | | | | |
| | | | | |
| | | | | |

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<br>CUSIP # | 2<br>Name of Mutual Fund | 3<br>Book/Adjusted Carrying Value |
|---|---|---|
| | | |
| | | |
| | | |
| 29.2999 TOTAL | | |

29.3 For each mutual fund listed in the table above, complete the following schedule:

| 1<br>Name of Mutual Fund (from above table) | 2<br>Name of Significant Holding of the Mutual Fund | 3<br>Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding | 4<br>Date of Valuation |
|---|---|---|---|
| | | | |
| | | | |
| | | | |
| | | | |

# GENERAL INTERROGATORIES

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<br>Statement (Admitted) Value | 2<br>Fair Value | 3<br>Excess of Statement over Fair Value (-), or Fair Value over Statement (+) |
|---|---|---|---|
| 30.1 Bonds | 8,207,052,083 | 8,738,910,062 | 531,857,979 |
| 30.2 Preferred Stocks | | | |
| 30.3 Totals | 8,207,052,083 | 8,738,910,062 | 531,857,979 |

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

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

31.2 If the answer to 31.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source? Yes [ X ] No [ ]

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

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

32.2 If no, list exceptions:

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

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

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 nonaffiliated 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 [ ] NA [ X ]

## OTHER

37.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? $ 3,790,437

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<br>Name | 2<br>Amount Paid |
|---|---|
| INSURANCE SERVICES OFFICE | $ 1,750,000 |

# GENERAL INTERROGATORIES

38.1 Amount of payments for legal expenses, if any?

$ 1,171,862

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<br>Name | 2<br>Amount Paid |
|---|---|
| | $ |
| | $ |
| | $ |

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

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<br>Name | 2<br>Amount Paid |
|---|---|
| | |

# GENERAL INTERROGATORIES

## PART 2 - PROPERTY & CASUALTY INTERROGATORIES

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

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

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

1.31 Reason for excluding

.....

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

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

1.6 Individual policies:

Most current three years:

1.61 Total premium earned ..... $.....

1.62 Total incurred claims ..... $.....

1.63 Number of covered lives .....

All years prior to most current three years:

1.64 Total premium earned ..... $.....

1.65 Total incurred claims ..... $.....

1.66 Number of covered lives .....

1.7 Group policies:

Most current three years:

1.71 Total premium earned ..... $.....

1.72 Total incurred claims ..... $.....

1.73 Number of covered lives .....

All years prior to most current three years:

1.74 Total premium earned ..... $.....

1.75 Total incurred claims ..... $.....

1.76 Number of covered lives .....

2. Health Test:

| | | 1<br>Current Year | 2<br>Prior Year |
|---|---|---|---|
| 2.1 | Premium Numerator | $ ..... | $ ..... |
| 2.2 | Premium Denominator | $ 761,576,827 | $ 616,075,474 |
| 2.3 | Premium Ratio (2.1/2.2) | ..... | ..... |
| 2.4 | Reserve Numerator | $ ..... | $ ..... |
| 2.5 | Reserve Denominator | $ 1,396,196,779 | $ 1,148,062,209 |
| 2.6 | Reserve Ratio (2.4/2.5) | ..... | ..... |

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

3.2 If yes, provide the amount of premium written for participating and/or no-participating policies during the calendar year:

3.21 Participating policies ..... $.....

3.22 Non-participating policies ..... $.....

4. For Mutual reporting entities and Reciprocal Exchanges only:

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

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

4.3 If assessable policies are issued, what is the extent of the contingent liability of the policyholders? ..... %

4.4 Total amount of assessments paid or ordered to be paid during the year on deposit notes or contingent premiums. ..... $.....

5. For Reciprocal Exchanges Only:

5.1 Does the exchange appoint local agents? ..... Yes [ ] No [ ]

5.2 If yes, is the commission paid:

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

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

5.3 What expenses of the Exchange are not paid out of the compensation of the Attorney-in-fact?

.....

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

5.5 If yes, give full information

.....

# GENERAL INTERROGATORIES

## PART 2 - PROPERTY & CASUALTY INTERROGATORIES

6.1 What provision has this reporting entity made to protect itself from an excessive loss in the event of a catastrophe under a workers' compensation contract issued without limit of loss:

N/A

6.2 Describe the method used to estimate this reporting entity's probable maximum insurance loss, and identify the type of insured exposures comprising that probable maximum loss, the locations of concentrations of those exposures and the external resources (such as consulting firms or computer software models), if any, used in the estimation process:

The Company uses AIR Worldwide, Touchstone version 6.0.0 for Catastrophe Modeling. Citizens policy base is primarily concentrated in Miami-Dade, Broward, Palm Beach, and Pinellas counties. Exposure is comprised of personal residential, commercial residential, and commercial non-residential policies

6.3 What provision has this reporting entity made (such as a catastrophic reinsurance program) to protect itself from an excessive loss arising from the types and concentrations of insured exposures comprising its probable maximum property insurance loss?

The company purchased coverage through the FHCF (all accts.) and private markets, incl. both traditional reinsurance and a capital markets transaction (Coastal acct) only. If the Company experiences a loss in excess of available financial resources the Company has the ability to levy assessments

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

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

Should the Company experience a loss in excess of available financial resources, including the risk transfer program, the Plan of Operations and Florida Statutes provide the ability to levy assessments to cure the deficit

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

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

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

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

8.2 If yes, give full information

9.1 Has the reporting entity ceded any risk under any reinsurance contract (or under multiple contracts with the same reinsurer or its affiliates) for which during the period covered by the statement: (i) it recorded a positive or negative underwriting result greater than 5% of prior year-end surplus as regards policyholders or it reported calendar year written premium ceded or year-end loss and loss expense reserves ceded greater than 5% of prior year-end surplus as regards policyholders; (ii) it accounted for that contract as reinsurance and not as a deposit; and (iii) the contract(s) contain one or more of the following features or other features that would have similar results:

(a) A contract term longer than two years and the contract is noncancellable by the reporting entity during the contract term;

(b) A limited or conditional cancellation provision under which cancellation triggers an obligation by the reporting entity, or an affiliate of the reporting entity, to enter into a new reinsurance contract with the reinsurer, or an affiliate of the reinsurer;

(c) Aggregate stop loss reinsurance coverage;

(d) A unilateral right by either party (or both parties) to commute the reinsurance contract, whether conditional or not, except for such provisions which are only triggered by a decline in the credit status of the other party;

(e) A provision permitting reporting of losses, or payment of losses, less frequently than on a quarterly basis (unless there is no activity during the period); or

(f) Payment schedule, accumulating retentions from multiple years or any features inherently designed to delay timing of the reimbursement to the ceding entity. Yes [ ] No [ X ]

9.2 Has the reporting entity during the period covered by the statement ceded any risk under any reinsurance contract (or under multiple contracts with the same reinsurer or its affiliates), for which, during the period covered by the statement, it recorded a positive or negative underwriting result greater than 5% of prior year-end surplus as regards policyholders or it reported calendar year written premium ceded or year-end loss and loss expense reserves ceded greater than 5% of prior year-end surplus as regards policyholders; excluding cessions to approved pooling arrangements or to captive insurance companies that are directly or indirectly controlling, controlled by, or under common control with (i) one or more unaffiliated policyholders of the reporting entity, or (ii) an association of which one or more unaffiliated policyholders of the reporting entity is a member where:

(a) The written premium ceded to the reinsurer by the reporting entity or its affiliates represents fifty percent (50%) or more of the entire direct and assumed premium written by the reinsurer based on its most recently available financial statement; or

(b) Twenty–five percent (25%) or more of the written premium ceded to the reinsurer has been retroceded back to the reporting entity or its affiliates in a separate reinsurance contract. Yes [ ] No [ X ]

9.3 If yes to 9.1 or 9.2, please provide the following information in the Reinsurance Summary Supplemental Filing for General Interrogatory 9:

(a) The aggregate financial statement impact gross of all such ceded reinsurance contracts on the balance sheet and statement of income;

(b) A summary of the reinsurance contract terms and indicate whether it applies to the contracts meeting the criteria in 9.1 or 9.2; and

(c) A brief discussion of management's principle objectives in entering into the reinsurance contract including the economic purpose to be achieved.

9.4 Except for transactions meeting the requirements of paragraph 36 of *SSAP No. 62R - Property and Casualty Reinsurance*, has the reporting entity ceded any risk under any reinsurance contract (or multiple contracts with the same reinsurer or its affiliates) during the period covered by the financial statement, and either:

(a) Accounted for that contract as reinsurance (either prospective or retroactive) under statutory accounting principles ("SAP") and as a deposit under generally accepted accounting principles ("GAAP"); or

(b) Accounted for that contract as reinsurance under GAAP and as a deposit under SAP? Yes [ ] No [ X ]

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

9.6 The reporting entity is exempt from the Reinsurance Attestation Supplement under one or more of the following criteria:

(a) The entity does not utilize reinsurance; or, Yes [ ] No [ X ]

(b) The entity only engages in a 100% quota share contract with an affiliate and the affiliated or lead company has filed an attestation supplement; or Yes [ ] No [ X ]

(c) The entity has no external cessions and only participates in an intercompany pool and the affiliated or lead company has filed an attestation supplement. Yes [ ] No [ X ]

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

# GENERAL INTERROGATORIES

## PART 2 - PROPERTY & CASUALTY INTERROGATORIES

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

11.2 If yes, give full information

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

12.11 Unpaid losses $

12.12 Unpaid underwriting expenses (including loss adjustment expenses) $

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

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

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

12.41 From %

12.42 To %

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

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

12.61 Letters of Credit $

12.62 Collateral and other funds $

13.1 Largest net aggregate amount insured in any one risk (excluding workers' compensation): $ 21,847,000

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

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

14.1 Is the 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:

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

* Disclose type of coverage:

# GENERAL INTERROGATORIES

## PART 2 - PROPERTY & CASUALTY INTERROGATORIES

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

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

| | | |
|---|---|---|
| 17.11 | Gross amount of unauthorized reinsurance in Schedule F – Part 3 exempt from the statutory provision for unauthorized reinsurance | $..... |
| 17.12 | Unfunded portion of Interrogatory 17.11 | $..... |
| 17.13 | Paid losses and loss adjustment expenses portion of Interrogatory 17.11 | $..... |
| 17.14 | Case reserves portion of Interrogatory 17.11 | $..... |
| 17.15 | Incurred but not reported portion of Interrogatory 17.11 | $..... |
| 17.16 | Unearned premium portion of Interrogatory 17.11 | $..... |
| 17.17 | Contingent commission portion of Interrogatory 17.11 | $..... |

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

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

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

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

19. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? ..... Yes [ ] 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 ]

# FIVE-YEAR HISTORICAL DATA

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

| | 1<br>2020 | 2<br>2019 | 3<br>2018 | 4<br>2017 | 5<br>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) | | | | | |
| 2. Property lines (Lines 1, 2, 9, 12, 21 & 26) | 432,128,481 | 356,221,292 | 378,546,652 | 433,088,954 | 545,116,741 |
| 3. Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27) | 749,996,209 | 520,338,320 | 489,870,458 | 460,900,822 | 428,723,564 |
| 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) | 1,182,124,690 | 876,559,612 | 868,417,110 | 893,989,776 | 973,840,305 |
| **Net Premiums Written** (Page 8, Part 1B, Col. 6) | | | | | |
| 7. Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4) | | | | | |
| 8. Property lines (Lines 1, 2, 9, 12, 21 & 26) | 296,381,532 | 215,610,847 | 220,433,373 | 246,314,934 | 232,104,214 |
| 9. Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27) | 646,661,616 | 423,379,473 | 395,528,595 | 370,303,989 | 320,513,691 |
| 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) | 943,043,148 | 638,990,320 | 615,961,968 | 616,618,923 | 552,617,905 |
| **Statement of Income** (Page 4) | | | | | |
| 13. Net underwriting gain (loss) (Line 8) | (98,327,016) | (97,058,833) | (280,698,533) | (1,164,965,284) | (128,833,890) |
| 14. Net investment gain (loss) (Line 11) | 228,328,837 | 180,825,537 | 134,227,723 | 132,154,416 | 99,349,216 |
| 15. Total other income (Line 15) | (1,035,137) | 2,562,659 | (4,879,022) | 4,427,730 | 2,407,166 |
| 16. Dividends to policyholders (Line 17) | | | | | |
| 17. Federal and foreign income taxes incurred (Line 19) | | | | | |
| 18. Net income (Line 20) | 128,966,684 | 86,329,364 | (151,349,832) | (1,028,383,138) | (27,077,508) |
| **Balance Sheet Lines** (Pages 2 and 3) | | | | | |
| 19. Total admitted assets excluding protected cell business (Page 2, Line 26, Col. 3) | 8,976,298,287 | 9,110,471,510 | 9,394,730,884 | 10,255,078,727 | 12,268,817,439 |
| 20. Premiums and considerations (Page 2, Col. 3) | | | | | |
| 20.1 In course of collection (Line 15.1) | 102,811,290 | 69,095,832 | 66,346,394 | 72,052,858 | 75,615,384 |
| 20.2 Deferred and not yet due (Line 15.2) | | | | | |
| 20.3 Accrued retrospective premiums (Line 15.3) | | | | | |
| 21. Total liabilities excluding protected cell business (Page 3, Line 26) | 2,534,492,396 | 2,792,538,505 | 3,164,001,885 | 3,895,778,657 | 4,867,015,124 |
| 22. Losses (Page 3, Line 1) | 442,657,289 | 393,657,824 | 378,950,664 | 740,371,318 | 499,050,740 |
| 23. Loss adjustment expenses (Page 3, Line 3) | 325,586,147 | 307,917,365 | 360,842,767 | 432,163,336 | 221,765,252 |
| 24. Unearned premiums (Page 3, Line 9) | 627,953,341 | 446,487,019 | 423,572,173 | 430,586,213 | 440,413,180 |
| 25. Capital paid up (Page 3, Lines 30 & 31) | | | | | |
| 26. Surplus as regards policyholders (Page 3, Line 37) | 6,441,805,891 | 6,317,933,005 | 6,230,729,000 | 6,359,300,069 | 7,401,802,315 |
| **Cash Flow (Page 5)** | | | | | |
| 27. Net cash from operations (Line 11) | 322,048,283 | (13,549,407) | (525,473,409) | (584,562,261) | (110,508,947) |
| **Risk-Based Capital Analysis** | | | | | |
| 28. Total adjusted capital | 6,441,805,891 | 6,317,933,005 | 6,230,729,000 | 6,359,300,069 | 7,401,802,315 |
| 29. Authorized control level risk-based capital | 152,745,108 | 129,942,361 | 132,185,844 | 138,555,748 | 90,505,721 |
| **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) | 92.6 | 91.4 | 91.8 | 87.9 | 89.3 |
| 31. Stocks (Lines 2.1 & 2.2) | | | | | |
| 32. Mortgage loans on real estate (Lines 3.1 and 3.2) | | | | | |
| 33. Real estate (Lines 4.1, 4.2 & 4.3) | | | | | |
| 34. Cash, cash equivalents and short-term investments (Line 5) | 7.4 | 8.4 | 8.2 | 12.1 | 10.7 |
| 35. Contract loans (Line 6) | | | | | |
| 36. Derivatives (Line 7) | | | | | |
| 37. Other invested assets (Line 8) | | | | | |
| 38. Receivables for securities (Line 9) | | 0.3 | | | |
| 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, Col. 5, Line 10) | | | | | |
| 46. Affiliated mortgage loans on real estate | | | | | |
| 47. All other affiliated | | | | | |
| 48. Total of above Lines 42 to 47 | | | | | |
| 49. Total Investment in parent included in Lines 42 to 47 above | | | | | |
| 50. Percentage of investments in parent, subsidiaries and affiliates to surplus as regards policyholders (Line 48 above divided by Page 3, Col. 1, Line 37 x 100.0) | | | | | |

# FIVE-YEAR HISTORICAL DATA

(Continued)

| | 1<br>2020 | 2<br>2019 | 3<br>2018 | 4<br>2017 | 5<br>2016 |
|---|---|---|---|---|---|
| **Capital and Surplus Accounts** (Page 4) | | | | | |
| 51. Net unrealized capital gains (losses) (Line 24) | (412,187) | 66,557 | (186,269) | 29,637 | 149,777 |
| 52. Dividends to stockholders (Line 35) | | | | | |
| 53. Change in surplus as regards policyholders for the year (Line 38) | 123,872,886 | 87,204,005 | (128,571,070) | (1,042,502,246) | 12,110,508 |
| **Gross Losses Paid** (Page 9, Part 2, Cols. 1 & 2) | | | | | |
| 54. Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4) | | | | | |
| 55. Property lines (Lines 1, 2, 9, 12, 21 & 26) | 178,674,359 | 315,707,148 | 435,505,342 | 407,306,331 | 117,106,789 |
| 56. Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27) | 302,539,196 | 432,523,649 | 480,193,792 | 384,341,366 | 252,959,210 |
| 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) | 481,213,555 | 748,230,797 | 915,699,134 | 791,647,697 | 370,065,999 |
| **Net Losses Paid** (Page 9, Part 2, Col. 4) | | | | | |
| 60. Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4) | | | | | |
| 61. Property lines (Lines 1, 2, 9, 12, 21 & 26) | 105,045,561 | 100,536,315 | 412,658,276 | 407,211,938 | 116,845,678 |
| 62. Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27) | 217,411,409 | 216,605,551 | 415,757,579 | 384,319,456 | 252,611,885 |
| 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) | 322,456,970 | 317,141,866 | 828,415,855 | 791,531,394 | 369,457,563 |
| **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) | 48.8 | 53.9 | 75.0 | 164.9 | 55.3 |
| 68. Loss expenses incurred (Line 3) | 32.6 | 27.3 | 35.8 | 85.0 | 26.7 |
| 69. Other underwriting expenses incurred (Line 4) | 31.5 | 34.6 | 34.3 | 36.1 | 38.6 |
| 70. Net underwriting gain (loss) (Line 8) | (12.9) | (15.8) | (45.1) | (186.0) | (20.6) |
| **Other Percentages** | | | | | |
| 71. Other underwriting expenses to net premiums written (Page 4, Lines 4 + 5 - 15 divided by Page 8, Part 1B, Col. 6, Line 35 x 100.0) | 25.5 | 33.0 | 35.5 | 36.0 | 43.3 |
| 72. Losses and loss expenses incurred to premiums earned (Page 4, Lines 2 + 3 divided by Page 4, Line 1 x 100.0) | 81.4 | 81.2 | 110.7 | 249.8 | 82.0 |
| 73. Net premiums written to policyholders' surplus (Page 8, Part 1B, Col. 6, Line 35 divided by Page 3, Line 37, Col. 1 x 100.0) | 14.6 | 10.1 | 9.9 | 9.7 | 7.5 |
| **One Year Loss Development ($000 omitted)** | | | | | |
| 74. Development in estimated losses and loss expenses incurred prior to current year (Schedule P, Part 2-Summary, Line 12, Col. 11) | 44,047 | 108,181 | 140,999 | 17,906 | 75,022 |
| 75. Percent of development of losses and loss expenses incurred to policyholders' surplus of prior year end (Line 74 above divided by Page 4, Line 21, Col. 1 x 100.0) | 0.7 | 1.7 | 2.2 | 0.2 | 1.0 |
| **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) | 166,255 | 241,343 | 72,801 | 100,693 | 106,858 |
| 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) | 2.7 | 3.8 | 1.0 | 1.4 | 1.4 |

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

If no, please explain

# ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Citizens Property Insurance Corporation

## EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

**NAIC Group Code 00000** **BUSINESS IN THE STATE OF Florida** **DURING THE YEAR 2020** **NAIC Company Code 10064**

| Line of Business | Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken | | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 1 Direct Premiums Written | 2 Direct Premiums Earned | Dividends Paid or Credited to Policyholders on Direct Business | Direct Unearned Premium Reserves | Direct Losses Paid (deducting salvage) | Direct Losses Incurred | Direct Losses Unpaid | Direct Defense and Cost Containment Expense Paid | Direct Defense and Cost Containment Expense Incurred | Direct Defense and Cost Containment Expense Unpaid | Commissions and Brokerage Expenses | Taxes, Licenses and Fees |
| 1. Fire | 24,101,316 | 21,152,061 | | 12,559,753 | 10,379,444 | 9,991,673 | 139,063,464 | 271,294 | (1,462,205) | 26,713,266 | 1,871,383 | 324,879 |
| 2.1 Allied lines | 408,027,165 | 368,607,909 | | 208,827,060 | 168,294,915 | 115,418,338 | 81,706,119 | 27,573,479 | 20,854,340 | 28,907,739 | 31,510,806 | 5,227,141 |
| 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 | 749,996,209 | 607,236,151 | | 414,276,937 | 302,539,196 | 291,904,366 | 381,998,201 | 73,512,180 | 85,129,747 | 198,263,478 | 54,475,784 | 10,016,149 |
| 5.1 Commercial multiple peril (non-liability portion) | | | | | | | | | | | | |
| 5.2 Commercial multiple peril (liability portion) | | | | | | | | | | | | |
| 6. Mortgage guaranty | | | | | | | | | | | | |
| 8. Ocean marine | | | | | | | | | | | | |
| 9. Inland marine | | | | | | | | | | | | |
| 10. Financial guaranty | | | | | | | | | | | | |
| 11. Medical professional liability | | | | | | | | | | | | |
| 12. Earthquake | | | | | | | | | | | | |
| 13. Group accident and health (b) | | | | | | | | | | | | |
| 14. Credit A & H (group and individual) | | | | | | | | | | | | |
| 15.1 Collectively renewable A & H (b) | | | | | | | | | | | | |
| 15.2 Non-cancelable A & H (b) | | | | | | | | | | | | |
| 15.3 Guaranteed renewable A & H (b) | | | | | | | | | | | | |
| 15.4 Non-renewable for stated reasons only (b) | | | | | | | | | | | | |
| 15.5 Other accident only | | | | | | | | | | | | |
| 15.6 Medicare Title XVIII exempt from state taxes or fees | | | | | | | | | | | | |
| 15.7 All other A & H (b) | | | | | | | | | | | | |
| 15.8 Federal Employees Health Benefits Plan premium (b) | | | | | | | | | | | | |
| 16. Workers' compensation | | | | | | | | | | | | |
| 17.1 Other liability-Occurrence | | | | | | | | | | | | |
| 17.2 Other Liability-Claims-Made | | | | | | | | | | | | |
| 17.3 Excess workers' compensation | | | | | | | | | | | | |
| 18. Products liability | | | | | | | | | | | | |
| 19.1 Private passenger auto no-fault (personal injury protection) | | | | | | | | | | | | |
| 19.2 Other private passenger auto liability | | | | | | | | | | | | |
| 19.3 Commercial auto no-fault (personal injury protection) | | | | | | | | | | | | |
| 19.4 Other commercial auto liability | | | | | | | | | | | | |
| 21.1 Private passenger auto physical damage | | | | | | | | | | | | |
| 21.2 Commercial auto physical damage | | | | | | | | | | | | |
| 22. Aircraft (all perils) | | | | | | | | | | | | |
| 23. Fidelity | | | | | | | | | | | | |
| 24. Surety | | | | | | | | | | | | |
| 26. Burglary and theft | | | | | | | | | | | | |
| 27. Boiler and machinery | | | | | | | | | | | | |
| 28. Credit | | | | | | | | | | | | |
| 29. International | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 30. Warranty | | | | | | | | | | | | |
| 34. Aggregate write-ins for other lines of business | | | | | | | | | | | | |
| 35. TOTAL (a) | 1,182,124,690 | 996,996,121 | | 635,663,750 | 481,213,555 | 417,314,377 | 602,767,784 | 101,356,953 | 104,521,882 | 253,884,483 | 87,857,973 | 15,568,169 |
| **DETAILS OF WRITE-INS** | | | | | | | | | | | | |
| 3401. | | | | | | | | | | | | |
| 3402. | | | | | | | | | | | | |
| 3403. | | | | | | | | | | | | |
| 3498. Summary of remaining write-ins for Line 34 from overflow page | | | | | | | | | | | | |
| 3499. Totals (Lines 3401 through 3403 Plus 3498) (Line 34 above) | | | | | | | | | | | | |

(a) Finance and service charges not included in Lines 1 to 35 $ 2,727,414

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

# ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Citizens Property Insurance Corporation

## EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 00000 | BUSINESS IN THE STATE OF Consolidated | DURING THE YEAR 2020 | NAIC Company Code 10064

| Line of Business | Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken | | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 1 Direct Premiums Written | 2 Direct Premiums Earned | Dividends Paid or Credited to Policyholders on Direct Business | Direct Unearned Premium Reserves | Direct Losses Paid (deducting salvage) | Direct Losses Incurred | Direct Losses Unpaid | Direct Defense and Cost Containment Expense Paid | Direct Defense and Cost Containment Expense Incurred | Direct Defense and Cost Containment Expense Unpaid | Commissions and Brokerage Expenses | Taxes, Licenses and Fees |
| 1. Fire | 24,101,316 | 21,152,061 | | 12,559,753 | 10,379,444 | 9,991,673 | 139,063,464 | 271,294 | (1,462,205) | 26,713,266 | 1,871,383 | 324,879 |
| 2.1 Allied lines | 408,027,165 | 368,607,909 | | 208,827,060 | 168,294,915 | 115,418,338 | 81,706,119 | 27,573,479 | 20,854,340 | 28,907,739 | 31,510,806 | 5,227,141 |
| 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 | 749,996,209 | 607,236,151 | | 414,276,937 | 302,539,196 | 291,904,366 | 381,998,201 | 73,512,180 | 85,129,747 | 198,263,478 | 54,475,784 | 10,016,149 |
| 5.1 Commercial multiple peril (non-liability portion) | | | | | | | | | | | | |
| 5.2 Commercial multiple peril (liability portion) | | | | | | | | | | | | |
| 6. Mortgage guaranty | | | | | | | | | | | | |
| 8. Ocean marine | | | | | | | | | | | | |
| 9. Inland marine | | | | | | | | | | | | |
| 10. Financial guaranty | | | | | | | | | | | | |
| 11. Medical professional liability | | | | | | | | | | | | |
| 12. Earthquake | | | | | | | | | | | | |
| 13. Group accident and health (b) | | | | | | | | | | | | |
| 14. Credit A & H (group and individual) | | | | | | | | | | | | |
| 15.1 Collectively renewable A & H (b) | | | | | | | | | | | | |
| 15.2 Non-cancelable A & H (b) | | | | | | | | | | | | |
| 15.3 Guaranteed renewable A & H (b) | | | | | | | | | | | | |
| 15.4 Non-renewable for stated reasons only (b) | | | | | | | | | | | | |
| 15.5 Other accident only | | | | | | | | | | | | |
| 15.6 Medicare Title XVIII exempt from state taxes or fees | | | | | | | | | | | | |
| 15.7 All other A & H (b) | | | | | | | | | | | | |
| 15.8 Federal Employees Health Benefits Plan premium (b) | | | | | | | | | | | | |
| 16. Workers' compensation | | | | | | | | | | | | |
| 17.1 Other liability-Occurrence | | | | | | | | | | | | |
| 17.2 Other Liability-Claims-Made | | | | | | | | | | | | |
| 17.3 Excess workers' compensation | | | | | | | | | | | | |
| 18. Products liability | | | | | | | | | | | | |
| 19.1 Private passenger auto no-fault (personal injury protection) | | | | | | | | | | | | |
| 19.2 Other private passenger auto liability | | | | | | | | | | | | |
| 19.3 Commercial auto no-fault (personal injury protection) | | | | | | | | | | | | |
| 19.4 Other commercial auto liability | | | | | | | | | | | | |
| 21.1 Private passenger auto physical damage | | | | | | | | | | | | |
| 21.2 Commercial auto physical damage | | | | | | | | | | | | |
| 22. Aircraft (all perils) | | | | | | | | | | | | |
| 23. Fidelity | | | | | | | | | | | | |
| 24. Surety | | | | | | | | | | | | |
| 26. Burglary and theft | | | | | | | | | | | | |
| 27. Boiler and machinery | | | | | | | | | | | | |
| 28. Credit | | | | | | | | | | | | |
| 29. International | | | | | | | | | | | | |
| 30. Warranty | | | | | | | | | | | | |
| 34. Aggregate write-ins for other lines of business | | | | | | | | | | | | |
| 35. TOTAL (a) | 1,182,124,690 | 996,996,121 | | 635,663,750 | 481,213,555 | 417,314,377 | 602,767,784 | 101,356,953 | 104,521,882 | 253,884,483 | 87,857,973 | 15,568,169 |
| **DETAILS OF WRITE-INS** | | | | | | | | | | | | |
| 3401. | | | | | | | | | | | | |
| 3402. | | | | | | | | | | | | |
| 3403. | | | | | | | | | | | | |
| 3498. Summary of remaining write-ins for Line 34 from overflow page | | | | | | | | | | | | |
| 3499. Totals (Lines 3401 through 3403 Plus 3498) (Line 34 above) | | | | | | | | | | | | |

(a) Finance and service charges not included in Lines 1 to 35 $ 2,727,414

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

# SCHEDULE F - PART 1

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

| 1 | 2 | 3 | 4 | 5 | Reinsurance On | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | 6 | 7 | 8 | | | | | | | |
| ID Number | NAIC Company Code | Name of Reinsured | Domiciliary Jurisdiction | Assumed Premium | Paid Losses and Loss Adjustment Expenses | Known Case Losses and LAE | Cols. 6 +7 | Contingent Commissions Payable | Assumed Premiums Receivable | Unearned Premium | Funds Held By or Deposited With Reinsured Companies | Letters of Credit Posted | Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit | Amount of Assets Pledged or Collateral Held in Trust |
| | | | | | | NONE | | | | | | | | |
| 9999999 Totals | | | | | | | | | | | | | | |

# SCHEDULE F - PART 2

**Premium Portfolio Reinsurance Effected or (Canceled) during Current Year**

| 1<br>ID Number | 2<br>NAIC Company Code | 3<br>Name of Company | 4<br>Date of Contract | 5<br>Original Premium | 6<br>Reinsurance Premium |
|---|---|---|---|---|---|
| Reinsurance Ceded by Portfolio | | | | | |
| 20-2610293 | 10132 | FLORIDA PENINSULA INS CO | 12/22/2020 | 4,196,973 | 4,157,474 |
| 46-3943172 | 15341 | SAFEPOINT INS CO | 10/20/2020 | 138,562 | 127,503 |
| 46-3943172 | 15341 | SAFEPOINT INS CO | 10/20/2020 | 505,283 | 488,350 |
| 46-3943172 | 15341 | SAFEPOINT INS CO | 10/20/2020 | 856,932 | 827,557 |
| 02-0733996 | 12247 | SOUTHERN OAK INS CO | 02/18/2020 | 155,842 | 146,381 |
| 02-0733996 | 12247 | SOUTHERN OAK INS CO | 02/18/2020 | 20,157 | 17,425 |
| 02-0733996 | 12247 | SOUTHERN OAK INS CO | 02/18/2020 | 24,139 | 23,922 |
| 02-0733996 | 12247 | SOUTHERN OAK INS CO | 04/21/2020 | 90,064 | 88,296 |
| 02-0733996 | 12247 | SOUTHERN OAK INS CO | 04/21/2020 | 11,042 | 10,894 |
| 02-0733996 | 12247 | SOUTHERN OAK INS CO | 04/21/2020 | 14,667 | 13,691 |
| 02-0733996 | 12247 | SOUTHERN OAK INS CO | 10/20/2020 | 45,247 | 45,247 |
| 02-0733996 | 12247 | SOUTHERN OAK INS CO | 10/20/2020 | 28,200 | 28,099 |
| 02-0733996 | 12247 | SOUTHERN OAK INS CO | 10/20/2020 | 41,029 | 36,767 |
| 90-0797817 | 14930 | WESTON INS CO | 02/18/2020 | 1,355,280 | 1,281,610 |
| 90-0797817 | 14930 | WESTON INS CO | 04/21/2020 | 370,846 | 344,233 |
| 90-0797817 | 14930 | WESTON INS CO | 06/23/2020 | 3,092,916 | 2,989,946 |
| 90-0797817 | 14930 | WESTON INS CO | 12/22/2020 | 1,898,470 | 1,891,334 |
| 0199999 Total Reinsurance Ceded by Portfolio | | | | 12,845,647 | 12,518,730 |
| 0299999 Total Reinsurance Assumed by Portfolio | | | | | |

# 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 | Cols. 7 through 14 Totals | Amount in Dispute Included in Column 15 | Ceded Balances Payable | Other Amounts Due to Reinsurers | Net Amount Recoverable From Reinsurers Cols. 15 - [17 + 18] | Funds Held By Company Under Reinsurance Treaties |
| Authorized - Affiliates - U.S. Intercompany Pooling | | | | | | | | | | | | | | | | | | | |
| Authorized - Affiliates - U.S. Non-Pool - Captive | | | | | | | | | | | | | | | | | | | |
| Authorized - Affiliates - U.S. Non-Pool - Other | | | | | | | | | | | | | | | | | | | |
| Authorized - Affiliates - Other (Non-U.S.) - Captive | | | | | | | | | | | | | | | | | | | |
| Authorized - Affiliates - Other (Non-U.S.) - Other | | | | | | | | | | | | | | | | | | | |
| Authorized - Other U.S. Unaffiliated Insurers | | | | | | | | | | | | | | | | | | | |
| 20-8490865 | 12944 | HOMEOWNERS CHOICE PROP & CAS INS CO | FL | | (88) | | | | | | | | | | | | | | |
| 20-2610293 | 10132 | FLORIDA PENINSULA INS CO | FL | | 4,157 | | | | | | | 3,968 | | 3,968 | | 4,157 | | (189) | |
| 46-1168622 | 14568 | MAISON INS CO | LA | | | | | | | | | | | | | | | | |
| 46-3943172 | 15341 | SAFEPOINT INS CO | FL | | 1,396 | | | | | | | 965 | | 965 | | | | 965 | |
| 02-0733996 | 12247 | SOUTHERN OAK INS CO | FL | | 400 | | | | | | | 78 | | 78 | | | | 78 | |
| 90-0797817 | 14930 | WESTON INS CO | FL | | 6,507 | | | | | | | 2,700 | | 2,700 | | 1,891 | | 808 | |
| AA-9991310 | 00000 | FLORIDA HURRICANE CATASTROPHE FUND | FL | | 142,720 | 35,279 | 1,764 | 68,825 | 3,441 | 82,505 | 4,125 | | | 195,938 | | | | 195,938 | |
| 46-0694063 | 14407 | HERITAGE PROP & CAS INS CO | FL | | | 75 | 18 | | | (523) | (54) | | | (485) | | (71) | | (413) | |
| 22-2005057 | 26921 | EVEREST REINS CO | DE | | 5,804 | | | | | | | | | | | 2,764 | | (2,764) | |
| 13-4924125 | 10227 | MUNICH REINS AMER INC | DE | | 8,784 | | | | | | | | | | | 4,182 | | (4,182) | |
| 47-0698507 | 23680 | ODYSSEY REINS CO | CT | | 365 | | | | | | | | | | | 174 | | (174) | |
| 13-1675535 | 25364 | SWISS REINS AMER CORP | NY | | 5,548 | | | | | | | | | | | 2,642 | | (2,642) | |
| 13-4924125 | 10227 | MUNICH REINS AMER INC | DE | | | | | 1 | | 1 | 1 | | | 3 | | | | 3 | |
| 22-2005057 | 26921 | EVEREST REINS CO | DE | | | 15 | 4 | (6) | 5 | (18) | 19 | | | 18 | | | | 18 | |
| 36-3347420 | 23876 | MAPFRE INS CO | NJ | | | | | | | | | | | 1 | | | | 1 | |
| 47-0698507 | 23680 | ODYSSEY REINS CO | CT | | | | | 1 | | 1 | 1 | | | 3 | | | | 3 | |
| 52-1952955 | 10357 | RENAISSANCE REINS US INC | MD | | | | | 4 | | 7 | 6 | | | 17 | | | | 17 | |
| 13-1675535 | 25364 | SWISS REINS AMER CORP | NY | | | | | (31) | 27 | (91) | 94 | | | (2) | | | | (2) | |
| 13-1675535 | 25364 | SWISS REINS AMER CORP | NY | | | | | 6 | | 10 | 8 | | | 23 | | | | 23 | |
| 22-2005057 | 26921 | EVEREST REINS CO | DE | | | 2,722 | 2,186 | 667 | 1,031 | 793 | 1,067 | | | 8,466 | | | | 8,466 | |
| 13-1675535 | 25364 | SWISS REINS AMER CORP | NY | | | 632 | 508 | 156 | 240 | 185 | 249 | | | 1,970 | | | | 1,970 | |
| 13-4924125 | 10227 | MUNICH REINS AMER INC | DE | | | 17 | 12 | | 1 | 1 | 1 | | | 31 | | | | 31 | |
| 0999999 - Total Authorized - Other U.S. Unaffiliated Insurers | | | | | 175,593 | 38,739 | 4,491 | 69,622 | 4,745 | 82,869 | 5,516 | 7,710 | | 213,694 | | 15,738 | | 197,956 | |
| Authorized - Pools - Mandatory Pools | | | | | | | | | | | | | | | | | | | |
| Authorized - Pools - Voluntary Pools | | | | | | | | | | | | | | | | | | | |
| Authorized - Other Non-U.S. Insurers | | | | | | | | | | | | | | | | | | | |
| AA-3194129 | 00000 | Montpelier Reins Ltd | BMU | | | 1 | | 5 | | 7 | 6 | | | 19 | | | | 19 | |
| AA-3190686 | 00000 | Partner Reins Co Ltd | BMU | | | | | (11) | 9 | (32) | 33 | | | (1) | | | | (1) | |
| AA-3190686 | 00000 | Partner Reins Co Ltd | BMU | | | | | 6 | | 9 | 7 | | | 23 | | | | 23 | |
| AA-1840000 | 00000 | MAPFRE RE COMPANIA DE REASEGUROS SA | ESP | | | 90 | 72 | 22 | 34 | 26 | 36 | | | 281 | | | | 281 | |
| 1299999 - Total Authorized - Other Non-U.S. Insurers | | | | | | 91 | 72 | 22 | 44 | 11 | 82 | | | 322 | | | | 322 | |
| Authorized - Protected Cells | | | | | | | | | | | | | | | | | | | |
| 1499999 - Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999) | | | | | 175,593 | 38,830 | 4,564 | 69,643 | 4,789 | 82,880 | 5,598 | 7,710 | | 214,016 | | 15,738 | | 198,277 | |
| Unauthorized - Affiliates - U.S. Intercompany Pooling | | | | | | | | | | | | | | | | | | | |
| Unauthorized - Affiliates - U.S. Non-Pool - Captive | | | | | | | | | | | | | | | | | | | |
| Unauthorized - Affiliates - U.S. Non--Pool - Other | | | | | | | | | | | | | | | | | | | |
| Unauthorized - Affiliates - Other (Non-U.S.) - Captive | | | | | | | | | | | | | | | | | | | |
| Unauthorized - Affiliates - Other (Non-U.S.) - Other | | | | | | | | | | | | | | | | | | | |
| Unauthorized - Other U.S. Unaffiliated Insurers | | | | | | | | | | | | | | | | | | | |
| 39-6040366 | 19283 | AMERICAN STANDARD INS CO OF WI | WI | | 401 | | | | | | | | | | | 191 | | (191) | |
| 39-6040366 | 19283 | AMERICAN STANDARD INS CO OF WI | WI | | | 72 | 58 | 18 | 27 | 21 | 28 | | | 225 | | | | 225 | |
| 2399999 - Total Unauthorized - Other U.S. Unaffiliated Insurers | | | | | 401 | 72 | 58 | 18 | 27 | 21 | 28 | | | 225 | | 191 | | 34 | |
| Unauthorized - Pools - Mandatory Pools | | | | | | | | | | | | | | | | | | | |
| Unauthorized - Pools - Voluntary Pools | | | | | | | | | | | | | | | | | | | |
| Unauthorized - Other non-U.S. Insurers | | | | | | | | | | | | | | | | | | | |
| AA-1127414 | 00000 | Lloyd's Syndicate Number 1414 | GBR | | | 12 | 1 | 3 | | 5 | 4 | | | 26 | | | | 26 | |
| AA-1126040 | 00000 | LLOYD'S SYNDICATE NUMBER 40 | GBR | | | | | 6 | | 10 | 8 | | | 23 | | | | 23 | |
| AA-1128121 | 00000 | LLOYD'S SYNDICATE NUMBER 2121 | GBR | | | | | | | 1 | 1 | | | 2 | | | | 2 | |
| AA-1127414 | 00000 | Lloyd's Syndicate Number 1414 | GBR | | | | | 2 | | 4 | 3 | | | 9 | | | | 9 | |
| AA-1126609 | 00000 | LLOYD'S SYNDICATE NUMBER 609 | GBR | | | | | | | | 1 | | | 1 | | | | 1 | |
| AA-1128003 | 00000 | LLOYD'S SYNDICATE NUMBER 2003 | GBR | | | | | 2 | | 3 | 2 | | | 8 | | | | 8 | |

# 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 | Cols. 7 through 14 Totals | Amount in Dispute Included in Column 15 | Ceded Balances Payable | Other Amounts Due to Reinsurers | Net Amount Recoverable From Reinsurers Cols. 15 - [17 + 18] | Funds Held By Company Under Reinsurance Treaties |
| AA-1127400 | 00000 | LLOYD'S SYNDICATE NUMBER 1400 | GBR | | | | | | | 1 | 1 | | | 2 | | | | 2 | |
| AA-1126033 | 00000 | LLOYD'S SYNDICATE NUMBER 33 | GBR | | | | | 5 | | 8 | 6 | | | 19 | | | | 19 | |
| AA-1128791 | 00000 | LLOYD'S SYNDICATE NUMBER 2791 | GBR | | | | | 2 | | 4 | 3 | | | 9 | | | | 9 | |
| AA-1126727 | 00000 | LLOYD'S SYNDICATE NUMBER 727 | GBR | | | | | | | | | | | 1 | | | | 1 | |
| AA-1127183 | 00000 | LLOYD'S SYNDICATE NUMBER 1183 | GBR | | | | | | | 1 | 1 | | | 2 | | | | 2 | |
| AA-3190770 | 00000 | Chubb Tempest Reins Ltd | BMU | | | | | 8 | | 13 | 10 | | | 32 | | | | 32 | |
| AA-3190770 | 00000 | Chubb Tempest Reins Ltd | BMU | | | 526 | 130 | (47) | 40 | (137) | 141 | | | 653 | | | | 653 | |
| AA-3194126 | 00000 | Arch Reins Ltd | BMU | | | | | 1 | | 2 | 2 | | | 5 | | | | 5 | |
| AA-1320035 | 00000 | COLISEE RE | FRA | | | 5 | 1 | 1 | | 2 | 2 | | | 11 | | | | 11 | |
| AA-3194139 | 00000 | Axis Specialty Ltd | BMU | | | | | 1 | | 1 | 1 | | | 3 | | | | 3 | |
| AA-3194161 | 00000 | Catlin Ins Co Ltd | BMU | | | | | 1 | | 1 | 1 | | | 3 | | | | 3 | |
| AA-1464100 | 00000 | SCOR SWITZERLAND LTD | CHE | | | | | (31) | 27 | (91) | 94 | | | (2) | | | | (2) | |
| AA-1464100 | 00000 | SCOR SWITZERLAND LTD | CHE | | | | | 6 | | 9 | 7 | | | 22 | | | | 22 | |
| AA-1464111 | 00000 | GLACIER REINSURANCE A G | CHE | | | | | 1 | | 1 | 1 | | | 3 | | | | 3 | 6 |
| AA-3190060 | 00000 | Hannover Re (Bermuda) Ltd | BMU | | | | | 1 | | 1 | 1 | | | 3 | | | | 3 | |
| AA-1440060 | 00000 | LANSFORSAKRINGS BOLAG ENS AB | SWE | | | | | | | | | | | | | | | | 1 |
| AA-3194190 | 00000 | QUANTA REINS LTD | BMU | | | 24 | 2 | 1 | | 1 | 1 | | | 29 | | | | 29 | |
| AA-3190339 | 00000 | RENAISSANCE REINS LTD | BMU | | | | | (2) | 2 | (5) | 5 | | | | | | | | |
| AA-3190757 | 00000 | XL Re Ltd | BMU | | | | | (16) | 13 | (46) | 47 | | | (1) | | | | (1) | |
| AA-3190932 | 00000 | ARGO RE | BMU | | 567 | | | | | | | | | | | 270 | | (270) | |
| AA-3191289 | 00000 | Fidelis Ins Bermuda Ltd | BMU | | 509 | | | | | | | | | | | 242 | | (242) | |
| AA-3191239 | 00000 | Lumen Re Ltd | BMU | | 3,770 | | | | | | | | | | | 1,795 | | (1,795) | |
| AA-5420050 | 00000 | KOREAN REINS CO | KOR | | 131 | | | | | | | | | | | 62 | | (62) | |
| AA-5340660 | 00000 | NEW INDIA ASSUR CO LTD | IND | | 358 | | | | | | | | | | | 170 | | (170) | |
| AA-1440076 | 00000 | SIRIUS INTL INS CORP | SWE | | 904 | | | | | | | | | | | 430 | | (430) | |
| AA-8310006 | 00000 | Kelvin Re Ltd | GGY | | 572 | | | | | | | | | | | 272 | | (272) | |
| AA-8310008 | 00000 | Humboldt Re Ltd | GGY | | 572 | | | | | | | | | | | 272 | | (272) | |
| AA-1460019 | 00000 | MS Amlin AG | CHE | | 304 | | | | | | | | | | | 145 | | (145) | |
| AA-3190936 | 00000 | DE SHAW RE (BERMUDA) LTD | BMU | | 6,943 | | | | | | | | | | | 3,306 | | (3,306) | |
| AA-3191293 | 00000 | Everglades Re II Ltd | BMU | | 21,239 | | | | | | | | | | | 8,186 | | (8,186) | |
| AA-5340310 | 00000 | GEN INS CORP OF INDIA | IND | | | 1 | | | | | | | | 1 | | | | 1 | |
| AA-3190978 | 00000 | ALPHACAT REINS LTD | BMU | | | 17 | 12 | | 1 | 1 | 1 | | | 32 | | | | 32 | |
| AA-1440076 | 00000 | SIRIUS INTL INS CORP | SWE | | | 126 | 101 | 31 | 48 | 37 | 50 | | | 393 | | | | 393 | |
| AA-5320039 | 00000 | Peak Reins Co Ltd | HKG | | | 34 | 27 | 8 | 13 | 10 | 13 | | | 106 | | | | 106 | |
| AA-3191239 | 00000 | Lumen Re Ltd | BMU | | | 548 | 440 | 133 | 206 | 159 | 214 | | | 1,700 | | | | 1,700 | |
| AA-3194224 | 00000 | POSEIDON RE LTD | BMU | | | 3,429 | 2,753 | 839 | 1,296 | 997 | 1,342 | | | 10,656 | | | | 10,656 | |
| AA-3194158 | 00000 | ALLIANZ RISK TRANSFER (BERMUDA) LTD | BMU | | | 1 | 1 | | | | | | | 3 | | | | 3 | |
| AA-3191289 | 00000 | Fidelis Ins Bermuda Ltd | BMU | | | 579 | 465 | 142 | 220 | 169 | 228 | | | 1,802 | | | | 1,802 | |
| AA-8310008 | 00000 | Humboldt Re Ltd | GGY | | | 137 | 110 | 33 | 52 | 40 | 53 | | | 425 | | | | 425 | |
| AA-8310006 | 00000 | Kelvin Re Ltd | GGY | | | 137 | 110 | 33 | 52 | 40 | 53 | | | 425 | | | | 425 | |
| AA-5280005 | 00000 | Cathay Life Insurance Co Ltd | TWN | | | 34 | 27 | 8 | 13 | 10 | 13 | | | 106 | | | | 106 | |
| AA-3191266 | 00000 | Rubik Reins Ltd | BMU | | | 209 | 168 | 51 | 78 | 60 | 81 | | | 647 | | | | 647 | |
| 2699999 - Total Unauthorized - Other Non-U.S. Insurers | | | | | 35,869 | 5,819 | 4,349 | 1,227 | 2,061 | 1,311 | 2,391 | | | 17,157 | | 15,152 | | 2,005 | 6 |
| Unauthorized - Protected Cells | | | | | | | | | | | | | | | | | | | |
| 2899999 - Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999) | | | | | 36,270 | 5,891 | 4,407 | 1,245 | 2,089 | 1,332 | 2,419 | | | 17,382 | | 15,343 | | 2,039 | 6 |
| Certified - Affiliates - U.S. Intercompany Pooling | | | | | | | | | | | | | | | | | | | |
| Certified - Affiliates - U.S. Non-Pool - Captive | | | | | | | | | | | | | | | | | | | |
| Certified - Affiliates - U.S. Non-Pool - Other | | | | | | | | | | | | | | | | | | | |
| Certified - Affiliates - Other (Non-U.S) - Captive | | | | | | | | | | | | | | | | | | | |
| Certified - Affiliates - Other (Non-U.S.) - Other | | | | | | | | | | | | | | | | | | | |
| Certified - Other U.S. Unaffiliated Insurers | | | | | | | | | | | | | | | | | | | |
| Certified - Pools - Mandatory Pools | | | | | | | | | | | | | | | | | | | |
| Certified - Pools - Voluntary Pools | | | | | | | | | | | | | | | | | | | |
| Certified - Other Non-U.S. Insurers | | | | | | | | | | | | | | | | | | | |
| CR-3190339 | 00000 | RENAISSANCE REINS LTD | BMU | | 1,545 | | | | | | | | | | | 736 | | (736) | |
| CR-3190870 | 00000 | Validus Reins Ltd | BMU | | 15,098 | | | | | | | | | | | 7,189 | | (7,189) | |
| CR-3194126 | 00000 | Arch Reins Ltd | BMU | | 471 | | | | | | | | | | | 224 | | (224) | |

# 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 | Cols. 7 through 14 Totals | Amount in Dispute Included in Column 15 | Ceded Balances Payable | Other Amounts Due to Reinsurers | Net Amount Recoverable From Reinsurers Cols. 15 - [17 + 18] | Funds Held By Company Under Reinsurance Treaties |
| CR-1340125 | 00000 | HANNOVER RUECK SE | DEU | | 3,772 | | | | | | | | | | | 1,796 | | (1,796) | |
| CR-1128623 | 00000 | Lloyd's Syndicate Number 2623 | GBR | | 655 | | | | | | | | | | | 312 | | (312) | |
| CR-1127183 | 00000 | LLOYD'S SYNDICATE NUMBER 1183 | GBR | | 799 | | | | | | | | | | | 380 | | (380) | |
| CR-1120102 | 00000 | LLOYD'S SYNDICATE NUMBER 1458 | GBR | | 350 | | | | | | | | | | | 167 | | (167) | |
| CR-1127414 | 00000 | Lloyd's Syndicate Number 1414 | GBR | | 1,041 | | | | | | | | | | | 496 | | (496) | |
| CR-1120156 | 00000 | LLOYD'S SYNDICATE NUMBER 1686 | GBR | | 446 | | | | | | | | | | | 212 | | (212) | |
| CR-1128791 | 00000 | LLOYD'S SYNDICATE NUMBER 2791 | GBR | | 1,706 | | | | | | | | | | | 812 | | (812) | |
| CR-1120152 | 00000 | LLOYD'S SYNDICATE NUMBER 2357 | GBR | | 1,334 | | | | | | | | | | | 635 | | (635) | |
| CR-1120083 | 00000 | Lloyd's Syndicate Number 1910 | GBR | | | 128 | 103 | 31 | 48 | 37 | 50 | | | 397 | | | | 397 | |
| CR-1340125 | 00000 | HANNOVER RUECK SE | DEU | | | 522 | 420 | 129 | 199 | 153 | 206 | | | 1,629 | | | | 1,629 | |
| CR-3190339 | 00000 | RENAISSANCE REINS LTD | BMU | | | 2,163 | 1,739 | 534 | 824 | 634 | 853 | | | 6,746 | | | | 6,746 | |
| CR-3190870 | 00000 | Validus Reins Ltd | BMU | | | 5,596 | 4,498 | 1,378 | 2,129 | 1,637 | 2,204 | | | 17,442 | | | | 17,442 | |
| AA-1126040 | 00000 | LLOYD'S SYNDICATE NUMBER 40 | GBR | | | 2 | 1 | | | | | | | 3 | | | | 3 | |
| AA-1127007 | 00000 | LLOYD'S SYNDICATE NUMBER 1007 | GBR | | | | | | | | | | | 1 | | | | 1 | |
| CR-1126435 | 00000 | LLOYD'S SYNDICATE NUMBER 435 | GBR | | | 121 | 97 | 30 | 46 | 35 | 48 | | | 376 | | | | 376 | |
| CR-1126780 | 00000 | LLOYD'S SYNDICATE NUMBER 780 | GBR | | | 34 | 27 | 8 | 13 | 10 | 13 | | | 106 | | | | 106 | |
| CR-1127183 | 00000 | LLOYD'S SYNDICATE NUMBER 1183 | GBR | | | 51 | 41 | 13 | 19 | 15 | 20 | | | 160 | | | | 160 | |
| CR-1120102 | 00000 | LLOYD'S SYNDICATE NUMBER 1458 | GBR | | | 137 | 110 | 34 | 52 | 40 | 54 | | | 426 | | | | 426 | |
| CR-1120157 | 00000 | LLOYD'S SYNDICATE NUMBER 1729 | GBR | | | 42 | 34 | 10 | 16 | 12 | 17 | | | 133 | | | | 133 | |
| AA-1126040 | 00000 | LLOYD'S SYNDICATE NUMBER 40 | GBR | | | 382 | 307 | 94 | 146 | 112 | 151 | | | 1,193 | | | | 1,193 | |
| AA-1127007 | 00000 | LLOYD'S SYNDICATE NUMBER 1007 | GBR | | | 85 | 68 | 21 | 32 | 25 | 34 | | | 265 | | | | 265 | |
| CR-1128987 | 00000 | Lloyd's Syndicate Number 2987 | GBR | | | 32 | 26 | 8 | 12 | 9 | 13 | | | 101 | | | | 101 | |
| 4099999 - Total Certified - Other Non-U.S. Insurers | | | | | 27,218 | 9,296 | 7,472 | 2,290 | 3,538 | 2,720 | 3,661 | | | 28,978 | | 12,959 | | 16,018 | |
| Certified - Protected Cells | | | | | | | | | | | | | | | | | | | |
| 4299999 - Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999) | | | | | 27,218 | 9,296 | 7,472 | 2,290 | 3,538 | 2,720 | 3,661 | | | 28,978 | | 12,959 | | 16,018 | |
| Reciprocal Jurisdiction - Affiliates - U.S. Intercompany Pooling | | | | | | | | | | | | | | | | | | | |
| Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool - Captive | | | | | | | | | | | | | | | | | | | |
| Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool - Other | | | | | | | | | | | | | | | | | | | |
| Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.) - Captive | | | | | | | | | | | | | | | | | | | |
| Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.) - Other | | | | | | | | | | | | | | | | | | | |
| Reciprocal Jurisdiction - Other U.S. Unaffiliated Insurers | | | | | | | | | | | | | | | | | | | |
| Reciprocal Jurisdiction - Pools - Mandatory Pools | | | | | | | | | | | | | | | | | | | |
| Reciprocal Jurisdiction - Pools - Voluntary Pools | | | | | | | | | | | | | | | | | | | |
| Reciprocal Jurisdiction - Other Non-U.S. Insurers | | | | | | | | | | | | | | | | | | | |
| Reciprocal Jurisdiction - Protected Cells | | | | | | | | | | | | | | | | | | | |
| 5799999 - Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999) | | | | | 239,082 | 54,018 | 16,442 | 73,178 | 10,416 | 86,932 | 11,679 | 7,710 | | 260,375 | | 44,041 | | 216,335 | 6 |
| 9999999 Totals | | | | | 239,082 | 54,018 | 16,442 | 73,178 | 10,416 | 86,932 | 11,679 | 7,710 | | 260,375 | | 44,041 | | 216,335 | 6 |

# 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 | 26 | 27 | Ceded Reinsurance Credit Risk | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 21 | 22 | 23 | 24 | | | | 28 | 29 | 30 | 31 | 32 | 33 | 34 | 35 | 36 |
| | | Multiple Beneficiary Trusts | Letters of Credit | Issuing or Confirming Bank Reference Number | Single Beneficiary Trusts & Other Allowable Collateral | Total Funds Held, Payables & Collateral | Net Recoverable Net of Funds Held & Collateral | Applicable Sch. F Penalty (Col. 78) | Total Amount Recoverable From Reinsurers Less Penalty (Cols. 15 - 27) | Stressed Recoverable (Col. 28 * 120%) | Reinsurance Payable & Funds Held (Cols. 17+18+20; but not in excess of Col. 29) | Stressed Net Recoverable (Cols. 29 – 30) | Total Collateral (Cols. 21 + 22 + 24, not in Excess of Col. 31) | Stressed Net Recoverable Net of Collateral Offsets (Cols. 31 - 32) | Reinsurer Designation Equivalent | Credit Risk Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34) | Credit Risk on Uncollateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34) |
| Authorized - Affiliates - U.S. Intercompany Pooling | | | | | | | | | | | | | | | | | |
| Authorized - Affiliates - U.S. Non-Pool - Captive | | | | | | | | | | | | | | | | | |
| Authorized - Affiliates - U.S. Non-Pool - Other | | | | | | | | | | | | | | | | | |
| Authorized - Affiliates - Other (Non-U.S.) - Captive | | | | | | | | | | | | | | | | | |
| Authorized - Affiliates - Other (Non-U.S.) - Other | | | | | | | | | | | | | | | | | |
| Authorized - Other U.S. Unaffiliated Insurers | | | | | | | | | | | | | | | | | |
| 20-8490865 | HOMEOWNERS CHOICE PROP & CAS INS CO | | | | | | | | | | | | | | 6 | | |
| 20-2610293 | FLORIDA PENINSULA INS CO | | | | | 3,968 | | | 3,968 | 4,762 | 4,157 | 604 | | 604 | 6 | | 85 |
| 46-1168622 | MAISON INS CO | | | | | | | | | | | | | | 6 | | |
| 46-3943172 | SAFEPOINT INS CO | | | | | | 965 | | 965 | 1,158 | | 1,158 | | 1,158 | 6 | | 162 |
| 02-0733996 | SOUTHERN OAK INS CO | | | | | | 78 | | 78 | 94 | | 94 | | 94 | 6 | | 13 |
| 90-0797817 | WESTON INS CO | | | | | 1,891 | 808 | | 2,700 | 3,240 | 1,891 | 1,348 | | 1,348 | 6 | | 189 |
| AA-9991310 | FLORIDA HURRICANE CATASTROPHE FUND | | | | | | 195,938 | | 195,938 | 235,126 | | 235,126 | | 235,126 | 6 | | 32,918 |
| 46-0694063 | HERITAGE PROP & CAS INS CO | | | | | (485) | | | | | (71) | 71 | | 71 | 6 | | 10 |
| 22-2005057 | EVEREST REINS CO | | | | | | | | | | | | | | 2 | | |
| 13-4924125 | MUNICH REINS AMER INC | | | | | | | | | | | | | | 2 | | |
| 47-0698507 | ODYSSEY REINS CO | | | | | | | | | | | | | | 3 | | |
| 13-1675535 | SWISS REINS AMER CORP | | | | | | | | | | | | | | 2 | | |
| 13-4924125 | MUNICH REINS AMER INC | | | | | | 3 | | 3 | 3 | | 3 | | 3 | 2 | | |
| 22-2005057 | EVEREST REINS CO | | | | | | 18 | | 18 | 22 | | 22 | | 22 | 2 | | 1 |
| 36-3347420 | MAPFRE INS CO | | | | | | 1 | | 1 | 1 | | 1 | | 1 | 3 | | |
| 47-0698507 | ODYSSEY REINS CO | | | | | | 3 | | 3 | 3 | | 3 | | 3 | 3 | | |
| 52-1952955 | RENAISSANCE REINS US INC | | | | | | 17 | | 17 | 21 | | 21 | | 21 | 2 | | 1 |
| 13-1675535 | SWISS REINS AMER CORP | | | | | (2) | | | | | | | | | 2 | | |
| 13-1675535 | SWISS REINS AMER CORP | | | | | | 23 | | 23 | 28 | | 28 | | 28 | 2 | | 1 |
| 22-2005057 | EVEREST REINS CO | | | | | | 8,466 | | 8,466 | 10,159 | | 10,159 | | 10,159 | 2 | | 417 |
| 13-1675535 | SWISS REINS AMER CORP | | | | | | 1,970 | | 1,970 | 2,365 | | 2,365 | | 2,365 | 2 | | 97 |
| 13-4924125 | MUNICH REINS AMER INC | | | | | | 31 | | 31 | 37 | | 37 | | 37 | 2 | | 2 |
| 0999999 - Total Authorized - Other U.S. Unaffiliated Insurers | | | | XXX | | 5,373 | 208,321 | | 214,180 | 257,016 | 5,977 | 251,039 | | 251,039 | XXX | | 33,894 |
| Authorized - Pools - Mandatory Pools | | | | | | | | | | | | | | | | | |
| Authorized - Pools - Voluntary Pools | | | | | | | | | | | | | | | | | |
| Authorized - Other Non-U.S. Insurers | | | | | | | | | | | | | | | | | |
| AA-3194129 | Montpelier Reins Ltd | | | | | | 19 | | 19 | 23 | | 23 | | 23 | 6 | | 3 |
| AA-3190686 | Partner Reins Co Ltd | | | | | (1) | | | | | | | | | 3 | | |
| AA-3190686 | Partner Reins Co Ltd | | | | | | 23 | | 23 | 27 | | 27 | | 27 | 3 | | 1 |
| AA-1840000 | MAPFRE RE COMPANIA DE REASEGUROS SA | | | | | | 281 | | 281 | 337 | | 337 | | 337 | 3 | | 16 |
| 1299999 - Total Authorized - Other Non-U.S. Insurers | | | | XXX | | (1) | 322 | | 322 | 387 | | 387 | | 387 | XXX | | 21 |
| Authorized - Protected Cells | | | | | | | | | | | | | | | | | |
| 1499999 - Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999) | | | | XXX | | 5,373 | 208,643 | | 214,502 | 257,403 | 5,977 | 251,426 | | 251,426 | XXX | | 33,915 |
| Unauthorized - Affiliates - U.S. Intercompany Pooling | | | | | | | | | | | | | | | | | |
| Unauthorized - Affiliates - U.S. Non-Pool - Captive | | | | | | | | | | | | | | | | | |
| Unauthorized - Affiliates - U.S. Non--Pool - Other | | | | | | | | | | | | | | | | | |
| Unauthorized - Affiliates - Other (Non-U.S.) - Captive | | | | | | | | | | | | | | | | | |
| Unauthorized - Affiliates - Other (Non-U.S.) - Other | | | | | | | | | | | | | | | | | |
| Unauthorized - Other U.S. Unaffiliated Insurers | | | | | | | | | | | | | | | | | |
| 39-6040366 | AMERICAN STANDARD INS CO OF WI | | | | | | | | | | | | | | 6 | | |
| 39-6040366 | AMERICAN STANDARD INS CO OF WI | | 507 | 0013 | | 225 | | | 225 | 270 | | 270 | 270 | | 6 | 14 | |
| 2399999 - Total Unauthorized - Other U.S. Unaffiliated Insurers | | | 507 | XXX | | 225 | | | 225 | 270 | | 270 | 270 | | XXX | 14 | |
| Unauthorized - Pools - Mandatory Pools | | | | | | | | | | | | | | | | | |
| Unauthorized - Pools - Voluntary Pools | | | | | | | | | | | | | | | | | |

# 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 | 26 | 27 | Ceded Reinsurance Credit Risk | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 21 | 22 | 23 | 24 | | | | 28 | 29 | 30 | 31 | 32 | 33 | 34 | 35 | 36 |
| | | Multiple Beneficiary Trusts | Letters of Credit | Issuing or Confirming Bank Reference Number | Single Beneficiary Trusts & Other Allowable Collateral | Total Funds Held, Payables & Collateral | Net Recoverable Net of Funds Held & Collateral | Applicable Sch. F Penalty (Col. 78) | Total Amount Recoverable From Reinsurers Less Penalty (Cols. 15 - 27) | Stressed Recoverable (Col. 28 * 120%) | Reinsurance Payable & Funds Held (Cols. 17+18+20; but not in excess of Col. 29) | Stressed Net Recoverable (Cols. 29 – 30) | Total Collateral (Cols. 21 + 22 + 24, not in Excess of Col. 31) | Stressed Net Recoverable Net of Collateral Offsets (Cols. 31 - 32) | Reinsurer Designation Equivalent | Credit Risk Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34) | Credit Risk on Uncollateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34) |
| Unauthorized - Other non-U.S. Insurers | | | | | | | | | | | | | | | | | |
| AA-1127414 | Lloyd's Syndicate Number 1414 | 26 | | | | 26 | | | 26 | 31 | | 31 | 26 | 5 | 3 | 1 | |
| AA-1126040 | LLOYD'S SYNDICATE NUMBER 40 | 23 | | | | 23 | | | 23 | 28 | | 28 | 23 | 5 | 3 | 1 | |
| AA-1128121 | LLOYD'S SYNDICATE NUMBER 2121 | 2 | | | | 2 | | | 2 | 2 | | 2 | 2 | | 3 | | |
| AA-1127414 | Lloyd's Syndicate Number 1414 | 9 | | | | 9 | | | 9 | 11 | | 11 | 9 | 2 | 3 | | |
| AA-1126609 | LLOYD'S SYNDICATE NUMBER 609 | 1 | | | | 1 | | | 1 | 1 | | 1 | 1 | | 3 | | |
| AA-1128003 | LLOYD'S SYNDICATE NUMBER 2003 | 8 | | | | 8 | | | 8 | 9 | | 9 | 8 | 2 | 3 | | |
| AA-1127400 | LLOYD'S SYNDICATE NUMBER 1400 | 2 | | | | 2 | | | 2 | 2 | | 2 | 2 | | 3 | | |
| AA-1126033 | LLOYD'S SYNDICATE NUMBER 33 | 19 | | | | 19 | | | 19 | 23 | | 23 | 19 | 4 | 3 | 1 | |
| AA-1128791 | LLOYD'S SYNDICATE NUMBER 2791 | 9 | | | | 9 | | | 9 | 11 | | 11 | 9 | 2 | 3 | | |
| AA-1126727 | LLOYD'S SYNDICATE NUMBER 727 | 1 | | | | 1 | | | 1 | 1 | | 1 | 1 | | 3 | | |
| AA-1127183 | LLOYD'S SYNDICATE NUMBER 1183 | 2 | | | | 2 | | | 2 | 2 | | 2 | 2 | | 3 | | |
| AA-3190770 | Chubb Tempest Reins Ltd | | 26 | 0001 | | 26 | 5 | 5 | 26 | 32 | | 32 | 26 | 5 | 1 | 1 | |
| AA-3190770 | Chubb Tempest Reins Ltd | | 1,636 | 0002 | | 653 | | | 653 | 784 | | 784 | 784 | | 1 | 28 | |
| AA-3194126 | Arch Reins Ltd | | 7 | 0003 | | 5 | | | 5 | 6 | | 6 | 6 | | 2 | | |
| AA-1320035 | COLISEE RE | | 23 | 0004 | | 11 | | | 11 | 13 | | 13 | 13 | | 4 | 1 | |
| AA-3194139 | Axis Specialty Ltd | | 27 | 0005 | | 3 | | | 3 | 3 | | 3 | 3 | | 2 | | |
| AA-3194161 | Catlin Ins Co Ltd | | 22 | 0006 | | 3 | | | 3 | 3 | | 3 | 3 | | 2 | | |
| AA-1464100 | SCOR SWITZERLAND LTD | | 136 | 0007 | | (2) | | | | | | | | | 2 | | |
| AA-1464100 | SCOR SWITZERLAND LTD | | 1,540 | 0008 | | 22 | | | 22 | 26 | | 26 | 26 | | 2 | 1 | |
| AA-1464111 | GLACIER REINSURANCE A G | | | | | 3 | | | 3 | 3 | 3 | | | | 6 | | |
| AA-3190060 | Hannover Re (Bermuda) Ltd | | 27 | 0009 | | 3 | | | 3 | 3 | | 3 | 3 | | 2 | | |
| AA-1440060 | LANSFORSAKRINGS BOLAG ENS AB | | | | | | | | 1 | 1 | 1 | | | | 6 | | |
| AA-3194190 | QUANTA REINS LTD | | 16 | 0010 | | 16 | 13 | 13 | 16 | 19 | | 19 | 16 | 3 | 6 | 1 | |
| AA-3190339 | RENAISSANCE REINS LTD | | 293 | 0011 | | | | | | | | | | | 2 | | |
| AA-3190757 | XL Re Ltd | | 1,103 | 0012 | | (1) | | | | | | | | | 2 | | |
| AA-3190932 | ARGO RE | | | | | | | | | | | | | | 4 | | |
| AA-3191289 | Fidelis Ins Bermuda Ltd | | | | | | | | | | | | | | 4 | | |
| AA-3191239 | Lumen Re Ltd | | | | | | | | | | | | | | 3 | | |
| AA-5420050 | KOREAN REINS CO | | | | | | | | | | | | | | 3 | | |
| AA-5340660 | NEW INDIA ASSUR CO LTD | | | | | | | | | | | | | | 4 | | |
| AA-1440076 | SIRIUS INTL INS CORP | | | | | | | | | | | | | | 3 | | |
| AA-8310006 | Kelvin Re Ltd | | | | | | | | | | | | | | 4 | | |
| AA-8310008 | Humboldt Re Ltd | | | | | | | | | | | | | | 4 | | |
| AA-1460019 | MS Amlin AG | | | | | | | | | | | | | | 3 | | |
| AA-3190936 | DE SHAW RE (BERMUDA) LTD | | | | | | | | | | | | | | 4 | | |
| AA-3191293 | Everglades Re II Ltd | | | | | | | | | | | | | | 6 | | |
| AA-5340310 | GEN INS CORP OF INDIA | | | | | | 1 | 1 | | | | | | | 4 | | |
| AA-3190978 | ALPHACAT REINS LTD | | | | 32 | 32 | | | 32 | 39 | | 39 | 32 | 6 | 6 | 2 | 1 |
| AA-1440076 | SIRIUS INTL INS CORP | | 886 | 0019 | | 393 | | | 393 | 472 | | 472 | 472 | | 3 | 23 | |
| AA-5320039 | Peak Reins Co Ltd | | 253 | 0018 | | 106 | | | 106 | 127 | | 127 | 127 | | 4 | 6 | |
| AA-3191239 | Lumen Re Ltd | | | | 1,700 | 1,700 | | | 1,700 | 2,039 | | 2,039 | 1,700 | 340 | 3 | 82 | 16 |
| AA-3194224 | POSEIDON RE LTD | | | | 10,656 | 10,656 | | | 10,656 | 12,787 | | 12,787 | 10,656 | 2,131 | 6 | 533 | 298 |
| AA-3194158 | ALLIANZ RISK TRANSFER (BERMUDA) LTD | | 19 | 0020 | | 3 | | | 3 | 4 | | 4 | 4 | | 2 | | |
| AA-3191289 | Fidelis Ins Bermuda Ltd | | 4,055 | 0014 | | 1,802 | | | 1,802 | 2,162 | | 2,162 | 2,162 | | 4 | 108 | |
| AA-8310008 | Humboldt Re Ltd | | 511 | 0015 | | 425 | | | 425 | 510 | | 510 | 510 | | 4 | 25 | |
| AA-8310006 | Kelvin Re Ltd | | 511 | 0016 | | 425 | | | 425 | 510 | | 510 | 510 | | 4 | 25 | |
| AA-5280005 | Cathay Life Insurance Co Ltd | | 253 | 0017 | | 106 | | | 106 | 127 | | 127 | 127 | | 4 | 6 | |
| AA-3191266 | Rubik Reins Ltd | | | | 647 | 647 | | | 647 | 777 | | 777 | 647 | 129 | 6 | 32 | 18 |
| 2699999 - Total Unauthorized - Other Non-U.S. Insurers | | 101 | 11,343 | XXX | 13,035 | 17,137 | 20 | 20 | 17,140 | 20,568 | 4 | 20,564 | 17,928 | 2,636 | XXX | 880 | 335 |
| Unauthorized - Protected Cells | | | | | | | | | | | | | | | | | |
| 2899999 - Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999) | | 101 | 11,850 | XXX | 13,035 | 17,362 | 20 | 20 | 17,365 | 20,838 | 4 | 20,834 | 18,199 | 2,636 | XXX | 894 | 335 |

# 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 | 26 | 27 | Ceded Reinsurance Credit Risk | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 21 | 22 | 23 | 24 | | | | 28 | 29 | 30 | 31 | 32 | 33 | 34 | 35 | 36 |
| | | Multiple Beneficiary Trusts | Letters of Credit | Issuing or Confirming Bank Reference Number | Single Beneficiary Trusts & Other Allowable Collateral | Total Funds Held, Payables & Collateral | Net Recoverable Net of Funds Held & Collateral | Applicable Sch. F Penalty (Col. 78) | Total Amount Recoverable From Reinsurers Less Penalty (Cols. 15 - 27) | Stressed Recoverable (Col. 28 * 120%) | Reinsurance Payable & Funds Held (Cols. 17+18+20; but not in excess of Col. 29) | Stressed Net Recoverable (Cols. 29 – 30) | Total Collateral (Cols. 21 + 22 + 24, not in Excess of Col. 31) | Stressed Net Recoverable Net of Collateral Offsets (Cols. 31 - 32) | Reinsurer Designation Equivalent | Credit Risk Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34) | Credit Risk on Uncollateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34) |
| Certified - Affiliates - U.S. Intercompany Pooling | | | | | | | | | | | | | | | | | |
| Certified - Affiliates - U.S. Non-Pool - Captive | | | | | | | | | | | | | | | | | |
| Certified - Affiliates - U.S. Non-Pool - Other | | | | | | | | | | | | | | | | | |
| Certified - Affiliates - Other (Non-U.S) - Captive | | | | | | | | | | | | | | | | | |
| Certified - Affiliates - Other (Non-U.S.) - Other | | | | | | | | | | | | | | | | | |
| Certified - Other U.S. Unaffiliated Insurers | | | | | | | | | | | | | | | | | |
| Certified - Pools - Mandatory Pools | | | | | | | | | | | | | | | | | |
| Certified - Pools - Voluntary Pools | | | | | | | | | | | | | | | | | |
| Certified - Other Non-U.S. Insurers | | | | | | | | | | | | | | | | | |
| CR-3190339 | RENAISSANCE REINS LTD | | | | | | | | | | | | | | 3 | | |
| CR-3190870 | Validus Reins Ltd | | | | | | | | | | | | | | 3 | | |
| CR-3194126 | Arch Reins Ltd | | | | | | | | | | | | | | 3 | | |
| CR-1340125 | HANNOVER RUECK SE | | | | | | | | | | | | | | 2 | | |
| CR-1128623 | Lloyd's Syndicate Number 2623 | | | | | | | | | | | | | | 3 | | |
| CR-1127183 | LLOYD'S SYNDICATE NUMBER 1183 | | | | | | | | | | | | | | 3 | | |
| CR-1120102 | LLOYD'S SYNDICATE NUMBER 1458 | | | | | | | | | | | | | | 3 | | |
| CR-1127414 | Lloyd's Syndicate Number 1414 | | | | | | | | | | | | | | 3 | | |
| CR-1120156 | LLOYD'S SYNDICATE NUMBER 1686 | | | | | | | | | | | | | | 3 | | |
| CR-1128791 | LLOYD'S SYNDICATE NUMBER 2791 | | | | | | | | | | | | | | 3 | | |
| CR-1120152 | LLOYD'S SYNDICATE NUMBER 2357 | | | | | | | | | | | | | | 3 | | |
| CR-1120083 | Lloyd's Syndicate Number 1910 | 397 | | | | 397 | | | 397 | 477 | | 477 | 397 | 79 | 3 | 19 | 4 |
| CR-1340125 | HANNOVER RUECK SE | | | | 1,629 | 1,629 | | | 1,629 | 1,955 | | 1,955 | 1,629 | 326 | 2 | 67 | 13 |
| CR-3190339 | RENAISSANCE REINS LTD | 6,746 | | | | 6,746 | | | 6,746 | 8,095 | | 8,095 | 6,746 | 1,349 | 3 | 324 | 65 |
| CR-3190870 | Validus Reins Ltd | | 7,845 | 0021 | | 7,845 | 9,597 | | 17,442 | 20,931 | | 20,931 | 7,845 | 13,086 | 3 | 377 | 628 |
| AA-1126040 | LLOYD'S SYNDICATE NUMBER 40 | 3 | | | | 3 | | | 3 | 4 | | 4 | 3 | 1 | 3 | | |
| AA-1127007 | LLOYD'S SYNDICATE NUMBER 1007 | 1 | | | | 1 | | | 1 | 1 | | 1 | 1 | | 3 | | |
| CR-1126435 | LLOYD'S SYNDICATE NUMBER 435 | 376 | | | | 376 | | | 376 | 452 | | 452 | 376 | 75 | 3 | 18 | 4 |
| CR-1126780 | LLOYD'S SYNDICATE NUMBER 780 | 106 | | | | 106 | | | 106 | 127 | | 127 | 106 | 21 | 3 | 5 | 1 |
| CR-1127183 | LLOYD'S SYNDICATE NUMBER 1183 | 160 | | | | 160 | | | 160 | 191 | | 191 | 160 | 32 | 3 | 8 | 2 |
| CR-1120102 | LLOYD'S SYNDICATE NUMBER 1458 | 426 | | | | 426 | | | 426 | 511 | | 511 | 426 | 85 | 3 | 20 | 4 |
| CR-1120157 | LLOYD'S SYNDICATE NUMBER 1729 | 133 | | | | 133 | | | 133 | 159 | | 159 | 133 | 27 | 3 | 6 | 1 |
| AA-1126040 | LLOYD'S SYNDICATE NUMBER 40 | 1,193 | | | | 1,193 | | | 1,193 | 1,432 | | 1,432 | 1,193 | 239 | 3 | 57 | 11 |
| AA-1127007 | LLOYD'S SYNDICATE NUMBER 1007 | 265 | | | | 265 | | | 265 | 318 | | 318 | 265 | 53 | 3 | 13 | 3 |
| CR-1128987 | Lloyd's Syndicate Number 2987 | 101 | | | | 101 | | | 101 | 121 | | 121 | 101 | 20 | 3 | 5 | 1 |
| 4099999 - Total Certified - Other Non-U.S. Insurers | | 9,906 | 7,845 | XXX | 1,629 | 19,380 | 9,597 | | 28,978 | 34,773 | | 34,773 | 19,380 | 15,393 | XXX | 919 | 737 |
| Certified - Protected Cells | | | | | | | | | | | | | | | | | |
| 4299999 - Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999) | | 9,906 | 7,845 | XXX | 1,629 | 19,380 | 9,597 | | 28,978 | 34,773 | | 34,773 | 19,380 | 15,393 | XXX | 919 | 737 |
| Reciprocal Jurisdiction - Affiliates - U.S. Intercompany Pooling | | | | | | | | | | | | | | | | | |
| Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool - Captive | | | | | | | | | | | | | | | | | |
| Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool - Other | | | | | | | | | | | | | | | | | |
| Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.) - Captive | | | | | | | | | | | | | | | | | |
| Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.) - Other | | | | | | | | | | | | | | | | | |
| Reciprocal Jurisdiction - Other U.S. Unaffiliated Insurers | | | | | | | | | | | | | | | | | |
| Reciprocal Jurisdiction - Pools - Mandatory Pools | | | | | | | | | | | | | | | | | |
| Reciprocal Jurisdiction - Pools - Voluntary Pools | | | | | | | | | | | | | | | | | |
| Reciprocal Jurisdiction - Other Non-U.S. Insurers | | | | | | | | | | | | | | | | | |
| Reciprocal Jurisdiction - Protected Cells | | | | | | | | | | | | | | | | | |
| 5799999 - Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999) | | 10,007 | 19,695 | XXX | 14,664 | 42,115 | 218,260 | 20 | 260,845 | 313,014 | 5,981 | 307,033 | 37,579 | 269,454 | XXX | 1,812 | 34,987 |
| 9999999 Totals | | 10,007 | 19,695 | XXX | 14,664 | 42,115 | 218,260 | 20 | 260,845 | 313,014 | 5,981 | 307,033 | 37,579 | 269,454 | XXX | 1,812 | 34,987 |

# SCHEDULE F - PART 3 (Continued)

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

| | | Collateral | | | | | | | Ceded Reinsurance Credit Risk | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 21 | 22 | 23 | 24 | 25 | 26 | 27 | 28 | 29 | 30 | 31 | 32 | 33 | 34 | 35 | 36 |
| ID Number From Col. 1 | Name of Reinsurer From Col. 3 | Multiple Beneficiary Trusts | Letters of Credit | Issuing or Confirming Bank Reference Number | Single Beneficiary Trusts & Other Allowable Collateral | Total Funds Held, Payables & Collateral | Net Recoverable Net of Funds Held & Collateral | Applicable Sch. F Penalty (Col. 78) | Total Amount Recoverable From Reinsurers Less Penalty (Cols. 15 - 27) | Stressed Recoverable (Col. 28 * 120%) | Reinsurance Payable & Funds Held (Cols. 17+18+20; but not in excess of Col. 29) | Stressed Net Recoverable (Cols. 29 – 30) | Total Collateral (Cols. 21 + 22 + 24, not in Excess of Col. 31) | Stressed Net Recoverable Net of Collateral Offsets (Cols. 31 - 32) | Reinsurer Designation Equivalent | Credit Risk Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34) | Credit Risk on Uncollateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34) |

# SCHEDULE F - PART 3 (Continued)

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

| ID Number From Col. 1 | Name of Reinsurer From Col. 3 | Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses | | | | | | | 44 | 45 | 46 | 47 | 48 | 49 | 50 | 51 | 52 | 53 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 37 | Overdue | | | | | 43 | | | | | | | | | | |
| | | | 38 | 39 | 40 | 41 | 42 | | | | | | | | | | | |
| | | Current | 1 – 29 Days | 30 – 90 Days | 91 – 120 Days | Over 120 Days | Total Overdue Cols. 38 + 39 + 40 + 41 | Total Due Cols. 37 + 42 (In total should equal Cols. 7 + 8) | Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43 | Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41 | Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols. 43 – 44) | Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 – 45) | Amounts Received Prior 90 Days | Percentage Overdue Col. 42/Col. 43 | Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47/ [Cols. 46 + 48]) | Percentage More Than 120 Days Overdue (Col. 41/ Col. 43) | Is the Amount in Col. 50 Less Than 20% (Yes or No) | Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50 |
| Authorized - Affiliates - U.S. Intercompany Pooling | | | | | | | | | | | | | | | | | | |
| Authorized - Affiliates - U.S. Non-Pool - Captive | | | | | | | | | | | | | | | | | | |
| Authorized - Affiliates - U.S. Non-Pool - Other | | | | | | | | | | | | | | | | | | |
| Authorized - Affiliates - Other (Non-U.S.) - Captive | | | | | | | | | | | | | | | | | | |
| Authorized - Affiliates - Other (Non-U.S.) - Other | | | | | | | | | | | | | | | | | | |
| Authorized - Other U.S. Unaffiliated Insurers | | | | | | | | | | | | | | | | | | |
| 20-8490865 | HOMEOWNERS CHOICE PROP & CAS INS CO | | | | | | | | | | | | | | | | YES | |
| 20-2610293 | FLORIDA PENINSULA INS CO | | | | | | | | | | | | | | | | YES | |
| 46-1168622 | MAISON INS CO | | | | | | | | | | | | | | | | YES | |
| 46-3943172 | SAFEPOINT INS CO | | | | | | | | | | | | | | | | YES | |
| 02-0733996 | SOUTHERN OAK INS CO | | | | | | | | | | | | | | | | YES | |
| 90-0797817 | WESTON INS CO | | | | | | | | | | | | | | | | YES | |
| AA-9991310 | FLORIDA HURRICANE CATASTROPHE FUND | 37,043 | | | | | | 37,043 | | | 37,043 | | | | | | YES | |
| 46-0694063 | HERITAGE PROP & CAS INS CO | 92 | | | | | | 92 | | | 92 | | | | | | YES | |
| 22-2005057 | EVEREST REINS CO | | | | | | | | | | | | | | | | YES | |
| 13-4924125 | MUNICH REINS AMER INC | | | | | | | | | | | | | | | | YES | |
| 47-0698507 | ODYSSEY REINS CO | | | | | | | | | | | | | | | | YES | |
| 13-1675535 | SWISS REINS AMER CORP | | | | | | | | | | | | | | | | YES | |
| 13-4924125 | MUNICH REINS AMER INC | | | | | | | | | | | | | | | | YES | |
| 22-2005057 | EVEREST REINS CO | 18 | | | | | | 18 | | | 18 | | | | | | YES | |
| 36-3347420 | MAPFRE INS CO | | | | | | | | | | | | | | | | YES | |
| 47-0698507 | ODYSSEY REINS CO | | | | | | | | | | | | | | | | YES | |
| 52-1952955 | RENAISSANCE REINS US INC | | | | | | | | | | | | | | | | YES | |
| 13-1675535 | SWISS REINS AMER CORP | | | | | | | | | | | | | | | | YES | |
| 13-1675535 | SWISS REINS AMER CORP | | | | | | | | | | | | | | | | YES | |
| 22-2005057 | EVEREST REINS CO | 4,908 | | | | | | 4,908 | | | 4,908 | | | | | | YES | |
| 13-1675535 | SWISS REINS AMER CORP | 1,141 | | | | | | 1,141 | | | 1,141 | | | | | | YES | |
| 13-4924125 | MUNICH REINS AMER INC | 28 | | | | | | 28 | | | 28 | | | | | | YES | |
| 0999999 - Total Authorized - Other U.S. Unaffiliated Insurers | | 43,231 | | | | | | 43,231 | | | 43,231 | | | | | | XXX | |
| Authorized - Pools - Mandatory Pools | | | | | | | | | | | | | | | | | | |
| Authorized - Pools - Voluntary Pools | | | | | | | | | | | | | | | | | | |
| Authorized - Other Non-U.S. Insurers | | | | | | | | | | | | | | | | | | |
| AA-3194129 | Montpelier Reins Ltd | 1 | | | | | | 1 | | | 1 | | | | | | YES | |
| AA-3190686 | Partner Reins Co Ltd | | | | | | | | | | | | | | | | YES | |
| AA-3190686 | Partner Reins Co Ltd | | | | | | | | | | | | | | | | YES | |
| AA-1840000 | MAPFRE RE COMPANIA DE REASEGUROS SA | 162 | | | | | | 162 | | | 162 | | | | | | YES | |
| 1299999 - Total Authorized - Other Non-U.S. Insurers | | 163 | | | | | | 163 | | | 163 | | | | | | XXX | |
| Authorized - Protected Cells | | | | | | | | | | | | | | | | | | |
| 1499999 - Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999) | | 43,394 | | | | | | 43,394 | | | 43,394 | | | | | | XXX | |
| Unauthorized - Affiliates - U.S. Intercompany Pooling | | | | | | | | | | | | | | | | | | |
| Unauthorized - Affiliates - U.S. Non-Pool - Captive | | | | | | | | | | | | | | | | | | |
| Unauthorized - Affiliates - U.S. Non--Pool - Other | | | | | | | | | | | | | | | | | | |
| Unauthorized - Affiliates - Other (Non-U.S.) - Captive | | | | | | | | | | | | | | | | | | |
| Unauthorized - Affiliates - Other (Non-U.S.) - Other | | | | | | | | | | | | | | | | | | |
| Unauthorized - Other U.S. Unaffiliated Insurers | | | | | | | | | | | | | | | | | | |
| 39-6040366 | AMERICAN STANDARD INS CO OF WI | | | | | | | | | | | | | | | | YES | |
| 39-6040366 | AMERICAN STANDARD INS CO OF WI | 130 | | | | | | 130 | | | 130 | | | | | | YES | |
| 2399999 - Total Unauthorized - Other U.S. Unaffiliated Insurers | | 130 | | | | | | 130 | | | 130 | | | | | | XXX | |
| Unauthorized - Pools - Mandatory Pools | | | | | | | | | | | | | | | | | | |

# SCHEDULE F - PART 3 (Continued)

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

**(Aging of Ceded Reinsurance)**

| | | Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses | | | | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 37 | Overdue | | | | | 43 | 44 | 45 | 46 | 47 | 48 | 49 | 50 | 51 | 52 | 53 |
| | | | 38 | 39 | 40 | 41 | 42 | | | | | | | | | | | |
| ID Number From Col. 1 | Name of Reinsurer From Col. 3 | Current | 1 – 29 Days | 30 – 90 Days | 91 – 120 Days | Over 120 Days | Total Overdue Cols. 38 + 39 + 40 + 41 | Total Due Cols. 37 + 42 (In total should equal Cols. 7 + 8) | Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43 | Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41 | Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols. 43 – 44) | Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 – 45) | Amounts Received Prior 90 Days | Percentage Overdue Col. 42/Col. 43 | Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47/ [Cols. 46 + 48]) | Percentage More Than 120 Days Overdue (Col. 41/ Col. 43) | Is the Amount in Col. 50 Less Than 20% (Yes or No) | Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50 |
| Unauthorized - Pools - Voluntary Pools | | | | | | | | | | | | | | | | | | |
| Unauthorized - Other non-U.S. Insurers | | | | | | | | | | | | | | | | | | |
| AA-1127414 | Lloyd's Syndicate Number 1414 | 13 | | | | | | 13 | | | 13 | | | | | | YES | |
| AA-1126040 | LLOYD'S SYNDICATE NUMBER 40 | | | | | | | | | | | | | | | | YES | |
| AA-1128121 | LLOYD'S SYNDICATE NUMBER 2121 | | | | | | | | | | | | | | | | YES | |
| AA-1127414 | Lloyd's Syndicate Number 1414 | | | | | | | | | | | | | | | | YES | |
| AA-1126609 | LLOYD'S SYNDICATE NUMBER 609 | | | | | | | | | | | | | | | | YES | |
| AA-1128003 | LLOYD'S SYNDICATE NUMBER 2003 | | | | | | | | | | | | | | | | YES | |
| AA-1127400 | LLOYD'S SYNDICATE NUMBER 1400 | | | | | | | | | | | | | | | | YES | |
| AA-1126033 | LLOYD'S SYNDICATE NUMBER 33 | | | | | | | | | | | | | | | | YES | |
| AA-1128791 | LLOYD'S SYNDICATE NUMBER 2791 | | | | | | | | | | | | | | | | YES | |
| AA-1126727 | LLOYD'S SYNDICATE NUMBER 727 | | | | | | | | | | | | | | | | YES | |
| AA-1127183 | LLOYD'S SYNDICATE NUMBER 1183 | | | | | | | | | | | | | | | | YES | |
| AA-3190770 | Chubb Tempest Reins Ltd | | | | | | | | | | | | | | | | YES | |
| AA-3190770 | Chubb Tempest Reins Ltd | 656 | | | | | | 656 | | | 656 | | | | | | YES | |
| AA-3194126 | Arch Reins Ltd | | | | | | | | | | | | | | | | YES | |
| AA-1320035 | COLISEE RE | 6 | | | | | | 6 | | | 6 | | | | | | YES | |
| AA-3194139 | Axis Specialty Ltd | | | | | | | | | | | | | | | | YES | |
| AA-3194161 | Catlin Ins Co Ltd | | | | | | | | | | | | | | | | YES | |
| AA-1464100 | SCOR SWITZERLAND LTD | | | | | | | | | | | | | | | | YES | |
| AA-1464100 | SCOR SWITZERLAND LTD | | | | | | | | | | | | | | | | YES | |
| AA-1464111 | GLACIER REINSURANCE A G | | | | | | | | | | | | | | | | YES | |
| AA-3190060 | Hannover Re (Bermuda) Ltd | | | | | | | | | | | | | | | | YES | |
| AA-1440060 | LANSFORSAKRINGS BOLAG ENS AB | | | | | | | | | | | | | | | | YES | |
| AA-3194190 | QUANTA REINS LTD | 27 | | | | | | 27 | | | 27 | | | | | | YES | |
| AA-3190339 | RENAISSANCE REINS LTD | | | | | | | | | | | | | | | | YES | |
| AA-3190757 | XL Re Ltd | | | | | | | | | | | | | | | | YES | |
| AA-3190932 | ARGO RE | | | | | | | | | | | | | | | | YES | |
| AA-3191289 | Fidelis Ins Bermuda Ltd | | | | | | | | | | | | | | | | YES | |
| AA-3191239 | Lumen Re Ltd | | | | | | | | | | | | | | | | YES | |
| AA-5420050 | KOREAN REINS CO | | | | | | | | | | | | | | | | YES | |
| AA-5340660 | NEW INDIA ASSUR CO LTD | | | | | | | | | | | | | | | | YES | |
| AA-1440076 | SIRIUS INTL INS CORP | | | | | | | | | | | | | | | | YES | |
| AA-8310006 | Kelvin Re Ltd | | | | | | | | | | | | | | | | YES | |
| AA-8310008 | Humboldt Re Ltd | | | | | | | | | | | | | | | | YES | |
| AA-1460019 | MS Amlin AG | | | | | | | | | | | | | | | | YES | |
| AA-3190936 | DE SHAW RE (BERMUDA) LTD | | | | | | | | | | | | | | | | YES | |
| AA-3191293 | Everglades Re II Ltd | | | | | | | | | | | | | | | | YES | |
| AA-5340310 | GEN INS CORP OF INDIA | 1 | | | | | | 1 | | | 1 | | | | | | YES | |
| AA-3190978 | ALPHACAT REINS LTD | 30 | | | | | | 30 | | | 30 | | | | | | YES | |
| AA-1440076 | SIRIUS INTL INS CORP | 227 | | | | | | 227 | | | 227 | | | | | | YES | |
| AA-5320039 | Peak Reins Co Ltd | 61 | | | | | | 61 | | | 61 | | | | | | YES | |
| AA-3191239 | Lumen Re Ltd | 988 | | | | | | 988 | | | 988 | | | | | | YES | |
| AA-3194224 | POSEIDON RE LTD | 6,182 | | | | | | 6,182 | | | 6,182 | | | | | | YES | |
| AA-3194158 | ALLIANZ RISK TRANSFER (BERMUDA) LTD | 2 | | | | | | 2 | | | 2 | | | | | | YES | |
| AA-3191289 | Fidelis Ins Bermuda Ltd | 1,043 | | | | | | 1,043 | | | 1,043 | | | | | | YES | |
| AA-8310008 | Humboldt Re Ltd | 247 | | | | | | 247 | | | 247 | | | | | | YES | |
| AA-8310006 | Kelvin Re Ltd | 247 | | | | | | 247 | | | 247 | | | | | | YES | |
| AA-5280005 | Cathay Life Insurance Co Ltd | 61 | | | | | | 61 | | | 61 | | | | | | YES | |
| AA-3191266 | Rubik Reins Ltd | 377 | | | | | | 377 | | | 377 | | | | | | YES | |
| 2699999 - Total Unauthorized - Other Non-U.S. Insurers | | 10,168 | | | | | | 10,168 | | | 10,168 | | | | | | XXX | |

# SCHEDULE F - PART 3 (Continued)

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

| ID Number From Col. 1 | Name of Reinsurer From Col. 3 | Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses | | | | | | | 44 | 45 | 46 | 47 | 48 | 49 | 50 | 51 | 52 | 53 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 37 | Overdue | | | | | 43 | | | | | | | | | | |
| | | | 38 | 39 | 40 | 41 | 42 | | | | | | | | | | | |
| | | Current | 1 – 29 Days | 30 – 90 Days | 91 – 120 Days | Over 120 Days | Total Overdue Cols. 38 + 39 + 40 + 41 | Total Due Cols. 37 + 42 (In total should equal Cols. 7 + 8) | Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43 | Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41 | Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols. 43 – 44) | Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 – 45) | Amounts Received Prior 90 Days | Percentage Overdue Col. 42/Col. 43 | Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47/ [Cols. 46 + 48]) | Percentage More Than 120 Days Overdue (Col. 41/ Col. 43) | Is the Amount in Col. 50 Less Than 20% (Yes or No) | Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50 |
| Unauthorized - Protected Cells | | | | | | | | | | | | | | | | | | |
| 2899999 - Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999) | | 10,298 | | | | | | 10,298 | | | 10,298 | | | | | | XXX | |
| Certified - Affiliates - U.S. Intercompany Pooling | | | | | | | | | | | | | | | | | | |
| Certified - Affiliates - U.S. Non-Pool - Captive | | | | | | | | | | | | | | | | | | |
| Certified - Affiliates - U.S. Non-Pool - Other | | | | | | | | | | | | | | | | | | |
| Certified - Affiliates - Other (Non-U.S) - Captive | | | | | | | | | | | | | | | | | | |
| Certified - Affiliates - Other (Non-U.S.) - Other | | | | | | | | | | | | | | | | | | |
| Certified - Other U.S. Unaffiliated Insurers | | | | | | | | | | | | | | | | | | |
| Certified - Pools - Mandatory Pools | | | | | | | | | | | | | | | | | | |
| Certified - Pools - Voluntary Pools | | | | | | | | | | | | | | | | | | |
| Certified - Other Non-U.S. Insurers | | | | | | | | | | | | | | | | | | |
| CR-3190339 | RENAISSANCE REINS LTD | | | | | | | | | | | | | | | | YES | |
| CR-3190870 | Validus Reins Ltd | | | | | | | | | | | | | | | | YES | |
| CR-3194126 | Arch Reins Ltd | | | | | | | | | | | | | | | | YES | |
| CR-1340125 | HANNOVER RUECK SE | | | | | | | | | | | | | | | | YES | |
| CR-1128623 | Lloyd's Syndicate Number 2623 | | | | | | | | | | | | | | | | YES | |
| CR-1127183 | LLOYD'S SYNDICATE NUMBER 1183 | | | | | | | | | | | | | | | | YES | |
| CR-1120102 | LLOYD'S SYNDICATE NUMBER 1458 | | | | | | | | | | | | | | | | YES | |
| CR-1127414 | Lloyd's Syndicate Number 1414 | | | | | | | | | | | | | | | | YES | |
| CR-1120156 | LLOYD'S SYNDICATE NUMBER 1686 | | | | | | | | | | | | | | | | YES | |
| CR-1128791 | LLOYD'S SYNDICATE NUMBER 2791 | | | | | | | | | | | | | | | | YES | |
| CR-1120152 | LLOYD'S SYNDICATE NUMBER 2357 | | | | | | | | | | | | | | | | YES | |
| CR-1120083 | Lloyd's Syndicate Number 1910 | 231 | | | | | | 231 | | | 231 | | | | | | YES | |
| CR-1340125 | HANNOVER RUECK SE | 942 | | | | | | 942 | | | 942 | | | | | | YES | |
| CR-3190339 | RENAISSANCE REINS LTD | 3,902 | | | | | | 3,902 | | | 3,902 | | | | | | YES | |
| CR-3190870 | Validus Reins Ltd | 10,094 | | | | | | 10,094 | | | 10,094 | | | | | | YES | |
| AA-1126040 | LLOYD'S SYNDICATE NUMBER 40 | 3 | | | | | | 3 | | | 3 | | | | | | YES | |
| AA-1127007 | LLOYD'S SYNDICATE NUMBER 1007 | 1 | | | | | | 1 | | | 1 | | | | | | YES | |
| CR-1126435 | LLOYD'S SYNDICATE NUMBER 435 | 218 | | | | | | 218 | | | 218 | | | | | | YES | |
| CR-1126780 | LLOYD'S SYNDICATE NUMBER 780 | 61 | | | | | | 61 | | | 61 | | | | | | YES | |
| CR-1127183 | LLOYD'S SYNDICATE NUMBER 1183 | 92 | | | | | | 92 | | | 92 | | | | | | YES | |
| CR-1120102 | LLOYD'S SYNDICATE NUMBER 1458 | 246 | | | | | | 246 | | | 246 | | | | | | YES | |
| CR-1120157 | LLOYD'S SYNDICATE NUMBER 1729 | 77 | | | | | | 77 | | | 77 | | | | | | YES | |
| AA-1126040 | LLOYD'S SYNDICATE NUMBER 40 | 690 | | | | | | 690 | | | 690 | | | | | | YES | |
| AA-1127007 | LLOYD'S SYNDICATE NUMBER 1007 | 153 | | | | | | 153 | | | 153 | | | | | | YES | |
| CR-1128987 | Lloyd's Syndicate Number 2987 | 58 | | | | | | 58 | | | 58 | | | | | | YES | |
| 4099999 - Total Certified - Other Non-U.S. Insurers | | 16,768 | | | | | | 16,768 | | | 16,768 | | | | | | XXX | |
| Certified - Protected Cells | | | | | | | | | | | | | | | | | | |
| 4299999 - Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999) | | 16,768 | | | | | | 16,768 | | | 16,768 | | | | | | XXX | |
| Reciprocal Jurisdiction - Affiliates - U.S. Intercompany Pooling | | | | | | | | | | | | | | | | | | |
| Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool - Captive | | | | | | | | | | | | | | | | | | |
| Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool - Other | | | | | | | | | | | | | | | | | | |
| Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.) - Captive | | | | | | | | | | | | | | | | | | |
| Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.) - Other | | | | | | | | | | | | | | | | | | |
| Reciprocal Jurisdiction - Other U.S. Unaffiliated Insurers | | | | | | | | | | | | | | | | | | |
| Reciprocal Jurisdiction - Pools - Mandatory Pools | | | | | | | | | | | | | | | | | | |
| Reciprocal Jurisdiction - Pools - Voluntary Pools | | | | | | | | | | | | | | | | | | |

# SCHEDULE F - PART 3 (Continued)

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

| ID Number From Col. 1 | Name of Reinsurer From Col. 3 | Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses | | | | | | | 44 | 45 | 46 | 47 | 48 | 49 | 50 | 51 | 52 | 53 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 37 | Overdue | | | | | 43 | | | | | | | | | | |
| | | | 38 | 39 | 40 | 41 | 42 | | | | | | | | | | | |
| | | Current | 1 – 29 Days | 30 – 90 Days | 91 – 120 Days | Over 120 Days | Total Overdue Cols. 38 + 39 + 40 + 41 | Total Due Cols. 37 + 42 (In total should equal Cols. 7 + 8) | Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43 | Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41 | Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols. 43 – 44) | Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 – 45) | Amounts Received Prior 90 Days | Percentage Overdue Col. 42/Col. 43 | Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47/ [Cols. 46 + 48]) | Percentage More Than 120 Days Overdue (Col. 41/ Col. 43) | Is the Amount in Col. 50 Less Than 20% (Yes or No) | Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50 |
| Reciprocal Jurisdiction - Other Non-U.S. Insurers | | | | | | | | | | | | | | | | | | |
| Reciprocal Jurisdiction - Protected Cells | | | | | | | | | | | | | | | | | | |
| 5799999 - Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999) | | 70,460 | | | | | | 70,460 | | | 70,460 | | | | | | XXX | |
| | | | | | | | | | | | | | | | | | | |
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| | | | | | | | | | | | | | | | | | | |
| 9999999 Totals | | 70,460 | | | | | | 70,460 | | | 70,460 | | | | | | XXX | |

# SCHEDULE F - PART 3 (Continued)

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

| ID Number From Col. 1 | Name of Reinsurer From Col. 3 | Provision for Certified Reinsurance | | | | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 54 | 55 | 56 | 57 | 58 | 59 | 60 | 61 | 62 | 63 | 64 | 65 | Complete if Col. 52 = "No"; Otherwise Enter 0 | | | 69 |
| | | | | | | | | | | | | | | 66 | 67 | 68 | |
| | | Certified Reinsurer Rating (1 through 6) | Effective Date of Certified Reinsurer Rating | Percent Collateral Required for Full Credit (0% through 100%) | Catastrophe Recoverables Qualifying for Collateral Deferral | Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 – Col. 57) | Dollar Amount of Collateral Required (Col. 56 * Col. 58) | Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20+Col. 21+Col. 22+Col. 24]/Col. 58) | Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, not to exceed 100%) | 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%) | Amount of Credit Allowed for Net Recoverables (Col. 57+[Col. 58 * Col. 61]) | Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 – Col. 63) | 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%) | Total Collateral Provided (Col. 20+Col. 21+Col.22+ Col. 24; not to Exceed Col. 63) | Net Unsecured Recoverable for Which Credit is Allowed (Col. 63-Col. 66) | 20% of Amount in Col. 67 | Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col. 68; not to Exceed Col. 63) |
| Authorized - Affiliates - U.S. Intercompany Pooling | | | | | | | | | | | | | | | | | |
| Authorized - Affiliates - U.S. Non-Pool - Captive | | | | | | | | | | | | | | | | | |
| Authorized - Affiliates - U.S. Non-Pool - Other | | | | | | | | | | | | | | | | | |
| Authorized - Affiliates - Other (Non-U.S.) - Captive | | | | | | | | | | | | | | | | | |
| Authorized - Affiliates - Other (Non-U.S.) - Other | | | | | | | | | | | | | | | | | |
| Authorized - Other U.S. Unaffiliated Insurers | | | | | | | | | | | | | | | | | |
| 20-8490865 | HOMEOWNERS CHOICE PROP & CAS INS CO | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 20-2610293 | FLORIDA PENINSULA INS CO | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 46-1168622 | MAISON INS CO | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 46-3943172 | SAFEPOINT INS CO | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 02-0733996 | SOUTHERN OAK INS CO | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 90-0797817 | WESTON INS CO | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-9991310 | FLORIDA HURRICANE CATASTROPHE FUND | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 46-0694063 | HERITAGE PROP & CAS INS CO | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 22-2005057 | EVEREST REINS CO | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 13-4924125 | MUNICH REINS AMER INC | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 47-0698507 | ODYSSEY REINS CO | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 13-1675535 | SWISS REINS AMER CORP | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 13-4924125 | MUNICH REINS AMER INC | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 22-2005057 | EVEREST REINS CO | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 36-3347420 | MAPFRE INS CO | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 47-0698507 | ODYSSEY REINS CO | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 52-1952955 | RENAISSANCE REINS US INC | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 13-1675535 | SWISS REINS AMER CORP | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 13-1675535 | SWISS REINS AMER CORP | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 22-2005057 | EVEREST REINS CO | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 13-1675535 | SWISS REINS AMER CORP | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 13-4924125 | MUNICH REINS AMER INC | 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 |
| Authorized - Pools - Mandatory Pools | | | | | | | | | | | | | | | | | |
| Authorized - Pools - Voluntary Pools | | | | | | | | | | | | | | | | | |
| Authorized - Other Non-U.S. Insurers | | | | | | | | | | | | | | | | | |
| AA-3194129 | Montpelier Reins Ltd | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3190686 | Partner Reins Co Ltd | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3190686 | Partner Reins Co Ltd | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1840000 | MAPFRE RE COMPANIA DE REASEGUROS SA | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 1299999 - Total Authorized - Other Non-U.S. Insurers | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| Authorized - Protected Cells | | | | | | | | | | | | | | | | | |
| 1499999 - Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999) | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| Unauthorized - Affiliates - U.S. Intercompany Pooling | | | | | | | | | | | | | | | | | |
| Unauthorized - Affiliates - U.S. Non-Pool - Captive | | | | | | | | | | | | | | | | | |
| Unauthorized - Affiliates - U.S. Non--Pool - Other | | | | | | | | | | | | | | | | | |
| Unauthorized - Affiliates - Other (Non-U.S.) - Captive | | | | | | | | | | | | | | | | | |
| Unauthorized - Affiliates - Other (Non-U.S.) - Other | | | | | | | | | | | | | | | | | |
| Unauthorized - Other U.S. Unaffiliated Insurers | | | | | | | | | | | | | | | | | |
| 39-6040366 | AMERICAN STANDARD INS CO OF WI | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 39-6040366 | AMERICAN STANDARD INS CO OF WI | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |

# SCHEDULE F - PART 3 (Continued)

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

| ID Number From Col. 1 | Name of Reinsurer From Col. 3 | Provision for Certified Reinsurance | | | | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 54 | 55 | 56 | 57 | 58 | 59 | 60 | 61 | 62 | 63 | 64 | 65 | Complete if Col. 52 = "No"; Otherwise Enter 0 | | | 69 |
| | | | | | | | | | | | | | | 66 | 67 | 68 | |
| | | Certified Reinsurer Rating (1 through 6) | Effective Date of Certified Reinsurer Rating | Percent Collateral Required for Full Credit (0% through 100%) | Catastrophe Recoverables Qualifying for Collateral Deferral | Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 – Col. 57) | Dollar Amount of Collateral Required (Col. 56 * Col. 58) | Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20+Col. 21+Col. 22+Col. 24]/Col. 58) | Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, not to exceed 100%) | 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%) | Amount of Credit Allowed for Net Recoverables (Col. 57+[Col. 58 * Col. 61]) | Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 – Col. 63) | 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%) | Total Collateral Provided (Col. 20+Col. 21+Col.22+ Col. 24; not to Exceed Col. 63) | Net Unsecured Recoverable for Which Credit is Allowed (Col. 63-Col. 66) | 20% of Amount in Col. 67 | Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col. 68; not to Exceed Col. 63) |
| 2399999 - Total Unauthorized - Other U.S. Unaffiliated Insurers | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| Unauthorized - Pools - Mandatory Pools | | | | | | | | | | | | | | | | | |
| Unauthorized - Pools - Voluntary Pools | | | | | | | | | | | | | | | | | |
| Unauthorized - Other non-U.S. Insurers | | | | | | | | | | | | | | | | | |
| AA-1127414 | Lloyd's Syndicate Number 1414 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1126040 | LLOYD'S SYNDICATE NUMBER 40 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1128121 | LLOYD'S SYNDICATE NUMBER 2121 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1127414 | Lloyd's Syndicate Number 1414 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1126609 | LLOYD'S SYNDICATE NUMBER 609 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1128003 | LLOYD'S SYNDICATE NUMBER 2003 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1127400 | LLOYD'S SYNDICATE NUMBER 1400 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1126033 | LLOYD'S SYNDICATE NUMBER 33 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1128791 | LLOYD'S SYNDICATE NUMBER 2791 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1126727 | LLOYD'S SYNDICATE NUMBER 727 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1127183 | LLOYD'S SYNDICATE NUMBER 1183 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3190770 | Chubb Tempest Reins Ltd | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3190770 | Chubb Tempest Reins Ltd | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3194126 | Arch Reins Ltd | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1320035 | COLISEE RE | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3194139 | Axis Specialty Ltd | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3194161 | Catlin Ins Co Ltd | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1464100 | SCOR SWITZERLAND LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1464100 | SCOR SWITZERLAND LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1464111 | GLACIER REINSURANCE A G | 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-1440060 | LANSFORSAKRINGS BOLAG ENS AB | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3194190 | QUANTA REINS LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3190339 | RENAISSANCE REINS LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3190757 | XL Re Ltd | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3190932 | ARGO RE | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3191289 | Fidelis Ins Bermuda Ltd | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3191239 | Lumen Re Ltd | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-5420050 | KOREAN REINS CO | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-5340660 | NEW INDIA ASSUR CO LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1440076 | SIRIUS INTL INS CORP | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-8310006 | Kelvin Re Ltd | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-8310008 | Humboldt Re Ltd | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1460019 | MS Amlin AG | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3190936 | DE SHAW RE (BERMUDA) LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3191293 | Everglades Re II Ltd | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-5340310 | GEN INS CORP OF INDIA | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3190978 | ALPHACAT REINS LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-1440076 | SIRIUS INTL INS CORP | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-5320039 | Peak Reins Co Ltd | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3191239 | Lumen Re Ltd | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3194224 | POSEIDON RE LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3194158 | ALLIANZ RISK TRANSFER (BERMUDA) LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3191289 | Fidelis Ins Bermuda Ltd | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |

# SCHEDULE F - PART 3 (Continued)

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

| | | Provision for Certified Reinsurance | | | | | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 54 | 55 | 56 | 57 | 58 | 59 | 60 | 61 | 62 | 63 | 64 | 65 | Complete if Col. 52 = "No"; Otherwise Enter 0 | | | 69 |
| | | | | | | | | | | | | | | 66 | 67 | 68 | |
| ID Number From Col. 1 | Name of Reinsurer From Col. 3 | Certified Reinsurer Rating (1 through 6) | Effective Date of Certified Reinsurer Rating | Percent Collateral Required for Full Credit (0% through 100%) | Catastrophe Recoverables Qualifying for Collateral Deferral | Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 – Col. 57) | Dollar Amount of Collateral Required (Col. 56 * Col. 58) | Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20+Col. 21+Col. 22+Col. 24]/Col. 58) | Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, not to exceed 100%) | 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%) | Amount of Credit Allowed for Net Recoverables (Col. 57+[Col. 58 * Col. 61]) | Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 – Col. 63) | 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%) | Total Collateral Provided (Col. 20+Col. 21+Col.22+ Col. 24; not to Exceed Col. 63) | Net Unsecured Recoverable for Which Credit is Allowed (Col. 63-Col. 66) | 20% of Amount in Col. 67 | Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col. 68; not to Exceed Col. 63) |
| AA-8310008 | Humboldt Re Ltd | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-8310006 | Kelvin Re Ltd | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-5280005 | Cathay Life Insurance Co Ltd | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| AA-3191266 | Rubik Reins Ltd | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 2699999 - Total Unauthorized - Other Non-U.S. Insurers | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| Unauthorized - Protected Cells | | | | | | | | | | | | | | | | | |
| 2899999 - Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999) | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| Certified - Affiliates - U.S. Intercompany Pooling | | | | | | | | | | | | | | | | | |
| Certified - Affiliates - U.S. Non-Pool - Captive | | | | | | | | | | | | | | | | | |
| Certified - Affiliates - U.S. Non-Pool - Other | | | | | | | | | | | | | | | | | |
| Certified - Affiliates - Other (Non-U.S) - Captive | | | | | | | | | | | | | | | | | |
| Certified - Affiliates - Other (Non-U.S.) - Other | | | | | | | | | | | | | | | | | |
| Certified - Other U.S. Unaffiliated Insurers | | | | | | | | | | | | | | | | | |
| Certified - Pools - Mandatory Pools | | | | | | | | | | | | | | | | | |
| Certified - Pools - Voluntary Pools | | | | | | | | | | | | | | | | | |
| Certified - Other Non-U.S. Insurers | | | | | | | | | | | | | | | | | |
| CR-3190339 | RENAISSANCE REINS LTD | 3 | 12/29/2010 | 20.000 | | (736) | (147) | | | | | | | | | | |
| CR-3190870 | Validus Reins Ltd | 3 | 08/09/2016 | 20.000 | | (7,189) | (1,438) | | | | | | | | | | |
| CR-3194126 | Arch Reins Ltd | 3 | 12/30/2015 | 20.000 | | (224) | (45) | | | | | | | | | | |
| CR-1340125 | HANNOVER RUECK SE | 2 | 01/01/2010 | 10.000 | | (1,796) | (180) | | | | | | | | | | |
| CR-1128623 | Lloyd's Syndicate Number 2623 | 3 | 10/06/2011 | 20.000 | | (312) | (62) | | | | | | | | | | |
| CR-1127183 | LLOYD'S SYNDICATE NUMBER 1183 | 3 | 10/06/2011 | 20.000 | | (380) | (76) | | | | | | | | | | |
| CR-1120102 | LLOYD'S SYNDICATE NUMBER 1458 | 3 | 10/06/2011 | 20.000 | | (167) | (33) | | | | | | | | | | |
| CR-1127414 | Lloyd's Syndicate Number 1414 | 3 | 10/06/2011 | 20.000 | | (496) | (99) | | | | | | | | | | |
| CR-1120156 | LLOYD'S SYNDICATE NUMBER 1686 | 3 | 10/06/2011 | 20.000 | | (212) | (42) | | | | | | | | | | |
| CR-1128791 | LLOYD'S SYNDICATE NUMBER 2791 | 3 | 10/06/2011 | 20.000 | | (812) | (162) | | | | | | | | | | |
| CR-1120152 | LLOYD'S SYNDICATE NUMBER 2357 | 3 | 10/06/2011 | 20.000 | | (635) | (127) | | | | | | | | | | |
| CR-1120083 | Lloyd's Syndicate Number 1910 | 3 | 10/06/2011 | 20.000 | | 397 | 79 | 100.000 | 100.000 | | 397 | | | | | | |
| CR-1340125 | HANNOVER RUECK SE | 2 | 01/01/2010 | 10.000 | | 1,629 | 163 | 100.000 | 100.000 | | 1,629 | | | | | | |
| CR-3190339 | RENAISSANCE REINS LTD | 3 | 12/29/2010 | 20.000 | | 6,746 | 1,349 | 100.000 | 100.000 | | 6,746 | | | | | | |
| CR-3190870 | Validus Reins Ltd | 3 | 08/09/2016 | 20.000 | | 17,442 | 3,488 | 44.978 | 100.000 | | 17,442 | | | | | | |
| AA-1126040 | LLOYD'S SYNDICATE NUMBER 40 | 3 | 10/06/2011 | 20.000 | | 3 | 1 | 100.000 | 100.000 | | 3 | | | | | | |
| AA-1127007 | LLOYD'S SYNDICATE NUMBER 1007 | 3 | 10/06/2011 | 20.000 | | 1 | | 100.000 | 100.000 | | 1 | | | | | | |
| CR-1126435 | LLOYD'S SYNDICATE NUMBER 435 | 3 | 10/06/2011 | 20.000 | | 376 | 75 | 100.000 | 100.000 | | 376 | | | | | | |
| CR-1126780 | LLOYD'S SYNDICATE NUMBER 780 | 3 | 10/06/2011 | 20.000 | | 106 | 21 | 100.000 | 100.000 | | 106 | | | | | | |
| CR-1127183 | LLOYD'S SYNDICATE NUMBER 1183 | 3 | 10/06/2011 | 20.000 | | 160 | 32 | 100.000 | 100.000 | | 160 | | | | | | |
| CR-1120102 | LLOYD'S SYNDICATE NUMBER 1458 | 3 | 10/06/2011 | 20.000 | | 426 | 85 | 100.000 | 100.000 | | 426 | | | | | | |
| CR-1120157 | LLOYD'S SYNDICATE NUMBER 1729 | 3 | 10/06/2011 | 20.000 | | 133 | 27 | 100.000 | 100.000 | | 133 | | | | | | |
| AA-1126040 | LLOYD'S SYNDICATE NUMBER 40 | 3 | 10/06/2011 | 20.000 | | 1,193 | 239 | 100.000 | 100.000 | | 1,193 | | | | | | |
| AA-1127007 | LLOYD'S SYNDICATE NUMBER 1007 | 3 | 10/06/2011 | 20.000 | | 265 | 53 | 100.000 | 100.000 | | 265 | | | | | | |
| CR-1128987 | Lloyd's Syndicate Number 2987 | 3 | 10/06/2011 | 20.000 | | 101 | 20 | 100.000 | 100.000 | | 101 | | | | | | |
| 4099999 - Total Certified - Other Non-U.S. Insurers | | XXX | XXX | XXX | | 16,018 | 3,220 | XXX | XXX | | 28,978 | | | | | | |
| Certified - Protected Cells | | | | | | | | | | | | | | | | | |
| 4299999 - Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999) | | XXX | XXX | XXX | | 16,018 | 3,220 | XXX | XXX | | 28,978 | | | | | | |
| Reciprocal Jurisdiction - Affiliates - U.S. Intercompany Pooling | | | | | | | | | | | | | | | | | |
| Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool - Captive | | | | | | | | | | | | | | | | | |

# SCHEDULE F - PART 3 (Continued)

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

| | | Provision for Certified Reinsurance | | | | | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 54 | 55 | 56 | 57 | 58 | 59 | 60 | 61 | 62 | 63 | 64 | 65 | Complete if Col. 52 = "No"; Otherwise Enter 0 | | | 69 |
| | | | | | | | | | | | | | | 66 | 67 | 68 | |
| ID Number From Col. 1 | Name of Reinsurer From Col. 3 | Certified Reinsurer Rating (1 through 6) | Effective Date of Certified Reinsurer Rating | Percent Collateral Required for Full Credit (0% through 100%) | Catastrophe Recoverables Qualifying for Collateral Deferral | Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 – Col. 57) | Dollar Amount of Collateral Required (Col. 56 * Col. 58) | Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20+Col. 21+Col. 22+Col. 24]/Col. 58) | Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, not to exceed 100%) | 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%) | Amount of Credit Allowed for Net Recoverables (Col. 57+[Col. 58 * Col. 61]) | Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 – Col. 63) | 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%) | Total Collateral Provided (Col. 20+Col. 21+Col.22+ Col. 24; not to Exceed Col. 63) | Net Unsecured Recoverable for Which Credit is Allowed (Col. 63-Col. 66) | 20% of Amount in Col. 67 | Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col. 68; not to Exceed Col. 63) |
| Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool - Other | | | | | | | | | | | | | | | | | | |
| Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.) - Captive | | | | | | | | | | | | | | | | | | |
| Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.) - Other | | | | | | | | | | | | | | | | | | |
| Reciprocal Jurisdiction - Other U.S. Unaffiliated Insurers | | | | | | | | | | | | | | | | | | |
| Reciprocal Jurisdiction - Pools - Mandatory Pools | | | | | | | | | | | | | | | | | | |
| Reciprocal Jurisdiction - Pools - Voluntary Pools | | | | | | | | | | | | | | | | | | |
| Reciprocal Jurisdiction - Other Non-U.S. Insurers | | | | | | | | | | | | | | | | | | |
| Reciprocal Jurisdiction - Protected Cells | | | | | | | | | | | | | | | | | | |
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| | | | | | | | | | | | | | | | | | | |
| 9999999 Totals | | XXX | XXX | XXX | | 16,018 | 3,220 | XXX | XXX | | 28,978 | | | | | | | |

# 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 | Provision for Unauthorized Reinsurance | | Provision for Overdue Authorized and Reciprocal Jurisdiction Reinsurance | | Total Provision for Reinsurance | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | | | 71 | 72 | 73 | 74 | 75 | 76 | 77 | 78 |
| | | 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%) | Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26) | Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16) | Complete if Col. 52 = "Yes"; Otherwise Enter 0<br>20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%]) | Complete if Col. 52 = "No"; Otherwise Enter 0<br>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 [Col. 40 + 41] * 20%) | Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74) | Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15) | Provision for Amounts Ceded to Certified Reinsurers (Col. 64 + 69) | Total Provision for Reinsurance (Cols. 75 + 76 + 77) |
| Authorized - Affiliates - U.S. Intercompany Pooling | | | | | | | | | | |
| Authorized - Affiliates - U.S. Non-Pool - Captive | | | | | | | | | | |
| Authorized - Affiliates - U.S. Non-Pool - Other | | | | | | | | | | |
| Authorized - Affiliates - Other (Non-U.S.) - Captive | | | | | | | | | | |
| Authorized - Affiliates - Other (Non-U.S.) - Other | | | | | | | | | | |
| Authorized - Other U.S. Unaffiliated Insurers | | | | | | | | | | |
| 20-8490865 | HOMEOWNERS CHOICE PROP & CAS INS CO | | XXX | XXX | | | | XXX | XXX | |
| 20-2610293 | FLORIDA PENINSULA INS CO | | XXX | XXX | | | | XXX | XXX | |
| 46-1168622 | MAISON INS CO | | XXX | XXX | | | | XXX | XXX | |
| 46-3943172 | SAFEPOINT INS CO | | XXX | XXX | | | | XXX | XXX | |
| 02-0733996 | SOUTHERN OAK INS CO | | XXX | XXX | | | | XXX | XXX | |
| 90-0797817 | WESTON INS CO | | XXX | XXX | | | | XXX | XXX | |
| AA-9991310 | FLORIDA HURRICANE CATASTROPHE FUND | | XXX | XXX | | | | XXX | XXX | |
| 46-0694063 | HERITAGE PROP & CAS INS CO | | XXX | XXX | | | | XXX | XXX | |
| 22-2005057 | EVEREST REINS CO | | XXX | XXX | | | | XXX | XXX | |
| 13-4924125 | MUNICH REINS AMER INC | | XXX | XXX | | | | XXX | XXX | |
| 47-0698507 | ODYSSEY REINS CO | | XXX | XXX | | | | XXX | XXX | |
| 13-1675535 | SWISS REINS AMER CORP | | XXX | XXX | | | | XXX | XXX | |
| 13-4924125 | MUNICH REINS AMER INC | | XXX | XXX | | | | XXX | XXX | |
| 22-2005057 | EVEREST REINS CO | | XXX | XXX | | | | XXX | XXX | |
| 36-3347420 | MAPFRE INS CO | | XXX | XXX | | | | XXX | XXX | |
| 47-0698507 | ODYSSEY REINS CO | | XXX | XXX | | | | XXX | XXX | |
| 52-1952955 | RENAISSANCE REINS US INC | | XXX | XXX | | | | XXX | XXX | |
| 13-1675535 | SWISS REINS AMER CORP | | XXX | XXX | | | | XXX | XXX | |
| 13-1675535 | SWISS REINS AMER CORP | | XXX | XXX | | | | XXX | XXX | |
| 22-2005057 | EVEREST REINS CO | | XXX | XXX | | | | XXX | XXX | |
| 13-1675535 | SWISS REINS AMER CORP | | XXX | XXX | | | | XXX | XXX | |
| 13-4924125 | MUNICH REINS AMER INC | | XXX | XXX | | | | XXX | XXX | |
| 0999999 - Total Authorized - Other U.S. Unaffiliated Insurers | | | XXX | XXX | | | | XXX | XXX | |
| Authorized - Pools - Mandatory Pools | | | | | | | | | | |
| Authorized - Pools - Voluntary Pools | | | | | | | | | | |
| Authorized - Other Non-U.S. Insurers | | | | | | | | | | |
| AA-3194129 | Montpelier Reins Ltd | | XXX | XXX | | | | XXX | XXX | |
| AA-3190686 | Partner Reins Co Ltd | | XXX | XXX | | | | XXX | XXX | |
| AA-3190686 | Partner Reins Co Ltd | | XXX | XXX | | | | XXX | XXX | |
| AA-1840000 | MAPFRE RE COMPANIA DE REASEGUROS SA | | XXX | XXX | | | | XXX | XXX | |
| 1299999 - Total Authorized - Other Non-U.S. Insurers | | | XXX | XXX | | | | XXX | XXX | |
| Authorized - Protected Cells | | | | | | | | | | |
| 1499999 - Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999) | | | XXX | XXX | | | | XXX | XXX | |
| Unauthorized - Affiliates - U.S. Intercompany Pooling | | | | | | | | | | |
| Unauthorized - Affiliates - U.S. Non-Pool - Captive | | | | | | | | | | |
| Unauthorized - Affiliates - U.S. Non--Pool - Other | | | | | | | | | | |
| Unauthorized - Affiliates - Other (Non-U.S.) - Captive | | | | | | | | | | |
| Unauthorized - Affiliates - Other (Non-U.S.) - Other | | | | | | | | | | |
| Unauthorized - Other U.S. Unaffiliated Insurers | | | | | | | | | | |

# 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 | Provision for Unauthorized Reinsurance | | Provision for Overdue Authorized and Reciprocal Jurisdiction Reinsurance | | Total Provision for Reinsurance | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | | | 71 | 72 | 73 | 74 | 75 | 76 | 77 | 78 |
| | | 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%) | Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26) | Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16) | Complete if Col. 52 = "Yes"; Otherwise Enter 0<br><br>20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%]) | Complete if Col. 52 = "No"; Otherwise Enter 0<br><br>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 [Col. 40 + 41] * 20%) | Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74) | Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15) | Provision for Amounts Ceded to Certified Reinsurers (Col. 64 + 69) | Total Provision for Reinsurance (Cols. 75 + 76 + 77) |
| 39-6040366 | AMERICAN STANDARD INS CO OF WI | | | | XXX | XXX | XXX | | XXX | |
| 39-6040366 | AMERICAN STANDARD INS CO OF WI | | | | XXX | XXX | XXX | | XXX | |
| 2399999 - Total Unauthorized - Other U.S. Unaffiliated Insurers | | | | | XXX | XXX | XXX | | XXX | |
| Unauthorized - Pools - Mandatory Pools | | | | | | | | | | |
| Unauthorized - Pools - Voluntary Pools | | | | | | | | | | |
| Unauthorized - Other non-U.S. Insurers | | | | | | | | | | |
| AA-1127414 | Lloyd's Syndicate Number 1414 | | | | XXX | XXX | XXX | | XXX | |
| AA-1126040 | LLOYD'S SYNDICATE NUMBER 40 | | | | XXX | XXX | XXX | | XXX | |
| AA-1128121 | LLOYD'S SYNDICATE NUMBER 2121 | | | | XXX | XXX | XXX | | XXX | |
| AA-1127414 | Lloyd's Syndicate Number 1414 | | | | XXX | XXX | XXX | | XXX | |
| AA-1126609 | LLOYD'S SYNDICATE NUMBER 609 | | | | XXX | XXX | XXX | | XXX | |
| AA-1128003 | LLOYD'S SYNDICATE NUMBER 2003 | | | | XXX | XXX | XXX | | XXX | |
| AA-1127400 | LLOYD'S SYNDICATE NUMBER 1400 | | | | XXX | XXX | XXX | | XXX | |
| AA-1126033 | LLOYD'S SYNDICATE NUMBER 33 | | | | XXX | XXX | XXX | | XXX | |
| AA-1128791 | LLOYD'S SYNDICATE NUMBER 2791 | | | | XXX | XXX | XXX | | XXX | |
| AA-1126727 | LLOYD'S SYNDICATE NUMBER 727 | | | | XXX | XXX | XXX | | XXX | |
| AA-1127183 | LLOYD'S SYNDICATE NUMBER 1183 | | | | XXX | XXX | XXX | | XXX | |
| AA-3190770 | Chubb Tempest Reins Ltd | | 5 | | XXX | XXX | XXX | 5 | XXX | 5 |
| AA-3190770 | Chubb Tempest Reins Ltd | | | | XXX | XXX | XXX | | XXX | |
| AA-3194126 | Arch Reins Ltd | | | | XXX | XXX | XXX | | XXX | |
| AA-1320035 | COLISEE RE | | | | XXX | XXX | XXX | | XXX | |
| AA-3194139 | Axis Specialty Ltd | | | | XXX | XXX | XXX | | XXX | |
| AA-3194161 | Catlin Ins Co Ltd | | | | XXX | XXX | XXX | | XXX | |
| AA-1464100 | SCOR SWITZERLAND LTD | | | | XXX | XXX | XXX | | XXX | |
| AA-1464100 | SCOR SWITZERLAND LTD | | | | XXX | XXX | XXX | | XXX | |
| AA-1464111 | GLACIER REINSURANCE A G | | | | XXX | XXX | XXX | | XXX | |
| AA-3190060 | Hannover Re (Bermuda) Ltd | | | | XXX | XXX | XXX | | XXX | |
| AA-1440060 | LANSFORSAKRINGS BOLAG ENS AB | | | | XXX | XXX | XXX | | XXX | |
| AA-3194190 | QUANTA REINS LTD | | 13 | | XXX | XXX | XXX | 13 | XXX | 13 |
| AA-3190339 | RENAISSANCE REINS LTD | | | | XXX | XXX | XXX | | XXX | |
| AA-3190757 | XL Re Ltd | | | | XXX | XXX | XXX | | XXX | |
| AA-3190932 | ARGO RE | | | | XXX | XXX | XXX | | XXX | |
| AA-3191289 | Fidelis Ins Bermuda Ltd | | | | XXX | XXX | XXX | | XXX | |
| AA-3191239 | Lumen Re Ltd | | | | XXX | XXX | XXX | | XXX | |
| AA-5420050 | KOREAN REINS CO | | | | XXX | XXX | XXX | | XXX | |
| AA-5340660 | NEW INDIA ASSUR CO LTD | | | | XXX | XXX | XXX | | XXX | |
| AA-1440076 | SIRIUS INTL INS CORP | | | | XXX | XXX | XXX | | XXX | |
| AA-8310006 | Kelvin Re Ltd | | | | XXX | XXX | XXX | | XXX | |
| AA-8310008 | Humboldt Re Ltd | | | | XXX | XXX | XXX | | XXX | |
| AA-1460019 | MS Amlin AG | | | | XXX | XXX | XXX | | XXX | |
| AA-3190936 | DE SHAW RE (BERMUDA) LTD | | | | XXX | XXX | XXX | | XXX | |
| AA-3191293 | Everglades Re II Ltd | | | | XXX | XXX | XXX | | XXX | |
| AA-5340310 | GEN INS CORP OF INDIA | | 1 | | XXX | XXX | XXX | 1 | XXX | 1 |
| AA-3190978 | ALPHACAT REINS LTD | | | | XXX | XXX | XXX | | XXX | |
| AA-1440076 | SIRIUS INTL INS CORP | | | | XXX | XXX | XXX | | XXX | |
| AA-5320039 | Peak Reins Co Ltd | | | | XXX | XXX | XXX | | XXX | |

# 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 | Provision for Unauthorized Reinsurance | | Provision for Overdue Authorized and Reciprocal Jurisdiction Reinsurance | | Total Provision for Reinsurance | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | | | 71 | 72 | 73 | 74 | 75 | 76 | 77 | 78 |
| | | 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%) | Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26) | Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16) | Complete if Col. 52 = "Yes"; Otherwise Enter 0<br>20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%]) | Complete if Col. 52 = "No"; Otherwise Enter 0<br>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 [Col. 40 + 41] * 20%) | Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74) | Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15) | Provision for Amounts Ceded to Certified Reinsurers (Col. 64 + 69) | Total Provision for Reinsurance (Cols. 75 + 76 + 77) |
| AA-3191239 | Lumen Re Ltd | | | | XXX | XXX | XXX | | XXX | |
| AA-3194224 | POSEIDON RE LTD | | | | XXX | XXX | XXX | | XXX | |
| AA-3194158 | ALLIANZ RISK TRANSFER (BERMUDA) LTD | | | | XXX | XXX | XXX | | XXX | |
| AA-3191289 | Fidelis Ins Bermuda Ltd | | | | XXX | XXX | XXX | | XXX | |
| AA-8310008 | Humboldt Re Ltd | | | | XXX | XXX | XXX | | XXX | |
| AA-8310006 | Kelvin Re Ltd | | | | XXX | XXX | XXX | | XXX | |
| AA-5280005 | Cathay Life Insurance Co Ltd | | | | XXX | XXX | XXX | | XXX | |
| AA-3191266 | Rubik Reins Ltd | | | | XXX | XXX | XXX | | XXX | |
| 2699999 | - Total Unauthorized - Other Non-U.S. Insurers | | 20 | | XXX | XXX | XXX | 20 | XXX | 20 |
| Unauthorized - Protected Cells | | | | | | | | | | |
| 2899999 | - Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999) | | 20 | | XXX | XXX | XXX | 20 | XXX | 20 |
| Certified - Affiliates - U.S. Intercompany Pooling | | | | | | | | | | |
| Certified - Affiliates - U.S. Non-Pool - Captive | | | | | | | | | | |
| Certified - Affiliates - U.S. Non-Pool - Other | | | | | | | | | | |
| Certified - Affiliates - Other (Non-U.S) - Captive | | | | | | | | | | |
| Certified - Affiliates - Other (Non-U.S.) - Other | | | | | | | | | | |
| Certified - Other U.S. Unaffiliated Insurers | | | | | | | | | | |
| Certified - Pools - Mandatory Pools | | | | | | | | | | |
| Certified - Pools - Voluntary Pools | | | | | | | | | | |
| Certified - Other Non-U.S. Insurers | | | | | | | | | | |
| CR-3190339 | RENAISSANCE REINS LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | |
| CR-3190870 | Validus Reins Ltd | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | |
| CR-3194126 | Arch Reins Ltd | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | |
| CR-1340125 | HANNOVER RUECK SE | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | |
| CR-1128623 | Lloyd's Syndicate Number 2623 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | |
| CR-1127183 | LLOYD'S SYNDICATE NUMBER 1183 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | |
| CR-1120102 | LLOYD'S SYNDICATE NUMBER 1458 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | |
| CR-1127414 | Lloyd's Syndicate Number 1414 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | |
| CR-1120156 | LLOYD'S SYNDICATE NUMBER 1686 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | |
| CR-1128791 | LLOYD'S SYNDICATE NUMBER 2791 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | |
| CR-1120152 | LLOYD'S SYNDICATE NUMBER 2357 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | |
| CR-1120083 | Lloyd's Syndicate Number 1910 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | |
| CR-1340125 | HANNOVER RUECK SE | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | |
| CR-3190339 | RENAISSANCE REINS LTD | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | |
| CR-3190870 | Validus Reins Ltd | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | |
| AA-1126040 | LLOYD'S SYNDICATE NUMBER 40 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | |
| AA-1127007 | LLOYD'S SYNDICATE NUMBER 1007 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | |
| CR-1126435 | LLOYD'S SYNDICATE NUMBER 435 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | |
| CR-1126780 | LLOYD'S SYNDICATE NUMBER 780 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | |
| CR-1127183 | LLOYD'S SYNDICATE NUMBER 1183 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | |
| CR-1120102 | LLOYD'S SYNDICATE NUMBER 1458 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | |
| CR-1120157 | LLOYD'S SYNDICATE NUMBER 1729 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | |
| AA-1126040 | LLOYD'S SYNDICATE NUMBER 40 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | |
| AA-1127007 | LLOYD'S SYNDICATE NUMBER 1007 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | |
| CR-1128987 | Lloyd's Syndicate Number 2987 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | |

# 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 | Provision for Unauthorized Reinsurance | | Provision for Overdue Authorized and Reciprocal Jurisdiction Reinsurance | | Total Provision for Reinsurance | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | | | 71 | 72 | 73 | 74 | 75 | 76 | 77 | 78 |
| | | 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%) | Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26) | Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16) | Complete if Col. 52 = "Yes"; Otherwise Enter 0<br>20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%]) | Complete if Col. 52 = "No"; Otherwise Enter 0<br>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 [Col. 40 + 41] * 20%) | Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74) | Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15) | Provision for Amounts Ceded to Certified Reinsurers (Col. 64 + 69) | Total Provision for Reinsurance (Cols. 75 + 76 + 77) |
| 4099999 - Total Certified - Other Non-U.S. Insurers | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | |
| Certified - Protected Cells | | | | | | | | | | |
| 4299999 - Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999) | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | |
| Reciprocal Jurisdiction - Affiliates - U.S. Intercompany Pooling | | | | | | | | | | |
| Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool - Captive | | | | | | | | | | |
| Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool - Other | | | | | | | | | | |
| Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.) - Captive | | | | | | | | | | |
| Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.) - Other | | | | | | | | | | |
| Reciprocal Jurisdiction - Other U.S. Unaffiliated Insurers | | | | | | | | | | |
| Reciprocal Jurisdiction - Pools - Mandatory Pools | | | | | | | | | | |
| Reciprocal Jurisdiction - Pools - Voluntary Pools | | | | | | | | | | |
| Reciprocal Jurisdiction - Other Non-U.S. Insurers | | | | | | | | | | |
| Reciprocal Jurisdiction - Protected Cells | | | | | | | | | | |
| 5799999 - Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999) | | | 20 | | | | | 20 | | 20 |
| | | | | | | | | | | |
| | | | | | | | | | | |
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| | | | | | | | | | | |
| | | | | | | | | | | |
| 9999999 Totals | | | 20 | | | | | 20 | | 20 |

# SCHEDULE F - PART 4

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

| Issuing or Confirming Bank Reference Number | Letters of Credit Code | American Bankers Association (ABA) Routing Number | Issuing or Confirming Bank Name | Letters of Credit Amount |
|---|---|---|---|---|
| 0001 | 1 | 021000089 | CITIBANK, N.A. | 26 |
| 0002 | 1 | 021000089 | CITIBANK, N.A. | 1,636 |
| 0003 | 1 | 026009593 | BANK OF AMERICA | 7 |
| 0004 | 1 | 071000013 | JP MORGAN CHASE BANK, N.A. | 23 |
| 0005 | 1 | 021000089 | CITIBANK, N.A. | 27 |
| 0006 | 1 | 021000089 | CITIBANK, N.A. | 22 |
| 0007 | 1 | 021000089 | CITIBANK, N.A. | 136 |
| 0008 | 1 | 021001033 | DEUTSCHE BANK AG | 1,540 |
| 0009 | 1 | 071000013 | JPMORGAN CHASE BANK, N.A. | 27 |
| 0010 | 1 | 113024821 | COMERICA BANK | 16 |
| 0011 | 1 | 026005092 | WELLS FARGO BANK, NA | 293 |
| 0012 | 1 | 071000013 | JPMORGAN CHASE BANK, N.A. | 1,103 |
| 0013 | 1 | 026005092 | WELLS FARGO BANK, NA | 507 |
| 0014 | 1 | 021000089 | CITIBANK, N.A. | 4,055 |
| 0015 | 1 | 026002574 | BARCLAYS BANK PLC, UK | 511 |
| 0016 | 1 | 026002574 | BARCLAYS BANK PLC, UK | 511 |
| 0017 | 1 | 021000089 | CITIBANK, N.A. | 253 |
| 0018 | 1 | 026013673 | NATIONAL AUSTRALIA BANK LIMITED | 253 |
| 0019 | 1 | 021000089 | CITIBANK, N.A. | 886 |
| 0020 | 1 | 026007993 | UBS AG | 19 |
| 0021 | 1 | 021000089 | CITIBANK, N.A. | 7,845 |
| Total | | | | 19,695 |

# 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<br>Name of Reinsurer | 2<br>Commission Rate | 3<br>Ceded Premium |
|---|---|---|---|
| 1. | | | |
| 2. | | | |
| 3. | | | |
| 4. | | | |
| 5. | | | |

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

| | 1<br>Name of Reinsurer | 2<br>Total Recoverables | 3<br>Ceded Premiums | 4<br>Affiliated |
|---|---|---|---|---|
| 6. | FLORIDA HURRICANE CATASTROPHE FUND | 195,938 | 142,720 | Yes [ ] No [ X ] |
| 7. | VALIDUS REINS LTD | 17,442 | 15,098 | Yes [ ] No [ X ] |
| 8. | POSEIDON RE LTD | 10,656 | | Yes [ ] No [ X ] |
| 9. | EVEREST REINS CO | 8,484 | 5,804 | Yes [ ] No [ X ] |
| 10. | RENAISSANCE REINS LTD | 6,763 | 1,545 | Yes [ ] No [ X ] |

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

# SCHEDULE F - PART 6

**Restatement of Balance Sheet to Identify Net Credit for Reinsurance**

| | 1<br>As Reported<br>(Net of Ceded) | 2<br>Restatement<br>Adjustments | 3<br>Restated<br>(Gross of Ceded) |
|---|---|---|---|
| ASSETS (Page 2, Col. 3) | | | |
| 1. Cash and invested assets (Line 12) | 8,745,750,839 | | 8,745,750,839 |
| 2. Premiums and considerations (Line 15) | 102,811,290 | | 102,811,290 |
| 3. Reinsurance recoverable on loss and loss adjustment expense payments (Line 16.1) | 70,459,903 | (70,459,903) | |
| 4 Funds held by or deposited with reinsured companies (Line 16.2) | | | |
| 5. Other assets | 57,276,255 | (316,413) | 56,959,843 |
| 6. Net amount recoverable from reinsurers | | 216,625,158 | 216,625,158 |
| 7. Protected cell assets (Line 27) | | | |
| 8. Totals (Line 28) | 8,976,298,287 | 145,848,842 | 9,122,147,129 |
| LIABILITIES (Page 3) | | | |
| 9. Losses and loss adjustment expenses (Lines 1 through 3) | 768,243,437 | 182,204,918 | 950,448,354 |
| 10. Taxes, expenses, and other obligations (Lines 4 through 8) | 902,303,822 | | 902,303,822 |
| 11. Unearned premiums (Line 9) | 627,953,341 | 7,710,409 | 635,663,750 |
| 12. Advance premiums (Line 10) | 20,471,693 | | 20,471,693 |
| 13. Dividends declared and unpaid (Line 11.1 and 11.2) | | | |
| 14. Ceded reinsurance premiums payable (net of ceding commissions) (Line 12) | 44,040,582 | (44,040,582) | |
| 15. Funds held by company under reinsurance treaties (Line 13) | 6,067 | (6,067) | |
| 16. Amounts withheld or retained by company for account of others (Line 14) | 141,490,687 | | 141,490,687 |
| 17. Provision for reinsurance (Line 16) | 19,835 | (19,835) | |
| 18. Other liabilities | 29,962,932 | | 29,962,932 |
| 19. Total liabilities excluding protected cell business (Line 26) | 2,534,492,396 | 145,848,842 | 2,680,341,238 |
| 20. Protected cell liabilities (Line 27) | | | |
| 21. Surplus as regards policyholders (Line 37) | 6,441,805,891 | XXX | 6,441,805,891 |
| 22. Totals (Line 38) | 8,976,298,287 | 145,848,842 | 9,122,147,129 |

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

If yes, give full explanation:

Schedule H - Part 1

NONE

Schedule H - Part 2

NONE

Schedule H - Part 3

NONE

Schedule H - Part 4

NONE

Schedule H - Part 5 - Health Claims

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 | | | | | | | | 12 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | Loss Payments | | Defense and Cost Containment Payments | | Adjusting and Other Payments | | 10 | 11 | |
| | 1 Direct and Assumed | 2 Ceded | 3 Net (Cols. 1 - 2) | 4 Direct and Assumed | 5 Ceded | 6 Direct and Assumed | 7 Ceded | 8 Direct and Assumed | 9 Ceded | Salvage and Subrogation Received | Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9) | Number of Claims Reported Direct and Assumed |
| 1. Prior | XXX | XXX | XXX | 5,535 | 37 | 609 | 3 | 1,401 | | 31 | 7,505 | XXX |
| 2. 2011 | 2,853,665 | 601,934 | 2,251,731 | 1,113,844 | | 88,405 | | 193,273 | | 5,448 | 1,395,522 | XXX |
| 3. 2012 | 3,129,666 | 881,571 | 2,248,095 | 816,220 | 19 | 77,348 | | 171,837 | 2 | 4,598 | 1,065,385 | XXX |
| 4. 2013 | 2,954,580 | 1,073,819 | 1,880,761 | 501,905 | 2,187 | 57,885 | 188 | 109,214 | 252 | 3,359 | 666,377 | XXX |
| 5. 2014 | 2,374,093 | 996,252 | 1,377,841 | 388,789 | | 46,717 | | 96,062 | | 3,460 | 531,567 | XXX |
| 6. 2015 | 1,660,282 | 899,533 | 760,750 | 307,446 | | 68,524 | | 82,517 | | 2,557 | 458,488 | XXX |
| 7. 2016 | 1,105,385 | 479,844 | 625,540 | 274,927 | | 73,953 | | 85,096 | | 2,413 | 433,976 | XXX |
| 8. 2017 | 923,852 | 297,406 | 626,446 | 1,809,727 | 676,748 | 164,572 | 28,436 | 404,756 | 48,344 | 2,042 | 1,625,528 | XXX |
| 9. 2018 | 884,756 | 261,780 | 622,976 | 335,156 | | 35,460 | | 98,109 | | 1,614 | 468,725 | XXX |
| 10. 2019 | 860,795 | 244,719 | 616,075 | 162,786 | | 19,442 | | 82,456 | | 854 | 264,684 | XXX |
| 11. 2020 | 996,996 | 235,419 | 761,577 | 150,408 | | 1,661 | | 79,613 | | 303 | 231,682 | XXX |
| 12. Totals | XXX | XXX | XXX | 5,866,744 | 678,990 | 634,577 | 28,627 | 1,404,333 | 48,598 | 26,679 | 7,149,439 | XXX |

| | Losses Unpaid | | | | Defense and Cost Containment Unpaid | | | | Adjusting and Other Unpaid | | 23 | 24 | 25 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | Case Basis | | Bulk + IBNR | | Case Basis | | Bulk + IBNR | | 21 | 22 | | | |
| | 13 Direct and Assumed | 14 Ceded | 15 Direct and Assumed | 16 Ceded | 17 Direct and Assumed | 18 Ceded | 19 Direct and Assumed | 20 Ceded | Direct and Assumed | Ceded | Salvage and Subrog-ation Anticipated | Total Net Losses and Expenses Unpaid | Number of Claims Outstand-ing Direct and Assumed |
| 1. | 14,355 | (79) | 8,462 | (318) | 1,785 | 165 | 2,899 | 440 | 4,484 | 34 | | 31,743 | XXX |
| 2. | 3,120 | | 4,631 | | 1,528 | | 1,420 | | 1,422 | | | 12,121 | XXX |
| 3. | 2,748 | | 1,628 | | 1,212 | | 1,248 | | 848 | | | 7,685 | XXX |
| 4. | 2,240 | | 543 | (523) | 1,412 | | 347 | (21) | 348 | (33) | | 5,466 | XXX |
| 5. | 2,016 | | 1,525 | | 1,865 | | 219 | | 773 | | | 6,398 | XXX |
| 6. | 5,852 | | 2,838 | | 4,764 | | 602 | | 885 | | | 14,941 | XXX |
| 7. | 8,876 | | 8,895 | | 5,423 | | 2,946 | | 1,705 | | | 27,846 | XXX |
| 8. | 97,285 | 73,257 | 108,503 | 87,773 | 52,066 | 9,971 | 34,057 | 10,910 | 21,725 | 628 | | 131,096 | XXX |
| 9. | 22,168 | | 29,756 | | 14,315 | | 8,993 | | 5,502 | | | 80,735 | XXX |
| 10. | 30,138 | | 49,851 | | 20,259 | | 19,357 | | 11,412 | | | 131,018 | XXX |
| 11. | 53,012 | | 144,325 | | 12,342 | | 64,825 | | 44,692 | | | 319,195 | XXX |
| 12. | 241,809 | 73,178 | 360,959 | 86,932 | 116,972 | 10,136 | 136,913 | 11,329 | 93,796 | 630 | | 768,243 | 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. | XXX | XXX | XXX | XXX | XXX | XXX | | | XXX | 23,214 | 8,529 |
| 2. | 1,407,643 | | 1,407,643 | 49.3 | | 62.5 | | | | 7,751 | 4,370 |
| 3. | 1,073,091 | 20 | 1,073,070 | 34.3 | 0.0 | 47.7 | | | | 4,377 | 3,308 |
| 4. | 673,893 | 2,050 | 671,843 | 22.8 | 0.2 | 35.7 | | | | 3,305 | 2,161 |
| 5. | 537,965 | | 537,965 | 22.7 | | 39.0 | | | | 3,541 | 2,857 |
| 6. | 473,428 | | 473,428 | 28.5 | | 62.2 | | | | 8,690 | 6,251 |
| 7. | 461,822 | | 461,822 | 41.8 | | 73.8 | | | | 17,772 | 10,074 |
| 8. | 2,692,690 | 936,067 | 1,756,624 | 291.5 | 314.7 | 280.4 | | | | 44,758 | 86,338 |
| 9. | 549,460 | | 549,460 | 62.1 | | 88.2 | | | | 51,924 | 28,811 |
| 10. | 395,702 | | 395,702 | 46.0 | | 64.2 | | | | 79,990 | 51,029 |
| 11. | 550,877 | | 550,877 | 55.3 | | 72.3 | | | | 197,336 | 121,859 |
| 12. | XXX | XXX | XXX | XXX | XXX | XXX | | | XXX | 442,657 | 325,586 |

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 | 569,728 | 596,369 | 619,146 | 688,998 | 711,339 | 707,033 | 716,519 | 743,130 | 736,687 | 738,174 | 1,488 | (4,956) |
| 2. 2011 | 1,051,272 | 1,070,737 | 1,090,410 | 1,151,884 | 1,190,083 | 1,201,435 | 1,203,426 | 1,213,795 | 1,210,501 | 1,212,949 | 2,448 | (846) |
| 3. 2012 | XXX | 874,058 | 909,174 | 879,102 | 900,021 | 897,836 | 899,974 | 899,552 | 898,126 | 900,386 | 2,260 | 834 |
| 4. 2013 | XXX | XXX | 586,757 | 547,609 | 559,745 | 557,083 | 560,133 | 559,413 | 561,741 | 562,500 | 758 | 3,087 |
| 5. 2014 | XXX | XXX | XXX | 439,438 | 457,106 | 450,502 | 449,680 | 442,102 | 440,991 | 441,130 | 140 | (972) |
| 6. 2015 | XXX | XXX | XXX | XXX | 295,764 | 375,191 | 385,020 | 388,973 | 389,240 | 390,027 | 786 | 1,054 |
| 7. 2016 | XXX | XXX | XXX | XXX | XXX | 356,837 | 349,072 | 371,754 | 372,712 | 375,021 | 2,309 | 3,267 |
| 8. 2017 | XXX | XXX | XXX | XXX | XXX | XXX | 1,137,561 | 1,223,664 | 1,332,728 | 1,379,115 | 46,386 | 155,451 |
| 9. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 436,513 | 444,350 | 445,849 | 1,499 | 9,336 |
| 10. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 315,862 | 301,834 | (14,027) | XXX |
| 11. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 426,573 | XXX | XXX |
| | | | | | | | | | | 12. Totals | 44,047 | 166,255 |

# 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 | 175,293 | 288,258 | 433,308 | 557,152 | 624,245 | 655,231 | 685,635 | 704,777 | 710,881 | XXX | XXX |
| 2. 2011 | 411,871 | 660,949 | 810,778 | 955,194 | 1,084,902 | 1,141,048 | 1,163,213 | 1,194,084 | 1,198,905 | 1,202,249 | XXX | XXX |
| 3. 2012 | XXX | 413,574 | 643,392 | 746,474 | 818,949 | 851,532 | 871,784 | 884,920 | 890,858 | 893,550 | XXX | XXX |
| 4. 2013 | XXX | XXX | 283,231 | 426,823 | 494,191 | 518,158 | 529,946 | 545,277 | 553,767 | 557,415 | XXX | XXX |
| 5. 2014 | XXX | XXX | XXX | 210,626 | 349,814 | 390,418 | 408,420 | 424,102 | 431,432 | 435,505 | XXX | XXX |
| 6. 2015 | XXX | XXX | XXX | XXX | 144,353 | 245,720 | 308,944 | 347,618 | 366,440 | 375,971 | XXX | XXX |
| 7. 2016 | XXX | XXX | XXX | XXX | XXX | 110,929 | 218,592 | 292,902 | 331,195 | 348,880 | XXX | XXX |
| 8. 2017 | XXX | XXX | XXX | XXX | XXX | XXX | 589,589 | 1,107,155 | 1,192,972 | 1,269,115 | XXX | XXX |
| 9. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 187,766 | 310,502 | 370,616 | XXX | XXX |
| 10. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 106,604 | 182,228 | XXX | XXX |
| 11. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 152,069 | 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 | 136,838 | 111,231 | 114,447 | 76,449 | 64,821 | 33,629 | 23,485 | 11,537 | 12,032 | 11,239 |
| 2. 2011 | 200,299 | 140,402 | 123,420 | 53,781 | 41,166 | 33,014 | 24,572 | 9,579 | 5,651 | 6,052 |
| 3. 2012 | XXX | 212,872 | 157,311 | 59,248 | 40,464 | 23,106 | 12,390 | 5,567 | 1,751 | 2,876 |
| 4. 2013 | XXX | XXX | 204,945 | 50,672 | 35,043 | 21,916 | 15,696 | 4,297 | 2,081 | 1,433 |
| 5. 2014 | XXX | XXX | XXX | 143,294 | 57,424 | 33,325 | 21,927 | 7,697 | 2,738 | 1,744 |
| 6. 2015 | XXX | XXX | XXX | XXX | 88,753 | 50,257 | 30,766 | 15,909 | 7,304 | 3,440 |
| 7. 2016 | XXX | XXX | XXX | XXX | XXX | 163,665 | 55,356 | 35,590 | 18,674 | 11,841 |
| 8. 2017 | XXX | XXX | XXX | XXX | XXX | XXX | 412,983 | (35,052) | 57,088 | 43,877 |
| 9. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 184,523 | 72,509 | 38,750 |
| 10. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 155,492 | 69,209 |
| 11. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 209,150 |

# SCHEDULE P - PART 1A - HOMEOWNERS/FARMOWNERS

**($000 OMITTED)**

| Years in Which Premiums Were Earned and Losses Were Incurred | Premiums Earned | | | Loss and Loss Expense Payments | | | | | | | | 12 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | Loss Payments | | Defense and Cost Containment Payments | | Adjusting and Other Payments | | 10 | 11 | |
| | 1 Direct and Assumed | 2 Ceded | 3 Net (Cols. 1 - 2) | 4 Direct and Assumed | 5 Ceded | 6 Direct and Assumed | 7 Ceded | 8 Direct and Assumed | 9 Ceded | Salvage and Subrogation Received | Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9) | Number of Claims Reported Direct and Assumed |
| 1. Prior | XXX | XXX | XXX | 989 | (2) | 186 | | 415 | | 19 | 1,592 | XXX |
| 2. 2011 | 1,377,415 | 203,678 | 1,173,737 | 868,551 | | 68,747 | | 149,861 | | 3,989 | 1,087,158 | 52,992 |
| 3. 2012 | 1,621,047 | 430,083 | 1,190,964 | 637,386 | | 60,477 | | 130,732 | | 3,295 | 828,595 | 57,501 |
| 4. 2013 | 1,445,424 | 457,883 | 987,541 | 372,543 | 2,155 | 44,478 | 185 | 79,683 | 245 | 2,214 | 494,120 | 35,525 |
| 5. 2014 | 1,003,370 | 388,358 | 615,012 | 270,147 | | 34,303 | | 61,804 | | 1,970 | 366,254 | 22,618 |
| 6. 2015 | 649,587 | 280,692 | 368,895 | 230,389 | | 55,401 | | 53,344 | | 1,394 | 339,134 | 16,188 |
| 7. 2016 | 461,664 | 140,698 | 320,967 | 182,680 | | 57,305 | | 55,999 | | 1,480 | 295,984 | 15,221 |
| 8. 2017 | 442,340 | 96,204 | 346,135 | 885,279 | 365,346 | 112,049 | 13,687 | 223,774 | 15,808 | 1,296 | 826,261 | 58,418 |
| 9. 2018 | 478,506 | 97,534 | 380,972 | 191,116 | | 28,093 | | 65,426 | | 748 | 284,635 | 15,100 |
| 10. 2019 | 497,325 | 96,504 | 400,821 | 122,848 | | 15,253 | | 61,008 | | 641 | 199,109 | 14,222 |
| 11. 2020 | 607,236 | 101,688 | 505,548 | 100,928 | | 1,276 | | 55,451 | | 203 | 157,655 | 19,717 |
| 12. Totals | XXX | XXX | XXX | 3,862,855 | 367,499 | 477,566 | 13,872 | 937,498 | 16,053 | 17,250 | 4,880,496 | XXX |

| | Losses Unpaid | | | | Defense and Cost Containment Unpaid | | | | Adjusting and Other Unpaid | | 23 | 24 | 25 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | Case Basis | | Bulk + IBNR | | Case Basis | | Bulk + IBNR | | 21 | 22 | | | |
| | 13 Direct and Assumed | 14 Ceded | 15 Direct and Assumed | 16 Ceded | 17 Direct and Assumed | 18 Ceded | 19 Direct and Assumed | 20 Ceded | Direct and Assumed | Ceded | Salvage and Subrogation Anticipated | Total Net Losses and Expenses Unpaid | Number of Claims Outstanding Direct and Assumed |
| 1. | 1,061 | (165) | 2,632 | (71) | 1,082 | 73 | 1,128 | 209 | 744 | (23) | | 6,624 | 77 |
| 2. | 2,931 | | 3,891 | | 1,307 | | 1,282 | | 1,298 | | | 10,708 | 64 |
| 3. | 2,084 | | 1,281 | | 1,084 | | 1,127 | | 634 | | | 6,210 | 49 |
| 4. | 1,773 | | 267 | (523) | 1,287 | | 271 | (21) | 187 | (33) | | 4,363 | 67 |
| 5. | 1,140 | | 848 | | 1,471 | | 188 | | 232 | | | 3,879 | 97 |
| 6. | 4,870 | | 1,732 | | 3,557 | | 416 | | 617 | | | 11,191 | 283 |
| 7. | 5,385 | | 4,507 | | 4,265 | | 1,770 | | 991 | | | 16,919 | 431 |
| 8. | 41,886 | 36,931 | 69,250 | 46,092 | 35,047 | 3,483 | 24,126 | 3,970 | 13,793 | 189 | | 93,437 | 4,510 |
| 9. | 15,653 | | 15,330 | | 11,405 | | 7,026 | | 3,594 | | | 53,008 | 1,191 |
| 10. | 21,399 | | 39,483 | | 16,209 | | 15,341 | | 7,963 | | | 100,394 | 1,821 |
| 11. | 37,918 | | 106,678 | | 9,932 | | 51,006 | | 31,173 | | | 236,706 | 5,732 |
| 12. | 136,099 | 36,765 | 245,899 | 45,498 | 86,645 | 3,557 | 103,679 | 4,158 | 61,227 | 133 | | 543,438 | 14,322 |

| | 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. | XXX | XXX | XXX | XXX | XXX | XXX | | | XXX | 3,929 | 2,695 |
| 2. | 1,097,866 | | 1,097,866 | 79.7 | | 93.5 | | | | 6,822 | 3,886 |
| 3. | 834,805 | | 834,805 | 51.5 | | 70.1 | | | | 3,365 | 2,845 |
| 4. | 500,490 | 2,008 | 498,482 | 34.6 | 0.4 | 50.5 | | | | 2,563 | 1,799 |
| 5. | 370,132 | | 370,132 | 36.9 | | 60.2 | | | | 1,987 | 1,891 |
| 6. | 350,325 | | 350,325 | 53.9 | | 95.0 | | | | 6,602 | 4,589 |
| 7. | 312,902 | | 312,902 | 67.8 | | 97.5 | | | | 9,892 | 7,026 |
| 8. | 1,405,204 | 485,507 | 919,698 | 317.7 | 504.7 | 265.7 | | | | 28,113 | 65,323 |
| 9. | 337,643 | | 337,643 | 70.6 | | 88.6 | | | | 30,983 | 22,025 |
| 10. | 299,503 | | 299,503 | 60.2 | | 74.7 | | | | 60,881 | 39,513 |
| 11. | 394,361 | | 394,361 | 64.9 | | 78.0 | | | | 144,596 | 92,110 |
| 12. | XXX | XXX | XXX | XXX | XXX | XXX | | | XXX | 299,735 | 243,704 |

Schedule P - Part 1B - Private Passenger

NONE

Schedule P - Part 1C - Comm Auto/Truck

NONE

Schedule P - Part 1D - Workers' Comp

NONE

Schedule P - Part 1E - Comm Multi Peril

NONE

Schedule P - Part 1F - Med Pro Liab Occ

NONE

Schedule P - Part 1F - Med Pro Liab Clm

NONE

Schedule P - Part 1G - Special Liability

NONE

Schedule P - Part 1H - Other Liab Occur

NONE

Schedule P - Part 1H - Other Liab Claims

NONE

# SCHEDULE P-PART 1I - SPECIAL PROPERTY (FIRE, ALLIED LINES, INLAND MARINE, EARTHQUAKE, BURGLARY AND THEFT)

**($000 OMITTED)**

| Years in Which Premiums Were Earned and Losses Were Incurred | Premiums Earned | | | Loss and Loss Expense Payments | | | | | | | | 12 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | Loss Payments | | Defense and Cost Containment Payments | | Adjusting and Other Payments | | | | |
| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | |
| | Direct and Assumed | Ceded | Net (Cols. 1 - 2) | Direct and Assumed | Ceded | Direct and Assumed | Ceded | Direct and Assumed | Ceded | Salvage and Subrogation Received | Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9) | Number of Claims Reported Direct and Assumed |
| 1. Prior | XXX | XXX | XXX | 115,449 | 73,668 | 23,778 | 6,621 | 19,917 | 6,551 | 182 | 72,305 | XXX |
| 2. 2019 | 363,470 | 148,215 | 215,255 | 39,938 | | 4,189 | | 21,448 | | 213 | 65,575 | XXX |
| 3. 2020 | 389,760 | 133,731 | 256,029 | 49,480 | | 386 | | 24,162 | | 100 | 74,027 | XXX |
| 4. Totals | XXX | XXX | XXX | 204,868 | 73,668 | 28,352 | 6,621 | 65,527 | 6,551 | 495 | 211,907 | XXX |

| | Losses Unpaid | | | | Defense and Cost Containment Unpaid | | | | Adjusting and Other Unpaid | | 23 | 24 | 25 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | Case Basis | | Bulk + IBNR | | Case Basis | | Bulk + IBNR | | 21 | 22 | | | |
| | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | | | | | |
| | Direct and Assumed | Ceded | Direct and Assumed | Ceded | Direct and Assumed | Ceded | Direct and Assumed | Ceded | Direct and Assumed | Ceded | Salvage and Subrogation Anticipated | Total Net Losses and Expenses Unpaid | Number of Claims Outstanding Direct and Assumed |
| 1. | 81,877 | 36,413 | 67,044 | 41,434 | 23,866 | 6,579 | 15,398 | 7,171 | 15,601 | 497 | | 111,692 | 2,775 |
| 2. | 8,740 | | 10,369 | | 4,050 | | 4,017 | | 3,449 | | | 30,624 | 551 |
| 3. | 15,094 | | 37,647 | | 2,411 | | 13,819 | | 13,519 | | | 82,489 | 1,963 |
| 4. | 105,710 | 36,413 | 115,059 | 41,434 | 30,326 | 6,579 | 33,233 | 7,171 | 32,569 | 497 | | 224,805 | 5,289 |

| | Total Losses and Loss Expenses Incurred | | | Loss and Loss Expense Percentage (Incurred/Premiums Earned) | | | Nontabular Discount | | 34 | Net Balance Sheet Reserves After Discount | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | 26 | 27 | 28 | 29 | 30 | 31 | 32 | 33 | Inter-Company Pooling Participation Percentage | 35 | 36 |
| | Direct and Assumed | Ceded | Net | Direct and Assumed | Ceded | Net | Loss | Loss Expense | | Losses Unpaid | Loss Expenses Unpaid |
| 1. | XXX | XXX | XXX | XXX | XXX | XXX | | | XXX | 71,074 | 40,618 |
| 2. | 96,199 | | 96,199 | 26.5 | | 44.7 | | | | 19,108 | 11,516 |
| 3. | 156,517 | | 156,517 | 40.2 | | 61.1 | | | | 52,741 | 29,749 |
| 4. | XXX | XXX | XXX | XXX | XXX | XXX | | | XXX | 142,923 | 81,882 |

Schedule P - Part 1J - Auto Physical

NONE

Schedule P - Part 1K - Fidelity/Surety

NONE

Schedule P - Part 1L - Other

NONE

Schedule P - Part 1M - International

NONE

Schedule P - Part 1N - Reinsurance

NONE

Schedule P - Part 1O - Reinsurance

NONE

Schedule P - Part 1P - Reinsurance

NONE

Schedule P - Part 1R - Prod Liab Occur

NONE

Schedule P - Part 1R - Prod Liab Claims

NONE

Schedule P - Part 1S-Fin./Mtg. Guaranty

NONE

Schedule P - Part 1T - Warranty

NONE

# SCHEDULE P - PART 2A - HOMEOWNERS/FARMOWNERS

| Years in Which Losses Were Incurred | INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED) | | | | | | | | | | DEVELOPMENT | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 1 | 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 | 271,190 | 294,443 | 310,758 | 370,629 | 404,141 | 402,119 | 409,618 | 415,529 | 414,255 | 415,689 | 1,434 | 161 |
| 2. 2011 | 816,662 | 835,070 | 853,269 | 908,899 | 937,208 | 943,328 | 941,282 | 946,036 | 942,972 | 946,707 | 3,735 | 671 |
| 3. 2012 | XXX | 679,831 | 705,459 | 679,224 | 697,097 | 697,572 | 699,738 | 701,786 | 700,537 | 703,438 | 2,901 | 1,652 |
| 4. 2013 | XXX | XXX | 443,698 | 403,396 | 414,320 | 412,946 | 416,158 | 417,626 | 418,806 | 418,824 | 17 | 1,198 |
| 5. 2014 | XXX | XXX | XXX | 297,195 | 314,534 | 308,971 | 310,603 | 309,442 | 308,732 | 308,097 | (635) | (1,346) |
| 6. 2015 | XXX | XXX | XXX | XXX | 216,532 | 282,825 | 290,891 | 295,495 | 296,514 | 296,364 | (150) | 869 |
| 7. 2016 | XXX | XXX | XXX | XXX | XXX | 239,807 | 234,991 | 254,568 | 254,889 | 255,912 | 1,023 | 1,344 |
| 8. 2017 | XXX | XXX | XXX | XXX | XXX | XXX | 533,105 | 613,159 | 652,134 | 698,127 | 45,993 | 84,969 |
| 9. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 262,262 | 269,029 | 268,623 | (406) | 6,361 |
| 10. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 245,905 | 230,533 | (15,372) | XXX |
| 11. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 307,737 | XXX | XXX |
| | | | | | | | | | | 12. Totals | 38,540 | 95,879 |

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

| | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | | | | | | | | | | | | |
| 2. 2011 | | | | | | | | | | | | |
| 3. 2012 | XXX | | | | | | | | | | | |
| 4. 2013 | XXX | XXX | | | | | | | | | | |
| 5. 2014 | XXX | XXX | XXX | | | | | | | | | |
| 6. 2015 | XXX | XXX | XXX | XXX | NONE | | | | | | | |
| 7. 2016 | XXX | XXX | XXX | XXX | XXX | | | | | | | |
| 8. 2017 | XXX | XXX | XXX | XXX | XXX | XXX | | | | | | |
| 9. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | | | | |
| 10. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | | | XXX |
| 11. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | XXX | XXX |
| | | | | | | | | | | 12. Totals | | |

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

| | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | | | | | | | | | | | | |
| 2. 2011 | | | | | | | | | | | | |
| 3. 2012 | XXX | | | | | | | | | | | |
| 4. 2013 | XXX | XXX | | | | | | | | | | |
| 5. 2014 | XXX | XXX | XXX | | | | | | | | | |
| 6. 2015 | XXX | XXX | XXX | XXX | NONE | | | | | | | |
| 7. 2016 | XXX | XXX | XXX | XXX | XXX | | | | | | | |
| 8. 2017 | XXX | XXX | XXX | XXX | XXX | XXX | | | | | | |
| 9. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | | | | |
| 10. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | | | XXX |
| 11. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | XXX | XXX |
| | | | | | | | | | | 12. Totals | | |

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

| | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | | | | | | | | | | | | |
| 2. 2011 | | | | | | | | | | | | |
| 3. 2012 | XXX | | | | | | | | | | | |
| 4. 2013 | XXX | XXX | | | | | | | | | | |
| 5. 2014 | XXX | XXX | XXX | | | | | | | | | |
| 6. 2015 | XXX | XXX | XXX | XXX | NONE | | | | | | | |
| 7. 2016 | XXX | XXX | XXX | XXX | XXX | | | | | | | |
| 8. 2017 | XXX | XXX | XXX | XXX | XXX | XXX | | | | | | |
| 9. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | | | | |
| 10. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | | | XXX |
| 11. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | XXX | XXX |
| | | | | | | | | | | 12. Totals | | |

# SCHEDULE P - PART 2E- COMMERCIAL MULTIPLE PERIL

| | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | | | | | | | | | | | | |
| 2. 2011 | | | | | | | | | | | | |
| 3. 2012 | XXX | | | | | | | | | | | |
| 4. 2013 | XXX | XXX | | | | | | | | | | |
| 5. 2014 | XXX | XXX | XXX | | | | | | | | | |
| 6. 2015 | XXX | XXX | XXX | XXX | NONE | | | | | | | |
| 7. 2016 | XXX | XXX | XXX | XXX | XXX | | | | | | | |
| 8. 2017 | XXX | XXX | XXX | XXX | XXX | XXX | | | | | | |
| 9. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | | | | |
| 10. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | | | XXX |
| 11. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | XXX | XXX |
| | | | | | | | | | | 12. Totals | | |

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

NONE

# SCHEDULE P - PART 2F - 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 | | | | XXX |
| 11. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | XXX | XXX |
| | | | | | | | | | | 12. Totals | | |

NONE

# SCHEDULE P - PART 2G - 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 | | | | XXX |
| 11. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | XXX | XXX |
| | | | | | | | | | | 12. Totals | | |

NONE

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

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

NONE

# SCHEDULE P - PART 2H - 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 | | | | XXX |
| 11. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | XXX | XXX |
| | | | | | | | | | | 12. Totals | | |

NONE

# SCHEDULE P - PART 2I - SPECIAL PROPERTY (FIRE, ALLIED LINES, INLAND MARINE, EARTHQUAKE, BURGLARY, AND THEFT)

| Years in Which Losses Were Incurred | INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED) | | | | | | | | | | DEVELOPMENT | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 1 | 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 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 184,518 | 250,732 | 254,895 | 4,162 | 70,376 |
| 2. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 69,957 | 71,302 | 1,345 | XXX |
| 3. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 118,835 | XXX | XXX |
| | | | | | | | | | | 4. Totals | 5,507 | 70,376 |

# SCHEDULE P - PART 2J - AUTO PHYSICAL DAMAGE

| | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | | | | |
| 2. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | | | XXX |
| 3. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | XXX | XXX |
| | | | | | | | | | | 4. Totals | | |

NONE

# SCHEDULE P - PART 2K - FIDELITY, SURETY

| | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | | | | |
| 2. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | | | XXX |
| 3. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | XXX | XXX |
| | | | | | | | | | | 4. Totals | | |

NONE

# SCHEDULE P - PART 2L - OTHER (INCLUDING CREDIT, ACCIDENT AND HEALTH)

| | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | | | | |
| 2. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | | | XXX |
| 3. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | XXX | XXX |
| | | | | | | | | | | 4. Totals | | |

NONE

# SCHEDULE P - PART 2M - INTERNATIONAL

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

NONE

Schedule P - Part 2N

NONE

Schedule P - Part 2O

NONE

Schedule P - Part 2P

NONE

Schedule P - Part 2R - Prod Liab Occur

NONE

Schedule P - Part 2R - Prod Liab Claims

NONE

Schedule P - Part 2S

NONE

Schedule P - Part 2T

NONE

# SCHEDULE P - PART 3A - HOMEOWNERS/FARMOWNERS

| Years in Which Losses Were Incurred | CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED) | | | | | | | | | | 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 | 97,107 | 157,181 | 250,517 | 337,861 | 379,096 | 392,655 | 403,525 | 408,656 | 409,832 | 1,123 | 8,005 |
| 2. 2011 | 310,992 | 517,745 | 643,472 | 760,240 | 863,928 | 907,362 | 922,537 | 930,879 | 934,438 | 937,297 | 37,614 | 15,314 |
| 3. 2012 | XXX | 316,551 | 503,829 | 585,511 | 642,564 | 666,540 | 682,025 | 690,567 | 695,532 | 697,863 | 40,165 | 17,287 |
| 4. 2013 | XXX | XXX | 208,559 | 318,746 | 369,753 | 388,266 | 396,964 | 406,449 | 413,128 | 414,681 | 23,442 | 12,016 |
| 5. 2014 | XXX | XXX | XXX | 144,121 | 246,719 | 274,763 | 286,786 | 296,336 | 301,925 | 304,450 | 14,706 | 7,815 |
| 6. 2015 | XXX | XXX | XXX | XXX | 103,491 | 182,088 | 232,132 | 263,520 | 278,150 | 285,789 | 10,475 | 5,430 |
| 7. 2016 | XXX | XXX | XXX | XXX | XXX | 66,091 | 142,679 | 199,256 | 226,791 | 239,985 | 9,036 | 5,754 |
| 8. 2017 | XXX | XXX | XXX | XXX | XXX | XXX | 248,685 | 506,371 | 568,886 | 618,295 | 33,008 | 20,900 |
| 9. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 94,081 | 175,499 | 219,209 | 8,598 | 5,311 |
| 10. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 79,903 | 138,101 | 7,068 | 5,333 |
| 11. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 102,204 | 6,920 | 7,065 |

# 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 | | | | | | | | | | | |
| 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 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 | 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 | | | | | | | | | | | |
| 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 |

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 | | | |

NONE

# 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

# SCHEDULE P - PART 3I - SPECIAL PROPERTY (FIRE, ALLIED LINES, INLAND MARINE, EARTHQUAKE, BURGLARY, AND THEFT)

| Years in Which Losses Were Incurred | CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED) | | | | | | | | | | 11 | 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 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 000 | 99,368 | 158,307 | XXX | XXX |
| 2. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 26,701 | 44,127 | XXX | XXX |
| 3. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 49,866 | XXX | XXX |

# SCHEDULE P - PART 3J - AUTO PHYSICAL DAMAGE

| | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 000 | | | | |
| 2. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | | | |
| 3. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | | |

NONE

# SCHEDULE P - PART 3K - FIDELITY/SURETY

| | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 000 | | | XXX | XXX |
| 2. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | | XXX | XXX |
| 3. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | XXX | XXX |

NONE

# SCHEDULE P - PART 3L - OTHER (INCLUDING CREDIT, ACCIDENT AND HEALTH)

| | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 000 | | | XXX | XXX |
| 2. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | | XXX | XXX |
| 3. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | XXX | XXX |

NONE

# SCHEDULE P - PART 3M - INTERNATIONAL

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

NONE

Schedule P - Part 3N

NONE

Schedule P - Part 3O

NONE

Schedule P - Part 3P

NONE

Schedule P - Part 3R - Prod Liab Occur

NONE

Schedule P - Part 3R - Prod Liab Claims

NONE

Schedule P - Part 3S

NONE

Schedule P - Part 3T

NONE

# SCHEDULE P - PART 4A - HOMEOWNERS/FARMOWNERS

| Years in Which Losses Were Incurred | BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED) | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
| | 2011 | 2012 | 2013 | 2014 | 2015 | 2016 | 2017 | 2018 | 2019 | 2020 |
| 1. Prior | 63,370 | 34,052 | 23,989 | 11,582 | 21,343 | 6,319 | 4,706 | 5,286 | 2,808 | 3,622 |
| 2. 2011 | 145,819 | 103,684 | 83,867 | 36,934 | 26,497 | 18,341 | 9,217 | 7,851 | 3,968 | 5,172 |
| 3. 2012 | XXX | 162,751 | 117,607 | 39,372 | 25,519 | 14,144 | 7,078 | 4,142 | 701 | 2,408 |
| 4. 2013 | XXX | XXX | 161,124 | 32,819 | 22,488 | 12,560 | 8,735 | 3,834 | 1,437 | 1,082 |
| 5. 2014 | XXX | XXX | XXX | 95,421 | 34,455 | 16,121 | 11,095 | 6,086 | 1,885 | 1,036 |
| 6. 2015 | XXX | XXX | XXX | XXX | 65,889 | 37,751 | 23,396 | 12,390 | 5,823 | 2,148 |
| 7. 2016 | XXX | XXX | XXX | XXX | XXX | 114,673 | 34,873 | 22,980 | 11,065 | 6,277 |
| 8. 2017 | XXX | XXX | XXX | XXX | XXX | XXX | 213,944 | 13,495 | 30,391 | 43,314 |
| 9. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 123,380 | 47,761 | 22,356 |
| 10. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 126,103 | 54,823 |
| 11. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 157,684 |

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

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

| | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| 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 | | | | | | | | | | |
| 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 4E - COMMERCIAL MULTIPLE PERIL

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

| 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 | | | | | | | | | | |
| 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 | | | | | | | |
| 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 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

# SCHEDULE P - PART 4I - SPECIAL PROPERTY (FIRE, ALLIED LINES, INLAND MARINE, EARTHQUAKE, BURGLARY AND THEFT)

| Years in Which Losses Were Incurred | BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED) | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
| | 2011 | 2012 | 2013 | 2014 | 2015 | 2016 | 2017 | 2018 | 2019 | 2020 |
| 1. Prior | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 40,202 | 73,987 | 33,837 |
| 2. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 29,389 | 14,385 |
| 3. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 51,465 |

# SCHEDULE P - PART 4J - AUTO PHYSICAL DAMAGE

| | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | | |
| 2. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | |
| 3. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | |

NONE

# SCHEDULE P - PART 4K - FIDELITY/SURETY

| | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | | |
| 2. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | |
| 3. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | |

NONE

# SCHEDULE P - PART 4L - OTHER (INCLUDING CREDIT, ACCIDENT AND HEALTH)

| | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| 1. Prior | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | | |
| 2. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | |
| 3. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | |

NONE

# SCHEDULE P - PART 4M - INTERNATIONAL

| | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| 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 4N

NONE

Schedule P - Part 4O

NONE

Schedule P - Part 4P

NONE

Schedule P - Part 4R - Prod Liab Occur

NONE

Schedule P - Part 4R - Prod Liab Claims

NONE

Schedule P - Part 4S

NONE

Schedule P - Part 4T - Warranty

NONE

# SCHEDULE P - PART 5A - HOMEOWNERS/FARMOWNERS

**SECTION 1**

| Years in Which Premiums Were Earned and Losses Were Incurred | CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
| | 2011 | 2012 | 2013 | 2014 | 2015 | 2016 | 2017 | 2018 | 2019 | 2020 |
| 1. Prior | 8,267 | 2,318 | 2,348 | (4,822) | 774 | 405 | 149 | (105) | 56 | |
| 2. 2011 | 24,164 | 31,653 | 35,085 | 35,996 | 36,965 | 37,431 | 37,569 | 37,557 | 37,588 | 37,614 |
| 3. 2012 | XXX | 27,112 | 35,557 | 38,193 | 39,467 | 39,849 | 39,990 | 40,031 | 40,120 | 40,165 |
| 4. 2013 | XXX | XXX | 15,628 | 20,401 | 22,480 | 23,095 | 23,229 | 23,272 | 23,381 | 23,442 |
| 5. 2014 | XXX | XXX | XXX | 9,158 | 13,123 | 14,139 | 14,448 | 14,538 | 14,657 | 14,706 |
| 6. 2015 | XXX | XXX | XXX | XXX | 6,077 | 8,192 | 9,442 | 9,866 | 10,296 | 10,475 |
| 7. 2016 | XXX | XXX | XXX | XXX | XXX | 4,707 | 6,909 | 7,912 | 8,745 | 9,036 |
| 8. 2017 | XXX | XXX | XXX | XXX | XXX | XXX | 19,086 | 24,826 | 30,406 | 33,008 |
| 9. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 5,203 | 7,606 | 8,598 |
| 10. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 5,036 | 7,068 |
| 11. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 6,920 |

**SECTION 2**

| Years in Which Premiums Were Earned and Losses Were Incurred | NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
| | 2011 | 2012 | 2013 | 2014 | 2015 | 2016 | 2017 | 2018 | 2019 | 2020 |
| 1. Prior | 5,834 | 3,857 | 2,224 | 10,527 | 695 | 277 | 179 | 150 | 103 | 77 |
| 2. 2011 | 11,070 | 5,795 | 3,067 | 2,505 | 737 | 324 | 181 | 126 | 93 | 64 |
| 3. 2012 | XXX | 10,633 | 4,683 | 2,508 | 755 | 413 | 289 | 196 | 95 | 49 |
| 4. 2013 | XXX | XXX | 6,013 | 3,163 | 1,013 | 433 | 352 | 275 | 139 | 67 |
| 5. 2014 | XXX | XXX | XXX | 4,504 | 1,638 | 726 | 436 | 297 | 165 | 97 |
| 6. 2015 | XXX | XXX | XXX | XXX | 4,166 | 2,668 | 1,454 | 972 | 483 | 283 |
| 7. 2016 | XXX | XXX | XXX | XXX | XXX | 4,285 | 2,621 | 1,680 | 771 | 431 |
| 8. 2017 | XXX | XXX | XXX | XXX | XXX | XXX | 8,720 | 8,214 | 5,594 | 4,510 |
| 9. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 3,755 | 2,091 | 1,191 |
| 10. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 3,269 | 1,821 |
| 11. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 5,732 |

**SECTION 3**

| Years in Which Premiums Were Earned and Losses Were Incurred | CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
| | 2011 | 2012 | 2013 | 2014 | 2015 | 2016 | 2017 | 2018 | 2019 | 2020 |
| 1. Prior | 5,732 | 370 | 1,242 | 1,657 | 24 | 7 | 70 | 10 | 17 | (26) |
| 2. 2011 | 47,755 | 51,867 | 52,862 | 52,924 | 52,965 | 52,978 | 52,984 | 52,988 | 52,992 | 52,992 |
| 3. 2012 | XXX | 53,218 | 56,861 | 57,307 | 57,423 | 57,469 | 57,484 | 57,492 | 57,500 | 57,501 |
| 4. 2013 | XXX | XXX | 32,832 | 35,191 | 35,394 | 35,441 | 35,493 | 35,515 | 35,522 | 35,525 |
| 5. 2014 | XXX | XXX | XXX | 20,786 | 22,259 | 22,385 | 22,463 | 22,510 | 22,610 | 22,618 |
| 6. 2015 | XXX | XXX | XXX | XXX | 14,817 | 15,862 | 16,008 | 16,071 | 16,173 | 16,188 |
| 7. 2016 | XXX | XXX | XXX | XXX | XXX | 14,337 | 15,078 | 15,156 | 15,204 | 15,221 |
| 8. 2017 | XXX | XXX | XXX | XXX | XXX | XXX | 47,119 | 52,431 | 55,713 | 58,418 |
| 9. 2018 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 13,577 | 14,893 | 15,100 |
| 10. 2019 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 12,968 | 14,222 |
| 11. 2020 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 19,717 |

Schedule P - Part 5B- SN1

NONE

Schedule P - Part 5B- SN2

NONE

Schedule P - Part 5B- SN3

NONE

Schedule P - Part 5C- SN1

NONE

Schedule P - Part 5C- SN2

NONE

Schedule P - Part 5C- SN3

NONE

Schedule P - Part 5D- SN1

NONE

Schedule P - Part 5D- SN2

NONE

Schedule P - Part 5D- SN3

NONE

Schedule P - Part 5E- SN1

NONE

Schedule P - Part 5E- SN2

NONE

Schedule P - Part 5E- SN3

NONE

Schedule P - Part 5F- SN1A

NONE

Schedule P - Part 5F- SN2A

NONE

Schedule P - Part 5F- SN3A

NONE

Schedule P - Part 5F- SN1B

NONE

Schedule P - Part 5F- SN2B

NONE

Schedule P - Part 5F- SN3B

NONE

Schedule P - Part 5H- SN1A

NONE

Schedule P - Part 5H- SN2A

NONE

Schedule P - Part 5H- SN3A

NONE

Schedule P - Part 5H- SN1B

NONE

Schedule P - Part 5H- SN2B

NONE

Schedule P - Part 5H- SN3B

NONE

Schedule P - Part 5R- SN1A

NONE

Schedule P - Part 5R- SN2A

NONE

Schedule P - Part 5R- SN3A

NONE

Schedule P - Part 5R- SN1B

NONE

Schedule P - Part 5R- SN2B

NONE

Schedule P - Part 5R- SN3B

NONE

Schedule P - Part 5T- SN1

NONE

Schedule P - Part 5T- SN2

NONE

Schedule P - Part 5T- SN3

NONE

Schedule P - Part 6C - SN1

NONE

Schedule P - Part 6C - SN2

NONE

Schedule P - Part 6D - SN1

NONE

Schedule P - Part 6D - SN2

NONE

Schedule P - Part 6E - SN1

NONE

Schedule P - Part 6E - SN2

NONE

Schedule P - Part 6H - SN1A

NONE

Schedule P - Part 6H - SN2A

NONE

Schedule P - Part 6H - SN1B

NONE

Schedule P - Part 6H - SN2B

NONE

Schedule P - Part 6M - SN1

NONE

Schedule P - Part 6M - SN2

NONE

Schedule P - Part 6N - SN1

NONE

Schedule P - Part 6N - SN2

NONE

Schedule P - Part 6O - SN1

NONE

Schedule P - Part 6O - SN2

NONE

Schedule P - Part 6R - SN1A

NONE

Schedule P - Part 6R - SN2A

NONE

Schedule P - Part 6R - SN1B

NONE

Schedule P - Part 6R - SN2B

NONE

# SCHEDULE P - PART 7A - PRIMARY LOSS SENSITIVE CONTRACTS ($000 OMITTED)

**SECTION 1**

| Schedule P - Part 1 | 1<br>Total Net Losses and Expenses Unpaid | 2<br>Net Losses and Expenses Unpaid on Loss Sensitive Contracts | 3<br>Loss Sensitive as Percentage of Total | 4<br>Total Net Premiums Written | 5<br>Net Premiums Written on Loss Sensitive Contacts | 6<br>Loss Sensitive as Percentage of Total |
|---|---|---|---|---|---|---|
| 1. Homeowners/Farmowners | 531,201 | | | 646,662 | | |
| 2. Private Passenger Auto Liability/Medical | | | | | | |
| 3. Commercial Auto/Truck Liability/Medical | | | | | | |
| 4. Workers' Compensation | | | | | | |
| 5. Commercial Multiple Peril | | | | | | |
| 6. Medical Professional Liability-Occurrence | | | | | | |
| 7. Medical Professional Liability -Claims-Made | | | | | | |
| 8. Special Liability | | | | | | |
| 9. Other Liability-Occurrence | | | | | | |
| 10. Other Liability-Claims-Made | | | | | | |
| 11. Special Property | 237,042 | | | 296,382 | | |
| 12. Auto Physical Damage | | | | | | |
| 13. Fidelity/Surety | | | | | | |
| 14. Other | | | | | | |
| 15. International | | | | | | |
| 16. Reinsurance-Nonproportional Assumed Property | XXX | XXX | XXX | XXX | XXX | XXX |
| 17. Reinsurance-Nonproportional Assumed Liability | XXX | XXX | XXX | XXX | XXX | XXX |
| 18. Reinsurance-Nonproportional Assumed Financial Lines | XXX | XXX | XXX | XXX | XXX | XXX |
| 19. Products Liability-Occurrence | | | | | | |
| 20. Products Liability-Claims-Made | | | | | | |
| 21. Financial Guaranty/Mortgage Guaranty | | | | | | |
| 22. Warranty | | | | | | |
| 23. Totals | 768,243 | | | 943,043 | | |

**SECTION 2**

| Years in Which Policies Were Issued | INCURRED LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED) | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | 1<br>2011 | 2<br>2012 | 3<br>2013 | 4<br>2014 | 5<br>2015 | 6<br>2016 | 7<br>2017 | 8<br>2018 | 9<br>2019 | 10<br>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 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<br>2011 | 2<br>2012 | 3<br>2013 | 4<br>2014 | 5<br>2015 | 6<br>2016 | 7<br>2017 | 8<br>2018 | 9<br>2019 | 10<br>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 7A - PRIMARY LOSS SENSITIVE CONTRACTS (continued)

**SECTION 4**

| Years in Which Policies Were Issued | NET EARNED PREMIUMS 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 | | | | | | | | | | |
| 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 | 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 7B - REINSURANCE LOSS SENSITIVE CONTRACTS ($000 OMITTED)

**SECTION 1**

| Schedule P - Part 1 | 1<br>Total Net Losses and Expenses Unpaid | 2<br>Net Losses and Expenses Unpaid on Loss Sensitive Contracts | 3<br>Loss Sensitive as Percentage of Total | 4<br>Total Net Premiums Written | 5<br>Net Premiums Written on Loss Sensitive Contacts | 6<br>Loss Sensitive as Percentage of Total |
|---|---|---|---|---|---|---|
| 1. Homeowners/Farmowners | 531,201 | | | 646,662 | | |
| 2. Private Passenger Auto Liability/Medical | | | | | | |
| 3. Commercial Auto/Truck Liability/Medical | | | | | | |
| 4. Workers' Compensation | | | | | | |
| 5. Commercial Multiple Peril | | | | | | |
| 6. Medical Professional Liability-Occurrence | | | | | | |
| 7. Medical Professional Liability -Claims-Made | | | | | | |
| 8. Special Liability | | | | | | |
| 9. Other Liability-Occurrence | | | | | | |
| 10. Other Liability-Claims-made | | | | | | |
| 11. Special Property | 237,042 | | | 296,382 | | |
| 12. Auto Physical Damage | | | | | | |
| 13. Fidelity/Surety | | | | | | |
| 14. Other | | | | | | |
| 15. International | | | | | | |
| 16. Reinsurance-Nonproportional Assumed Property | | | | | | |
| 17. Reinsurance-Nonproportional Assumed Liability | | | | | | |
| 18. Reinsurance-Nonproportional Assumed Financial Lines | | | | | | |
| 19. Products Liability-Occurrence | | | | | | |
| 20. Products Liability-Claims-Made | | | | | | |
| 21. Financial Guaranty/Mortgage Guaranty | | | | | | |
| 22. Warranty | | | | | | |
| 23. Totals | 768,243 | | | 943,043 | | |

**SECTION 2**

| Years in Which Policies Were Issued | INCURRED LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED) | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | 1<br>2011 | 2<br>2012 | 3<br>2013 | 4<br>2014 | 5<br>2015 | 6<br>2016 | 7<br>2017 | 8<br>2018 | 9<br>2019 | 10<br>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 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<br>2011 | 2<br>2012 | 3<br>2013 | 4<br>2014 | 5<br>2015 | 6<br>2016 | 7<br>2017 | 8<br>2018 | 9<br>2019 | 10<br>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 (continued)

**SECTION 4**

| Years in Which Policies Were Issued | NET EARNED PREMIUMS 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 | | | | | | | | | | |
| 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 | 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

**SECTION 6**

| Years in Which Policies Were Issued | INCURRED ADJUSTABLE COMMISSIONS 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 | | | | | | | | | | |
| 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 7**

| Years in Which Policies Were Issued | RESERVES FOR COMMISSION ADJUSTMENTS 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 | | | | | | | | | | |
| 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 INTERROGATORIES

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

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

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

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

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

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

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<br>Section 1: Occurrence | 2<br>Section 2: Claims-Made |
| 1.601 | Prior | | |
| 1.602 | 2011 | | |
| 1.603 | 2012 | | |
| 1.604 | 2013 | | |
| 1.605 | 2014 | | |
| 1.606 | 2015 | | |
| 1.607 | 2016 | | |
| 1.608 | 2017 | | |
| 1.609 | 2018 | | |
| 1.610 | 2019 | | |
| 1.611 | 2020 | | |
| 1.612 | Totals | | |

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

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

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

If yes, proper disclosure must be made in the Notes to Financial Statements, as specified in the Instructions. Also, the discounts must be reported in Schedule P - Part 1, Columns 32 and 33.

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

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

5. What were the net premiums in force at the end of the year for:
(in thousands of dollars)

5.1 Fidelity $ .....

5.2 Surety $ .....

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

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

7.2 An extended statement may be attached.
.....

# SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

**Allocated By States And Territories**

| States, etc. | 1 Active Status (a) | Gross Premiums, Including Policy and Membership Fees Less Return Premiums and Premiums on Policies Not Taken | | 4 Dividends Paid or Credited to Policyholders on Direct Business | 5 Direct Losses Paid (Deducting Salvage) | 6 Direct Losses Incurred | 7 Direct Losses Unpaid | 8 Finance and Service Charges Not Included in Premiums | 9 Direct Premium Written for Federal Purchasing Groups (Included in Col. 2) |
|---|---|---|---|---|---|---|---|---|---|
| | | 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 | N | | | | | | | | |
| 6. Colorado CO | N | | | | | | | | |
| 7. Connecticut CT | N | | | | | | | | |
| 8. Delaware DE | N | | | | | | | | |
| 9. Dist. Columbia DC | N | | | | | | | | |
| 10. Florida FL | L | 1,182,124,690 | 996,996,121 | | 481,213,555 | 417,314,377 | 602,767,784 | 2,727,414 | |
| 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. No.Carolina NC | N | | | | | | | | |
| 35. No.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. So. Carolina SC | N | | | | | | | | |
| 42. So. Dakota SD | N | | | | | | | | |
| 43. Tennessee TN | N | | | | | | | | |
| 44. Texas TX | N | | | | | | | | |
| 45. Utah UT | N | | | | | | | | |
| 46. Vermont VT | N | | | | | | | | |
| 47. Virginia VA | N | | | | | | | | |
| 48. Washington WA | N | | | | | | | | |
| 49. West Virginia WV | N | | | | | | | | |
| 50. Wisconsin WI | N | | | | | | | | |
| 51. Wyoming WY | N | | | | | | | | |
| 52. American Samoa AS | N | | | | | | | | |
| 53. Guam GU | N | | | | | | | | |
| 54. Puerto Rico PR | N | | | | | | | | |
| 55. U.S. Virgin Islands VI | N | | | | | | | | |
| 56. Northern Mariana Islands MP | N | | | | | | | | |
| 57. Canada CAN | N | | | | | | | | |
| 58. Aggregate other alien OT | XXX | | | | | | | | |
| 59. Totals | XXX | 1,182,124,690 | 996,996,121 | | 481,213,555 | 417,314,377 | 602,767,784 | 2,727,414 | |
| **DETAILS OF WRITE-INS** | | | | | | | | | |
| 58001. | XXX | | | | | | | | |
| 58002. | XXX | | | | | | | | |
| 58003. | XXX | | | | | | | | |
| 58998. Sum. of remaining write-ins for Line 58 from overflow page | XXX | | | | | | | | |
| 58999. Totals (Lines 58001 through 58003 + 58998) (Line 58 above) | XXX | | | | | | | | |

(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) .....
D – Domestic Surplus Lines Insurer (DSLI) – Reporting entities authorized to write surplus lines in the state of domicile .....
R – Registered – Non-domiciled RRGs .....
Q – Qualified – Qualified or accredited reinsurer .....
N – None of the above – Not allowed to write business in the state ..... 56

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

The Company only writes business in Florida. Therefore, no allocation of premiums is used.

Schedule T - Part 2

NONE

Schedule Y - Part 1

NONE

Schedule Y - Part 1A

NONE

Schedule Y - Part 2

NONE

# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

| | | RESPONSES |
|---|---|---|
| | **MARCH FILING** | |
| 1. | Will an actuarial opinion be filed by March 1? | YES |
| 2. | Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1? | YES |
| 3. | Will the confidential Risk-based Capital Report be filed with the NAIC by March 1? | WAIVED |
| 4. | Will the confidential Risk-based Capital Report be filed with the state of domicile, if required, by March 1? | WAIVED |
| | **APRIL FILING** | |
| 5. | Will the Insurance Expense Exhibit be filed with the state of domicile and the NAIC by April 1? | YES |
| 6. | Will Management's Discussion and Analysis be filed by April 1? | YES |
| 7. | Will the Supplemental Investment Risks Interrogatories be filed by April 1? | YES |
| | **MAY FILING** | |
| 8. | Will this company be included in a combined annual statement that is filed with the NAIC by May 1? | SEE EXPLANATION |
| | **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? | NO |
| 19. | Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1? | NO |
| 20. | Will the confidential Actuarial Opinion Summary be filed with the state of domicile, if required, by March 15 (or the date otherwise specified)? | YES |
| 21. | Will the Reinsurance Attestation Supplement be filed with the state of domicile and the NAIC by March 1? | YES |
| 22. | Will the Exceptions to the Reinsurance Attestation Supplement be filed with the state of domicile by March 1? | SEE EXPLANATION |
| 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? | SEE EXPLANATION |
| 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? | SEE EXPLANATION |
| 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? | SEE EXPLANATION |

# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

28. Will the Supplemental Schedule for Reinsurance Counterparty Reporting Exception – Asbestos and Pollution Contracts be filed with the state of domicile and the NAIC by March 1? ..... NO .....

**APRIL FILING**

29. Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? ..... NO .....

30. Will the Long-term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1? ..... NO .....

31. Will the Accident and Health Policy Experience Exhibit be filed by April 1? ..... NO .....

32. Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1? ..... NO .....

33. Will the regulator only (non-public) Supplemental Health Care Exhibit's 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 Adjustment to the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit (if required) be filed with the 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? ..... SEE EXPLANATION .....

**Explanation:**

8. Citizens is not part of a group or holding company.

12. Citizens does not have stockholders.

13. Citizens does not write this business.

14. Citizens does not write this business.

15. Citizens does not write this business.

16. Citizens does not write this business.

17. Citizens does not write this business.

18. Citizens does not write this business.

19. Citizens does not write this business.

22. Citizens does not have exceptions to its Reinsurance Attestation Supplement.

23. Citizens does not write this business.

24. Citizens does not write this business.

25. Citizens has not sought relief from this requirement.

26. Citizens has not sought relief from this requirement.

27. Citizens has not sought relief from this requirement.

28. Citizens does not write this business.

29. Citizens does not write this business.

30. Citizens does not write this business.

31. Citizens does not write this business.

32. Citizens does not write this business.

33. Citizens does not write this business.

# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

34. Citizens does not write this business.

35. Citizens does not write this business.

36. Citizens does not write this business.

37. Citizens does not write this business.

38. Citizens is not subject to the model audit rule and is not required to file this report.

**Bar Code:**

3.


4.


12.


13.


14.


15.


16.


17.


18.


19.


23.


24.


28.


29.


30.


31.


32.

# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

33.


34.


35.


36.


37.

# OVERFLOW PAGE FOR WRITE-INS

# SUMMARY INVESTMENT SCHEDULE

| | Gross Investment Holdings | | Admitted Assets as Reported in the Annual Statement | | | |
|---|---|---|---|---|---|---|
| | 1 | 2 | 3 | 4 | 5 | 6 |
| Investment Categories | Amount | Percentage of Column 1 Line 13 | Amount | Securities Lending Reinvested Collateral Amount | Total (Col. 3+4) Amount | Percentage of Column 5 Line 13 |
| 1. Long-Term Bonds (Schedule D, Part 1): | | | | | | |
| 1.01 U.S. governments | 1,456,727,122 | 16.556 | 1,456,727,122 | | 1,456,727,122 | 16.556 |
| 1.02 All other governments | 2,235,345 | 0.025 | 2,235,345 | | 2,235,345 | 0.025 |
| 1.03 U.S. states, territories and possessions, etc. guaranteed | 188,650,489 | 2.144 | 188,650,489 | | 188,650,489 | 2.144 |
| 1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed | 268,453,251 | 3.051 | 268,453,251 | | 268,453,251 | 3.051 |
| 1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed | 1,550,729,265 | 17.624 | 1,550,729,265 | | 1,550,729,265 | 17.624 |
| 1.06 Industrial and miscellaneous | 4,629,336,697 | 52.612 | 4,629,336,697 | | 4,629,336,697 | 52.612 |
| 1.07 Hybrid securities | | | | | | |
| 1.08 Parent, subsidiaries and affiliates | | | | | | |
| 1.09 SVO identified funds | | | | | | |
| 1.10 Unaffiliated bank loans | | | | | | |
| 1.11 Total long-term bonds | 8,096,132,169 | 92.012 | 8,096,132,169 | | 8,096,132,169 | 92.012 |
| 2. Preferred stocks (Schedule D, Part 2, Section 1): | | | | | | |
| 2.01 Industrial and miscellaneous (Unaffiliated) | | | | | | |
| 2.02 Parent, subsidiaries and affiliates | | | | | | |
| 2.03 Total preferred stocks | | | | | | |
| 3. Common stocks (Schedule D, Part 2, Section 2): | | | | | | |
| 3.01 Industrial and miscellaneous Publicly traded (Unaffiliated) | | | | | | |
| 3.02 Industrial and miscellaneous Other (Unaffiliated) | | | | | | |
| 3.03 Parent, subsidiaries and affiliates Publicly traded | | | | | | |
| 3.04 Parent, subsidiaries and affiliates Other | | | | | | |
| 3.05 Mutual funds | | | | | | |
| 3.06 Unit investment trusts | | | | | | |
| 3.07 Closed-end funds | | | | | | |
| 3.08 Total common stocks | | | | | | |
| 4. Mortgage loans (Schedule B): | | | | | | |
| 4.01 Farm mortgages | | | | | | |
| 4.02 Residential mortgages | | | | | | |
| 4.03 Commercial mortgages | | | | | | |
| 4.04 Mezzanine real estate loans | | | | | | |
| 4.05 Total valuation allowance | | | | | | |
| 4.06 Total mortgage loans | | | | | | |
| 5. Real estate (Schedule A): | | | | | | |
| 5.01 Properties occupied by company | | | | | | |
| 5.02 Properties held for production of income | | | | | | |
| 5.03 Properties held for sale | | | | | | |
| 5.04 Total real estate | | | | | | |
| 6. Cash, cash equivalents and short-term investments: | | | | | | |
| 6.01 Cash (Schedule E, Part 1) | (39,859,126) | 0.152 | (39,859,126) | | (39,859,126) | 0.152 |
| 6.02 Cash equivalents (Schedule E, Part 2) | 580,452,539 | 6.597 | 580,452,539 | | 580,452,539 | 6.597 |
| 6.03 Short-term investments (Schedule DA) | 109,025,257 | 1.239 | 109,025,257 | | 109,025,257 | 1.239 |
| 6.04 Total cash, cash equivalents and short-term investments | 649,618,670 | 7.988 | 649,618,670 | | 649,618,670 | 7.988 |
| 7. Contract loans | | | | | | |
| 8. Derivatives (Schedule DB) | | | | | | |
| 9. Other invested assets (Schedule BA) | | | | | | |
| 10. Receivables for securities | | | | | | |
| 11. Securities Lending (Schedule DL, Part 1) | | | | XXX | XXX | XXX |
| 12. Other invested assets (Page 2, Line 11) | | | | | | |
| 13. Total invested assets | 8,745,750,839 | 100.000 | 8,745,750,839 | | 8,745,750,839 | 100.000 |

# SCHEDULE A – VERIFICATION BETWEEN YEARS

**Real Estate**

| | | |
|---|---|---|
| 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 6) | |
| | 2.2 Additional investment made after acquisition (Part 2, Column 9) | |
| 3. | Current year change in encumbrances: | |
| | 3.1 Totals, Part 1, Column 13 | |
| | 3.2 Totals, Part 3, Column 11 | |
| 4. | Total gain (loss) on disposals, Part 3, Column 18 | |
| 5. | Deduct amounts received on disposals, Part 3, Column 15 | |
| 6. | Total foreign exchange change in book/adjusted carrying value: | |
| | 6.1 Totals, Part 1, Column 15 | |
| | 6.2 Totals, Part 3, Column 13 | |
| 7. | Deduct current year's other-than-temporary impairment recognized: | |
| | 7.1 Totals, Part 1, Column 12 | |
| | 7.2 Totals, Part 3, Column 10 | |
| 8. | Deduct current year's depreciation: | |
| | 8.1 Totals, Part 1, Column 11 | |
| | 8.2 Totals, Part 3, Column 9 | |
| 9. | Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8) | |
| 10. | Deduct total nonadmitted amounts | |
| 11. | Statement value at end of current period (Line 9 minus Line 10) | |

NONE

# SCHEDULE B – VERIFICATION BETWEEN YEARS

**Mortgage Loans**

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

NONE

# SCHEDULE BA – VERIFICATION BETWEEN YEARS

**Other Long-Term Invested Assets**

NONE

| | | |
|---|---|---|
| 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) | |
| 3. | Capitalized deferred interest and other: | |
| | 3.1 Totals, Part 1, Column 16 | |
| | 3.2 Totals, Part 3, Column 12 | |
| 4. | Accrual of discount | |
| 5. | Unrealized valuation increase (decrease): | |
| | 5.1 Totals, Part 1, Column 13 | |
| | 5.2 Totals, Part 3, Column 9 | |
| 6. | Total gain (loss) on disposals, Part 3, Column 19 | |
| 7. | Deduct amounts received on disposals, Part 3, Column 16 | |
| 8. | Deduct amortization of premium and depreciation | |
| 9. | Total foreign exchange change in book/adjusted carrying value: | |
| | 9.1 Totals, Part 1, Column 17 | |
| | 9.2 Totals, Part 3, Column 14 | |
| 10. | Deduct current year's other-than-temporary impairment recognized: | |
| | 10.1 Totals, Part 1, Column 15 | |
| | 10.2 Totals, Part 3, Column 11 | |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) | |
| 12. | Deduct total nonadmitted amounts | |
| 13. | Statement value at end of current period (Line 11 minus Line 12) | |

# SCHEDULE D – VERIFICATION BETWEEN YEARS

**Bonds and Stocks**

| | | | |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | | 8,113,871,342 |
| 2. | Cost of bonds and stocks acquired, Part 3, Column 7 | | 3,011,049,035 |
| 3. | Accrual of discount | | 4,370,784 |
| 4. | Unrealized valuation increase (decrease): | | |
| | 4.1 Part 1, Column 12 | (341,116) | |
| | 4.2 Part 2, Section 1, Column 15 | | |
| | 4.3 Part 2, Section 2, Column 13 | | |
| | 4.4 Part 4, Column 11 | | (341,116) |
| 5. | Total gain (loss) on disposals, Part 4, Column 19 | | 62,262,447 |
| 6. | Deduction consideration for bonds and stocks disposed of, Part 4, Column 7 | | 3,061,045,435 |
| 7. | Deduct amortization of premium | | 35,627,279 |
| 8. | Total foreign exchange change in book/adjusted carrying value: | | |
| | 8.1 Part 1, Column 15 | | |
| | 8.2 Part 2, Section 1, Column 19 | | |
| | 8.3 Part 2, Section 2, Column 16 | | |
| | 8.4 Part 4, Column 15 | | |
| 9. | Deduct current year's other-than-temporary impairment recognized: | | |
| | 9.1 Part 1, Column 14 | | |
| | 9.2 Part 2, Section 1, Column 17 | | |
| | 9.3 Part 2, Section 2, Column 14 | | |
| | 9.4 Part 4, Column 13 | | |
| 10. | Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line (2) | | 1,592,391 |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) | | 8,096,132,169 |
| 12. | Deduct total nonadmitted amounts | | |
| 13. | Statement value at end of current period (Line 11 minus Line 12) | | 8,096,132,169 |

# SCHEDULE D - SUMMARY BY COUNTRY

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

| Description | | | 1<br>Book/Adjusted Carrying Value | 2<br>Fair Value | 3<br>Actual Cost | 4<br>Par Value of Bonds |
|---|---|---|---|---|---|---|
| **BONDS** | 1. | United States | 1,456,727,122 | 1,526,670,019 | 1,455,914,391 | 1,455,668,629 |
| Governments (including all obligations guaranteed by governments) | 2. | Canada | 2,235,345 | 2,457,571 | 2,231,734 | 2,240,000 |
| | 3. | Other Countries | | | | |
| | 4. | Totals | 1,458,962,467 | 1,529,127,590 | 1,458,146,126 | 1,457,908,629 |
| U.S. States, Territories and Possessions (direct and guaranteed) | 5. | Totals | 188,650,489 | 198,091,340 | 192,978,811 | 174,240,000 |
| U.S. Political Subdivisions of States, Territories and Possessions (direct and guaranteed) | 6. | Totals | 268,453,251 | 278,212,298 | 278,844,416 | 249,165,000 |
| U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions | 7. | Totals | 1,550,729,265 | 1,624,896,414 | 1,578,900,396 | 1,505,247,670 |
| Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated) | 8. | United States | 4,014,133,484 | 4,340,205,132 | 4,027,079,120 | 3,955,303,071 |
| | 9. | Canada | 113,257,875 | 120,261,765 | 113,570,431 | 112,056,000 |
| | 10. | Other Countries | 501,945,338 | 537,175,240 | 504,138,622 | 493,840,000 |
| | 11. | Totals | 4,629,336,697 | 4,997,642,137 | 4,644,788,173 | 4,561,199,071 |
| Parent, Subsidiaries and Affiliates | 12. | Totals | | | | |
| | **13.** | **Total Bonds** | 8,096,132,169 | 8,627,969,779 | 8,153,657,920 | 7,947,760,370 |
| **PREFERRED STOCKS** | 14. | United States | | | | |
| Industrial and Miscellaneous (unaffiliated) | 15. | Canada | | | | |
| | 16. | Other Countries | | | | |
| | 17. | Totals | | | | |
| Parent, Subsidiaries and Affiliates | 18. | Totals | | | | |
| | **19.** | **Total Preferred Stocks** | | | | |
| **COMMON STOCKS** | 20. | United States | | | | |
| Industrial and Miscellaneous (unaffiliated) | 21. | Canada | | | | |
| | 22. | Other Countries | | | | |
| | 23. | Totals | | | | |
| Parent, Subsidiaries and Affiliates | 24. | Totals | | | | |
| | **25.** | **Total Common Stocks** | | | | |
| | **26.** | **Total Stocks** | | | | |
| | **27.** | **Total Bonds and Stocks** | 8,096,132,169 | 8,627,969,779 | 8,153,657,920 | |

# 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<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of Line 11.7 | 9<br>Total from Col. 7 Prior Year | 10<br>% From Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. U.S. Governments | | | | | | | | | | | | |
| 1.1 NAIC 1 | 396,349,433 | 715,792,925 | 391,236,544 | 27,833,365 | 32 | XXX | 1,531,212,300 | 18.6 | 1,856,752,418 | 22.1 | 1,531,212,300 | |
| 1.2 NAIC 2 | | | | | | XXX | | | | | | |
| 1.3 NAIC 3 | | | | | | XXX | | | | | | |
| 1.4 NAIC 4 | | | | | | XXX | | | | | | |
| 1.5 NAIC 5 | | | | | | XXX | | | | | | |
| 1.6 NAIC 6 | | | | | | XXX | | | | | | |
| 1.7 Totals | 396,349,433 | 715,792,925 | 391,236,544 | 27,833,365 | 32 | XXX | 1,531,212,300 | 18.6 | 1,856,752,418 | 22.1 | 1,531,212,300 | |
| 2. All Other Governments | | | | | | | | | | | | |
| 2.1 NAIC 1 | | | 2,235,345 | | | XXX | 2,235,345 | 0.0 | 11,092,814 | 0.1 | 2,235,345 | |
| 2.2 NAIC 2 | | | | | | XXX | | | | | | |
| 2.3 NAIC 3 | | | | | | XXX | | | | | | |
| 2.4 NAIC 4 | | | | | | XXX | | | | | | |
| 2.5 NAIC 5 | | | | | | XXX | | | | | | |
| 2.6 NAIC 6 | | | | | | XXX | | | | | | |
| 2.7 Totals | | | 2,235,345 | | | XXX | 2,235,345 | 0.0 | 11,092,814 | 0.1 | 2,235,345 | |
| 3. U.S. States, Territories and Possessions, etc., Guaranteed | | | | | | | | | | | | |
| 3.1 NAIC 1 | 8,766,712 | 73,843,379 | 76,910,993 | 29,129,405 | | XXX | 188,650,489 | 2.3 | 202,212,393 | 2.4 | 188,650,489 | |
| 3.2 NAIC 2 | | | | | | XXX | | | | | | |
| 3.3 NAIC 3 | | | | | | XXX | | | | | | |
| 3.4 NAIC 4 | | | | | | XXX | | | | | | |
| 3.5 NAIC 5 | | | | | | XXX | | | | | | |
| 3.6 NAIC 6 | | | | | | XXX | | | | | | |
| 3.7 Totals | 8,766,712 | 73,843,379 | 76,910,993 | 29,129,405 | | XXX | 188,650,489 | 2.3 | 202,212,393 | 2.4 | 188,650,489 | |
| 4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed | | | | | | | | | | | | |
| 4.1 NAIC 1 | 28,161,056 | 139,819,568 | 82,938,830 | 15,923,798 | 2,000,000 | XXX | 268,843,251 | 3.3 | 266,097,586 | 3.2 | 268,843,251 | |
| 4.2 NAIC 2 | | | | | | XXX | | | | | | |
| 4.3 NAIC 3 | | | | | | XXX | | | | | | |
| 4.4 NAIC 4 | | | | | | XXX | | | | | | |
| 4.5 NAIC 5 | | | | | | XXX | | | | | | |
| 4.6 NAIC 6 | | | | | | XXX | | | | | | |
| 4.7 Totals | 28,161,056 | 139,819,568 | 82,938,830 | 15,923,798 | 2,000,000 | XXX | 268,843,251 | 3.3 | 266,097,586 | 3.2 | 268,843,251 | |
| 5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed | | | | | | | | | | | | |
| 5.1 NAIC 1 | 264,429,760 | 793,959,049 | 372,551,097 | 131,079,261 | 13,923,527 | XXX | 1,575,942,694 | 19.2 | 1,730,895,645 | 20.7 | 1,575,942,694 | |
| 5.2 NAIC 2 | | | 5,258,498 | | | XXX | 5,258,498 | 0.1 | 5,331,796 | 0.1 | 5,258,498 | |
| 5.3 NAIC 3 | | | | | | XXX | | | | | | |
| 5.4 NAIC 4 | | | | | | XXX | | | | | | |
| 5.5 NAIC 5 | | | | | | XXX | | | | | | |
| 5.6 NAIC 6 | | | | | | XXX | | | | | | |
| 5.7 Totals | 264,429,760 | 793,959,049 | 377,809,595 | 131,079,261 | 13,923,527 | XXX | 1,581,201,192 | 19.3 | 1,736,227,441 | 20.7 | 1,581,201,192 | |

# 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<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of Line 11.7 | 9<br>Total from Col. 7 Prior Year | 10<br>% From Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 6. Industrial and Miscellaneous (unaffiliated) | | | | | | | | | | | | |
| 6.1 NAIC 1 | 295,353,255 | 866,866,338 | 1,216,352,083 | 155,378,184 | | XXX | 2,533,949,861 | 30.9 | 2,919,109,966 | 34.8 | 2,533,949,861 | |
| 6.2 NAIC 2 | 97,857,305 | 541,716,833 | 1,218,426,505 | 238,695,071 | | XXX | 2,096,695,714 | 25.6 | 1,388,645,084 | 16.5 | 2,096,695,714 | |
| 6.3 NAIC 3 | | 481,431 | 3,782,500 | | | XXX | 4,263,931 | 0.1 | 3,382,702 | 0.0 | 4,263,931 | |
| 6.4 NAIC 4 | | | | | | XXX | | | | | | |
| 6.5 NAIC 5 | | | | | | XXX | | | | | | |
| 6.6 NAIC 6 | | | | | | XXX | | | | | | |
| 6.7 Totals | 393,210,561 | 1,409,064,601 | 2,438,561,088 | 394,073,255 | | XXX | 4,634,909,505 | 56.5 | 4,311,137,752 | 51.4 | 4,634,909,505 | |
| 7. Hybrid Securities | | | | | | | | | | | | |
| 7.1 NAIC 1 | | | | | | XXX | | | | | | |
| 7.2 NAIC 2 | | | | | | XXX | | | | | | |
| 7.3 NAIC 3 | | | | | | XXX | | | | | | |
| 7.4 NAIC 4 | | | | | | XXX | | | | | | |
| 7.5 NAIC 5 | | | | | | XXX | | | | | | |
| 7.6 NAIC 6 | | | | | | XXX | | | | | | |
| 7.7 Totals | | | | | | XXX | | | | | | |
| 8. Parent, Subsidiaries and Affiliates | | | | | | | | | | | | |
| 8.1 NAIC 1 | | | | | | XXX | | | | | | |
| 8.2 NAIC 2 | | | | | | XXX | | | | | | |
| 8.3 NAIC 3 | | | | | | XXX | | | | | | |
| 8.4 NAIC 4 | | | | | | XXX | | | | | | |
| 8.5 NAIC 5 | | | | | | XXX | | | | | | |
| 8.6 NAIC 6 | | | | | | XXX | | | | | | |
| 8.7 Totals | | | | | | XXX | | | | | | |
| 9. SVO Identified Funds | | | | | | | | | | | | |
| 9.1 NAIC 1 | XXX | XXX | XXX | XXX | XXX | | | | | | | |
| 9.2 NAIC 2 | XXX | XXX | XXX | XXX | XXX | | | | | | | |
| 9.3 NAIC 3 | XXX | XXX | XXX | XXX | XXX | | | | | | | |
| 9.4 NAIC 4 | XXX | XXX | XXX | XXX | XXX | | | | | | | |
| 9.5 NAIC 5 | XXX | XXX | XXX | XXX | XXX | | | | | | | |
| 9.6 NAIC 6 | XXX | XXX | XXX | XXX | XXX | | | | | | | |
| 9.7 Totals | XXX | XXX | XXX | XXX | XXX | | | | | | | |
| 10. Unaffiliated Bank Loans | | | | | | | | | | | | |
| 10.1 NAIC 1 | | | | | | XXX | | | | | | |
| 10.2 NAIC 2 | | | | | | XXX | | | | | | |
| 10.3 NAIC 3 | | | | | | XXX | | | | | | |
| 10.4 NAIC 4 | | | | | | XXX | | | | | | |
| 10.5 NAIC 5 | | | | | | XXX | | | | | | |
| 10.6 NAIC 6 | | | | | | XXX | | | | | | |
| 10.7 Totals | | | | | | XXX | | | | | | |

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

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

| NAIC Designation | 1<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of Line 11.7 | 9<br>Total from Col. 7 Prior Year | 10<br>% From Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 11. Total Bonds Current Year | | | | | | | | | | | | |
| 11.1 NAIC 1 | (d) 993,060,216 | 2,590,281,259 | 2,142,224,893 | 359,344,013 | 15,923,560 | | 6,100,833,941 | 74.3 | XXX | XXX | 6,100,833,941 | |
| 11.2 NAIC 2 | (d) 97,857,305 | 541,716,833 | 1,223,685,003 | 238,695,071 | | | 2,101,954,212 | 25.6 | XXX | XXX | 2,101,954,212 | |
| 11.3 NAIC 3 | (d) | 481,431 | 3,782,500 | | | | 4,263,931 | 0.1 | XXX | XXX | 4,263,931 | |
| 11.4 NAIC 4 | (d) | | | | | | | | XXX | XXX | | |
| 11.5 NAIC 5 | (d) | | | | | | (c) | | XXX | XXX | | |
| 11.6 NAIC 6 | (d) | | | | | | (c) | | XXX | XXX | | |
| 11.7 Totals | 1,090,917,522 | 3,132,479,522 | 3,369,692,396 | 598,039,084 | 15,923,560 | | (b) 8,207,052,083 | 100.0 | XXX | XXX | 8,207,052,083 | |
| 11.8 Line 11.7 as a % of Col. 7 | 13.3 | 38.2 | 41.1 | 7.3 | 0.2 | | 100.0 | XXX | XXX | XXX | 100.0 | |
| 12. Total Bonds Prior Year | | | | | | | | | | | | |
| 12.1 NAIC 1 | 1,138,200,968 | 3,158,199,265 | 2,190,005,288 | 389,889,290 | 109,866,011 | | XXX | XXX | 6,986,160,822 | 83.3 | 6,983,572,811 | 2,588,011 |
| 12.2 NAIC 2 | 44,234,178 | 415,733,004 | 860,807,037 | 73,202,661 | | | XXX | XXX | 1,393,976,879 | 16.6 | 1,391,560,955 | 2,415,924 |
| 12.3 NAIC 3 | 2,600,024 | 782,677 | | | | | XXX | XXX | 3,382,702 | 0.0 | 3,382,702 | |
| 12.4 NAIC 4 | | | | | | | XXX | XXX | | | | |
| 12.5 NAIC 5 | | | | | | | XXX | XXX | (c) | | | |
| 12.6 NAIC 6 | | | | | | | XXX | XXX | (c) | | | |
| 12.7 Totals | 1,185,035,170 | 3,574,714,946 | 3,050,812,325 | 463,091,951 | 109,866,011 | | XXX | XXX | (b) 8,383,520,403 | 100.0 | 8,378,516,468 | 5,003,935 |
| 12.8 Line 12.7 as a % of Col. 9 | 14.1 | 42.6 | 36.4 | 5.5 | 1.3 | | XXX | XXX | 100.0 | XXX | 99.9 | 0.1 |
| 13. Total Publicly Traded Bonds | | | | | | | | | | | | |
| 13.1 NAIC 1 | 993,060,216 | 2,590,281,259 | 2,142,224,893 | 359,344,013 | 15,923,560 | | 6,100,833,941 | 74.3 | 6,983,572,811 | 83.3 | 6,100,833,941 | XXX |
| 13.2 NAIC 2 | 97,857,305 | 541,716,833 | 1,223,685,003 | 238,695,071 | | | 2,101,954,212 | 25.6 | 1,391,560,955 | 16.6 | 2,101,954,212 | XXX |
| 13.3 NAIC 3 | | 481,431 | 3,782,500 | | | | 4,263,931 | 0.1 | 3,382,702 | 0.0 | 4,263,931 | XXX |
| 13.4 NAIC 4 | | | | | | | | | | | | XXX |
| 13.5 NAIC 5 | | | | | | | | | | | | XXX |
| 13.6 NAIC 6 | | | | | | | | | | | | XXX |
| 13.7 Totals | 1,090,917,522 | 3,132,479,522 | 3,369,692,396 | 598,039,084 | 15,923,560 | | 8,207,052,083 | 100.0 | 8,378,516,468 | 99.9 | 8,207,052,083 | XXX |
| 13.8 Line 13.7 as a % of Col. 7 | 13.3 | 38.2 | 41.1 | 7.3 | 0.2 | | 100.0 | XXX | XXX | XXX | 100.0 | XXX |
| 13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11 | 13.3 | 38.2 | 41.1 | 7.3 | 0.2 | | 100.0 | XXX | XXX | XXX | 100.0 | XXX |
| 14. Total Privately Placed Bonds | | | | | | | | | | | | |
| 14.1 NAIC 1 | | | | | | | | | 2,588,011 | 0.0 | XXX | |
| 14.2 NAIC 2 | | | | | | | | | 2,415,924 | 0.0 | XXX | |
| 14.3 NAIC 3 | | | | | | | | | | | XXX | |
| 14.4 NAIC 4 | | | | | | | | | | | XXX | |
| 14.5 NAIC 5 | | | | | | | | | | | XXX | |
| 14.6 NAIC 6 | | | | | | | | | | | XXX | |
| 14.7 Totals | | | | | | | | | 5,003,935 | 0.1 | XXX | |
| 14.8 Line 14.7 as a % of Col. 7 | | | | | | | | XXX | XXX | XXX | XXX | |
| 14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11 | | | | | | | | XXX | XXX | XXX | XXX | |

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

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

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

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 106,331,533 ; NAIC 2 $ 4,588,381 ; NAIC 3 $ ..... ; NAIC 4 $ ..... ; NAIC 5 $ ..... ; NAIC 6 $ .....

# SCHEDULE D - PART 1A - SECTION 2

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

| Distribution by Type | 1<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of Line 11.08 | 9<br>Total from Col. 7 Prior Year | 10<br>% From Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. U.S. Governments | | | | | | | | | | | | |
| 1.01 Issuer Obligations | 392,293,763 | 710,647,632 | 390,864,918 | 27,748,841 | | XXX | 1,521,555,154 | 18.5 | 1,852,860,709 | 22.1 | 1,521,555,154 | |
| 1.02 Residential Mortgage-Backed Securities | 4,055,670 | 5,145,293 | 371,626 | 84,525 | 32 | XXX | 9,657,146 | 0.1 | 3,891,709 | 0.0 | 9,657,146 | |
| 1.03 Commercial Mortgage-Backed Securities | | | | | | XXX | | | | | | |
| 1.04 Other Loan-Backed and Structured Securities | | | | | | XXX | | | | | | |
| 1.05 Totals | 396,349,433 | 715,792,925 | 391,236,544 | 27,833,365 | 32 | XXX | 1,531,212,300 | 18.6 | 1,856,752,418 | 22.1 | 1,531,212,300 | |
| 2. All Other Governments | | | | | | | | | | | | |
| 2.01 Issuer Obligations | | | 2,235,345 | | | XXX | 2,235,345 | 0.0 | 11,092,814 | 0.1 | 2,235,345 | |
| 2.02 Residential Mortgage-Backed Securities | | | | | | XXX | | | | | | |
| 2.03 Commercial Mortgage-Backed Securities | | | | | | XXX | | | | | | |
| 2.04 Other Loan-Backed and Structured Securities | | | | | | XXX | | | | | | |
| 2.05 Totals | | | 2,235,345 | | | XXX | 2,235,345 | 0.0 | 11,092,814 | 0.1 | 2,235,345 | |
| 3. U.S. States, Territories and Possessions, Guaranteed | | | | | | | | | | | | |
| 3.01 Issuer Obligations | 8,766,712 | 73,843,379 | 76,910,993 | 29,129,405 | | XXX | 188,650,489 | 2.3 | 202,212,393 | 2.4 | 188,650,489 | |
| 3.02 Residential Mortgage-Backed Securities | | | | | | XXX | | | | | | |
| 3.03 Commercial Mortgage-Backed Securities | | | | | | XXX | | | | | | |
| 3.04 Other Loan-Backed and Structured Securities | | | | | | XXX | | | | | | |
| 3.05 Totals | 8,766,712 | 73,843,379 | 76,910,993 | 29,129,405 | | XXX | 188,650,489 | 2.3 | 202,212,393 | 2.4 | 188,650,489 | |
| 4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed | | | | | | | | | | | | |
| 4.01 Issuer Obligations | 28,161,056 | 139,819,568 | 82,938,830 | 15,923,798 | 2,000,000 | XXX | 268,843,251 | 3.3 | 266,097,586 | 3.2 | 268,843,251 | |
| 4.02 Residential Mortgage-Backed Securities | | | | | | XXX | | | | | | |
| 4.03 Commercial Mortgage-Backed Securities | | | | | | XXX | | | | | | |
| 4.04 Other Loan-Backed and Structured Securities | | | | | | XXX | | | | | | |
| 4.05 Totals | 28,161,056 | 139,819,568 | 82,938,830 | 15,923,798 | 2,000,000 | XXX | 268,843,251 | 3.3 | 266,097,586 | 3.2 | 268,843,251 | |
| 5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed | | | | | | | | | | | | |
| 5.01 Issuer Obligations | 171,300,465 | 601,120,343 | 293,307,304 | 105,412,176 | 10,594,051 | XXX | 1,181,734,340 | 14.4 | 1,438,298,721 | 17.2 | 1,181,734,340 | |
| 5.02 Residential Mortgage-Backed Securities | 79,468,169 | 161,431,925 | 71,982,179 | 25,667,084 | 3,329,476 | XXX | 341,878,834 | 4.2 | 235,808,056 | 2.8 | 341,878,834 | |
| 5.03 Commercial Mortgage-Backed Securities | 12,506,219 | 27,581,224 | 11,369,612 | | | XXX | 51,457,056 | 0.6 | 62,120,663 | 0.8 | 51,457,056 | |
| 5.04 Other Loan-Backed and Structured Securities | 1,154,906 | 3,825,557 | 1,150,500 | | | XXX | 6,130,963 | 0.1 | | | 6,130,963 | |
| 5.05 Totals | 264,429,760 | 793,959,049 | 377,809,595 | 131,079,261 | 13,923,527 | XXX | 1,581,201,192 | 19.3 | 1,736,227,441 | 20.7 | 1,581,201,192 | |
| 6. Industrial and Miscellaneous | | | | | | | | | | | | |
| 6.01 Issuer Obligations | 334,086,508 | 1,337,192,633 | 2,437,989,591 | 394,073,255 | | XXX | 4,503,341,987 | 54.9 | 4,220,854,301 | 50.3 | 4,503,341,987 | |
| 6.02 Residential Mortgage-Backed Securities | | | | | | XXX | | | | | | |
| 6.03 Commercial Mortgage-Backed Securities | | | | | | XXX | | | | | | |
| 6.04 Other Loan-Backed and Structured Securities | 59,124,052 | 71,871,968 | 571,498 | | | XXX | 131,567,518 | 1.6 | 90,283,451 | 1.1 | 131,567,518 | |
| 6.05 Totals | 393,210,561 | 1,409,064,601 | 2,438,561,088 | 394,073,255 | | XXX | 4,634,909,505 | 56.5 | 4,311,137,752 | 51.4 | 4,634,909,505 | |
| 7. Hybrid Securities | | | | | | | | | | | | |
| 7.01 Issuer Obligations | | | | | | XXX | | | | | | |
| 7.02 Residential Mortgage-Backed Securities | | | | | | XXX | | | | | | |
| 7.03 Commercial Mortgage-Backed Securities | | | | | | XXX | | | | | | |
| 7.04 Other Loan-Backed and Structured Securities | | | | | | XXX | | | | | | |
| 7.05 Totals | | | | | | XXX | | | | | | |
| 8. Parent, Subsidiaries and Affiliates | | | | | | | | | | | | |
| 8.01 Issuer Obligations | | | | | | XXX | | | | | | |
| 8.02 Residential Mortgage-Backed Securities | | | | | | XXX | | | | | | |
| 8.03 Commercial Mortgage-Backed Securities | | | | | | XXX | | | | | | |
| 8.04 Other Loan-Backed and Structured Securities | | | | | | XXX | | | | | | |
| 8.05 Affiliated Bank Loans – Issued | | | | | | XXX | | | | | | |
| 8.06 Affiliated Bank Loans – Acquired | | | | | | XXX | | | | | | |
| 8.07 Totals | | | | | | XXX | | | | | | |

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

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

| Distribution by Type | 1<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of Line 11.08 | 9<br>Total from Col. 7 Prior Year | 10<br>% From Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 9. SVO Identified Funds | | | | | | | | | | | | |
| 9.01 Exchange Traded Funds Identified by the SVO | XXX | XXX | XXX | XXX | XXX | | | | | | | |
| 9.02 Bond Mutual Funds Identified by the SVO | XXX | XXX | XXX | XXX | XXX | | | | | | | |
| 9.03 Totals | XXX | XXX | XXX | XXX | XXX | | | | | | | |
| 10. Unaffiliated Bank Loans | | | | | | | | | | | | |
| 10.01 Bank Loans - Issued | | | | | | XXX | | | | | | |
| 10.02 Bank Loans – Acquired | | | | | | XXX | | | | | | |
| 10.03 Totals | | | | | | XXX | | | | | | |
| 11. Total Bonds Current Year | | | | | | | | | | | | |
| 11.01 Issuer Obligations | 934,608,504 | 2,862,623,555 | 3,284,246,981 | 572,287,475 | 12,594,051 | XXX | 7,666,360,566 | 93.4 | XXX | XXX | 7,666,360,566 | |
| 11.02 Residential Mortgage-Backed Securities | 83,523,839 | 166,577,218 | 72,353,805 | 25,751,609 | 3,329,508 | XXX | 351,535,980 | 4.3 | XXX | XXX | 351,535,980 | |
| 11.03 Commercial Mortgage-Backed Securities | 12,506,219 | 27,581,224 | 11,369,612 | | | XXX | 51,457,056 | 0.6 | XXX | XXX | 51,457,056 | |
| 11.04 Other Loan-Backed and Structured Securities | 60,278,959 | 75,697,525 | 1,721,998 | | | XXX | 137,698,481 | 1.7 | XXX | XXX | 137,698,481 | |
| 11.05 SVO Identified Funds | XXX | XXX | XXX | XXX | XXX | | | | XXX | XXX | | |
| 11.06 Affiliated Bank Loans | | | | | | XXX | | | XXX | XXX | | |
| 11.07 Unaffiliated Bank Loans | | | | | | XXX | | | XXX | XXX | | |
| 11.08 Totals | 1,090,917,522 | 3,132,479,522 | 3,369,692,396 | 598,039,084 | 15,923,560 | | 8,207,052,083 | 100.0 | XXX | XXX | 8,207,052,083 | |
| 11.09 Lines 11.08 as a % Col. 7 | 13.3 | 38.2 | 41.1 | 7.3 | 0.2 | | 100.0 | XXX | XXX | XXX | 100.0 | |
| 12. Total Bonds Prior Year | | | | | | | | | | | | |
| 12.01 Issuer Obligations | 1,082,573,931 | 3,386,875,952 | 2,968,186,636 | 443,913,995 | 109,866,011 | XXX | XXX | XXX | 7,991,416,524 | 95.3 | 7,986,412,589 | 5,003,935 |
| 12.02 Residential Mortgage-Backed Securities | 40,580,131 | 110,475,381 | 69,466,298 | 19,177,956 | | XXX | XXX | XXX | 239,699,765 | 2.9 | 239,699,765 | |
| 12.03 Commercial Mortgage-Backed Securities | 18,938,892 | 30,041,684 | 13,140,087 | | | XXX | XXX | XXX | 62,120,663 | 0.7 | 62,120,663 | |
| 12.04 Other Loan-Backed and Structured Securities | 42,942,216 | 47,321,930 | 19,305 | | | XXX | XXX | XXX | 90,283,451 | 1.1 | 90,283,451 | |
| 12.05 SVO Identified Funds | XXX | XXX | XXX | XXX | XXX | | XXX | XXX | | | | |
| 12.06 Affiliated Bank Loans | | | | | | XXX | XXX | XXX | | | | |
| 12.07 Unaffiliated Bank Loans | | | | | | XXX | XXX | XXX | | | | |
| 12.08 Totals | 1,185,035,170 | 3,574,714,946 | 3,050,812,325 | 463,091,951 | 109,866,011 | | XXX | XXX | 8,383,520,403 | 100.0 | 8,378,516,468 | 5,003,935 |
| 12.09 Line 12.08 as a % of Col. 9 | 14.1 | 42.6 | 36.4 | 5.5 | 1.3 | | XXX | XXX | 100.0 | XXX | 99.9 | 0.1 |
| 13. Total Publicly Traded Bonds | | | | | | | | | | | | |
| 13.01 Issuer Obligations | 934,608,504 | 2,862,623,555 | 3,284,246,981 | 572,287,475 | 12,594,051 | XXX | 7,666,360,566 | 93.4 | 7,986,412,589 | 95.3 | 7,666,360,566 | XXX |
| 13.02 Residential Mortgage-Backed Securities | 83,523,839 | 166,577,218 | 72,353,805 | 25,751,609 | 3,329,508 | XXX | 351,535,980 | 4.3 | 239,699,765 | 2.9 | 351,535,980 | XXX |
| 13.03 Commercial Mortgage-Backed Securities | 12,506,219 | 27,581,224 | 11,369,612 | | | XXX | 51,457,056 | 0.6 | 62,120,663 | 0.7 | 51,457,056 | XXX |
| 13.04 Other Loan-Backed and Structured Securities | 60,278,959 | 75,697,525 | 1,721,998 | | | XXX | 137,698,481 | 1.7 | 90,283,451 | 1.1 | 137,698,481 | XXX |
| 13.05 SVO Identified Funds | XXX | XXX | XXX | XXX | XXX | | | | | | | XXX |
| 13.06 Affiliated Bank Loans | | | | | | XXX | | | | | | XXX |
| 13.07 Unaffiliated Bank Loans | | | | | | XXX | | | | | | XXX |
| 13.08 Totals | 1,090,917,522 | 3,132,479,522 | 3,369,692,396 | 598,039,084 | 15,923,560 | | 8,207,052,083 | 100.0 | 8,378,516,468 | 99.9 | 8,207,052,083 | XXX |
| 13.09 Line 13.08 as a % of Col. 7 | 13.3 | 38.2 | 41.1 | 7.3 | 0.2 | | 100.0 | XXX | XXX | XXX | 100.0 | XXX |
| 13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11 | 13.3 | 38.2 | 41.1 | 7.3 | 0.2 | | 100.0 | XXX | XXX | XXX | 100.0 | XXX |
| 14. Total Privately Placed Bonds | | | | | | | | | | | | |
| 14.01 Issuer Obligations | | | | | | XXX | | | 5,003,935 | 0.1 | XXX | |
| 14.02 Residential Mortgage-Backed Securities | | | | | | XXX | | | | | XXX | |
| 14.03 Commercial Mortgage-Backed Securities | | | | | | XXX | | | | | XXX | |
| 14.04 Other Loan-Backed and Structured Securities | | | | | | XXX | | | | | XXX | |
| 14.05 SVO Identified Funds | XXX | XXX | XXX | XXX | XXX | | | | | | XXX | |
| 14.06 Affiliated Bank Loans | | | | | | XXX | | | | | XXX | |
| 14.07 Unaffiliated Bank Loans | | | | | | XXX | | | | | XXX | |
| 14.08 Totals | | | | | | | | | 5,003,935 | 0.1 | XXX | |
| 14.09 Line 14.08 as a % of Col. 7 | | | | | | | | XXX | XXX | XXX | XXX | |
| 14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11 | | | | | | | | XXX | XXX | XXX | XXX | |

# SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

| | 1<br>Total | 2<br>Bonds | 3<br>Mortgage Loans | 4<br>Other Short-term Investment Assets(a) | 5<br>Investments in Parent, Subsidiaries and Affiliates |
|---|---|---|---|---|---|
| 1. Book/adjusted carrying value, December 31 of prior year | 229,909,260 | 229,909,260 | | | |
| 2. Cost of short-term investments acquired | 173,432,401 | 173,432,401 | | | |
| 3. Accrual of discount | 1,523,790 | 1,523,790 | | | |
| 4. Unrealized valuation increase (decrease) | | | | | |
| 5. Total gain (loss) on disposals | 62,742 | 62,742 | | | |
| 6. Deduct consideration received on disposals | 294,635,357 | 294,635,357 | | | |
| 7. Deduct amortization of premium | 1,267,579 | 1,267,579 | | | |
| 8. Total foreign exchange change in book/adjusted carrying value | | | | | |
| 9. Deduct current year's other-than-temporary impairment recognized | | | | | |
| 10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) | 109,025,257 | 109,025,257 | | | |
| 11. Deduct total nonadmitted amounts | | | | | |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 109,025,257 | 109,025,257 | | | |

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

Schedule DB - Part A - Verification

NONE

Schedule DB - Part B - Verification

NONE

Schedule DB - Part C - Section 1

NONE

Schedule DB - Part C - Section 2

NONE

Schedule DB - Verification

NONE

# SCHEDULE E – PART 2 – VERIFICATION BETWEEN YEARS

(Cash Equivalents)

| | 1<br>Total | 2<br>Bonds | 3<br>Money Market Mutual Funds | 4<br>Other (a) |
|---|---|---|---|---|
| 1. Book/adjusted carrying value, December 31 of prior year | 599,369,114 | 39,739,801 | 559,629,313 | |
| 2. Cost of cash equivalents acquired | 10,221,330,493 | 92,566,038 | 10,128,764,456 | |
| 3. Accrual of discount | 201,663 | 201,663 | | |
| 4. Unrealized valuation increase (decrease) | (71,071) | | (71,071) | |
| 5. Total gain (loss) on disposals | (7,827) | 6,653 | (14,479) | |
| 6. Deduct consideration received on disposals | 10,240,360,931 | 130,610,594 | 10,109,750,337 | |
| 7. Deduct amortization of premium | 8,904 | 8,904 | | |
| 8. Total foreign exchange change in book/adjusted carrying value | | | | |
| 9. Deduct current year's other-than-temporary impairment recognized | | | | |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) | 580,452,539 | 1,894,657 | 578,557,882 | |
| 11. Deduct total nonadmitted amounts | | | | |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 580,452,539 | 1,894,657 | 578,557,882 | |

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

Schedule A - Part 1

NONE

Schedule A - Part 2

NONE

Schedule A - Part 3

NONE

Schedule B - Part 1

NONE

Schedule B - Part 2

NONE

Schedule B - Part 3

NONE

Schedule BA - Part 1

NONE

Schedule BA - Part 2

NONE

Schedule BA - Part 3

NONE

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book / Adjusted 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 |
| Bonds - U.S. Governments - Issuer Obligations | | | | | | | | | | | | | | | | | | | | | |
| 912796-2Q-1 | UNITED STATES TREASURY BILL | | | | 1.A | 1,996,663 | 99.9760 | 1,999,520 | 2,000,000 | 1,998,983 | | 2,319 | | | | 0.165 | MAT | | | 04/21/2020 | 04/22/2021 |
| 912796-2Y-4 | UNITED STATES TREASURY BILL | | | | 1.A | 3,843,795 | 99.9690 | 3,848,807 | 3,850,000 | 3,847,631 | | 3,835 | | | | 0.160 | MAT | | | 05/19/2020 | 05/20/2021 |
| 912796-3H-0 | UNITED STATES TREASURY BILL | | | | 1.A | 5,089,687 | 99.9620 | 5,098,062 | 5,100,000 | 5,095,268 | | 5,582 | | | | 0.201 | MAT | | | 06/16/2020 | 06/17/2021 |
| 912796-3S-6 | UNITED STATES TREASURY BILL | | | | 1.A | 1,996,866 | 99.9550 | 1,999,100 | 2,000,000 | 1,998,321 | | 1,455 | | | | 0.155 | MAT | | | 07/14/2020 | 07/15/2021 |
| 912796-4B-2 | UNITED STATES TREASURY BILL | | | | 1.A | 6,990,091 | 99.9470 | 6,996,290 | 7,000,000 | 6,993,929 | | 3,838 | | | | 0.140 | MAT | | | 08/11/2020 | 08/12/2021 |
| 912796-4V-8 | UNITED STATES TREASURY BILL | | | | 1.A | 5,741,861 | 99.9310 | 5,746,033 | 5,750,000 | 5,743,761 | | 1,901 | | | | 0.140 | MAT | | | 10/06/2020 | 10/07/2021 |
| 912796-4W-6 | UNITED STATES TREASURY BILL | | | | 1.A | 4,993,175 | 99.9230 | 4,996,150 | 5,000,000 | 4,994,244 | | 1,069 | | | | 0.135 | MAT | | | 11/03/2020 | 11/04/2021 |
| 912796-5G-0 | UNITED STATES TREASURY BILL | | | | 1.A | 1,696,711 | 99.9090 | 1,697,054 | 1,698,600 | 1,696,861 | | 151 | | | | 0.111 | MAT | | | 12/01/2020 | 12/02/2021 |
| 912796-A9-0 | UNITED STATES TREASURY BILL | | | | 1.A | 4,994,439 | 99.9000 | 4,995,000 | 5,000,000 | 4,994,454 | | 15 | | | | 0.110 | MAT | | | 12/29/2020 | 12/30/2021 |
| 912810-FP-8 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 579,822 | 143.7580 | 658,699 | 458,200 | 556,884 | | (8,277) | | | 5.375 | 2.904 | FA | 9,303 | 24,628 | 02/26/2018 | 02/15/2031 |
| 912810-SQ-2 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 5,878,909 | 94.6720 | 5,841,262 | 6,170,000 | 5,880,598 | | 1,688 | | | 1.125 | 1.399 | FA | 26,218 | | 11/17/2020 | 08/15/2040 |
| 912810-SR-0 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 8,678,628 | 94.9375 | 8,069,688 | 8,500,000 | 8,675,141 | | (3,486) | | | 1.125 | 1.008 | MN | 12,415 | 47,813 | 08/11/2020 | 05/15/2040 |
| 912810-ST-6 | UNITED STATES TREASURY NOTE/BOND - WHEN | | | | 1.A | 12,635,969 | 98.8750 | 12,754,875 | 12,900,000 | 12,636,217 | | 249 | | | 1.375 | 1.494 | MN | 23,029 | | 12/23/2020 | 11/15/2040 |
| 912828-2D-1 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 23,892,223 | 103.2660 | 24,887,106 | 24,100,000 | 24,016,318 | | 30,583 | | | 1.375 | 1.508 | FA | 112,594 | 331,375 | 11/30/2016 | 08/31/2023 |
| 912828-2N-9 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 4,471,523 | 106.8320 | 4,807,440 | 4,500,000 | 4,484,413 | | 4,136 | | | 2.125 | 2.226 | JJ | 40,017 | 95,625 | 10/20/2017 | 07/31/2024 |
| 912828-2P-4 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 4,259,470 | 102.7620 | 4,393,076 | 4,275,000 | 4,269,728 | | 3,251 | | | 1.875 | 1.955 | JJ | 33,544 | 80,156 | 10/06/2017 | 07/31/2022 |
| 912828-2R-0 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 27,132,486 | 110.8830 | 31,236,850 | 28,171,000 | 27,411,175 | | 102,870 | | | 2.250 | 2.696 | FA | 239,415 | 633,848 | 04/30/2018 | 08/15/2027 |
| 912828-2U-3 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 21,535,992 | 106.0310 | 23,326,820 | 22,000,000 | 21,726,993 | | 70,853 | | | 1.875 | 2.230 | FA | 140,159 | 412,500 | 06/05/2019 | 08/31/2024 |
| 912828-2W-9 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 41,768,667 | 103.0350 | 43,209,788 | 41,937,000 | 41,875,881 | | 34,153 | | | 1.875 | 1.960 | MS | 200,900 | 786,319 | 10/25/2017 | 09/30/2022 |
| 912828-3C-2 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 27,161,992 | 103.4180 | 28,367,557 | 27,430,000 | 27,314,691 | | 60,840 | | | 2.000 | 2.235 | AO | 93,959 | 548,600 | 09/18/2018 | 10/31/2022 |
| 912828-3D-0 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 22,067,119 | 107.6563 | 23,684,375 | 22,000,000 | 22,038,380 | | (9,519) | | | 2.250 | 2.202 | AO | 84,779 | 495,000 | 11/28/2017 | 10/31/2024 |
| 912828-3F-5 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 14,304,087 | 111.0390 | 16,239,454 | 14,625,000 | 14,390,293 | | 30,840 | | | 2.250 | 2.505 | MN | 42,724 | 329,063 | 09/12/2018 | 11/15/2027 |
| 912828-3J-7 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 1,949,849 | 107.2930 | 2,145,860 | 2,000,000 | 1,968,448 | | 7,556 | | | 2.125 | 2.550 | MN | 3,736 | 42,500 | 12/03/2018 | 11/30/2024 |
| 912828-3Q-1 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 5,579,777 | 100.0560 | 5,603,136 | 5,600,000 | 5,599,752 | | 6,446 | | | 2.000 | 2.118 | JJ | 51,739 | 112,000 | 12/09/2019 | 01/15/2021 |
| 912828-3W-8 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 14,718,343 | 114.6760 | 17,176,171 | 14,978,000 | 14,777,205 | | 24,914 | | | 2.750 | 2.960 | FA | 155,580 | 411,895 | 10/04/2018 | 02/15/2028 |
| 912828-4N-7 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 6,011,152 | 115.8590 | 6,951,540 | 6,000,000 | 6,012,310 | | (1,665) | | | 2.875 | 2.841 | MN | 22,396 | 172,500 | 04/30/2019 | 05/15/2028 |
| 912828-4U-1 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 19,562,563 | 106.1560 | 20,926,532 | 19,713,000 | 19,633,168 | | 30,406 | | | 2.625 | 2.794 | JD | 1,429 | 517,466 | 10/09/2018 | 06/30/2023 |
| 912828-4V-9 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 18,267,358 | 116.1600 | 21,710,304 | 18,690,000 | 18,352,010 | | 38,635 | | | 2.875 | 3.143 | FA | 202,962 | 537,338 | 10/26/2018 | 08/15/2028 |
| 912828-4Z-0 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 995,121 | 111.1880 | 1,111,880 | 1,000,000 | 996,647 | | 665 | | | 2.750 | 2.827 | FA | 9,344 | 27,500 | 08/30/2018 | 08/31/2025 |
| 912828-5F-3 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 1,953,957 | 102.1520 | 1,940,888 | 1,900,000 | 1,940,730 | | (13,227) | | | 2.875 | 0.144 | AO | 11,705 | 27,313 | 09/29/2020 | 10/15/2021 |
| 912828-5M-8 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 4,472,881 | 118.3980 | 5,031,915 | 4,250,000 | 4,436,995 | | (21,284) | | | 3.125 | 2.505 | MN | 17,244 | 132,813 | 05/15/2019 | 11/15/2028 |
| 912828-5R-7 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 18,789,766 | 102.3790 | 19,144,873 | 18,700,000 | 18,733,070 | | (34,001) | | | 2.625 | 2.436 | JD | 22,925 | 490,875 | 04/16/2019 | 12/15/2021 |

# 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 | 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 |
| 912828-5Y-2 | UNITED STATES TREASURY FLOATING RATE NOT | | | | 1.A | 2,998,400 | 100.0080 | 3,000,240 | 3,000,000 | 2,999,930 | | 852 | | | 0.210 | 0.238 | JAJO | 1,051 | 22,808 | 03/08/2019 | 01/31/2021 |
| 912828-6B-1 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 6,625,225 | 114.7970 | 7,461,805 | 6,500,000 | 6,607,663 | | (12,073) | | | 2.625 | 2.397 | FA | 64,448 | 170,625 | 09/18/2019 | 02/15/2029 |
| 912828-6C-9 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 41,098,711 | 102.6600 | 42,090,600 | 41,000,000 | 41,039,644 | | (34,479) | | | 2.500 | 2.412 | FA | 387,160 | 1,025,000 | 04/16/2019 | 02/15/2022 |
| 912828-6H-8 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 23,088,828 | 102.6910 | 23,618,930 | 23,000,000 | 23,036,771 | | (29,928) | | | 2.375 | 2.239 | MS | 162,970 | 546,250 | 04/02/2019 | 03/15/2022 |
| 912828-6Q-8 | UNITED STATES TREASURY FLOATING RATE NOT | | | | 1.A | 11,099,452 | 100.0410 | 11,104,551 | 11,100,000 | 11,099,904 | | 288 | | | 0.234 | 0.237 | JAJO | 4,349 | 87,097 | 05/31/2019 | 04/30/2021 |
| 912828-6T-2 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 43,110,649 | 113.0160 | 47,444,117 | 41,980,000 | 42,960,690 | | (106,515) | | | 2.375 | 2.069 | MN | 129,448 | 997,025 | 10/01/2019 | 05/15/2029 |
| 912828-7A-2 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 21,419,160 | 100.7420 | 21,659,530 | 21,500,000 | 21,479,087 | | 41,543 | | | 1.625 | 1.822 | JD | 965 | 349,375 | 07/19/2019 | 06/30/2021 |
| 912828-7C-8 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 4,995,313 | 102.5000 | 5,125,000 | 5,000,000 | 4,997,551 | | 1,557 | | | 1.750 | 1.782 | JJ | 40,421 | 87,500 | 07/19/2019 | 07/15/2022 |
| 912828-7G-9 | UNITED STATES TREASURY FLOATING RATE NOT | | | | 1.A | 3,006,008 | 100.1160 | 3,003,480 | 3,000,000 | 3,002,354 | | (3,654) | | | 0.315 | 0.180 | JAJO | 1,594 | 12,455 | 02/04/2020 | 07/31/2021 |
| 912828-C5-7 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 47,827,441 | 100.5010 | 47,989,228 | 47,750,000 | 47,771,237 | | (76,385) | | | 2.250 | 2.067 | MS | 274,497 | 1,074,375 | 01/31/2020 | 03/31/2021 |
| 912828-D5-6 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 6,907,363 | 107.7770 | 7,005,505 | 6,500,000 | 6,692,335 | | (51,305) | | | 2.375 | 1.532 | FA | 58,310 | 154,375 | 11/17/2016 | 08/15/2024 |
| 912828-F2-1 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 14,259,089 | 101.4920 | 14,208,880 | 14,000,000 | 14,044,143 | | (58,595) | | | 2.125 | 1.697 | MS | 76,010 | 297,500 | 10/04/2017 | 09/30/2021 |
| 912828-F9-6 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 5,653,397 | 101.5510 | 5,686,856 | 5,600,000 | 5,607,958 | | (9,459) | | | 2.000 | 1.826 | AO | 19,182 | 112,000 | 01/07/2016 | 10/31/2021 |
| 912828-G3-8 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 12,964,341 | 107.7270 | 13,600,534 | 12,625,000 | 12,791,644 | | (41,438) | | | 2.250 | 1.893 | MN | 36,881 | 284,063 | 10/11/2017 | 11/15/2024 |
| 912828-J2-7 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 15,083,799 | 107.0781 | 16,115,258 | 15,050,000 | 15,061,492 | | (2,926) | | | 2.000 | 1.979 | FA | 113,693 | 301,000 | 10/11/2017 | 02/15/2025 |
| 912828-J7-6 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 196,868 | 102.0310 | 204,062 | 200,000 | 198,666 | | 1,047 | | | 1.750 | 2.297 | MS | 894 | 3,500 | 04/04/2019 | 03/31/2022 |
| 912828-K7-4 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 6,922,813 | 107.7110 | 7,539,770 | 7,000,000 | 6,960,699 | | 7,859 | | | 2.000 | 2.127 | FA | 52,880 | 140,000 | 06/25/2019 | 08/15/2025 |
| 912828-L2-4 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 20,362,220 | 102.8980 | 20,322,355 | 19,750,000 | 20,238,642 | | (126,227) | | | 1.875 | 0.377 | FA | 125,824 | 210,938 | 07/28/2020 | 08/31/2022 |
| 912828-M5-6 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 5,245,225 | 109.2030 | 5,187,143 | 4,750,000 | 5,206,792 | | (38,432) | | | 2.250 | 0.261 | MN | 13,876 | 53,438 | 07/30/2020 | 11/15/2025 |
| 912828-M8-0 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 19,270,127 | 103.5820 | 20,125,983 | 19,430,000 | 19,365,843 | | 32,517 | | | 2.000 | 2.177 | MN | 34,163 | 388,600 | 01/05/2018 | 11/30/2022 |
| 912828-N3-0 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 33,450,536 | 103.9810 | 35,088,388 | 33,745,000 | 33,601,838 | | 68,763 | | | 2.125 | 2.343 | JD | 1,981 | 717,081 | 02/26/2018 | 12/31/2022 |
| 912828-P3-8 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 1,016,762 | 103.3670 | 1,033,670 | 1,000,000 | 1,005,430 | | (2,550) | | | 1.750 | 1.484 | JJ | 7,323 | 17,500 | 06/08/2016 | 01/31/2023 |
| 912828-P4-6 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 20,109,730 | 106.3590 | 21,963,134 | 20,650,000 | 20,332,498 | | 57,823 | | | 1.625 | 1.940 | FA | 126,748 | 335,563 | 03/13/2019 | 02/15/2026 |
| 912828-P8-7 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 1,203,281 | 100.1480 | 1,201,776 | 1,200,000 | 1,200,117 | | (729) | | | 1.125 | 1.064 | FA | 4,587 | 13,500 | 07/28/2016 | 02/28/2021 |
| 912828-Q2-9 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 8,241,362 | 103.0470 | 8,552,901 | 8,300,000 | 8,280,098 | | 8,650 | | | 1.500 | 1.609 | MS | 31,809 | 124,500 | 05/27/2016 | 03/31/2023 |
| 912828-Q3-7 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 11,399,337 | 100.2640 | 11,423,078 | 11,393,000 | 11,389,629 | | 13,687 | | | 1.250 | 1.372 | MS | 36,386 | 142,413 | 12/09/2019 | 03/31/2021 |
| 912828-Q7-8 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 12,748,034 | 100.4060 | 12,751,562 | 12,700,000 | 12,701,198 | | (3,638) | | | 1.375 | 1.346 | AO | 29,908 | 174,625 | 10/31/2019 | 04/30/2021 |
| 912828-R2-8 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 30,673,412 | 103.4490 | 31,500,221 | 30,450,000 | 30,657,454 | | (30,906) | | | 1.625 | 1.323 | AO | 84,747 | 437,938 | 07/28/2020 | 04/30/2023 |

# 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 |
| 912828-R3-6 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 8,262,129 | 106.4770 | 9,050,545 | 8,500,000 | 8,333,489 | | 28,774 | | | 1.625 | 2.009 | MN | 17,933 | 138,125 | 06/25/2019 | 05/15/2026 |
| 912828-R6-9 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 9,017,242 | 103.5660 | 9,113,808 | 8,800,000 | 8,953,355 | | (49,674) | | | 1.625 | 0.891 | MN | 12,571 | 143,000 | 03/24/2020 | 05/31/2023 |
| 912828-R7-7 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 7,687,047 | 100.5160 | 7,739,732 | 7,700,000 | 7,697,570 | | 5,802 | | | 1.375 | 1.452 | MN | 9,308 | 105,875 | 07/03/2017 | 05/31/2021 |
| 912828-RC-6 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 3,675,000 | 101.2420 | 3,543,470 | 3,500,000 | 3,522,097 | | (35,208) | | | 2.125 | 1.104 | FA | 28,093 | 74,375 | 07/28/2016 | 08/15/2021 |
| 912828-S2-7 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 4,504,609 | 100.5000 | 4,522,500 | 4,500,000 | 4,500,477 | | (952) | | | 1.125 | 1.104 | JD | 140 | 50,625 | 07/28/2016 | 06/30/2021 |
| 912828-S3-5 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 3,333,285 | 103.0630 | 3,431,998 | 3,330,000 | 3,331,224 | | (479) | | | 1.375 | 1.360 | JD | 126 | 45,788 | 08/02/2016 | 06/30/2023 |
| 912828-S7-6 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 2,500,204 | 100.5860 | 2,514,650 | 2,500,000 | 2,500,025 | | (43) | | | 1.125 | 1.123 | JJ | 11,770 | 28,125 | 09/27/2016 | 07/31/2021 |
| 912828-S9-2 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 3,950,625 | 102.8480 | 4,113,920 | 4,000,000 | 3,980,957 | | 7,194 | | | 1.250 | 1.439 | JJ | 20,924 | 50,000 | 09/02/2016 | 07/31/2023 |
| 912828-T2-6 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 1,980,156 | 103.3630 | 2,067,260 | 2,000,000 | 1,991,896 | | 2,874 | | | 1.375 | 1.526 | MS | 7,026 | 27,500 | 10/21/2016 | 09/30/2023 |
| 912828-T3-4 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 35,548,139 | 100.7540 | 37,032,133 | 36,755,000 | 36,561,005 | | 256,906 | | | 1.125 | 1.843 | MS | 105,645 | 413,494 | 01/04/2017 | 09/30/2021 |
| 912828-T6-7 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 2,699,199 | 100.9300 | 2,775,575 | 2,750,000 | 2,741,226 | | 10,446 | | | 1.250 | 1.639 | AO | 5,887 | 34,375 | 11/14/2016 | 10/31/2021 |
| 912828-T9-1 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 21,565,508 | 104.1760 | 22,397,840 | 21,500,000 | 21,527,380 | | (9,402) | | | 1.625 | 1.579 | AO | 59,838 | 349,375 | 11/03/2016 | 10/31/2023 |
| 912828-TJ-9 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 10,317,345 | 102.4300 | 10,447,860 | 10,200,000 | 10,233,789 | | (20,452) | | | 1.625 | 1.418 | FA | 62,607 | 165,750 | 11/04/2016 | 08/15/2022 |
| 912828-TY-6 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 599,744 | 102.7850 | 616,710 | 600,000 | 599,836 | | 86 | | | 1.625 | 1.640 | MN | 1,266 | 9,750 | 12/06/2019 | 11/15/2022 |
| 912828-U5-7 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 2,785,410 | 105.7310 | 2,981,614 | 2,820,000 | 2,804,812 | | 4,987 | | | 2.125 | 2.317 | MN | 5,268 | 59,925 | 12/22/2016 | 11/30/2023 |
| 912828-U6-5 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 37,815,591 | 101.4770 | 38,776,899 | 38,212,500 | 38,143,570 | | 74,153 | | | 1.750 | 1.951 | MN | 58,788 | 668,719 | 10/09/2019 | 11/30/2021 |
| 912828-UN-8 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 7,139,453 | 103.9380 | 7,275,660 | 7,000,000 | 7,088,984 | | (41,053) | | | 2.000 | 1.390 | FA | 52,880 | 140,000 | 10/07/2019 | 02/15/2023 |
| 912828-V2-3 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 33,748,817 | 106.2420 | 35,856,675 | 33,750,000 | 33,749,466 | | 170 | | | 2.250 | 2.251 | JD | 2,098 | 759,375 | 01/23/2017 | 12/31/2023 |
| 912828-V7-2 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 41,502,294 | 101.8910 | 42,398,883 | 41,612,000 | 41,587,241 | | 22,442 | | | 1.875 | 1.931 | JJ | 326,507 | 780,225 | 04/20/2017 | 01/31/2022 |
| 912828-V9-8 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 5,923,516 | 110.5350 | 6,632,100 | 6,000,000 | 5,947,204 | | 7,914 | | | 2.250 | 2.405 | FA | 50,992 | 135,000 | 12/27/2017 | 02/15/2027 |
| 912828-VB-3 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 4,569,414 | 103.8050 | 4,671,225 | 4,500,000 | 4,524,976 | | (10,285) | | | 1.750 | 1.511 | MN | 10,224 | 78,750 | 09/13/2016 | 05/15/2023 |
| 912828-W4-8 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 32,626,304 | 106.1330 | 35,023,890 | 33,000,000 | 32,822,886 | | 53,538 | | | 2.125 | 2.302 | FA | 238,270 | 701,250 | 03/15/2017 | 02/29/2024 |
| 912828-W7-1 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 1,068,047 | 106.2460 | 1,062,460 | 1,000,000 | 1,062,751 | | (5,296) | | | 2.125 | 0.184 | MS | 5,429 | 10,625 | 09/21/2020 | 03/31/2024 |
| 912828-WE-6 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 4,013,936 | 107.4220 | 4,028,325 | 3,750,000 | 3,982,598 | | (24,616) | | | 2.750 | 0.561 | MN | 13,389 | 61,875 | 09/21/2020 | 11/15/2023 |
| 912828-WN-6 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 17,376,992 | 100.7700 | 17,130,900 | 17,000,000 | 17,030,977 | | (74,445) | | | 2.000 | 1.554 | MN | 29,890 | 340,000 | 03/23/2016 | 05/31/2021 |
| 912828-WY-2 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 5,264,113 | 101.2270 | 5,172,700 | 5,110,000 | 5,129,259 | | (32,754) | | | 2.250 | 1.596 | JJ | 48,115 | 114,975 | 11/22/2016 | 07/31/2021 |
| 912828-WZ-9 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 998,281 | 102.1720 | 1,021,720 | 1,000,000 | 999,503 | | 367 | | | 1.750 | 1.788 | AO | 2,997 | 17,500 | 08/02/2017 | 04/30/2022 |
| 912828-X4-7 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 3,256,232 | 102.3280 | 3,325,660 | 3,250,000 | 3,251,726 | | (1,274) | | | 1.875 | 1.834 | AO | 10,437 | 60,938 | 05/16/2017 | 04/30/2022 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book / Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change In B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 912828-X7-0 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 4,273,696 | 105.9920 | 4,557,656 | 4,300,000 | 4,286,928 | | 3,757 | | | 2.000 | 2.095 | AO | 14,729 | 86,000 | 05/23/2017 | 04/30/2024 |
| 912828-X8-8 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 92,647,148 | 111.5430 | 102,898,418 | 92,250,000 | 92,484,919 | | (35,473) | | | 2.375 | 2.330 | MN | 284,459 | 2,190,938 | 07/26/2018 | 05/15/2027 |
| 912828-XQ-8 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 513,242 | 102.9450 | 514,725 | 500,000 | 503,458 | | (2,143) | | | 2.000 | 1.556 | JJ | 4,185 | 10,000 | 04/20/2016 | 07/31/2022 |
| 912828-XR-6 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 1,962,656 | 102.3010 | 2,046,020 | 2,000,000 | 1,987,744 | | 8,461 | | | 1.750 | 2.193 | MN | 3,077 | 35,000 | 12/20/2017 | 05/31/2022 |
| 912828-XT-2 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 199,712 | 106.1250 | 212,250 | 200,000 | 199,853 | | 41 | | | 2.000 | 2.022 | MN | 352 | 4,000 | 06/27/2017 | 05/31/2024 |
| 912828-XW-5 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 16,942,924 | 102.4340 | 17,418,902 | 17,005,000 | 16,985,649 | | 12,634 | | | 1.750 | 1.827 | JD | 822 | 297,588 | 08/01/2017 | 06/30/2022 |
| 912828-XX-3 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 4,975,000 | 106.2540 | 5,312,700 | 5,000,000 | 4,986,899 | | 3,575 | | | 2.000 | 2.078 | JD | 276 | 100,000 | 08/02/2017 | 06/30/2024 |
| 912828-XZ-8 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 23,081,309 | 110.8870 | 25,781,228 | 23,250,000 | 23,135,716 | | 23,427 | | | 2.750 | 2.867 | JD | 1,766 | 639,375 | 10/04/2018 | 06/30/2025 |
| 912828-Y6-1 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 5,928,431 | 106.6950 | 6,348,353 | 5,950,000 | 5,938,486 | | 4,240 | | | 2.750 | 2.828 | JJ | 68,474 | 163,625 | 08/15/2018 | 07/31/2023 |
| 912828-Y7-9 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 7,063,965 | 111.6250 | 6,976,563 | 6,250,000 | 6,950,730 | | (113,235) | | | 2.875 | 0.403 | JJ | 75,195 | 89,844 | 03/31/2020 | 07/31/2025 |
| 912828-Y8-7 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 7,239,063 | 105.4770 | 7,383,390 | 7,000,000 | 7,215,073 | | (22,887) | | | 1.750 | 0.869 | JJ | 51,264 | 70,000 | 09/21/2020 | 07/31/2024 |
| 912828-YB-0 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 45,830,418 | 106.9770 | 49,658,723 | 46,420,000 | 45,897,127 | | 55,580 | | | 1.625 | 1.766 | FA | 284,922 | 754,325 | 11/05/2019 | 08/15/2029 |
| 912828-YS-3 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 27,053,371 | 108.0740 | 29,450,165 | 27,250,000 | 27,072,979 | | 18,728 | | | 1.750 | 1.829 | MN | 61,915 | 476,875 | 02/18/2020 | 11/15/2029 |
| 912828-YT-1 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 5,091,797 | 101.2500 | 5,062,500 | 5,000,000 | 5,049,817 | | (41,980) | | | 1.500 | 0.404 | MN | 6,593 | 75,000 | 03/24/2020 | 11/30/2021 |
| 912828-YV-6 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 1,986,392 | 104.8630 | 1,976,668 | 1,885,000 | 1,980,220 | | (6,173) | | | 1.500 | 0.203 | MN | 2,486 | 14,138 | 09/29/2020 | 11/30/2024 |
| 912828-YW-4 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 10,005,859 | 102.9220 | 10,292,200 | 10,000,000 | 10,003,902 | | (1,952) | | | 1.625 | 1.605 | JD | 7,589 | 162,500 | 12/30/2019 | 12/15/2022 |
| 912828-YX-2 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 9,983,984 | 107.4650 | 10,746,500 | 10,000,000 | 9,986,128 | | 2,144 | | | 1.750 | 1.774 | JD | 483 | 175,000 | 01/02/2020 | 12/31/2026 |
| 912828-Z7-8 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 4,852,941 | 105.9920 | 4,981,624 | 4,700,000 | 4,845,267 | | (7,674) | | | 1.500 | 0.969 | JJ | 29,503 | 20,250 | 09/21/2020 | 01/31/2027 |
| 912828-Z8-6 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 17,100,938 | 102.6370 | 17,448,290 | 17,000,000 | 17,072,540 | | (28,398) | | | 1.375 | 1.171 | FA | 88,291 | 116,875 | 02/26/2020 | 02/15/2023 |
| 912828-Z9-4 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 5,364,648 | 105.7930 | 5,289,650 | 5,000,000 | 5,339,075 | | (25,574) | | | 1.500 | 0.730 | FA | 28,329 | 37,500 | 04/14/2020 | 02/15/2030 |
| 912828-ZC-7 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 10,495,400 | 103.5270 | 10,611,518 | 10,250,000 | 10,455,627 | | (39,773) | | | 1.125 | 0.636 | FA | 39,181 | 57,656 | 03/06/2020 | 02/28/2025 |
| 912828-ZS-2 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 4,936,328 | 99.6480 | 4,982,400 | 5,000,000 | 4,941,359 | | 5,031 | | | 0.500 | 0.687 | MN | 2,198 | 12,500 | 06/08/2020 | 05/31/2027 |
| 912828-ZY-9 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 4,992,383 | 99.9530 | 4,997,650 | 5,000,000 | 4,993,542 | | 1,159 | | | 0.125 | 0.176 | JJ | 2,887 | | 07/15/2020 | 07/15/2023 |
| 91282C-AE-1 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 25,264,413 | 97.5000 | 24,862,500 | 25,500,000 | 25,270,683 | | 6,270 | | | 0.625 | 0.722 | FA | 60,199 | | 10/07/2020 | 08/15/2030 |
| 91282C-AK-7 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 2,997,695 | 99.9300 | 2,997,900 | 3,000,000 | 2,997,894 | | 199 | | | 0.125 | 0.151 | MS | 1,119 | | 09/30/2020 | 09/15/2023 |
| 91282C-AL-5 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 2,974,648 | 98.4730 | 2,954,190 | 3,000,000 | 2,975,517 | | 869 | | | 0.375 | 0.498 | MS | 2,874 | | 10/07/2020 | 09/30/2027 |
| 91282C-AM-3 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 1,999,766 | 99.6210 | 1,992,420 | 2,000,000 | 1,999,778 | | 12 | | | 0.250 | 0.252 | MS | 1,277 | | 09/29/2020 | 09/30/2025 |
| 91282C-AN-1 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 1,999,922 | 100.0040 | 2,000,080 | 2,000,000 | 1,999,932 | | 10 | | | 0.125 | 0.127 | MS | 639 | | 09/29/2020 | 09/30/2022 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book / Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change In B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 91282C-AR-2 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 4,996,289 | 100.0160 | 5,000,800 | 5,000,000 | 4,996,495 | | 206 | | | 0.125 | 0.163 | AO | 1,070 | | 11/20/2020 | 10/31/2022 |
| 91282C-AV-3 | UNITED STATES TREASURY NOTE/BOND | | | | 1.A | 2,490,332 | 99.6720 | 2,491,800 | 2,500,000 | 2,490,332 | | | | | 0.875 | 0.875 | MN | 3,021 | | 12/31/2020 | 11/15/2030 |
| 91282C-AZ-4 | UNITED STATES TREASURY NOTE/BOND - WHEN | | | | 1.A | 2,004,217 | 100.1410 | 2,007,827 | 2,005,000 | 2,004,220 | | 3 | | | 0.375 | 0.383 | MN | 661 | | 12/23/2020 | 11/30/2025 |
| 0199999 - Bonds - U.S. Governments - Issuer Obligations | | | | | | 1,445,965,346 | XXX | 1,516,586,977 | 1,446,323,300 | 1,447,069,976 | | (27,051) | | | XXX | XXX | XXX | 5,808,479 | 25,692,466 | XXX | XXX |
| Bonds - U.S. Governments - Residential Mortgage-Backed Securities | | | | | | | | | | | | | | | | | | | | | |
| 36179U-Q7-0 | GINNIE MAE II POOL | | | 4 | 1.A | 6,110,249 | 109.5210 | 6,232,368 | 5,690,569 | 5,917,662 | | (192,587) | | | 5.000 | 2.000 | MON | 23,711 | 189,686 | 04/22/2020 | 04/01/2049 |
| 3622A2-TU-6 | GINNIE MAE I POOL | | | 4 | 1.A | 2,334,497 | 106.0540 | 2,350,236 | 2,216,075 | 2,239,280 | | (16,211) | | | 4.000 | 3.338 | MON | 7,387 | 88,643 | 01/27/2017 | 04/01/2025 |
| 38378M-WF-8 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | | | 4 | 1.A | 266,919 | 101.3270 | 269,702 | 266,170 | 266,286 | | (84) | | | 1.500 | 1.468 | MON | 333 | 3,993 | 06/21/2016 | 08/01/2025 |
| 38380C-EJ-8 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | | | 4 | 1.A | 963,597 | 105.6680 | 957,756 | 906,382 | 960,719 | | (2,878) | | | 2.500 | 0.787 | MON | 1,888 | 3,777 | 10/20/2020 | 03/01/2039 |
| 38380W-ZN-2 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | | | 4 | 1.A | 273,783 | 102.5730 | 272,980 | 266,132 | 273,199 | | (585) | | | 2.500 | 1.312 | MON | 554 | 1,109 | 10/20/2020 | 09/01/2046 |
| 0299999 - Bonds - U.S. Governments - Residential Mortgage-Backed Securities | | | | | | 9,949,045 | XXX | 10,083,042 | 9,345,329 | 9,657,146 | | (212,344) | | | XXX | XXX | XXX | 33,873 | 287,207 | XXX | XXX |
| Bonds - U.S. Governments - Commercial Mortgage-Backed Securities | | | | | | | | | | | | | | | | | | | | | |
| Bonds - U.S. Governments - Other Loan-Backed and Structured Securities | | | | | | | | | | | | | | | | | | | | | |
| 0599999 - Bonds - U.S. Governments - Subtotals - U.S. Governments | | | | | | 1,455,914,391 | XXX | 1,526,670,019 | 1,455,668,629 | 1,456,727,122 | | (239,395) | | | XXX | XXX | XXX | 5,842,352 | 25,979,672 | XXX | XXX |
| Bonds - All Other Governments - Issuer Obligations | | | | | | | | | | | | | | | | | | | | | |
| 68323A-DP-6 | PROVINCE OF ONTARIO CANADA | | A | | 1.D FE | 2,231,734 | 109.7130 | 2,457,571 | 2,240,000 | 2,235,345 | | 808 | | | 2.500 | 2.542 | AO | 9,956 | 56,000 | 04/20/2016 | 04/27/2026 |
| 0699999 - Bonds - All Other Governments - Issuer Obligations | | | | | | 2,231,734 | XXX | 2,457,571 | 2,240,000 | 2,235,345 | | 808 | | | XXX | XXX | XXX | 9,956 | 56,000 | XXX | XXX |
| Bonds - All Other Governments - Residential Mortgage-Backed Securities | | | | | | | | | | | | | | | | | | | | | |
| Bonds - All Other Governments - Commercial Mortgage-Backed Securities | | | | | | | | | | | | | | | | | | | | | |
| Bonds - All Other Governments - Other Loan-Backed and Structured Securities | | | | | | | | | | | | | | | | | | | | | |
| 1099999 - Bonds - All Other Governments - Subtotals - All Other Governments | | | | | | 2,231,734 | XXX | 2,457,571 | 2,240,000 | 2,235,345 | | 808 | | | XXX | XXX | XXX | 9,956 | 56,000 | XXX | XXX |
| Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations | | | | | | | | | | | | | | | | | | | | | |
| 13063A-5E-0 | STATE OF CALIFORNIA | | | | 1.C FE | 4,086,758 | 166.6660 | 4,749,981 | 2,850,000 | 3,979,405 | | (65,164) | | | 7.500 | 3.691 | AO | 53,438 | 213,750 | 04/30/2019 | 04/01/2034 |
| 13063C-FF-2 | STATE OF CALIFORNIA | | | 2 | 1.C FE | 1,385,000 | 99.9850 | 1,384,792 | 1,385,000 | 1,385,000 | | | | | 0.470 | 0.470 | MON | 556 | 14,339 | 11/08/2017 | 12/01/2027 |
| 13063C-VK-3 | STATE OF CALIFORNIA | | | | 1.C FE | 1,277,556 | 112.3070 | 1,224,146 | 1,090,000 | 1,179,355 | | (33,520) | | | 5.000 | 1.742 | FA | 22,708 | 54,500 | 01/05/2018 | 08/01/2023 |
| 13063C-Z2-9 | STATE OF CALIFORNIA | | | | 1.C FE | 3,606,882 | 117.4070 | 3,633,747 | 3,095,000 | 3,442,158 | | (91,018) | | | 5.000 | 1.820 | MS | 51,583 | 154,750 | 03/01/2019 | 09/01/2024 |
| 13063D-AD-0 | STATE OF CALIFORNIA | | | | 1.C FE | 2,000,000 | 102.5180 | 2,050,360 | 2,000,000 | 2,000,000 | | | | | 2.367 | 2.367 | AO | 11,835 | 47,340 | 04/21/2017 | 04/01/2022 |
| 13063D-GB-8 | STATE OF CALIFORNIA | | | | 1.C FE | 1,360,044 | 111.7280 | 1,508,328 | 1,350,000 | 1,356,414 | | (1,389) | | | 3.375 | 3.254 | AO | 11,391 | 45,563 | 04/18/2018 | 04/01/2025 |
| 13063D-GC-6 | STATE OF CALIFORNIA | | | | 1.C FE | 1,502,440 | 116.6790 | 1,750,185 | 1,500,000 | 1,501,858 | | (223) | | | 3.500 | 3.480 | AO | 13,125 | 52,500 | 04/23/2018 | 04/01/2028 |
| 13063D-KZ-0 | STATE OF CALIFORNIA | | | | 1.C FE | 1,733,715 | 115.4440 | 1,731,660 | 1,500,000 | 1,652,646 | | (45,354) | | | 5.000 | 1.761 | AO | 18,750 | 75,000 | 03/07/2019 | 04/01/2024 |
| 13063D-RE-0 | STATE OF CALIFORNIA | | | | 1.C FE | 13,997,927 | 110.0620 | 15,139,028 | 13,755,000 | 13,983,303 | | (13,559) | | | 2.500 | 2.284 | AO | 85,969 | 302,771 | 07/29/2020 | 10/01/2029 |
| 13063D-VN-5 | STATE OF CALIFORNIA | | | | 1.C FE | 1,191,150 | 118.1900 | 1,181,900 | 1,000,000 | 1,176,769 | | (14,381) | | | 5.000 | 0.350 | MN | 15,556 | | 09/03/2020 | 11/01/2024 |
| 20772K-JV-2 | STATE OF CONNECTICUT | | | | 1.E FE | 633,761 | 103.8750 | 654,413 | 630,000 | 633,093 | | (668) | | | 2.000 | 1.798 | JJ | 7,000 | | 05/29/2020 | 07/01/2023 |
| 246381-PJ-0 | STATE OF DELAWARE | | | | 1.A FE | 7,995,706 | 123.7700 | 7,933,657 | 6,410,000 | 7,843,332 | | (152,374) | | | 5.000 | 0.470 | JJ | 160,250 | 134,432 | 06/15/2020 | 01/01/2026 |
| 34153P-7K-8 | STATE OF FLORIDA | | | | 1.A FE | 2,959,500 | 116.2670 | 2,906,675 | 2,500,000 | 2,896,948 | | (62,552) | | | 5.000 | 0.321 | JD | 10,417 | 62,500 | 06/15/2020 | 06/01/2024 |
| 34153P-Y3-6 | STATE OF FLORIDA | | | | 1.A FE | 1,852,842 | 101.9900 | 1,693,034 | 1,660,000 | 1,683,629 | | (56,408) | | | 5.000 | 1.542 | JD | 6,917 | 83,000 | 12/13/2017 | 06/01/2021 |
| 373385-BW-2 | STATE OF GEORGIA | | | 1,2 | 1.A FE | 5,000,000 | 112.3620 | 5,618,100 | 5,000,000 | 5,000,000 | | | | | 2.920 | 2.920 | FA | 60,833 | 146,000 | 06/21/2017 | 02/01/2029 |
| 373385-BY-8 | STATE OF GEORGIA | | | 1,2 | 1.A FE | 5,000,000 | 112.4630 | 5,623,150 | 5,000,000 | 5,000,000 | | | | | 3.050 | 3.050 | FA | 63,542 | 152,500 | 06/21/2017 | 02/01/2031 |
| 373385-BZ-5 | STATE OF GEORGIA | | | 1,2 | 1.A FE | 5,000,000 | 112.3740 | 5,618,700 | 5,000,000 | 5,000,000 | | | | | 3.100 | 3.100 | FA | 64,583 | 155,000 | 06/21/2017 | 02/01/2032 |
| 373385-DX-8 | STATE OF GEORGIA | | | | 1.A FE | 7,992,320 | 112.0210 | 7,841,470 | 7,000,000 | 7,858,166 | | (134,154) | | | 5.000 | 0.090 | JJ | 175,000 | | 08/06/2020 | 07/01/2023 |
| 419792-YV-2 | STATE OF HAWAII | | | | 1.C FE | 500,500 | 99.9880 | 499,940 | 500,000 | 500,488 | | (12) | | | 1.395 | 1.384 | FA | 2,693 | | 09/29/2020 | 08/01/2030 |
| 419792-YW-0 | STATE OF HAWAII | | | 1,2 | 1.C FE | 1,000,000 | 100.8460 | 1,008,460 | 1,000,000 | 1,000,000 | | | | | 1.595 | 1.595 | FA | 6,158 | | 08/06/2020 | 08/01/2031 |
| 419792-ZB-5 | STATE OF HAWAII | | | 1,2 | 1.C FE | 1,000,000 | 101.2660 | 1,012,660 | 1,000,000 | 1,000,000 | | | | | 2.145 | 2.145 | FA | 8,282 | | 08/06/2020 | 08/01/2036 |
| 419792-ZB-5 | STATE OF HAWAII | | | 1,2 | 1.C FE | 1,000,000 | 101.2660 | 1,012,660 | 1,000,000 | 1,000,000 | | | | | 2.145 | 2.145 | FA | 8,282 | | 08/06/2020 | 08/01/2036 |
| 546415-X2-1 | STATE OF LOUISIANA | | | | 1.D FE | 2,522,571 | 101.5450 | 2,198,449 | 2,165,000 | 2,186,165 | | (63,164) | | | 5.000 | 2.021 | MN | 18,042 | 108,250 | 06/01/2015 | 05/01/2021 |
| 546417-DU-7 | STATE OF LOUISIANA | | | | 1.D FE | 500,000 | 101.8550 | 509,275 | 500,000 | 500,000 | | | | | 1.604 | 1.604 | JD | 668 | 1,047 | 10/02/2020 | 06/01/2029 |
| 546417-DW-3 | STATE OF LOUISIANA | | | | 1.D FE | 10,000,000 | 102.0660 | 10,206,600 | 10,000,000 | 10,000,000 | | | | | 1.804 | 1.804 | JD | 15,033 | 23,552 | 10/02/2020 | 06/01/2031 |
| 546417-DX-1 | STATE OF LOUISIANA | | | | 1.D FE | 3,000,000 | 101.9290 | 3,057,870 | 3,000,000 | 3,000,000 | | | | | 1.864 | 1.864 | JD | 4,660 | 7,301 | 10/02/2020 | 06/01/2032 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book / Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change In B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 57582P-UT-5 | COMMONWEALTH OF MASSACHUSETTS | | | | 1.B FE | 5,494,848 | 128.4070 | 6,099,333 | 4,750,000 | 5,286,426 | | (55,036) | | | 4.910 | 3.345 | MN | 38,871 | 233,225 | 01/04/2017 | 05/01/2029 |
| 57582R-D9-4 | COMMONWEALTH OF MASSACHUSETTS | | | | 1.B FE | 2,813,268 | 121.2450 | 2,788,635 | 2,300,000 | 2,764,465 | | (48,803) | | | 5.000 | 0.461 | JJ | 54,944 | | 06/26/2020 | 07/01/2025 |
| 57582R-G2-6 | COMMONWEALTH OF MASSACHUSETTS | | | 1,2 | 1.B FE | 2,586,475 | 103.7350 | 2,593,375 | 2,500,000 | 2,583,186 | | (3,289) | | | 2.029 | 1.649 | JJ | 24,235 | | 07/31/2020 | 07/01/2035 |
| 57582R-L8-7 | COMMONWEALTH OF MASSACHUSETTS | | | 1,2 | 1.B FE | 2,150,000 | 103.0140 | 2,214,801 | 2,150,000 | 2,150,000 | | | | | 1.870 | 1.870 | MN | 3,127 | | 11/19/2020 | 11/01/2033 |
| 574193-MQ-8 | STATE OF MARYLAND | | | | 1.A FE | 610,245 | 106.8070 | 534,035 | 500,000 | 526,924 | | (18,779) | | | 5.000 | 1.152 | JD | 2,083 | 25,000 | 06/13/2016 | 06/01/2022 |
| 574193-PD-4 | STATE OF MARYLAND | | | | 1.A FE | 1,233,850 | 121.8850 | 1,218,850 | 1,000,000 | 1,217,324 | | (16,526) | | | 5.000 | 0.231 | FA | 20,833 | | 08/21/2020 | 08/01/2025 |
| 574193-ST-6 | STATE OF MARYLAND | | | | 1.A FE | 2,020,303 | 112.4170 | 1,972,918 | 1,755,000 | 1,971,941 | | (48,363) | | | 5.000 | 0.202 | FA | 36,563 | 32,419 | 06/01/2020 | 08/01/2023 |
| 56052A-D9-4 | STATE OF MAINE | | | | 1.C FE | 3,667,230 | 120.8600 | 3,625,800 | 3,000,000 | 3,597,308 | | (69,922) | | | 5.000 | 0.441 | JD | 12,500 | 65,417 | 06/05/2020 | 06/01/2025 |
| 605581-MK-0 | STATE OF MISSISSIPPI | | | 2 | 1.C FE | 5,000,000 | 109.3970 | 5,469,850 | 5,000,000 | 5,000,000 | | | | | 2.440 | 2.440 | AO | 30,500 | 114,544 | 09/27/2019 | 10/01/2030 |
| 658256-3B-6 | STATE OF NORTH CAROLINA | | | | 1.A FE | 3,762,304 | 106.8070 | 3,417,824 | 3,200,000 | 3,367,595 | | (116,754) | | | 5.000 | 1.253 | JD | 13,333 | 160,000 | 07/19/2017 | 06/01/2022 |
| 658256-3J-9 | STATE OF NORTH CAROLINA | | | | 1.A FE | 4,655,080 | 116.3780 | 4,655,120 | 4,000,000 | 4,392,576 | | (110,037) | | | 5.000 | 2.011 | JD | 16,667 | 200,000 | 07/18/2018 | 06/01/2024 |
| 644682-3H-7 | STATE OF NEW HAMPSHIRE | | | | 1.B FE | 2,503,042 | 108.6070 | 2,302,468 | 2,120,000 | 2,240,574 | | (65,997) | | | 5.000 | 1.750 | AO | 22,378 | 106,000 | 11/21/2016 | 10/15/2022 |
| 677522-2A-1 | STATE OF OHIO | | | | 1.B FE | 1,107,450 | 108.8850 | 1,088,850 | 1,000,000 | 1,087,354 | | (20,096) | | | 4.000 | 0.240 | MN | 6,667 | 14,778 | 06/05/2020 | 05/01/2023 |
| 677522-2B-9 | STATE OF OHIO | | | | 1.B FE | 1,404,426 | 112.6350 | 1,385,411 | 1,230,000 | 1,380,290 | | (24,136) | | | 4.000 | 0.310 | MN | 8,200 | 18,177 | 06/05/2020 | 05/01/2024 |
| 677522-3H-5 | STATE OF OHIO | | | | 1.B FE | 5,966,600 | 117.1320 | 5,856,600 | 5,000,000 | 5,872,254 | | (94,346) | | | 5.000 | 0.121 | FA | 128,472 | | 08/07/2020 | 08/01/2024 |
| 677522-3J-1 | STATE OF OHIO | | | | 1.B FE | 4,904,760 | 121.7320 | 4,869,280 | 4,000,000 | 4,814,509 | | (90,251) | | | 5.000 | 0.501 | FA | 102,778 | | 06/18/2020 | 08/01/2025 |
| 677522-4X-9 | STATE OF OHIO | | | | 1.B FE | 1,242,510 | 124.1620 | 1,241,620 | 1,000,000 | 1,241,228 | | (1,282) | | | 5.000 | 0.289 | MS | 1,250 | | 12/09/2020 | 03/01/2026 |
| 686053-DR-7 | OREGON SCHOOL BOARDS ASSOCIATION | | | | 1.C FE | 1,810,782 | 120.8450 | 1,879,140 | 1,555,000 | 1,737,663 | | (20,769) | | | 5.528 | 3.718 | JD | 239 | 85,960 | 04/18/2017 | 06/30/2028 |
| 68609T-TB-4 | STATE OF OREGON | | | | 1.B FE | 2,581,309 | 115.8730 | 2,537,619 | 2,190,000 | 2,526,961 | | (54,348) | | | 5.000 | 0.350 | MN | 18,250 | 40,758 | 06/10/2020 | 05/01/2024 |
| 68609T-TC-2 | STATE OF OREGON | | | | 1.B FE | 2,109,839 | 120.4740 | 2,084,200 | 1,730,000 | 2,068,063 | | (41,776) | | | 5.000 | 0.440 | MN | 14,417 | 32,197 | 06/10/2020 | 05/01/2025 |
| 70914P-G6-3 | COMMONWEALTH OF PENNSYLVANIA | | | | 1.D FE | 3,311,990 | 100.1350 | 3,004,050 | 3,000,000 | 3,003,318 | | (86,695) | | | 5.000 | 2.063 | JJ | 69,167 | 150,000 | 01/26/2018 | 01/15/2021 |
| 70914P-MJ-8 | COMMONWEALTH OF PENNSYLVANIA | | | | 1.D FE | 2,456,001 | 127.5560 | 2,697,809 | 2,115,000 | 2,411,307 | | (26,963) | | | 5.450 | 3.632 | FA | 43,546 | 115,268 | 04/25/2019 | 02/15/2030 |
| 76222R-YT-3 | STATE OF RHODE ISLAND | | | | 1.C FE | 1,960,000 | 107.9780 | 2,116,369 | 1,960,000 | 1,960,000 | | | | | 2.400 | 2.400 | JJ | 21,691 | 26,917 | 12/11/2019 | 01/15/2030 |
| 83710R-QW-0 | STATE OF SOUTH CAROLINA | | | | 1.A FE | 1,292,665 | 106.8070 | 1,137,495 | 1,065,000 | 1,123,286 | | (40,683) | | | 5.000 | 1.091 | JD | 4,438 | 53,250 | 09/28/2016 | 06/01/2022 |
| 880541-XE-2 | STATE OF TENNESSEE | | | | 1.A FE | 1,172,400 | 112.3620 | 1,123,620 | 1,000,000 | 1,082,238 | | (30,856) | | | 5.000 | 1.732 | FA | 20,833 | 50,000 | 01/10/2018 | 08/01/2023 |
| 880541-YK-7 | STATE OF TENNESSEE | | | | 1.A FE | 3,094,489 | 114.7240 | 3,080,339 | 2,685,000 | 2,916,996 | | (72,088) | | | 5.000 | 2.092 | FA | 55,938 | 134,250 | 06/28/2018 | 02/01/2024 |
| 882723-7V-5 | STATE OF TEXAS | | | 2 | 1.A FE | 5,017,980 | 114.6560 | 5,732,800 | 5,000,000 | 5,012,179 | | (1,570) | | | 3.721 | 3.680 | AO | 46,513 | 186,050 | 01/30/2017 | 10/01/2031 |
| 882830-AW-2 | TEXAS TRANSPORTATION COMMISSION | | | | 1.A FE | 2,000,000 | 102.6660 | 2,053,320 | 2,000,000 | 2,000,000 | | | | | 1.383 | 1.383 | AO | 6,915 | 4,303 | 07/16/2020 | 10/01/2028 |
| 917542-WH-1 | STATE OF UTAH | | | | 1.A FE | 3,187,912 | 121.4450 | 3,157,570 | 2,600,000 | 3,154,911 | | (33,001) | | | 5.000 | 0.230 | JJ | 65,000 | | 09/22/2020 | 07/01/2025 |
| 93974D-7G-7 | STATE OF WASHINGTON | | | | 1.B FE | 6,060,186 | 125.0330 | 6,026,591 | 4,820,000 | 5,953,774 | | (106,412) | | | 5.000 | 0.581 | JD | 20,083 | 120,500 | 06/25/2020 | 06/01/2026 |
| 93974D-MK-1 | STATE OF WASHINGTON | | | | 1.B FE | 2,660,900 | 119.2710 | 2,653,780 | 2,225,000 | 2,654,920 | | (5,980) | | | 5.000 | 0.243 | FA | 46,354 | | 12/10/2020 | 02/01/2025 |
| 93974D-RY-6 | STATE OF WASHINGTON | | | | 1.B FE | 559,945 | 102.3840 | 511,920 | 500,000 | 508,601 | | (17,006) | | | 5.000 | 1.533 | JJ | 12,500 | 25,000 | 12/06/2017 | 07/01/2021 |
| 97705L-4Q-7 | STATE OF WISCONSIN | | | 2 | 1.B FE | 2,175,028 | 106.4040 | 2,101,479 | 1,975,000 | 2,056,945 | | (60,329) | | | 5.000 | 1.830 | MN | 16,458 | 98,750 | 01/08/2019 | 05/01/2029 |
| 97705M-NW-1 | STATE OF WISCONSIN | | | | 1.B FE | 8,000,000 | 110.5270 | 8,842,160 | 8,000,000 | 8,000,000 | | | | | 2.531 | 2.531 | MN | 33,747 | 203,042 | 10/02/2019 | 05/01/2033 |
| 97705M-RB-3 | STATE OF WISCONSIN | | | | 1.B FE | 4,306,321 | 124.5860 | 4,267,071 | 3,425,000 | 4,226,646 | | (79,675) | | | 5.000 | 0.540 | MN | 28,542 | 63,267 | 06/16/2020 | 05/01/2026 |
| 1199999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations | | | | | | 192,978,811 | XXX | 198,091,340 | 174,240,000 | 188,650,489 | | (2,195,707) | | | XXX | XXX | XXX | 1,945,300 | 4,193,167 | XXX | XXX |
| Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities | | | | | | | | | | | | | | | | | | | | | |
| Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities | | | | | | | | | | | | | | | | | | | | | |
| Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities | | | | | | | | | | | | | | | | | | | | | |
| 1799999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Subtotals - U.S. States, Territories and Possessions (Direct and Guaranteed) | | | | | | 192,978,811 | XXX | 198,091,340 | 174,240,000 | 188,650,489 | | (2,195,707) | | | XXX | XXX | XXX | 1,945,300 | 4,193,167 | XXX | XXX |
| Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations | | | | | | | | | | | | | | | | | | | | | |
| 033167-CN-5 | MUNICIPALITY OF ANCHORAGE AK | | | 1,2 | 1.C FE | 1,750,000 | 112.5790 | 1,970,133 | 1,750,000 | 1,750,000 | | | | | 3.560 | 3.560 | JJ | 31,150 | 62,300 | 12/08/2017 | 07/01/2029 |
| 472628-RN-8 | COUNTY OF JEFFERSON AL | | | | 1.D FE | 1,537,181 | 110.0930 | 1,513,779 | 1,375,000 | 1,452,660 | | (33,297) | | | 5.000 | 2.402 | AO | 17,188 | 68,750 | 05/24/2018 | 04/01/2023 |
| 607114-3H-6 | CITY OF MOBILE AL | | | | 1.D FE | 1,250,000 | 108.5150 | 1,356,438 | 1,250,000 | 1,250,000 | | | | | 2.824 | 2.824 | FA | 13,336 | 35,300 | 11/16/2017 | 02/15/2025 |
| 607114-Y3-3 | CITY OF MOBILE AL | | | | 1.D FE | 1,015,880 | 107.4910 | 1,074,910 | 1,000,000 | 1,007,641 | | (2,311) | | | 3.050 | 2.793 | FA | 11,522 | 30,500 | 04/18/2017 | 02/15/2024 |
| 158843-XE-7 | CITY OF CHANDLER AZ | | | | 1.A FE | 2,165,680 | 101.8910 | 2,037,820 | 2,000,000 | 2,023,987 | | (47,410) | | | 4.000 | 1.582 | JJ | 40,000 | 80,000 | 12/05/2017 | 07/01/2021 |
| 566795-LX-6 | MARICOPA COUNTY COMMUNITY COLLEGE DISTRI | | | | 1.A FE | 1,138,800 | 111.5960 | 1,115,960 | 1,000,000 | 1,069,296 | | (26,703) | | | 5.000 | 2.139 | JJ | 25,000 | 50,000 | 05/07/2018 | 07/01/2023 |
| 566897-WP-5 | MARICOPA COUNTY UNIFIED SCHOOL DISTRICT | | | | 1.D FE | 1,970,980 | 116.3570 | 1,978,069 | 1,700,000 | 1,886,060 | | (51,096) | | | 5.000 | 1.762 | JJ | 42,500 | 85,000 | 04/17/2019 | 07/01/2024 |
| 718814-Q4-1 | CITY OF PHOENIX AZ | | | | 1.B FE | 1,893,269 | 125.4820 | 1,869,682 | 1,490,000 | 1,866,227 | | (27,041) | | | 5.000 | 0.359 | JJ | 37,250 | | 08/05/2020 | 07/01/2026 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book / Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change In B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 810454-BL-1 | CITY OF SCOTTSDALE AZ | | | | 1.A FE | 500,000 | 100.5310 | 502,655 | 500,000 | 500,000 | | | | | 0.608 | 0.608 | JJ | 8 | | 12/10/2020 | 07/01/2025 |
| 810454-BT-4 | CITY OF SCOTTSDALE AZ | | | | 1.A FE | 480,000 | 101.7590 | 488,443 | 480,000 | 480,000 | | | | | 1.539 | 1.539 | JJ | 21 | | 12/10/2020 | 07/01/2032 |
| 010878-AV-8 | COUNTY OF ALAMEDA CA | | | 2 | 1.A FE | 1,000,000 | 114.2080 | 1,142,080 | 1,000,000 | 1,000,000 | | | | | 3.533 | 3.533 | FA | 14,721 | 35,330 | 03/16/2018 | 08/01/2029 |
| 010878-AV-8 | COUNTY OF ALAMEDA CA | | | 2 | 1.A FE | 1,000,000 | 114.2080 | 1,142,080 | 1,000,000 | 1,000,000 | | | | | 3.533 | 3.533 | FA | 14,721 | 35,330 | 03/29/2018 | 08/01/2029 |
| 010878-AW-6 | COUNTY OF ALAMEDA CA | | | 2 | 1.A FE | 1,640,000 | 114.0710 | 1,870,764 | 1,640,000 | 1,640,000 | | | | | 3.633 | 3.633 | FA | 24,826 | 59,581 | 03/16/2018 | 08/01/2030 |
| 010878-AW-6 | COUNTY OF ALAMEDA CA | | | 2 | 1.A FE | 1,500,000 | 114.0710 | 1,711,065 | 1,500,000 | 1,500,000 | | | | | 3.633 | 3.633 | FA | 22,706 | 54,495 | 03/16/2018 | 08/01/2030 |
| 010878-AY-2 | COUNTY OF ALAMEDA CA | | | 2 | 1.A FE | 996,000 | 113.7780 | 1,137,780 | 1,000,000 | 996,613 | | 229 | | | 3.753 | 3.789 | FA | 15,638 | 37,530 | 03/20/2018 | 08/01/2032 |
| 212204-JK-8 | CONTRA COSTA COMMUNITY COLLEGE DISTRICT | | | | 1.B FE | 5,000,000 | 105.9940 | 5,299,700 | 5,000,000 | 5,000,000 | | | | | 2.263 | 2.263 | FA | 47,146 | 100,263 | 08/29/2019 | 08/01/2029 |
| 231237-P8-5 | CUPERTINO UNION SCHOOL DISTRICT | | | 2 | 1.B FE | 2,334,555 | 106.7870 | 2,402,708 | 2,250,000 | 2,329,439 | | (5,116) | | | 2.750 | 2.295 | FA | 25,781 | 30,938 | 05/19/2020 | 08/01/2032 |
| 544351-MU-0 | CITY OF LOS ANGELES CA | | | | 1.C FE | 5,420,000 | 117.0730 | 6,345,357 | 5,420,000 | 5,420,000 | | | | | 3.590 | 3.590 | MS | 64,859 | 194,578 | 06/27/2018 | 09/01/2028 |
| 54438C-YM-8 | LOS ANGELES COMMUNITY COLLEGE DISTRICT/C | | | | 1.B FE | 2,200,000 | 103.7400 | 2,282,280 | 2,200,000 | 2,200,000 | | | | | 1.606 | 1.606 | FA | 5,005 | | 10/30/2020 | 08/01/2028 |
| 544646-5F-5 | LOS ANGELES UNIFIED SCHOOL DISTRICT/CA | | | | 1.D FE | 4,108,615 | 107.2100 | 3,752,350 | 3,500,000 | 3,683,554 | | (120,173) | | | 5.000 | 1.453 | JJ | 87,500 | 175,000 | 05/17/2017 | 07/01/2022 |
| 797683-HK-8 | SAN FRANCISCO COMMUNITY COLLEGE DISTRICT | | | | 1.E FE | 1,000,000 | 101.8440 | 1,018,440 | 1,000,000 | 1,000,000 | | | | | 1.580 | 1.580 | JD | 614 | | 12/02/2020 | 06/15/2027 |
| 802385-RA-4 | SANTA MONICA COMMUNITY COLLEGE DISTRICT | | | | 1.C FE | 1,000,000 | 114.4120 | 1,144,120 | 1,000,000 | 1,000,000 | | | | | 3.312 | 3.312 | FA | 13,800 | 33,120 | 04/05/2018 | 08/01/2026 |
| 802385-RT-3 | SANTA MONICA COMMUNITY COLLEGE DISTRICT | | | | 1.C FE | 250,000 | 102.8290 | 257,073 | 250,000 | 250,000 | | | | | 1.496 | 1.496 | FA | 94 | | 12/03/2020 | 08/01/2028 |
| 802498-UN-3 | SANTA MONICA-MALIBU UNIFIED SCHOOL DISTR | | | | 1.B FE | 1,250,000 | 107.0880 | 1,338,600 | 1,250,000 | 1,250,000 | | | | | 2.306 | 2.306 | FA | 12,010 | 21,218 | 10/08/2019 | 08/01/2029 |
| 249164-NR-1 | CITY & COUNTY OF DENVER CO | | | | 1.A FE | 4,134,208 | 117.1320 | 4,070,337 | 3,475,000 | 4,053,823 | | (80,384) | | | 5.000 | 0.322 | FA | 72,396 | 86,875 | 06/29/2020 | 08/01/2024 |
| 59333R-FH-2 | SCHOOL BOARD OF MIAMI-DADE COUNTY/THE | | | | 1.D FE | 3,454,740 | 105.7980 | 3,173,940 | 3,000,000 | 3,111,840 | | (91,396) | | | 5.000 | 1.847 | MS | 44,167 | 150,000 | 02/16/2017 | 03/15/2022 |
| 419722-P2-3 | COUNTY OF HAWAII HI | | | | 1.C FE | 2,308,188 | 103.1900 | 1,976,089 | 1,915,000 | 1,963,419 | | (72,502) | | | 5.000 | 1.159 | MS | 31,917 | 95,750 | 02/04/2016 | 09/01/2021 |
| 419722-Q3-0 | COUNTY OF HAWAII HI | | | | 1.C FE | 3,037,406 | 103.1900 | 2,600,388 | 2,520,000 | 2,583,716 | | (95,407) | | | 5.000 | 1.159 | MS | 42,000 | 126,000 | 02/04/2016 | 09/01/2021 |
| 438670-WL-1 | CITY & COUNTY OF HONOLULU HI | | | | 1.B FE | 3,208,556 | 125.8000 | 3,465,790 | 2,755,000 | 3,044,868 | | (43,657) | | | 5.318 | 3.343 | JD | 12,209 | 146,511 | 01/20/2017 | 12/01/2026 |
| 438670-WQ-0 | CITY & COUNTY OF HONOLULU HI | | | | 1.B FE | 2,194,861 | 137.1110 | 2,413,154 | 1,760,000 | 2,091,903 | | (27,720) | | | 5.668 | 3.410 | JD | 8,313 | 99,757 | 02/02/2017 | 12/01/2030 |
| 099032-GT-5 | BOONE MCHENRY & DEKALB COUNTIES COMMUNIT | | | 2 | 1.D FE | 500,000 | 103.4510 | 517,255 | 500,000 | 500,000 | | | | | 2.562 | 2.562 | JJ | 6,690 | | 06/02/2020 | 01/01/2029 |
| 580818-GC-0 | MCHENRY COUNTY CONSERVATION DISTRICT | | | | 1.B FE | 1,099,030 | 109.5940 | 1,095,940 | 1,000,000 | 1,050,618 | | (23,379) | | | 5.000 | 2.492 | FA | 20,833 | 50,000 | 11/21/2018 | 02/01/2023 |
| 47844P-MB-8 | COUNTY OF JOHNSON KS | | | | 1.A FE | 4,711,264 | 110.0520 | 4,682,713 | 4,255,000 | 4,669,661 | | (41,603) | | | 3.000 | 0.321 | MS | 46,450 | | 07/23/2020 | 09/01/2024 |
| 100853-ZQ-6 | CITY OF BOSTON MA | | | | 1.A FE | 4,302,445 | 123.0520 | 4,306,820 | 3,500,000 | 4,301,533 | | (912) | | | 5.000 | 0.231 | MN | 486 | | 12/10/2020 | 11/01/2025 |
| 03588H-HE-9 | COUNTY OF ANNE ARUNDEL MD | | | | 1.B FE | 1,084,650 | 106.0130 | 1,060,130 | 1,000,000 | 1,059,209 | | (25,441) | | | 5.000 | 0.243 | AO | 12,500 | 25,000 | 06/17/2020 | 04/01/2022 |
| 05914F-6H-8 | COUNTY OF BALTIMORE MD | | | | 1.A FE | 4,387,547 | 112.4170 | 4,311,192 | 3,835,000 | 4,309,859 | | (77,688) | | | 5.000 | 0.194 | FA | 80,961 | | 07/15/2020 | 08/01/2023 |
| 05914F-6L-9 | COUNTY OF BALTIMORE MD | | | | 1.A FE | 6,495,897 | 126.1230 | 6,451,191 | 5,115,000 | 6,399,630 | | (96,267) | | | 5.000 | 0.442 | FA | 107,983 | | 07/15/2020 | 08/01/2026 |
| 05914F-ML-1 | COUNTY OF BALTIMORE MD | | | | 1.A FE | 3,560,200 | 112.7010 | 3,944,535 | 3,500,000 | 3,540,981 | | (5,604) | | | 2.947 | 2.751 | FA | 42,977 | 103,145 | 06/09/2017 | 08/01/2027 |
| 44256P-SH-7 | COUNTY OF HOWARD MD | | | | 1.A FE | 848,653 | 114.9760 | 845,074 | 735,000 | 797,622 | | (19,186) | | | 5.000 | 2.163 | FA | 13,883 | 36,750 | 04/12/2018 | 02/15/2024 |
| 613340-2W-7 | COUNTY OF MONTGOMERY MD | | | | 1.A FE | 4,052,790 | 113.6040 | 3,976,140 | 3,500,000 | 3,964,484 | | (88,306) | | | 5.000 | 0.290 | MN | 29,167 | 87,500 | 06/15/2020 | 11/01/2023 |
| 61334P-CP-6 | COUNTY OF MONTGOMERY MD | | | | 1.A FE | 15,425,028 | 114.5510 | 15,252,466 | 13,315,000 | 15,222,992 | | (202,036) | | | 4.000 | 0.240 | MN | 88,767 | 127,232 | 07/16/2020 | 11/01/2024 |
| 741701-2P-0 | COUNTY OF PRINCE GEORGE'S MD | | | | 1.A FE | 1,646,370 | 105.8730 | 1,588,095 | 1,500,000 | 1,550,720 | | (32,254) | | | 4.000 | 1.762 | JJ | 27,667 | 60,000 | 12/21/2017 | 07/15/2022 |
| 741701-5F-9 | COUNTY OF PRINCE GEORGE'S MD | | | | 1.A FE | 12,156,367 | 112.2060 | 11,882,615 | 10,590,000 | 11,868,022 | | (288,345) | | | 5.000 | 0.229 | JJ | 244,158 | 264,750 | 06/02/2020 | 07/15/2023 |
| 741701-Z4-1 | COUNTY OF PRINCE GEORGE'S MD | | | | 1.A FE | 5,270,848 | 102.3790 | 4,504,676 | 4,400,000 | 4,491,342 | | (181,551) | | | 5.000 | 0.831 | JJ | 110,000 | 220,000 | 08/19/2016 | 07/01/2021 |
| 780464-KG-7 | CITY OF ROYAL OAK MI | | | 2 | 1.C FE | 1,000,000 | 116.1720 | 1,161,720 | 1,000,000 | 1,000,000 | | | | | 4.053 | 4.053 | AO | 10,133 | 40,530 | 02/01/2017 | 10/01/2030 |
| 780464-KH-5 | CITY OF ROYAL OAK MI | | | 2 | 1.C FE | 1,000,000 | 116.1660 | 1,161,660 | 1,000,000 | 1,000,000 | | | | | 4.153 | 4.153 | AO | 10,383 | 41,530 | 02/01/2017 | 10/01/2031 |
| 603790-QU-3 | MINNEAPOLIS SPECIAL SCHOOL DISTRICT NO 1 | | | | 1.C FE | 5,394,105 | 123.7130 | 5,393,887 | 4,360,000 | 5,392,438 | | (1,667) | | | 5.000 | 0.303 | FA | 1,211 | | 12/09/2020 | 02/01/2026 |
| 660266-HD-2 | NORTH KANSAS CITY SCHOOL DISTRICT NO 74 | | | | 1.B FE | 4,222,953 | 100.7570 | 3,597,025 | 3,570,000 | 3,593,973 | | (146,837) | | | 5.000 | 0.862 | MS | 59,500 | 178,500 | 08/23/2016 | 03/01/2021 |
| 791298-WB-4 | COUNTY OF ST LOUIS MO | | | | 1.A FE | 3,254,401 | 119.5410 | 3,221,630 | 2,695,000 | 3,200,051 | | (54,350) | | | 5.000 | 0.372 | FA | 59,515 | | 07/08/2020 | 02/01/2025 |
| 791298-WC-2 | COUNTY OF ST LOUIS MO | | | | 1.A FE | 3,593,354 | 124.1120 | 3,580,631 | 2,885,000 | 3,537,258 | | (56,097) | | | 5.000 | 0.492 | FA | 63,710 | | 07/08/2020 | 02/01/2026 |
| 161035-KN-9 | CITY OF CHARLOTTE NC | | | | 1.A FE | 1,310,000 | 107.1830 | 1,404,097 | 1,310,000 | 1,310,000 | | | | | 2.055 | 2.055 | JJ | 22,209 | | 02/12/2020 | 07/01/2030 |
| 161035-KP-4 | CITY OF CHARLOTTE NC | | | | 1.A FE | 1,075,000 | 107.6280 | 1,157,001 | 1,075,000 | 1,075,000 | | | | | 2.105 | 2.105 | JJ | 18,669 | | 02/12/2020 | 07/01/2031 |
| 161035-KQ-2 | CITY OF CHARLOTTE NC | | | | 1.A FE | 985,000 | 107.5140 | 1,059,013 | 985,000 | 985,000 | | | | | 2.155 | 2.155 | JJ | 17,512 | | 02/12/2020 | 07/01/2032 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book / Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change In B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 181059-UJ-3 | CLARK COUNTY SCHOOL DISTRICT | | | | 1.E FE | 4,404,104 | 102.0490 | 3,786,018 | 3,710,000 | 3,776,916 | | (146,627) | | | 5.000 | 1.001 | JD | 8,244 | 185,500 | 08/23/2016 | 06/15/2021 |
| 64966J-B4-7 | CITY OF NEW YORK NY | | | | 1.B FE | 2,000,000 | 100.0000 | 2,000,000 | 2,000,000 | 2,000,000 | | | | | 0.090 | 0.090 | MON | 160 | 13,115 | 05/31/2017 | 04/01/2042 |
| 64966M-GQ-6 | CITY OF NEW YORK NY | | | 1,2 | 1.C FE | 1,986,140 | 112.2580 | 2,245,160 | 2,000,000 | 1,990,107 | | 1,062 | | | 3.550 | 3.622 | JD | 5,917 | 71,000 | 01/20/2017 | 12/01/2028 |
| 64966M-NX-3 | CITY OF NEW YORK NY | | | | 1.C FE | 3,521,970 | 107.3660 | 3,220,980 | 3,000,000 | 3,169,999 | | (105,443) | | | 5.000 | 1.371 | FA | 62,500 | 150,000 | 07/27/2017 | 08/01/2022 |
| 64966M-WR-6 | CITY OF NEW YORK NY | | | 2 | 1.C FE | 3,242,460 | 114.2360 | 3,427,080 | 3,000,000 | 3,211,038 | | (26,474) | | | 3.750 | 2.665 | MS | 37,500 | 112,500 | 10/22/2019 | 03/01/2030 |
| 64966Q-EM-8 | CITY OF NEW YORK NY | | | | 1.C FE | 4,999,950 | 106.7790 | 5,338,950 | 5,000,000 | 4,999,955 | | 5 | | | 2.330 | 2.330 | AO | 29,125 | 109,704 | 10/04/2019 | 10/01/2029 |
| 64966Q-RL-6 | CITY OF NEW YORK NY | | | | 1.C FE | 430,000 | 100.9880 | 434,248 | 430,000 | 430,000 | | | | | 1.396 | 1.396 | FA | | | 12/18/2020 | 08/01/2027 |
| 64966Q-RP-7 | CITY OF NEW YORK NY | | | | 1.C FE | 3,200,000 | 101.9140 | 3,261,248 | 3,200,000 | 3,200,000 | | | | | 1.823 | 1.823 | FA | | | 12/18/2020 | 08/01/2030 |
| 64966Q-RU-6 | CITY OF NEW YORK NY | | | | 1.C FE | 4,000,000 | 101.8180 | 4,072,720 | 4,000,000 | 4,000,000 | | | | | 2.223 | 2.223 | FA | | | 12/18/2020 | 08/01/2035 |
| 95736U-2Z-6 | COUNTY OF WESTCHESTER NY | | | | 1.B FE | 2,255,000 | 110.6760 | 2,495,744 | 2,255,000 | 2,255,000 | | | | | 2.880 | 2.880 | JJ | 32,472 | 64,944 | 12/06/2017 | 07/01/2027 |
| 95736U-3A-0 | COUNTY OF WESTCHESTER NY | | | 2 | 1.B FE | 2,320,000 | 109.2090 | 2,533,649 | 2,320,000 | 2,320,000 | | | | | 2.980 | 2.980 | JJ | 34,568 | 69,136 | 12/06/2017 | 07/01/2028 |
| 986082-SZ-9 | CITY OF YONKERS NY | | | | 1.F FE | 1,096,728 | 103.1560 | 1,047,033 | 1,015,000 | 1,035,404 | | (30,368) | | | 5.000 | 1.931 | MS | 16,917 | 50,750 | 12/13/2018 | 09/01/2021 |
| 199492-VU-0 | CITY OF COLUMBUS OH | | | | 1.A FE | 4,864,922 | 115.5140 | 4,886,242 | 4,230,000 | 4,693,672 | | (94,524) | | | 5.000 | 1.513 | AO | 52,875 | 173,250 | 08/06/2020 | 04/01/2024 |
| 736688-JZ-6 | PORTLAND COMMUNITY COLLEGE DISTRICT | | | | 1.B FE | 2,274,280 | 116.3380 | 2,326,760 | 2,000,000 | 2,171,276 | | (47,034) | | | 5.000 | 2.401 | JD | 4,444 | 100,000 | 10/10/2018 | 06/15/2024 |
| 938429-S5-7 | WASHINGTON & MULTNOMAH COUNTIES SCHOOL D | | | 2 | 1.B FE | 460,000 | 113.5220 | 522,201 | 460,000 | 460,000 | | | | | 3.227 | 3.227 | JD | 660 | 14,844 | 04/27/2017 | 06/15/2028 |
| 717813-SV-2 | CITY OF PHILADELPHIA PA | | | | 1.F FE | 3,370,110 | 102.5740 | 3,077,220 | 3,000,000 | 3,050,024 | | (84,264) | | | 5.000 | 2.111 | FA | 62,500 | 150,000 | 01/25/2017 | 08/01/2021 |
| 717813-WL-9 | CITY OF PHILADELPHIA PA | | | | 1.F FE | 2,252,460 | 111.4030 | 2,228,060 | 2,000,000 | 2,156,976 | | (58,749) | | | 5.000 | 1.874 | FA | 41,667 | 100,000 | 05/01/2019 | 08/01/2023 |
| 717813-WM-7 | CITY OF PHILADELPHIA PA | | | | 1.F FE | 1,584,853 | 115.7350 | 1,591,356 | 1,375,000 | 1,521,340 | | (39,082) | | | 5.000 | 1.913 | FA | 28,646 | 68,750 | 05/01/2019 | 08/01/2024 |
| 763665-C5-3 | RICHLAND COUNTY SCHOOL DISTRICT NO 1/SC | | | | 1.C FE | 515,735 | 102.8620 | 514,310 | 500,000 | 515,287 | | (448) | | | 1.870 | 1.471 | MS | 3,117 | | 09/29/2020 | 03/01/2029 |
| 821686-R6-1 | COUNTY OF SHELBY TN | | | | 1.B FE | 1,140,400 | 101.1630 | 1,011,630 | 1,000,000 | 1,009,410 | | (37,888) | | | 5.000 | 1.172 | AO | 12,500 | 50,000 | 06/27/2017 | 04/01/2021 |
| 041796-SG-9 | CITY OF ARLINGTON TX | | | | 1.A FE | 724,746 | 102.9740 | 648,736 | 630,000 | 644,580 | | (23,204) | | | 5.000 | 1.253 | FA | 11,900 | 31,500 | 06/14/2017 | 08/15/2021 |
| 041826-Y2-8 | ARLINGTON INDEPENDENT SCHOOL DISTRICT/TX | | | | 1.A FE | 1,663,871 | 100.5450 | 1,427,739 | 1,420,000 | 1,426,695 | | (54,522) | | | 5.000 | 1.123 | FA | 26,822 | 71,000 | 06/24/2016 | 02/15/2021 |
| 052397-TG-1 | CITY OF AUSTIN TX | | | | 1.A FE | 1,226,380 | 121.9100 | 1,219,100 | 1,000,000 | 1,215,367 | | (11,013) | | | 5.000 | 0.341 | MS | 11,806 | | 09/16/2020 | 09/01/2025 |
| 088281-LZ-1 | COUNTY OF BEXAR TX | | | 2 | 1.A FE | 3,655,452 | 111.7770 | 3,588,042 | 3,210,000 | 3,587,487 | | (67,965) | | | 5.000 | 0.193 | JD | 7,133 | 80,250 | 07/21/2020 | 06/15/2025 |
| 194740-NJ-1 | COUNTY OF COLLIN TX | | | | 1.A FE | 1,117,950 | 110.1290 | 1,101,290 | 1,000,000 | 1,098,367 | | (19,583) | | | 5.000 | 0.344 | FA | 21,111 | | 06/25/2020 | 02/15/2023 |
| 194740-NL-6 | COUNTY OF COLLIN TX | | | | 1.A FE | 1,921,504 | 119.4500 | 1,911,200 | 1,600,000 | 1,891,816 | | (29,688) | | | 5.000 | 0.522 | FA | 33,778 | | 06/25/2020 | 02/15/2025 |
| 228130-HT-0 | CROWLEY INDEPENDENT SCHOOL DISTRICT | | | | 1.A FE | 788,429 | 123.2500 | 794,963 | 645,000 | 785,444 | | (2,985) | | | 4.000 | 1.310 | FA | 4,945 | | 09/24/2020 | 08/01/2029 |
| 232769-EE-5 | CYPRESS-FAIRBANKS INDEPENDENT SCHOOL DIS | | | | 1.A FE | 1,721,745 | 114.7400 | 1,721,100 | 1,500,000 | 1,641,245 | | (43,527) | | | 5.000 | 1.880 | FA | 28,333 | 75,000 | 01/18/2019 | 02/15/2024 |
| 232769-EF-2 | CYPRESS-FAIRBANKS INDEPENDENT SCHOOL DIS | | | | 1.A FE | 1,170,300 | 119.3600 | 1,193,600 | 1,000,000 | 1,119,387 | | (27,539) | | | 5.000 | 1.970 | FA | 18,889 | 50,000 | 01/18/2019 | 02/15/2025 |
| 232769-FV-6 | CYPRESS-FAIRBANKS INDEPENDENT SCHOOL DIS | | | | 1.A FE | 504,135 | 110.1060 | 495,477 | 450,000 | 494,478 | | (9,657) | | | 5.000 | 0.323 | FA | 10,375 | | 06/26/2020 | 02/15/2023 |
| 235219-MR-0 | CITY OF DALLAS TX | | | | 1.D FE | 3,427,532 | 110.0170 | 3,256,503 | 2,960,000 | 3,156,855 | | (90,223) | | | 5.000 | 1.792 | FA | 55,911 | 148,000 | 11/16/2017 | 02/15/2023 |
| 253363-WW-1 | DICKINSON INDEPENDENT SCHOOL DISTRICT | | | | 1.A FE | 1,225,640 | 105.3940 | 1,053,940 | 1,000,000 | 1,043,363 | | (38,200) | | | 5.000 | 1.101 | FA | 18,889 | 50,000 | 02/11/2016 | 02/15/2022 |
| 349425-5V-6 | CITY OF FORT WORTH TX | | | | 1.C FE | 1,159,190 | 114.9140 | 1,149,140 | 1,000,000 | 1,148,835 | | (10,355) | | | 5.000 | 0.271 | MS | 16,667 | | 10/08/2020 | 03/01/2024 |
| 364195-GM-3 | COUNTY OF GALVESTON TX | | | | 1.B FE | 544,435 | 104.1340 | 520,670 | 500,000 | 512,068 | | (10,934) | | | 4.000 | 1.743 | FA | 8,333 | 20,000 | 12/07/2017 | 02/01/2022 |
| 442331-3G-7 | CITY OF HOUSTON TX | | | 2 | 1.D FE | 7,000,000 | 113.5300 | 7,947,100 | 7,000,000 | 7,000,000 | | | | | 3.845 | 3.845 | MS | 89,717 | 269,150 | 12/20/2017 | 03/01/2031 |
| 442331-K2-9 | CITY OF HOUSTON TX | | | | 1.D FE | 2,363,060 | 105.6210 | 2,112,420 | 2,000,000 | 2,074,685 | | (63,167) | | | 5.000 | 1.741 | MS | 33,333 | 100,000 | 03/23/2016 | 03/01/2022 |
| 442331-K3-7 | CITY OF HOUSTON TX | | | | 1.D FE | 14,226,633 | 110.3160 | 13,905,332 | 12,605,000 | 13,883,993 | | (342,640) | | | 5.000 | 0.291 | MS | 210,083 | 315,125 | 06/02/2020 | 03/01/2023 |
| 442331-QM-9 | CITY OF HOUSTON TX | | | 1 | 1.D FE | 1,797,090 | 126.9100 | 1,903,650 | 1,500,000 | 1,741,819 | | (16,451) | | | 6.290 | 4.442 | MS | 31,450 | 94,350 | 06/08/2017 | 03/01/2032 |
| 442331-T6-1 | CITY OF HOUSTON TX | | | | 1.D FE | 1,679,760 | 105.6210 | 1,584,315 | 1,500,000 | 1,551,093 | | (43,087) | | | 5.000 | 2.020 | MS | 25,000 | 75,000 | 12/01/2017 | 03/01/2022 |
| 442331-XT-6 | CITY OF HOUSTON TX | | | | 1.C FE | 3,369,090 | 110.3160 | 3,309,480 | 3,000,000 | 3,307,458 | | (61,632) | | | 5.000 | 0.246 | MS | 50,000 | 75,000 | 07/23/2020 | 03/01/2023 |
| 442403-LW-9 | HOUSTON INDEPENDENT SCHOOL DISTRICT | | | | 1.A FE | 1,180,550 | 110.1060 | 1,101,060 | 1,000,000 | 1,068,847 | | (31,607) | | | 5.000 | 1.683 | FA | 18,889 | 50,000 | 05/11/2017 | 02/15/2023 |
| 442403-LY-5 | HOUSTON INDEPENDENT SCHOOL DISTRICT | | | | 1.A FE | 2,353,900 | 119.3140 | 2,386,280 | 2,000,000 | 2,253,800 | | (58,811) | | | 5.000 | 1.792 | FA | 37,778 | 100,000 | 04/12/2019 | 02/15/2025 |
| 486063-ZY-9 | KATY INDEPENDENT SCHOOL DISTRICT | | | 2 | 1.A FE | 3,000,000 | 108.7290 | 3,261,870 | 3,000,000 | 3,000,000 | | | | | 2.585 | 2.585 | FA | 29,297 | 57,085 | 10/29/2019 | 02/15/2030 |
| 52882P-EA-2 | LEWISVILLE INDEPENDENT SCHOOL DISTRICT | | | | 1.A FE | 2,368,940 | 117.1190 | 2,342,380 | 2,000,000 | 2,328,779 | | (40,161) | | | 5.000 | 0.422 | FA | 46,111 | | 06/24/2020 | 08/15/2024 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book / Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change In B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 564386-SA-9 | MANSFIELD INDEPENDENT SCHOOL DISTRICT | | | 2 | 1.A FE | 1,000,000 | 103.0610 | 1,030,610 | 1,000,000 | 1,000,000 | | | | | 1.695 | 1.695 | FA | 2,919 | | 10/08/2020 | 02/15/2031 |
| 66702R-YB-2 | NORTHSIDE INDEPENDENT SCHOOL DISTRICT | | | | 1.A FE | 711,588 | 107.6130 | 699,485 | 650,000 | 698,611 | | (12,977) | | | 5.000 | 0.266 | FA | 13,722 | | 07/09/2020 | 08/01/2022 |
| 66702R-YC-0 | NORTHSIDE INDEPENDENT SCHOOL DISTRICT | | | | 1.A FE | 570,260 | 112.1970 | 560,985 | 500,000 | 560,395 | | (9,865) | | | 5.000 | 0.304 | FA | 10,556 | | 07/09/2020 | 08/01/2023 |
| 66702R-YE-6 | NORTHSIDE INDEPENDENT SCHOOL DISTRICT | | | | 1.A FE | 613,310 | 121.2230 | 606,115 | 500,000 | 603,808 | | (9,502) | | | 5.000 | 0.422 | FA | 10,556 | | 07/09/2020 | 08/01/2025 |
| 66702R-YF-3 | NORTHSIDE INDEPENDENT SCHOOL DISTRICT | | | | 1.A FE | 629,575 | 125.3670 | 626,835 | 500,000 | 620,582 | | (8,993) | | | 5.000 | 0.602 | FA | 10,556 | | 07/09/2020 | 08/01/2026 |
| 79623P-FF-7 | CITY OF SAN ANTONIO TX | | | | 1.A FE | 3,383,634 | 125.5560 | 3,358,623 | 2,675,000 | 3,347,136 | | (36,499) | | | 5.000 | 0.440 | FA | 41,240 | | 08/26/2020 | 08/01/2026 |
| 850000-7W-4 | SPRING INDEPENDENT SCHOOL DISTRICT | | | | 1.A FE | 1,192,040 | 117.2370 | 1,172,370 | 1,000,000 | 1,171,864 | | (20,176) | | | 5.000 | 0.233 | FA | 18,889 | 8,194 | 07/24/2020 | 08/15/2024 |
| 89453P-XZ-7 | COUNTY OF TRAVIS TX | | | | 1.A FE | 2,408,460 | 105.6090 | 2,112,180 | 2,000,000 | 2,087,920 | | (74,800) | | | 5.000 | 1.182 | MS | 33,333 | 100,000 | 07/20/2016 | 03/01/2022 |
| 041431-VF-1 | COUNTY OF ARLINGTON VA | | | | 1.A FE | 775,000 | 100.9280 | 782,192 | 775,000 | 775,000 | | | | | 0.640 | 0.640 | FA | 882 | | 10/08/2020 | 08/01/2024 |
| 30382A-FF-4 | COUNTY OF FAIRFAX VA | | | | 1.A FE | 1,519,683 | 108.4560 | 1,404,505 | 1,295,000 | 1,366,911 | | (40,246) | | | 5.000 | 1.758 | AO | 16,188 | 64,750 | 01/24/2017 | 10/01/2022 |
| 864813-E6-3 | CITY OF SUFFOLK VA | | | | 1.A FE | 2,879,625 | 114.8900 | 2,872,250 | 2,500,000 | 2,710,453 | | (65,299) | | | 5.000 | 2.163 | FA | 52,083 | 125,000 | 05/10/2018 | 02/01/2024 |
| 495098-YP-4 | KING COUNTY SCHOOL DISTRICT NO 405 BELLE | | | | 1.B FE | 2,356,400 | 109.2050 | 2,184,100 | 2,000,000 | 2,121,526 | | (61,903) | | | 5.000 | 1.759 | JD | 8,333 | 100,000 | 02/06/2017 | 12/01/2022 |
| 720424-D6-4 | PIERCE COUNTY SCHOOL DISTRICT NO 10 TACO | | | | 1.B FE | 150,000 | 100.6700 | 151,005 | 150,000 | 150,000 | | | | | 0.681 | 0.681 | JD | 167 | | 10/22/2020 | 12/01/2024 |
| 833221-WB-6 | SNOHOMISH COUNTY SCHOOL DISTRICT NO 201 | | | | 1.B FE | 2,430,580 | 104.3780 | 2,087,560 | 2,000,000 | 2,070,744 | | (76,572) | | | 5.000 | 1.103 | JD | 8,333 | 100,000 | 02/24/2016 | 12/01/2021 |
| 1899999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations | | | | | | 278,844,416 | XXX | 278,212,298 | 249,165,000 | 268,453,251 | | (4,249,123) | | | XXX | XXX | XXX | 3,381,878 | 6,771,962 | XXX | XXX |
| Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities | | | | | | | | | | | | | | | | | | | | | |
| Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities | | | | | | | | | | | | | | | | | | | | | |
| Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities | | | | | | | | | | | | | | | | | | | | | |
| 2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Subtotals - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) | | | | | | 278,844,416 | XXX | 278,212,298 | 249,165,000 | 268,453,251 | | (4,249,123) | | | XXX | XXX | XXX | 3,381,878 | 6,771,962 | XXX | XXX |
| Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations | | | | | | | | | | | | | | | | | | | | | |
| 3130A0-F7-0 | FEDERAL HOME LOAN BANKS | | | | 1.A | 2,905,794 | 109.2520 | 2,949,804 | 2,700,000 | 2,797,951 | | (32,054) | | | 3.375 | 2.094 | JD | 5,822 | 91,125 | 07/19/2017 | 12/08/2023 |
| 3130A0-XE-5 | FEDERAL HOME LOAN BANKS | | | | 1.A | 7,967,686 | 109.6480 | 8,223,600 | 7,500,000 | 7,725,759 | | (67,797) | | | 3.250 | 2.264 | MS | 76,510 | 243,750 | 04/24/2017 | 03/08/2024 |
| 3130A1-W9-5 | FEDERAL HOME LOAN BANKS | | | | 1.A | 1,575,169 | 100.9130 | 1,559,106 | 1,545,000 | 1,555,637 | | (19,532) | | | 2.250 | 0.688 | JD | 1,931 | 34,763 | 03/05/2020 | 06/11/2021 |
| 3130A2-UW-4 | FEDERAL HOME LOAN BANKS | | | | 1.A | 3,119,610 | 109.6680 | 3,290,040 | 3,000,000 | 3,066,316 | | (17,051) | | | 2.875 | 2.248 | MS | 25,875 | 86,250 | 10/16/2017 | 09/13/2024 |
| 3130A2-VE-3 | FEDERAL HOME LOAN BANKS | | | | 1.A | 10,179,900 | 114.0370 | 11,403,700 | 10,000,000 | 10,119,353 | | (19,298) | | | 3.000 | 2.771 | MS | 91,667 | 300,000 | 11/02/2017 | 09/11/2026 |
| 3130A3-VC-5 | FEDERAL HOME LOAN BANKS | | | | 1.A | 3,283,269 | 106.0300 | 3,498,990 | 3,300,000 | 3,292,432 | | 2,465 | | | 2.250 | 2.331 | JD | 4,744 | 74,250 | 02/27/2017 | 12/08/2023 |
| 3130A8-QS-5 | FEDERAL HOME LOAN BANKS | | | | 1.A | 15,565,828 | 100.5370 | 15,734,041 | 15,650,000 | 15,640,727 | | 17,161 | | | 1.125 | 1.236 | JJ | 81,673 | 176,063 | 07/26/2016 | 07/14/2021 |
| 3130AA-HE-1 | FEDERAL HOME LOAN BANKS | | | | 1.A | 2,053,100 | 106.6760 | 2,133,520 | 2,000,000 | 2,025,029 | | (8,197) | | | 2.500 | 2.058 | JD | 3,194 | 50,000 | 06/22/2017 | 12/08/2023 |
| 3130AE-B2-5 | FEDERAL HOME LOAN BANKS | | | | 1.A | 9,539,789 | 118.3140 | 11,204,336 | 9,470,000 | 9,528,083 | | (7,039) | | | 3.250 | 3.155 | JD | 18,808 | 307,775 | 05/30/2019 | 06/09/2028 |
| 3130AE-S6-8 | FEDERAL HOME LOAN BANKS | | | | 1.A | 3,450,180 | 118.6490 | 4,152,715 | 3,500,000 | 3,460,022 | | 4,487 | | | 3.250 | 3.420 | MS | 35,705 | 113,750 | 10/26/2018 | 09/08/2028 |
| 3130AF-W9-4 | FEDERAL HOME LOAN BANKS | | | | 1.A | 3,941,761 | 107.1920 | 4,239,444 | 3,955,000 | 3,946,538 | | 2,576 | | | 2.500 | 2.572 | FA | 37,902 | 98,875 | 02/26/2019 | 02/13/2024 |
| 3130AG-WK-7 | FEDERAL HOME LOAN BANKS | | | | 1.A | 6,983,550 | 104.7550 | 7,332,850 | 7,000,000 | 6,987,952 | | 3,210 | | | 1.500 | 1.549 | FA | 39,667 | 104,708 | 08/15/2019 | 08/15/2024 |
| 3130AH-SR-5 | FEDERAL HOME LOAN BANKS | | | | 1.A | 749,190 | 101.4680 | 761,010 | 750,000 | 749,605 | | 402 | | | 1.625 | 1.680 | JD | 372 | 12,188 | 12/19/2019 | 12/20/2021 |
| 3130AJ-PU-7 | FEDERAL HOME LOAN BANKS | | | | 1.A | 7,299,781 | 100.2210 | 7,316,133 | 7,300,000 | 7,299,842 | | 61 | | | 0.250 | 0.252 | JD | 1,419 | 8,669 | 06/11/2020 | 06/03/2022 |
| 3130AJ-Y5-2 | FEDERAL HOME LOAN BANKS | | | | 1.A | 998,070 | 99.9888 | 999,888 | 1,000,000 | 998,438 | | 368 | | | 0.125 | 0.222 | FA | 476 | | 08/13/2020 | 08/12/2022 |
| 3133ED-BU-5 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | | | 1.A | 2,818,425 | 109.5990 | 2,739,975 | 2,500,000 | 2,632,297 | | (43,152) | | | 3.500 | 1.665 | JD | 2,674 | 87,500 | 07/22/2016 | 12/20/2023 |
| 3133EG-4C-6 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | | | 1.A | 1,006,179 | 100.2490 | 1,002,490 | 1,000,000 | 1,002,076 | | (1,973) | | | 0.398 | 0.199 | MON | 155 | 8,812 | 11/19/2018 | 01/18/2022 |
| 3133EJ-UF-4 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | | | 1.A | 2,700,000 | 100.0260 | 2,700,702 | 2,700,000 | 2,700,000 | | | | | 0.153 | 0.153 | MON | 184 | 17,607 | 07/09/2018 | 07/16/2021 |

# 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 | 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 |
| 3133EJ-US-6 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | | | 1.A | 7,873,545 | 106.7180 | 8,407,244 | 7,878,000 | 7,875,655 | | 876 | | | 2.875 | 2.887 | JJ | 103,180 | 226,493 | 07/10/2018 | 07/17/2023 |
| 3133EK-RV-0 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | | | 1.A | 2,017,241 | 100.8640 | 1,997,107 | 1,980,000 | 1,993,851 | | (23,390) | | | 1.900 | 0.433 | JD | 732 | 37,620 | 03/09/2020 | 06/24/2021 |
| 3133EK-W8-5 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | | | 1.A | 1,650,000 | 100.1430 | 1,652,360 | 1,650,000 | 1,650,000 | | | | | 0.312 | 0.312 | MON | 401 | 14,811 | 10/02/2019 | 10/04/2021 |
| 3133EL-TN-4 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | | | 1.A | 3,450,104 | 100.4380 | 3,465,111 | 3,450,000 | 3,450,059 | | (44) | | | 0.530 | 0.528 | JJ | 8,279 | 6,095 | 03/09/2020 | 01/18/2022 |
| 3133EM-6Z-0 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | | | 1.A | 10,500,000 | 100.9680 | 10,601,640 | 10,500,000 | 10,500,000 | | | | | 0.552 | 0.552 | MON | 3,862 | 6,339 | 10/23/2020 | 12/08/2023 |
| 3133EM-7H-9 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | | | 1.A | 500,000 | 100.0650 | 500,325 | 500,000 | 500,000 | | | | | 0.234 | 0.234 | MON | 62 | 142 | 10/23/2020 | 07/13/2022 |
| 3133EM-7J-5 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | | | 1.A | 1,460,000 | 100.0040 | 1,460,058 | 1,460,000 | 1,460,000 | | | | | 0.225 | 0.225 | MON | 283 | 302 | 10/23/2020 | 08/01/2022 |
| 3133EM-GG-1 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | | | 1.A | 1,250,000 | 100.0470 | 1,250,588 | 1,250,000 | 1,250,000 | | | | | 0.225 | 0.225 | FMAN | 424 | | 10/29/2020 | 11/06/2023 |
| 3133EM-JM-5 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | | | 1.A | 749,934 | 99.9370 | 749,528 | 750,000 | 749,936 | | 2 | | | 0.135 | 0.140 | MJSD | 61 | | 12/01/2020 | 09/08/2022 |
| 3134A4-AA-2 | FEDERAL HOME LOAN MORTGAGE CORP | | | | 1.A | 8,559,687 | 154.0810 | 9,244,860 | 6,000,000 | 7,959,449 | | (162,223) | | | 6.750 | 3.008 | MS | 119,250 | 405,000 | 05/31/2017 | 03/15/2031 |
| 3134A4-KX-1 | FEDERAL HOME LOAN MORTGAGE CORP | | | | 1.A | 1,436,570 | 154.5020 | 1,545,020 | 1,000,000 | 1,352,443 | | (25,753) | | | 6.250 | 2.679 | JJ | 28,819 | 62,500 | 08/17/2017 | 07/15/2032 |
| 3134GB-R4-6 | FEDERAL HOME LOAN MORTGAGE CORP | | | | 1.A | 1,518,147 | 100.5070 | 1,507,605 | 1,500,000 | 1,504,706 | | (13,441) | | | 1.853 | 0.761 | AO | 5,789 | 27,788 | 03/04/2020 | 04/16/2021 |
| 3134GW-Y2-6 | FEDERAL HOME LOAN MORTGAGE CORP | | | 2 | 1.A | 10,000,000 | 100.2130 | 10,021,300 | 10,000,000 | 10,000,000 | | | | | 0.570 | 0.570 | AO | 13,142 | | 09/30/2020 | 10/08/2025 |
| 3134GX-BD-5 | FEDERAL HOME LOAN MORTGAGE CORP | | | 2 | 1.A | 3,998,400 | 100.0490 | 4,001,960 | 4,000,000 | 3,998,437 | | 37 | | | 0.360 | 0.372 | MN | 1,960 | | 12/02/2020 | 05/15/2024 |
| 31359M-GK-3 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | | | | 1.A | 7,019,186 | 151.4120 | 7,570,600 | 5,000,000 | 6,534,163 | | (131,851) | | | 6.625 | 3.008 | MN | 42,326 | 331,250 | 11/07/2017 | 11/15/2030 |
| 3135G0-3J-0 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | | | | 1.A | 2,000,000 | 100.4530 | 2,009,060 | 2,000,000 | 2,000,000 | | | | | 0.480 | 0.479 | JAJO | 2,056 | 4,692 | 04/15/2020 | 04/15/2022 |
| 3135G0-3U-5 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | | | | 1.A | 44,408,330 | 101.1546 | 45,013,810 | 44,500,000 | 44,420,810 | | 12,480 | | | 0.625 | 0.667 | AO | 53,307 | 137,517 | 04/22/2020 | 04/22/2025 |
| 3135G0-4Z-3 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | | | | 1.A | 9,979,300 | 100.5310 | 10,053,100 | 10,000,000 | 9,981,494 | | 2,194 | | | 0.500 | 0.542 | JD | 1,944 | 24,722 | 06/17/2020 | 06/17/2025 |
| 3135G0-5G-4 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | | | | 1.A | 1,197,420 | 100.2390 | 1,202,868 | 1,200,000 | 1,197,827 | | 407 | | | 0.250 | 0.322 | JJ | 1,425 | | 07/08/2020 | 07/10/2023 |
| 3135G0-5Q-2 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | | | | 1.A | 14,887,200 | 98.1436 | 14,721,538 | 15,000,000 | 14,891,564 | | 4,364 | | | 0.875 | 0.954 | FA | 53,229 | | 08/03/2020 | 08/05/2030 |
| 3135G0-6B-4 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | | | 2 | 1.A | 9,992,500 | 100.0450 | 10,004,500 | 10,000,000 | 9,992,734 | | 234 | | | 0.560 | 0.575 | AO | 10,733 | | 11/04/2020 | 10/22/2025 |
| 3135G0-6F-5 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | | | 2 | 1.A | 3,999,600 | 100.1100 | 4,004,400 | 4,000,000 | 3,999,611 | | 11 | | | 0.310 | 0.313 | MN | 1,550 | | 12/02/2020 | 11/16/2023 |
| 3135G0-K3-6 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | | | | 1.A | 27,559,980 | 108.9500 | 30,158,450 | 27,681,000 | 27,605,916 | | 13,003 | | | 2.125 | 2.179 | AO | 109,475 | 588,221 | 11/15/2017 | 04/24/2026 |
| 3135G0-N8-2 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | | | | 1.A | 5,582,300 | 100.7160 | 5,645,132 | 5,605,000 | 5,602,065 | | 4,627 | | | 1.250 | 1.334 | FA | 26,079 | 70,063 | 08/17/2016 | 08/17/2021 |
| 3135G0-Q2-2 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | | | | 1.A | 12,233,175 | 108.1250 | 13,515,625 | 12,500,000 | 12,324,241 | | 28,311 | | | 1.875 | 2.135 | MS | 63,151 | 234,375 | 12/13/2017 | 09/24/2026 |
| 3135G0-Q8-9 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | | | | 1.A | 27,453,800 | 100.9540 | 27,762,350 | 27,500,000 | 27,492,736 | | 9,412 | | | 1.375 | 1.410 | AO | 88,229 | 378,125 | 10/05/2016 | 10/07/2021 |
| 3135G0-T4-5 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | | | | 1.A | 10,809,396 | 102.2100 | 11,038,680 | 10,800,000 | 10,804,411 | | (3,443) | | | 1.875 | 1.842 | AO | 48,375 | 202,500 | 07/18/2019 | 04/05/2022 |
| 3135G0-T7-8 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | | | | 1.A | 15,967,782 | 103.2630 | 16,377,512 | 15,860,000 | 15,918,579 | | (32,607) | | | 2.000 | 1.786 | AO | 75,776 | 317,200 | 06/20/2019 | 10/05/2022 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book / Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change In B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 3135G0-U9-2 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | | | | 1.A | 2,598,492 | 102.5620 | 2,666,612 | 2,600,000 | 2,599,471 | | 503 | | | 2.625 | 2.645 | JJ | 32,229 | 68,250 | 01/09/2019 | 01/11/2022 |
| 3135G0-V7-5 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | | | | 1.A | 10,958,310 | 105.2910 | 11,582,010 | 11,000,000 | 10,970,307 | | 8,135 | | | 1.750 | 1.830 | JJ | 95,715 | 189,292 | 07/03/2019 | 07/02/2024 |
| 3135G0-ZR-7 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | | | | 1.A | 19,471,050 | 108.7620 | 20,120,970 | 18,500,000 | 18,943,007 | | (115,402) | | | 2.625 | 1.947 | MS | 155,130 | 485,625 | 03/22/2017 | 09/06/2024 |
| 3137EA-DB-2 | FEDERAL HOME LOAN MORTGAGE CORP | | | | 1.A | 56,248,844 | 102.3120 | 55,248,480 | 54,000,000 | 54,422,374 | | (402,524) | | | 2.375 | 1.608 | JJ | 598,500 | 1,282,500 | 07/24/2019 | 01/13/2022 |
| 3137EA-EC-9 | FEDERAL HOME LOAN MORTGAGE CORP | | | | 1.A | 7,921,600 | 100.6140 | 8,049,120 | 8,000,000 | 7,989,747 | | 16,508 | | | 1.125 | 1.335 | FA | 34,750 | 90,000 | 11/10/2016 | 08/12/2021 |
| 3137EA-EN-5 | FEDERAL HOME LOAN MORTGAGE CORP | | | | 1.A | 9,448,320 | 106.3170 | 10,100,115 | 9,500,000 | 9,473,722 | | 10,152 | | | 2.750 | 2.867 | JD | 8,708 | 261,250 | 06/08/2018 | 06/19/2023 |
| 3137EA-EP-0 | FEDERAL HOME LOAN MORTGAGE CORP | | | | 1.A | 19,984,600 | 104.9030 | 20,980,600 | 20,000,000 | 19,987,232 | | 2,632 | | | 1.500 | 1.516 | FA | 115,833 | 148,333 | 02/13/2020 | 02/12/2025 |
| 3137EA-EQ-8 | FEDERAL HOME LOAN MORTGAGE CORP | | | | 1.A | 1,496,250 | 100.5060 | 1,507,590 | 1,500,000 | 1,497,121 | | 871 | | | 0.375 | 0.459 | AO | 1,109 | 2,813 | 04/17/2020 | 04/20/2023 |
| 3137EA-ER-6 | FEDERAL HOME LOAN MORTGAGE CORP | | | | 1.A | 1,799,244 | 100.5130 | 1,809,234 | 1,800,000 | 1,799,408 | | 164 | | | 0.375 | 0.389 | MN | 1,050 | 3,338 | 05/05/2020 | 05/05/2023 |
| 3137EA-ES-4 | FEDERAL HOME LOAN MORTGAGE CORP | | | | 1.A | 9,621,822 | 100.2170 | 9,670,941 | 9,650,000 | 9,626,652 | | 4,830 | | | 0.250 | 0.348 | JD | 335 | 12,063 | 06/24/2020 | 06/26/2023 |
| 3137EA-EV-7 | FEDERAL HOME LOAN MORTGAGE CORP | | | | 1.A | 849,133 | 100.1662 | 851,413 | 850,000 | 849,237 | | 104 | | | 0.250 | 0.284 | FA | 767 | | 08/19/2020 | 08/24/2023 |
| 3137EA-EX-3 | FEDERAL HOME LOAN MORTGAGE CORP | | | | 1.A | 31,604,583 | 99.8340 | 31,647,378 | 31,700,000 | 31,609,704 | | 5,121 | | | 0.375 | 0.436 | MS | 31,700 | | 09/23/2020 | 09/23/2025 |
| 3137EA-FA-2 | FEDERAL HOME LOAN MORTGAGE CORP | | | | 1.A | 499,505 | 100.1070 | 500,535 | 500,000 | 499,518 | | 13 | | | 0.250 | 0.283 | JD | 94 | | 12/02/2020 | 12/04/2023 |
| 010268-BF-6 | ALABAMA FEDERAL AID HIGHWAY FINANCE AUTH | | | | 1.B FE | 1,151,960 | 103.1830 | 1,031,830 | 1,000,000 | 1,024,650 | | (36,884) | | | 5.000 | 1.253 | MS | 16,667 | 50,000 | 06/21/2017 | 09/01/2021 |
| 010573-AE-3 | ALABAMA HIGHWAY FINANCE CORP | | | | 1.C FE | 1,849,650 | 121.4260 | 1,821,390 | 1,500,000 | 1,823,717 | | (25,933) | | | 5.000 | 0.261 | FA | 27,708 | | 08/05/2020 | 08/01/2025 |
| 010604-DA-1 | STATE OF ALABAMA DOCKS DEPARTMENT | | | 2 | 2.A FE | 1,000,000 | 112.8470 | 1,128,470 | 1,000,000 | 1,000,000 | | | | | 3.929 | 3.929 | AO | 9,823 | 39,290 | 02/24/2017 | 10/01/2029 |
| 010609-AQ-8 | ALABAMA PUBLIC SCHOOL AND COLLEGE AUTHOR | | | | 1.B FE | 3,841,460 | 100.0000 | 3,220,000 | 3,220,000 | 3,220,000 | | (129,834) | | | 5.000 | 0.939 | JJ | 80,500 | 161,000 | 02/10/2016 | 01/01/2021 |
| 040507-QH-1 | ARIZONA HEALTH FACILITIES AUTHORITY | | | | 1.D FE | 1,171,370 | 100.0000 | 1,000,000 | 1,000,000 | 1,000,000 | | (34,285) | | | 5.000 | 1.532 | JJ | 25,000 | 50,000 | 10/21/2015 | 01/01/2021 |
| 040647-EF-2 | ARIZONA TRANSPORTATION BOARD | | | | 1.C FE | 1,143,470 | 107.1320 | 1,071,320 | 1,000,000 | 1,048,632 | | (31,741) | | | 5.000 | 1.703 | JJ | 25,000 | 50,000 | 12/14/2017 | 07/01/2022 |
| 040649-MR-3 | ARIZONA TRANSPORTATION BOARD | | | | 1.B FE | 567,825 | 111.8880 | 559,440 | 500,000 | 535,743 | | (13,794) | | | 5.000 | 2.052 | JJ | 12,500 | 25,000 | 08/15/2018 | 07/01/2023 |
| 56678P-AU-1 | MARICOPA COUNTY INDUSTRIAL DEVELOPMENT A | | | | 1.F FE | 3,349,830 | 117.6470 | 3,529,410 | 3,000,000 | 3,335,043 | | (7,575) | | | 5.000 | 4.264 | MS | 50,000 | 150,000 | 12/06/2018 | 09/01/2045 |
| 56682H-BL-2 | MARICOPA COUNTY INDUSTRIAL DEVELOPMENT A | | | | 1.D FE | 2,549,516 | 100.0000 | 2,225,000 | 2,225,000 | 2,225,000 | | (80,341) | | | 5.000 | 1.352 | JJ | 55,625 | 111,250 | 10/13/2016 | 01/01/2021 |
| 71883M-MF-8 | CITY OF PHOENIX CIVIC IMPROVEMENT CORP | | | | 1.F FE | 4,355,208 | 106.5430 | 4,080,597 | 3,830,000 | 4,008,745 | | (116,476) | | | 5.000 | 1.832 | JJ | 95,750 | 191,500 | 12/12/2017 | 07/01/2022 |
| 71883P-KF-3 | CITY OF PHOENIX CIVIC IMPROVEMENT CORP | | | | 1.C FE | 1,477,182 | 111.8610 | 1,459,786 | 1,305,000 | 1,396,691 | | (35,356) | | | 5.000 | 2.100 | JJ | 32,625 | 65,250 | 09/06/2018 | 07/01/2023 |
| 72178R-BP-9 | PIMA COUNTY REGIONAL TRANSPORTATION AUTH | | | | 1.C FE | 1,748,776 | 106.7480 | 1,611,895 | 1,510,000 | 1,585,673 | | (52,619) | | | 5.000 | 1.409 | JD | 6,292 | 75,500 | 10/25/2017 | 06/01/2022 |
| 79574C-BN-2 | SALT RIVER PROJECT AGRICULTURAL IMPROVEM | | | | 1.B FE | 1,560,101 | 109.6280 | 1,479,978 | 1,350,000 | 1,436,684 | | (42,241) | | | 5.000 | 1.720 | JJ | 33,750 | 67,500 | 01/10/2018 | 01/01/2023 |
| 010831-DT-9 | ALAMEDA COUNTY JOINT POWERS AUTHORITY | | | | 1.B FE | 2,500,000 | 112.8060 | 2,820,150 | 2,500,000 | 2,500,000 | | | | | 3.395 | 3.395 | JD | 7,073 | 84,875 | 03/23/2018 | 06/01/2026 |
| 010831-DV-4 | ALAMEDA COUNTY JOINT POWERS AUTHORITY | | | | 1.B FE | 2,615,000 | 114.8080 | 3,002,229 | 2,615,000 | 2,615,000 | | | | | 3.595 | 3.595 | JD | 7,834 | 94,009 | 03/23/2018 | 06/01/2028 |
| 010869-CD-5 | ALAMEDA CORRIDOR TRANSPORTATION AUTHORIT | | | | 1.G FE | 1,346,725 | 126.6570 | 1,393,227 | 1,100,000 | 1,284,957 | | (17,138) | | | 6.600 | 4.275 | AO | 18,150 | 72,600 | 03/14/2017 | 10/01/2029 |
| 072024-WS-7 | BAY AREA TOLL AUTHORITY | | | | 1.C FE | 3,500,000 | 107.8420 | 3,774,470 | 3,500,000 | 3,500,000 | | | | | 2.574 | 2.574 | AO | 22,523 | 91,341 | 09/20/2019 | 04/01/2031 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book / Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change In B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 13032U-MT-2 | CALIFORNIA HEALTH FACILITIES FINANCING A | | | | 1.D FE | 4,194,609 | 108.6880 | 3,858,424 | 3,550,000 | 4,063,621 | | (39,844) | | | 5.000 | 3.364 | FA | 29,583 | 177,500 | 07/26/2017 | 08/01/2031 |
| 13032U-VL-9 | CALIFORNIA HEALTH FACILITIES FINANCING A | | | 2 | 1.D FE | 3,000,000 | 107.1580 | 3,214,740 | 3,000,000 | 3,000,000 | | | | | 2.984 | 2.984 | JD | 7,460 | 91,012 | 11/20/2019 | 06/01/2033 |
| 13032U-XW-3 | CALIFORNIA HEALTH FACILITIES FINANCING A | | | | 1.D FE | 1,000,000 | 102.9670 | 1,029,670 | 1,000,000 | 1,000,000 | | | | | 2.529 | 2.529 | JD | 2,108 | 1,897 | 10/28/2020 | 06/01/2035 |
| 13034A-M8-0 | CALIFORNIA INFRASTRUCTURE & ECONOMIC DEV | | | 2 | 1.A FE | 340,000 | 103.3570 | 351,414 | 340,000 | 340,000 | | | | | 2.286 | 2.286 | AO | 302 | | 12/03/2020 | 10/01/2035 |
| 13034A-ZF-0 | CALIFORNIA INFRASTRUCTURE & ECONOMIC DEV | | | 2 | 1.A FE | 1,500,000 | 100.0010 | 1,500,015 | 1,500,000 | 1,500,000 | | | | | 0.308 | 0.308 | MON | 391 | 10,852 | 03/07/2018 | 10/01/2047 |
| 13067W-PM-8 | STATE OF CALIFORNIA DEPARTMENT OF WATER | | | 1,2 | 1.B FE | 655,000 | 112.2860 | 735,473 | 655,000 | 655,000 | | | | | 3.127 | 3.127 | JD | 1,707 | 20,482 | 12/07/2017 | 12/01/2029 |
| 13077D-FN-7 | CALIFORNIA STATE UNIVERSITY | | | 2 | 1.D FE | 4,480,000 | 115.5480 | 5,176,550 | 4,480,000 | 4,480,000 | | | | | 3.883 | 3.883 | MN | 28,993 | 173,958 | 07/13/2018 | 11/01/2031 |
| 13077D-FP-2 | CALIFORNIA STATE UNIVERSITY | | | 2 | 1.D FE | 4,655,000 | 116.1680 | 5,407,620 | 4,655,000 | 4,655,000 | | | | | 3.933 | 3.933 | MN | 30,514 | 183,081 | 07/13/2018 | 11/01/2032 |
| 283299-AQ-8 | CITY OF EL MONTE CA | | | 2 | 1.G FE | 1,000,000 | 107.6560 | 1,076,560 | 1,000,000 | 1,000,000 | | | | | 3.402 | 3.402 | FA | 18,239 | | 06/10/2020 | 08/01/2035 |
| 358082-HX-6 | CITY OF FRESNO CA | | | | 2.B FE | 1,440,158 | 123.2630 | 1,522,298 | 1,235,000 | 1,391,848 | | (14,890) | | | 6.550 | 4.705 | JD | 6,741 | 80,893 | 07/25/2017 | 06/01/2029 |
| 420514-AC-5 | CITY OF HAWTHORNE CA | | | | 1.F FE | 155,000 | 100.6310 | 155,978 | 155,000 | 155,000 | | | | | 2.115 | 2.115 | JD | 273 | 3,761 | 09/25/2019 | 06/01/2021 |
| 544587-E5-3 | MUNICIPAL IMPROVEMENT CORP OF LOS ANGELE | | | | 1.D FE | 1,314,830 | 108.5530 | 1,248,360 | 1,150,000 | 1,203,635 | | (28,355) | | | 5.000 | 2.381 | MN | 9,583 | 57,500 | 12/05/2016 | 11/01/2022 |
| 54466H-GB-6 | LOS ANGELES COUNTY METROPOLITAN TRANSPOR | | | | 1.B FE | 4,198,810 | 111.8880 | 3,916,080 | 3,500,000 | 3,814,668 | | (122,973) | | | 5.000 | 1.332 | JJ | 87,500 | 175,000 | 10/13/2017 | 07/01/2023 |
| 735000-TP-6 | PORT OF OAKLAND | | | | 1.E FE | 1,000,000 | 100.9860 | 1,009,860 | 1,000,000 | 1,000,000 | | | | | 1.667 | 1.667 | MN | 1,297 | | 11/20/2020 | 05/01/2027 |
| 769036-BQ-6 | CITY OF RIVERSIDE CA | | | | 1.D FE | 180,000 | 106.0990 | 190,978 | 180,000 | 180,000 | | | | | 2.773 | 2.773 | JD | 416 | 2,357 | 06/05/2020 | 06/01/2028 |
| 76913C-AX-7 | COUNTY OF RIVERSIDE CA | | | | 1.F FE | 1,475,000 | 103.7110 | 1,529,737 | 1,475,000 | 1,475,000 | | | | | 2.363 | 2.363 | FA | 13,167 | 9,585 | 04/23/2020 | 02/15/2023 |
| 786056-BB-6 | CITY OF SACRAMENTO CA | | | | 1.F FE | 573,920 | 114.7870 | 573,935 | 500,000 | 533,566 | | (12,168) | | | 6.420 | 3.673 | FA | 13,375 | 32,100 | 07/11/2017 | 08/01/2023 |
| 786091-AG-3 | COUNTY OF SACRAMENTO CA | | | | 1.G FE | 586,640 | 124.7430 | 623,715 | 500,000 | 551,510 | | (9,847) | | | 7.250 | 4.724 | FA | 15,104 | 36,250 | 03/09/2017 | 08/01/2025 |
| 796839-BP-2 | COUNTY OF SAN BERNARDINO CA | | | 1 | 1.D FE | 793,455 | 108.4360 | 786,161 | 725,000 | 756,108 | | (11,163) | | | 6.020 | 4.249 | FA | 18,185 | 43,645 | 06/20/2017 | 08/01/2023 |
| 797669-ZQ-4 | SAN FRANCISCO BAY AREA RAPID TRANSIT DIS | | | 2 | 1.B FE | 1,060,000 | 108.2890 | 1,147,863 | 1,060,000 | 1,060,000 | | | | | 2.648 | 2.648 | JJ | 14,034 | 18,791 | 10/23/2019 | 07/01/2030 |
| 797669-ZQ-4 | SAN FRANCISCO BAY AREA RAPID TRANSIT DIS | | | 2 | 1.B FE | 1,000,000 | 108.2890 | 1,082,890 | 1,000,000 | 1,000,000 | | | | | 2.648 | 2.648 | JJ | 13,240 | 17,727 | 10/23/2019 | 07/01/2030 |
| 79771F-AL-1 | CITY OF SAN FRANCISCO CA PUBLIC UTILITIE | | | | 1.D FE | 5,720,000 | 102.7560 | 5,877,643 | 5,720,000 | 5,720,000 | | | | | 1.788 | 1.788 | MN | 19,887 | | 10/08/2020 | 11/01/2030 |
| 79771F-AZ-0 | CITY OF SAN FRANCISCO CA PUBLIC UTILITIE | | | | 1.D FE | 230,000 | 101.8180 | 234,181 | 230,000 | 230,000 | | | | | 1.140 | 1.140 | MN | 510 | | 10/08/2020 | 11/01/2026 |
| 79771F-BD-8 | CITY OF SAN FRANCISCO CA PUBLIC UTILITIE | | | | 1.D FE | 2,585,000 | 102.4790 | 2,649,082 | 2,585,000 | 2,585,000 | | | | | 1.788 | 1.788 | MN | 8,987 | | 10/08/2020 | 11/01/2030 |
| 79771F-BU-0 | CITY OF SAN FRANCISCO CA PUBLIC UTILITIE | | | | 1.D FE | 2,705,000 | 102.7560 | 2,779,550 | 2,705,000 | 2,705,000 | | | | | 1.788 | 1.788 | MN | 9,404 | | 10/08/2020 | 11/01/2030 |
| 798170-AK-2 | SAN JOSE REDEVELOPMENT AGENCY SUCCESSOR | | | | 1.C FE | 3,000,000 | 112.6390 | 3,379,170 | 3,000,000 | 3,000,000 | | | | | 3.226 | 3.226 | FA | 40,325 | 96,780 | 12/08/2017 | 08/01/2027 |
| 802629-BE-4 | SANTA ROSA REGIONAL RESOURCES AUTHORITY | | | 1,2 | 1.C FE | 1,700,000 | 111.9960 | 1,903,932 | 1,700,000 | 1,700,000 | | | | | 3.450 | 3.450 | FA | 24,438 | 58,650 | 07/28/2017 | 08/01/2029 |
| 802629-BF-1 | SANTA ROSA REGIONAL RESOURCES AUTHORITY | | | 1,2 | 1.C FE | 600,000 | 111.4150 | 668,490 | 600,000 | 600,000 | | | | | 3.550 | 3.550 | FA | 8,875 | 21,300 | 07/28/2017 | 08/01/2030 |
| 84247P-JE-2 | SOUTHERN CALIFORNIA PUBLIC POWER AUTHORI | | | 1,2 | 1.D FE | 1,082,540 | 111.4340 | 1,114,340 | 1,000,000 | 1,043,142 | | (11,523) | | | 4.308 | 3.000 | JJ | 21,540 | 43,080 | 06/08/2017 | 07/01/2029 |
| 913366-EQ-9 | REGENTS OF THE UNIVERSITY OF CALIFORNIA | | | | 1.D FE | 5,161,331 | 134.4100 | 5,544,413 | 4,125,000 | 4,938,785 | | (62,089) | | | 6.398 | 4.049 | MN | 33,723 | 263,918 | 03/29/2017 | 05/15/2031 |
| 91412G-3A-1 | UNIVERSITY OF CALIFORNIA | | | | 1.D FE | 1,252,625 | 112.6030 | 1,407,538 | 1,250,000 | 1,251,989 | | (205) | | | 3.169 | 3.147 | MN | 5,062 | 39,613 | 10/13/2017 | 05/15/2029 |
| 91412G-T9-6 | UNIVERSITY OF CALIFORNIA | | | | 1.C FE | 1,025,000 | 115.7660 | 1,186,602 | 1,025,000 | 1,025,000 | | | | | 3.400 | 3.400 | MN | 4,453 | 34,850 | 05/05/2017 | 05/15/2029 |
| 91412G-U2-9 | UNIVERSITY OF CALIFORNIA | | | | 1.C FE | 1,815,000 | 117.5000 | 2,132,625 | 1,815,000 | 1,815,000 | | | | | 3.500 | 3.500 | MN | 8,117 | 63,525 | 05/05/2017 | 05/15/2030 |
| 91412G-U3-7 | UNIVERSITY OF CALIFORNIA | | | | 1.C FE | 2,950,000 | 118.6050 | 3,498,848 | 2,950,000 | 2,950,000 | | | | | 3.550 | 3.550 | MN | 13,382 | 104,725 | 05/05/2017 | 05/15/2031 |
| 91412G-U4-5 | UNIVERSITY OF CALIFORNIA | | | | 1.C FE | 3,105,000 | 119.0460 | 3,696,378 | 3,105,000 | 3,105,000 | | | | | 3.600 | 3.600 | MN | 14,283 | 111,780 | 05/05/2017 | 05/15/2032 |
| 91412G-U9-4 | UNIVERSITY OF CALIFORNIA | | | 1,2 | 1.C FE | 5,500,000 | 110.3010 | 6,066,555 | 5,500,000 | 5,500,000 | | | | | 3.063 | 3.063 | JJ | 84,233 | 168,465 | 05/05/2017 | 07/01/2025 |
| 91412G-ZD-0 | UNIVERSITY OF CALIFORNIA | | | | 1.D FE | 1,713,631 | 106.5780 | 1,556,039 | 1,460,000 | 1,528,028 | | (48,797) | | | 5.000 | 1.549 | MN | 9,328 | 73,000 | 02/07/2017 | 05/15/2022 |
| 91412H-FJ-7 | UNIVERSITY OF CALIFORNIA | | | | 1.C FE | 480,000 | 100.1960 | 480,941 | 480,000 | 480,000 | | | | | 0.455 | 0.455 | MN | 279 | 722 | 07/10/2020 | 05/15/2022 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book / Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change In B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 91412H-GG-2 | UNIVERSITY OF CALIFORNIA | | | 1,2 | 1.C FE | 1,487,400 | 101.0520 | 1,515,780 | 1,500,000 | 1,487,576 | | 176 | | | 1.614 | 1.710 | MN | 3,094 | 8,003 | 11/06/2020 | 05/15/2030 |
| 196480-KY-2 | COLORADO HOUSING AND FINANCE AUTHORITY | | | | 1.A FE | 500,000 | 101.7460 | 508,730 | 500,000 | 500,000 | | | | | 2.076 | 2.076 | AO | 2,595 | | 09/24/2020 | 04/01/2029 |
| 196632-PB-3 | CITY OF COLORADO SPRINGS CO UTILITIES SY | | | | 1.C FE | 2,804,472 | 109.0100 | 2,616,240 | 2,400,000 | 2,553,859 | | (80,584) | | | 5.000 | 1.510 | MN | 15,333 | 120,000 | 11/01/2017 | 11/15/2022 |
| 196632-R9-6 | CITY OF COLORADO SPRINGS CO UTILITIES SY | | | | 1.C FE | 2,399,620 | 118.5000 | 2,370,000 | 2,000,000 | 2,364,768 | | (34,852) | | | 5.000 | 0.261 | MN | 12,778 | 24,167 | 07/29/2020 | 11/15/2024 |
| 196632-U8-4 | CITY OF COLORADO SPRINGS CO UTILITIES SY | | | | 1.C FE | 3,689,416 | 118.5000 | 3,643,875 | 3,075,000 | 3,635,830 | | (53,586) | | | 5.000 | 0.261 | MN | 19,646 | 37,156 | 07/29/2020 | 11/15/2024 |
| 34710R-BH-2 | CITY OF FORT COLLINS CO ELECTRIC UTILITY | | | | 1.D FE | 1,750,000 | 115.8070 | 2,026,623 | 1,750,000 | 1,750,000 | | | | | 3.809 | 3.809 | JD | 5,555 | 66,658 | 05/31/2018 | 12/01/2029 |
| 59164G-EG-3 | METRO WASTEWATER RECLAMATION DISTRICT | | | | 1.B FE | 3,754,303 | 115.4790 | 3,753,068 | 3,250,000 | 3,590,415 | | (101,334) | | | 5.000 | 1.672 | AO | 40,625 | 162,500 | 04/26/2019 | 04/01/2024 |
| 91417K-3Q-2 | UNIVERSITY OF COLORADO | | | | 1.B FE | 3,500,000 | 104.5970 | 3,660,895 | 3,500,000 | 3,500,000 | | | | | 2.035 | 2.035 | JD | 5,935 | 71,225 | 08/22/2019 | 06/01/2027 |
| 91417K-C4-1 | UNIVERSITY OF COLORADO | | | 2 | 1.B FE | 1,397,526 | 116.0970 | 1,427,993 | 1,230,000 | 1,335,055 | | (29,208) | | | 5.000 | 2.381 | JD | 5,125 | 61,500 | 10/30/2018 | 06/01/2035 |
| 20774L-RT-4 | CONNECTICUT STATE HEALTH & EDUCATIONAL F | | | | 1.A FE | 800,000 | 100.0000 | 800,000 | 800,000 | 800,000 | | | | | 0.030 | 0.030 | MON | 11 | 96 | 08/20/2020 | 07/01/2036 |
| 20774Y-X4-4 | CONNECTICUT STATE HEALTH & EDUCATIONAL F | | | | 1.A FE | 4,095,455 | 107.2420 | 3,753,470 | 3,500,000 | 4,041,764 | | (15,805) | | | 5.000 | 3.927 | JJ | 87,500 | 175,000 | 05/17/2017 | 07/01/2042 |
| 20775Y-CY-0 | STATE OF CONNECTICUT CLEAN WATER FUND - | | | | 1.A FE | 1,741,711 | 111.2020 | 1,612,429 | 1,450,000 | 1,568,598 | | (49,735) | | | 5.000 | 1.420 | MN | 12,083 | 72,500 | 06/02/2017 | 05/01/2023 |
| 93878Y-AC-3 | WASHINGTON METROPOLITAN AREA TRANSIT AUT | | | | 1.C FE | 2,447,620 | 120.9720 | 2,419,440 | 2,000,000 | 2,399,419 | | (48,201) | | | 5.000 | 0.539 | JJ | 55,556 | | 06/04/2020 | 07/15/2025 |
| 246428-J7-2 | DELAWARE TRANSPORTATION AUTHORITY | | | | 1.B FE | 3,484,938 | 125.4200 | 3,449,050 | 2,750,000 | 3,445,714 | | (39,224) | | | 5.000 | 0.349 | JJ | 42,778 | | 08/26/2020 | 07/01/2026 |
| 114894-UV-8 | COUNTY OF BROWARD FL AIRPORT SYSTEM REVE | | | | 1.E FE | 2,773,222 | 107.9630 | 2,628,899 | 2,435,000 | 2,564,950 | | (72,609) | | | 5.000 | 1.880 | AO | 30,438 | 121,750 | 01/25/2018 | 10/01/2022 |
| 341507-F9-7 | STATE OF FLORIDA LOTTERY REVENUE | | | | 1.C FE | 4,438,768 | 100.3540 | 3,873,664 | 3,860,000 | 3,860,000 | | (59,650) | | | 5.000 | 5.000 | JJ | 96,500 | 193,000 | 06/04/2015 | 07/01/2021 |
| 341507-P5-4 | STATE OF FLORIDA LOTTERY REVENUE | | | | 1.C FE | 4,975,489 | 121.0960 | 4,916,498 | 4,060,000 | 4,876,055 | | (99,434) | | | 5.000 | 0.480 | JJ | 101,500 | 101,500 | 06/09/2020 | 07/01/2025 |
| 341602-E8-9 | FLORIDA DEPARTMENT OF MANAGEMENT SERVICE | | | | 1.B FE | 4,895,800 | 103.1900 | 4,695,145 | 4,550,000 | 4,634,215 | | (125,107) | | | 5.000 | 2.170 | MS | 75,833 | 227,500 | 11/15/2018 | 09/01/2021 |
| 341602-F2-1 | FLORIDA DEPARTMENT OF MANAGEMENT SERVICE | | | | 1.B FE | 986,136 | 112.6990 | 969,211 | 860,000 | 967,276 | | (18,860) | | | 5.000 | 0.294 | MS | 14,333 | 21,500 | 07/10/2020 | 09/01/2023 |
| 34160W-VS-0 | FLORIDA DEPARTMENT OF ENVIRONMENTAL PROT | | | | 1.D FE | 2,745,855 | 102.3590 | 2,354,257 | 2,300,000 | 2,342,138 | | (83,454) | | | 5.000 | 1.312 | JJ | 57,500 | 115,000 | 01/12/2016 | 07/01/2021 |
| 342816-H4-0 | FLORIDA MUNICIPAL POWER AGENCY | | | | 1.F FE | 3,505,060 | 103.4430 | 3,155,012 | 3,050,000 | 3,122,524 | | (95,766) | | | 5.000 | 1.780 | AO | 38,125 | 152,500 | 11/17/2016 | 10/01/2021 |
| 59333P-2J-6 | COUNTY OF MIAMI-DADE FL AVIATION REVENUE | | | | 1.F FE | 993,220 | 109.5260 | 1,095,260 | 1,000,000 | 995,445 | | 715 | | | 3.004 | 3.091 | AO | 7,510 | 30,040 | 10/10/2017 | 10/01/2026 |
| 59333P-2M-9 | COUNTY OF MIAMI-DADE FL AVIATION REVENUE | | | 2 | 1.F FE | 2,050,000 | 108.6970 | 2,228,289 | 2,050,000 | 2,050,000 | | | | | 3.354 | 3.354 | AO | 17,189 | 68,757 | 08/11/2017 | 10/01/2029 |
| 610522-BH-6 | MONROE COUNTY SCHOOL DISTRICT/FL | | | | 1.E FE | 574,305 | 108.0900 | 540,450 | 500,000 | 523,771 | | (13,223) | | | 5.000 | 2.210 | AO | 6,250 | 25,000 | 01/06/2017 | 10/01/2022 |
| 684515-QW-2 | COUNTY OF ORANGE FL SALES TAX REVENUE | | | | 1.B FE | 903,170 | 109.6280 | 849,617 | 775,000 | 820,040 | | (21,850) | | | 5.000 | 2.020 | JJ | 19,375 | 38,750 | 01/27/2017 | 01/01/2023 |
| 686507-JF-2 | ORLANDO UTILITIES COMMISSION | | | | 1.C FE | 2,737,560 | 113.1200 | 2,714,880 | 2,400,000 | 2,604,399 | | (72,042) | | | 5.000 | 1.808 | AO | 30,000 | 120,000 | 01/17/2019 | 10/01/2023 |
| 704612-EJ-5 | PEACE RIVER MANASOTA REGIONAL WATER SUPP | | | | 1.C FE | 1,221,010 | 121.8170 | 1,218,170 | 1,000,000 | 1,212,378 | | (8,632) | | | 5.000 | 0.471 | AO | 9,583 | | 10/08/2020 | 10/01/2025 |
| 838810-DM-8 | CITY OF SOUTH MIAMI HEALTH FACILITIES AU | | | | 1.E FE | 1,863,420 | 115.9810 | 1,884,691 | 1,625,000 | 1,773,643 | | (38,874) | | | 5.000 | 2.351 | FA | 30,694 | 81,250 | 08/23/2018 | 08/15/2024 |
| 874476-LA-0 | CITY OF TALLAHASSEE FL ENERGY SYSTEM REV | | | | 1.D FE | 10,329,300 | 113.0320 | 10,172,880 | 9,000,000 | 10,158,752 | | (170,548) | | | 5.000 | 0.290 | AO | 181,250 | | 07/15/2020 | 10/01/2023 |
| 874476-LB-8 | CITY OF TALLAHASSEE FL ENERGY SYSTEM REV | | | | 1.D FE | 9,532,240 | 117.7170 | 9,417,360 | 8,000,000 | 9,383,371 | | (148,869) | | | 5.000 | 0.350 | AO | 161,111 | | 07/15/2020 | 10/01/2024 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book / Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change In B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 875301-HX-4 | TAMPA-HILLSBOROUGH COUNTY EXPRESSWAY AUT | | | 1,2 | 1.F FE | 1,000,000 | 101.5760 | 1,015,760 | 1,000,000 | 1,000,000 | | | | | 2.642 | 2.642 | JJ | 8,146 | | 08/27/2020 | 07/01/2036 |
| 047681-QE-4 | ATLANTA & FULTON COUNTY RECREATION AUTHO | | | | 1.E FE | 1,600,000 | 109.3630 | 1,749,808 | 1,600,000 | 1,600,000 | | | | | 3.329 | 3.329 | JD | 2,367 | 53,264 | 12/01/2017 | 12/15/2026 |
| 047681-QG-9 | ATLANTA & FULTON COUNTY RECREATION AUTHO | | | | 1.E FE | 1,995,000 | 111.5260 | 2,224,944 | 1,995,000 | 1,995,000 | | | | | 3.529 | 3.529 | JD | 3,129 | 70,404 | 12/01/2017 | 12/15/2028 |
| 047681-QJ-3 | ATLANTA & FULTON COUNTY RECREATION AUTHO | | | | 1.E FE | 3,210,000 | 113.5180 | 3,643,928 | 3,210,000 | 3,210,000 | | | | | 3.629 | 3.629 | JD | 5,177 | 116,491 | 12/01/2017 | 12/15/2030 |
| 047681-QL-8 | ATLANTA & FULTON COUNTY RECREATION AUTHO | | | | 1.E FE | 2,450,000 | 114.4770 | 2,804,687 | 2,450,000 | 2,450,000 | | | | | 3.729 | 3.729 | JD | 4,060 | 91,361 | 12/01/2017 | 12/15/2032 |
| 047870-SH-4 | CITY OF ATLANTA GA WATER & WASTEWATER RE | | | | 1.D FE | 615,000 | 100.7920 | 619,871 | 615,000 | 615,000 | | | | | 0.786 | 0.786 | MN | 833 | | 10/15/2020 | 11/01/2025 |
| 047870-SN-1 | CITY OF ATLANTA GA WATER & WASTEWATER RE | | | 2 | 1.D FE | 3,535,070 | 105.0090 | 3,675,315 | 3,500,000 | 3,534,546 | | (524) | | | 2.257 | 2.145 | MN | 13,605 | | 10/29/2020 | 11/01/2035 |
| 438701-W9-1 | CITY & COUNTY HONOLULU HI WASTEWATER SYS | | | 1,2 | 1.C FE | 1,000,000 | 110.2710 | 1,102,710 | 1,000,000 | 1,000,000 | | | | | 2.645 | 2.645 | JJ | 13,225 | 17,266 | 10/24/2019 | 07/01/2030 |
| 438701-Y9-9 | CITY & COUNTY HONOLULU HI WASTEWATER SYS | | | | 1.C FE | 640,000 | 100.5730 | 643,667 | 640,000 | 640,000 | | | | | 0.998 | 0.998 | JJ | 35 | | 12/16/2020 | 07/01/2027 |
| 46246K-3X-8 | IOWA FINANCE AUTHORITY | | | | 1.A FE | 2,911,925 | 112.3340 | 2,808,350 | 2,500,000 | 2,694,350 | | (72,700) | | | 5.000 | 1.903 | FA | 52,083 | 125,000 | 11/29/2017 | 08/01/2023 |
| 451443-A6-2 | IDAHO STATE BUILDING AUTHORITY | | | 1,2 | 1.C FE | 2,120,000 | 116.6860 | 2,473,743 | 2,120,000 | 2,120,000 | | | | | 3.931 | 3.931 | MS | 27,779 | 83,337 | 04/05/2018 | 09/01/2031 |
| 451443-ZN-8 | IDAHO STATE BUILDING AUTHORITY | | | 1,2 | 1.C FE | 1,000,000 | 112.6800 | 1,126,800 | 1,000,000 | 1,000,000 | | | | | 3.480 | 3.480 | MS | 11,600 | 34,800 | 12/08/2017 | 09/01/2030 |
| 451443-ZP-3 | IDAHO STATE BUILDING AUTHORITY | | | 1,2 | 1.C FE | 1,000,000 | 112.4350 | 1,124,350 | 1,000,000 | 1,000,000 | | | | | 3.530 | 3.530 | MS | 11,767 | 35,300 | 12/08/2017 | 09/01/2031 |
| 167562-QR-1 | CHICAGO MIDWAY INTERNATIONAL AIRPORT | | | | 1.F FE | 1,163,610 | 100.0000 | 1,000,000 | 1,000,000 | 1,000,000 | | (36,525) | | | 5.000 | 1.312 | JJ | 25,000 | 50,000 | 05/26/2016 | 01/01/2021 |
| 167593-QZ-8 | CHICAGO O'HARE INTERNATIONAL AIRPORT | | | | 1.F FE | 2,785,900 | 109.1660 | 2,729,150 | 2,500,000 | 2,658,358 | | (77,119) | | | 5.000 | 1.763 | JJ | 62,500 | 125,000 | 05/01/2019 | 01/01/2023 |
| 75076P-AT-2 | RAILSPLITTER TOBACCO SETTLEMENT AUTHORIT | | | 2 | 1.A FE | 2,106,506 | 102.3710 | 1,929,693 | 1,885,000 | 1,916,655 | | (75,383) | | | 6.000 | 1.913 | JD | 9,425 | 113,100 | 06/11/2018 | 06/01/2028 |
| 45471A-PD-8 | INDIANA FINANCE AUTHORITY | | | | 1.C FE | 1,198,160 | 104.2190 | 1,042,190 | 1,000,000 | 1,032,411 | | (34,977) | | | 5.000 | 1.421 | JD | 4,167 | 50,000 | 01/20/2016 | 12/01/2021 |
| 45505M-AM-8 | INDIANA FINANCE AUTHORITY | | | 2 | 1.D FE | 2,286,203 | 103.6500 | 2,228,475 | 2,150,000 | 2,228,156 | | (58,047) | | | 5.250 | 0.373 | AO | 28,219 | 56,438 | 06/10/2020 | 10/01/2023 |
| 455160-EB-3 | INDIANA UNIVERSITY | | | | 1.A FE | 1,245,000 | 106.8840 | 1,330,706 | 1,245,000 | 1,245,000 | | | | | 2.520 | 2.520 | JD | 2,615 | 22,746 | 02/13/2020 | 06/01/2035 |
| 455168-GA-6 | INDIANA UNIVERSITY | | | | 1.A FE | 1,455,000 | 107.1920 | 1,559,644 | 1,455,000 | 1,455,000 | | | | | 2.316 | 2.316 | JD | 2,808 | 25,086 | 01/23/2020 | 06/01/2030 |
| 45528U-YP-0 | INDIANAPOLIS LOCAL PUBLIC IMPROVEMENT BO | | | | 1.B FE | 287,305 | 114.5250 | 286,313 | 250,000 | 274,186 | | (7,566) | | | 5.000 | 1.763 | FA | 5,208 | 12,500 | 03/22/2019 | 02/01/2024 |
| 45528U-YQ-8 | INDIANAPOLIS LOCAL PUBLIC IMPROVEMENT BO | | | | 1.B FE | 3,312,179 | 119.0920 | 3,334,576 | 2,800,000 | 3,233,082 | | (47,660) | | | 5.000 | 1.106 | FA | 58,333 | 75,000 | 12/01/2020 | 02/01/2025 |
| 455398-NS-2 | CITY OF INDIANAPOLIS DEPARTMENT OF PUBLI | | | | 1.D FE | 3,228,492 | 112.1820 | 3,174,751 | 2,830,000 | 3,169,038 | | (59,454) | | | 5.000 | 0.403 | FA | 65,247 | | 07/02/2020 | 08/15/2023 |
| 455398-NT-0 | CITY OF INDIANAPOLIS DEPARTMENT OF PUBLI | | | | 1.D FE | 3,547,620 | 116.8040 | 3,504,120 | 3,000,000 | 3,486,128 | | (61,492) | | | 5.000 | 0.482 | FA | 69,167 | | 07/02/2020 | 08/15/2024 |
| 485429-Z4-9 | KANSAS DEVELOPMENT FINANCE AUTHORITY | | | | 1.E FE | 2,312,391 | 122.1020 | 2,576,352 | 2,110,000 | 2,261,682 | | (15,704) | | | 4.291 | 3.292 | AO | 19,114 | 90,540 | 08/21/2017 | 04/15/2029 |
| 485429-Z5-6 | KANSAS DEVELOPMENT FINANCE AUTHORITY | | | | 1.E FE | 2,834,552 | 123.8410 | 3,219,866 | 2,600,000 | 2,781,017 | | (16,280) | | | 4.391 | 3.505 | AO | 24,102 | 114,166 | 08/11/2017 | 04/15/2030 |
| 914378-LL-6 | UNIVERSITY OF KENTUCKY | | | | 1.C FE | 2,807,636 | 103.5340 | 2,748,828 | 2,655,000 | 2,750,121 | | (57,514) | | | 5.000 | 0.199 | AO | 33,188 | 66,375 | 07/16/2020 | 10/01/2021 |
| 270618-GE-5 | EAST BATON ROUGE SEWERAGE COMMISSION | | | | 1.D FE | 1,423,125 | 123.3160 | 1,418,134 | 1,150,000 | 1,404,878 | | (18,247) | | | 5.000 | 0.571 | FA | 21,243 | | 07/31/2020 | 02/01/2026 |
| 546475-TR-5 | STATE OF LOUISIANA GASOLINE & FUELS TAX | | | | 1.D FE | 775,243 | 101.5420 | 776,796 | 765,000 | 775,177 | | (66) | | | 1.498 | 1.307 | MN | 1,910 | | 12/10/2020 | 05/01/2028 |
| 546486-BE-0 | STATE OF LOUISIANA | | | | 1.D FE | 3,613,222 | 111.2620 | 3,382,365 | 3,040,000 | 3,279,171 | | (94,688) | | | 5.000 | 1.711 | JD | 6,756 | 152,000 | 05/19/2017 | 06/15/2023 |
| 575579-ZK-6 | MASSACHUSETTS BAY TRANSPORTATION AUTHORI | @ | | | 1.C FE | 4,582,600 | 99.3570 | 4,967,850 | 5,000,000 | 4,890,633 | | 71,579 | | | | 1.480 | N/A | | | 07/20/2016 | 07/01/2022 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book / Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change In B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 575832-UH-1 | MASSACHUSETTS STATE COLLEGE BUILDING AUT | | | | 1.D FE | 3,248,763 | 132.6470 | 3,409,028 | 2,570,000 | 3,095,255 | | (46,275) | | | 6.390 | 3.771 | MN | 27,371 | 164,223 | 07/06/2017 | 05/01/2030 |
| 57584X-7A-3 | MASSACHUSETTS DEVELOPMENT FINANCE AGENCY | | | 2 | 1.D FE | 1,800,000 | 100.1430 | 1,802,574 | 1,800,000 | 1,800,000 | | | | | 0.590 | 0.590 | MON | 905 | 20,790 | 12/15/2017 | 07/01/2038 |
| 57584X-7A-3 | MASSACHUSETTS DEVELOPMENT FINANCE AGENCY | | | 2 | 1.D FE | 475,822 | 100.1430 | 475,679 | 475,000 | 475,290 | | (181) | | | 0.590 | 0.551 | MON | 239 | 5,487 | 01/02/2018 | 07/01/2038 |
| 57584X-XQ-9 | MASSACHUSETTS DEVELOPMENT FINANCE AGENCY | | | | 1.A FE | 607,170 | 107.4620 | 537,310 | 500,000 | 529,408 | | (18,850) | | | 5.000 | 1.131 | JJ | 11,528 | 25,000 | 10/06/2016 | 07/15/2022 |
| 576000-ZE-6 | MASSACHUSETTS SCHOOL BUILDING AUTHORITY | | | | 1.B FE | 1,006,470 | 100.9610 | 1,009,610 | 1,000,000 | 1,006,385 | | (85) | | | 0.885 | 0.744 | FA | 4,081 | | 12/07/2020 | 08/15/2025 |
| 059231-V4-9 | CITY OF BALTIMORE MD | | | | 1.C FE | 1,000,000 | 101.1810 | 1,011,810 | 1,000,000 | 1,000,000 | | | | | 0.845 | 0.845 | JJ | 681 | | 11/19/2020 | 07/01/2025 |
| 059231-V6-4 | CITY OF BALTIMORE MD | | | | 1.C FE | 170,000 | 102.2650 | 173,851 | 170,000 | 170,000 | | | | | 1.338 | 1.338 | JJ | 183 | | 11/19/2020 | 07/01/2027 |
| 57419R-K3-8 | MARYLAND COMMUNITY DEVELOPMENT ADMINISTR | | | | 1.C FE | 1,750,000 | 104.3360 | 1,825,880 | 1,750,000 | 1,750,000 | | | | | 2.856 | 2.856 | MS | 16,660 | 49,980 | 04/07/2017 | 03/01/2023 |
| 574296-AE-9 | MARYLAND STADIUM AUTHORITY | | | | 1.D FE | 1,823,181 | 101.5420 | 1,558,670 | 1,535,000 | 1,554,628 | | (58,881) | | | 5.000 | 1.121 | MN | 12,792 | 76,750 | 04/21/2016 | 05/01/2021 |
| 574296-AF-6 | MARYLAND STADIUM AUTHORITY | | | | 1.D FE | 1,820,700 | 106.2520 | 1,593,780 | 1,500,000 | 1,573,401 | | (54,377) | | | 5.000 | 1.281 | MN | 12,500 | 75,000 | 04/21/2016 | 05/01/2022 |
| 574296-BD-0 | MARYLAND STADIUM AUTHORITY | | | | 1.D FE | 1,150,470 | 110.7080 | 1,107,080 | 1,000,000 | 1,068,962 | | (28,665) | | | 5.000 | 1.959 | MN | 8,333 | 50,000 | 01/24/2018 | 05/01/2023 |
| 574300-JP-5 | MARYLAND STATE TRANSPORTATION AUTHORITY | | | | 1.C FE | 2,437,160 | 128.2780 | 2,565,560 | 2,000,000 | 2,344,457 | | (30,149) | | | 5.604 | 3.461 | JJ | 56,040 | 112,080 | 10/19/2017 | 07/01/2030 |
| 574300-LU-1 | MARYLAND STATE TRANSPORTATION AUTHORITY | | | | 1.C FE | 2,283,360 | 111.9410 | 2,238,820 | 2,000,000 | 2,235,013 | | (48,347) | | | 5.000 | 0.280 | JJ | 51,667 | | 06/17/2020 | 07/01/2023 |
| 914402-V5-8 | UNIVERSITY SYSTEM OF MARYLAND | | | | 1.B FE | 875,036 | 101.1630 | 799,188 | 790,000 | 796,528 | | (26,225) | | | 5.000 | 1.631 | AO | 9,875 | 39,500 | 12/13/2017 | 04/01/2021 |
| 940157-V8-0 | WASHINGTON SUBURBAN SANITARY COMMISSION | | | | 1.A FE | 3,076,533 | 116.3780 | 3,118,930 | 2,680,000 | 2,933,754 | | (70,970) | | | 5.000 | 2.111 | JD | 11,167 | 134,000 | 12/11/2018 | 06/01/2024 |
| 56045T-AK-1 | MAINE MUNICIPAL BOND BANK | | | | 1.E FE | 1,364,075 | 111.6040 | 1,395,050 | 1,250,000 | 1,311,881 | | (17,074) | | | 4.352 | 2.821 | JD | 4,533 | 54,400 | 11/02/2017 | 06/01/2024 |
| 56052F-FF-7 | MAINE STATE HOUSING AUTHORITY | | | | 1.B FE | 1,500,000 | 105.5840 | 1,583,760 | 1,500,000 | 1,500,000 | | | | | 2.389 | 2.389 | MN | 4,579 | 35,835 | 09/08/2016 | 11/15/2024 |
| 56052F-FG-5 | MAINE STATE HOUSING AUTHORITY | | | | 1.B FE | 1,300,000 | 106.8160 | 1,388,608 | 1,300,000 | 1,300,000 | | | | | 2.539 | 2.539 | MN | 4,218 | 33,007 | 09/08/2016 | 11/15/2025 |
| 56052F-UG-8 | MAINE STATE HOUSING AUTHORITY | | | | 1.B FE | 1,040,000 | 103.8490 | 1,080,030 | 1,040,000 | 1,040,000 | | | | | 2.154 | 2.154 | MN | 2,614 | | 10/29/2020 | 11/15/2028 |
| 39081H-CV-2 | GREAT LAKES WATER AUTHORITY SEWAGE DISPO | | | | 1.E FE | 270,000 | 108.1790 | 292,083 | 270,000 | 270,000 | | | | | 3.056 | 3.056 | JJ | 4,469 | | 06/05/2020 | 07/01/2039 |
| 59447T-XW-8 | MICHIGAN FINANCE AUTHORITY | | | | 1.D FE | 1,800,000 | 110.3830 | 1,986,894 | 1,800,000 | 1,800,000 | | | | | 3.084 | 3.084 | JD | 4,626 | 52,891 | 12/05/2019 | 12/01/2034 |
| 594615-HY-5 | MICHIGAN STATE BUILDING AUTHORITY | | | 1,2 | 1.D FE | 3,507,560 | 102.3680 | 3,582,880 | 3,500,000 | 3,507,450 | | (110) | | | 2.705 | 2.680 | AO | 19,987 | | 10/29/2020 | 10/15/2040 |
| 914455-SG-6 | UNIVERSITY OF MICHIGAN | | | | 1.A FE | 1,129,630 | 110.8050 | 1,108,050 | 1,000,000 | 1,072,260 | | (31,328) | | | 5.000 | 1.708 | AO | 12,500 | 50,000 | 02/15/2019 | 04/01/2023 |
| 914455-TK-6 | UNIVERSITY OF MICHIGAN | | | | 1.A FE | 4,767,518 | 124.7310 | 4,739,778 | 3,800,000 | 4,677,678 | | (89,840) | | | 5.000 | 0.531 | AO | 47,500 | 55,417 | 06/10/2020 | 04/01/2026 |
| 603827-XJ-0 | MINNEAPOLIS-ST PAUL METROPOLITAN AIRPORT | | | | 1.F FE | 3,712,710 | 100.0000 | 3,250,000 | 3,250,000 | 3,250,000 | | (125,615) | | | 5.000 | 1.103 | JJ | 81,250 | 162,500 | 08/01/2017 | 01/01/2021 |
| 603827-XK-7 | MINNEAPOLIS-ST PAUL METROPOLITAN AIRPORT | | | | 1.F FE | 2,290,520 | 113.1410 | 2,262,820 | 2,000,000 | 2,162,308 | | (51,788) | | | 5.000 | 2.190 | JJ | 50,000 | 100,000 | 06/21/2018 | 01/01/2024 |
| 603827-XL-5 | MINNEAPOLIS-ST PAUL METROPOLITAN AIRPORT | | | | 1.F FE | 1,432,308 | 104.5560 | 1,254,672 | 1,200,000 | 1,245,440 | | (44,908) | | | 5.000 | 1.180 | JJ | 30,000 | 60,000 | 09/01/2016 | 01/01/2022 |
| 603827-XM-3 | MINNEAPOLIS-ST PAUL METROPOLITAN AIRPORT | | | | 1.F FE | 2,069,587 | 108.8740 | 1,899,851 | 1,745,000 | 1,868,104 | | (60,267) | | | 5.000 | 1.410 | JJ | 43,625 | 87,250 | 08/02/2017 | 01/01/2023 |
| 914460-FT-2 | UNIVERSITY OF MINNESOTA | | | | 1.C FE | 1,252,606 | 125.0520 | 1,350,562 | 1,080,000 | 1,217,262 | | (11,929) | | | 4.968 | 3.403 | FA | 22,356 | 53,654 | 12/06/2017 | 08/01/2030 |
| 958697-KW-3 | WESTERN MINNESOTA MUNICIPAL POWER AGENCY | | | | 1.D FE | 2,467,124 | 109.4280 | 2,741,171 | 2,505,000 | 2,470,848 | | 3,286 | | | 2.615 | 2.787 | JJ | 32,753 | 44,034 | 11/08/2019 | 01/01/2030 |
| 958697-KX-1 | WESTERN MINNESOTA MUNICIPAL POWER AGENCY | | | | 1.D FE | 6,035,000 | 109.5370 | 6,610,558 | 6,035,000 | 6,035,000 | | | | | 2.645 | 2.645 | JJ | 79,813 | 107,304 | 10/17/2019 | 01/01/2031 |
| 592481-LS-2 | METROPOLITAN ST LOUIS SEWER DISTRICT | | | 1,2 | 1.B FE | 2,258,415 | 109.4270 | 2,462,108 | 2,250,000 | 2,257,581 | | (799) | | | 2.864 | 2.818 | MN | 10,740 | 58,533 | 12/12/2019 | 05/01/2033 |
| 60636W-RG-2 | MISSOURI HIGHWAY & TRANSPORTATION COMMIS | | | | 1.A FE | 6,729,180 | 106.4310 | 6,087,853 | 5,720,000 | 5,998,307 | | (206,127) | | | 5.000 | 1.301 | MN | 47,667 | 286,000 | 05/18/2017 | 05/01/2022 |
| 60637A-GH-9 | HEALTH & EDUCATIONAL FACILITIES AUTHORIT | | | | 1.E FE | 1,584,630 | 110.8820 | 1,568,980 | 1,415,000 | 1,498,018 | | (32,978) | | | 5.000 | 2.481 | JD | 5,896 | 70,750 | 04/25/2018 | 06/01/2023 |
| 791638-D3-0 | CITY OF ST LOUIS MO AIRPORT REVENUE | | | | 1.F FE | 1,144,050 | 102.1500 | 1,021,500 | 1,000,000 | 1,018,374 | | (36,392) | | | 5.000 | 1.301 | JJ | 25,000 | 50,000 | 06/09/2017 | 07/01/2021 |

# 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 | 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 |
| 791638-D4-8 | CITY OF ST LOUIS MO AIRPORT REVENUE | | | | 1.F FE | 2,021,614 | 106.4350 | 1,836,004 | 1,725,000 | 1,816,068 | | (59,640) | | | 5.000 | 1.430 | JJ | 43,125 | 86,250 | 06/09/2017 | 07/01/2022 |
| 851018-KK-6 | CITY OF SPRINGFIELD MO PUBLIC UTILITY RE | | | | 1.C FE | 4,076,399 | 107.6130 | 3,723,410 | 3,460,000 | 3,658,836 | | (123,407) | | | 5.000 | 1.322 | FA | 72,083 | 173,000 | 07/19/2017 | 08/01/2022 |
| 584556-GV-0 | MEDICAL CENTER EDUCATIONAL BUILDING CORP | | | 1,2 | 1.C FE | 1,000,000 | 100.7730 | 1,007,730 | 1,000,000 | 1,000,000 | | | | | 2.461 | 2.461 | JD | 2,051 | 2,188 | 10/01/2020 | 06/01/2035 |
| 60534W-Y2-8 | MISSISSIPPI DEVELOPMENT BANK | | | | 1.D FE | 1,000,000 | 112.1750 | 1,121,750 | 1,000,000 | 1,000,000 | | | | | 2.644 | 2.644 | JJ | 13,220 | 16,158 | 11/01/2019 | 01/01/2030 |
| 395476-BH-6 | CITY OF GREENSBORO NC | | | 2 | 1.B FE | 1,130,000 | 110.7930 | 1,251,961 | 1,130,000 | 1,130,000 | | | | | 3.526 | 3.526 | FA | 16,602 | 39,844 | 01/25/2018 | 02/01/2029 |
| 395476-BJ-2 | CITY OF GREENSBORO NC | | | 2 | 1.B FE | 1,000,000 | 110.6910 | 1,106,910 | 1,000,000 | 1,000,000 | | | | | 3.626 | 3.626 | FA | 15,108 | 36,260 | 01/25/2018 | 02/01/2030 |
| 395476-BK-9 | CITY OF GREENSBORO NC | | | 2 | 1.B FE | 1,250,000 | 110.4870 | 1,381,088 | 1,250,000 | 1,250,000 | | | | | 3.676 | 3.676 | FA | 19,146 | 45,950 | 01/25/2018 | 02/01/2031 |
| 681793-6Q-3 | OMAHA PUBLIC POWER DISTRICT | | | 2 | 1.C FE | 806,805 | 100.3540 | 752,655 | 750,000 | 751,778 | | (20,951) | | | 5.000 | 2.156 | FA | 15,625 | 37,500 | 04/26/2018 | 02/01/2023 |
| 682001-FY-3 | OMAHA PUBLIC POWER DISTRICT | | | | 1.C FE | 1,119,710 | 109.9010 | 1,099,010 | 1,000,000 | 1,097,927 | | (21,783) | | | 5.000 | 0.284 | FA | 20,833 | 25,000 | 07/10/2020 | 02/01/2023 |
| 682001-FZ-0 | OMAHA PUBLIC POWER DISTRICT | | | | 1.C FE | 2,446,351 | 114.5250 | 2,456,561 | 2,145,000 | 2,323,050 | | (55,203) | | | 5.000 | 2.201 | FA | 44,688 | 107,250 | 09/12/2018 | 02/01/2024 |
| 914639-KR-9 | UNIVERSITY OF NEBRASKA FACILITIES CORP | | | | 1.C FE | 5,000,000 | 106.7740 | 5,338,700 | 5,000,000 | 5,000,000 | | | | | 2.365 | 2.365 | AO | 29,563 | 110,695 | 10/11/2019 | 10/01/2029 |
| 64461X-CV-5 | NEW HAMPSHIRE HEALTH AND EDUCATION FACIL | | | | 1.D FE | 1,000,000 | 107.1620 | 1,071,620 | 1,000,000 | 1,000,000 | | | | | 2.825 | 2.825 | JJ | 14,125 | 28,250 | 11/15/2017 | 07/01/2024 |
| 64461X-CX-1 | NEW HAMPSHIRE HEALTH AND EDUCATION FACIL | | | | 1.D FE | 1,000,000 | 110.7470 | 1,107,470 | 1,000,000 | 1,000,000 | | | | | 3.049 | 3.049 | JJ | 15,245 | 30,490 | 11/15/2017 | 07/01/2026 |
| 64461X-CY-9 | NEW HAMPSHIRE HEALTH AND EDUCATION FACIL | | | | 1.D FE | 1,000,000 | 111.5180 | 1,115,180 | 1,000,000 | 1,000,000 | | | | | 3.079 | 3.079 | JJ | 15,395 | 30,790 | 11/15/2017 | 07/01/2027 |
| 64461X-DC-6 | NEW HAMPSHIRE HEALTH AND EDUCATION FACIL | | | 2 | 1.D FE | 1,160,680 | 110.1040 | 1,326,753 | 1,205,000 | 1,168,185 | | 2,808 | | | 3.429 | 3.784 | JJ | 20,660 | 41,319 | 03/27/2018 | 07/01/2031 |
| 64461X-DD-4 | NEW HAMPSHIRE HEALTH AND EDUCATION FACIL | | | 2 | 1.D FE | 1,727,346 | 109.7700 | 1,970,372 | 1,795,000 | 1,737,758 | | 3,898 | | | 3.479 | 3.824 | JJ | 31,224 | 62,448 | 03/27/2018 | 07/01/2032 |
| 645790-EJ-1 | NEW JERSEY HEALTH CARE FACILITIES FINANC | | | | 1.D FE | 729,619 | 102.1800 | 638,625 | 625,000 | 636,354 | | (22,482) | | | 5.000 | 1.342 | JJ | 15,625 | 31,250 | 09/21/2016 | 07/01/2021 |
| 645790-FB-7 | NEW JERSEY HEALTH CARE FACILITIES FINANC | | | | 1.E FE | 591,690 | 106.8370 | 534,185 | 500,000 | 525,089 | | (16,395) | | | 5.000 | 1.601 | JJ | 12,500 | 25,000 | 10/21/2016 | 07/01/2022 |
| 645913-AA-2 | NEW JERSEY ECONOMIC DEVELOPMENT AUTHORIT | | | | 2.A FE | 2,940,297 | 128.8910 | 2,964,493 | 2,300,000 | 2,866,650 | | (58,408) | | | 7.425 | 3.862 | FA | 64,515 | 170,775 | 09/23/2019 | 02/15/2029 |
| 646140-BG-7 | NEW JERSEY TURNPIKE AUTHORITY | | | | 1.F FE | 2,000,000 | 100.0000 | 2,000,000 | 2,000,000 | 2,000,000 | | | | | 0.448 | 0.448 | MON | 759 | 17,262 | 09/27/2017 | 01/04/2021 |
| 646140-BJ-1 | NEW JERSEY TURNPIKE AUTHORITY | | | | 1.F FE | 2,000,000 | 99.8000 | 1,996,000 | 2,000,000 | 2,000,000 | | | | | 0.708 | 0.708 | MON | 1,199 | 22,449 | 09/27/2017 | 01/01/2023 |
| 783186-UH-0 | RUTGERS THE STATE UNIVERSITY OF NEW JERS | | | | 1.E FE | 3,910,000 | 107.9800 | 4,222,018 | 3,910,000 | 3,910,000 | | | | | 2.888 | 2.888 | MN | 18,820 | 115,116 | 10/18/2019 | 05/01/2032 |
| 64711R-MH-6 | NEW MEXICO FINANCE AUTHORITY | | | | 1.B FE | 4,089,365 | 116.2630 | 4,069,205 | 3,500,000 | 4,060,563 | | (28,802) | | | 5.000 | 0.331 | JD | 30,625 | | 10/15/2020 | 06/15/2024 |
| 29509P-KE-8 | ERIE COUNTY INDUSTRIAL DEVELOPMENT AGENC | | | | 1.D FE | 5,518,978 | 101.5190 | 4,822,153 | 4,750,000 | 4,795,949 | | (137,106) | | | 5.000 | 2.052 | MN | 39,583 | 237,500 | 06/11/2015 | 05/01/2021 |
| 542691-CU-2 | LONG ISLAND POWER AUTHORITY | | | | 1.F FE | 1,307,944 | 117.2870 | 1,290,157 | 1,100,000 | 1,288,970 | | (18,974) | | | 5.000 | 0.282 | MS | 20,014 | | 08/06/2020 | 09/01/2024 |
| 542691-CV-0 | LONG ISLAND POWER AUTHORITY | | | | 1.F FE | 1,229,980 | 121.8580 | 1,218,580 | 1,000,000 | 1,213,227 | | (16,753) | | | 5.000 | 0.382 | MS | 18,194 | | 08/06/2020 | 09/01/2025 |
| 542691-DP-2 | LONG ISLAND POWER AUTHORITY | | | 1,2 | 1.F FE | 355,000 | 100.4500 | 356,598 | 355,000 | 355,000 | | | | | 0.764 | 0.764 | MS | 987 | | 08/06/2020 | 03/01/2023 |
| 59259Y-CA-5 | METROPOLITAN TRANSPORTATION AUTHORITY | | | | 1.G FE | 1,944,285 | 123.1300 | 1,846,950 | 1,500,000 | 1,852,652 | | (25,667) | | | 6.548 | 3.877 | MN | 12,550 | 98,220 | 03/23/2017 | 11/15/2031 |
| 59261A-J6-5 | METROPOLITAN TRANSPORTATION AUTHORITY | | | | 1.G FE | 1,652,595 | 124.3960 | 1,865,940 | 1,500,000 | 1,650,877 | | (1,718) | | | 5.000 | 3.770 | MN | 10,000 | | 10/30/2020 | 11/15/2030 |
| 61075T-UM-8 | MONROE COUNTY INDUSTRIAL DEVELOPMENT COR | | | | 1.D FE | 1,415,736 | 116.3190 | 1,395,828 | 1,200,000 | 1,393,504 | | (22,232) | | | 5.000 | 0.360 | JJ | 24,333 | | 07/24/2020 | 07/01/2024 |
| 64971Q-6H-1 | NEW YORK CITY TRANSITIONAL FINANCE AUTHO | | | | 1.A FE | 3,637,664 | 111.0780 | 3,554,496 | 3,200,000 | 3,417,398 | | (90,299) | | | 5.000 | 2.002 | MN | 26,667 | 160,000 | 07/09/2018 | 05/01/2023 |
| 64971W-E6-3 | NEW YORK CITY TRANSITIONAL FINANCE AUTHO | | | | 1.A FE | 1,000,000 | 100.0000 | 1,000,000 | 1,000,000 | 1,000,000 | | | | | 0.120 | 0.120 | MON | 48 | 262 | 08/20/2020 | 02/01/2045 |
| 64971X-AF-5 | NEW YORK CITY TRANSITIONAL FINANCE AUTHO | | | | 1.A FE | 3,927,315 | 116.8200 | 3,960,198 | 3,390,000 | 3,721,442 | | (88,037) | | | 5.000 | 2.151 | FA | 70,625 | 169,500 | 08/15/2018 | 08/01/2024 |
| 64971X-HA-9 | NEW YORK CITY TRANSITIONAL FINANCE AUTHO | | | | 1.A FE | 4,301,100 | 116.8200 | 4,380,750 | 3,750,000 | 4,096,258 | | (91,657) | | | 5.000 | 2.301 | FA | 78,125 | 187,500 | 09/07/2018 | 08/01/2024 |
| 64971X-LW-6 | NEW YORK CITY TRANSITIONAL FINANCE AUTHO | | | 1,2 | 1.A FE | 1,501,245 | 105.7480 | 1,586,220 | 1,500,000 | 1,501,108 | | (118) | | | 2.590 | 2.580 | MN | 6,475 | 38,850 | 10/31/2019 | 05/01/2031 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book / Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change In B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 64983Q-HV-4 | NEW YORK STATE DORMITORY AUTHORITY | | | | 1.D FE | 2,317,464 | 107.1290 | 2,196,145 | 2,050,000 | 2,143,586 | | (66,702) | | | 5.500 | 2.101 | MN | 14,407 | 112,750 | 05/03/2018 | 05/15/2022 |
| 64985H-ZF-7 | NEW YORK STATE ENVIRONMENTAL FACILITIES | | | 2 | 1.A FE | 1,000,000 | 111.2780 | 1,112,780 | 1,000,000 | 1,000,000 | | | | | 3.321 | 3.321 | JJ | 15,314 | 33,210 | 10/19/2017 | 01/15/2031 |
| 64985H-ZG-5 | NEW YORK STATE ENVIRONMENTAL FACILITIES | | | 1,2 | 1.A FE | 1,000,000 | 111.2510 | 1,112,510 | 1,000,000 | 1,000,000 | | | | | 3.371 | 3.371 | JJ | 15,544 | 33,710 | 10/19/2017 | 01/15/2032 |
| 64986D-EG-6 | NEW YORK STATE ENVIRONMENTAL FACILITIES | | | | 1.A FE | 1,250,000 | 107.3700 | 1,342,125 | 1,250,000 | 1,250,000 | | | | | 2.826 | 2.826 | JD | 1,570 | 35,325 | 04/06/2017 | 06/15/2024 |
| 64986D-EJ-0 | NEW YORK STATE ENVIRONMENTAL FACILITIES | | | | 1.A FE | 1,750,000 | 111.4590 | 1,950,533 | 1,750,000 | 1,750,000 | | | | | 3.066 | 3.066 | JD | 2,385 | 53,655 | 04/06/2017 | 06/15/2026 |
| 64986D-EN-1 | NEW YORK STATE ENVIRONMENTAL FACILITIES | | | 2 | 1.A FE | 2,000,000 | 112.4920 | 2,249,840 | 2,000,000 | 2,000,000 | | | | | 3.516 | 3.516 | JD | 3,125 | 70,320 | 04/06/2017 | 06/15/2030 |
| 64986D-EP-6 | NEW YORK STATE ENVIRONMENTAL FACILITIES | | | 2 | 1.A FE | 9,525,000 | 112.7500 | 10,739,438 | 9,525,000 | 9,525,000 | | | | | 3.616 | 3.616 | JD | 15,308 | 344,424 | 04/06/2017 | 06/15/2031 |
| 64990A-BC-8 | NEW YORK STATE DORMITORY AUTHORITY | | | | 1.B FE | 2,465,711 | 110.5950 | 2,410,971 | 2,180,000 | 2,320,570 | | (61,968) | | | 5.000 | 1.991 | MS | 32,094 | 109,000 | 08/15/2018 | 03/15/2023 |
| 64990E-NC-7 | NEW YORK STATE DORMITORY AUTHORITY | | | | 1.B FE | 3,292,020 | 100.5450 | 3,016,350 | 3,000,000 | 3,012,073 | | (98,122) | | | 5.000 | 1.681 | FA | 56,667 | 150,000 | 02/06/2018 | 02/15/2021 |
| 64990F-RA-4 | NEW YORK STATE DORMITORY AUTHORITY | | | | 1.C FE | 10,000,000 | 113.5480 | 11,354,800 | 10,000,000 | 10,000,000 | | | | | 3.057 | 3.057 | FA | 115,487 | 188,515 | 12/19/2019 | 02/15/2034 |
| 650035-4X-3 | NEW YORK STATE URBAN DEVELOPMENT CORP | | | | 1.B FE | 2,080,344 | 112.5480 | 2,363,508 | 2,100,000 | 2,085,965 | | 2,005 | | | 3.270 | 3.390 | MS | 20,220 | 68,670 | 02/06/2018 | 03/15/2027 |
| 650035-6B-9 | NEW YORK STATE URBAN DEVELOPMENT CORP | | | 1,2 | 1.B FE | 2,754,840 | 110.7310 | 3,045,103 | 2,750,000 | 2,753,506 | | (459) | | | 3.470 | 3.449 | MS | 28,097 | 95,425 | 12/14/2017 | 03/15/2032 |
| 650035-7E-2 | NEW YORK STATE URBAN DEVELOPMENT CORP | | | | 1.B FE | 1,784,124 | 111.8330 | 2,063,319 | 1,845,000 | 1,800,517 | | 6,310 | | | 3.150 | 3.587 | MS | 17,112 | 58,118 | 04/26/2018 | 03/15/2027 |
| 73358W-4V-3 | PORT AUTHORITY OF NEW YORK & NEW JERSEY | | | | 1.D FE | 496,471 | 101.4900 | 502,376 | 495,000 | 496,236 | | (236) | | | 1.086 | 0.984 | JJ | 2,583 | | 07/07/2020 | 07/01/2023 |
| 73358W-AJ-3 | PORT AUTHORITY OF NEW YORK & NEW JERSEY | | | | 1.D FE | 2,560,242 | 133.3490 | 2,740,322 | 2,055,000 | 2,429,958 | | (35,067) | | | 6.040 | 3.626 | JD | 10,344 | 124,122 | 01/30/2017 | 12/01/2029 |
| 89602N-VL-5 | TRIBOROUGH BRIDGE & TUNNEL AUTHORITY | | | | 1.D FE | 1,278,520 | 128.7510 | 1,287,510 | 1,000,000 | 1,256,597 | | (17,910) | | | 5.450 | 2.882 | MN | 6,964 | 54,500 | 10/08/2019 | 11/15/2032 |
| 01757L-FL-5 | COUNTY OF ALLEN OH HOSPITAL FACILITIES R | | | | 1.E FE | 1,106,560 | 102.6440 | 1,026,440 | 1,000,000 | 1,017,712 | | (29,875) | | | 5.000 | 1.935 | FA | 20,833 | 50,000 | 12/13/2017 | 08/01/2021 |
| 01757L-FN-1 | COUNTY OF ALLEN OH HOSPITAL FACILITIES R | | | | 1.E FE | 1,564,126 | 111.7300 | 1,525,115 | 1,365,000 | 1,459,711 | | (35,228) | | | 5.000 | 2.222 | FA | 28,438 | 68,250 | 12/13/2017 | 08/01/2023 |
| 02765U-EP-5 | AMERICAN MUNICIPAL POWER INC | | | | 1.F FE | 1,099,157 | 126.8800 | 1,065,792 | 840,000 | 1,024,358 | | (22,163) | | | 7.334 | 3.789 | FA | 23,273 | 61,606 | 06/14/2017 | 02/15/2028 |
| 186352-SL-5 | CITY OF CLEVELAND OH AIRPORT SYSTEM REVE | | | | 1.G FE | 5,000,000 | 102.9320 | 5,146,600 | 5,000,000 | 5,000,000 | | | | | 2.742 | 2.742 | JJ | 68,550 | 102,825 | 09/18/2019 | 01/01/2028 |
| 677561-JR-4 | STATE OF OHIO | | | | 1.C FE | 1,349,526 | 113.8920 | 1,543,237 | 1,355,000 | 1,350,758 | | 401 | | | 3.169 | 3.209 | JJ | 21,470 | 42,940 | 10/24/2017 | 01/01/2030 |
| 677561-JS-2 | STATE OF OHIO | | | | 1.C FE | 2,475,000 | 113.7260 | 2,814,719 | 2,475,000 | 2,475,000 | | | | | 3.219 | 3.219 | JJ | 39,835 | 79,670 | 08/09/2017 | 01/01/2031 |
| 677561-JT-0 | STATE OF OHIO | | | | 1.C FE | 560,000 | 114.4890 | 641,138 | 560,000 | 560,000 | | | | | 3.269 | 3.269 | JJ | 9,153 | 18,306 | 08/09/2017 | 01/01/2032 |
| 677561-JZ-6 | STATE OF OHIO | | | | 1.C FE | 1,502,943 | 109.5230 | 1,390,942 | 1,270,000 | 1,359,312 | | (43,716) | | | 5.000 | 1.421 | JJ | 31,750 | 63,500 | 08/09/2017 | 01/01/2023 |
| 677561-LH-3 | STATE OF OHIO | | | | 1.C FE | 1,600,000 | 109.9630 | 1,759,408 | 1,600,000 | 1,600,000 | | | | | 2.700 | 2.700 | JJ | 21,600 | 28,320 | 10/30/2019 | 01/01/2030 |
| 67759H-GR-9 | STATE OF OHIO | | | | 1.C FE | 828,303 | 101.9320 | 713,524 | 700,000 | 711,080 | | (26,516) | | | 5.000 | 1.162 | JD | 2,917 | 35,000 | 06/22/2016 | 06/01/2021 |
| 67759H-LN-2 | STATE OF OHIO | | | | 1.C FE | 3,154,010 | 109.7910 | 3,090,617 | 2,815,000 | 3,096,199 | | (57,811) | | | 5.000 | 0.195 | FA | 58,646 | 55,127 | 07/23/2020 | 02/01/2023 |
| 677632-J8-5 | OHIO STATE UNIVERSITY/THE | | | | 1.C FE | 3,474,540 | 113.8730 | 3,416,190 | 3,000,000 | 3,403,110 | | (71,430) | | | 5.000 | 0.362 | JD | 12,500 | 65,000 | 06/11/2020 | 12/01/2023 |
| 386442-WH-6 | GRAND RIVER DAM AUTHORITY | | | | 1.E FE | 3,543,406 | 111.3420 | 3,479,438 | 3,125,000 | 3,341,345 | | (86,575) | | | 5.000 | 2.047 | JD | 13,021 | 156,250 | 08/16/2018 | 06/01/2023 |
| 679086-EN-4 | OKLAHOMA CAPITOL IMPROVEMENT AUTHORITY | | | | 1.D FE | 1,267,964 | 106.9920 | 1,187,611 | 1,110,000 | 1,163,475 | | (34,889) | | | 5.000 | 1.732 | JJ | 27,750 | 55,500 | 12/13/2017 | 07/01/2022 |
| 679111-ZX-5 | OKLAHOMA TURNPIKE AUTHORITY | | | | 1.D FE | 325,000 | 101.4340 | 329,661 | 325,000 | 325,000 | | | | | 1.722 | 1.722 | JJ | 964 | | 10/16/2020 | 01/01/2030 |
| 68607D-TM-7 | STATE OF OREGON DEPARTMENT OF TRANSPORTA | | | | 1.B FE | 3,780,288 | 118.4150 | 3,753,756 | 3,170,000 | 3,748,063 | | (32,225) | | | 5.000 | 0.261 | MN | 20,253 | 79,250 | 10/09/2020 | 11/15/2024 |
| 68607D-VF-9 | STATE OF OREGON DEPARTMENT OF TRANSPORTA | | | | 1.B FE | 9,500,000 | 101.5050 | 9,642,975 | 9,500,000 | 9,500,000 | | | | | 1.430 | 1.430 | MN | 17,359 | 21,887 | 09/11/2020 | 11/15/2029 |
| 68607D-VH-5 | STATE OF OREGON DEPARTMENT OF TRANSPORTA | | | 1,2 | 1.B FE | 2,500,000 | 101.3660 | 2,534,150 | 2,500,000 | 2,500,000 | | | | | 1.660 | 1.660 | MN | 5,303 | 6,686 | 09/11/2020 | 11/15/2031 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book / Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change In B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 73474T-AB-6 | PORT OF MORROW OR | | | | 1.C FE | 1,024,890 | 110.1680 | 1,101,680 | 1,000,000 | 1,012,746 | | (3,263) | | | 3.221 | 2.852 | MS | 10,737 | 32,210 | 02/08/2017 | 09/01/2024 |
| 88675A-CA-2 | CITY OF TIGARD OR WATER REVENUE | | | 2 | 1.D FE | 1,000,000 | 102.9440 | 1,029,440 | 1,000,000 | 1,000,000 | | | | | 2.200 | 2.200 | FA | 3,544 | | 10/21/2020 | 08/01/2033 |
| 20281P-MC-3 | COMMONWEALTH FINANCING AUTHORITY | | | 2 | 1.E FE | 2,110,020 | 109.1940 | 2,183,880 | 2,000,000 | 2,101,883 | | (8,137) | | | 2.938 | 2.332 | JD | 4,897 | 50,272 | 02/24/2020 | 06/01/2032 |
| 20282E-AB-2 | COMMONWEALTH FINANCING AUTHORITY | | | | 1.E FE | 2,165,000 | 101.8160 | 2,036,320 | 2,000,000 | 2,021,557 | | (51,181) | | | 5.000 | 2.371 | JD | 8,333 | 100,000 | 02/14/2018 | 06/01/2021 |
| 20282E-AD-8 | COMMONWEALTH FINANCING AUTHORITY | | | | 1.E FE | 1,107,250 | 110.6270 | 1,106,270 | 1,000,000 | 1,050,996 | | (20,149) | | | 5.000 | 2.801 | JD | 4,167 | 50,000 | 02/14/2018 | 06/01/2023 |
| 246352-HJ-0 | DELAWARE RIVER PORT AUTHORITY | | | | 1.E FE | 2,825,575 | 113.4930 | 2,837,325 | 2,500,000 | 2,698,284 | | (63,190) | | | 5.000 | 2.251 | JJ | 62,500 | 125,000 | 12/07/2018 | 01/01/2024 |
| 70917S-3N-1 | PENNSYLVANIA HIGHER EDUCATIONAL FACILITI | | | | 1.B FE | 1,209,521 | 114.7740 | 1,222,343 | 1,065,000 | 1,151,766 | | (26,519) | | | 5.000 | 2.281 | FA | 20,117 | 53,250 | 10/04/2018 | 02/15/2024 |
| 70917S-7G-2 | PENNSYLVANIA HIGHER EDUCATIONAL FACILITI | | | | 1.D FE | 5,213,628 | 123.7810 | 5,198,802 | 4,200,000 | 5,139,101 | | (74,527) | | | 5.000 | 0.801 | JD | 9,333 | 82,833 | 07/15/2020 | 06/15/2026 |
| 717794-AF-8 | PHILADELPHIA AUTHORITY FOR INDUSTRIAL DE | | | | 1.E FE | 577,300 | 101.1210 | 505,605 | 500,000 | 503,521 | | (14,111) | | | 5.000 | 2.122 | AO | 6,250 | 25,000 | 06/24/2015 | 04/01/2021 |
| 71779Q-AE-2 | PHILADELPHIA AUTHORITY FOR INDUSTRIAL DE | | | | 1.F FE | 2,363,440 | 104.1440 | 2,082,880 | 2,000,000 | 2,059,446 | | (64,125) | | | 5.000 | 1.711 | JD | 8,333 | 100,000 | 01/13/2016 | 12/01/2021 |
| 91335V-KK-1 | UNIVERSITY OF PITTSBURGH-OF THE COMMONWE | | | | 1.B FE | 3,325,000 | 117.5980 | 3,910,134 | 3,325,000 | 3,325,000 | | | | | 3.596 | 3.596 | MS | 35,206 | 119,567 | 03/10/2017 | 09/15/2030 |
| 91335V-KR-6 | UNIVERSITY OF PITTSBURGH-OF THE COMMONWE | | | | 1.B FE | 5,000,000 | 108.8030 | 5,440,150 | 5,000,000 | 5,000,000 | | | | | 2.529 | 2.529 | MS | 37,233 | 99,053 | 11/21/2019 | 09/15/2031 |
| 91335V-KS-4 | UNIVERSITY OF PITTSBURGH-OF THE COMMONWE | | | | 1.B FE | 4,000,000 | 108.4340 | 4,337,360 | 4,000,000 | 4,000,000 | | | | | 2.579 | 2.579 | MS | 30,375 | 80,809 | 11/21/2019 | 09/15/2032 |
| 91335V-KT-2 | UNIVERSITY OF PITTSBURGH-OF THE COMMONWE | | | | 1.B FE | 3,000,000 | 108.5350 | 3,256,050 | 3,000,000 | 3,000,000 | | | | | 2.629 | 2.629 | MS | 23,223 | 61,782 | 11/21/2019 | 09/15/2033 |
| 83755L-K2-1 | SOUTH DAKOTA STATE BUILDING AUTHORITY | | | | 1.B FE | 2,500,000 | 108.1710 | 2,704,275 | 2,500,000 | 2,500,000 | | | | | 2.541 | 2.541 | JD | 5,294 | 65,466 | 10/18/2019 | 06/01/2028 |
| 83755L-K3-9 | SOUTH DAKOTA STATE BUILDING AUTHORITY | | | | 1.B FE | 2,490,000 | 107.8490 | 2,685,440 | 2,490,000 | 2,490,000 | | | | | 2.591 | 2.591 | JD | 5,376 | 66,487 | 10/18/2019 | 06/01/2029 |
| 83755L-K4-7 | SOUTH DAKOTA STATE BUILDING AUTHORITY | | | 2 | 1.B FE | 2,100,000 | 107.7840 | 2,263,464 | 2,100,000 | 2,100,000 | | | | | 2.691 | 2.691 | JD | 4,709 | 58,238 | 10/18/2019 | 06/01/2030 |
| 592041-XR-3 | METROPOLITAN GOVERNMENT NASHVILLE & DAVI | | | | 1.B FE | 3,374,790 | 111.2180 | 3,837,021 | 3,450,000 | 3,395,263 | | 6,193 | | | 2.790 | 3.021 | AO | 24,064 | 96,255 | 07/25/2017 | 10/01/2028 |
| 052476-Q2-7 | CITY OF AUSTIN TX WATER & WASTEWATER SYS | | | | 1.C FE | 2,707,156 | 111.2610 | 2,636,886 | 2,370,000 | 2,527,971 | | (64,397) | | | 5.000 | 2.102 | MN | 15,142 | 118,500 | 02/27/2018 | 05/15/2023 |
| 235036-4Q-0 | DALLAS FORT WORTH INTERNATIONAL AIRPORT | | | | 1.E FE | 3,500,000 | 106.6890 | 3,734,115 | 3,500,000 | 3,500,000 | | | | | 2.454 | 2.454 | MN | 14,315 | 85,890 | 08/08/2019 | 11/01/2029 |
| 235036-4Z-0 | DALLAS FORT WORTH INTERNATIONAL AIRPORT | | | | 1.E FE | 1,473,088 | 117.3960 | 1,467,450 | 1,250,000 | 1,451,781 | | (21,306) | | | 5.000 | 0.721 | MN | 10,417 | 15,104 | 07/15/2020 | 11/01/2024 |
| 235036-5A-4 | DALLAS FORT WORTH INTERNATIONAL AIRPORT | | | | 1.E FE | 1,213,440 | 121.6540 | 1,216,540 | 1,000,000 | 1,197,045 | | (16,395) | | | 5.000 | 0.831 | MN | 8,333 | 12,083 | 07/15/2020 | 11/01/2025 |
| 235036-5R-7 | DALLAS FORT WORTH INTERNATIONAL AIRPORT | | | | 1.E FE | 2,678,128 | 117.3960 | 2,647,280 | 2,255,000 | 2,639,508 | | (38,620) | | | 5.000 | 0.501 | MN | 18,792 | 24,742 | 07/24/2020 | 11/01/2024 |
| 235036-6K-1 | DALLAS FORT WORTH INTERNATIONAL AIRPORT | | | | 1.E FE | 205,000 | 101.0960 | 207,247 | 205,000 | 205,000 | | | | | 1.041 | 1.041 | MN | 356 | 468 | 07/31/2020 | 11/01/2023 |
| 235241-SW-7 | DALLAS AREA RAPID TRANSIT | | | | 1.B FE | 2,929,510 | 113.8100 | 2,913,536 | 2,560,000 | 2,795,286 | | (78,048) | | | 5.000 | 1.752 | JD | 10,667 | 128,000 | 03/15/2019 | 12/01/2023 |
| 349515-G8-3 | CITY OF FORT WORTH TX WATER & SEWER SYST | | | | 1.B FE | 1,243,720 | 123.8650 | 1,238,650 | 1,000,000 | 1,223,816 | | (19,904) | | | 5.000 | 0.561 | FA | 23,056 | | 06/10/2020 | 02/15/2026 |
| 414009-PN-4 | HARRIS COUNTY CULTURAL EDUCATION FACILIT | | | 2 | 1.E FE | 2,376,740 | 117.7340 | 2,354,680 | 2,000,000 | 2,341,608 | | (35,132) | | | 5.000 | 0.582 | JD | 8,333 | 32,222 | 07/24/2020 | 06/01/2032 |
| 414009-PU-8 | HARRIS COUNTY CULTURAL EDUCATION FACILIT | | | | 1.E FE | 4,005,000 | 96.9620 | 3,883,328 | 4,005,000 | 4,005,000 | | | | | 2.301 | 2.301 | JJ | 37,374 | | 07/27/2020 | 07/01/2035 |
| 41422E-HU-0 | METROPOLITAN TRANSIT AUTHORITY OF HARRIS | | | | 1.C FE | 1,688,250 | 113.3300 | 1,699,950 | 1,500,000 | 1,612,033 | | (37,936) | | | 5.000 | 2.261 | MN | 12,500 | 75,000 | 11/29/2018 | 11/01/2023 |
| 41422E-HV-8 | METROPOLITAN TRANSIT AUTHORITY OF HARRIS | | | | 1.C FE | 2,289,860 | 117.9810 | 2,359,620 | 2,000,000 | 2,193,770 | | (47,846) | | | 5.000 | 2.341 | MN | 16,667 | 100,000 | 11/29/2018 | 11/01/2024 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book / Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change In B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 442435-4N-0 | CITY OF HOUSTON TX COMBINED UTILITY SYST | | | | 1.C FE | 1,127,040 | 115.9840 | 1,159,840 | 1,000,000 | 1,078,927 | | (22,176) | | | 5.000 | 2.541 | MN | 6,389 | 50,000 | 10/17/2018 | 05/15/2024 |
| 44244C-XT-9 | CITY OF HOUSTON TX COMBINED UTILITY SYST | | | | 1.C FE | 5,000,000 | 106.7570 | 5,337,850 | 5,000,000 | 5,000,000 | | | | | 2.255 | 2.255 | MN | 14,407 | 112,750 | 08/21/2019 | 11/15/2029 |
| 44244C-ZM-2 | CITY OF HOUSTON TX COMBINED UTILITY SYST | | | | 1.C FE | 2,147,292 | 113.6340 | 2,107,911 | 1,855,000 | 2,103,947 | | (43,345) | | | 5.000 | 0.300 | MN | 11,851 | 34,524 | 06/12/2020 | 11/15/2023 |
| 44244C-ZN-0 | CITY OF HOUSTON TX COMBINED UTILITY SYST | | | | 1.C FE | 3,111,846 | 118.3300 | 3,070,664 | 2,595,000 | 3,052,928 | | (58,918) | | | 5.000 | 0.400 | MN | 16,579 | 48,296 | 06/12/2020 | 11/15/2024 |
| 54811B-SH-5 | LOWER COLORADO RIVER AUTHORITY | | | | 1.F FE | 3,457,260 | 115.4370 | 3,463,110 | 3,000,000 | 3,305,153 | | (86,995) | | | 5.000 | 1.871 | MN | 19,167 | 150,000 | 03/15/2019 | 05/15/2024 |
| 66285W-RZ-1 | NORTH TEXAS TOLLWAY AUTHORITY | | | | 1.E FE | 901,223 | 100.0000 | 770,000 | 770,000 | 770,000 | | (29,227) | | | 5.000 | 1.171 | JJ | 19,250 | 38,500 | 05/05/2016 | 01/01/2021 |
| 66285W-SA-5 | NORTH TEXAS TOLLWAY AUTHORITY | | | | 1.E FE | 298,318 | 104.6880 | 261,720 | 250,000 | 258,930 | | (8,807) | | | 5.000 | 1.391 | JJ | 6,250 | 12,500 | 05/05/2016 | 01/01/2022 |
| 66285W-UT-1 | NORTH TEXAS TOLLWAY AUTHORITY | | | | 1.E FE | 873,923 | 109.2710 | 819,533 | 750,000 | 799,213 | | (24,006) | | | 5.000 | 1.651 | JJ | 18,750 | 37,500 | 10/13/2017 | 01/01/2023 |
| 796253-3U-4 | CITY OF SAN ANTONIO TX ELECTRIC & GAS SY | | | | 1.B FE | 2,453,347 | 100.3540 | 2,097,399 | 2,090,000 | 2,095,831 | | (68,838) | | | 5.000 | 1.661 | FA | 43,542 | 104,500 | 07/15/2015 | 02/01/2021 |
| 79625G-CT-8 | CITY OF SAN ANTONIO TX ELECTRIC & GAS SY | | | | 1.A FE | 1,016,591 | 105.0830 | 998,289 | 950,000 | 987,580 | | (29,012) | | | 5.000 | 1.313 | FA | 19,792 | 23,750 | 02/26/2020 | 02/01/2022 |
| 79625G-DB-6 | CITY OF SAN ANTONIO TX ELECTRIC & GAS SY | | | 1,2 | 1.B FE | 250,000 | 102.9200 | 257,300 | 250,000 | 250,000 | | | | | 2.142 | 2.142 | FA | 833 | | 10/21/2020 | 02/01/2034 |
| 79642B-7S-6 | SAN ANTONIO WATER SYSTEM | | | | 1.C FE | 2,019,040 | 103.1980 | 2,063,960 | 2,000,000 | 2,017,244 | | (579) | | | 2.000 | 1.954 | MN | 6,667 | 40,000 | 10/19/2017 | 05/01/2044 |
| 79642B-X4-0 | SAN ANTONIO WATER SYSTEM | | | | 1.C FE | 1,195,690 | 101.7720 | 1,017,720 | 1,000,000 | 1,014,245 | | (38,242) | | | 5.000 | 1.130 | MN | 6,389 | 50,000 | 02/03/2016 | 05/15/2021 |
| 87638Q-EW-5 | TARRANT COUNTY CULTURAL EDUCATION FACILI | | | | 1.D FE | 200,000 | 100.0000 | 200,000 | 200,000 | 200,000 | | | | | 0.110 | 0.110 | MON | 9 | 1,041 | 12/19/2018 | 11/15/2050 |
| 87638Q-HK-8 | TARRANT COUNTY CULTURAL EDUCATION FACILI | | | | 1.D FE | 2,701,824 | 103.2990 | 2,448,186 | 2,370,000 | 2,425,671 | | (73,489) | | | 5.000 | 1.818 | AO | 29,625 | 118,500 | 02/15/2017 | 10/01/2021 |
| 88213A-EW-1 | TEXAS A&M UNIVERSITY | | | | 1.A FE | 2,376,500 | 101.7690 | 2,035,380 | 2,000,000 | 2,029,524 | | (79,328) | | | 5.000 | 0.992 | MN | 12,778 | 100,000 | 06/29/2016 | 05/15/2021 |
| 88213A-HM-0 | TEXAS A&M UNIVERSITY | | | | 1.A FE | 2,705,000 | 110.8860 | 2,999,466 | 2,705,000 | 2,705,000 | | | | | 3.031 | 3.031 | MN | 10,476 | 81,989 | 01/11/2017 | 05/15/2025 |
| 88213A-HS-7 | TEXAS A&M UNIVERSITY | | | | 1.A FE | 2,000,000 | 119.1120 | 2,382,240 | 2,000,000 | 2,000,000 | | | | | 3.431 | 3.431 | MN | 8,768 | 68,620 | 01/11/2017 | 05/15/2030 |
| 88283L-JZ-0 | TEXAS TRANSPORTATION COMMISSION STATE HI | | | | 1.A FE | 1,123,440 | 102.7440 | 1,027,440 | 1,000,000 | 1,072,245 | | (12,742) | | | 4.000 | 2.521 | AO | 10,000 | 40,000 | 10/07/2016 | 04/01/2026 |
| 882854-F8-0 | TEXAS WATER DEVELOPMENT BOARD | | | | 1.A FE | 3,782,789 | 113.3330 | 3,711,656 | 3,275,000 | 3,713,170 | | (69,619) | | | 5.000 | 0.183 | AO | 34,569 | 81,875 | 07/21/2020 | 10/15/2023 |
| 882854-ZN-5 | TEXAS WATER DEVELOPMENT BOARD | | | | 1.A FE | 2,256,640 | 101.3580 | 2,027,160 | 2,000,000 | 2,021,293 | | (74,116) | | | 5.000 | 1.250 | AO | 21,111 | 100,000 | 09/29/2017 | 04/15/2021 |
| 89658H-VT-4 | TRINITY RIVER AUTHORITY CENTRAL REGIONAL | | | | 1.B FE | 1,135,470 | 112.2520 | 1,122,520 | 1,000,000 | 1,073,333 | | (27,350) | | | 5.000 | 2.071 | FA | 20,833 | 50,000 | 08/15/2018 | 08/01/2023 |
| 89658H-VU-1 | TRINITY RIVER AUTHORITY CENTRAL REGIONAL | | | | 1.B FE | 1,154,960 | 116.8980 | 1,168,980 | 1,000,000 | 1,096,690 | | (25,665) | | | 5.000 | 2.181 | FA | 20,833 | 50,000 | 08/15/2018 | 08/01/2024 |
| 914302-EL-4 | UNIVERSITY OF HOUSTON | | | | 1.C FE | 2,207,380 | 100.5430 | 2,010,860 | 2,000,000 | 2,008,213 | | (66,765) | | | 5.000 | 1.615 | FA | 37,778 | 100,000 | 12/14/2017 | 02/15/2021 |
| 914729-SR-0 | UNIVERSITY OF NORTH TEXAS SYSTEM | | | 2 | 1.C FE | 2,250,000 | 112.6630 | 2,534,918 | 2,250,000 | 2,250,000 | | | | | 3.587 | 3.587 | AO | 17,038 | 80,708 | 01/06/2017 | 04/15/2029 |
| 91514A-GB-5 | BOARD OF REGENTS OF THE UNIVERSITY OF TE | | | | 1.A FE | 1,171,930 | 102.9860 | 1,029,860 | 1,000,000 | 1,023,275 | | (37,049) | | | 5.000 | 1.232 | FA | 18,889 | 50,000 | 10/26/2016 | 08/15/2021 |
| 91514A-HF-5 | BOARD OF REGENTS OF THE UNIVERSITY OF TE | | | | 1.A FE | 1,133,860 | 117.3560 | 1,173,560 | 1,000,000 | 1,086,026 | | (22,420) | | | 5.000 | 2.501 | FA | 18,889 | 50,000 | 11/01/2018 | 08/15/2024 |
| 45884A-ZS-5 | INTERMOUNTAIN POWER AGENCY | | | | 1.E FE | 2,803,475 | 107.1170 | 2,677,925 | 2,500,000 | 2,610,211 | | (71,665) | | | 5.000 | 2.002 | JJ | 62,500 | 125,000 | 02/22/2018 | 07/01/2022 |
| 65588T-AQ-2 | NORFOLK ECONOMIC DEVELOPMENT AUTHORITY | | | | 1.D FE | 1,900,000 | 100.0000 | 1,900,000 | 1,900,000 | 1,900,000 | | | | | 0.090 | 0.090 | MON | 144 | 12,894 | 10/31/2017 | 11/01/2034 |
| 92778V-DW-5 | VIRGINIA COLLEGE BUILDING AUTHORITY | | | | 1.B FE | 7,425,786 | 109.9890 | 7,187,781 | 6,535,000 | 7,074,050 | | (254,743) | | | 5.000 | 0.991 | FA | 136,146 | 326,750 | 08/09/2019 | 02/01/2023 |
| 92778V-EW-4 | VIRGINIA COLLEGE BUILDING AUTHORITY | | | | 1.B FE | 5,000,000 | 110.9990 | 5,549,950 | 5,000,000 | 5,000,000 | | | | | 2.900 | 2.900 | FA | 60,417 | 145,000 | 07/19/2017 | 02/01/2027 |
| 92778V-JD-1 | VIRGINIA COLLEGE BUILDING AUTHORITY | | | | 1.B FE | 2,415,560 | 119.2710 | 2,385,420 | 2,000,000 | 2,378,553 | | (37,007) | | | 5.000 | 0.330 | FA | 40,278 | | 07/17/2020 | 02/01/2025 |
| 92778V-JE-9 | VIRGINIA COLLEGE BUILDING AUTHORITY | | | | 1.B FE | 4,046,413 | 123.7130 | 4,020,673 | 3,250,000 | 3,988,714 | | (57,698) | | | 5.000 | 0.470 | FA | 65,451 | | 07/17/2020 | 02/01/2026 |
| 928075-HQ-6 | VIRGINIA PORT AUTHORITY COMMONWEALTH POR | | | 2 | 1.B FE | 1,250,000 | 112.4930 | 1,406,163 | 1,250,000 | 1,250,000 | | | | | 3.797 | 3.797 | JJ | 23,731 | 47,463 | 07/11/2018 | 07/01/2032 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book / Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change In B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 92812V-D4-5 | VIRGINIA HOUSING DEVELOPMENT AUTHORITY | | | | 1.B FE | 500,000 | 104.9640 | 524,820 | 500,000 | 500,000 | | | | | 2.529 | 2.529 | JD | 1,054 | 6,463 | 05/21/2020 | 06/01/2030 |
| 92818H-SJ-1 | VIRGINIA PUBLIC SCHOOL AUTHORITY | | | 2 | 1.B FE | 976,480 | 99.7360 | 997,360 | 1,000,000 | 976,690 | | 210 | | | 2.050 | 2.250 | FA | 2,904 | | 10/21/2020 | 08/01/2034 |
| 92818J-BF-3 | VIRGINIA PUBLIC SCHOOL AUTHORITY | | | | 1.B FE | 3,213,751 | 120.0320 | 3,162,843 | 2,635,000 | 3,147,021 | | (66,730) | | | 5.000 | 0.420 | AO | 27,814 | 46,113 | 06/01/2020 | 04/15/2025 |
| 92818N-NG-9 | VIRGINIA RESOURCES AUTHORITY | | | | 1.A FE | 500,000 | 105.5400 | 527,700 | 500,000 | 500,000 | | | | | 2.050 | 2.050 | MN | 1,708 | 4,214 | 05/21/2020 | 11/01/2028 |
| 155048-CU-3 | CENTRAL PUGET SOUND REGIONAL TRANSIT AUT | | | | 1.B FE | 586,865 | 108.8220 | 544,110 | 500,000 | 528,120 | | (14,974) | | | 5.000 | 1.861 | MN | 4,167 | 25,000 | 12/08/2016 | 11/01/2022 |
| 155048-CW-9 | CENTRAL PUGET SOUND REGIONAL TRANSIT AUT | | | | 1.B FE | 1,274,824 | 117.8970 | 1,314,552 | 1,115,000 | 1,220,475 | | (26,006) | | | 5.000 | 2.401 | MN | 9,292 | 55,750 | 11/15/2018 | 11/01/2024 |
| 181117-EE-8 | CLARK COUNTY PUBLIC UTILITY DISTRICT NO | | | | 1.D FE | 1,167,863 | 100.0000 | 1,035,000 | 1,035,000 | 1,035,000 | | (36,512) | | | 5.000 | 1.434 | JJ | 25,875 | 51,750 | 04/11/2017 | 01/01/2021 |
| 29270C-2Q-7 | ENERGY NORTHWEST | | | | 1.C FE | 1,164,890 | 116.4710 | 1,164,710 | 1,000,000 | 1,114,865 | | (31,651) | | | 5.000 | 1.612 | JJ | 25,000 | 54,306 | 05/09/2019 | 07/01/2024 |
| 29270C-H2-4 | ENERGY NORTHWEST | | | | 1.C FE | 1,880,122 | 116.4710 | 1,857,712 | 1,595,000 | 1,859,471 | | (20,651) | | | 5.000 | 0.240 | JJ | 39,875 | | 09/18/2020 | 07/01/2024 |
| 29270C-ZT-5 | ENERGY NORTHWEST | | | | 1.C FE | 2,393,740 | 102.3540 | 2,047,080 | 2,000,000 | 2,037,150 | | (73,602) | | | 5.000 | 1.262 | JJ | 50,000 | 100,000 | 01/11/2016 | 07/01/2021 |
| 498622-KR-9 | KLICKITAT COUNTY PUBLIC UTILITY DISTRICT | | | 1,2 | 1.F FE | 1,000,000 | 109.2840 | 1,092,840 | 1,000,000 | 1,000,000 | | | | | 2.903 | 2.903 | JD | 2,419 | 29,353 | 10/31/2019 | 12/01/2030 |
| 720653-PX-6 | COUNTY OF PIERCE WA SEWER REVENUE | | | | 1.C FE | 500,000 | 102.1770 | 510,885 | 500,000 | 500,000 | | | | | 1.487 | 1.487 | FA | 1,425 | | 10/09/2020 | 08/01/2028 |
| 720653-QD-9 | COUNTY OF PIERCE WA SEWER REVENUE | | | 2 | 1.C FE | 1,003,580 | 103.0110 | 1,030,110 | 1,000,000 | 1,003,516 | | (64) | | | 2.187 | 2.146 | FA | 4,192 | | 10/20/2020 | 08/01/2034 |
| 735389-ZB-7 | PORT OF SEATTLE WA | | | 2 | 1.E FE | 3,000,000 | 108.3550 | 3,250,650 | 3,000,000 | 3,000,000 | | | | | 3.421 | 3.421 | MN | 17,105 | 102,630 | 07/26/2017 | 05/01/2030 |
| 735389-ZC-5 | PORT OF SEATTLE WA | | | 2 | 1.E FE | 2,500,000 | 108.0650 | 2,701,625 | 2,500,000 | 2,500,000 | | | | | 3.471 | 3.471 | MN | 14,463 | 86,775 | 07/26/2017 | 05/01/2031 |
| 735389-ZD-3 | PORT OF SEATTLE WA | | | 2 | 1.E FE | 1,000,000 | 108.0380 | 1,080,380 | 1,000,000 | 1,000,000 | | | | | 3.571 | 3.571 | MN | 5,952 | 35,710 | 07/26/2017 | 05/01/2032 |
| 939781-Z2-9 | WASHINGTON HIGHER EDUCATION FACILITIES A | | | | 1.F FE | 125,000 | 100.1820 | 125,228 | 125,000 | 125,000 | | | | | 1.896 | 1.896 | AO | 593 | 2,173 | 10/03/2019 | 04/01/2021 |
| 74442P-EA-9 | PUBLIC FINANCE AUTHORITY | | | | 1.B FE | 1,000,000 | 116.9320 | 1,169,320 | 1,000,000 | 1,000,000 | | | | | 3.410 | 3.410 | JJ | 17,050 | 34,100 | 07/18/2017 | 07/01/2030 |
| 977100-ER-3 | STATE OF WISCONSIN | | | | 1.C FE | 1,135,890 | 115.7290 | 1,157,290 | 1,000,000 | 1,083,057 | | (23,701) | | | 5.000 | 2.391 | MN | 8,333 | 50,000 | 09/25/2018 | 05/01/2024 |
| 977100-GH-3 | STATE OF WISCONSIN | | | | 1.C FE | 1,820,000 | 113.2110 | 2,060,440 | 1,820,000 | 1,820,000 | | | | | 3.154 | 3.154 | MN | 9,567 | 57,403 | 05/03/2017 | 05/01/2027 |
| 977123-P7-7 | WISCONSIN DEPARTMENT OF TRANSPORTATION | | | | 1.B FE | 1,144,520 | 102.3740 | 1,023,740 | 1,000,000 | 1,018,112 | | (35,859) | | | 5.000 | 1.353 | JJ | 25,000 | 50,000 | 05/03/2017 | 07/01/2021 |
| 2599999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations | | | | | | 1,176,700,290 | XXX | 1,203,194,153 | 1,114,359,000 | 1,151,262,412 | | (9,121,956) | | | XXX | XXX | XXX | 9,285,938 | 26,472,187 | XXX | XXX |
| Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities | | | | | | | | | | | | | | | | | | | | | |
| 3128MD-AD-5 | FREDDIE MAC GOLD POOL | | | 4 | 1.A | 610,513 | 106.1210 | 640,082 | 603,162 | 605,927 | | (1,537) | | | 3.500 | 3.226 | MON | 1,759 | 21,111 | 06/11/2018 | 11/01/2026 |
| 3128MD-KL-6 | FREDDIE MAC GOLD POOL | | | 4 | 1.A | 918,358 | 105.1100 | 964,382 | 917,498 | 917,824 | | (152) | | | 2.500 | 2.483 | MON | 1,911 | 22,937 | 01/11/2018 | 11/01/2027 |
| 3128MD-X3-2 | FREDDIE MAC GOLD POOL | | | 4 | 1.A | 280,731 | 104.1870 | 290,669 | 278,988 | 279,314 | | (314) | | | 2.500 | 2.405 | MON | 581 | 6,975 | 12/18/2017 | 01/01/2024 |
| 3128MF-E7-9 | FREDDIE MAC GOLD POOL | | | 4 | 1.A | 550,126 | 106.2270 | 587,781 | 553,325 | 551,801 | | 524 | | | 2.500 | 2.605 | MON | 1,153 | 13,833 | 01/11/2018 | 06/01/2032 |
| 3128MF-EM-6 | FREDDIE MAC GOLD POOL | | | 4 | 1.A | 410,845 | 105.1160 | 425,220 | 404,525 | 407,394 | | (1,071) | | | 3.000 | 2.743 | MON | 1,011 | 12,136 | 01/12/2018 | 08/01/2030 |
| 3128MF-GN-2 | FREDDIE MAC GOLD POOL | | | 4 | 1.A | 432,520 | 105.1040 | 447,602 | 425,866 | 428,779 | | (1,126) | | | 3.000 | 2.731 | MON | 1,065 | 12,776 | 01/12/2018 | 06/01/2029 |
| 3128MF-J9-0 | FREDDIE MAC GOLD POOL | | | 4 | 1.A | 491,314 | 105.1040 | 508,368 | 483,681 | 487,464 | | (1,298) | | | 3.000 | 2.707 | MON | 1,209 | 14,510 | 01/12/2018 | 12/01/2031 |
| 3128MF-QP-6 | FREDDIE MAC GOLD POOL | | | 4 | 1.A | 2,843,329 | 108.1740 | 3,047,175 | 2,816,920 | 2,827,794 | | (6,305) | | | 3.500 | 3.297 | MON | 8,216 | 98,592 | 09/11/2018 | 08/01/2033 |
| 3128MM-SR-5 | FREDDIE MAC GOLD POOL | | | 4 | 1.A | 696,391 | 105.1360 | 720,008 | 684,835 | 689,725 | | (2,024) | | | 3.000 | 2.672 | MON | 1,712 | 20,545 | 01/12/2018 | 10/01/2029 |
| 3128MM-TP-8 | FREDDIE MAC GOLD POOL | | | 4 | 1.A | 875,772 | 105.2070 | 906,083 | 861,239 | 867,763 | | (2,574) | | | 3.000 | 2.663 | MON | 2,153 | 25,837 | 01/12/2018 | 06/01/2030 |
| 3128MM-U3-5 | FREDDIE MAC GOLD POOL | | | 4 | 1.A | 604,368 | 105.1990 | 625,046 | 594,156 | 598,629 | | (1,791) | | | 3.000 | 2.686 | MON | 1,485 | 17,825 | 01/12/2018 | 05/01/2031 |
| 3128MM-V5-9 | FREDDIE MAC GOLD POOL | | | 4 | 1.A | 3,372,404 | 104.5570 | 3,493,605 | 3,341,340 | 3,355,002 | | (4,503) | | | 2.500 | 2.343 | MON | 6,961 | 83,534 | 07/26/2017 | 03/01/2032 |
| 3128MM-VG-5 | FREDDIE MAC GOLD POOL | | | 4 | 1.A | 1,180,723 | 104.5570 | 1,240,927 | 1,186,843 | 1,183,930 | | 1,067 | | | 2.500 | 2.613 | MON | 2,473 | 29,671 | 01/11/2018 | 10/01/2031 |
| 3128MM-VM-2 | FREDDIE MAC GOLD POOL | | | 4 | 1.A | 492,011 | 104.5600 | 517,438 | 494,872 | 493,492 | | 478 | | | 2.500 | 2.621 | MON | 1,031 | 12,372 | 01/11/2018 | 11/01/2031 |
| 3128MM-W8-2 | FREDDIE MAC GOLD POOL | | | 4 | 1.A | 1,261,942 | 105.1050 | 1,308,173 | 1,244,634 | 1,251,015 | | (3,098) | | | 3.000 | 2.709 | MON | 3,112 | 37,339 | 01/10/2018 | 12/01/2032 |
| 3128MM-WD-1 | FREDDIE MAC GOLD POOL | | | 4 | 1.A | 3,386,881 | 104.5110 | 3,507,874 | 3,356,464 | 3,369,459 | | (4,642) | | | 2.500 | 2.312 | MON | 6,993 | 83,912 | 07/26/2017 | 05/01/2032 |
| 3128MM-WG-4 | FREDDIE MAC GOLD POOL | | | 4 | 1.A | 3,035,810 | 104.4900 | 3,142,899 | 3,007,847 | 3,018,555 | | (4,666) | | | 2.500 | 2.231 | MON | 6,266 | 75,196 | 07/26/2017 | 06/01/2032 |
| 3128MM-WM-1 | FREDDIE MAC GOLD POOL | | | 4 | 1.A | 7,322,902 | 104.4610 | 7,587,021 | 7,263,018 | 7,282,805 | | (9,805) | | | 2.500 | 2.334 | MON | 15,131 | 181,575 | 07/26/2017 | 07/01/2032 |
| 3128MM-XF-5 | FREDDIE MAC GOLD POOL | | | 4 | 1.A | 1,251,231 | 105.0000 | 1,302,245 | 1,240,234 | 1,244,169 | | (2,109) | | | 3.000 | 2.813 | MON | 3,101 | 37,207 | 01/22/2018 | 02/01/2033 |
| 31307B-5M-8 | FREDDIE MAC GOLD POOL | | | 4 | 1.A | 1,150,415 | 104.5690 | 1,201,851 | 1,149,337 | 1,149,759 | | (193) | | | 2.500 | 2.484 | MON | 2,394 | 28,733 | 01/11/2018 | 05/01/2028 |
| 31307V-D3-7 | FREDDIE MAC GOLD POOL | | | 4 | 1.A | 1,072,164 | 105.0190 | 1,110,276 | 1,057,214 | 1,063,420 | | (2,774) | | | 3.000 | 2.656 | MON | 2,643 | 31,716 | 01/12/2018 | 12/01/2032 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book / Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change In B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 3132A7-UV-1 | FREDDIE MAC POOL | | | 4 | 1.A | 559,922 | 104.1620 | 581,826 | 558,578 | 559,121 | | (513) | | | 2.500 | 2.421 | MON | 1,164 | 13,964 | 07/24/2019 | 01/01/2024 |
| 3132A8-MU-0 | FREDDIE MAC POOL | | | 4 | 1.A | 5,297,223 | 107.0830 | 5,584,325 | 5,214,950 | 5,270,556 | | (18,727) | | | 3.000 | 2.631 | MON | 13,037 | 156,449 | 11/25/2019 | 04/01/2031 |
| 3132A8-NT-2 | FREDDIE MAC POOL | | | 4 | 1.A | 1,143,680 | 106.8510 | 1,202,610 | 1,125,502 | 1,137,471 | | (4,231) | | | 3.000 | 2.638 | MON | 2,814 | 33,765 | 07/12/2019 | 08/01/2031 |
| 3132A8-Q8-5 | FREDDIE MAC POOL | | | 4 | 1.A | 3,205,462 | 107.1050 | 3,380,178 | 3,155,948 | 3,189,962 | | (11,577) | | | 3.000 | 2.547 | MON | 7,890 | 94,678 | 11/25/2019 | 03/01/2032 |
| 3132D5-6K-3 | FREDDIE MAC POOL | | | 4 | 1.A | 7,872,236 | 104.5430 | 7,922,861 | 7,578,567 | 7,862,127 | | (10,110) | | | 2.000 | 1.314 | MON | 12,631 | 25,262 | 10/13/2020 | 11/01/2035 |
| 3132DM-KC-8 | FREDDIE MAC POOL | | | 4 | 1.A | 5,936,661 | 110.5460 | 6,056,459 | 5,478,678 | 5,769,791 | | (166,870) | | | 5.000 | 1.173 | MON | 22,828 | 182,623 | 04/22/2020 | 03/01/2050 |
| 3132DV-LC-7 | FREDDIE MAC POOL | | | 4 | 1.A | 6,957,615 | 107.0710 | 7,002,110 | 6,539,688 | 6,939,676 | | (17,939) | | | 2.500 | 0.123 | MON | 13,624 | 13,624 | 11/17/2020 | 08/01/2050 |
| 3132DV-LF-0 | FREDDIE MAC POOL | | | 4 | 1.A | 4,977,191 | 106.6340 | 4,992,243 | 4,681,661 | 4,968,395 | | (8,796) | | | 2.500 | 0.799 | MON | 9,753 | 9,753 | 10/29/2020 | 10/01/2050 |
| 3133A4-ST-4 | FREDDIE MAC POOL | | | 4 | 1.A | 1,803,535 | 105.5070 | 1,835,875 | 1,740,051 | 1,786,779 | | (16,756) | | | 2.500 | (0.283) | MON | 3,625 | 25,376 | 05/12/2020 | 05/01/2050 |
| 3133G9-AX-7 | FREDDIE MAC POOL | | | 4 | 1.A | 2,871,748 | 104.7330 | 2,883,756 | 2,753,436 | 2,860,018 | | (11,729) | | | 2.000 | 0.829 | MON | 4,589 | 18,356 | 07/23/2020 | 07/01/2035 |
| 3133KJ-4M-1 | FREDDIE MAC POOL | | | 4 | 1.A | 10,097,063 | 107.6280 | 10,138,558 | 9,420,001 | 10,090,488 | | (6,575) | | | 2.500 | 1.862 | MON | 19,625 | 19,625 | 11/18/2020 | 09/01/2050 |
| 3133L7-WY-9 | FREDDIE MAC POOL | | | 4 | 1.A | 5,221,792 | 104.2500 | 5,175,252 | 4,964,271 | 5,200,419 | | (21,373) | | | 2.500 | 0.978 | MON | 10,342 | 41,369 | 08/21/2020 | 08/01/2035 |
| 3136A9-7B-8 | FANNIE MAE REMICS | | | 4 | 1.A | 1,455,177 | 100.6120 | 1,466,718 | 1,457,796 | 1,456,167 | | 990 | | | 1.750 | 1.853 | MON | 2,126 | 21,260 | 01/31/2020 | 09/01/2041 |
| 3136A9-V9-6 | FANNIE MAE REMICS | | | 4 | 1.A | 856,338 | 100.1480 | 864,801 | 863,523 | 858,760 | | 2,421 | | | 1.500 | 1.878 | MON | 1,079 | 10,794 | 01/31/2020 | 11/01/2042 |
| 3136AJ-RZ-1 | FANNIE MAE REMICS | | | 4 | 1.A | 912,517 | 101.0010 | 905,522 | 896,547 | 909,564 | | (2,953) | | | 2.500 | 1.870 | MON | 1,868 | 11,207 | 06/01/2020 | 04/01/2031 |
| 3136AR-R4-2 | FANNIE MAE REMICS | | | 4 | 1.A | 436,645 | 102.9100 | 433,697 | 421,434 | 434,522 | | (2,123) | | | 3.000 | 1.524 | MON | 1,054 | 5,268 | 06/29/2020 | 11/01/2042 |
| 3136AW-R7-4 | FANNIE MAE REMICS | | | 4 | 1.A | 1,524,627 | 101.9570 | 1,505,990 | 1,477,083 | 1,522,173 | | (2,454) | | | 3.500 | 2.633 | MON | 4,308 | 8,616 | 10/05/2020 | 07/01/2049 |
| 3136AX-C4-5 | FANNIE MAE REMICS | | | 4 | 1.A | 1,078,739 | 105.0570 | 1,075,803 | 1,024,018 | 1,075,383 | | (3,356) | | | 3.000 | 1.131 | MON | 2,560 | 5,120 | 10/22/2020 | 06/01/2046 |
| 3136B2-TU-6 | FANNIE MAE REMICS | | | 4 | 1.A | 884,308 | 102.9970 | 876,635 | 851,127 | 880,116 | | (4,192) | | | 3.500 | 1.523 | MON | 2,482 | 4,965 | 09/28/2020 | 01/01/2047 |
| 3137A1-AV-5 | FREDDIE MAC REMICS | | | 4 | 1.A | 1,569,005 | 104.5940 | 1,595,525 | 1,525,446 | 1,542,762 | | (11,253) | | | 4.500 | 3.796 | MON | 5,720 | 68,645 | 12/14/2018 | 08/01/2025 |
| 3137AL-UJ-6 | FREDDIE MAC REMICS | | | 4 | 1.A | 371,402 | 100.0910 | 370,293 | 369,957 | 371,230 | | (172) | | | 2.250 | 2.079 | MON | 694 | 2,081 | 09/15/2020 | 03/01/2039 |
| 3137AM-Q5-9 | FREDDIE MAC REMICS | | | 4 | 1.A | 1,310,250 | 107.1860 | 1,286,232 | 1,200,000 | 1,302,817 | | (7,433) | | | 3.500 | 1.380 | MON | 3,500 | 10,500 | 09/16/2020 | 01/01/2041 |
| 3137AP-JB-7 | FREDDIE MAC REMICS | | | 4 | 1.A | 526,448 | 101.7810 | 527,418 | 518,189 | 524,302 | | (2,146) | | | 1.750 | 1.196 | MON | 756 | 6,046 | 04/20/2020 | 04/01/2027 |
| 3137AR-HS-8 | FREDDIE MAC REMICS | | | 4 | 1.A | 521,554 | 101.6280 | 536,097 | 527,509 | 525,491 | | 1,004 | | | 1.750 | 1.934 | MON | 769 | 9,231 | 11/10/2017 | 02/01/2027 |
| 3137BV-XR-2 | FREDDIE MAC REMICS | | | 4 | 1.A | 607,232 | 102.8090 | 602,723 | 586,256 | 603,964 | | (3,269) | | | 3.000 | 1.795 | MON | 1,466 | 7,328 | 06/26/2020 | 05/01/2043 |
| 3137F6-6V-4 | FREDDIE MAC REMICS | | | 4 | 1.A | 2,325,106 | 101.3260 | 2,327,570 | 2,297,110 | 2,324,134 | | (972) | | | 1.000 | 0.742 | MON | 1,914 | 3,829 | 10/15/2020 | 05/01/2041 |
| 31381R-Z2-3 | FANNIE MAE POOL | | | 4 | 1.A | 270,511 | 100.4770 | 263,365 | 262,115 | 262,115 | | | | | 3.840 | 3.840 | MON | 867 | 10,233 | 02/15/2018 | 08/01/2021 |
| 31381S-TF-9 | FANNIE MAE POOL | | | 4 | 1.A | 430,343 | 101.1250 | 438,129 | 433,254 | 433,254 | | 732 | | | 2.980 | 2.980 | MON | 1,112 | 13,126 | 10/11/2018 | 12/01/2021 |
| 31381T-SK-7 | FANNIE MAE POOL | | | 4 | 1.A | 329,904 | 101.3610 | 336,167 | 331,653 | 331,653 | | 471 | | | 3.040 | 3.040 | MON | 868 | 10,250 | 10/03/2018 | 01/01/2022 |
| 31381T-YT-1 | FANNIE MAE POOL | | | 4 | 1.A | 180,051 | 102.1240 | 186,557 | 182,677 | 182,677 | | 794 | | | 2.750 | 2.750 | MON | 433 | 5,107 | 09/27/2018 | 03/01/2022 |
| 31381U-RW-9 | FANNIE MAE POOL | | | 4 | 1.A | 327,942 | 102.2700 | 335,163 | 327,724 | 327,724 | | (104) | | | 2.940 | 2.940 | MON | 830 | 9,796 | 01/29/2019 | 06/01/2022 |
| 31381V-D9-3 | FANNIE MAE POOL | | | 4 | 1.A | 150,070 | 102.3900 | 153,585 | 150,000 | 150,000 | | (42) | | | 2.650 | 2.650 | MON | 342 | 4,041 | 04/24/2019 | 08/01/2022 |
| 31381V-EL-5 | FANNIE MAE POOL | | | 4 | 1.A | 1,693,331 | 102.2160 | 1,686,583 | 1,650,019 | 1,650,019 | | (1,233) | | | 2.670 | 2.670 | MON | 3,794 | 44,790 | 09/24/2015 | 07/01/2022 |
| 3138E2-MD-4 | FANNIE MAE POOL | | | 4 | 1.A | 533,003 | 105.1100 | 550,435 | 523,675 | 526,888 | | (1,718) | | | 3.000 | 2.681 | MON | 1,309 | 15,710 | 01/12/2018 | 01/01/2027 |
| 3138EH-JU-7 | FANNIE MAE POOL | | | 4 | 1.A | 1,632,051 | 106.1530 | 1,636,095 | 1,541,261 | 1,565,049 | | (13,657) | | | 4.000 | 3.203 | MON | 5,138 | 61,650 | 04/18/2017 | 11/01/2026 |
| 3138EJ-BS-6 | FANNIE MAE POOL | | | 4 | 1.A | 305,710 | 101.8940 | 314,151 | 308,311 | 307,999 | | 1,530 | | | 2.960 | 3.123 | MON | 786 | 9,515 | 10/22/2018 | 04/01/2022 |
| 3138EK-7G-4 | FANNIE MAE POOL | | | 4 | 1.A | 591,943 | 103.7530 | 585,937 | 564,743 | 579,805 | | (12,137) | | | 2.698 | 0.361 | MON | 1,312 | 13,393 | 06/26/2020 | 04/01/2023 |
| 3138EK-NU-5 | FANNIE MAE POOL | | | 4 | 1.A | 826,352 | 106.0950 | 862,964 | 813,388 | 818,564 | | (2,191) | | | 3.000 | 2.720 | MON | 2,033 | 24,402 | 01/12/2018 | 11/01/2027 |
| 3138ER-CB-4 | FANNIE MAE POOL | | | 4 | 1.A | 1,156,817 | 105.0120 | 1,194,637 | 1,137,620 | 1,146,121 | | (3,550) | | | 3.000 | 2.647 | MON | 2,844 | 34,129 | 01/12/2018 | 09/01/2031 |
| 3138LO-U3-3 | FANNIE MAE POOL | | | 4 | 1.A | 1,040,490 | 102.6900 | 1,031,412 | 1,004,394 | 1,004,394 | | (2,954) | | | 2.530 | 2.530 | MON | 2,188 | 25,835 | 06/06/2016 | 11/01/2022 |
| 3138L1-4F-3 | FANNIE MAE POOL | | | 4 | 1.A | 425,538 | 102.8330 | 434,943 | 422,960 | 423,587 | | (1,568) | | | 2.260 | 1.883 | MON | 823 | 9,718 | 09/27/2019 | 12/01/2022 |
| 3138L1-LP-2 | FANNIE MAE POOL | | | 4 | 1.A | 541,079 | 102.4430 | 533,258 | 520,542 | 520,542 | | (1,682) | | | 2.360 | 2.360 | MON | 1,058 | 12,490 | 06/27/2016 | 11/01/2022 |
| 3138L2-XB-8 | FANNIE MAE POOL | | | 4 | 1.A | 179,613 | 102.6930 | 183,290 | 178,483 | 178,780 | | (660) | | | 2.250 | 1.873 | MON | 346 | 4,083 | 09/23/2019 | 02/01/2023 |
| 3138L3-6P-5 | FANNIE MAE POOL | | | 4 | 1.A | 222,393 | 104.2120 | 222,112 | 213,135 | 219,359 | | (3,033) | | | 2.420 | (0.411) | MON | 444 | 2,192 | 06/26/2020 | 06/01/2023 |
| 3138L3-A4-7 | FANNIE MAE POOL | | | 4 | 1.A | 411,666 | 103.3760 | 419,484 | 405,785 | 407,430 | | (3,295) | | | 2.570 | 1.743 | MON | 898 | 10,602 | 09/12/2019 | 03/01/2023 |
| 3138L9-FX-5 | FANNIE MAE POOL | | | 4 | 1.A | 636,035 | 101.7280 | 635,800 | 625,000 | 627,938 | | (8,097) | | | 2.540 | 0.985 | MON | 1,367 | 13,406 | 02/27/2020 | 05/01/2022 |
| 3138LA-GP-8 | FANNIE MAE POOL | | | 4 | 1.A | 16,351,790 | 114.8560 | 18,517,713 | 16,122,548 | 16,228,865 | | (31,855) | | | 3.330 | 3.109 | MON | 46,231 | 545,829 | 12/13/2016 | 06/01/2030 |
| 3138LA-LZ-0 | FANNIE MAE POOL | | | 4 | 1.A | 9,527,950 | 115.9370 | 10,758,954 | 9,280,000 | 9,403,105 | | (33,557) | | | 3.380 | 2.973 | MON | 27,010 | 318,892 | 02/08/2017 | 09/01/2030 |
| 3138LD-6Q-1 | FANNIE MAE POOL | | | 4 | 1.A | 2,563,256 | 108.0000 | 2,677,127 | 2,478,821 | 2,492,411 | | (16,232) | | | 2.475 | 1.804 | MON | 5,283 | 62,373 | 07/08/2016 | 06/01/2026 |
| 3138LD-C2-7 | FANNIE MAE POOL | | | 4 | 1.A | 3,585,996 | 109.7510 | 3,841,285 | 3,500,000 | 3,508,531 | | (16,863) | | | 2.940 | 2.446 | MON | 8,861 | 104,615 | 03/16/2016 | 02/01/2026 |
| 3138LF-BH-0 | FANNIE MAE POOL | | | 4 | 1.A | 10,123,750 | 107.8080 | 10,886,571 | 10,098,111 | 10,103,886 | | (4,919) | | | 2.390 | 2.339 | MON | 20,782 | 245,367 | 11/02/2016 | 10/01/2026 |
| 3138LF-DA-3 | FANNIE MAE POOL | | | 4 | 1.A | 838,909 | 104.1480 | 839,473 | 806,038 | 829,269 | | (9,641) | | | 2.100 | (0.386) | MON | 1,458 | 7,194 | 07/06/2020 | 09/01/2023 |
| 3138LG-G8-3 | FANNIE MAE POOL | | | 4 | 1.A | 5,762,419 | 113.2460 | 6,710,241 | 5,925,367 | 5,837,358 | | 19,137 | | | 3.070 | 3.450 | MON | 15,664 | 184,941 | 12/19/2016 | 12/01/2031 |
| 3138LG-JW-7 | FANNIE MAE POOL | | | 4 | 1.A | 2,538,672 | 117.5190 | 2,937,975 | 2,500,000 | 2,521,929 | | (4,557) | | | 3.460 | 3.246 | MON | 7,449 | 87,942 | 02/01/2017 | 03/01/2032 |
| 3138LG-K9-6 | FANNIE MAE POOL | | | 4 | 1.A | 3,857,639 | 110.2150 | 4,225,944 | 3,834,273 | 3,840,904 | | (4,270) | | | 2.820 | 2.702 | MON | 9,311 | 109,929 | 11/15/2016 | 12/01/2026 |
| 3138LH-HD-9 | FANNIE MAE POOL | | | 4 | 1.A | 10,118,359 | 116.8580 | 11,685,800 | 10,000,000 | 10,065,244 | | (14,206) | | | 3.405 | 3.239 | MON | 29,321 | 346,175 | 01/26/2017 | 02/01/2032 |
| 3138LH-PU-2 | FANNIE MAE POOL | | | 4 | 1.A | 1,544,063 | 117.7110 | 1,765,665 | 1,500,000 | 1,525,141 | | (5,168) | | | 3.640 | 3.235 | MON | 4,702 | 55,510 | 02/15/2017 | 03/01/2032 |
| 3138LJ-3Y-4 | FANNIE MAE POOL | | | 4 | 1.A | 400,188 | 113.4390 | 453,756 | 400,000 | 400,133 | | (33) | | | 3.030 | 3.021 | MON | 1,044 | 12,322 | 04/30/2019 | 07/01/2029 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book / Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change In B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 3138LJ-D9-8 | FANNIE MAE POOL | | | 4 | 1.A | 299,824 | 113.4580 | 340,374 | 300,000 | 299,875 | | 31 | | | 3.020 | 3.032 | MON | 780 | 9,211 | 04/30/2019 | 07/01/2029 |
| 3138LJ-UN-8 | FANNIE MAE POOL | | | 4 | 1.A | 1,379,084 | 113.0890 | 1,560,628 | 1,380,000 | 1,379,355 | | 164 | | | 2.990 | 3.003 | MON | 3,553 | 41,950 | 04/26/2019 | 07/01/2029 |
| 3138LJ-ZP-8 | FANNIE MAE POOL | | | 4 | 1.A | 11,348,766 | 114.2730 | 13,655,624 | 11,950,000 | 11,544,070 | | 75,710 | | | 3.140 | 3.920 | MON | 32,311 | 381,484 | 04/27/2018 | 07/01/2032 |
| 3138LK-B4-8 | FANNIE MAE POOL | | | 4 | 1.A | 285,643 | 102.7370 | 291,096 | 283,341 | 283,897 | | (1,355) | | | 2.300 | 1.814 | MON | 561 | 6,625 | 09/11/2019 | 01/01/2023 |
| 3138WB-B6-1 | FANNIE MAE POOL | | | 4 | 1.A | 829,863 | 106.4290 | 869,895 | 817,348 | 822,683 | | (2,338) | | | 3.000 | 2.747 | MON | 2,043 | 24,520 | 01/12/2018 | 03/01/2029 |
| 3138WD-HS-3 | FANNIE MAE POOL | | | 4 | 1.A | 1,570,604 | 106.5810 | 1,625,517 | 1,525,147 | 1,558,248 | | (11,438) | | | 3.000 | 1.987 | MON | 3,813 | 45,754 | 12/04/2019 | 11/01/2029 |
| 3138WH-P4-8 | FANNIE MAE POOL | | | 4 | 1.A | 1,372,898 | 104.5230 | 1,442,885 | 1,380,447 | 1,376,835 | | 1,304 | | | 2.500 | 2.622 | MON | 2,876 | 34,511 | 01/11/2018 | 08/01/2031 |
| 3138WJ-C8-9 | FANNIE MAE POOL | | | 4 | 1.A | 1,511,932 | 106.2160 | 1,613,984 | 1,519,530 | 1,515,774 | | 1,195 | | | 2.500 | 2.587 | MON | 3,166 | 37,988 | 01/11/2018 | 10/01/2031 |
| 3138WK-R8-0 | FANNIE MAE POOL | | | 4 | 1.A | 5,241,284 | 106.8870 | 5,433,309 | 5,083,227 | 5,156,826 | | (19,550) | | | 3.000 | 2.629 | MON | 12,708 | 152,497 | 04/24/2017 | 04/01/2032 |
| 3138YD-4J-5 | FANNIE MAE POOL | | | 4 | 1.A | 1,594,141 | 104.4330 | 1,667,415 | 1,596,636 | 1,595,519 | | 465 | | | 2.500 | 2.530 | MON | 3,326 | 39,916 | 01/12/2018 | 05/01/2030 |
| 3140GV-2P-9 | FANNIE MAE POOL | | | 4 | 1.A | 1,357,386 | 104.5470 | 1,426,910 | 1,364,850 | 1,362,146 | | 1,042 | | | 2.500 | 2.589 | MON | 2,843 | 34,121 | 01/11/2018 | 12/01/2032 |
| 3140HU-V7-8 | FANNIE MAE POOL | | | 4 | 1.A | 4,617,728 | 111.7440 | 4,903,009 | 4,387,715 | 4,584,471 | | (27,092) | | | 2.830 | 2.111 | MON | 10,693 | 126,242 | 10/09/2019 | 08/01/2034 |
| 3140HW-3U-4 | FANNIE MAE POOL | | | 4 | 1.A | 9,199,800 | 110.7420 | 10,099,670 | 9,120,000 | 9,190,695 | | (9,105) | | | 2.680 | 2.562 | MON | 21,047 | 227,443 | 12/06/2019 | 01/01/2035 |
| 3140HY-5P-9 | FANNIE MAE POOL | | | 4 | 1.A | 14,258,125 | 102.2910 | 14,320,740 | 14,000,000 | 14,240,233 | | (17,892) | | | 1.810 | 1.567 | MON | 21,821 | 128,812 | 05/27/2020 | 06/01/2035 |
| 3140J5-XZ-7 | FANNIE MAE POOL | | | 4 | 1.A | 1,606,567 | 104.3920 | 1,675,818 | 1,605,313 | 1,605,929 | | (201) | | | 2.500 | 2.486 | MON | 3,344 | 40,133 | 01/11/2018 | 03/01/2031 |
| 3140J7-MD-4 | FANNIE MAE POOL | | | 4 | 1.A | 1,480,824 | 104.4390 | 1,545,351 | 1,479,668 | 1,480,190 | | (191) | | | 2.500 | 2.487 | MON | 3,083 | 36,992 | 01/11/2018 | 03/01/2029 |
| 3140J7-MF-9 | FANNIE MAE POOL | | | 4 | 1.A | 725,822 | 106.3680 | 758,298 | 712,901 | 719,043 | | (2,082) | | | 3.000 | 2.679 | MON | 1,782 | 21,387 | 01/12/2018 | 09/01/2030 |
| 3140J7-SZ-9 | FANNIE MAE POOL | | | 4 | 1.A | 832,297 | 107.5840 | 880,423 | 818,359 | 825,418 | | (2,213) | | | 3.000 | 2.724 | MON | 2,046 | 24,551 | 01/12/2018 | 02/01/2032 |
| 3140J9-GJ-4 | FANNIE MAE POOL | | | 4 | 1.A | 644,942 | 104.2440 | 691,186 | 663,046 | 655,607 | | 5,149 | | | 2.500 | 3.216 | MON | 1,381 | 16,576 | 11/14/2018 | 06/01/2028 |
| 3140KE-QH-4 | FANNIE MAE POOL | | | 4 | 1.A | 1,200,444 | 102.9200 | 1,205,731 | 1,171,522 | 1,198,277 | | (2,168) | | | 1.500 | 0.287 | MON | 1,464 | 4,393 | 09/14/2020 | 09/01/2035 |
| 3140KG-5R-0 | FANNIE MAE POOL | | | 4 | 1.A | 936,627 | 105.5070 | 940,450 | 891,362 | 934,849 | | (1,777) | | | 2.500 | 1.952 | MON | 1,857 | 7,428 | 07/28/2020 | 08/01/2050 |
| 3140KG-SF-1 | FANNIE MAE POOL | | | 4 | 1.A | 932,725 | 104.5230 | 939,958 | 899,283 | 928,580 | | (4,145) | | | 2.000 | 0.403 | MON | 1,499 | 7,494 | 07/06/2020 | 06/01/2035 |
| 3140KP-JP-9 | FANNIE MAE POOL | | | 4 | 1.A | 1,936,011 | 103.8880 | 1,945,031 | 1,872,238 | 1,932,944 | | (3,067) | | | 2.000 | 0.885 | MON | 3,120 | 9,361 | 09/09/2020 | 09/01/2050 |
| 3140QF-S2-6 | FANNIE MAE POOL | | | 4 | 1.A | 4,466,461 | 105.6520 | 4,476,874 | 4,237,378 | 4,465,362 | | (1,098) | | | 2.500 | 1.863 | MON | 8,828 | | 12/07/2020 | 11/01/2050 |
| 3140X5-QP-1 | FANNIE MAE POOL | | | 4 | 1.A | 3,187,445 | 104.4540 | 3,266,884 | 3,127,581 | 3,174,045 | | (13,400) | | | 2.500 | 1.860 | MON | 6,516 | 65,158 | 02/19/2020 | 01/01/2035 |
| 3140X6-4H-1 | FANNIE MAE POOL | | | 4 | 1.A | 2,879,688 | 106.2060 | 2,890,824 | 2,721,903 | 2,864,093 | | (15,596) | | | 3.000 | 1.505 | MON | 6,805 | 34,024 | 07/10/2020 | 11/01/2034 |
| 3140X7-2Z-1 | FANNIE MAE POOL | | | 4 | 1.A | 2,900,937 | 104.6060 | 2,918,279 | 2,789,782 | 2,878,762 | | (22,175) | | | 2.000 | (6.358) | MON | 4,650 | 9,299 | 09/24/2020 | 09/01/2035 |
| 3140X7-4F-3 | FANNIE MAE POOL | | | 4 | 1.A | 2,451,066 | 104.8620 | 2,458,086 | 2,344,115 | 2,449,336 | | (1,730) | | | 2.000 | 0.272 | MON | 3,907 | | 12/09/2020 | 10/01/2035 |
| 3140X7-JL-4 | FANNIE MAE POOL | | | 4 | 1.A | 8,489,167 | 104.7180 | 8,534,952 | 8,150,416 | 8,448,457 | | (40,711) | | | 2.000 | 0.150 | MON | 13,584 | 54,336 | 07/24/2020 | 07/01/2035 |
| 3140X7-PW-3 | FANNIE MAE POOL | | | 4 | 1.A | 9,377,707 | 104.4670 | 9,316,933 | 8,918,542 | 9,338,696 | | (39,012) | | | 2.500 | 0.859 | MON | 18,580 | 74,321 | 08/21/2020 | 12/01/2033 |
| 3140X8-PQ-4 | FANNIE MAE POOL | | | 4 | 1.A | 1,034,287 | 104.5970 | 1,034,320 | 988,862 | 1,034,064 | | (224) | | | 2.000 | 1.181 | MON | 1,648 | | 12/17/2020 | 11/01/2035 |
| 31410L-UG-5 | FANNIE MAE POOL | | | 4 | 1.A | 5,441,779 | 106.2000 | 5,733,481 | 5,398,758 | 5,419,253 | | (5,436) | | | 2.500 | 2.374 | MON | 11,247 | 134,969 | 06/29/2017 | 06/01/2032 |
| 31410L-V5-8 | FANNIE MAE POOL | | | 4 | 1.A | 1,243,947 | 106.1060 | 1,314,511 | 1,238,866 | 1,241,280 | | (1,132) | | | 3.500 | 3.403 | MON | 3,613 | 43,360 | 10/09/2018 | 11/01/2027 |
| 31416B-VW-5 | FANNIE MAE POOL | | | 4 | 1.A | 15,443 | 100.6280 | 14,873 | 14,780 | 14,796 | | (95) | | | 5.500 | 5.052 | MON | 68 | 813 | 10/18/2017 | 12/01/2021 |
| 31417G-3W-4 | FANNIE MAE POOL | | | 4 | 1.A | 470,074 | 105.5860 | 511,106 | 484,066 | 476,862 | | 2,949 | | | 2.500 | 3.066 | MON | 1,008 | 12,102 | 10/19/2018 | 07/01/2028 |
| 31418A-B9-8 | FANNIE MAE POOL | | | 4 | 1.A | 165,929 | 104.1620 | 170,833 | 164,008 | 164,052 | | (170) | | | 2.500 | 2.432 | MON | 342 | 4,100 | 12/15/2016 | 01/01/2022 |
| 31418B-XS-0 | FANNIE MAE POOL | | | 4 | 1.A | 719,217 | 104.8990 | 720,778 | 687,117 | 691,033 | | (2,619) | | | 3.000 | 2.641 | MON | 1,718 | 20,614 | 02/24/2016 | 12/01/2025 |
| 31418C-M2-7 | FANNIE MAE POOL | | | 4 | 1.A | 5,007,009 | 104.4380 | 5,192,709 | 4,972,049 | 4,984,764 | | (5,748) | | | 2.500 | 2.344 | MON | 10,358 | 124,301 | 06/29/2017 | 07/01/2032 |
| 31418C-PK-4 | FANNIE MAE POOL | | | 4 | 1.A | 1,428,150 | 105.0720 | 1,478,409 | 1,407,044 | 1,415,137 | | (4,018) | | | 3.000 | 2.655 | MON | 3,518 | 42,211 | 01/12/2018 | 09/01/2032 |
| 31418C-WA-8 | FANNIE MAE POOL | | | 4 | 1.A | 2,116,305 | 106.2800 | 2,210,864 | 2,080,226 | 2,094,501 | | (11,312) | | | 3.500 | 3.031 | MON | 6,067 | 72,808 | 02/06/2019 | 04/01/2033 |
| 31418D-BA-9 | FANNIE MAE POOL | | | 4 | 1.A | 1,122,331 | 105.9190 | 1,163,492 | 1,098,474 | 1,100,843 | | (9,008) | | | 3.500 | 3.182 | MON | 3,204 | 38,447 | 04/17/2019 | 04/01/2034 |
| 31418D-EH-1 | FANNIE MAE POOL | | | 4 | 1.A | 880,612 | 105.3690 | 905,848 | 859,691 | 865,566 | | (9,308) | | | 3.000 | 2.441 | MON | 2,149 | 25,791 | 07/19/2019 | 08/01/2029 |
| 31418D-MD-1 | FANNIE MAE POOL | | | 4 | 1.A | 7,202,620 | 104.2430 | 7,364,391 | 7,064,639 | 7,108,709 | | (93,911) | | | 2.500 | 0.852 | MON | 14,718 | 132,462 | 03/13/2020 | 03/01/2035 |
| 31418D-N6-5 | FANNIE MAE POOL | | | 4 | 1.A | 1,645,187 | 104.5180 | 1,666,148 | 1,594,125 | 1,625,388 | | (19,799) | | | 2.000 | (1.473) | MON | 2,657 | 18,598 | 05/21/2020 | 05/01/2035 |
| 31418D-RR-5 | FANNIE MAE POOL | | | 4 | 1.A | 8,804,515 | 104.5380 | 8,903,232 | 8,516,742 | 8,753,487 | | (51,028) | | | 2.000 | 0.093 | MON | 14,195 | 70,973 | 06/29/2020 | 08/01/2035 |
| 31418D-RV-6 | FANNIE MAE POOL | | | 4 | 1.A | 5,138,503 | 104.5230 | 5,113,067 | 4,891,811 | 5,095,230 | | (43,273) | | | 2.500 | (0.279) | MON | 10,191 | 40,765 | 08/21/2020 | 08/01/2035 |
| 31418D-RW-4 | FANNIE MAE POOL | | | 4 | 1.A | 2,864,394 | 103.8880 | 2,870,690 | 2,763,254 | 2,852,313 | | (12,081) | | | 2.000 | 0.387 | MON | 4,605 | 18,422 | 07/31/2020 | 08/01/2050 |
| 31418D-TM-4 | FANNIE MAE POOL | | | 4 | 1.A | 3,483,582 | 104.5500 | 3,512,030 | 3,359,187 | 3,474,951 | | (8,631) | | | 2.000 | (0.207) | MON | 5,599 | 11,197 | 09/23/2020 | 10/01/2035 |
| 31418D-UD-2 | FANNIE MAE POOL | | | 4 | 1.A | 7,873,939 | 104.5570 | 7,923,252 | 7,577,926 | 7,863,737 | | (10,202) | | | 2.000 | 1.307 | MON | 12,630 | 25,260 | 10/13/2020 | 11/01/2035 |
| 31418D-UD-2 | FANNIE MAE POOL | | | 4 | 1.A | 6,336,412 | 104.5570 | 6,384,737 | 6,106,465 | 6,331,768 | | (4,643) | | | 2.000 | 1.328 | MON | 10,177 | 10,177 | 10/29/2020 | 11/01/2035 |
| 2699999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities | | | | | | 343,572,105 | XXX | 359,895,281 | 335,614,960 | 341,878,834 | | (996,536) | | | XXX | XXX | XXX | 754,188 | 6,637,520 | XXX | XXX |
| Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Commercial Mortgage-Backed Securities | | | | | | | | | | | | | | | | | | | | | |
| 3136A4-TX-7 | FANNIE MAE-ACES | | | | 1.A | 1,573,210 | 101.6890 | 1,542,887 | 1,517,261 | 1,518,587 | | (3,534) | | | 2.717 | 2.551 | MON | 3,435 | 46,612 | 04/22/2015 | 02/01/2022 |
| 3136A8-GG-1 | FANNIE MAE-ACES | | | | 1.A | 277,298 | 102.1230 | 286,181 | 280,232 | 279,693 | | 1,185 | | | 2.377 | 2.676 | MON | 555 | 7,700 | 04/18/2019 | 05/01/2022 |
| 3136AN-SB-4 | FANNIE MAE-ACES | | | | 1.A | 1,042,344 | 108.4060 | 1,084,060 | 1,000,000 | 1,007,795 | | (4,598) | | | 2.900 | 2.473 | MON | 2,417 | 29,000 | 02/11/2016 | 01/01/2025 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book / Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change In B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 3136AT-Z8-0 | FANNIE MAE-ACES | | | | 1.A | 1,145,693 | 103.9110 | 1,178,767 | 1,134,400 | 1,137,622 | | (1,377) | | | 2.080 | 1.964 | MON | 1,966 | 23,596 | 10/04/2016 | 07/01/2026 |
| 3136AU-KW-0 | FANNIE MAE-ACES | | | | 1.A | 2,250,259 | 104.5450 | 2,329,352 | 2,228,085 | 2,234,904 | | (2,821) | | | 2.132 | 2.010 | MON | 3,959 | 47,503 | 11/03/2016 | 09/01/2026 |
| 3136AU-ZB-0 | FANNIE MAE-ACES | | | | 1.A | 55,490 | 100.2130 | 55,574 | 55,456 | 55,466 | | (4) | | | 2.483 | 2.475 | MON | 115 | 1,648 | 12/07/2016 | 09/01/2026 |
| 3136B1-XP-4 | FANNIE MAE-ACES | | | | 1.A | 345,016 | 100.4800 | 339,910 | 338,287 | 338,569 | | (1,391) | | | 3.560 | 3.304 | MON | 1,004 | 12,232 | 04/11/2018 | 09/01/2021 |
| 3137B2-HM-5 | FREDDIE MAC MULTIFAMILY STRUCTURED PASS | | | | 1.A | 404,781 | 100.9990 | 398,990 | 395,044 | 395,655 | | (1,004) | | | 2.182 | 1.975 | MON | 718 | 8,620 | 06/20/2016 | 11/01/2022 |
| 3137B3-6J-2 | FREDDIE MAC MULTIFAMILY STRUCTURED PASS | | | | 1.A | 1,363,375 | 105.7510 | 1,374,763 | 1,300,000 | 1,307,666 | | (9,420) | | | 3.320 | 2.720 | MON | 3,593 | 43,137 | 07/25/2017 | 02/01/2023 |
| 3137BA-HA-3 | FREDDIE MAC MULTIFAMILY STRUCTURED PASS | | | | 1.A | 565,979 | 99.9690 | 536,624 | 536,791 | 536,791 | | (787) | | | 2.856 | 2.834 | MON | 1,278 | 15,331 | 01/16/2015 | 01/01/2021 |
| 3137BH-CY-1 | FREDDIE MAC MULTIFAMILY STRUCTURED PASS | | | | 1.A | 2,474,344 | 108.7280 | 2,609,472 | 2,400,000 | 2,413,606 | | (8,110) | | | 2.811 | 2.492 | MON | 5,622 | 67,464 | 02/22/2016 | 01/01/2025 |
| 3137BL-MY-1 | FREDDIE MAC MULTIFAMILY STRUCTURED PASS | | | | 1.A | 892,297 | 103.9870 | 902,628 | 868,020 | 872,819 | | (2,756) | | | 2.475 | 2.184 | MON | 1,790 | 21,483 | 05/27/2016 | 03/01/2025 |
| 3137BP-VZ-9 | FREDDIE MAC MULTIFAMILY STRUCTURED PASS | | | | 1.A | 350,307 | 103.5360 | 355,597 | 343,452 | 344,892 | | (810) | | | 2.263 | 2.047 | MON | 648 | 7,772 | 06/08/2016 | 04/01/2025 |
| 3137BQ-BY-2 | FREDDIE MAC MULTIFAMILY STRUCTURED PASS | | | | 1.A | 628,344 | 101.9720 | 628,185 | 616,037 | 616,240 | | (1,438) | | | 2.183 | 2.128 | MON | 1,121 | 13,448 | 06/22/2016 | 05/01/2022 |
| 3137BS-PW-7 | FREDDIE MAC MULTIFAMILY STRUCTURED PASS | | | | 1.A | 1,313,660 | 104.8290 | 1,362,777 | 1,300,000 | 1,302,299 | | (2,183) | | | 2.454 | 2.309 | MON | 2,659 | 31,902 | 06/22/2017 | 08/01/2023 |
| 3137BT-TZ-4 | FREDDIE MAC MULTIFAMILY STRUCTURED PASS | | | | 1.A | 1,233,553 | 101.7130 | 1,227,919 | 1,207,239 | 1,210,246 | | (3,555) | | | 2.776 | 2.534 | MON | 2,793 | 33,513 | 01/27/2017 | 03/01/2023 |
| 3137FG-R3-1 | FREDDIE MAC MULTIFAMILY STRUCTURED PASS | | | | 1.A | 8,183,258 | 119.2100 | 8,718,874 | 7,313,878 | 7,942,641 | | (216,082) | | | 3.854 | 1.099 | MON | 23,490 | 281,877 | 11/19/2019 | 06/01/2028 |
| 3137FG-R4-9 | FREDDIE MAC MULTIFAMILY STRUCTURED PASS | | | | 1.A | 2,043,653 | 119.1530 | 2,055,389 | 1,725,000 | 1,990,293 | | (53,360) | | | 3.920 | (0.790) | MON | 5,635 | 39,445 | 05/13/2020 | 06/01/2028 |
| 3137FG-ZU-2 | FREDDIE MAC MULTIFAMILY STRUCTURED PASS | | | | 1.A | 2,863,756 | 119.3740 | 2,882,882 | 2,415,000 | 2,788,471 | | (75,285) | | | 3.930 | (0.740) | MON | 7,909 | 55,364 | 05/13/2020 | 06/01/2028 |
| 3137FJ-KE-8 | FREDDIE MAC MULTIFAMILY STRUCTURED PASS | | | | 1.A | 4,775,016 | 120.3040 | 5,173,072 | 4,300,000 | 4,661,889 | | (111,493) | | | 3.920 | 1.398 | MON | 14,047 | 168,560 | 12/23/2019 | 09/01/2028 |
| 3137FK-UN-4 | FREDDIE MAC MULTIFAMILY STRUCTURED PASS | | | | 1.A | 273,933 | 111.3850 | 299,144 | 268,567 | 271,585 | | (1,114) | | | 3.591 | 3.174 | MON | 804 | 9,644 | 01/23/2019 | 10/01/2027 |
| 3137FL-MV-3 | FREDDIE MAC MULTIFAMILY STRUCTURED PASS | | | | 1.A | 3,551,768 | 117.4900 | 3,818,425 | 3,250,000 | 3,470,379 | | (73,475) | | | 3.422 | 1.075 | MON | 9,268 | 111,215 | 11/19/2019 | 02/01/2029 |
| 3137FL-MV-3 | FREDDIE MAC MULTIFAMILY STRUCTURED PASS | | | | 1.A | 819,639 | 117.4900 | 881,175 | 750,000 | 801,586 | | (16,226) | | | 3.422 | 1.345 | MON | 2,139 | 25,665 | 11/19/2019 | 02/01/2029 |
| 3137FL-N9-1 | FREDDIE MAC MULTIFAMILY STRUCTURED PASS | | | | 1.A | 216,539 | 118.0040 | 236,008 | 200,000 | 212,686 | | (3,799) | | | 3.505 | 1.593 | MON | 584 | 7,010 | 12/23/2019 | 03/01/2029 |
| 3137FL-N9-1 | FREDDIE MAC MULTIFAMILY STRUCTURED PASS | | | | 1.A | 974,426 | 118.0040 | 1,062,036 | 900,000 | 956,926 | | (17,258) | | | 3.505 | 1.544 | MON | 2,629 | 31,545 | 12/23/2019 | 03/01/2029 |
| 3137FN-X5-4 | FREDDIE MAC MULTIFAMILY STRUCTURED PASS | | | | 1.A | 1,804,072 | 110.9610 | 1,941,818 | 1,750,000 | 1,788,837 | | (11,918) | | | 2.508 | 1.854 | MON | 3,658 | 43,890 | 09/20/2019 | 07/01/2029 |
| 3137FN-X5-4 | FREDDIE MAC MULTIFAMILY STRUCTURED PASS | | | | 1.A | 3,350,420 | 110.9610 | 3,606,233 | 3,250,000 | 3,320,900 | | (23,359) | | | 2.508 | 1.744 | MON | 6,793 | 81,510 | 09/20/2019 | 07/01/2029 |
| 3137FP-JG-1 | FREDDIE MAC MULTIFAMILY STRUCTURED PASS | | | | 1.A | 1,802,413 | 111.4540 | 1,950,445 | 1,750,000 | 1,789,324 | | (11,189) | | | 2.595 | 1.940 | MON | 3,784 | 45,413 | 10/23/2019 | 09/01/2029 |
| 3137FP-JG-1 | FREDDIE MAC MULTIFAMILY STRUCTURED PASS | | | | 1.A | 3,347,338 | 111.4540 | 3,622,255 | 3,250,000 | 3,322,844 | | (20,975) | | | 2.595 | 1.923 | MON | 7,028 | 84,338 | 10/23/2019 | 09/01/2029 |
| 3137FT-ZQ-3 | FREDDIE MAC MULTIFAMILY STRUCTURED PASS | | | | 1.A | 514,972 | 102.8060 | 514,030 | 500,000 | 513,194 | | (1,778) | | | 1.477 | 0.773 | MON | 615 | 3,692 | 06/16/2020 | 04/01/2030 |
| 3137FT-ZQ-3 | FREDDIE MAC MULTIFAMILY STRUCTURED PASS | | | | 1.A | 2,059,888 | 102.8060 | 2,056,120 | 2,000,000 | 2,052,653 | | (7,235) | | | 1.477 | 0.755 | MON | 2,462 | 14,770 | 06/16/2020 | 04/01/2030 |
| 2799999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Commercial Mortgage-Backed Securities | | | | | | 52,497,038 | XXX | 55,031,591 | 49,142,748 | 51,457,056 | | (687,151) | | | XXX | XXX | XXX | 124,514 | 1,414,897 | XXX | XXX |
| Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Other Loan-Backed and Structured Securities | | | | | | | | | | | | | | | | | | | | | |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book / Adjusted 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 |
| 3136AV-6R-5 | FANNIE MAE GRANTOR TRUST 2017-T1 | | | | 1.A | 6,130,963 | 110.5110 | 6,775,389 | 6,130,963 | 6,130,963 | | | | | 2.898 | 2.898 | MON | 14,806 | 177,675 | 04/20/2017 | 06/01/2027 |
| 2899999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Other Loan-Backed and Structured Securities | | | | | | 6,130,963 | XXX | 6,775,389 | 6,130,963 | 6,130,963 | | | | | XXX | XXX | XXX | 14,806 | 177,675 | XXX | XXX |
| 3199999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Subtotals - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies of Governments and Their Political Subdivisions | | | | | | 1,578,900,396 | XXX | 1,624,896,414 | 1,505,247,670 | 1,550,729,265 | | (10,805,642) | | | XXX | XXX | XXX | 10,179,447 | 34,702,279 | XXX | XXX |
| Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations | | | | | | | | | | | | | | | | | | | | | |
| 001055-AQ-5 | AFLAC INC | | | 1,2 | 1.G FE | 2,994,480 | 110.6340 | 3,319,020 | 3,000,000 | 2,996,635 | | 528 | | | 2.875 | 2.896 | AO | 18,208 | 86,250 | 09/14/2016 | 10/15/2026 |
| 001192-AJ-2 | SOUTHERN CO GAS CAPITAL CORP | | | 1,2 | 2.A FE | 548,076 | 101.4010 | 536,411 | 529,000 | 531,003 | | (4,358) | | | 3.500 | 2.651 | MS | 5,452 | 18,515 | 11/29/2016 | 09/15/2021 |
| 001192-AL-7 | SOUTHERN CO GAS CAPITAL CORP | | | 1,2 | 2.A FE | 821,339 | 112.2290 | 886,609 | 790,000 | 807,757 | | (3,500) | | | 3.875 | 3.346 | MN | 3,912 | 30,613 | 11/29/2016 | 11/15/2025 |
| 00206R-CM-2 | AT&T INC | | | 1,2 | 2.B FE | 497,890 | 103.4940 | 517,470 | 500,000 | 499,016 | | 633 | | | 3.000 | 3.136 | JD | 42 | 15,000 | 03/13/2019 | 06/30/2022 |
| 00206R-CN-0 | AT&T INC | | | 1,2 | 2.B FE | 254,866 | 111.1450 | 294,534 | 265,000 | 259,280 | | 1,178 | | | 3.400 | 3.943 | MN | 1,151 | 9,010 | 01/10/2017 | 05/15/2025 |
| 00206R-CN-0 | AT&T INC | | | 1,2 | 2.B FE | 782,650 | 111.1450 | 856,928 | 771,000 | 776,855 | | (1,309) | | | 3.400 | 3.202 | MN | 3,350 | 26,214 | 04/19/2016 | 05/15/2025 |
| 00206R-CT-7 | AT&T INC | | | 1,2 | 2.B FE | 6,614,887 | 115.7270 | 7,191,276 | 6,214,000 | 6,539,417 | | (18,941) | | | 4.125 | 2.935 | FA | 95,411 | 194,453 | 12/15/2020 | 02/17/2026 |
| 00206R-DQ-2 | AT&T INC | | | 1,2 | 2.B FE | 10,736,155 | 116.9730 | 12,574,598 | 10,750,000 | 10,740,045 | | 1,384 | | | 4.250 | 4.267 | MS | 152,292 | 456,875 | 09/06/2018 | 03/01/2027 |
| 00206R-DV-1 | AT&T INC | | | | 2.B FE | 3,549,455 | 100.4480 | 3,515,680 | 3,500,000 | 3,508,240 | | (15,147) | | | 1.187 | 0.748 | JAJO | 9,001 | 81,146 | 03/14/2018 | 07/15/2021 |
| 00206R-FW-7 | AT&T INC | | | 1,2 | 2.B FE | 310,145 | 125.4000 | 313,500 | 250,000 | 309,352 | | (793) | | | 4.900 | 3.028 | FA | 4,662 | | 09/17/2020 | 08/15/2037 |
| 00206R-GQ-9 | AT&T INC | | | 1,2 | 2.B FE | 977,880 | 119.4540 | 1,194,540 | 1,000,000 | 980,981 | | 1,649 | | | 4.300 | 4.557 | FA | 16,244 | 43,000 | 01/29/2019 | 02/15/2030 |
| 00206R-HJ-4 | AT&T INC | | | 1,2 | 2.B FE | 8,955,720 | 119.2660 | 10,733,940 | 9,000,000 | 8,962,562 | | 3,743 | | | 4.350 | 4.411 | MS | 130,500 | 391,500 | 02/13/2019 | 03/01/2029 |
| 00206R-HJ-4 | AT&T INC | | | 1,2 | 2.B FE | 11,336,955 | 119.2660 | 12,522,930 | 10,500,000 | 11,225,028 | | (78,920) | | | 4.350 | 3.350 | MS | 152,250 | 456,750 | 07/25/2019 | 03/01/2029 |
| 00206R-JX-1 | AT&T INC | | | 1,2 | 2.B FE | 9,535,866 | 106.6540 | 10,185,457 | 9,550,000 | 9,536,982 | | 1,116 | | | 2.300 | 2.323 | JD | 18,304 | 111,655 | 05/21/2020 | 06/01/2027 |
| 00206R-JY-9 | AT&T INC | | | 1,2 | 2.B FE | 7,987,120 | 106.8620 | 8,548,960 | 8,000,000 | 7,987,722 | | 602 | | | 2.750 | 2.767 | JD | 18,333 | 111,833 | 05/21/2020 | 06/01/2031 |
| 00206R-KG-6 | AT&T INC | | | 1,2 | 2.B FE | 1,993,460 | 102.0290 | 2,040,580 | 2,000,000 | 1,993,594 | | 134 | | | 1.650 | 1.698 | FA | 13,475 | | 11/02/2020 | 02/01/2028 |
| 00206R-KH-4 | AT&T INC | | | 1,2 | 2.B FE | 1,368,347 | 101.4420 | 1,369,467 | 1,350,000 | 1,368,224 | | (123) | | | 2.250 | 2.110 | FA | 12,403 | | 11/30/2020 | 02/01/2032 |
| 002824-BA-7 | ABBOTT LABORATORIES | | | | 1.G FE | 1,263,074 | 102.6920 | 1,268,246 | 1,235,000 | 1,252,378 | | (10,696) | | | 2.550 | 1.365 | MS | 9,273 | 15,746 | 04/01/2020 | 03/15/2022 |
| 002824-BP-4 | ABBOTT LABORATORIES | | | 1,2 | 1.G FE | 2,156,329 | 101.4680 | 2,201,856 | 2,170,000 | 2,157,224 | | 895 | | | 1.150 | 1.237 | JJ | 12,963 | | 06/22/2020 | 01/30/2028 |
| 002824-BQ-2 | ABBOTT LABORATORIES | | | 1,2 | 1.G FE | 3,942,680 | 101.4510 | 4,058,040 | 4,000,000 | 3,945,452 | | 2,772 | | | 1.400 | 1.555 | JD | 156 | 28,933 | 06/22/2020 | 06/30/2030 |
| 00287Y-AL-3 | ABBVIE INC | | | | 2.B FE | 1,026,240 | 104.6080 | 1,046,080 | 1,000,000 | 1,007,833 | | (4,104) | | | 2.900 | 2.463 | MN | 4,431 | 29,000 | 04/19/2016 | 11/06/2022 |
| 00287Y-AX-7 | ABBVIE INC | | | 1,2 | 2.B FE | 558,883 | 105.1430 | 578,287 | 550,000 | 555,962 | | (2,614) | | | 2.850 | 2.341 | MN | 2,046 | 15,675 | 11/15/2019 | 05/14/2023 |
| 00287Y-BC-2 | ABBVIE INC | | | 1,2 | 2.B FE | 474,392 | 109.0400 | 517,940 | 475,000 | 474,648 | | 114 | | | 3.750 | 3.778 | MN | 2,326 | 17,813 | 09/13/2018 | 11/14/2023 |
| 00287Y-BF-5 | ABBVIE INC | | | 1,2 | 2.B FE | 3,240,750 | 119.8910 | 3,596,730 | 3,000,000 | 3,213,199 | | (24,378) | | | 4.250 | 3.192 | MN | 16,646 | 127,500 | 11/12/2019 | 11/14/2028 |
| 00724P-AD-1 | ADOBE INC | | | 1,2 | 1.F FE | 4,984,950 | 108.2380 | 5,411,900 | 5,000,000 | 4,986,181 | | 1,231 | | | 2.300 | 2.334 | FA | 47,917 | 56,861 | 01/22/2020 | 02/01/2030 |
| 007589-AD-6 | ADVOCATE HEALTH & HOSPITALS CORP | | | 1,2 | 1.C FE | 1,007,755 | 104.2320 | 1,042,320 | 1,000,000 | 1,007,286 | | (469) | | | 2.211 | 2.123 | JD | 983 | 13,512 | 04/29/2020 | 06/15/2030 |
| 007589-AD-6 | ADVOCATE HEALTH & HOSPITALS CORP | | | 1,2 | 1.C FE | 4,000,000 | 104.2320 | 4,169,280 | 4,000,000 | 4,000,000 | | | | | 2.211 | 2.211 | JD | 3,931 | 54,047 | 04/28/2020 | 06/15/2030 |
| 00817Y-AV-0 | AETNA INC | | | 1,2 | 2.B FE | 977,420 | 105.2150 | 1,052,150 | 1,000,000 | 990,961 | | 3,490 | | | 2.800 | 3.186 | JD | 1,244 | 28,000 | 12/01/2016 | 06/15/2023 |
| 00912X-BC-7 | AIR LEASE CORP | | | 1,2 | 2.B FE | 446,310 | 106.7800 | 480,510 | 450,000 | 448,074 | | 718 | | | 3.875 | 4.056 | JJ | 8,622 | 17,438 | 06/11/2018 | 07/03/2023 |
| 00914A-AB-8 | AIR LEASE CORP | | | 1,2 | 2.B FE | 2,594,813 | 109.9980 | 2,887,448 | 2,625,000 | 2,601,023 | | 3,905 | | | 3.750 | 3.939 | JD | 8,203 | 98,438 | 05/16/2019 | 06/01/2026 |
| 00914A-AD-4 | AIR LEASE CORP | | | | 2.B FE | 397,144 | 102.6720 | 410,688 | 400,000 | 398,224 | | 839 | | | 2.250 | 2.475 | JJ | 4,150 | 7,475 | 09/09/2019 | 01/15/2023 |
| 00914A-AG-7 | AIR LEASE CORP | | | 1,2 | 2.B FE | 6,853,280 | 102.6600 | 7,186,200 | 7,000,000 | 6,865,398 | | 12,118 | | | 3.000 | 3.246 | FA | 87,500 | 114,917 | 01/07/2020 | 02/01/2030 |
| 00914A-AJ-1 | AIR LEASE CORP | | | 1,2 | 2.B FE | 192,578 | 105.8130 | 201,045 | 190,000 | 192,529 | | (50) | | | 2.875 | 2.587 | JJ | 2,033 | | 11/17/2020 | 01/15/2026 |
| 009158-BB-1 | AIR PRODUCTS AND CHEMICALS INC | | | 1,2 | 1.F FE | 2,999,370 | 104.2330 | 3,126,990 | 3,000,000 | 2,999,445 | | 75 | | | 1.500 | 1.504 | AO | 9,500 | 20,625 | 04/27/2020 | 10/15/2025 |
| 009158-BC-9 | AIR PRODUCTS AND CHEMICALS INC | | | 1,2 | 1.F FE | 2,056,788 | 106.6750 | 2,165,503 | 2,030,000 | 2,056,029 | | (758) | | | 2.050 | 1.894 | MN | 5,317 | 22,541 | 11/06/2020 | 05/15/2030 |
| 009158-BC-9 | AIR PRODUCTS AND CHEMICALS INC | | | 1,2 | 1.F FE | 998,640 | 106.6750 | 1,066,750 | 1,000,000 | 998,722 | | 82 | | | 2.050 | 2.065 | MN | 2,619 | 11,104 | 04/27/2020 | 05/15/2030 |
| 010392-FN-3 | ALABAMA POWER CO | | | 1,2 | 1.E FE | 488,140 | 107.7230 | 538,615 | 500,000 | 493,439 | | 1,425 | | | 2.800 | 3.132 | AO | 3,500 | 14,000 | 02/07/2017 | 04/01/2025 |
| 015271-AR-0 | ALEXANDRIA REAL ESTATE EQUITIES INC | | | 1,2 | 2.A FE | 5,242,598 | 114.4220 | 6,007,155 | 5,250,000 | 5,243,342 | | 513 | | | 3.375 | 3.389 | FA | 66,938 | 191,953 | 07/08/2019 | 08/15/2031 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book / Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change In B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 015271-AU-3 | ALEXANDRIA REAL ESTATE EQUITIES INC | | | 1,2 | 2.A FE | 511,268 | 127.2580 | 509,032 | 400,000 | 508,285 | | (2,983) | | | 4.900 | 1.841 | JD | 871 | 9,800 | 09/14/2020 | 12/15/2030 |
| 015271-AU-3 | ALEXANDRIA REAL ESTATE EQUITIES INC | | | 1,2 | 2.A FE | 699,531 | 127.2580 | 890,806 | 700,000 | 699,557 | | 26 | | | 4.900 | 4.908 | JD | 1,524 | 24,677 | 03/23/2020 | 12/15/2030 |
| 015271-AV-1 | ALEXANDRIA REAL ESTATE EQUITIES INC | | | 1,2 | 2.A FE | 2,969,407 | 99.8400 | 2,970,240 | 2,975,000 | 2,969,569 | | 162 | | | 1.875 | 1.892 | FA | 22,622 | | 07/29/2020 | 02/01/2033 |
| 020002-BE-0 | ALLSTATE CORP/THE | | | | 1.G FE | 145,000 | 100.0870 | 145,126 | 145,000 | 145,000 | | | | | 0.681 | 0.681 | MJSD | 8 | 2,050 | 03/26/2018 | 03/29/2021 |
| 020002-BH-3 | ALLSTATE CORP/THE | | | 1,2 | 1.G FE | 324,951 | 100.5050 | 326,641 | 325,000 | 324,952 | | 1 | | | 0.750 | 0.753 | JD | 251 | | 11/19/2020 | 12/15/2025 |
| 020002-BJ-9 | ALLSTATE CORP/THE | | | 1,2 | 1.G FE | 9,008,440 | 99.8110 | 9,032,896 | 9,050,000 | 9,008,764 | | 324 | | | 1.450 | 1.499 | JD | 13,487 | | 12/09/2020 | 12/15/2030 |
| 02079K-AC-1 | ALPHABET INC | | | 1,2 | 1.C FE | 1,178,925 | 107.2220 | 1,340,275 | 1,250,000 | 1,203,885 | | 7,497 | | | 1.998 | 2.710 | FA | 9,435 | 24,975 | 07/19/2017 | 08/15/2026 |
| 02079K-AD-9 | ALPHABET INC | | | 1,2 | 1.C FE | 4,338,081 | 98.6330 | 4,290,536 | 4,350,000 | 4,338,537 | | 456 | | | 1.100 | 1.129 | FA | 19,406 | | 08/03/2020 | 08/15/2030 |
| 02209S-AN-3 | ALTRIA GROUP INC | | | | 2.B FE | 1,299,263 | 103.8480 | 1,298,100 | 1,250,000 | 1,263,290 | | (8,047) | | | 2.850 | 2.173 | FA | 14,052 | 35,625 | 05/04/2016 | 08/09/2022 |
| 02209S-AU-7 | ALTRIA GROUP INC | | | 1,2 | 2.B FE | 1,493,850 | 107.9480 | 1,619,220 | 1,500,000 | 1,496,294 | | 595 | | | 2.625 | 2.672 | MS | 11,484 | 39,375 | 09/13/2016 | 09/16/2026 |
| 02209S-BD-4 | ALTRIA GROUP INC | | | 1,2 | 2.B FE | 2,089,010 | 119.8100 | 2,096,675 | 1,750,000 | 2,086,651 | | (2,359) | | | 4.800 | 2.132 | FA | 31,967 | | 12/08/2020 | 02/14/2029 |
| 023135-AN-6 | AMAZON.COM INC | | | 1,2 | 1.E FE | 9,168,635 | 112.4140 | 9,622,638 | 8,560,000 | 8,925,192 | | (76,180) | | | 3.800 | 2.571 | JD | 23,492 | 312,740 | 11/06/2020 | 12/05/2024 |
| 023135-BF-2 | AMAZON.COM INC | | | 1,2 | 1.E FE | 2,057,408 | 124.7470 | 2,151,886 | 1,725,000 | 2,046,904 | | (10,504) | | | 3.875 | 2.466 | FA | 23,952 | 33,422 | 05/06/2020 | 08/22/2037 |
| 023135-BP-0 | AMAZON.COM INC | | | 1,2 | 1.E FE | 1,223,285 | 100.5620 | 1,231,885 | 1,225,000 | 1,223,615 | | 330 | | | 0.400 | 0.447 | JD | 381 | 2,450 | 06/01/2020 | 06/03/2023 |
| 023135-BS-4 | AMAZON.COM INC | | | 1,2 | 1.E FE | 4,430,077 | 101.7010 | 4,510,439 | 4,435,000 | 4,430,343 | | 266 | | | 1.500 | 1.512 | JD | 5,174 | 33,263 | 06/01/2020 | 06/03/2030 |
| 024836-AE-8 | AMERICAN CAMPUS COMMUNITIES OPERATING PA | | | 1,2 | 2.B FE | 1,645,116 | 109.1530 | 1,801,025 | 1,650,000 | 1,646,077 | | 635 | | | 3.300 | 3.347 | JJ | 25,108 | 58,080 | 06/12/2019 | 07/15/2026 |
| 025537-AJ-0 | AMERICAN ELECTRIC POWER CO INC | | | 1,2 | 2.A FE | 8,529,943 | 111.9940 | 9,712,120 | 8,672,000 | 8,560,232 | | 14,073 | | | 3.200 | 3.411 | MN | 37,001 | 277,504 | 04/05/2019 | 11/13/2027 |
| 025537-AN-1 | AMERICAN ELECTRIC POWER CO INC | | | 1,2 | 2.A FE | 999,560 | 104.3830 | 1,043,830 | 1,000,000 | 999,593 | | 33 | | | 2.300 | 2.305 | MS | 7,667 | 11,244 | 03/03/2020 | 03/01/2030 |
| 025537-AQ-4 | AMERICAN ELECTRIC POWER CO INC | | | 2 | 2.A FE | 499,580 | 100.2240 | 501,120 | 500,000 | 499,596 | | 16 | | | 0.750 | 0.779 | MN | 427 | | 11/18/2020 | 11/01/2023 |
| 025537-AS-0 | AMERICAN ELECTRIC POWER CO INC | | | 2 | 2.A FE | 2,725,000 | 100.1480 | 2,729,033 | 2,725,000 | 2,725,000 | | | | | 0.680 | 0.680 | FMAN | 2,161 | | 11/18/2020 | 11/01/2023 |
| 025816-BR-9 | AMERICAN EXPRESS CO | | | 2 | 2.A FE | 2,998,110 | 109.2190 | 3,276,570 | 3,000,000 | 2,998,919 | | 264 | | | 3.000 | 3.010 | AO | 15,250 | 90,000 | 10/23/2017 | 10/30/2024 |
| 025816-BT-5 | AMERICAN EXPRESS CO | | | 2 | 1.G FE | 1,100,000 | 100.8560 | 1,109,416 | 1,100,000 | 1,100,000 | | | | | 0.883 | 0.883 | FMAN | 944 | 18,910 | 02/22/2018 | 02/27/2023 |
| 025816-BV-0 | AMERICAN EXPRESS CO | | | 2 | 1.G FE | 375,000 | 100.1500 | 375,563 | 375,000 | 375,000 | | | | | 0.747 | 0.747 | FMAN | 350 | 6,041 | 05/14/2018 | 05/17/2021 |
| 025816-BW-8 | AMERICAN EXPRESS CO | | | 2 | 1.G FE | 999,250 | 108.2890 | 1,082,890 | 1,000,000 | 999,564 | | 158 | | | 3.700 | 3.718 | FA | 15,211 | 37,000 | 12/19/2018 | 08/03/2023 |
| 025816-CA-5 | AMERICAN EXPRESS CO | | | 2 | 2.A FE | 1,037,654 | 116.1060 | 1,132,034 | 975,000 | 1,022,558 | | (9,163) | | | 4.200 | 3.090 | MN | 6,256 | 40,950 | 04/30/2019 | 11/06/2025 |
| 025816-CB-3 | AMERICAN EXPRESS CO | | | 2 | 1.G FE | 1,998,000 | 100.1900 | 2,003,800 | 2,000,000 | 1,999,855 | | 1,011 | | | 3.000 | 3.052 | FA | 21,500 | 60,000 | 02/19/2019 | 02/22/2021 |
| 025816-CF-4 | AMERICAN EXPRESS CO | | | 2 | 1.G FE | 1,246,650 | 111.9880 | 1,399,850 | 1,250,000 | 1,247,360 | | 443 | | | 3.125 | 3.168 | MN | 4,449 | 39,063 | 05/15/2019 | 05/20/2026 |
| 0258M0-EB-1 | AMERICAN EXPRESS CREDIT CORP | | | 2 | 1.G FE | 399,756 | 100.5100 | 402,040 | 400,000 | 399,982 | | 51 | | | 2.250 | 2.263 | MN | 1,400 | 9,000 | 05/02/2016 | 05/05/2021 |
| 0258M0-EB-1 | AMERICAN EXPRESS CREDIT CORP | | | 2 | 1.G FE | 502,610 | 100.5100 | 502,550 | 500,000 | 500,144 | | (553) | | | 2.250 | 2.137 | MN | 1,750 | 11,250 | 05/10/2016 | 05/05/2021 |
| 0258M0-EG-0 | AMERICAN EXPRESS CREDIT CORP | | | 2 | 1.F FE | 3,025,020 | 102.5630 | 3,076,890 | 3,000,000 | 3,006,194 | | (5,584) | | | 2.700 | 2.506 | MS | 26,550 | 81,000 | 07/05/2017 | 03/03/2022 |
| 0258M0-EL-9 | AMERICAN EXPRESS CREDIT CORP | | | 2 | 1.G FE | 8,238,099 | 114.0940 | 9,441,279 | 8,275,000 | 8,250,192 | | 3,451 | | | 3.300 | 3.353 | MN | 43,995 | 273,075 | 05/25/2017 | 05/03/2027 |
| 0258M0-EL-9 | AMERICAN EXPRESS CREDIT CORP | | | 2 | 1.G FE | 2,005,980 | 114.0940 | 2,281,880 | 2,000,000 | 2,004,031 | | (573) | | | 3.300 | 3.264 | MN | 10,633 | 66,000 | 06/13/2017 | 05/03/2027 |
| 02665W-BF-7 | AMERICAN HONDA FINANCE CORP | | | 1,2 | 1.G FE | 5,853,068 | 100.7200 | 5,897,156 | 5,855,000 | 5,854,788 | | 396 | | | 1.650 | 1.657 | JJ | 45,352 | 96,608 | 07/07/2016 | 07/12/2021 |
| 02665W-BG-5 | AMERICAN HONDA FINANCE CORP | | | | 1.G FE | 3,243,500 | 100.9410 | 3,280,583 | 3,250,000 | 3,249,076 | | 1,332 | | | 1.700 | 1.742 | MS | 17,189 | 55,250 | 09/06/2016 | 09/09/2021 |
| 02665W-BH-3 | AMERICAN HONDA FINANCE CORP | | | | 1.G FE | 1,820,485 | 108.5570 | 1,982,251 | 1,826,000 | 1,822,709 | | 536 | | | 2.300 | 2.334 | MS | 13,066 | 41,998 | 09/06/2016 | 09/09/2026 |
| 02665W-BP-5 | AMERICAN HONDA FINANCE CORP | | | | 1.G FE | 3,478,055 | 106.9240 | 3,742,340 | 3,500,000 | 3,489,639 | | 3,118 | | | 2.900 | 3.000 | FA | 38,063 | 101,500 | 02/13/2017 | 02/16/2024 |
| 02665W-CC-3 | AMERICAN HONDA FINANCE CORP | | | | 1.G FE | 2,000,000 | 100.0240 | 2,000,480 | 2,000,000 | 2,000,000 | | | | | 0.424 | 0.424 | FMAN | 1,177 | 26,084 | 02/12/2018 | 02/12/2021 |
| 02665W-CN-9 | AMERICAN HONDA FINANCE CORP | | | | 1.G FE | 995,390 | 100.1930 | 1,001,930 | 1,000,000 | 998,548 | | 1,530 | | | 0.520 | 0.675 | MJSD | 318 | 11,439 | 11/20/2018 | 12/10/2021 |
| 02665W-CP-4 | AMERICAN HONDA FINANCE CORP | | | | 1.G FE | 484,767 | 102.8710 | 498,924 | 485,000 | 484,928 | | 74 | | | 3.375 | 3.391 | JD | 955 | 16,369 | 10/03/2018 | 12/10/2021 |
| 02665W-CY-5 | AMERICAN HONDA FINANCE CORP | | | | 1.G FE | 1,024,057 | 102.7630 | 1,053,321 | 1,025,000 | 1,024,525 | | 311 | | | 2.200 | 2.232 | JD | 251 | 22,550 | 06/24/2019 | 06/27/2022 |
| 02665W-CZ-2 | AMERICAN HONDA FINANCE CORP | | | | 1.G FE | 1,496,625 | 106.2200 | 1,593,300 | 1,500,000 | 1,497,604 | | 651 | | | 2.400 | 2.448 | JD | 400 | 36,000 | 06/24/2019 | 06/27/2024 |
| 02665W-DH-1 | AMERICAN HONDA FINANCE CORP | | | | 1.G FE | 999,630 | 103.7080 | 1,037,080 | 1,000,000 | 999,736 | | 106 | | | 1.950 | 1.962 | MN | 2,763 | 16,250 | 01/07/2020 | 05/10/2023 |
| 02665W-DJ-7 | AMERICAN HONDA FINANCE CORP | | | | 1.G FE | 3,247,303 | 107.7090 | 3,500,543 | 3,250,000 | 3,247,653 | | 350 | | | 2.350 | 2.363 | JJ | 36,702 | 37,763 | 01/07/2020 | 01/08/2027 |
| 02665W-DK-4 | AMERICAN HONDA FINANCE CORP | | | | 1.G FE | 7,497,600 | 101.2170 | 7,591,275 | 7,500,000 | 7,497,981 | | 381 | | | 0.875 | 0.886 | JJ | 31,536 | | 07/06/2020 | 07/07/2023 |
| 02665W-DM-0 | AMERICAN HONDA FINANCE CORP | | | | 1.G FE | 999,560 | 100.6320 | 1,006,320 | 1,000,000 | 999,605 | | 45 | | | 0.650 | 0.665 | MS | 2,004 | | 09/08/2020 | 09/08/2023 |
| 026874-DD-6 | AMERICAN INTERNATIONAL GROUP INC | | | 1,2 | 2.A FE | 4,975,509 | 112.3500 | 5,615,253 | 4,998,000 | 4,983,512 | | 2,881 | | | 3.750 | 3.820 | JJ | 89,027 | 187,425 | 02/13/2018 | 07/10/2025 |
| 026874-DG-9 | AMERICAN INTERNATIONAL GROUP INC | | | 1,2 | 2.A FE | 400,784 | 100.2110 | 400,844 | 400,000 | 400,036 | | (413) | | | 3.300 | 3.194 | MS | 4,400 | 13,200 | 02/26/2019 | 03/01/2021 |

# 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 | 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 |
| 026874-DK-0 | AMERICAN INTERNATIONAL GROUP INC | | | 1,2 | 2.A FE | 467,956 | 118.7130 | 474,852 | 400,000 | 465,373 | | (2,583) | | | 4.200 | 1.712 | AO | 4,200 | 8,400 | 09/14/2020 | 04/01/2028 |
| 026874-DK-0 | AMERICAN INTERNATIONAL GROUP INC | | | 1,2 | 2.A FE | 1,585,536 | 118.7130 | 1,899,408 | 1,600,000 | 1,588,457 | | 1,332 | | | 4.200 | 4.317 | AO | 16,800 | 67,200 | 09/27/2018 | 04/01/2028 |
| 026874-DQ-7 | AMERICAN INTERNATIONAL GROUP INC | | | 1,2 | 2.A FE | 2,122,705 | 107.5000 | 2,284,375 | 2,125,000 | 2,122,976 | | 271 | | | 2.500 | 2.523 | JD | 148 | 33,793 | 05/06/2020 | 06/30/2025 |
| 03027X-AL-4 | AMERICAN TOWER CORP | | | | 2.C FE | 840,815 | 101.9200 | 840,840 | 825,000 | 840,692 | | (123) | | | 2.250 | 0.412 | JJ | 8,559 | | 12/24/2020 | 01/15/2022 |
| 03027X-AP-5 | AMERICAN TOWER CORP | | | 1,2 | 2.C FE | 2,151,123 | 113.0830 | 2,148,577 | 1,900,000 | 2,148,239 | | (2,884) | | | 3.550 | 1.374 | JJ | 31,102 | | 12/02/2020 | 07/15/2027 |
| 03027X-AZ-3 | AMERICAN TOWER CORP | | | 1,2 | 2.C FE | 1,648,433 | 106.2960 | 1,753,884 | 1,650,000 | 1,648,713 | | 281 | | | 2.400 | 2.420 | MS | 11,660 | 26,950 | 01/07/2020 | 03/15/2025 |
| 03027X-BA-7 | AMERICAN TOWER CORP | | | 1,2 | 2.C FE | 5,276,867 | 109.0020 | 5,777,106 | 5,300,000 | 5,278,835 | | 1,968 | | | 2.900 | 2.951 | JJ | 70,873 | 78,985 | 01/07/2020 | 01/15/2030 |
| 03027X-BB-5 | AMERICAN TOWER CORP | | | 1,2 | 2.C FE | 253,333 | 102.1080 | 255,270 | 250,000 | 253,194 | | (138) | | | 1.300 | 1.016 | MS | 1,878 | | 10/15/2020 | 09/15/2025 |
| 03027X-BB-5 | AMERICAN TOWER CORP | | | 1,2 | 2.C FE | 1,645,364 | 102.1080 | 1,684,782 | 1,650,000 | 1,645,859 | | 495 | | | 1.300 | 1.355 | MS | 12,393 | | 06/01/2020 | 09/15/2025 |
| 03027X-BH-2 | AMERICAN TOWER CORP | | | | 2.C FE | 4,646,854 | 100.1050 | 4,659,888 | 4,655,000 | 4,647,150 | | 296 | | | 0.600 | 0.656 | JJ | 3,181 | | 11/17/2020 | 01/15/2024 |
| 030360-AB-7 | AMERICAN UNIVERSITY/THE | | | 1,2 | 1.E FE | 3,500,000 | 101.4870 | 3,552,045 | 3,500,000 | 3,500,000 | | | | | 3.123 | 3.123 | AO | 27,326 | 109,305 | 10/12/2017 | 10/01/2027 |
| 03040W-AL-9 | AMERICAN WATER CAPITAL CORP | | | 1,2 | 2.A FE | 760,695 | 110.6210 | 829,658 | 750,000 | 757,705 | | (1,826) | | | 3.400 | 3.119 | MS | 8,500 | 25,500 | 05/03/2019 | 03/01/2025 |
| 03040W-AU-9 | AMERICAN WATER CAPITAL CORP | | | 1,2 | 2.A FE | 2,319,862 | 115.1070 | 2,676,238 | 2,325,000 | 2,320,582 | | 445 | | | 3.450 | 3.476 | JD | 6,684 | 80,213 | 05/06/2019 | 06/01/2029 |
| 03040W-AW-5 | AMERICAN WATER CAPITAL CORP | | | 1,2 | 2.A FE | 2,489,775 | 110.3880 | 2,759,700 | 2,500,000 | 2,490,411 | | 636 | | | 2.800 | 2.847 | MN | 11,667 | 38,306 | 04/08/2020 | 05/01/2030 |
| 03076C-AJ-5 | AMERIPRISE FINANCIAL INC | | | | 1.G FE | 204,453 | 103.2670 | 211,697 | 205,000 | 204,771 | | 181 | | | 3.000 | 3.094 | MS | 1,691 | 6,150 | 03/12/2019 | 03/22/2022 |
| 031162-BV-1 | AMGEN INC | | | 1,2 | 2.A FE | 764,910 | 109.7660 | 823,245 | 750,000 | 757,185 | | (2,137) | | | 3.625 | 3.302 | MN | 2,945 | 27,188 | 03/16/2017 | 05/22/2024 |
| 031162-CJ-7 | AMGEN INC | | | 1,2 | 2.A FE | 1,499,085 | 109.1720 | 1,637,580 | 1,500,000 | 1,499,456 | | 89 | | | 2.600 | 2.607 | FA | 14,300 | 39,000 | 08/10/2016 | 08/19/2026 |
| 031162-CQ-1 | AMGEN INC | | | 1,2 | 2.A FE | 6,963,811 | 112.2730 | 7,915,247 | 7,050,000 | 6,984,687 | | 8,290 | | | 3.200 | 3.352 | MN | 36,973 | 225,600 | 05/23/2019 | 11/02/2027 |
| 031162-CR-9 | AMGEN INC | | | 1,2 | 2.A FE | 4,591,698 | 110.0810 | 5,074,734 | 4,610,000 | 4,592,272 | | 574 | | | 3.150 | 3.177 | FA | 52,439 | 72,608 | 02/18/2020 | 02/21/2040 |
| 031162-CR-9 | AMGEN INC | | | 1,2 | 2.A FE | 3,601,577 | 110.0810 | 3,731,746 | 3,390,000 | 3,600,691 | | (886) | | | 3.150 | 2.721 | FA | 38,561 | 12,443 | 12/03/2020 | 02/21/2040 |
| 031162-CT-5 | AMGEN INC | | | 1,2 | 2.A FE | 480,011 | 107.2010 | 482,405 | 450,000 | 478,660 | | (1,350) | | | 2.200 | 1.095 | FA | 3,575 | | 09/14/2020 | 02/21/2027 |
| 031162-CV-0 | AMGEN INC | | | 1,2 | 2.A FE | 997,960 | 105.1100 | 1,051,100 | 1,000,000 | 998,298 | | 338 | | | 1.900 | 1.943 | FA | 6,861 | 9,500 | 02/18/2020 | 02/21/2025 |
| 032095-AG-6 | AMPHENOL CORP | | | 1,2 | 2.A FE | 4,594,848 | 107.7150 | 4,954,890 | 4,600,000 | 4,597,464 | | 731 | | | 3.200 | 3.218 | AO | 36,800 | 147,200 | 03/29/2017 | 04/01/2024 |
| 032654-AM-7 | ANALOG DEVICES INC | | | 1,2 | 2.A FE | 2,723,163 | 107.5950 | 2,936,268 | 2,729,000 | 2,726,397 | | 837 | | | 3.125 | 3.159 | JD | 6,159 | 85,281 | 12/08/2016 | 12/05/2023 |
| 03523T-BF-4 | ANHEUSER-BUSCH INBEV WORLDWIDE INC | | | | 2.B FE | 1,492,611 | 172.7660 | 1,551,439 | 898,000 | 1,472,923 | | (19,688) | | | 8.200 | 3.416 | JJ | 33,954 | 36,818 | 02/18/2020 | 01/15/2039 |
| 03523T-BU-1 | ANHEUSER-BUSCH INBEV WORLDWIDE INC | | | 1,2 | 2.B FE | 5,198,299 | 135.8540 | 5,637,941 | 4,150,000 | 5,158,727 | | (39,572) | | | 5.450 | 3.574 | JJ | 99,266 | 226,175 | 01/09/2020 | 01/23/2039 |
| 035240-AL-4 | ANHEUSER-BUSCH INBEV WORLDWIDE INC | | | 1,2 | 2.B FE | 5,903,352 | 117.8960 | 7,014,812 | 5,950,000 | 5,914,305 | | 4,136 | | | 4.000 | 4.096 | AO | 51,567 | 238,000 | 03/20/2018 | 04/13/2028 |
| 035240-AL-4 | ANHEUSER-BUSCH INBEV WORLDWIDE INC | | | 1,2 | 2.B FE | 2,829,924 | 117.8960 | 3,271,614 | 2,775,000 | 2,820,617 | | (5,589) | | | 4.000 | 3.732 | AO | 24,050 | 111,000 | 05/15/2019 | 04/13/2028 |
| 035240-AQ-3 | ANHEUSER-BUSCH INBEV WORLDWIDE INC | | | 1,2 | 2.B FE | 10,590,742 | 123.4900 | 11,453,698 | 9,275,000 | 10,424,191 | | (121,156) | | | 4.750 | 2.960 | JJ | 193,358 | 403,750 | 09/14/2020 | 01/23/2029 |
| 035240-AR-1 | ANHEUSER-BUSCH INBEV WORLDWIDE INC | | | 1,2 | 2.A FE | 1,021,320 | 127.3770 | 1,305,614 | 1,025,000 | 1,021,779 | | 242 | | | 4.900 | 4.940 | JJ | 22,043 | 50,225 | 01/10/2019 | 01/23/2031 |
| 035240-AS-9 | ANHEUSER-BUSCH INBEV WORLDWIDE INC | | | 1,2 | 2.A FE | 2,998,110 | 122.6950 | 3,680,850 | 3,000,000 | 2,998,155 | | 45 | | | 4.350 | 4.355 | JD | 10,875 | 86,275 | 04/01/2020 | 06/01/2040 |
| 035242-AP-1 | ANHEUSER-BUSCH INBEV FINANCE INC | | | 1,2 | 2.B FE | 992,430 | 113.2730 | 1,132,730 | 1,000,000 | 994,841 | | 905 | | | 3.650 | 3.762 | FA | 15,208 | 36,500 | 03/28/2018 | 02/01/2026 |
| 035242-AP-1 | ANHEUSER-BUSCH INBEV FINANCE INC | | | 1,2 | 2.B FE | 12,114,548 | 113.2730 | 13,309,578 | 11,750,000 | 11,955,147 | | (38,906) | | | 3.650 | 3.255 | FA | 178,698 | 428,875 | 05/10/2017 | 02/01/2026 |
| 036752-AC-7 | ANTHEM INC | | | 1,2 | 2.B FE | 387,156 | 110.1830 | 440,732 | 400,000 | 391,702 | | 1,931 | | | 3.350 | 3.927 | JD | 1,117 | 13,400 | 07/27/2018 | 12/01/2024 |
| 036752-AG-8 | ANTHEM INC | | | 1,2 | 2.B FE | 1,575,632 | 118.2180 | 1,891,488 | 1,600,000 | 1,580,613 | | 2,271 | | | 4.101 | 4.299 | MS | 21,872 | 65,616 | 09/27/2018 | 03/01/2028 |
| 036752-AN-3 | ANTHEM INC | | | 1,2 | 2.B FE | 6,973,750 | 106.2230 | 7,435,610 | 7,000,000 | 6,975,294 | | 1,544 | | | 2.250 | 2.292 | MN | 20,125 | 83,125 | 04/30/2020 | 05/15/2030 |
| 037389-BC-6 | AON CORP | | | 1,2 | 2.A FE | 2,287,916 | 116.6600 | 2,671,514 | 2,290,000 | 2,288,212 | | 180 | | | 3.750 | 3.761 | MN | 14,074 | 85,875 | 04/30/2019 | 05/02/2029 |
| 037389-BD-4 | AON CORP | | | | 2.A FE | 234,953 | 103.3570 | 242,889 | 235,000 | 234,970 | | 15 | | | 2.200 | 2.207 | MN | 661 | 5,170 | 11/13/2019 | 11/15/2022 |
| 037389-BE-2 | AON CORP | | | 1,2 | 2.A FE | 2,649,073 | 109.0970 | 2,891,071 | 2,650,000 | 2,649,124 | | 51 | | | 2.800 | 2.804 | MN | 9,481 | 37,100 | 05/12/2020 | 05/15/2030 |
| 037735-CW-5 | APPALACHIAN POWER CO | | | 1,2 | 2.A FE | 1,989,800 | 111.6500 | 2,233,000 | 2,000,000 | 1,993,107 | | 948 | | | 3.300 | 3.360 | JD | 5,500 | 66,000 | 05/08/2017 | 06/01/2027 |
| 037833-AK-6 | APPLE INC | | | | 1.B FE | 640,634 | 104.8960 | 650,355 | 620,000 | 635,420 | | (5,214) | | | 2.400 | 1.316 | MN | 2,397 | 14,880 | 03/10/2020 | 05/03/2023 |
| 037833-BG-4 | APPLE INC | | | | 1.B FE | 1,015,790 | 111.4970 | 1,114,970 | 1,000,000 | 1,008,972 | | (1,899) | | | 3.200 | 2.979 | MN | 4,267 | 32,000 | 04/03/2017 | 05/13/2025 |
| 037833-BU-3 | APPLE INC | | | 1,2 | 1.B FE | 1,047,200 | 105.0130 | 1,050,130 | 1,000,000 | 1,015,576 | | (7,649) | | | 2.850 | 2.042 | FA | 10,133 | 28,500 | 09/20/2016 | 02/23/2023 |
| 037833-BY-5 | APPLE INC | | | 1,2 | 1.B FE | 508,905 | 112.2210 | 504,995 | 450,000 | 505,654 | | (3,251) | | | 3.250 | 0.677 | FA | 5,200 | | 09/14/2020 | 02/23/2026 |
| 037833-BZ-2 | APPLE INC | | | 1,2 | 1.B FE | 5,770,415 | 109.1510 | 6,364,595 | 5,831,000 | 5,793,304 | | 6,103 | | | 2.450 | 2.574 | FA | 58,334 | 142,860 | 03/21/2017 | 08/04/2026 |
| 037833-CG-3 | APPLE INC | | | 1,2 | 1.B FE | 1,999,120 | 107.5760 | 2,151,520 | 2,000,000 | 1,999,587 | | 125 | | | 3.000 | 3.007 | FA | 23,667 | 60,000 | 02/03/2017 | 02/09/2024 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book / Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change In 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-CJ-7 | APPLE INC | | | 1,2 | 1.B FE | 12,750,000 | 114.0780 | 14,544,945 | 12,750,000 | 12,750,000 | | | | | 3.350 | 3.350 | FA | 168,477 | 427,125 | 02/02/2017 | 02/09/2027 |
| 037833-CN-8 | APPLE INC | | | | 1.B FE | 1,512,990 | 100.5340 | 1,508,010 | 1,500,000 | 1,506,835 | | (6,122) | | | 0.713 | 0.300 | FMAN | 1,575 | 24,065 | 12/26/2019 | 02/09/2022 |
| 037833-CQ-1 | APPLE INC | | | 1,2 | 1.B FE | 4,993,650 | 102.7760 | 5,138,800 | 5,000,000 | 4,998,201 | | 1,289 | | | 2.300 | 2.327 | MN | 15,972 | 115,000 | 05/05/2017 | 05/11/2022 |
| 037833-CR-9 | APPLE INC | | | 1,2 | 1.B FE | 1,000,000 | 112.9130 | 1,129,130 | 1,000,000 | 1,000,000 | | | | | 3.200 | 3.200 | MN | 4,444 | 32,000 | 05/04/2017 | 05/11/2027 |
| 037833-CU-2 | APPLE INC | | | 1,2 | 1.B FE | 999,050 | 107.8250 | 1,078,250 | 1,000,000 | 999,521 | | 134 | | | 2.850 | 2.865 | MN | 3,958 | 28,500 | 05/04/2017 | 05/11/2024 |
| 037833-DB-3 | APPLE INC | | | 1,2 | 1.B FE | 998,880 | 111.8420 | 1,118,420 | 1,000,000 | 999,215 | | 105 | | | 2.900 | 2.913 | MS | 8,781 | 29,000 | 09/05/2017 | 09/12/2027 |
| 037833-DE-7 | APPLE INC | | | 1,2 | 1.B FE | 2,499,675 | 104.2570 | 2,606,425 | 2,500,000 | 2,499,867 | | 63 | | | 2.400 | 2.403 | JJ | 28,000 | 60,000 | 11/06/2017 | 01/13/2023 |
| 037833-DP-2 | APPLE INC | | | 1,2 | 1.B FE | 5,141,518 | 107.9730 | 5,668,583 | 5,250,000 | 5,154,191 | | 9,801 | | | 2.200 | 2.434 | MS | 35,292 | 115,500 | 09/18/2019 | 09/11/2029 |
| 037833-DV-9 | APPLE INC | | | | 1.B FE | 747,960 | 101.1930 | 758,948 | 750,000 | 748,392 | | 432 | | | 0.750 | 0.842 | MN | 781 | 2,813 | 05/04/2020 | 05/11/2023 |
| 040555-CV-4 | ARIZONA PUBLIC SERVICE CO | | | 1,2 | 1.F FE | 8,883,677 | 106.9250 | 9,543,056 | 8,925,000 | 8,900,113 | | 4,007 | | | 2.550 | 2.603 | MS | 67,012 | 227,588 | 09/15/2016 | 09/15/2026 |
| 04352E-AA-3 | ASCENSION HEALTH | | | 1,2 | 1.B FE | 1,341,080 | 109.5600 | 1,424,280 | 1,300,000 | 1,338,377 | | (2,703) | | | 2.532 | 2.155 | MN | 4,206 | 32,916 | 04/23/2020 | 11/15/2029 |
| 04550K-AA-9 | ASSOCIATED BANK NA/GREEN BAY WI | | | 2 | 2.A FE | 1,096,810 | 101.6380 | 1,118,018 | 1,100,000 | 1,099,317 | | 1,078 | | | 3.500 | 3.603 | FA | 14,758 | 38,500 | 08/06/2018 | 08/13/2021 |
| 052769-AG-1 | AUTODESK INC | | | 1,2 | 2.B FE | 2,619,094 | 111.0410 | 2,914,826 | 2,625,000 | 2,619,593 | | 499 | | | 2.850 | 2.876 | JJ | 34,497 | 37,614 | 01/07/2020 | 01/15/2030 |
| 053015-AE-3 | AUTOMATIC DATA PROCESSING INC | | | 1,2 | 1.D FE | 1,100,470 | 112.2420 | 1,122,420 | 1,000,000 | 1,052,460 | | (11,136) | | | 3.375 | 2.133 | MS | 9,938 | 33,750 | 07/06/2016 | 09/15/2025 |
| 053015-AF-0 | AUTOMATIC DATA PROCESSING INC | | | 1,2 | 1.D FE | 997,460 | 99.8170 | 998,170 | 1,000,000 | 997,552 | | 92 | | | 1.250 | 1.277 | MS | 4,792 | | 08/11/2020 | 09/01/2030 |
| 053332-AV-4 | AUTOZONE INC | | | 1,2 | 2.B FE | 999,950 | 114.8010 | 1,148,010 | 1,000,000 | 999,966 | | 5 | | | 3.750 | 3.751 | JD | 3,125 | 37,500 | 04/06/2017 | 06/01/2027 |
| 053332-AV-4 | AUTOZONE INC | | | 1,2 | 2.B FE | 360,900 | 114.8010 | 413,284 | 360,000 | 360,600 | | (85) | | | 3.750 | 3.720 | JD | 1,125 | 13,500 | 04/07/2017 | 06/01/2027 |
| 053332-BA-9 | AUTOZONE INC | | | 1,2 | 2.B FE | 1,744,617 | 99.1830 | 1,740,662 | 1,755,000 | 1,744,837 | | 221 | | | 1.650 | 1.713 | JJ | 11,020 | | 11/06/2020 | 01/15/2031 |
| 05348E-AY-5 | AVALONBAY COMMUNITIES INC | | | 1,2 | 1.G FE | 2,068,547 | 110.8570 | 2,300,283 | 2,075,000 | 2,071,049 | | 619 | | | 2.900 | 2.936 | AO | 12,704 | 60,175 | 09/26/2016 | 10/15/2026 |
| 05348E-BG-3 | AVALONBAY COMMUNITIES INC | | | 1,2 | 1.G FE | 4,994,650 | 106.6550 | 5,332,750 | 5,000,000 | 4,995,058 | | 408 | | | 2.300 | 2.312 | MS | 38,333 | 59,417 | 02/10/2020 | 03/01/2030 |
| 05351W-AA-1 | AVANGRID INC | | | 1,2 | 2.A FE | 3,990,480 | 109.0030 | 4,360,120 | 4,000,000 | 3,994,437 | | 1,315 | | | 3.150 | 3.188 | JD | 10,500 | 126,000 | 11/16/2017 | 12/01/2024 |
| 05351W-AB-9 | AVANGRID INC | | | 1,2 | 2.A FE | 4,843,113 | 114.6900 | 5,562,465 | 4,850,000 | 4,844,060 | | 589 | | | 3.800 | 3.817 | JD | 15,358 | 184,300 | 05/14/2019 | 06/01/2029 |
| 05351W-AC-7 | AVANGRID INC | | | 1,2 | 2.A FE | 1,872,581 | 109.4740 | 2,052,638 | 1,875,000 | 1,872,910 | | 329 | | | 3.200 | 3.228 | AO | 12,667 | 31,000 | 04/07/2020 | 04/15/2025 |
| 054561-AJ-4 | EQUITABLE HOLDINGS INC | | | 1,2 | 2.B FE | 668,712 | 118.2280 | 709,368 | 600,000 | 661,913 | | (6,799) | | | 4.350 | 2.731 | AO | 5,148 | 26,100 | 02/19/2020 | 04/20/2028 |
| 0526D-AZ-8 | BAT CAPITAL CORP | | | 1,2 | 2.B FE | 440,363 | 108.2620 | 530,484 | 490,000 | 448,253 | | 7,890 | | | 3.222 | 5.868 | FA | 5,964 | 7,894 | 03/19/2020 | 08/15/2024 |
| 05531F-AV-5 | TRUIST FINANCIAL CORP | | | 2 | 1.G FE | 2,996,880 | 100.4830 | 3,014,490 | 3,000,000 | 2,999,767 | | 646 | | | 2.050 | 2.072 | MN | 8,713 | 61,500 | 05/05/2016 | 05/10/2021 |
| 05531F-AX-1 | TRUIST FINANCIAL CORP | | | 2 | 1.G FE | 3,493,455 | 102.8980 | 3,601,430 | 3,500,000 | 3,498,293 | | 1,330 | | | 2.750 | 2.790 | AO | 24,063 | 96,250 | 03/16/2017 | 04/01/2022 |
| 05531F-AZ-6 | TRUIST FINANCIAL CORP | | | 2 | 1.G FE | 1,404,354 | 100.0000 | 1,405,000 | 1,405,000 | 1,404,983 | | 202 | | | 2.150 | 2.165 | FA | 12,586 | 30,208 | 10/23/2017 | 02/01/2021 |
| 05531F-BA-0 | TRUIST FINANCIAL CORP | | | 2 | 1.G FE | 900,000 | 100.0000 | 900,000 | 900,000 | 900,000 | | | | | 0.434 | 0.434 | FMAN | 652 | 12,569 | 10/23/2017 | 02/01/2021 |
| 05531F-BB-8 | TRUIST FINANCIAL CORP | | | 2 | 1.G FE | 1,248,975 | 108.2140 | 1,352,675 | 1,250,000 | 1,249,416 | | 143 | | | 2.850 | 2.863 | AO | 6,432 | 35,625 | 10/23/2017 | 10/26/2024 |
| 05531F-BF-9 | TRUIST FINANCIAL CORP | | | 2 | 1.G FE | 1,996,920 | 109.8560 | 2,197,120 | 2,000,000 | 1,998,127 | | 594 | | | 3.750 | 3.784 | JD | 5,208 | 75,000 | 11/29/2018 | 12/06/2023 |
| 05531F-BG-7 | TRUIST FINANCIAL CORP | | | 2 | 1.G FE | 1,199,964 | 103.7900 | 1,245,480 | 1,200,000 | 1,199,983 | | 11 | | | 3.050 | 3.051 | JD | 1,118 | 36,600 | 03/11/2019 | 06/20/2022 |
| 05724B-AA-7 | BAKER HUGHES A GE CO LLC / BAKER HUGHES | | | 1,2 | 1.G FE | 350,829 | 120.1660 | 360,498 | 300,000 | 349,402 | | (1,427) | | | 4.486 | 2.453 | MN | 2,243 | 6,729 | 09/14/2020 | 05/01/2030 |
| 059165-EG-1 | BALTIMORE GAS AND ELECTRIC CO | | | 1,2 | 1.F FE | 3,114,677 | 108.2000 | 3,381,250 | 3,125,000 | 3,118,884 | | 1,003 | | | 2.400 | 2.437 | FA | 28,333 | 75,000 | 08/19/2016 | 08/15/2026 |
| 06051G-FS-3 | BANK OF AMERICA CORP | | | | 1.G FE | 12,887,993 | 113.9800 | 14,086,788 | 12,359,000 | 12,646,627 | | (57,489) | | | 3.875 | 3.322 | FA | 199,546 | 478,911 | 01/20/2017 | 08/01/2025 |
| 06051G-FW-4 | BANK OF AMERICA CORP | | | | 1.G FE | 2,502,495 | 100.6990 | 2,517,475 | 2,500,000 | 2,500,211 | | (701) | | | 2.625 | 2.596 | AO | 13,125 | 65,625 | 07/05/2017 | 04/19/2021 |
| 06051G-FX-2 | BANK OF AMERICA CORP | | | | 1.G FE | 15,327,780 | 113.3330 | 17,309,349 | 15,273,000 | 15,310,935 | | (6,513) | | | 3.500 | 3.448 | AO | 106,911 | 534,555 | 04/30/2019 | 04/19/2026 |
| 06051G-GA-1 | BANK OF AMERICA CORP | | | 1,2 | 1.G FE | 1,105,530 | 111.9090 | 1,119,090 | 1,000,000 | 1,103,364 | | (2,166) | | | 3.248 | 1.388 | AO | 6,316 | | 11/12/2020 | 10/21/2027 |
| 06051G-GE-3 | BANK OF AMERICA CORP | | | 1,2 | 1.G FE | 985,370 | 102.8710 | 1,028,710 | 1,000,000 | 993,320 | | 3,090 | | | 3.124 | 3.464 | JJ | 13,971 | 31,240 | 05/08/2018 | 01/20/2023 |
| 06051G-GE-3 | BANK OF AMERICA CORP | | | 1,2 | 1.G FE | 1,000,000 | 102.8710 | 1,028,710 | 1,000,000 | 1,000,000 | | | | | 3.124 | 3.124 | JJ | 13,971 | 31,240 | 01/17/2017 | 01/20/2023 |
| 06051G-GF-0 | BANK OF AMERICA CORP | | | 1,2 | 1.G FE | 958,990 | 114.8590 | 1,148,590 | 1,000,000 | 967,075 | | 3,909 | | | 3.824 | 4.372 | JJ | 17,102 | 38,240 | 11/15/2018 | 01/20/2028 |
| 06051G-GK-9 | BANK OF AMERICA CORP | | | 1,2 | 1.G FE | 1,500,000 | 103.1920 | 1,547,880 | 1,500,000 | 1,500,000 | | | | | 2.881 | 2.881 | AO | 8,043 | 43,215 | 04/19/2017 | 04/24/2023 |
| 06051G-GK-9 | BANK OF AMERICA CORP | | | 1,2 | 1.G FE | 2,422,025 | 103.1920 | 2,579,800 | 2,500,000 | 2,457,098 | | 17,508 | | | 2.881 | 3.663 | AO | 13,405 | 72,025 | 12/13/2018 | 04/24/2023 |
| 06051G-GL-7 | BANK OF AMERICA CORP | | | 1,2 | 1.G FE | 1,013,819 | 113.8460 | 1,138,460 | 1,000,000 | 1,009,401 | | (1,310) | | | 3.705 | 3.537 | AO | 6,895 | 37,050 | 06/20/2017 | 04/24/2028 |
| 06051G-GL-7 | BANK OF AMERICA CORP | | | 1,2 | 1.G FE | 11,219,012 | 113.8460 | 12,807,675 | 11,250,000 | 11,225,962 | | 2,773 | | | 3.705 | 3.738 | AO | 77,573 | 416,813 | 05/29/2018 | 04/24/2028 |
| 06051G-GQ-6 | BANK OF AMERICA CORP | | | 1,2 | 1.G FE | 1,000,000 | 103.8430 | 1,038,430 | 1,000,000 | 1,000,000 | | | | | 2.816 | 2.816 | JJ | 12,516 | 28,160 | 07/18/2017 | 07/21/2023 |
| 06051G-GZ-6 | BANK OF AMERICA CORP | | | 1,2 | 1.G FE | 800,000 | 110.0900 | 880,720 | 800,000 | 800,000 | | | | | 3.366 | 3.366 | JJ | 11,818 | 26,928 | 01/18/2018 | 01/23/2026 |
| 06051G-GZ-6 | BANK OF AMERICA CORP | | | 1,2 | 1.G FE | 9,514,698 | 110.0900 | 10,794,325 | 9,805,000 | 9,600,735 | | 35,634 | | | 3.366 | 3.822 | JJ | 144,849 | 330,036 | 07/06/2018 | 01/23/2026 |
| 06051G-HB-8 | BANK OF AMERICA CORP | | | 2 | 1.F FE | 2,475,000 | 100.5920 | 2,489,652 | 2,475,000 | 2,475,000 | | | | | 0.995 | 0.995 | FMAN | 3,898 | 47,101 | 01/31/2018 | 02/05/2026 |
| 06051G-HG-7 | BANK OF AMERICA CORP | | | 1,2 | 1.F FE | 1,000,000 | 116.7590 | 1,167,590 | 1,000,000 | 1,000,000 | | | | | 3.970 | 3.970 | MS | 12,792 | 39,700 | 02/28/2018 | 03/05/2029 |
| 06051G-HQ-5 | BANK OF AMERICA CORP | | | 1,2 | 1.F FE | 1,000,000 | 117.7830 | 1,177,830 | 1,000,000 | 1,000,000 | | | | | 3.974 | 3.974 | FA | 15,896 | 39,740 | 02/04/2019 | 02/07/2030 |
| 06051G-HT-9 | BANK OF AMERICA CORP | | | 1,2 | 1.F FE | 5,505,656 | 112.9110 | 6,153,650 | 5,450,000 | 5,502,831 | | (2,825) | | | 3.559 | 3.349 | AO | 36,638 | 185,958 | 09/14/2020 | 04/23/2027 |
| 06051G-HU-6 | BANK OF AMERICA CORP | | | 1,2 | 1.F FE | 7,108,615 | 123.1260 | 7,221,340 | 5,865,000 | 7,081,652 | | (26,962) | | | 4.078 | 2.642 | AO | 45,177 | 119,587 | 06/22/2020 | 04/23/2040 |
| 06051G-HV-4 | BANK OF AMERICA CORP | | | 1,2 | 1.G FE | 1,725,000 | 112.0690 | 1,933,190 | 1,725,000 | 1,725,000 | | | | | 3.194 | 3.194 | JJ | 24,181 | 55,097 | 07/18/2019 | 07/23/2030 |
| 06051G-HX-0 | BANK OF AMERICA CORP | | | 1,2 | 1.G FE | 2,000,000 | 109.8110 | 2,196,220 | 2,000,000 | 2,000,000 | | | | | 2.884 | 2.884 | AO | 11,055 | 57,680 | 10/17/2019 | 10/22/2030 |
| 06051G-HZ-5 | BANK OF AMERICA CORP | | | 1,2 | 1.F FE | 475,799 | 106.2070 | 477,932 | 450,000 | 475,076 | | (722) | | | 2.496 | 1.830 | FA | 4,306 | | 09/14/2020 | 02/13/2031 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book / Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change In 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-JB-6 | BANK OF AMERICA CORP | | | 1,2 | 1.F FE | 5,000,000 | 107.1760 | 5,358,800 | 5,000,000 | 5,000,000 | | | | | 2.592 | 2.592 | AO | 22,320 | 64,800 | 04/22/2020 | 04/29/2031 |
| 06051G-JG-5 | BANK OF AMERICA CORP | | | 1,2 | 1.F FE | 350,000 | 101.0880 | 353,808 | 350,000 | 350,000 | | | | | 0.981 | 0.981 | MS | 916 | | 09/22/2020 | 09/25/2025 |
| 06051G-JL-4 | BANK OF AMERICA CORP | | | 1,2 | 1.F FE | 1,409,870 | 101.3220 | 1,418,508 | 1,400,000 | 1,409,842 | | (28) | | | 1.922 | 1.843 | AO | 5,232 | | 12/17/2020 | 10/24/2031 |
| 06053F-AA-7 | BANK OF AMERICA CORP | | | | 1.G FE | 319,239 | 109.4420 | 328,326 | 300,000 | 315,015 | | (4,224) | | | 4.100 | 2.084 | JJ | 5,364 | 6,150 | 04/01/2020 | 07/24/2023 |
| 06367T-4W-7 | BANK OF MONTREAL | | | | 1.C FE | 274,678 | 100.8060 | 277,217 | 275,000 | 274,969 | | 110 | | | 3.100 | 3.141 | AO | 1,847 | 8,525 | 04/10/2018 | 04/13/2021 |
| 06367T-G4-6 | BANK OF MONTREAL | | | | 1.C FE | 2,015,760 | 100.8210 | 2,016,420 | 2,000,000 | 2,009,418 | | (5,501) | | | 0.851 | 0.570 | MJSD | 992 | 29,156 | 11/01/2019 | 09/11/2022 |
| 06367T-JX-9 | BANK OF MONTREAL | | | | 1.C FE | 3,483,404 | 101.1070 | 3,528,634 | 3,490,000 | 3,489,099 | | 1,355 | | | 1.900 | 1.940 | FA | 22,840 | 66,310 | 08/24/2016 | 08/27/2021 |
| 06367W-B8-5 | BANK OF MONTREAL | | | | 1.F FE | 5,745,630 | 104.9830 | 6,036,523 | 5,750,000 | 5,746,199 | | 569 | | | 1.850 | 1.866 | MN | 17,729 | 54,369 | 04/22/2020 | 05/01/2025 |
| 06367W-JM-6 | BANK OF MONTREAL | | | | 1.F FE | 299,238 | 103.2500 | 309,750 | 300,000 | 299,679 | | 253 | | | 2.900 | 2.989 | MS | 2,296 | 8,700 | 03/21/2019 | 03/26/2022 |
| 06367W-MQ-3 | BANK OF MONTREAL | | | | 1.F FE | 4,499,370 | 106.5850 | 4,796,325 | 4,500,000 | 4,499,552 | | 121 | | | 2.500 | 2.503 | JD | 938 | 112,500 | 06/25/2019 | 06/28/2024 |
| 06367W-RC-9 | BANK OF MONTREAL | | | | 1.F FE | 2,771,753 | 103.1870 | 2,863,439 | 2,775,000 | 2,773,014 | | 1,055 | | | 2.050 | 2.090 | MN | 9,481 | 58,468 | 10/16/2019 | 11/01/2022 |
| 06368E-A3-6 | BANK OF MONTREAL | | | | 1.F FE | 924,399 | 100.2940 | 927,720 | 925,000 | 924,412 | | 13 | | | 0.450 | 0.472 | JD | 266 | | 12/03/2020 | 12/08/2023 |
| 06406F-AA-1 | BANK OF NEW YORK MELLON CORP/THE | | | 2 | 1.F FE | 999,010 | 100.4510 | 1,004,510 | 1,000,000 | 999,942 | | 201 | | | 2.500 | 2.521 | AO | 5,278 | 25,000 | 02/16/2016 | 04/15/2021 |
| 06406F-AC-7 | BANK OF NEW YORK MELLON CORP/THE | | | 2 | 1.F FE | 7,224,263 | 110.2240 | 7,991,240 | 7,250,000 | 7,235,368 | | 2,507 | | | 2.800 | 2.841 | MN | 32,142 | 203,000 | 04/25/2016 | 05/04/2026 |
| 06406F-AD-5 | BANK OF NEW YORK MELLON CORP/THE | | | 2 | 1.F FE | 6,488,690 | 104.7540 | 6,809,010 | 6,500,000 | 6,495,553 | | 1,628 | | | 2.200 | 2.227 | FA | 53,625 | 143,000 | 08/09/2016 | 08/16/2023 |
| 06406F-AE-3 | BANK OF NEW YORK MELLON CORP/THE | | | 2 | 1.F FE | 1,992,260 | 108.7830 | 2,175,660 | 2,000,000 | 1,995,411 | | 751 | | | 2.450 | 2.494 | FA | 18,239 | 49,000 | 08/09/2016 | 08/17/2026 |
| 06406H-CX-5 | BANK OF NEW YORK MELLON CORP/THE | | | 2 | 1.F FE | 1,604,437 | 109.8260 | 1,702,303 | 1,550,000 | 1,575,999 | | (6,798) | | | 3.250 | 2.757 | MS | 15,392 | 50,375 | 11/17/2016 | 09/11/2024 |
| 06406R-AB-3 | BANK OF NEW YORK MELLON CORP/THE | | | 2 | 1.F FE | 500,000 | 114.1860 | 570,930 | 500,000 | 500,000 | | | | | 3.442 | 3.442 | FA | 6,884 | 17,210 | 01/31/2017 | 02/07/2028 |
| 06406R-AB-3 | BANK OF NEW YORK MELLON CORP/THE | | | 2 | 1.F FE | 681,647 | 114.1860 | 762,762 | 668,000 | 677,185 | | (1,341) | | | 3.442 | 3.192 | FA | 9,197 | 22,993 | 07/14/2017 | 02/07/2028 |
| 06406R-AF-4 | BANK OF NEW YORK MELLON CORP/THE | | | 2 | 1.E FE | 4,997,500 | 114.2900 | 5,714,500 | 5,000,000 | 4,998,146 | | 228 | | | 3.400 | 3.406 | JJ | 71,778 | 170,000 | 01/22/2018 | 01/29/2028 |
| 06406R-AH-0 | BANK OF NEW YORK MELLON CORP/THE | | | | 1.E FE | 1,002,470 | 119.9770 | 1,199,770 | 1,000,000 | 1,001,898 | | (221) | | | 3.850 | 3.820 | AO | 6,738 | 38,500 | 04/27/2018 | 04/28/2028 |
| 06406R-AK-3 | BANK OF NEW YORK MELLON CORP/THE | | | | 1.E FE | 654,790 | 102.8590 | 673,726 | 655,000 | 654,884 | | 69 | | | 1.950 | 1.961 | FA | 4,541 | 12,773 | 08/20/2019 | 08/23/2022 |
| 06406R-AM-9 | BANK OF NEW YORK MELLON CORP/THE | | | 2 | 1.E FE | 649,545 | 103.1250 | 670,313 | 650,000 | 649,683 | | 138 | | | 1.850 | 1.874 | JJ | 5,144 | 5,979 | 01/21/2020 | 01/27/2023 |
| 06406R-AN-7 | BANK OF NEW YORK MELLON CORP/THE | | | 2 | 1.E FE | 1,043,770 | 104.5480 | 1,045,480 | 1,000,000 | 1,040,623 | | (3,147) | | | 1.600 | 0.624 | AO | 2,978 | 8,000 | 08/31/2020 | 04/24/2025 |
| 06406R-AN-7 | BANK OF NEW YORK MELLON CORP/THE | | | 2 | 1.E FE | 5,997,720 | 104.5480 | 6,272,880 | 6,000,000 | 5,998,024 | | 304 | | | 1.600 | 1.608 | AO | 17,867 | 48,000 | 04/17/2020 | 04/24/2025 |
| 06406R-AP-2 | BANK OF NEW YORK MELLON CORP/THE | | | 2 | 1.E FE | 6,742,778 | 100.1500 | 6,760,125 | 6,750,000 | 6,742,942 | | 165 | | | 0.350 | 0.386 | JD | 1,575 | | 11/30/2020 | 12/07/2023 |
| 06654D-AB-3 | BANNER HEALTH | | | 1,2 | 1.D FE | 1,800,000 | 106.5900 | 1,918,620 | 1,800,000 | 1,800,000 | | | | | 2.338 | 2.338 | JJ | 21,042 | 5,494 | 05/07/2020 | 01/01/2030 |
| 06654D-AB-3 | BANNER HEALTH | | | 1,2 | 1.D FE | 903,429 | 106.5900 | 959,310 | 900,000 | 903,220 | | (209) | | | 2.338 | 2.293 | JJ | 10,521 | 2,747 | 05/08/2020 | 01/01/2030 |
| 072868-AB-8 | BAYLOR UNIVERSITY | | | | 1.E FE | 1,000,000 | 112.5280 | 1,125,280 | 1,000,000 | 1,000,000 | | | | | 3.540 | 3.540 | MS | 11,800 | 35,400 | 02/08/2018 | 03/01/2028 |
| 081437-AT-2 | BEMIS CO INC | | | 1,2 | 2.B FE | 855,000 | 108.2940 | 925,914 | 855,000 | 855,000 | | | | | 2.630 | 2.630 | JD | 750 | 11,243 | 06/12/2020 | 06/19/2030 |
| 084659-AM-3 | BERKSHIRE HATHAWAY ENERGY CO | | | 1,2 | 1.G FE | 740,955 | 114.3150 | 743,048 | 650,000 | 737,463 | | (3,492) | | | 3.250 | 1.247 | AO | 4,460 | 10,563 | 09/14/2020 | 04/15/2028 |
| 084664-BT-7 | BERKSHIRE HATHAWAY FINANCE CORP | | | | 1.C FE | 467,348 | 103.8140 | 467,163 | 450,000 | 460,878 | | (6,469) | | | 3.000 | 1.215 | MN | 1,725 | 13,500 | 03/03/2020 | 05/15/2022 |
| 084664-CU-3 | BERKSHIRE HATHAWAY FINANCE CORP | | | 1,2 | 1.C FE | 5,494,500 | 105.3850 | 5,796,175 | 5,500,000 | 5,494,907 | | 407 | | | 1.850 | 1.861 | MS | 30,808 | 50,875 | 03/04/2020 | 03/12/2030 |
| 084664-CW-9 | BERKSHIRE HATHAWAY FINANCE CORP | | | 1,2 | 1.C FE | 748,470 | 101.3030 | 759,773 | 750,000 | 748,501 | | 31 | | | 1.450 | 1.472 | AO | 2,296 | | 10/05/2020 | 10/15/2030 |
| 084670-BR-8 | BERKSHIRE HATHAWAY INC | | | 1,2 | 1.C FE | 1,894,832 | 105.0160 | 1,995,304 | 1,900,000 | 1,898,266 | | 755 | | | 2.750 | 2.793 | MS | 15,385 | 52,250 | 03/08/2016 | 03/15/2023 |
| 084670-BS-6 | BERKSHIRE HATHAWAY INC | | | 1,2 | 1.C FE | 1,852,992 | 111.7310 | 2,072,610 | 1,855,000 | 1,853,813 | | 207 | | | 3.125 | 3.138 | MS | 17,069 | 57,969 | 01/10/2017 | 03/15/2026 |
| 084670-BS-6 | BERKSHIRE HATHAWAY INC | | | 1,2 | 1.C FE | 4,951,186 | 111.7310 | 5,291,580 | 4,736,000 | 4,857,049 | | (22,732) | | | 3.125 | 2.571 | MS | 43,578 | 148,000 | 04/12/2017 | 03/15/2026 |
| 09062X-AF-0 | BIOGEN INC | | | 1,2 | 1.G FE | 1,397,107 | 114.5950 | 1,518,384 | 1,325,000 | 1,367,114 | | (8,665) | | | 4.050 | 3.277 | MS | 15,801 | 53,663 | 05/17/2017 | 09/15/2025 |
| 09062X-AH-6 | BIOGEN INC | | | 1,2 | 2.A FE | 1,355,848 | 104.4600 | 1,357,980 | 1,300,000 | 1,353,448 | | (2,400) | | | 2.250 | 1.758 | MN | 4,875 | 14,706 | 07/21/2020 | 05/01/2030 |
| 09062X-AH-6 | BIOGEN INC | | | 1,2 | 2.A FE | 7,198,056 | 104.4600 | 7,521,120 | 7,200,000 | 7,198,173 | | 117 | | | 2.250 | 2.253 | MN | 27,000 | 81,450 | 04/27/2020 | 05/01/2030 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book / Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change In B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 09247X-AP-6 | BLACKROCK INC | | | 1,2 | 1.D FE | 5,753,020 | 115.2690 | 6,685,602 | 5,800,000 | 5,759,849 | | 4,122 | | | 3.250 | 3.346 | AO | 31,940 | 188,500 | 04/17/2019 | 04/30/2029 |
| 097023-BJ-3 | BOEING CO/THE | | | 1,2 | 2.C FE | 973,750 | 104.2400 | 1,042,400 | 1,000,000 | 985,762 | | 3,183 | | | 2.500 | 2.865 | MS | 8,333 | 25,000 | 01/18/2017 | 03/01/2025 |
| 097023-BQ-7 | BOEING CO/THE | | | 1,2 | 2.C FE | 1,763,526 | 101.7610 | 1,821,522 | 1,790,000 | 1,780,376 | | 3,785 | | | 1.875 | 2.101 | JD | 1,492 | 33,563 | 05/16/2016 | 06/15/2023 |
| 097023-BX-2 | BOEING CO/THE | | | 1,2 | 2.C FE | 2,934,540 | 105.8270 | 3,174,810 | 3,000,000 | 2,950,932 | | 5,940 | | | 3.250 | 3.510 | MS | 32,500 | 97,500 | 02/21/2018 | 03/01/2028 |
| 097023-CS-2 | BOEING CO/THE | | | 1,2 | 2.C FE | 1,300,000 | 108.0830 | 1,405,079 | 1,300,000 | 1,300,000 | | | | | 4.508 | 4.508 | MN | 9,767 | 28,814 | 04/30/2020 | 05/01/2023 |
| 097023-CY-9 | BOEING CO/THE | | | 1,2 | 2.C FE | 249,639 | 121.0250 | 260,204 | 215,000 | 249,258 | | (380) | | | 5.150 | 3.122 | MN | 1,845 | | 11/18/2020 | 05/01/2030 |
| 097023-CY-9 | BOEING CO/THE | | | 1,2 | 2.C FE | 2,850,000 | 121.0250 | 3,449,213 | 2,850,000 | 2,850,000 | | | | | 5.150 | 5.150 | MN | 24,463 | 72,164 | 04/30/2020 | 05/01/2030 |
| 097023-CZ-6 | BOEING CO/THE | | | | 2.C FE | 4,259,200 | 102.9880 | 4,392,438 | 4,265,000 | 4,259,483 | | 283 | | | 1.950 | 1.993 | FA | 13,630 | | 10/29/2020 | 02/01/2024 |
| 09857L-AP-3 | BOOKING HOLDINGS INC | | | 1,2 | 1.G FE | 699,874 | 113.4090 | 793,863 | 700,000 | 699,891 | | 17 | | | 4.100 | 4.104 | AO | 6,218 | 14,350 | 04/08/2020 | 04/13/2025 |
| 10103D-AB-2 | BOSTON MEDICAL CENTER CORP | | | | 2.B FE | 405,000 | 113.5560 | 459,902 | 405,000 | 405,000 | | | | | 3.912 | 3.912 | JJ | 7,922 | 15,844 | 12/15/2017 | 07/01/2028 |
| 10112R-AW-4 | BOSTON PROPERTIES LP | | | 1,2 | 2.A FE | 1,269,438 | 108.6600 | 1,358,250 | 1,250,000 | 1,258,552 | | (2,819) | | | 3.800 | 3.544 | FA | 19,792 | 47,500 | 12/01/2016 | 02/01/2024 |
| 10112R-BC-7 | BOSTON PROPERTIES LP | | | 1,2 | 2.A FE | 2,998,620 | 107.6790 | 3,230,370 | 3,000,000 | 2,998,772 | | 115 | | | 2.900 | 2.905 | MS | 25,617 | 89,900 | 08/19/2019 | 03/15/2030 |
| 101137-AZ-0 | BOSTON SCIENTIFIC CORP | | | 1,2 | 2.C FE | 2,923,368 | 105.0410 | 2,941,148 | 2,800,000 | 2,917,189 | | (6,179) | | | 1.900 | 0.912 | JD | 4,433 | 28,521 | 10/06/2020 | 06/01/2025 |
| 10115C-AC-8 | TRUSTEES OF BOSTON UNIVERSITY | | | 1,2 | 1.D FE | 3,554,145 | 104.2130 | 3,647,455 | 3,500,000 | 3,552,376 | | (1,769) | | | 2.577 | 2.452 | AO | 22,549 | 29,564 | 06/02/2020 | 10/01/2035 |
| 10373Q-AB-6 | BP CAPITAL MARKETS AMERICA INC | | | 1,2 | 1.F FE | 1,000,000 | 113.3960 | 1,133,960 | 1,000,000 | 1,000,000 | | | | | 3.796 | 3.796 | MS | 10,544 | 37,960 | 09/18/2018 | 09/21/2025 |
| 10373Q-AC-4 | BP CAPITAL MARKETS AMERICA INC | | | 1,2 | 1.F FE | 3,000,000 | 117.3990 | 3,521,970 | 3,000,000 | 3,000,000 | | | | | 3.937 | 3.937 | MS | 32,808 | 118,110 | 09/18/2018 | 09/21/2028 |
| 10373Q-AD-2 | BP CAPITAL MARKETS AMERICA INC | | | 1,2 | 1.F FE | 190,000 | 109.2840 | 207,640 | 190,000 | 190,000 | | | | | 3.790 | 3.790 | FA | 2,900 | 7,201 | 11/01/2018 | 02/06/2024 |
| 10373Q-AD-2 | BP CAPITAL MARKETS AMERICA INC | | | 1,2 | 1.F FE | 2,183,180 | 109.2840 | 2,185,680 | 2,000,000 | 2,179,810 | | (3,370) | | | 3.790 | 0.767 | FA | 30,531 | | 12/09/2020 | 02/06/2024 |
| 10373Q-AE-0 | BP CAPITAL MARKETS AMERICA INC | | | 1,2 | 1.F FE | 2,500,000 | 119.5080 | 2,987,700 | 2,500,000 | 2,500,000 | | | | | 4.234 | 4.234 | MN | 16,172 | 105,850 | 11/01/2018 | 11/06/2028 |
| 10373Q-AV-2 | BP CAPITAL MARKETS AMERICA INC | | | 1,2 | 1.F FE | 1,408,905 | 110.3870 | 1,655,805 | 1,500,000 | 1,429,368 | | 10,184 | | | 3.017 | 3.900 | JJ | 20,742 | 45,255 | 12/14/2018 | 01/16/2027 |
| 10373Q-AY-6 | BP CAPITAL MARKETS AMERICA INC | | | 1,2 | 1.F FE | 1,957,900 | 108.1770 | 2,163,540 | 2,000,000 | 1,973,138 | | 7,578 | | | 3.224 | 3.662 | AO | 13,792 | 64,480 | 12/14/2018 | 04/14/2024 |
| 10373Q-BH-2 | BP CAPITAL MARKETS AMERICA INC | | | 1,2 | 1.F FE | 2,050,000 | 105.5330 | 2,163,427 | 2,050,000 | 2,050,000 | | | | | 2.937 | 2.937 | AO | 14,216 | 30,104 | 04/02/2020 | 04/06/2023 |
| 10373Q-BL-3 | BP CAPITAL MARKETS AMERICA INC | | | 1,2 | 1.F FE | 345,318 | 116.4960 | 349,488 | 300,000 | 344,001 | | (1,317) | | | 3.633 | 1.858 | AO | 2,573 | 5,450 | 09/14/2020 | 04/06/2030 |
| 10373Q-BM-1 | BP CAPITAL MARKETS AMERICA INC | | | 1,2 | 1.F FE | 2,000,000 | 100.6130 | 2,012,260 | 2,000,000 | 2,000,000 | | | | | 1.749 | 1.749 | FA | 13,701 | | 08/05/2020 | 08/10/2030 |
| 110122-DD-7 | BRISTOL-MYERS SQUIBB CO | | | 1,2 | 1.F FE | 980,186 | 115.3530 | 980,501 | 850,000 | 974,865 | | (5,321) | | | 3.450 | 1.140 | MN | 3,747 | 14,663 | 09/14/2020 | 11/15/2027 |
| 110122-DT-2 | BRISTOL-MYERS SQUIBB CO | | | 2 | 1.F FE | 5,000,000 | 100.1810 | 5,009,050 | 5,000,000 | 5,000,000 | | | | | 0.537 | 0.537 | MN | 3,580 | | 11/09/2020 | 11/13/2023 |
| 120568-BB-5 | BUNGE LTD FINANCE CORP | | | 1,2 | 2.C FE | 2,269,887 | 103.3510 | 2,346,068 | 2,270,000 | 2,269,895 | | 8 | | | 1.630 | 1.631 | FA | 13,773 | | 08/10/2020 | 08/17/2025 |
| 12189L-AH-4 | BURLINGTON NORTHERN SANTA FE LLC | | | 1,2 | 1.E FE | 1,151,431 | 102.5450 | 1,107,486 | 1,080,000 | 1,093,099 | | (13,533) | | | 3.050 | 1.761 | MS | 9,699 | 32,940 | 07/19/2016 | 03/15/2022 |
| 12189L-AL-5 | BURLINGTON NORTHERN SANTA FE LLC | | | 1,2 | 1.E FE | 2,068,880 | 103.8850 | 2,077,700 | 2,000,000 | 2,016,491 | | (11,352) | | | 3.050 | 2.453 | MS | 20,333 | 61,000 | 02/24/2016 | 09/01/2022 |
| 12189L-AM-3 | BURLINGTON NORTHERN SANTA FE LLC | | | 1,2 | 1.G FE | 788,858 | 105.0220 | 787,665 | 750,000 | 762,763 | | (6,346) | | | 3.000 | 2.106 | MS | 6,625 | 22,500 | 09/26/2016 | 03/15/2023 |
| 12189L-AQ-4 | BURLINGTON NORTHERN SANTA FE LLC | | | 1,2 | 1.E FE | 1,040,410 | 108.3480 | 1,083,480 | 1,000,000 | 1,014,235 | | (5,594) | | | 3.850 | 3.232 | MS | 12,833 | 38,500 | 12/30/2015 | 09/01/2023 |
| 12189L-BA-8 | BURLINGTON NORTHERN SANTA FE LLC | | | 1,2 | 1.G FE | 5,236,718 | 113.2260 | 5,944,365 | 5,250,000 | 5,241,142 | | 1,214 | | | 3.250 | 3.279 | JD | 7,583 | 170,625 | 03/06/2017 | 06/15/2027 |
| 12189T-AR-5 | BURLINGTON NORTHERN SANTA FE LLC | | | | 1.E FE | 12,854,753 | 150.9410 | 13,513,748 | 8,953,000 | 11,938,519 | | (252,954) | | | 7.950 | 3.783 | FA | 268,888 | 711,764 | 04/19/2017 | 08/15/2030 |
| 124857-AR-4 | VIACOMCBS INC | | | 1,2 | 2.B FE | 2,333,550 | 109.7300 | 2,743,250 | 2,500,000 | 2,390,277 | | 15,931 | | | 2.900 | 3.718 | JJ | 33,431 | 72,500 | 03/31/2017 | 01/15/2027 |
| 12503M-AC-2 | CBOE GLOBAL MARKETS INC | | | 1,2 | 1.G FE | 4,870,355 | 101.1300 | 4,955,370 | 4,900,000 | 4,870,483 | | 128 | | | 1.625 | 1.691 | JD | 3,539 | | 12/08/2020 | 12/15/2030 |
| 125523-AC-4 | CIGNA CORP | | | 2 | 2.B FE | 557,700 | 101.1320 | 606,792 | 600,000 | 566,780 | | 9,080 | | | 1.127 | 3.419 | JAJO | 1,465 | 9,112 | 04/02/2020 | 07/15/2023 |
| 125523-AH-3 | CIGNA CORP | | | 1,2 | 2.B FE | 2,483,180 | 120.8690 | 2,508,032 | 2,075,000 | 2,475,597 | | (7,582) | | | 4.375 | 1.641 | AO | 19,165 | 8,750 | 11/17/2020 | 10/15/2028 |
| 125523-AV-2 | CIGNA CORP | | | 1,2 | 2.B FE | 2,656,485 | 109.8400 | 2,828,380 | 2,575,000 | 2,649,877 | | (6,608) | | | 3.250 | 2.484 | AO | 17,667 | 38,188 | 11/06/2020 | 04/15/2025 |
| 125523-CJ-7 | CIGNA CORP | | | 1,2 | 2.B FE | 10,063,350 | 109.6550 | 9,868,950 | 9,000,000 | 10,043,384 | | (19,966) | | | 3.200 | 2.425 | MS | 84,800 | 143,200 | 07/16/2020 | 03/15/2040 |
| 125896-BS-8 | CMS ENERGY CORP | | | 1,2 | 2.B FE | 7,988,080 | 112.9980 | 9,039,840 | 8,000,000 | 7,991,994 | | 1,058 | | | 3.450 | 3.467 | FA | 104,267 | 276,000 | 02/08/2017 | 08/15/2027 |
| 12592B-AK-0 | CNH INDUSTRIAL CAPITAL LLC | | | | 2.C FE | 1,907,904 | 102.9450 | 1,976,544 | 1,920,000 | 1,909,858 | | 1,954 | | | 1.950 | 2.168 | JJ | 18,616 | | 06/23/2020 | 07/02/2023 |

# 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 |
| 126117-AT-7 | CNA FINANCIAL CORP | | | 1,2 | 2.B FE | 1,820,808 | 117.6400 | 2,117,520 | 1,800,000 | 1,814,933 | | (2,679) | | | 4.500 | 4.311 | MS | 27,000 | 81,000 | 09/27/2018 | 03/01/2026 |
| 126408-HB-2 | CSX CORP | | | 1,2 | 2.A FE | 1,022,250 | 109.2430 | 1,092,430 | 1,000,000 | 1,010,761 | | (3,023) | | | 3.400 | 3.058 | FA | 14,167 | 34,000 | 01/06/2017 | 08/01/2024 |
| 126408-HH-9 | CSX CORP | | | 1,2 | 2.A FE | 340,554 | 113.0280 | 339,084 | 300,000 | 338,772 | | (1,782) | | | 3.250 | 1.077 | JD | 813 | 4,875 | 09/14/2020 | 06/01/2027 |
| 126408-HH-9 | CSX CORP | | | 1,2 | 2.A FE | 10,237,495 | 113.0280 | 11,585,370 | 10,250,000 | 10,241,581 | | 1,163 | | | 3.250 | 3.264 | JD | 27,760 | 333,125 | 04/26/2017 | 06/01/2027 |
| 126408-HJ-5 | CSX CORP | | | 1,2 | 2.A FE | 3,122,906 | 116.5800 | 3,643,125 | 3,125,000 | 3,123,426 | | 188 | | | 3.800 | 3.808 | MS | 39,583 | 118,750 | 02/15/2018 | 03/01/2028 |
| 126408-HM-8 | CSX CORP | | | 1,2 | 2.A FE | 1,029,040 | 121.1450 | 1,211,450 | 1,000,000 | 1,024,383 | | (2,574) | | | 4.250 | 3.891 | MS | 12,514 | 42,500 | 02/21/2019 | 03/15/2029 |
| 126650-BZ-2 | CVS HEALTH CORP | | | 1,2 | 2.B FE | 2,595,510 | 103.9570 | 2,598,925 | 2,500,000 | 2,527,736 | | (16,203) | | | 2.750 | 2.069 | JD | 5,729 | 68,750 | 09/21/2016 | 12/01/2022 |
| 126650-BZ-2 | CVS HEALTH CORP | | | 1,2 | 2.B FE | 991,230 | 103.9570 | 1,039,570 | 1,000,000 | 997,021 | | 1,492 | | | 2.750 | 2.911 | JD | 2,292 | 27,500 | 12/07/2016 | 12/01/2022 |
| 126650-CF-5 | CVS HEALTH CORP | | | 1,2 | 2.B FE | 8,648,383 | 109.0620 | 9,368,426 | 8,590,000 | 8,618,670 | | (7,943) | | | 3.375 | 3.269 | FA | 111,938 | 289,913 | 05/09/2017 | 08/12/2024 |
| 126650-CL-2 | CVS HEALTH CORP | | | 1,2 | 2.B FE | 2,927,110 | 113.2510 | 3,114,403 | 2,750,000 | 2,846,993 | | (20,872) | | | 3.875 | 2.994 | JJ | 47,657 | 106,563 | 05/25/2017 | 07/20/2025 |
| 126650-CT-5 | CVS HEALTH CORP | | | 1,2 | 2.B FE | 1,745,118 | 100.5920 | 1,760,360 | 1,750,000 | 1,749,576 | | 1,007 | | | 2.125 | 2.184 | JD | 3,099 | 37,188 | 05/16/2016 | 06/01/2021 |
| 126650-CU-2 | CVS HEALTH CORP | | | 1,2 | 2.B FE | 12,934,415 | 109.7550 | 14,652,293 | 13,350,000 | 13,092,309 | | 42,514 | | | 2.875 | 3.265 | JD | 31,984 | 383,813 | 03/16/2017 | 06/01/2026 |
| 126650-CU-2 | CVS HEALTH CORP | | | 1,2 | 2.B FE | 2,034,460 | 109.7550 | 2,195,100 | 2,000,000 | 2,019,933 | | (3,557) | | | 2.875 | 2.667 | JD | 4,792 | 57,500 | 09/22/2016 | 06/01/2026 |
| 126650-CX-6 | CVS HEALTH CORP | | | 1,2 | 2.B FE | 416,078 | 118.9960 | 420,056 | 353,000 | 413,660 | | (2,418) | | | 4.300 | 1.680 | MS | 4,048 | 7,590 | 09/14/2020 | 03/25/2028 |
| 126650-CX-6 | CVS HEALTH CORP | | | 1,2 | 2.B FE | 1,412,851 | 118.9960 | 1,702,833 | 1,431,000 | 1,417,118 | | 1,597 | | | 4.300 | 4.458 | MS | 16,409 | 61,533 | 06/27/2018 | 03/25/2028 |
| 126650-CY-4 | CVS HEALTH CORP | | | 1,2 | 2.B FE | 1,754,430 | 126.6980 | 1,963,819 | 1,550,000 | 1,746,360 | | (8,070) | | | 4.780 | 3.753 | MS | 19,757 | 74,090 | 01/09/2020 | 03/25/2038 |
| 126650-DC-1 | CVS HEALTH CORP | | | | 2.B FE | 878,552 | 100.5480 | 883,817 | 879,000 | 878,971 | | 154 | | | 3.350 | 3.368 | MS | 9,161 | 29,447 | 03/06/2018 | 03/09/2021 |
| 126650-DD-9 | CVS HEALTH CORP | | | | 2.B FE | 350,000 | 100.1160 | 350,406 | 350,000 | 350,000 | | | | | 0.950 | 0.950 | MJSD | 213 | 5,622 | 03/06/2018 | 03/09/2021 |
| 126650-DE-7 | CVS HEALTH CORP | | | 1,2 | 2.B FE | 2,984,550 | 107.1570 | 3,214,710 | 3,000,000 | 2,988,602 | | 2,955 | | | 2.625 | 2.736 | FA | 29,750 | 78,750 | 08/08/2019 | 08/15/2024 |
| 126650-DN-7 | CVS HEALTH CORP | | | 1,2 | 2.B FE | 2,495,900 | 100.5820 | 2,514,550 | 2,500,000 | 2,496,036 | | 136 | | | 1.750 | 1.768 | FA | 15,799 | | 08/12/2020 | 08/21/2030 |
| 126650-DP-2 | CVS HEALTH CORP | | | 1,2 | 2.B FE | 1,499,310 | 101.1650 | 1,517,475 | 1,500,000 | 1,499,319 | | 9 | | | 2.700 | 2.703 | FA | 14,625 | | 08/12/2020 | 08/21/2040 |
| 126650-DQ-0 | CVS HEALTH CORP | | | 1,2 | 2.B FE | 4,399,472 | 101.2420 | 4,454,648 | 4,400,000 | 4,399,474 | | 2 | | | 1.875 | 1.876 | FA | 3,438 | | 12/07/2020 | 02/28/2031 |
| 129466-AM-0 | BERKSHIRE HATHAWAY ENERGY CO | | | | 1.G FE | 14,480,100 | 149.1720 | 14,917,200 | 10,000,000 | 13,174,509 | | (350,827) | | | 8.480 | 3.704 | MS | 249,689 | 848,000 | 01/24/2017 | 09/15/2028 |
| 133131-AZ-5 | CAMDEN PROPERTY TRUST | | | 1,2 | 1.G FE | 1,823,704 | 111.0560 | 2,026,772 | 1,825,000 | 1,823,783 | | 79 | | | 2.800 | 2.808 | MN | 6,529 | 29,099 | 04/16/2020 | 05/15/2030 |
| 14040H-BG-9 | CAPITAL ONE FINANCIAL CORP | | | 2 | 2.B FE | 2,333,161 | 109.1150 | 2,625,307 | 2,406,000 | 2,366,247 | | 8,850 | | | 3.200 | 3.638 | FA | 31,225 | 76,992 | 01/19/2017 | 02/05/2025 |
| 14040H-BN-4 | CAPITAL ONE FINANCIAL CORP | | | 2 | 2.B FE | 1,063,608 | 114.1220 | 1,198,281 | 1,050,000 | 1,059,308 | | (1,343) | | | 3.750 | 3.587 | MS | 12,250 | 39,375 | 08/28/2017 | 03/09/2027 |
| 14040H-BN-4 | CAPITAL ONE FINANCIAL CORP | | | 2 | 2.B FE | 5,944,620 | 114.1220 | 6,847,320 | 6,000,000 | 5,962,826 | | 5,226 | | | 3.750 | 3.863 | MS | 70,000 | 225,000 | 05/09/2017 | 03/09/2027 |
| 14040H-BT-1 | CAPITAL ONE FINANCIAL CORP | | | 2 | 2.A FE | 714,750 | 109.8540 | 823,905 | 750,000 | 728,014 | | 5,219 | | | 3.300 | 4.137 | AO | 4,194 | 24,750 | 05/11/2018 | 10/30/2024 |
| 14040H-BU-8 | CAPITAL ONE FINANCIAL CORP | | | 2 | 2.A FE | 749,108 | 105.3600 | 790,200 | 750,000 | 749,612 | | 178 | | | 3.200 | 3.226 | JJ | 10,067 | 24,000 | 01/25/2018 | 01/30/2023 |
| 14040H-CA-1 | CAPITAL ONE FINANCIAL CORP | | | 2 | 2.A FE | 399,136 | 109.5380 | 438,152 | 400,000 | 399,449 | | 166 | | | 3.900 | 3.948 | JJ | 6,587 | 15,600 | 01/24/2019 | 01/29/2024 |
| 14042T-CS-4 | CAPITAL ONE BANK USA NA | | | 2 | 2.A FE | 2,425,000 | 101.7160 | 2,466,613 | 2,425,000 | 2,425,000 | | | | | 2.014 | 2.014 | JJ | 20,892 | 24,284 | 01/23/2020 | 01/27/2023 |
| 142339-AJ-9 | CARLISLE COS INC | | | 1,2 | 2.B FE | 4,246,508 | 107.1220 | 4,606,246 | 4,300,000 | 4,250,447 | | 3,939 | | | 2.750 | 2.894 | MS | 39,417 | 60,110 | 02/13/2020 | 03/01/2030 |
| 149123-CG-4 | CATERPILLAR INC | | | 1,2 | 1.F FE | 8,237,708 | 110.4840 | 9,114,930 | 8,250,000 | 8,239,117 | | 1,100 | | | 2.600 | 2.617 | MS | 60,775 | 214,500 | 09/16/2019 | 09/19/2029 |
| 149123-CH-2 | CATERPILLAR INC | | | 1,2 | 1.F FE | 4,972,950 | 110.2350 | 5,511,750 | 5,000,000 | 4,974,696 | | 1,746 | | | 2.600 | 2.662 | AO | 29,611 | 65,000 | 04/06/2020 | 04/09/2030 |
| 14912L-6T-3 | CATERPILLAR FINANCIAL SERVICES CORP | | | | 1.F FE | 749,933 | 108.6620 | 814,965 | 750,000 | 749,960 | | 7 | | | 2.400 | 2.401 | FA | 7,100 | 18,000 | 08/04/2016 | 08/09/2026 |
| 14912L-6U-0 | CATERPILLAR FINANCIAL SERVICES CORP | | | | 1.F FE | 2,993,850 | 100.8440 | 3,025,320 | 3,000,000 | 2,999,226 | | 1,260 | | | 1.700 | 1.743 | FA | 20,117 | 51,000 | 08/04/2016 | 08/09/2021 |
| 14913Q-2L-2 | CATERPILLAR FINANCIAL SERVICES CORP | | | | 1.F FE | 999,320 | 107.1960 | 1,071,960 | 1,000,000 | 999,663 | | 134 | | | 3.450 | 3.465 | MN | 4,408 | 34,500 | 05/09/2018 | 05/15/2023 |
| 14913Q-2M-0 | CATERPILLAR FINANCIAL SERVICES CORP | | | | 1.F FE | 2,467,000 | 100.6980 | 2,517,450 | 2,500,000 | 2,481,828 | | 7,447 | | | 0.731 | 1.041 | FMAN | 2,335 | 40,150 | 12/12/2018 | 05/15/2023 |
| 14913Q-2N-8 | CATERPILLAR FINANCIAL SERVICES CORP | | | | 1.F FE | 329,746 | 101.9330 | 336,379 | 330,000 | 329,940 | | 86 | | | 3.150 | 3.177 | MS | 3,292 | 10,395 | 09/04/2018 | 09/07/2021 |
| 14913Q-2S-7 | CATERPILLAR FINANCIAL SERVICES CORP | | | | 1.F FE | 3,164,190 | 109.6550 | 3,289,650 | 3,000,000 | 3,109,961 | | (35,841) | | | 3.650 | 2.349 | JD | 7,300 | 109,500 | 06/20/2019 | 12/07/2023 |
| 14913Q-2T-5 | CATERPILLAR FINANCIAL SERVICES CORP | | | | 1.F FE | 499,760 | 103.0940 | 515,470 | 500,000 | 499,905 | | 80 | | | 2.950 | 2.967 | FA | 5,122 | 14,750 | 02/19/2019 | 02/26/2022 |
| 14913Q-2W-8 | CATERPILLAR FINANCIAL SERVICES CORP | | | | 1.F FE | 574,724 | 100.8750 | 580,031 | 575,000 | 574,947 | | 139 | | | 2.650 | 2.675 | MN | 1,862 | 15,238 | 05/14/2019 | 05/17/2021 |
| 14913Q-AA-7 | CATERPILLAR FINANCIAL SERVICES CORP | | | | 1.F FE | 3,786,160 | 103.0230 | 3,906,632 | 3,792,000 | 3,790,259 | | 1,184 | | | 2.400 | 2.433 | JD | 6,320 | 91,008 | 06/01/2017 | 06/06/2022 |
| 14913R-2B-2 | CATERPILLAR FINANCIAL SERVICES CORP | | | | 1.F FE | 1,723,465 | 100.8980 | 1,740,491 | 1,725,000 | 1,723,947 | | 482 | | | 0.950 | 0.995 | MN | 2,185 | 8,103 | 05/12/2020 | 05/13/2022 |
| 14913R-2F-3 | CATERPILLAR FINANCIAL SERVICES CORP | | | | 1.F FE | 2,023,623 | 100.3850 | 2,032,796 | 2,025,000 | 2,023,760 | | 137 | | | 0.450 | 0.473 | MS | 2,708 | | 09/09/2020 | 09/14/2023 |
| 14913R-2G-1 | CATERPILLAR FINANCIAL SERVICES CORP | | | | 1.F FE | 998,050 | 101.0360 | 1,010,360 | 1,000,000 | 998,131 | | 81 | | | 1.100 | 1.129 | MS | 3,269 | | 09/09/2020 | 09/14/2027 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book / Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted 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 |
| 151020-AH-7 | CELGENE CORP | | | | 1.F FE | 3,189,335 | 103.7340 | 3,277,994 | 3,160,000 | 3,170,373 | | (6,173) | | | 3.250 | 3.041 | FA | 38,798 | 102,700 | 04/04/2018 | 08/15/2022 |
| 151020-BB-9 | CELGENE CORP | | | 1,2 | 1.F FE | 1,427,190 | 113.5320 | 1,702,980 | 1,500,000 | 1,443,703 | | 6,551 | | | 3.900 | 4.521 | FA | 21,288 | 58,500 | 05/22/2018 | 02/20/2028 |
| 15189T-AT-4 | CENTERPOINT ENERGY INC | | | | 2.B FE | 524,848 | 102.6660 | 538,997 | 525,000 | 524,957 | | 50 | | | 3.600 | 3.610 | MN | 3,150 | 18,900 | 10/03/2018 | 11/01/2021 |
| 15189T-AU-1 | CENTERPOINT ENERGY INC | | | 1,2 | 2.B FE | 4,557,304 | 109.3760 | 4,746,918 | 4,340,000 | 4,487,397 | | (46,588) | | | 3.850 | 2.665 | FA | 69,621 | 167,090 | 06/26/2019 | 02/01/2024 |
| 15189T-AV-9 | CENTERPOINT ENERGY INC | | | 1,2 | 2.B FE | 3,983,960 | 118.4870 | 4,739,480 | 4,000,000 | 3,986,961 | | 1,375 | | | 4.250 | 4.299 | MN | 28,333 | 170,000 | 10/03/2018 | 11/01/2028 |
| 15189T-AX-5 | CENTERPOINT ENERGY INC | | | 1,2 | 2.B FE | 5,478,165 | 108.8430 | 5,986,365 | 5,500,000 | 5,480,659 | | 1,812 | | | 2.950 | 2.994 | MS | 54,083 | 169,912 | 08/12/2019 | 03/01/2030 |
| 15189W-AL-4 | CENTERPOINT ENERGY RESOURCES CORP | | | 1,2 | 2.A FE | 4,997,100 | 116.5850 | 5,829,250 | 5,000,000 | 4,997,790 | | 259 | | | 4.000 | 4.007 | AO | 50,000 | 200,000 | 03/26/2018 | 04/01/2028 |
| 16412X-AG-0 | CHENIERE CORPUS CHRISTI HOLDINGS LLC | | | 1,2 | 2.C FE | 338,094 | 118.2980 | 354,894 | 300,000 | 336,476 | | (1,618) | | | 5.125 | 2.902 | JD | 43 | 7,688 | 09/14/2020 | 06/30/2027 |
| 166756-AJ-5 | CHEVRON USA INC | | | | 1.C FE | 6,000,000 | 100.5050 | 6,030,300 | 6,000,000 | 6,000,000 | | | | | 0.426 | 0.426 | FA | 9,869 | | 08/10/2020 | 08/11/2023 |
| 166764-AT-7 | CHEVRON CORP | | | 1,2 | 1.C FE | 1,017,570 | 102.1650 | 1,021,650 | 1,000,000 | 1,003,235 | | (3,157) | | | 2.411 | 2.084 | MS | 7,903 | 24,110 | 04/06/2016 | 03/03/2022 |
| 166764-BG-4 | CHEVRON CORP | | | 1,2 | 1.C FE | 2,000,000 | 100.5450 | 2,010,900 | 2,000,000 | 2,000,000 | | | | | 2.100 | 2.100 | MN | 5,250 | 42,000 | 05/09/2016 | 05/16/2021 |
| 166764-BK-5 | CHEVRON CORP | | | 1,2 | 1.C FE | 743,010 | 105.0290 | 787,718 | 750,000 | 747,293 | | 1,091 | | | 2.566 | 2.724 | MN | 2,406 | 19,245 | 11/22/2016 | 05/16/2023 |
| 166764-BL-3 | CHEVRON CORP | | | 1,2 | 1.C FE | 2,200,000 | 110.9470 | 2,440,834 | 2,200,000 | 2,200,000 | | | | | 2.954 | 2.954 | MN | 8,124 | 64,988 | 05/09/2016 | 05/16/2026 |
| 166764-BL-3 | CHEVRON CORP | | | 1,2 | 1.C FE | 1,552,890 | 110.9470 | 1,664,205 | 1,500,000 | 1,530,462 | | (5,501) | | | 2.954 | 2.529 | MN | 5,539 | 44,310 | 09/28/2016 | 05/16/2026 |
| 166764-BT-6 | CHEVRON CORP | | | 1,2 | 1.C FE | 5,000,000 | 107.1580 | 5,357,900 | 5,000,000 | 5,000,000 | | | | | 2.895 | 2.895 | MS | 47,446 | 144,750 | 02/28/2017 | 03/03/2024 |
| 166764-BV-1 | CHEVRON CORP | | | | 1.C FE | 1,725,000 | 102.1060 | 1,761,329 | 1,725,000 | 1,725,000 | | | | | 1.141 | 1.141 | MN | 2,734 | 9,841 | 05/07/2020 | 05/11/2023 |
| 166764-BY-5 | CHEVRON CORP | | | 1,2 | 1.C FE | 2,557,353 | 107.1910 | 2,545,786 | 2,375,000 | 2,549,923 | | (7,429) | | | 2.236 | 1.373 | MN | 7,376 | 26,553 | 07/30/2020 | 05/11/2030 |
| 166764-BZ-2 | CHEVRON CORP | | | 1,2 | 1.C FE | 835,000 | 110.7070 | 924,403 | 835,000 | 835,000 | | | | | 2.978 | 2.978 | MN | 3,454 | 12,433 | 05/07/2020 | 05/11/2040 |
| 171239-AG-1 | CHUBB INA HOLDINGS INC | | | 1,2 | 1.F FE | 9,977,700 | 99.8180 | 9,981,800 | 10,000,000 | 9,978,311 | | 611 | | | 1.375 | 1.399 | MS | 39,722 | | 09/14/2020 | 09/15/2030 |
| 171340-AH-5 | CHURCH & DWIGHT CO INC | | | | 2.A FE | 510,196 | 104.2570 | 526,498 | 505,000 | 507,821 | | (1,562) | | | 2.875 | 2.546 | AO | 3,630 | 14,519 | 06/19/2019 | 10/01/2022 |
| 171340-AK-8 | CHURCH & DWIGHT CO INC | | | 1,2 | 2.A FE | 769,061 | 103.0740 | 793,670 | 770,000 | 769,691 | | 189 | | | 2.450 | 2.476 | FA | 7,860 | 18,865 | 07/20/2017 | 08/01/2022 |
| 171340-AN-2 | CHURCH & DWIGHT CO INC | | | 1,2 | 2.A FE | 4,994,850 | 110.9180 | 5,545,900 | 5,000,000 | 4,996,437 | | 480 | | | 3.150 | 3.162 | FA | 65,625 | 157,500 | 07/20/2017 | 08/01/2027 |
| 17275R-BD-3 | CISCO SYSTEMS INC | | | | 1.E FE | 8,434,834 | 100.3110 | 8,430,136 | 8,404,000 | 8,405,347 | | (8,478) | | | 2.200 | 2.097 | FA | 63,170 | 184,888 | 05/05/2017 | 02/28/2021 |
| 17275R-BE-1 | CISCO SYSTEMS INC | | | | 1.E FE | 4,055,870 | 105.0820 | 4,203,280 | 4,000,000 | 4,018,411 | | (8,280) | | | 2.600 | 2.379 | FA | 35,533 | 104,000 | 04/19/2016 | 02/28/2023 |
| 17275R-BH-4 | CISCO SYSTEMS INC | | | 1,2 | 1.E FE | 4,590,524 | 104.6910 | 4,815,786 | 4,600,000 | 4,596,149 | | 1,363 | | | 2.200 | 2.232 | MS | 28,392 | 101,200 | 09/13/2016 | 09/20/2023 |
| 17275R-BL-5 | CISCO SYSTEMS INC | | | 1,2 | 1.E FE | 2,497,800 | 109.8890 | 2,747,225 | 2,500,000 | 2,498,676 | | 213 | | | 2.500 | 2.510 | MS | 17,535 | 62,500 | 09/13/2016 | 09/20/2026 |
| 172967-EW-7 | CITIGROUP INC | | | | 2.A FE | 266,688 | 178.7540 | 268,131 | 150,000 | 265,306 | | (1,382) | | | 8.125 | 2.787 | JJ | 5,620 | | 09/14/2020 | 07/15/2039 |
| 172967-HD-6 | CITIGROUP INC | | | | 2.A FE | 3,969,578 | 109.9680 | 4,123,800 | 3,750,000 | 3,848,447 | | (33,175) | | | 3.875 | 2.896 | AO | 26,641 | 145,313 | 05/30/2017 | 10/25/2023 |
| 172967-JP-7 | CITIGROUP INC | | | | 2.A FE | 742,125 | 110.8960 | 831,720 | 750,000 | 745,659 | | 918 | | | 3.300 | 3.445 | AO | 4,400 | 24,750 | 12/07/2016 | 04/27/2025 |
| 172967-KG-5 | CITIGROUP INC | | | | 2.A FE | 2,996,010 | 113.6360 | 3,409,080 | 3,000,000 | 2,997,810 | | 389 | | | 3.700 | 3.716 | JJ | 52,108 | 111,000 | 01/05/2016 | 01/12/2026 |
| 172967-KK-6 | CITIGROUP INC | | | | 2.A FE | 1,260,713 | 100.5780 | 1,257,225 | 1,250,000 | 1,250,587 | | (2,405) | | | 2.700 | 2.503 | MS | 8,531 | 33,750 | 09/28/2016 | 03/30/2021 |
| 172967-KN-0 | CITIGROUP INC | | | | 2.A FE | 19,606,397 | 112.5580 | 21,892,531 | 19,450,000 | 19,530,574 | | (14,276) | | | 3.400 | 3.312 | MN | 110,217 | 661,300 | 06/27/2018 | 05/01/2026 |
| 172967-KV-2 | CITIGROUP INC | | | | 2.A FE | 2,368,341 | 101.1650 | 2,397,611 | 2,370,000 | 2,369,795 | | 343 | | | 2.350 | 2.365 | FA | 23,052 | 55,695 | 07/26/2016 | 08/02/2021 |
| 172967-KY-6 | CITIGROUP INC | | | 1,2 | 2.A FE | 9,037,650 | 111.7670 | 10,617,865 | 9,500,000 | 9,205,041 | | 44,660 | | | 3.200 | 3.801 | AO | 59,111 | 304,000 | 01/20/2017 | 10/21/2026 |
| 172967-LB-5 | CITIGROUP INC | | | 2 | 2.A FE | 2,017,681 | 100.7470 | 2,004,865 | 1,990,000 | 2,002,750 | | (14,890) | | | 1.296 | 0.541 | MJSD | 1,719 | 38,958 | 12/30/2019 | 12/08/2021 |
| 172967-LC-3 | CITIGROUP INC | | | 1,2 | 2.A FE | 3,344,272 | 102.1610 | 3,422,394 | 3,350,000 | 3,348,867 | | 1,182 | | | 2.900 | 2.937 | JD | 6,207 | 97,150 | 12/01/2016 | 12/08/2021 |
| 172967-LG-4 | CITIGROUP INC | | | 1,2 | 2.A FE | 499,650 | 102.9890 | 514,945 | 500,000 | 499,903 | | 71 | | | 2.750 | 2.765 | AO | 2,521 | 13,750 | 04/18/2017 | 04/25/2022 |
| 172967-LM-1 | CITIGROUP INC | | | 1,2 | 2.A FE | 14,546,028 | 103.8780 | 15,270,066 | 14,700,000 | 14,620,488 | | 29,035 | | | 2.876 | 3.096 | JJ | 184,376 | 422,772 | 05/10/2018 | 07/24/2023 |
| 172967-LN-9 | CITIGROUP INC | | | 2 | 2.A FE | 1,001,430 | 100.9100 | 1,009,100 | 1,000,000 | 1,001,070 | | (360) | | | 1.165 | 1.096 | JAJO | 2,168 | 8,149 | 06/16/2020 | 07/24/2023 |
| 172967-LP-4 | CITIGROUP INC | | | 1,2 | 2.A FE | 2,250,000 | 113.3710 | 2,550,848 | 2,250,000 | 2,250,000 | | | | | 3.668 | 3.668 | JJ | 35,992 | 82,530 | 07/17/2017 | 07/24/2028 |
| 172967-LQ-2 | CITIGROUP INC | | | 1,2 | 1.G FE | 401,144 | 104.0020 | 416,008 | 400,000 | 400,620 | | (345) | | | 2.700 | 2.608 | AO | 1,920 | 10,800 | 06/19/2019 | 10/27/2022 |
| 172967-LS-8 | CITIGROUP INC | | | 1,2 | 1.G FE | 750,000 | 113.0560 | 847,920 | 750,000 | 750,000 | | | | | 3.520 | 3.520 | AO | 4,693 | 26,400 | 10/23/2017 | 10/27/2028 |
| 172967-LS-8 | CITIGROUP INC | | | 1,2 | 1.G FE | 471,590 | 113.0560 | 565,280 | 500,000 | 477,274 | | 2,416 | | | 3.520 | 4.208 | AO | 3,129 | 17,600 | 07/26/2018 | 10/27/2028 |
| 172967-LU-3 | CITIGROUP INC | | | 1,2 | 1.G FE | 2,462,535 | 119.1690 | 2,532,341 | 2,125,000 | 2,454,680 | | (7,855) | | | 3.878 | 2.734 | JJ | 35,939 | 41,204 | 06/22/2020 | 01/24/2039 |
| 172967-LZ-2 | CITIGROUP INC | | | 1,2 | 1.G FE | 475,000 | 108.7550 | 516,586 | 475,000 | 475,000 | | | | | 4.044 | 4.044 | JD | 1,601 | 19,209 | 05/15/2018 | 06/01/2024 |
| 172967-MA-6 | CITIGROUP INC | | | 2 | 2.A FE | 1,150,000 | 101.1140 | 1,162,811 | 1,150,000 | 1,150,000 | | | | | 1.248 | 1.248 | MJSD | 1,236 | 23,809 | 05/15/2018 | 06/01/2024 |
| 172967-MB-4 | CITIGROUP INC | | | 2 | 1.G FE | 1,500,000 | 101.6700 | 1,525,050 | 1,500,000 | 1,500,000 | | | | | 1.475 | 1.475 | JAJO | 5,655 | 40,925 | 06/05/2018 | 07/01/2026 |
| 172967-ME-8 | CITIGROUP INC | | | 1,2 | 2.A FE | 7,000,000 | 117.6010 | 8,232,070 | 7,000,000 | 7,000,000 | | | | | 3.980 | 3.980 | MS | 78,163 | 278,600 | 03/13/2019 | 03/20/2030 |
| 172967-ML-2 | CITIGROUP INC | | | 1,2 | 2.A FE | 480,096 | 107.2800 | 482,760 | 450,000 | 479,237 | | (859) | | | 2.666 | 1.884 | JJ | 5,065 | | 09/14/2020 | 01/29/2031 |
| 172967-MS-7 | CITIGROUP INC | | | 1,2 | 1.G FE | 1,049,653 | 106.5860 | 1,103,165 | 1,035,000 | 1,048,903 | | (751) | | | 2.572 | 2.412 | JD | 2,070 | 13,310 | 06/03/2020 | 06/03/2031 |
| 172967-MT-5 | CITIGROUP INC | | | 1,2 | 1.G FE | 350,000 | 100.6490 | 352,272 | 350,000 | 350,000 | | | | | 0.776 | 0.776 | AO | 460 | | 10/23/2020 | 10/30/2024 |
| 17308C-C3-8 | CITIGROUP INC | | | 2 | 1.G FE | 2,310,000 | 100.4520 | 2,320,441 | 2,310,000 | 2,310,000 | | | | | 0.957 | 0.957 | FMAN | 3,560 | 34,559 | 10/28/2019 | 11/04/2022 |
| 17308C-C4-6 | CITIGROUP INC | | | 1,2 | 1.G FE | 600,000 | 101.5980 | 609,588 | 600,000 | 600,000 | | | | | 2.312 | 2.312 | MN | 2,196 | 13,872 | 10/28/2019 | 11/04/2022 |
| 17325F-AQ-1 | CITIBANK NA | | | 1,2 | 1.E FE | 399,560 | 101.4730 | 405,892 | 400,000 | 399,915 | | 149 | | | 3.400 | 3.439 | JJ | 5,969 | 13,600 | 07/16/2018 | 07/23/2021 |
| 17325F-AV-0 | CITIBANK NA | | | 1,2 | 1.E FE | 750,000 | 100.3490 | 752,618 | 750,000 | 750,000 | | | | | 3.165 | 3.165 | FA | 8,704 | 23,738 | 02/11/2019 | 02/19/2022 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book / Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change In B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 17325F-AY-4 | CITIBANK NA | | | 2 | 1.E FE | 550,000 | 100.9500 | 555,225 | 550,000 | 550,000 | | | | | 2.844 | 2.844 | MN | 1,781 | 15,642 | 05/15/2019 | 05/20/2022 |
| 17401Q-AE-1 | CITIZENS BANK NA/PROVIDENCE RI | | | 2 | 2.A FE | 2,932,270 | 100.6180 | 2,953,138 | 2,935,000 | 2,934,789 | | 569 | | | 2.550 | 2.570 | MN | 9,979 | 74,843 | 05/10/2016 | 05/13/2021 |
| 17401Q-AL-5 | CITIZENS BANK NA/PROVIDENCE RI | | | 2 | 2.A FE | 1,908,224 | 102.9350 | 1,966,059 | 1,910,000 | 1,909,479 | | 361 | | | 2.650 | 2.670 | MN | 4,921 | 50,615 | 05/22/2017 | 05/26/2022 |
| 17401Q-AQ-4 | CITIZENS BANK NA/PROVIDENCE RI | | | 2 | 2.A FE | 928,652 | 106.9370 | 994,514 | 930,000 | 929,365 | | 267 | | | 3.700 | 3.732 | MS | 8,794 | 34,410 | 03/26/2018 | 03/29/2023 |
| 17401Q-AQ-4 | CITIZENS BANK NA/PROVIDENCE RI | | | 2 | 2.A FE | 2,678,502 | 106.9370 | 2,844,524 | 2,660,000 | 2,668,581 | | (3,763) | | | 3.700 | 3.544 | MS | 25,152 | 98,420 | 04/11/2018 | 03/29/2023 |
| 17401Q-AR-2 | CITIZENS BANK NA/PROVIDENCE RI | | | 2 | 2.A FE | 1,000,990 | 101.2980 | 1,012,980 | 1,000,000 | 1,000,457 | | (206) | | | 1.201 | 1.180 | MJSD | 100 | 19,395 | 04/05/2018 | 03/29/2023 |
| 17401Q-AS-0 | CITIZENS BANK NA/PROVIDENCE RI | | | 2 | 2.A FE | 249,773 | 102.9540 | 257,385 | 250,000 | 249,913 | | 76 | | | 3.250 | 3.282 | FA | 3,092 | 8,125 | 02/11/2019 | 02/14/2022 |
| 17401Q-AU-5 | CITIZENS BANK NA/PROVIDENCE RI | | | 2 | 2.A FE | 614,772 | 113.6280 | 698,812 | 615,000 | 614,828 | | 30 | | | 3.750 | 3.756 | FA | 8,520 | 23,063 | 02/11/2019 | 02/18/2026 |
| 174610-AN-5 | CITIZENS FINANCIAL GROUP INC | | | 1,2 | 2.A FE | 737,730 | 100.9830 | 743,235 | 736,000 | 736,182 | | (364) | | | 2.375 | 2.324 | JJ | 7,429 | 17,480 | 07/26/2016 | 07/28/2021 |
| 174610-AN-5 | CITIZENS FINANCIAL GROUP INC | | | 1,2 | 2.A FE | 818,574 | 100.9830 | 827,051 | 819,000 | 818,949 | | 88 | | | 2.375 | 2.386 | JJ | 8,267 | 19,451 | 07/25/2016 | 07/28/2021 |
| 174610-AR-6 | CITIZENS FINANCIAL GROUP INC | | | 1,2 | 2.A FE | 4,989,900 | 111.2930 | 5,564,650 | 5,000,000 | 4,991,808 | | 1,337 | | | 2.850 | 2.882 | JJ | 60,958 | 143,292 | 07/22/2019 | 07/27/2026 |
| 174610-AS-4 | CITIZENS FINANCIAL GROUP INC | | | 1,2 | 2.A FE | 2,494,500 | 106.2710 | 2,656,775 | 2,500,000 | 2,494,942 | | 442 | | | 2.500 | 2.525 | FA | 25,174 | 31,250 | 02/03/2020 | 02/06/2030 |
| 189054-AX-7 | CLOROX CO/THE | | | 1,2 | 1.G FE | 2,973,270 | 103.2000 | 3,096,000 | 3,000,000 | 2,974,853 | | 1,583 | | | 1.800 | 1.898 | MN | 6,900 | 28,050 | 05/05/2020 | 05/15/2030 |
| 191216-BZ-2 | COCA-COLA CO/THE | | | | 1.F FE | 3,995,360 | 108.5130 | 4,340,520 | 4,000,000 | 3,997,245 | | 452 | | | 2.250 | 2.263 | MS | 30,000 | 90,000 | 08/29/2016 | 09/01/2026 |
| 191216-CE-8 | COCA-COLA CO/THE | | | | 1.F FE | 5,726,713 | 111.5300 | 6,412,975 | 5,750,000 | 5,734,330 | | 2,197 | | | 2.900 | 2.947 | MN | 16,675 | 166,750 | 05/22/2017 | 05/25/2027 |
| 191216-CV-0 | COCA-COLA CO/THE | | | 1,2 | 1.E FE | 3,243,370 | 102.7140 | 3,338,205 | 3,250,000 | 3,243,777 | | 407 | | | 1.650 | 1.672 | JD | 4,469 | 31,281 | 04/29/2020 | 06/01/2030 |
| 198280-AF-6 | COLUMBIA PIPELINE GROUP INC | | | 1,2 | 1.G FE | 1,798,785 | 115.0040 | 2,041,321 | 1,775,000 | 1,791,153 | | (3,478) | | | 4.500 | 4.259 | JD | 6,656 | 79,875 | 09/27/2018 | 06/01/2025 |
| 20030N-AY-7 | COMCAST CORP | | | | 1.G FE | 1,188,034 | 158.1190 | 1,272,858 | 805,000 | 1,174,578 | | (13,456) | | | 6.550 | 3.232 | JJ | 26,364 | 26,364 | 01/31/2020 | 07/01/2039 |
| 20030N-BH-3 | COMCAST CORP | | | | 1.G FE | 3,319,569 | 125.5060 | 4,282,265 | 3,412,000 | 3,330,424 | | 5,007 | | | 4.250 | 4.510 | JJ | 66,866 | 145,010 | 10/05/2018 | 01/15/2033 |
| 20030N-BJ-9 | COMCAST CORP | | | | 1.G FE | 1,060,770 | 110.0190 | 1,100,190 | 1,000,000 | 1,027,800 | | (8,331) | | | 3.600 | 2.677 | MS | 12,000 | 36,000 | 11/09/2016 | 03/01/2024 |
| 20030N-BS-9 | COMCAST CORP | | | 1,2 | 1.G FE | 2,160,930 | 111.6460 | 2,417,136 | 2,165,000 | 2,162,743 | | 397 | | | 3.150 | 3.172 | MS | 22,733 | 68,198 | 02/16/2016 | 03/01/2026 |
| 20030N-BS-9 | COMCAST CORP | | | 1,2 | 1.G FE | 14,427,795 | 111.6460 | 15,072,210 | 13,500,000 | 14,010,738 | | (97,277) | | | 3.150 | 2.330 | MS | 141,750 | 425,250 | 07/13/2016 | 03/01/2026 |
| 20030N-BX-8 | COMCAST CORP | | | 1,2 | 1.G FE | 1,019,880 | 107.5750 | 1,075,750 | 1,000,000 | 1,009,825 | | (3,106) | | | 3.000 | 2.657 | FA | 12,500 | 30,000 | 08/25/2017 | 02/01/2024 |
| 20030N-BX-8 | COMCAST CORP | | | 1,2 | 1.G FE | 1,996,180 | 107.5750 | 2,151,500 | 2,000,000 | 1,998,232 | | 539 | | | 3.000 | 3.030 | FA | 25,000 | 60,000 | 01/06/2017 | 02/01/2024 |
| 20030N-BY-6 | COMCAST CORP | | | 1,2 | 1.G FE | 4,241,628 | 112.8180 | 4,794,765 | 4,250,000 | 4,244,609 | | 787 | | | 3.300 | 3.323 | FA | 58,438 | 140,250 | 01/05/2017 | 02/01/2027 |
| 20030N-CA-7 | COMCAST CORP | | | 1,2 | 1.G FE | 481,181 | 112.8610 | 479,659 | 425,000 | 478,992 | | (2,189) | | | 3.150 | 1.217 | FA | 5,058 | | 09/14/2020 | 02/15/2028 |
| 20030N-CA-7 | COMCAST CORP | | | 1,2 | 1.G FE | 2,745,258 | 112.8610 | 3,103,678 | 2,750,000 | 2,746,616 | | 417 | | | 3.150 | 3.169 | FA | 32,725 | 86,625 | 08/11/2017 | 02/15/2028 |
| 20030N-CH-2 | COMCAST CORP | | | 1,2 | 1.G FE | 3,985,880 | 115.2420 | 4,609,680 | 4,000,000 | 3,989,373 | | 1,248 | | | 3.550 | 3.592 | MN | 23,667 | 142,000 | 02/01/2018 | 05/01/2028 |
| 20030N-CT-6 | COMCAST CORP | | | 1,2 | 1.G FE | 1,945,093 | 120.3770 | 1,956,126 | 1,625,000 | 1,940,398 | | (4,694) | | | 4.150 | 1.424 | AO | 14,237 | | 11/17/2020 | 10/15/2028 |
| 20030N-CU-3 | COMCAST CORP | | | 1,2 | 1.G FE | 1,998,860 | 123.1350 | 2,462,700 | 2,000,000 | 1,999,031 | | 78 | | | 4.250 | 4.256 | AO | 17,944 | 85,000 | 10/02/2018 | 10/15/2030 |
| 20030N-CU-3 | COMCAST CORP | | | 1,2 | 1.G FE | 5,307,933 | 123.1350 | 6,181,377 | 5,020,000 | 5,270,694 | | (21,701) | | | 4.250 | 3.625 | AO | 45,041 | 213,350 | 04/05/2019 | 10/15/2030 |
| 20030N-DA-6 | COMCAST CORP | | | 1,2 | 1.G FE | 4,992,550 | 109.3980 | 5,469,900 | 5,000,000 | 4,993,294 | | 645 | | | 2.650 | 2.667 | FA | 55,208 | 97,903 | 10/29/2019 | 02/01/2030 |
| 20030N-DG-3 | COMCAST CORP | | | 1,2 | 1.G FE | 1,400,875 | 115.6350 | 1,445,438 | 1,250,000 | 1,391,031 | | (9,844) | | | 3.400 | 2.023 | AO | 10,625 | 21,722 | 04/21/2020 | 04/01/2030 |
| 20268J-AA-1 | COMMONSPIRIT HEALTH | | | 1,2 | 2.A FE | 1,240,000 | 107.2040 | 1,329,330 | 1,240,000 | 1,240,000 | | | | | 2.760 | 2.760 | AO | 8,556 | 38,027 | 08/07/2019 | 10/01/2024 |
| 20268J-AB-9 | COMMONSPIRIT HEALTH | | | 1,2 | 2.A FE | 2,500,000 | 109.8070 | 2,745,175 | 2,500,000 | 2,500,000 | | | | | 3.347 | 3.347 | AO | 20,919 | 92,972 | 08/07/2019 | 10/01/2029 |
| 202795-JH-4 | COMMONWEALTH EDISON CO | | | 1,2 | 1.F FE | 3,000,000 | 109.4420 | 3,283,260 | 3,000,000 | 3,000,000 | | | | | 2.550 | 2.550 | JD | 3,400 | 76,500 | 06/20/2016 | 06/15/2026 |
| 202795-JK-7 | COMMONWEALTH EDISON CO | | | 1,2 | 1.F FE | 2,457,788 | 111.0230 | 2,775,575 | 2,500,000 | 2,468,763 | | 4,121 | | | 2.950 | 3.159 | FA | 27,861 | 73,750 | 04/30/2018 | 08/15/2027 |
| 202795-JR-2 | COMMONWEALTH EDISON CO | | | 1,2 | 1.F FE | 1,495,440 | 107.0240 | 1,605,360 | 1,500,000 | 1,495,789 | | 349 | | | 2.200 | 2.234 | MS | 11,000 | 17,050 | 02/18/2020 | 03/01/2030 |
| 202795-JR-2 | COMMONWEALTH EDISON CO | | | 1,2 | 1.F FE | 1,085,340 | 107.0240 | 1,070,240 | 1,000,000 | 1,081,736 | | (3,604) | | | 2.200 | 1.229 | MS | 7,333 | 11,367 | 07/30/2020 | 03/01/2030 |
| 205887-BJ-0 | CONAGRA BRANDS INC | | | | 2.C FE | 627,463 | 104.5680 | 625,317 | 598,000 | 626,495 | | (969) | | | 3.250 | 0.436 | MS | 5,723 | | 12/09/2020 | 09/15/2022 |
| 205887-CA-8 | CONAGRA BRANDS INC | | | 1,2 | 2.C FE | 335,508 | 111.9140 | 335,742 | 300,000 | 332,605 | | (2,904) | | | 4.300 | 0.898 | MN | 2,150 | 6,450 | 09/14/2020 | 05/01/2024 |
| 208251-AE-8 | CONOCOPHILLIPS CO | | | | 1.G FE | 6,551,110 | 140.1360 | 7,158,147 | 5,108,000 | 6,198,813 | | (109,746) | | | 6.950 | 3.907 | AO | 74,946 | 355,006 | 05/30/2019 | 04/15/2029 |
| 20825C-AF-1 | CONOCOPHILLIPS | | | | 1.G FE | 3,796,417 | 136.5750 | 4,220,168 | 3,090,000 | 3,680,454 | | (38,980) | | | 5.900 | 3.865 | AO | 38,488 | 182,310 | 02/22/2018 | 10/15/2032 |
| 20826F-AQ-9 | CONOCOPHILLIPS CO | | | 1,2 | 1.F FE | 9,808,254 | 120.0690 | 10,596,089 | 8,825,000 | 9,409,433 | | (106,538) | | | 4.950 | 3.483 | MS | 128,624 | 436,838 | 05/17/2017 | 03/15/2026 |
| 209111-EY-5 | CONSOLIDATED EDISON CO OF NEW YORK INC | | | | 2.A FE | 2,297,866 | 137.1490 | 2,475,539 | 1,805,000 | 2,285,984 | | (11,881) | | | 5.500 | 3.550 | JD | 8,273 | 94,463 | 09/14/2020 | 12/01/2039 |
| 209115-AE-4 | CONSOLIDATED EDISON INC | | | 2 | 2.A FE | 499,910 | 100.1990 | 500,995 | 500,000 | 499,912 | | 2 | | | 0.650 | 0.656 | JD | 253 | | 11/30/2020 | 12/01/2023 |
| 21036P-BE-7 | CONSTELLATION BRANDS INC | | | 1,2 | 2.C FE | 1,958,560 | 111.3650 | 2,227,300 | 2,000,000 | 1,961,561 | | 3,001 | | | 3.150 | 3.410 | FA | 26,250 | 31,500 | 03/17/2020 | 08/01/2029 |
| 210518-DC-7 | CONSUMERS ENERGY CO | | | 1,2 | 1.E FE | 2,992,560 | 118.0620 | 3,541,860 | 3,000,000 | 2,993,920 | | 651 | | | 3.800 | 3.830 | MN | 14,567 | 114,000 | 10/29/2018 | 11/15/2028 |
| 210518-DC-7 | CONSUMERS ENERGY CO | | | 1,2 | 1.E FE | 1,343,538 | 118.0620 | 1,475,775 | 1,250,000 | 1,329,172 | | (9,178) | | | 3.800 | 2.869 | MN | 6,069 | 47,500 | 05/30/2019 | 11/15/2028 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book / Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change In B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 210518-DM-5 | CONSUMERS ENERGY CO | | | 1,2 | 1.E FE | 334,886 | 100.1340 | 335,449 | 335,000 | 334,888 | | 2 | | | 0.350 | 0.364 | JD | 55 | | 12/02/2020 | 06/01/2023 |
| 22003B-AL-0 | CORPORATE OFFICE PROPERTIES LP | | | 1,2 | 2.C FE | 1,789,488 | 104.2480 | 1,876,464 | 1,800,000 | 1,790,016 | | 528 | | | 2.250 | 2.364 | MS | 11,700 | | 09/10/2020 | 03/15/2026 |
| 22160K-AK-1 | COSTCO WHOLESALE CORP | | | 1,2 | 1.D FE | 3,915,848 | 102.6360 | 4,033,595 | 3,930,000 | 3,925,931 | | 2,873 | | | 2.300 | 2.377 | MN | 10,797 | 90,390 | 05/09/2017 | 05/18/2022 |
| 22160K-AN-5 | COSTCO WHOLESALE CORP | | | 1,2 | 1.E FE | 3,242,688 | 103.0290 | 3,348,443 | 3,250,000 | 3,243,369 | | 681 | | | 1.375 | 1.408 | JD | 1,365 | 29,792 | 04/16/2020 | 06/20/2027 |
| 22160K-AQ-8 | COSTCO WHOLESALE CORP | | | 1,2 | 1.E FE | 997,950 | 103.9330 | 1,039,330 | 1,000,000 | 998,058 | | 108 | | | 1.750 | 1.769 | AO | 3,451 | 8,750 | 04/16/2020 | 04/20/2032 |
| 22160K-AQ-8 | COSTCO WHOLESALE CORP | | | 1,2 | 1.E FE | 5,010,650 | 103.9330 | 5,196,650 | 5,000,000 | 5,010,075 | | (575) | | | 1.750 | 1.730 | AO | 17,257 | 43,750 | 04/17/2020 | 04/20/2032 |
| 22822V-AK-7 | CROWN CASTLE INTERNATIONAL CORP | | | 1,2 | 2.C FE | 2,144,925 | 115.2530 | 2,160,994 | 1,875,000 | 2,142,119 | | (2,806) | | | 3.800 | 1.603 | FA | 26,917 | | 12/02/2020 | 02/15/2028 |
| 22822V-AS-0 | CROWN CASTLE INTERNATIONAL CORP | | | 1,2 | 2.C FE | 1,845,116 | 102.0780 | 1,888,443 | 1,850,000 | 1,845,623 | | 507 | | | 1.350 | 1.404 | JJ | 13,598 | | 06/04/2020 | 07/15/2025 |
| 22822V-AT-8 | CROWN CASTLE INTERNATIONAL CORP | | | 1,2 | 2.C FE | 1,401,165 | 103.7340 | 1,400,409 | 1,350,000 | 1,399,237 | | (1,928) | | | 2.250 | 1.841 | JJ | 16,538 | | 07/28/2020 | 01/15/2031 |
| 231021-AT-3 | CUMMINS INC | | | 1,2 | 1.F FE | 5,918,022 | 100.5070 | 5,970,116 | 5,940,000 | 5,918,753 | | 731 | | | 1.500 | 1.540 | MS | 31,433 | | 08/17/2020 | 09/01/2030 |
| 23331A-BN-8 | DR HORTON INC | | | 1,2 | 2.B FE | 4,994,250 | 107.8630 | 5,393,150 | 5,000,000 | 4,994,905 | | 655 | | | 2.600 | 2.623 | AO | 27,444 | 57,778 | 05/01/2020 | 10/15/2025 |
| 23331A-BP-3 | DR HORTON INC | | | 1,2 | 2.B FE | 4,985,650 | 100.3120 | 5,015,600 | 5,000,000 | 4,986,136 | | 486 | | | 1.400 | 1.443 | AO | 17,306 | | 09/29/2020 | 10/15/2027 |
| 233331-BA-4 | DTE ENERGY CO | | | 1,2 | 2.B FE | 693,909 | 107.9930 | 750,551 | 695,000 | 694,410 | | 214 | | | 3.700 | 3.735 | FA | 10,715 | 25,715 | 08/02/2018 | 08/01/2023 |
| 233331-BB-2 | DTE ENERGY CO | | | | 2.B FE | 269,698 | 103.1300 | 278,451 | 270,000 | 269,851 | | 99 | | | 2.600 | 2.639 | JD | 312 | 7,020 | 06/10/2019 | 06/15/2022 |
| 233331-BC-0 | DTE ENERGY CO | | | 1,2 | 2.B FE | 2,471,022 | 113.3640 | 2,811,427 | 2,480,000 | 2,472,223 | | 781 | | | 3.400 | 3.443 | JD | 3,748 | 84,320 | 06/10/2019 | 06/15/2029 |
| 233331-BG-1 | DTE ENERGY CO | | | 1,2 | 2.B FE | 3,345,947 | 101.1230 | 3,387,621 | 3,350,000 | 3,346,279 | | 333 | | | 1.050 | 1.076 | JD | 2,931 | 11,236 | 08/03/2020 | 06/01/2025 |
| 233331-BH-9 | DTE ENERGY CO | | | | 2.B FE | 1,574,197 | 100.3380 | 1,580,324 | 1,575,000 | 1,574,288 | | 92 | | | 0.550 | 0.575 | MN | 2,021 | | 09/29/2020 | 11/01/2022 |
| 23338V-AB-2 | DTE ELECTRIC CO | | | 1,2 | 1.F FE | 1,329,575 | 108.9010 | 1,361,263 | 1,250,000 | 1,288,669 | | (12,477) | | | 3.650 | 2.555 | MS | 13,434 | 45,625 | 08/10/2017 | 03/15/2024 |
| 23338V-AK-2 | DTE ELECTRIC CO | | | 1,2 | 1.E FE | 2,746,810 | 107.2780 | 2,950,145 | 2,750,000 | 2,747,053 | | 243 | | | 2.250 | 2.263 | MS | 20,625 | 31,797 | 02/11/2020 | 03/01/2030 |
| 233835-AQ-0 | DAIMLER FINANCE NORTH AMERICA LLC | | | | 2.A FE | 5,553,691 | 158.1100 | 5,944,936 | 3,760,000 | 5,175,633 | | (113,072) | | | 8.500 | 3.926 | JJ | 144,708 | 319,600 | 01/29/2019 | 01/18/2031 |
| 244199-BH-7 | DEERE & CO | | | 1,2 | 1.F FE | 1,398,096 | 108.9910 | 1,525,874 | 1,400,000 | 1,398,366 | | 270 | | | 2.750 | 2.779 | AO | 8,128 | 20,854 | 03/25/2020 | 04/15/2025 |
| 24422E-RT-8 | JOHN DEERE CAPITAL CORP | | | | 1.F FE | 6,305,010 | 105.0590 | 6,566,188 | 6,250,000 | 6,267,873 | | (8,293) | | | 2.800 | 2.657 | JJ | 74,861 | 175,000 | 11/17/2016 | 01/27/2023 |
| 24422E-TG-4 | JOHN DEERE CAPITAL CORP | | | | 1.F FE | 11,740,195 | 105.5430 | 12,190,217 | 11,550,000 | 11,613,523 | | (28,125) | | | 2.800 | 2.538 | MS | 103,308 | 323,400 | 04/08/2016 | 03/06/2023 |
| 24422E-TH-2 | JOHN DEERE CAPITAL CORP | | | | 1.F FE | 1,717,996 | 109.5930 | 1,926,645 | 1,758,000 | 1,733,029 | | 4,148 | | | 2.650 | 2.933 | JD | 2,718 | 46,587 | 03/17/2017 | 06/10/2026 |
| 24422E-TL-3 | JOHN DEERE CAPITAL CORP | | | | 1.F FE | 54,757 | 102.4370 | 56,340 | 55,000 | 54,946 | | 52 | | | 2.650 | 2.748 | JJ | 709 | 1,458 | 03/10/2017 | 01/06/2022 |
| 24422E-TT-6 | JOHN DEERE CAPITAL CORP | | | | 1.F FE | 6,742,756 | 107.4100 | 7,303,880 | 6,800,000 | 6,763,598 | | 9,719 | | | 2.650 | 2.812 | JD | 3,504 | 180,200 | 01/17/2019 | 06/24/2024 |
| 24422E-UC-1 | JOHN DEERE CAPITAL CORP | | | | 1.F FE | 1,750,000 | 100.0330 | 1,750,578 | 1,750,000 | 1,750,000 | | | | | 0.460 | 0.460 | MJSD | 402 | 18,705 | 03/08/2018 | 03/12/2021 |
| 24422E-UD-9 | JOHN DEERE CAPITAL CORP | | | | 1.F FE | 349,762 | 100.4920 | 351,722 | 350,000 | 349,984 | | 81 | | | 2.875 | 2.899 | MS | 3,047 | 10,063 | 03/08/2018 | 03/12/2021 |
| 24422E-UT-4 | JOHN DEERE CAPITAL CORP | | | | 1.F FE | 999,520 | 103.3320 | 1,033,320 | 1,000,000 | 999,800 | | 156 | | | 2.950 | 2.966 | AO | 7,375 | 29,500 | 03/04/2019 | 04/01/2022 |
| 24422E-UV-9 | JOHN DEERE CAPITAL CORP | | | | 1.F FE | 999,320 | 100.8960 | 1,008,960 | 1,000,000 | 999,851 | | 341 | | | 2.300 | 2.335 | JD | 1,533 | 23,000 | 06/04/2019 | 06/07/2021 |
| 24422E-UY-3 | JOHN DEERE CAPITAL CORP | | | | 1.F FE | 3,247,465 | 111.3180 | 3,617,835 | 3,250,000 | 3,247,791 | | 226 | | | 2.800 | 2.809 | JJ | 41,203 | 91,000 | 07/15/2019 | 07/18/2029 |
| 24422E-UZ-0 | JOHN DEERE CAPITAL CORP | | | | 1.F FE | 290,664 | 100.6440 | 301,932 | 300,000 | 293,779 | | 3,115 | | | 0.710 | 2.166 | MJSD | 106 | 2,159 | 03/31/2020 | 06/13/2022 |
| 24422E-VC-0 | JOHN DEERE CAPITAL CORP | | | | 1.F FE | 958,275 | 106.0400 | 954,360 | 900,000 | 954,386 | | (3,889) | | | 2.050 | 0.529 | JJ | 8,815 | | 09/14/2020 | 01/09/2025 |
| 24422E-VE-6 | JOHN DEERE CAPITAL CORP | | | | 1.F FE | 1,634,608 | 101.9970 | 1,667,651 | 1,635,000 | 1,634,710 | | 103 | | | 1.200 | 1.208 | AO | 4,633 | 11,282 | 03/04/2020 | 04/06/2023 |
| 24422E-VF-3 | JOHN DEERE CAPITAL CORP | | | | 1.F FE | 3,767,512 | 105.0110 | 3,958,915 | 3,770,000 | 3,767,786 | | 274 | | | 1.750 | 1.760 | MS | 20,526 | 32,988 | 03/04/2020 | 03/09/2027 |
| 24422E-VH-9 | JOHN DEERE CAPITAL CORP | | | | 1.F FE | 1,673,627 | 101.0590 | 1,692,738 | 1,675,000 | 1,673,880 | | 253 | | | 0.700 | 0.727 | JJ | 6,742 | | 06/01/2020 | 07/05/2023 |
| 24422E-VJ-5 | JOHN DEERE CAPITAL CORP | | | | 1.F FE | 3,056,450 | 100.5000 | 3,075,300 | 3,060,000 | 3,056,722 | | 271 | | | 0.400 | 0.439 | AO | 2,788 | | 10/06/2020 | 10/10/2023 |
| 24906P-AA-7 | DENTSPLY SIRONA INC | | | 1,2 | 2.B FE | 723,463 | 111.3730 | 807,454 | 725,000 | 723,542 | | 79 | | | 3.250 | 3.275 | JD | 1,964 | 12,109 | 05/20/2020 | 06/01/2030 |
| 25245B-AB-3 | DIAGEO INVESTMENT CORP | | | | 1.G FE | 3,145,900 | 103.4070 | 3,102,210 | 3,000,000 | 3,035,356 | | (25,474) | | | 2.875 | 1.991 | MN | 11,979 | 86,250 | 06/30/2016 | 05/11/2022 |
| 25466A-AP-6 | DISCOVER BANK | | | 2 | 2.B FE | 3,007,110 | 119.6280 | 3,588,840 | 3,000,000 | 3,005,708 | | (630) | | | 4.650 | 4.620 | MS | 41,850 | 139,500 | 09/13/2018 | 09/13/2028 |
| 25466A-AR-2 | DISCOVER BANK | | | 2 | 2.B FE | 349,503 | 106.0620 | 350,005 | 330,000 | 349,221 | | (282) | | | 2.700 | 1.979 | FA | 3,589 | | 11/06/2020 | 02/06/2030 |
| 25466A-AR-2 | DISCOVER BANK | | | 2 | 2.B FE | 3,991,640 | 106.0620 | 4,242,480 | 4,000,000 | 3,992,305 | | 665 | | | 2.700 | 2.724 | FA | 43,500 | 54,000 | 02/03/2020 | 02/06/2030 |
| 254687-CX-2 | WALT DISNEY CO/THE | | | | 1.G FE | 1,408,411 | 129.1300 | 1,420,430 | 1,100,000 | 1,338,972 | | (63,157) | | | 9.500 | 2.984 | JJ | 48,186 | 104,500 | 11/25/2019 | 07/15/2024 |
| 254687-DD-5 | WALT DISNEY CO/THE | | | 1,2 | 2.A FE | 1,277,783 | 113.1900 | 1,414,875 | 1,250,000 | 1,272,735 | | (4,590) | | | 3.700 | 3.265 | AO | 9,764 | 46,250 | 11/25/2019 | 10/15/2025 |
| 254687-DP-8 | WALT DISNEY CO/THE | | | | 2.A FE | 5,615,989 | 137.9880 | 5,919,685 | 4,290,000 | 5,461,348 | | (140,534) | | | 7.300 | 3.105 | AO | 53,065 | 313,170 | 11/25/2019 | 04/30/2028 |
| 254687-DR-4 | WALT DISNEY CO/THE | | | | 1.G FE | 775,305 | 138.4840 | 818,440 | 591,000 | 754,328 | | (19,069) | | | 7.280 | 3.117 | JD | 120 | 43,025 | 11/25/2019 | 06/30/2028 |
| 254687-FK-7 | WALT DISNEY CO/THE | | | 1,2 | 1.G FE | 990,005 | 104.2880 | 990,736 | 950,000 | 987,737 | | (2,268) | | | 1.750 | 0.626 | FA | 5,680 | | 10/08/2020 | 08/30/2024 |
| 254687-FL-5 | WALT DISNEY CO/THE | | | 1,2 | 1.G FE | 1,210,200 | 104.5160 | 1,306,450 | 1,250,000 | 1,214,836 | | 3,625 | | | 2.000 | 2.361 | MS | 8,333 | 24,653 | 09/18/2019 | 09/01/2029 |
| 254687-FR-2 | WALT DISNEY CO/THE | | | 1,2 | 1.G FE | 1,371,796 | 133.5420 | 1,836,203 | 1,375,000 | 1,371,874 | | 77 | | | 4.625 | 4.643 | MS | 17,312 | 31,797 | 03/19/2020 | 03/23/2040 |
| 254687-FX-9 | WALT DISNEY CO/THE | | | | 2.A FE | 999,320 | 109.6310 | 1,096,310 | 1,000,000 | 999,355 | | 35 | | | 2.650 | 2.657 | JJ | 16,783 | | 05/11/2020 | 01/13/2031 |
| 254687-FY-7 | WALT DISNEY CO/THE | | | 1,2 | 1.G FE | 3,996,000 | 117.5490 | 4,701,960 | 4,000,000 | 3,996,089 | | 89 | | | 3.500 | 3.507 | MN | 18,667 | 70,000 | 05/11/2020 | 05/13/2040 |
| 254687-FY-7 | WALT DISNEY CO/THE | | | 1,2 | 1.G FE | 908,520 | 117.5490 | 940,392 | 800,000 | 907,953 | | (567) | | | 3.500 | 2.591 | MN | 3,733 | | 11/12/2020 | 05/13/2040 |
| 25468P-DJ-2 | TWDC ENTERPRISES 18 CORP | | | | 2.A FE | 2,297,769 | 100.1750 | 2,304,025 | 2,300,000 | 2,299,947 | | 458 | | | 2.300 | 2.320 | FA | 20,425 | 52,900 | 01/05/2016 | 02/12/2021 |

# 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 | 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 |
| 25468P-DM-5 | TWDC ENTERPRISES 18 CORP | | | | 2.A FE | 9,035,033 | 105.0340 | 9,715,645 | 9,250,000 | 9,124,574 | | 20,960 | | | 1.850 | 2.109 | JJ | 71,777 | 171,125 | 09/29/2016 | 07/30/2026 |
| 25468P-DQ-6 | TWDC ENTERPRISES 18 CORP | | | | 2.A FE | 998,320 | 102.5900 | 1,025,900 | 1,000,000 | 999,588 | | 344 | | | 2.450 | 2.486 | MS | 7,963 | 24,500 | 03/01/2017 | 03/04/2022 |
| 25468P-DS-2 | TWDC ENTERPRISES 18 CORP | | | | 2.A FE | 2,500,344 | 100.3240 | 2,487,032 | 2,479,000 | 2,486,460 | | (6,304) | | | 0.621 | 0.363 | MJSD | 1,196 | 33,347 | 09/29/2018 | 03/04/2022 |
| 25470D-BJ-7 | DISCOVERY COMMUNICATIONS LLC | | | 1,2 | 2.C FE | 2,500,000 | 114.5510 | 2,863,775 | 2,500,000 | 2,500,000 | | | | | 3.625 | 3.625 | MN | 11,580 | 44,557 | 05/07/2020 | 05/15/2030 |
| 256746-AH-1 | DOLLAR TREE INC | | | 1,2 | 2.B FE | 236,714 | 119.0170 | 238,034 | 200,000 | 235,340 | | (1,374) | | | 4.200 | 1.568 | MN | 1,073 | 4,200 | 09/14/2020 | 05/15/2028 |
| 257375-AP-0 | EASTERN ENERGY GAS HOLDINGS LLC | | | 1,2 | 2.A FE | 4,979,900 | 110.7800 | 5,539,000 | 5,000,000 | 4,981,854 | | 1,759 | | | 3.000 | 3.047 | MN | 19,167 | 147,500 | 11/18/2019 | 11/15/2029 |
| 25746U-AV-1 | DOMINION ENERGY INC | | | | 2.B FE | 7,936,376 | 140.1270 | 8,537,938 | 6,093,000 | 7,848,840 | | (87,536) | | | 5.950 | 3.408 | JD | 16,113 | 362,534 | 01/17/2020 | 06/15/2035 |
| 25746U-CE-7 | DOMINION ENERGY INC | | | 1,2 | 2.B FE | 847,447 | 113.6180 | 880,540 | 775,000 | 838,754 | | (5,088) | | | 3.900 | 1.952 | AO | 7,556 | 21,938 | 09/14/2020 | 10/01/2025 |
| 25746U-CR-8 | DOMINION ENERGY INC | | | 1,2 | 2.B FE | 998,560 | 102.1660 | 1,021,660 | 1,000,000 | 999,685 | | 295 | | | 2.750 | 2.781 | JJ | 12,681 | 27,500 | 01/09/2017 | 01/15/2022 |
| 25746U-CY-3 | DOMINION ENERGY INC | | | 1,2 | 2.B FE | 4,060,611 | 119.9420 | 4,437,854 | 3,700,000 | 4,037,422 | | (18,834) | | | 4.250 | 2.804 | JD | 13,104 | 121,125 | 08/25/2020 | 06/01/2028 |
| 25746U-DG-1 | DOMINION ENERGY INC | | | 1,2 | 2.B FE | 736,260 | 113.9100 | 854,325 | 750,000 | 737,114 | | 854 | | | 3.375 | 3.595 | AO | 6,328 | 12,516 | 04/06/2020 | 04/01/2030 |
| 25746U-DG-1 | DOMINION ENERGY INC | | | 1,2 | 2.B FE | 3,405,720 | 113.9100 | 3,417,300 | 3,000,000 | 3,399,188 | | (6,532) | | | 3.375 | 1.769 | AO | 25,313 | | 11/02/2020 | 04/01/2030 |
| 25746U-DH-9 | DOMINION ENERGY INC | | | 2 | 2.B FE | 1,350,000 | 100.1840 | 1,352,484 | 1,350,000 | 1,350,000 | | | | | 0.747 | 0.747 | MJSD | 476 | 2,590 | 09/10/2020 | 09/15/2023 |
| 260003-AP-3 | DOVER CORP | | | 1,2 | 2.A FE | 1,991,580 | 109.1900 | 2,183,800 | 2,000,000 | 1,992,434 | | 738 | | | 2.950 | 2.999 | MN | 9,342 | 59,000 | 10/28/2019 | 11/04/2029 |
| 260543-CJ-0 | DOW CHEMICAL CO/THE | | | 1,2 | 2.C FE | 2,848,776 | 109.5390 | 3,067,092 | 2,800,000 | 2,834,289 | | (9,158) | | | 3.500 | 3.127 | AO | 24,500 | 98,000 | 05/23/2019 | 10/01/2024 |
| 26078J-AC-4 | DUPONT DE NEMOURS INC | | | 1,2 | 2.A FE | 5,533,400 | 116.7350 | 5,836,750 | 5,000,000 | 5,431,592 | | (85,393) | | | 4.493 | 2.535 | MN | 28,705 | 224,650 | 10/18/2019 | 11/15/2025 |
| 26078J-AD-2 | DUPONT DE NEMOURS INC | | | 1,2 | 2.A FE | 4,725,000 | 123.1930 | 5,820,869 | 4,725,000 | 4,725,000 | | | | | 4.725 | 4.725 | MN | 28,527 | 223,256 | 11/14/2018 | 11/15/2028 |
| 26138E-AU-3 | KEURIG DR PEPPER INC | | | 1,2 | 2.B FE | 662,845 | 109.1940 | 726,140 | 665,000 | 663,704 | | 209 | | | 2.550 | 2.587 | MS | 4,993 | 16,958 | 09/07/2016 | 09/15/2026 |
| 26138E-AW-9 | KEURIG DR PEPPER INC | | | 1,2 | 2.B FE | 1,249,525 | 107.6210 | 1,345,263 | 1,250,000 | 1,249,787 | | 68 | | | 3.130 | 3.136 | JD | 1,739 | 39,125 | 12/05/2016 | 12/15/2023 |
| 26441C-AN-5 | DUKE ENERGY CORP | | | 1,2 | 2.A FE | 5,681,755 | 110.0970 | 6,055,335 | 5,500,000 | 5,584,543 | | (26,132) | | | 3.750 | 3.215 | AO | 43,542 | 206,250 | 05/10/2017 | 04/15/2024 |
| 26441C-AR-6 | DUKE ENERGY CORP | | | 1,2 | 2.A FE | 2,339,766 | 100.8660 | 2,360,264 | 2,340,000 | 2,339,968 | | 48 | | | 1.800 | 1.802 | MS | 14,040 | 42,120 | 08/09/2016 | 09/01/2021 |
| 26441C-AS-4 | DUKE ENERGY CORP | | | 1,2 | 2.A FE | 491,630 | 108.9600 | 490,320 | 450,000 | 489,529 | | (2,101) | | | 2.650 | 0.980 | MS | 3,975 | | 09/14/2020 | 09/01/2026 |
| 26441C-AS-4 | DUKE ENERGY CORP | | | 1,2 | 2.A FE | 4,288,051 | 108.9600 | 4,903,200 | 4,500,000 | 4,368,311 | | 20,787 | | | 2.650 | 3.217 | MS | 39,750 | 119,250 | 12/08/2016 | 09/01/2026 |
| 26441C-AX-3 | DUKE ENERGY CORP | | | 1,2 | 2.A FE | 997,190 | 111.5960 | 1,115,960 | 1,000,000 | 998,044 | | 261 | | | 3.150 | 3.183 | FA | 11,900 | 31,500 | 08/07/2017 | 08/15/2027 |
| 26441C-BE-4 | DUKE ENERGY CORP | | | 1,2 | 2.A FE | 10,263,800 | 113.5280 | 11,352,800 | 10,000,000 | 10,229,190 | | (24,232) | | | 3.400 | 3.082 | JD | 15,111 | 340,000 | 07/23/2019 | 06/15/2029 |
| 26441C-BJ-3 | DUKE ENERGY CORP | | | 1,2 | 2.A FE | 2,748,653 | 100.2390 | 2,756,573 | 2,750,000 | 2,748,734 | | 81 | | | 0.900 | 0.910 | MS | 7,563 | | 09/09/2020 | 09/15/2025 |
| 26442C-AQ-7 | DUKE ENERGY CAROLINAS LLC | | | 1,2 | 1.F FE | 2,419,775 | 104.3650 | 2,435,879 | 2,334,000 | 2,362,448 | | (13,583) | | | 2.500 | 1.888 | MS | 17,181 | 58,350 | 08/18/2016 | 03/15/2023 |
| 26442C-AQ-7 | DUKE ENERGY CAROLINAS LLC | | | 1,2 | 1.F FE | 1,492,170 | 104.3650 | 1,565,475 | 1,500,000 | 1,497,379 | | 1,145 | | | 2.500 | 2.582 | MS | 11,042 | 37,500 | 03/16/2016 | 03/15/2023 |
| 26442C-AX-2 | DUKE ENERGY CAROLINAS LLC | | | 1,2 | 1.F FE | 1,066,370 | 119.2710 | 1,192,710 | 1,000,000 | 1,056,190 | | (6,444) | | | 3.950 | 3.116 | MN | 5,047 | 39,500 | 05/23/2019 | 11/15/2028 |
| 26442U-AJ-3 | DUKE ENERGY PROGRESS LLC | | | 2 | 1.G FE | 1,975,000 | 100.0170 | 1,975,336 | 1,975,000 | 1,975,000 | | | | | 0.400 | 0.400 | FMAN | 966 | 2,122 | 08/17/2020 | 02/18/2022 |
| 26443C-AP-8 | DUKE UNIVERSITY HEALTH SYSTEM INC | | | | 1.C FE | 5,000,000 | 109.6780 | 5,483,900 | 5,000,000 | 5,000,000 | | | | | 2.952 | 2.952 | JD | 12,300 | 129,970 | 01/07/2020 | 06/01/2035 |
| 26444H-AC-5 | DUKE ENERGY FLORIDA LLC | | | 1,2 | 1.F FE | 4,997,000 | 111.6300 | 5,581,500 | 5,000,000 | 4,998,080 | | 284 | | | 3.200 | 3.207 | JJ | 73,778 | 160,000 | 01/03/2017 | 01/15/2027 |
| 26444H-AC-5 | DUKE ENERGY FLORIDA LLC | | | 1,2 | 1.F FE | 1,011,850 | 111.6300 | 1,116,300 | 1,000,000 | 1,007,610 | | (1,185) | | | 3.200 | 3.056 | JJ | 14,756 | 32,000 | 04/05/2017 | 01/15/2027 |
| 26444H-AE-1 | DUKE ENERGY FLORIDA LLC | | | 1,2 | 1.F FE | 1,247,688 | 117.3720 | 1,467,150 | 1,250,000 | 1,248,188 | | 204 | | | 3.800 | 3.822 | JJ | 21,903 | 47,500 | 06/18/2018 | 07/15/2028 |
| 26444H-AE-1 | DUKE ENERGY FLORIDA LLC | | | 1,2 | 1.F FE | 758,640 | 117.3720 | 850,947 | 725,000 | 753,112 | | (3,379) | | | 3.800 | 3.199 | JJ | 12,704 | 27,550 | 05/03/2019 | 07/15/2028 |
| 26444H-AH-4 | DUKE ENERGY FLORIDA LLC | | | 1,2 | 1.F FE | 3,997,880 | 109.1630 | 4,366,520 | 4,000,000 | 3,998,088 | | 189 | | | 2.500 | 2.506 | JD | 8,333 | 101,389 | 11/21/2019 | 12/01/2029 |
| 26614N-AA-0 | DUPONT DE NEMOURS INC | | | | 2.A FE | 5,000,000 | 101.3250 | 5,066,250 | 5,000,000 | 5,000,000 | | | | | 2.169 | 2.169 | MN | 18,075 | 54,225 | 04/28/2020 | 05/01/2023 |
| 26884A-BF-9 | ERP OPERATING LP | | | 1,2 | 1.G FE | 64,572 | 110.6320 | 71,911 | 65,000 | 64,737 | | 41 | | | 2.850 | 2.926 | MN | 309 | 1,853 | 10/04/2016 | 11/01/2026 |
| 26884A-BL-6 | ERP OPERATING LP | | | 1,2 | 1.G FE | 2,389,920 | 111.2590 | 2,670,216 | 2,400,000 | 2,391,255 | | 889 | | | 3.000 | 3.049 | JJ | 36,000 | 73,000 | 06/17/2019 | 07/01/2029 |
| 269246-BS-2 | E*TRADE FINANCIAL CORP | | | 1,2 | 2.A FE | 2,406,451 | 120.2170 | 2,849,143 | 2,370,000 | 2,400,432 | | (3,529) | | | 4.500 | 4.291 | JD | 3,259 | 106,650 | 04/05/2019 | 06/20/2028 |
| 277432-AV-2 | EASTMAN CHEMICAL CO | | | | 2.C FE | 448,772 | 102.7160 | 462,222 | 450,000 | 449,620 | | 402 | | | 3.500 | 3.595 | JD | 1,313 | 15,750 | 10/30/2018 | 12/01/2021 |
| 278062-AC-8 | EATON CORP | | | | 2.A FE | 2,286,638 | 104.3450 | 2,347,763 | 2,250,000 | 2,261,564 | | (6,139) | | | 2.750 | 2.461 | MN | 10,141 | 61,875 | 12/01/2016 | 11/02/2022 |
| 278642-AU-7 | EBAY INC | | | 1,2 | 2.A FE | 1,666,298 | 113.3260 | 1,983,205 | 1,750,000 | 1,685,178 | | 8,603 | | | 3.600 | 4.265 | JD | 4,550 | 63,000 | 09/27/2018 | 06/05/2027 |
| 278865-AV-2 | ECOLAB INC | | | 1,2 | 2.A FE | 1,010,760 | 110.9920 | 1,109,920 | 1,000,000 | 1,008,637 | | (1,425) | | | 2.700 | 2.533 | MN | 4,500 | 27,000 | 06/28/2019 | 11/01/2026 |
| 278865-AV-2 | ECOLAB INC | | | 1,2 | 2.A FE | 1,922,820 | 110.9920 | 2,219,840 | 2,000,000 | 1,951,098 | | 7,531 | | | 2.700 | 3.162 | MN | 9,000 | 54,000 | 01/23/2017 | 11/01/2026 |
| 278865-BD-1 | ECOLAB INC | | | 1,2 | 1.G FE | 953,430 | 113.4830 | 1,134,830 | 1,000,000 | 964,754 | | 4,376 | | | 3.250 | 3.835 | JD | 2,708 | 32,500 | 04/27/2018 | 12/01/2027 |
| 278865-BE-9 | ECOLAB INC | | | 1,2 | 2.A FE | 499,530 | 127.5990 | 637,995 | 500,000 | 499,559 | | 29 | | | 4.800 | 4.812 | MS | 6,467 | 12,000 | 03/20/2020 | 03/24/2030 |
| 278865-BE-9 | ECOLAB INC | | | 1,2 | 2.A FE | 548,430 | 127.5990 | 637,995 | 500,000 | 545,244 | | (3,186) | | | 4.800 | 3.611 | MS | 6,467 | 12,000 | 03/27/2020 | 03/24/2030 |
| 278865-BF-6 | ECOLAB INC | | | 1,2 | 1.G FE | 1,998,840 | 99.0500 | 1,981,000 | 2,000,000 | 1,998,880 | | 40 | | | 1.300 | 1.306 | JJ | 9,967 | | 08/10/2020 | 01/30/2031 |
| 28370T-AE-9 | KINDER MORGAN ENERGY PARTNERS LP | | | 1,2 | 2.B FE | 453,331 | 102.1610 | 444,400 | 435,000 | 443,616 | | (9,715) | | | 5.000 | 0.986 | AO | 5,438 | 10,875 | 06/08/2020 | 10/01/2021 |
| 291011-BF-0 | EMERSON ELECTRIC CO | | | 1,2 | 1.F FE | 1,249,250 | 101.9200 | 1,274,000 | 1,250,000 | 1,249,887 | | 120 | | | 2.625 | 2.635 | JD | 2,734 | 32,813 | 05/18/2015 | 12/01/2021 |
| 291011-BL-7 | EMERSON ELECTRIC CO | | | 1,2 | 1.F FE | 4,745,725 | 105.6750 | 5,019,563 | 4,750,000 | 4,746,089 | | 364 | | | 1.800 | 1.813 | AO | 18,050 | 39,425 | 04/27/2020 | 10/15/2027 |
| 29157T-AD-8 | EMORY UNIVERSITY | | | 1,2 | 1.C FE | 7,000,000 | 105.1230 | 7,358,610 | 7,000,000 | 7,000,000 | | | | | 2.143 | 2.143 | MS | 50,003 | 42,086 | 05/13/2020 | 09/01/2030 |
| 29278N-AP-8 | ENERGY TRANSFER OPERATING LP | | | 1,2 | 2.C FE | 1,448,898 | 105.7960 | 1,534,042 | 1,450,000 | 1,449,082 | | 184 | | | 2.900 | 2.916 | MN | 5,373 | 34,224 | 01/07/2020 | 05/15/2025 |
| 29364W-BE-7 | ENTERGY LOUISIANA LLC | | | 1,2 | 1.F FE | 149,415 | 101.0180 | 151,527 | 150,000 | 149,422 | | 7 | | | 1.600 | 1.642 | JD | 320 | | 11/09/2020 | 12/15/2030 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book / Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change In B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 29364W-BE-7 | ENTERGY LOUISIANA LLC | | | 1,2 | 1.F FE | 5,050,900 | 101.0180 | 5,050,900 | 5,000,000 | 5,050,619 | | (281) | | | 1.600 | 1.488 | JD | 10,667 | | 12/09/2020 | 12/15/2030 |
| 29364W-BF-4 | ENTERGY LOUISIANA LLC | | | 2 | 1.F FE | 1,444,740 | 100.3320 | 1,449,797 | 1,445,000 | 1,444,749 | | 9 | | | 0.620 | 0.626 | MN | 921 | | 11/17/2020 | 11/17/2023 |
| 29379V-AG-8 | ENTERPRISE PRODUCTS OPERATING LLC | | | | 2.A FE | 2,207,001 | 139.1870 | 2,289,626 | 1,645,000 | 2,189,404 | | (17,597) | | | 6.125 | 3.671 | AO | 21,271 | 100,756 | 02/12/2020 | 10/15/2039 |
| 29379V-AZ-6 | ENTERPRISE PRODUCTS OPERATING LLC | | | 1,2 | 2.A FE | 3,940,760 | 105.6980 | 4,227,920 | 4,000,000 | 3,971,710 | | 12,143 | | | 3.350 | 3.688 | MS | 39,456 | 134,000 | 05/15/2018 | 03/15/2023 |
| 29379V-BK-8 | ENTERPRISE PRODUCTS OPERATING LLC | | | 1,2 | 2.A FE | 2,010,947 | 100.4880 | 2,022,823 | 2,013,000 | 2,012,875 | | 431 | | | 2.850 | 2.872 | AO | 12,112 | 57,371 | 04/04/2016 | 04/15/2021 |
| 29379V-BK-8 | ENTERPRISE PRODUCTS OPERATING LLC | | | 1,2 | 2.A FE | 6,606,440 | 100.4880 | 6,598,042 | 6,566,000 | 6,567,935 | | (9,527) | | | 2.850 | 2.701 | AO | 39,505 | 187,131 | 01/10/2017 | 04/15/2021 |
| 29379V-BL-6 | ENTERPRISE PRODUCTS OPERATING LLC | | | 1,2 | 2.A FE | 1,762,058 | 115.1540 | 2,015,195 | 1,750,000 | 1,757,843 | | (1,169) | | | 3.950 | 3.864 | FA | 26,114 | 69,125 | 03/10/2017 | 02/15/2027 |
| 29379V-BP-7 | ENTERPRISE PRODUCTS OPERATING LLC | | | | 2.A FE | 829,552 | 100.2820 | 832,341 | 830,000 | 829,981 | | 153 | | | 2.800 | 2.819 | FA | 8,780 | 23,240 | 02/01/2018 | 02/15/2021 |
| 29379V-BS-1 | ENTERPRISE PRODUCTS OPERATING LLC | | | | 2.A FE | 524,921 | 103.3770 | 542,729 | 525,000 | 524,973 | | 24 | | | 3.500 | 3.505 | FA | 7,656 | 18,375 | 10/03/2018 | 02/01/2022 |
| 29379V-BV-4 | ENTERPRISE PRODUCTS OPERATING LLC | | | 1,2 | 2.A FE | 2,002,700 | 110.8500 | 2,217,000 | 2,000,000 | 2,002,343 | | (243) | | | 3.125 | 3.109 | JJ | 26,215 | 66,493 | 06/24/2019 | 07/31/2029 |
| 29379V-BV-4 | ENTERPRISE PRODUCTS OPERATING LLC | | | 1,2 | 2.A FE | 2,998,650 | 110.8500 | 3,325,500 | 3,000,000 | 2,998,823 | | 118 | | | 3.125 | 3.130 | JJ | 39,323 | 99,740 | 06/24/2019 | 07/31/2029 |
| 29379V-BX-0 | ENTERPRISE PRODUCTS OPERATING LLC | | | 1,2 | 2.A FE | 8,895,660 | 108.3820 | 9,656,836 | 8,910,000 | 8,896,865 | | 1,205 | | | 2.800 | 2.819 | JJ | 104,643 | 135,828 | 01/07/2020 | 01/31/2030 |
| 294429-AK-1 | EQUIFAX INC | | | 1,2 | 2.B FE | 1,249,400 | 100.5620 | 1,257,025 | 1,250,000 | 1,249,948 | | 123 | | | 2.300 | 2.310 | JD | 2,396 | 28,750 | 05/05/2016 | 06/01/2021 |
| 294429-AK-1 | EQUIFAX INC | | | 1,2 | 2.B FE | 2,524,820 | 100.5620 | 2,514,050 | 2,500,000 | 2,501,820 | | (5,447) | | | 2.300 | 2.077 | JD | 4,792 | 57,500 | 08/15/2016 | 06/01/2021 |
| 294429-AP-0 | EQUIFAX INC | | | | 2.B FE | 5,005,000 | 100.3070 | 5,020,365 | 5,005,000 | 5,005,000 | | | | | 1.091 | 1.091 | FMAN | 6,977 | 98,748 | 05/23/2018 | 08/15/2021 |
| 294429-AQ-8 | EQUIFAX INC | | | 1,2 | 2.B FE | 3,068,204 | 107.1060 | 3,293,510 | 3,075,000 | 3,069,637 | | 1,284 | | | 2.600 | 2.647 | JD | 6,663 | 82,615 | 11/15/2019 | 12/01/2024 |
| 29444U-BE-5 | EQUINIX INC | | | 1,2 | 2.C FE | 2,202,640 | 109.7770 | 2,195,540 | 2,000,000 | 2,201,331 | | (1,309) | | | 3.200 | 1.928 | MN | 7,644 | | 12/08/2020 | 11/18/2029 |
| 29444U-BF-2 | EQUINIX INC | | | 1,2 | 2.C FE | 2,169,998 | 102.0130 | 2,218,783 | 2,175,000 | 2,170,501 | | 504 | | | 1.250 | 1.297 | JJ | 14,273 | | 06/08/2020 | 07/15/2025 |
| 29444U-BK-1 | EQUINIX INC | | | 1,2 | 2.C FE | 434,561 | 100.2770 | 436,205 | 435,000 | 434,581 | | 21 | | | 1.000 | 1.021 | MS | 1,015 | | 09/23/2020 | 09/15/2025 |
| 29670G-AD-4 | ESSENTIAL UTILITIES INC | | | 1,2 | 2.B FE | 2,925,000 | 108.4090 | 3,170,963 | 2,925,000 | 2,925,000 | | | | | 2.704 | 2.704 | AO | 16,697 | 39,546 | 04/13/2020 | 04/15/2030 |
| 29717P-AU-1 | ESSEX PORTFOLIO LP | | | 1,2 | 2.A FE | 1,972,640 | 109.7060 | 2,194,120 | 2,000,000 | 1,975,812 | | 2,280 | | | 3.000 | 3.155 | JJ | 27,667 | 56,333 | 07/29/2019 | 01/15/2030 |
| 29717P-AV-9 | ESSEX PORTFOLIO LP | | | 1,2 | 2.A FE | 4,981,400 | 107.2990 | 5,364,950 | 5,000,000 | 4,982,573 | | 1,173 | | | 2.650 | 2.686 | MS | 39,014 | 78,764 | 02/04/2020 | 03/15/2032 |
| 29736R-AP-5 | ESTEE LAUDER COS INC/THE | | | 1,2 | 1.E FE | 249,437 | 108.0980 | 248,625 | 230,000 | 249,018 | | (420) | | | 2.375 | 1.360 | JD | 455 | 2,731 | 10/15/2020 | 12/01/2029 |
| 30034W-AB-2 | EVERGY INC | | | 1,2 | 2.B FE | 3,999,640 | 109.6130 | 4,384,520 | 4,000,000 | 3,999,681 | | 32 | | | 2.900 | 2.901 | MS | 34,156 | 117,933 | 09/09/2019 | 09/15/2029 |
| 30040W-AA-6 | EVERSOURCE ENERGY | | | 1,2 | 2.A FE | 1,052,774 | 100.2400 | 1,057,532 | 1,055,000 | 1,054,905 | | 465 | | | 2.500 | 2.545 | MS | 7,766 | 26,375 | 03/07/2016 | 03/15/2021 |
| 30040W-AC-2 | EVERSOURCE ENERGY | | | 1,2 | 2.A FE | 998,600 | 102.6380 | 1,026,380 | 1,000,000 | 999,647 | | 286 | | | 2.750 | 2.780 | MS | 8,097 | 27,500 | 03/02/2017 | 03/15/2022 |
| 30040W-AD-0 | EVERSOURCE ENERGY | | | 1,2 | 2.A FE | 997,740 | 107.9200 | 1,079,200 | 1,000,000 | 998,732 | | 316 | | | 2.900 | 2.936 | AO | 7,250 | 29,000 | 10/02/2017 | 10/01/2024 |
| 30040W-AE-8 | EVERSOURCE ENERGY | | | 1,2 | 2.A FE | 2,997,960 | 112.2180 | 3,366,540 | 3,000,000 | 2,998,499 | | 187 | | | 3.300 | 3.308 | JJ | 45,650 | 99,000 | 01/03/2018 | 01/15/2028 |
| 30040W-AK-4 | EVERSOURCE ENERGY | | | 1,2 | 2.A FE | 1,812,780 | 99.5950 | 1,792,710 | 1,800,000 | 1,812,317 | | (463) | | | 1.650 | 1.571 | FA | 11,303 | | 08/12/2020 | 08/15/2030 |
| 30040W-AK-4 | EVERSOURCE ENERGY | | | 1,2 | 2.A FE | 2,899,188 | 99.5950 | 2,888,255 | 2,900,000 | 2,899,217 | | 29 | | | 1.650 | 1.653 | FA | 18,210 | | 08/11/2020 | 08/15/2030 |
| 30231G-AR-3 | EXXON MOBIL CORP | | | 1,2 | 1.C FE | 1,498,202 | 104.7760 | 1,571,640 | 1,500,000 | 1,499,406 | | 264 | | | 2.726 | 2.745 | MS | 13,630 | 40,890 | 03/04/2016 | 03/01/2023 |
| 30231G-AR-3 | EXXON MOBIL CORP | | | 1,2 | 1.C FE | 1,035,400 | 104.7760 | 1,047,760 | 1,000,000 | 1,011,952 | | (5,801) | | | 2.726 | 2.113 | MS | 9,087 | 27,260 | 10/21/2016 | 03/01/2023 |
| 30231G-AT-9 | EXXON MOBIL CORP | | | 1,2 | 1.C FE | 2,497,602 | 110.7980 | 2,769,950 | 2,500,000 | 2,498,669 | | 235 | | | 3.043 | 3.054 | MS | 25,358 | 76,075 | 03/04/2016 | 03/01/2026 |
| 30231G-BB-7 | EXXON MOBIL CORP | | | | 1.C FE | 820,000 | 102.8770 | 843,591 | 820,000 | 820,000 | | | | | 1.902 | 1.902 | FA | 5,849 | 15,596 | 08/13/2019 | 08/16/2022 |
| 30231G-BE-1 | EXXON MOBIL CORP | | | 1,2 | 1.C FE | 5,000,000 | 108.5490 | 5,427,450 | 5,000,000 | 5,000,000 | | | | | 2.440 | 2.440 | FA | 45,750 | 122,000 | 08/13/2019 | 08/16/2029 |
| 30231G-BK-7 | EXXON MOBIL CORP | | | 1,2 | 1.C FE | 1,500,000 | 116.2990 | 1,744,485 | 1,500,000 | 1,500,000 | | | | | 3.482 | 3.482 | MS | 14,799 | 26,115 | 03/17/2020 | 03/19/2030 |
| 302445-AE-1 | FLIR SYSTEMS INC | | | 1,2 | 2.B FE | 2,083,860 | 104.9610 | 2,099,220 | 2,000,000 | 2,083,372 | | (488) | | | 2.500 | 2.008 | FA | 20,556 | | 12/08/2020 | 08/01/2030 |
| 30260N-AA-9 | FNB CORP/PA | | | 2 | 2.B FE | 4,921,306 | 101.8560 | 5,016,408 | 4,925,000 | 4,922,333 | | 1,027 | | | 2.200 | 2.226 | FA | 38,223 | 54,175 | 02/19/2020 | 02/24/2023 |
| 31428X-BA-3 | FEDEX CORP | | | | 2.B FE | 2,710,395 | 119.4080 | 3,044,904 | 2,550,000 | 2,703,156 | | (7,239) | | | 3.900 | 3.361 | FA | 41,438 | 49,725 | 02/19/2020 | 02/01/2035 |
| 31428X-BP-0 | FEDEX CORP | | | 1,2 | 2.B FE | 2,994,150 | 114.1040 | 3,423,120 | 3,000,000 | 2,995,650 | | 531 | | | 3.400 | 3.423 | FA | 38,533 | 102,000 | 01/29/2018 | 02/15/2028 |
| 31428X-BP-0 | FEDEX CORP | | | 1,2 | 2.B FE | 2,003,050 | 114.1040 | 2,282,080 | 2,000,000 | 2,002,243 | | (285) | | | 3.400 | 3.382 | FA | 25,689 | 68,000 | 01/29/2018 | 02/15/2028 |
| 31428X-BU-9 | FEDEX CORP | | | | 2.B FE | 474,449 | 103.1590 | 490,005 | 475,000 | 474,803 | | 184 | | | 3.400 | 3.441 | JJ | 7,492 | 16,150 | 01/14/2019 | 01/14/2022 |
| 31428X-BV-7 | FEDEX CORP | | | 1,2 | 2.B FE | 11,212,425 | 111.6700 | 12,562,875 | 11,250,000 | 11,217,119 | | 3,286 | | | 3.100 | 3.139 | FA | 141,438 | 359,406 | 07/22/2019 | 08/05/2029 |
| 31428X-BV-7 | FEDEX CORP | | | 1,2 | 2.B FE | 334,314 | 111.6700 | 335,010 | 300,000 | 333,235 | | (1,079) | | | 3.100 | 1.672 | FA | 3,772 | | 09/14/2020 | 08/05/2029 |
| 31620M-AY-2 | FIDELITY NATIONAL INFORMATION SERVICES I | | | 1,2 | 2.B FE | 2,324,948 | 119.0280 | 2,678,130 | 2,250,000 | 2,312,324 | | (7,491) | | | 4.250 | 3.802 | MN | 12,219 | 95,625 | 04/15/2019 | 05/15/2028 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book / Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change In B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 31620M-BJ-4 | FIDELITY NATIONAL INFORMATION SERVICES I | | | 1,2 | 2.B FE | 3,394,084 | 117.4000 | 3,991,600 | 3,400,000 | 3,394,896 | | 509 | | | 3.750 | 3.771 | MN | 14,167 | 127,500 | 05/14/2019 | 05/21/2029 |
| 316773-CU-2 | FIFTH THIRD BANCORP | | | 2 | 2.A FE | 353,999 | 103.0620 | 360,717 | 350,000 | 352,240 | | (1,597) | | | 2.600 | 2.123 | JD | 404 | 9,100 | 11/25/2019 | 06/15/2022 |
| 316773-CV-0 | FIFTH THIRD BANCORP | | | 2 | 2.A FE | 2,398,671 | 117.5670 | 2,727,554 | 2,320,000 | 2,385,116 | | (7,938) | | | 3.950 | 3.501 | MS | 27,237 | 91,640 | 04/05/2019 | 03/14/2028 |
| 316773-CV-0 | FIFTH THIRD BANCORP | | | 2 | 2.A FE | 3,568,565 | 117.5670 | 4,203,020 | 3,575,000 | 3,570,121 | | 576 | | | 3.950 | 3.972 | MS | 41,972 | 141,213 | 03/12/2018 | 03/14/2028 |
| 316773-CY-4 | FIFTH THIRD BANCORP | | | 1,2 | 2.A FE | 4,998,600 | 106.4240 | 5,321,200 | 5,000,000 | 4,998,899 | | 255 | | | 2.375 | 2.381 | JJ | 50,469 | 89,063 | 10/23/2019 | 01/28/2025 |
| 316773-CZ-1 | FIFTH THIRD BANCORP | | | 1,2 | 2.A FE | 1,324,152 | 103.1420 | 1,366,632 | 1,325,000 | 1,324,334 | | 182 | | | 1.625 | 1.647 | MN | 3,349 | 10,766 | 04/30/2020 | 05/05/2023 |
| 31677Q-BG-3 | FIFTH THIRD BANK NA | | | 2 | 1.G FE | 469,706 | 100.6920 | 468,218 | 465,000 | 466,621 | | (3,085) | | | 2.250 | 1.291 | JD | 494 | 10,463 | 04/16/2020 | 06/14/2021 |
| 31677Q-BG-3 | FIFTH THIRD BANK NA | | | 2 | 1.G FE | 1,988,508 | 100.6920 | 2,003,771 | 1,990,000 | 1,989,859 | | 309 | | | 2.250 | 2.266 | JD | 2,114 | 44,775 | 06/09/2016 | 06/14/2021 |
| 31677Q-BM-0 | FIFTH THIRD BANK NA | | | 2 | 1.G FE | 2,500,000 | 114.2350 | 2,855,875 | 2,500,000 | 2,500,000 | | | | | 3.950 | 3.950 | JJ | 41,969 | 98,750 | 07/23/2018 | 07/28/2025 |
| 31677Q-BS-7 | FIFTH THIRD BANK NA | | | 2 | 1.G FE | 2,517,883 | 102.8430 | 2,591,644 | 2,520,000 | 2,518,520 | | 637 | | | 1.800 | 1.829 | JJ | 19,026 | 22,680 | 01/28/2020 | 01/30/2023 |
| 337738-AS-7 | FISERV INC | | | 1,2 | 2.B FE | 3,169,666 | 107.3790 | 3,409,283 | 3,175,000 | 3,171,203 | | 1,019 | | | 2.750 | 2.786 | JJ | 43,656 | 89,010 | 06/10/2019 | 07/01/2024 |
| 337738-AT-5 | FISERV INC | | | 1,2 | 2.B FE | 2,474,827 | 112.0180 | 2,772,446 | 2,475,000 | 2,474,861 | | 23 | | | 3.200 | 3.201 | JJ | 39,600 | 80,740 | 06/10/2019 | 07/01/2026 |
| 337738-AU-2 | FISERV INC | | | 1,2 | 2.B FE | 5,470,794 | 114.1860 | 6,257,393 | 5,480,000 | 5,471,991 | | 795 | | | 3.500 | 3.520 | JJ | 95,900 | 195,529 | 06/10/2019 | 07/01/2029 |
| 341081-FM-4 | FLORIDA POWER & LIGHT CO | | | 1,2 | 1.D FE | 509,570 | 110.9500 | 554,750 | 500,000 | 505,250 | | (1,101) | | | 3.125 | 2.870 | JD | 1,302 | 15,625 | 11/21/2016 | 12/01/2025 |
| 341081-FZ-5 | FLORIDA POWER & LIGHT CO | | | 1,2 | 1.D FE | 1,997,960 | 108.8250 | 2,176,500 | 2,000,000 | 1,998,254 | | 294 | | | 2.850 | 2.872 | AO | 14,250 | 29,133 | 03/24/2020 | 04/01/2025 |
| 341081-GA-9 | FLORIDA POWER & LIGHT CO | | | 2 | 1.F FE | 1,015,000 | 100.0200 | 1,015,203 | 1,015,000 | 1,015,000 | | | | | 0.602 | 0.602 | JAJO | 1,104 | 1,608 | 07/28/2020 | 07/28/2023 |
| 341081-GA-9 | FLORIDA POWER & LIGHT CO | | | 2 | 1.F FE | 450,000 | 100.0200 | 450,090 | 450,000 | 450,000 | | | | | 0.602 | 0.602 | JAJO | 489 | 713 | 07/28/2020 | 07/28/2023 |
| 361448-BD-4 | GATX CORP | | | 1,2 | 2.B FE | 499,680 | 110.3890 | 551,945 | 500,000 | 499,802 | | 58 | | | 4.350 | 4.364 | FA | 8,217 | 21,750 | 11/01/2018 | 02/15/2024 |
| 361448-BF-9 | GATX CORP | | | 1,2 | 2.B FE | 4,989,350 | 118.1800 | 5,909,000 | 5,000,000 | 4,989,901 | | 551 | | | 4.000 | 4.026 | JD | 556 | 126,667 | 05/08/2020 | 06/30/2030 |
| 369550-AW-8 | GENERAL DYNAMICS CORP | | | 1,2 | 1.F FE | 2,482,900 | 103.7060 | 2,592,650 | 2,500,000 | 2,493,325 | | 2,457 | | | 1.875 | 1.980 | FA | 17,708 | 46,875 | 08/09/2016 | 08/15/2023 |
| 369550-BF-4 | GENERAL DYNAMICS CORP | | | | 1.F FE | 2,560,830 | 100.1220 | 2,553,111 | 2,550,000 | 2,551,529 | | (4,202) | | | 0.594 | 0.428 | FMAN | 2,147 | 37,717 | 09/28/2018 | 05/11/2021 |
| 369550-BG-2 | GENERAL DYNAMICS CORP | | | 1,2 | 1.F FE | 1,906,338 | 111.7800 | 2,157,354 | 1,930,000 | 1,914,550 | | 3,205 | | | 3.500 | 3.700 | MN | 8,631 | 67,550 | 05/08/2018 | 05/15/2025 |
| 369550-BK-3 | GENERAL DYNAMICS CORP | | | 1,2 | 1.F FE | 248,888 | 110.4190 | 276,048 | 250,000 | 249,047 | | 159 | | | 3.250 | 3.347 | AO | 2,031 | 4,198 | 03/23/2020 | 04/01/2025 |
| 369550-BM-9 | GENERAL DYNAMICS CORP | | | 1,2 | 1.F FE | 989,470 | 118.6260 | 1,186,260 | 1,000,000 | 990,150 | | 680 | | | 3.625 | 3.752 | AO | 9,063 | 18,729 | 03/23/2020 | 04/01/2030 |
| 369604-BV-4 | GENERAL ELECTRIC CO | | | 1,2 | 2.A FE | 2,182,671 | 113.1050 | 2,233,824 | 1,975,000 | 2,180,219 | | (2,453) | | | 3.450 | 1.669 | MN | 11,356 | | 12/02/2020 | 05/01/2027 |
| 36962G-3P-7 | GENERAL ELECTRIC CO | | | | 2.B FE | 233,265 | 135.5340 | 271,068 | 200,000 | 232,890 | | (375) | | | 5.875 | 4.484 | JJ | 5,451 | | 09/14/2020 | 01/14/2038 |
| 36962G-6S-8 | GENERAL ELECTRIC CO | | | | 2.B FE | 2,035,660 | 105.1210 | 2,102,420 | 2,000,000 | 2,023,009 | | (10,970) | | | 3.100 | 2.513 | JJ | 29,622 | 62,000 | 11/01/2019 | 01/09/2023 |
| 370334-BZ-6 | GENERAL MILLS INC | | | 1,2 | 2.B FE | 8,912,410 | 112.0450 | 10,028,028 | 8,950,000 | 8,925,753 | | 3,535 | | | 3.200 | 3.249 | FA | 112,173 | 286,400 | 01/09/2017 | 02/10/2027 |
| 370334-CB-8 | GENERAL MILLS INC | | | | 2.B FE | 2,073,680 | 100.1430 | 2,072,960 | 2,070,000 | 2,070,376 | | (1,247) | | | 0.770 | 0.709 | JAJO | 3,410 | 39,178 | 04/05/2018 | 04/16/2021 |
| 370334-CE-2 | GENERAL MILLS INC | | | 1,2 | 2.B FE | 2,493,575 | 108.9080 | 2,722,700 | 2,500,000 | 2,496,565 | | 1,148 | | | 3.700 | 3.752 | AO | 19,014 | 92,500 | 04/23/2018 | 10/17/2023 |
| 370334-CF-9 | GENERAL MILLS INC | | | 1,2 | 2.B FE | 716,485 | 113.0490 | 807,170 | 714,000 | 715,579 | | (346) | | | 4.000 | 3.941 | AO | 5,871 | 28,560 | 04/04/2018 | 04/17/2025 |
| 370334-CF-9 | GENERAL MILLS INC | | | 1,2 | 2.B FE | 2,283,783 | 113.0490 | 2,584,300 | 2,286,000 | 2,284,569 | | 300 | | | 4.000 | 4.016 | AO | 18,796 | 91,440 | 04/03/2018 | 04/17/2025 |
| 37045X-AW-6 | GENERAL MOTORS FINANCIAL CO INC | | | 1,2 | 2.C FE | 1,544,905 | 102.8330 | 1,542,495 | 1,500,000 | 1,538,347 | | (6,558) | | | 3.450 | 1.126 | AO | 11,644 | 4,313 | 10/28/2020 | 04/10/2022 |
| 37045X-CF-1 | GENERAL MOTORS FINANCIAL CO INC | | | 1,2 | 2.C FE | 499,655 | 104.8610 | 524,305 | 500,000 | 499,855 | | 69 | | | 3.250 | 3.265 | JJ | 7,944 | 16,250 | 01/02/2018 | 01/05/2023 |
| 37045X-CH-7 | GENERAL MOTORS FINANCIAL CO INC | | | | 2.C FE | 2,400,000 | 100.0610 | 2,401,464 | 2,400,000 | 2,400,000 | | | | | 1.080 | 1.080 | JAJO | 6,045 | 54,127 | 04/05/2018 | 04/09/2021 |
| 37045X-CU-8 | GENERAL MOTORS FINANCIAL CO INC | | | | 2.C FE | 727,244 | 104.2970 | 730,079 | 700,000 | 724,505 | | (2,739) | | | 3.550 | 1.217 | JJ | 11,942 | | 10/28/2020 | 07/08/2022 |
| 37045X-CV-6 | GENERAL MOTORS FINANCIAL CO INC | | | 1,2 | 2.C FE | 3,385,729 | 106.7920 | 3,620,249 | 3,390,000 | 3,386,495 | | 766 | | | 2.900 | 2.927 | FA | 34,135 | 61,990 | 01/06/2020 | 02/26/2025 |
| 37045X-CW-4 | GENERAL MOTORS FINANCIAL CO INC | | | | 2.C FE | 1,669,249 | 109.6490 | 1,831,138 | 1,670,000 | 1,669,407 | | 158 | | | 5.200 | 5.217 | MS | 24,363 | 30,153 | 05/12/2020 | 03/20/2023 |
| 37045X-CX-2 | GENERAL MOTORS FINANCIAL CO INC | | | 1,2 | 2.C FE | 2,396,232 | 106.9300 | 2,566,320 | 2,400,000 | 2,396,606 | | 374 | | | 2.750 | 2.784 | JD | 2,017 | 32,633 | 06/17/2020 | 06/20/2025 |
| 37310P-AE-1 | GEORGETOWN UNIVERSITY/THE | | | 1,2 | 1.G FE | 3,000,000 | 98.7470 | 2,962,410 | 3,000,000 | 3,000,000 | | | | | 2.247 | 2.247 | AO | 16,853 | 40,072 | 02/19/2020 | 04/01/2030 |
| 373334-JX-0 | GEORGIA POWER CO | | | | 2.A FE | 356,899 | 103.3300 | 361,655 | 350,000 | 353,851 | | (2,748) | | | 2.850 | 2.031 | MN | 1,275 | 9,975 | 11/20/2019 | 05/15/2022 |
| 375558-AZ-6 | GILEAD SCIENCES INC | | | 1,2 | 2.A FE | 1,063,300 | 110.4670 | 1,104,670 | 1,000,000 | 1,031,714 | | (7,762) | | | 3.500 | 2.625 | FA | 14,583 | 35,000 | 09/29/2016 | 02/01/2025 |
| 375558-BC-6 | GILEAD SCIENCES INC | | | 1,2 | 2.A FE | 802,043 | 104.4310 | 783,233 | 750,000 | 763,859 | | (9,063) | | | 3.250 | 1.989 | MS | 8,125 | 24,375 | 08/18/2016 | 09/01/2022 |
| 375558-BF-9 | GILEAD SCIENCES INC | | | 1,2 | 2.A FE | 3,890,080 | 113.4480 | 4,254,300 | 3,750,000 | 3,837,461 | | (16,249) | | | 3.650 | 3.134 | MS | 45,625 | 136,875 | 10/25/2017 | 03/01/2026 |
| 375558-BS-1 | GILEAD SCIENCES INC | | | 1,2 | 2.A FE | 3,982,040 | 100.9640 | 4,038,560 | 4,000,000 | 3,982,216 | | 176 | | | 2.600 | 2.629 | AO | 26,289 | | 09/23/2020 | 10/01/2040 |
| 375558-BS-1 | GILEAD SCIENCES INC | | | 1,2 | 2.A FE | 4,171,686 | 100.9640 | 4,190,006 | 4,150,000 | 4,171,634 | | (52) | | | 2.600 | 2.566 | AO | 27,275 | | 12/17/2020 | 10/01/2040 |
| 375558-BW-2 | GILEAD SCIENCES INC | | | 1,2 | 2.A FE | 3,698,705 | 100.3040 | 3,711,248 | 3,700,000 | 3,698,815 | | 110 | | | 0.750 | 0.762 | MS | 7,015 | | 09/23/2020 | 09/29/2023 |
| 375558-BX-0 | GILEAD SCIENCES INC | | | 1,2 | 2.A FE | 6,159,636 | 100.6930 | 6,207,723 | 6,165,000 | 6,159,825 | | 188 | | | 1.200 | 1.213 | AO | 18,701 | | 09/23/2020 | 10/01/2027 |
| 377372-AM-9 | GLAXOSMITHKLINE CAPITAL INC | | | | 1.F FE | 1,867,366 | 112.2760 | 2,110,789 | 1,880,000 | 1,871,737 | | 1,713 | | | 3.625 | 3.735 | MN | 8,708 | 68,150 | 05/10/2018 | 05/15/2025 |
| 38141E-C2-3 | GOLDMAN SACHS GROUP INC/THE | | | 1,2 | 2.A FE | 1,603,840 | 110.5670 | 1,658,505 | 1,500,000 | 1,547,414 | | (13,655) | | | 3.850 | 2.831 | JJ | 27,752 | 57,750 | 09/21/2016 | 07/08/2024 |

# 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 | 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 |
| 38141G-GQ-1 | GOLDMAN SACHS GROUP INC/THE | | | | 2.A FE | 2,073,500 | 102.8080 | 2,056,160 | 2,000,000 | 2,032,426 | | (41,074) | | | 5.250 | 2.372 | JJ | 44,917 | 52,500 | 04/06/2020 | 07/27/2021 |
| 38141G-RD-8 | GOLDMAN SACHS GROUP INC/THE | | | | 2.A FE | 466,187 | 106.7130 | 480,209 | 450,000 | 461,967 | | (4,219) | | | 3.625 | 2.294 | JJ | 7,205 | 8,156 | 03/31/2020 | 01/22/2023 |
| 38141G-VU-5 | GOLDMAN SACHS GROUP INC/THE | | | 2 | 2.A FE | 1,261,473 | 100.5200 | 1,256,500 | 1,250,000 | 1,250,604 | | (2,617) | | | 2.625 | 2.411 | AO | 6,016 | 32,813 | 09/28/2016 | 04/25/2021 |
| 38141G-WB-6 | GOLDMAN SACHS GROUP INC/THE | | | 1,2 | 2.A FE | 2,734,901 | 114.1200 | 3,064,122 | 2,685,000 | 2,716,767 | | (5,622) | | | 3.850 | 3.592 | JJ | 44,508 | 103,373 | 10/26/2017 | 01/26/2027 |
| 38141G-WB-6 | GOLDMAN SACHS GROUP INC/THE | | | 1,2 | 2.A FE | 2,661,390 | 114.1200 | 3,138,300 | 2,750,000 | 2,682,475 | | 9,470 | | | 3.850 | 4.312 | JJ | 45,585 | 105,875 | 11/28/2018 | 01/26/2027 |
| 38141G-WC-4 | GOLDMAN SACHS GROUP INC/THE | | | 1,2 | 2.A FE | 4,895,717 | 100.8110 | 4,894,374 | 4,855,000 | 4,859,617 | | (13,710) | | | 3.000 | 2.695 | AO | 26,298 | 145,650 | 03/31/2020 | 04/26/2022 |
| 38141G-WJ-9 | GOLDMAN SACHS GROUP INC/THE | | | 1,2 | 2.A FE | 2,000,000 | 103.5550 | 2,071,100 | 2,000,000 | 2,000,000 | | | | | 2.908 | 2.908 | JD | 4,200 | 58,160 | 05/31/2017 | 06/05/2023 |
| 38141G-WL-4 | GOLDMAN SACHS GROUP INC/THE | | | 1,2 | 2.A FE | 4,000,000 | 115.2020 | 4,608,080 | 4,000,000 | 4,000,000 | | | | | 3.691 | 3.691 | JD | 10,663 | 147,640 | 05/31/2017 | 06/05/2028 |
| 38141G-WM-2 | GOLDMAN SACHS GROUP INC/THE | | | 1,2 | 2.A FE | 1,250,000 | 103.8640 | 1,298,300 | 1,250,000 | 1,250,000 | | | | | 2.905 | 2.905 | JJ | 15,836 | 36,313 | 07/19/2017 | 07/24/2023 |
| 38141G-WU-4 | GOLDMAN SACHS GROUP INC/THE | | | | 1.G FE | 994,800 | 100.9310 | 1,009,310 | 1,000,000 | 995,836 | | 1,036 | | | 0.963 | 1.160 | FMAN | 1,043 | 5,317 | 06/16/2020 | 02/23/2023 |
| 38141G-WZ-3 | GOLDMAN SACHS GROUP INC/THE | | | 1,2 | 2.A FE | 9,174,830 | 118.6360 | 10,677,240 | 9,000,000 | 9,148,840 | | (17,694) | | | 4.223 | 3.957 | MN | 63,345 | 380,070 | 07/10/2019 | 05/01/2029 |
| 38141G-XG-4 | GOLDMAN SACHS GROUP INC/THE | | | 1,2 | 1.G FE | 1,034,292 | 107.5650 | 1,038,002 | 965,000 | 1,033,039 | | (1,253) | | | 2.600 | 1.737 | FA | 10,036 | | 12/03/2020 | 02/07/2030 |
| 38141G-XG-4 | GOLDMAN SACHS GROUP INC/THE | | | 1,2 | 1.G FE | 8,487,029 | 107.5650 | 9,132,269 | 8,490,000 | 8,487,266 | | 237 | | | 2.600 | 2.604 | FA | 88,296 | 110,370 | 02/05/2020 | 02/07/2030 |
| 38141G-XL-3 | GOLDMAN SACHS GROUP INC/THE | | | 1,2 | 1.G FE | 4,040,000 | 100.4050 | 4,056,362 | 4,040,000 | 4,040,000 | | | | | 0.627 | 0.627 | MN | 2,955 | | 11/16/2020 | 11/17/2023 |
| 38141G-XM-1 | GOLDMAN SACHS GROUP INC/THE | | | 1,2 | 1.G FE | 1,250,000 | 101.0990 | 1,263,738 | 1,250,000 | 1,250,000 | | | | | 1.093 | 1.093 | JD | 835 | | 12/04/2020 | 12/09/2026 |
| 38143U-8H-7 | GOLDMAN SACHS GROUP INC/THE | | | 2 | 2.A FE | 3,990,760 | 113.5950 | 4,543,800 | 4,000,000 | 3,994,813 | | 897 | | | 3.750 | 3.778 | FA | 52,500 | 150,000 | 02/22/2016 | 02/25/2026 |
| 38143U-8H-7 | GOLDMAN SACHS GROUP INC/THE | | | 2 | 2.A FE | 1,131,360 | 113.5950 | 1,135,950 | 1,000,000 | 1,123,322 | | (8,038) | | | 3.750 | 1.154 | FA | 13,125 | | 08/31/2020 | 02/25/2026 |
| 38145G-AH-3 | GOLDMAN SACHS GROUP INC/THE | | | 1,2 | 2.A FE | 4,410,949 | 112.2640 | 4,981,154 | 4,437,000 | 4,420,425 | | 2,486 | | | 3.500 | 3.571 | MN | 19,412 | 155,295 | 01/10/2017 | 11/16/2026 |
| 38145G-AH-3 | GOLDMAN SACHS GROUP INC/THE | | | 1,2 | 2.A FE | 1,744,744 | 112.2640 | 1,908,488 | 1,700,000 | 1,734,969 | | (6,567) | | | 3.500 | 3.043 | MN | 7,438 | 59,500 | 06/28/2019 | 11/16/2026 |
| 38148L-AE-6 | GOLDMAN SACHS GROUP INC/THE | | | 2 | 2.A FE | 3,067,588 | 112.2750 | 3,385,091 | 3,015,000 | 3,041,658 | | (5,886) | | | 3.750 | 3.519 | MN | 12,248 | 113,063 | 01/10/2017 | 05/22/2025 |
| 38148Y-AA-6 | GOLDMAN SACHS GROUP INC/THE | | | 1,2 | 2.A FE | 4,286,562 | 122.0340 | 4,503,055 | 3,690,000 | 4,272,499 | | (14,063) | | | 4.017 | 2.831 | AO | 25,116 | 74,114 | 06/22/2020 | 10/31/2038 |
| 40414L-AN-9 | HEALTHPEAK PROPERTIES INC | | | 1,2 | 2.A FE | 2,348,093 | 113.4830 | 2,610,109 | 2,300,000 | 2,327,436 | | (5,995) | | | 4.000 | 3.688 | JD | 7,667 | 92,000 | 05/17/2017 | 06/01/2025 |
| 40414L-AQ-2 | HEALTHPEAK PROPERTIES INC | | | 1,2 | 2.A FE | 2,999,367 | 112.8840 | 3,386,520 | 3,000,000 | 2,999,489 | | 83 | | | 3.250 | 3.253 | JJ | 44,958 | 100,208 | 06/21/2019 | 07/15/2026 |
| 40414L-AR-0 | HEALTHPEAK PROPERTIES INC | | | 1,2 | 2.A FE | 2,989,250 | 113.7307 | 3,411,922 | 3,000,000 | 2,990,618 | | 926 | | | 3.500 | 3.543 | JJ | 48,417 | 107,917 | 06/21/2019 | 07/15/2029 |
| 40434L-AB-1 | HP INC | | | 1,2 | 2.B FE | 3,041,399 | 110.3410 | 3,365,401 | 3,050,000 | 3,042,002 | | 603 | | | 3.000 | 3.045 | JD | 3,558 | 45,750 | 06/09/2020 | 06/17/2027 |
| 416515-BE-3 | HARTFORD FINANCIAL SERVICES GROUP INC/TH | | | 1,2 | 2.A FE | 9,070,880 | 108.6370 | 9,885,967 | 9,100,000 | 9,074,395 | | 2,584 | | | 2.800 | 2.837 | FA | 93,427 | 254,800 | 08/09/2019 | 08/19/2029 |
| 421946-AM-6 | HEALTHCARE REALTY TRUST INC | | | 1,2 | 2.B FE | 2,975,670 | 100.4510 | 3,013,530 | 3,000,000 | 2,976,195 | | 525 | | | 2.050 | 2.137 | MS | 15,204 | | 09/18/2020 | 03/15/2031 |
| 42217K-BF-2 | WELLTOWER INC | | | 1,2 | 2.A FE | 2,323,890 | 113.2590 | 2,548,328 | 2,250,000 | 2,292,031 | | (9,226) | | | 4.000 | 3.514 | JD | 7,500 | 90,000 | 05/17/2017 | 06/01/2025 |
| 42225U-AH-7 | HEALTHCARE TRUST OF AMERICA HOLDINGS LP | | | 1,2 | 2.B FE | 307,508 | 100.0010 | 310,003 | 310,000 | 307,564 | | 56 | | | 2.000 | 2.086 | MS | 1,602 | | 09/14/2020 | 03/15/2031 |
| 42250P-AA-1 | HEALTHPEAK PROPERTIES INC | | | 1,2 | 2.A FE | 4,982,000 | 109.4500 | 5,472,500 | 5,000,000 | 4,983,712 | | 1,540 | | | 3.000 | 3.041 | JJ | 69,167 | 97,500 | 11/06/2019 | 01/15/2030 |
| 427866-BA-5 | HERSHEY CO/THE | | | | 1.F FE | 324,776 | 101.0410 | 328,383 | 325,000 | 324,971 | | 76 | | | 3.100 | 3.124 | MN | 1,287 | 10,075 | 05/03/2018 | 05/15/2021 |
| 427866-BE-7 | HERSHEY CO/THE | | | 1,2 | 1.F FE | 1,632,334 | 102.8840 | 1,682,153 | 1,635,000 | 1,632,478 | | 144 | | | 1.700 | 1.718 | JD | 2,316 | 13,898 | 05/27/2020 | 06/01/2030 |
| 42824C-AW-9 | HEWLETT PACKARD ENTERPRISE CO | | | 1,2 | 2.B FE | 2,660,820 | 116.9960 | 2,924,900 | 2,500,000 | 2,620,890 | | (24,071) | | | 4.900 | 3.731 | AO | 25,861 | 122,500 | 05/16/2019 | 10/15/2025 |
| 42824C-BB-4 | HEWLETT PACKARD ENTERPRISE CO | | | | 2.B FE | 525,000 | 100.0140 | 525,074 | 525,000 | 525,000 | | | | | 0.954 | 0.954 | JAJO | 1,224 | 11,280 | 09/10/2018 | 10/05/2021 |
| 42824C-BC-2 | HEWLETT PACKARD ENTERPRISE CO | | | 1,2 | 2.B FE | 299,583 | 102.1120 | 306,336 | 300,000 | 299,892 | | 138 | | | 3.500 | 3.549 | AO | 2,508 | 10,500 | 09/10/2018 | 10/05/2021 |
| 42824C-BG-3 | HEWLETT PACKARD ENTERPRISE CO | | | 1,2 | 2.B FE | 3,748,350 | 110.0080 | 4,125,300 | 3,750,000 | 3,748,677 | | 327 | | | 4.450 | 4.464 | AO | 41,255 | 80,193 | 04/06/2020 | 10/02/2023 |
| 42824C-BG-3 | HEWLETT PACKARD ENTERPRISE CO | | | 1,2 | 2.B FE | 815,869 | 110.0080 | 825,060 | 750,000 | 804,651 | | (11,218) | | | 4.450 | 1.647 | AO | 8,251 | 16,039 | 06/09/2020 | 10/02/2023 |
| 437076-BC-5 | HOME DEPOT INC/THE | | | 1,2 | 1.F FE | 383,758 | 109.6530 | 383,786 | 350,000 | 382,891 | | (866) | | | 3.750 | 0.453 | FA | 4,958 | | 12/02/2020 | 02/15/2024 |
| 437076-BL-5 | HOME DEPOT INC/THE | | | 1,2 | 1.F FE | 1,550,461 | 100.2600 | 1,560,046 | 1,556,000 | 1,555,720 | | 1,121 | | | 2.000 | 2.073 | AO | 7,780 | 31,120 | 02/03/2016 | 04/01/2021 |
| 437076-BN-1 | HOME DEPOT INC/THE | | | 1,2 | 1.F FE | 9,403,400 | 107.7770 | 10,363,836 | 9,616,000 | 9,478,188 | | 22,008 | | | 2.125 | 2.393 | MS | 60,167 | 204,340 | 05/03/2018 | 09/15/2026 |
| 437076-BW-1 | HOME DEPOT INC/THE | | | 1,2 | 1.F FE | 2,298,410 | 120.3200 | 2,616,960 | 2,175,000 | 2,278,402 | | (11,708) | | | 3.900 | 3.197 | JD | 5,891 | 84,825 | 04/08/2019 | 12/06/2028 |
| 437076-BY-7 | HOME DEPOT INC/THE | | | 1,2 | 1.F FE | 3,231,345 | 113.6690 | 3,694,243 | 3,250,000 | 3,233,871 | | 1,652 | | | 2.950 | 3.017 | JD | 4,261 | 95,875 | 06/03/2019 | 06/15/2029 |
| 438516-BL-9 | HONEYWELL INTERNATIONAL INC | | | 1,2 | 1.F FE | 4,483,800 | 110.3880 | 4,967,460 | 4,500,000 | 4,490,064 | | 1,564 | | | 2.500 | 2.541 | MN | 18,750 | 112,500 | 10/24/2016 | 11/01/2026 |
| 438516-BM-7 | HONEYWELL INTERNATIONAL INC | | | 1,2 | 1.F FE | 1,054,947 | 101.1840 | 1,067,491 | 1,055,000 | 1,054,991 | | 11 | | | 1.850 | 1.851 | MN | 3,253 | 19,518 | 10/24/2016 | 11/01/2021 |
| 438516-BU-9 | HONEYWELL INTERNATIONAL INC | | | 1,2 | 1.F FE | 2,640,540 | 111.8710 | 2,964,582 | 2,650,000 | 2,641,709 | | 842 | | | 2.700 | 2.741 | FA | 27,030 | 72,941 | 07/30/2019 | 08/15/2029 |
| 438516-CC-8 | HONEYWELL INTERNATIONAL INC | | | 1,2 | 1.F FE | 8,175,000 | 100.1600 | 8,188,080 | 8,175,000 | 8,175,000 | | | | | 0.483 | 0.483 | FA | 14,478 | | 08/17/2020 | 08/19/2022 |
| 445658-CF-2 | JB HUNT TRANSPORT SERVICES INC | | | 1,2 | 2.A FE | 2,999,820 | 114.8290 | 3,444,870 | 3,000,000 | 2,999,863 | | 24 | | | 3.875 | 3.876 | MS | 38,750 | 116,250 | 02/26/2019 | 03/01/2026 |
| 446150-AK-0 | HUNTINGTON BANCSHARES INC/OH | | | 2 | 2.A FE | 2,137,601 | 101.8010 | 2,180,577 | 2,142,000 | 2,139,746 | | 1,583 | | | 2.300 | 2.404 | JJ | 22,854 | 31,648 | 04/08/2020 | 01/14/2022 |
| 446150-AK-0 | HUNTINGTON BANCSHARES INC/OH | | | 2 | 2.A FE | 218,737 | 101.8010 | 221,926 | 218,000 | 218,423 | | (313) | | | 2.300 | 2.093 | JJ | 2,326 | 2,507 | 04/09/2020 | 01/14/2022 |
| 446150-AS-3 | HUNTINGTON BANCSHARES INC/OH | | | 1,2 | 2.A FE | 5,826,425 | 107.2450 | 6,273,833 | 5,850,000 | 5,828,323 | | 1,899 | | | 2.550 | 2.596 | FA | 60,913 | 74,588 | 01/28/2020 | 02/04/2030 |
| 44644A-AB-3 | HUNTINGTON NATIONAL BANK/THE | | | 2 | 1.G FE | 3,990,480 | 103.2620 | 4,130,480 | 4,000,000 | 3,996,822 | | 1,922 | | | 2.500 | 2.551 | FA | 40,000 | 100,000 | 08/02/2017 | 08/07/2022 |
| 44644A-AD-9 | HUNTINGTON NATIONAL BANK/THE | | | 2 | 1.G FE | 299,322 | 100.8240 | 302,472 | 300,000 | 299,913 | | 231 | | | 3.250 | 3.330 | MN | 1,273 | 9,750 | 05/08/2018 | 05/14/2021 |
| 44644A-AH-0 | HUNTINGTON NATIONAL BANK/THE | | | 1,2 | 1.G FE | 1,248,863 | 103.2340 | 1,290,425 | 1,250,000 | 1,249,528 | | 366 | | | 3.125 | 3.156 | AO | 9,766 | 39,063 | 02/19/2019 | 04/01/2022 |
| 44644M-AA-9 | HUNTINGTON NATIONAL BANK/THE | | | 1,2 | 1.G FE | 2,797,648 | 102.7460 | 2,876,888 | 2,800,000 | 2,798,347 | | 699 | | | 1.800 | 1.829 | FA | 20,720 | 25,060 | 01/28/2020 | 02/03/2023 |
| 44932H-AC-7 | IBM CREDIT LLC | | | 1,2 | 1.F FE | 6,000,000 | 103.4870 | 6,209,220 | 6,000,000 | 6,000,000 | | | | | 2.200 | 2.200 | MS | 41,433 | 132,000 | 09/05/2017 | 09/08/2022 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book / Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change In B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 44932H-AF-0 | IBM CREDIT LLC | | | | 1.F FE | 800,000 | 100.0170 | 800,136 | 800,000 | 800,000 | | | | | 0.385 | 0.385 | FMAN | 487 | 10,263 | 02/01/2018 | 02/05/2021 |
| 452308-AT-6 | ILLINOIS TOOL WORKS INC | | | 1,2 | 1.F FE | 2,971,279 | 108.8070 | 3,073,798 | 2,825,000 | 2,894,515 | | (22,716) | | | 3.500 | 2.617 | MS | 32,958 | 98,875 | 06/29/2017 | 03/01/2024 |
| 452308-AX-7 | ILLINOIS TOOL WORKS INC | | | 1,2 | 1.F FE | 9,685,140 | 110.5020 | 10,773,945 | 9,750,000 | 9,708,998 | | 6,303 | | | 2.650 | 2.728 | MN | 33,015 | 258,375 | 03/08/2017 | 11/15/2026 |
| 45687A-AM-4 | TRANE TECHNOLOGIES GLOBAL HOLDING CO LTD | | | | 2.B FE | 1,123,178 | 100.3160 | 1,128,555 | 1,125,000 | 1,124,913 | | 623 | | | 2.900 | 2.957 | FA | 11,781 | 32,625 | 02/13/2018 | 02/21/2021 |
| 458140-AJ-9 | INTEL CORP | | | | 1.E FE | 805,988 | 102.2200 | 766,650 | 750,000 | 758,650 | | (11,425) | | | 3.300 | 1.739 | AO | 6,188 | 24,750 | 09/21/2016 | 10/01/2021 |
| 458140-AR-1 | INTEL CORP | | | | 1.E FE | 1,058,750 | 104.6070 | 1,046,070 | 1,000,000 | 1,015,539 | | (9,600) | | | 3.100 | 2.092 | JJ | 13,089 | 31,000 | 04/26/2016 | 07/29/2022 |
| 458140-AU-4 | INTEL CORP | | | 1,2 | 1.E FE | 3,740,475 | 109.1290 | 4,092,338 | 3,750,000 | 3,744,567 | | 929 | | | 2.600 | 2.629 | MN | 11,375 | 97,500 | 05/12/2016 | 05/19/2026 |
| 458140-BB-5 | INTEL CORP | | | 1,2 | 1.E FE | 1,249,238 | 102.6050 | 1,282,563 | 1,250,000 | 1,249,784 | | 155 | | | 2.350 | 2.363 | MN | 4,080 | 29,375 | 05/08/2017 | 05/11/2022 |
| 458140-BL-3 | INTEL CORP | | | 1,2 | 1.E FE | 1,998,180 | 132.0200 | 2,640,400 | 2,000,000 | 1,998,224 | | 44 | | | 4.600 | 4.607 | MS | 24,533 | 46,000 | 03/20/2020 | 03/25/2040 |
| 45866F-AK-0 | INTERCONTINENTAL EXCHANGE INC | | | 1,2 | 2.A FE | 3,164,070 | 104.7107 | 3,193,675 | 3,050,000 | 3,161,881 | | (2,189) | | | 2.100 | 1.668 | JD | 2,847 | 35,405 | 10/20/2020 | 06/15/2030 |
| 45866F-AM-6 | INTERCONTINENTAL EXCHANGE INC | | | | 2.A FE | 1,459,372 | 100.8068 | 1,471,779 | 1,460,000 | 1,459,453 | | 81 | | | 0.700 | 0.715 | JD | 454 | 3,265 | 08/18/2020 | 06/15/2023 |
| 45866F-AN-4 | INTERCONTINENTAL EXCHANGE INC | | | 1,2 | 2.A FE | 353,455 | 100.7677 | 352,687 | 350,000 | 353,376 | | (79) | | | 1.850 | 1.757 | MS | 2,356 | | 09/14/2020 | 09/15/2032 |
| 45866F-AP-9 | INTERCONTINENTAL EXCHANGE INC | | | 1,2 | 2.A FE | 536,328 | 102.5708 | 553,882 | 540,000 | 536,379 | | 51 | | | 2.650 | 2.694 | MS | 5,207 | | 08/17/2020 | 09/15/2040 |
| 459200-HG-9 | INTERNATIONAL BUSINESS MACHINES CORP | | | | 1.F FE | 749,693 | 102.7710 | 770,783 | 750,000 | 749,913 | | 53 | | | 1.875 | 1.882 | FA | 5,859 | 14,063 | 09/22/2016 | 08/01/2022 |
| 459200-HU-8 | INTERNATIONAL BUSINESS MACHINES CORP | | | | 1.F FE | 1,087,250 | 109.8210 | 1,098,210 | 1,000,000 | 1,038,608 | | (11,820) | | | 3.625 | 2.332 | FA | 13,997 | 36,250 | 09/20/2016 | 02/12/2024 |
| 459200-JC-6 | INTERNATIONAL BUSINESS MACHINES CORP | | | | 1.F FE | 1,040,090 | 105.1410 | 1,051,410 | 1,000,000 | 1,012,131 | | (6,350) | | | 2.875 | 2.203 | MN | 4,153 | 28,750 | 05/31/2016 | 11/09/2022 |
| 459200-JR-3 | INTERNATIONAL BUSINESS MACHINES CORP | | | | 1.F FE | 497,345 | 112.8310 | 564,155 | 500,000 | 498,284 | | 251 | | | 3.300 | 3.363 | JJ | 7,058 | 16,500 | 01/24/2017 | 01/27/2027 |
| 459200-JX-0 | INTERNATIONAL BUSINESS MACHINES CORP | | | | 1.F FE | 1,999,907 | 103.5520 | 2,045,152 | 1,975,000 | 1,991,403 | | (8,616) | | | 2.850 | 2.227 | MN | 7,505 | 56,288 | 04/06/2020 | 05/13/2022 |
| 459200-JY-8 | INTERNATIONAL BUSINESS MACHINES CORP | | | | 1.F FE | 2,988,540 | 108.3280 | 3,249,840 | 3,000,000 | 2,992,086 | | 2,197 | | | 3.000 | 3.083 | MN | 11,500 | 90,000 | 05/08/2019 | 05/15/2024 |
| 459200-KA-8 | INTERNATIONAL BUSINESS MACHINES CORP | | | | 1.F FE | 10,972,390 | 115.7080 | 12,727,880 | 11,000,000 | 10,976,260 | | 2,401 | | | 3.500 | 3.530 | MN | 49,194 | 385,000 | 05/08/2019 | 05/15/2029 |
| 459200-KB-6 | INTERNATIONAL BUSINESS MACHINES CORP | | | | 1.F FE | 2,062,010 | 126.6100 | 2,158,701 | 1,705,000 | 2,051,802 | | (10,208) | | | 4.150 | 2.734 | MN | 9,041 | 70,758 | 04/15/2020 | 05/15/2039 |
| 460146-CP-6 | INTERNATIONAL PAPER CO | | | 1,2 | 2.B FE | 4,511,998 | 110.1000 | 5,217,639 | 4,739,000 | 4,587,139 | | 21,777 | | | 3.000 | 3.587 | FA | 53,709 | 142,170 | 08/16/2017 | 02/15/2027 |
| 46124H-AC-0 | INTUIT INC | | | 1,2 | 1.G FE | 2,572,580 | 102.3150 | 2,634,611 | 2,575,000 | 2,572,746 | | 166 | | | 1.350 | 1.364 | JJ | 17,574 | | 06/25/2020 | 07/15/2027 |
| 46124H-AD-8 | INTUIT INC | | | 1,2 | 1.G FE | 1,118,310 | 102.6800 | 1,151,043 | 1,121,000 | 1,118,435 | | 125 | | | 1.650 | 1.676 | JJ | 9,351 | | 06/25/2020 | 07/15/2030 |
| 465685-AJ-4 | ITC HOLDINGS CORP | | | 1,2 | 2.B FE | 1,011,960 | 108.9850 | 1,089,850 | 1,000,000 | 1,005,857 | | (1,701) | | | 3.650 | 3.455 | JD | 1,622 | 36,500 | 03/27/2017 | 06/15/2024 |
| 46625H-JE-1 | JPMORGAN CHASE & CO | | | | 1.F FE | 5,066,150 | 105.1710 | 5,258,550 | 5,000,000 | 5,034,887 | | (19,526) | | | 3.250 | 2.832 | MS | 44,236 | 162,500 | 05/21/2019 | 09/23/2022 |
| 46625H-JH-4 | JPMORGAN CHASE & CO | | | | 1.F FE | 3,132,450 | 105.8610 | 3,175,830 | 3,000,000 | 3,045,501 | | (21,229) | | | 3.200 | 2.442 | JJ | 41,600 | 96,000 | 09/23/2016 | 01/25/2023 |
| 46625H-KC-3 | JPMORGAN CHASE & CO | | | 2 | 1.F FE | 1,028,410 | 109.5260 | 1,095,260 | 1,000,000 | 1,014,199 | | (3,490) | | | 3.125 | 2.730 | JJ | 13,715 | 31,250 | 09/27/2016 | 01/23/2025 |
| 46625H-MN-7 | JPMORGAN CHASE & CO | | | 2 | 1.F FE | 2,356,718 | 113.6040 | 2,556,090 | 2,250,000 | 2,303,919 | | (11,526) | | | 3.900 | 3.296 | JJ | 40,463 | 87,750 | 02/11/2016 | 07/15/2025 |
| 46625H-QW-3 | JPMORGAN CHASE & CO | | | 2 | 1.F FE | 8,850,278 | 111.9220 | 9,821,156 | 8,775,000 | 8,824,330 | | (8,985) | | | 3.300 | 3.177 | AO | 72,394 | 289,575 | 04/15/2019 | 04/01/2026 |
| 46625H-QW-3 | JPMORGAN CHASE & CO | | | 2 | 1.F FE | 4,979,280 | 111.9220 | 5,596,100 | 5,000,000 | 4,987,493 | | 2,142 | | | 3.300 | 3.352 | AO | 41,250 | 165,000 | 02/23/2017 | 04/01/2026 |
| 46625H-RL-6 | JPMORGAN CHASE & CO | | | 2 | 1.F FE | 10,418,708 | 105.1350 | 11,114,872 | 10,572,000 | 10,506,398 | | 26,144 | | | 2.700 | 2.972 | MN | 34,095 | 285,444 | 03/23/2018 | 05/18/2023 |
| 46625H-RS-1 | JPMORGAN CHASE & CO | | | 1,2 | 1.F FE | 5,127,950 | 111.8360 | 5,591,800 | 5,000,000 | 5,073,614 | | (12,939) | | | 3.200 | 2.893 | JD | 7,111 | 160,000 | 08/02/2016 | 06/15/2026 |
| 46625H-RV-4 | JPMORGAN CHASE & CO | | | 1,2 | 1.F FE | 1,392,282 | 110.9440 | 1,580,952 | 1,425,000 | 1,398,971 | | 4,056 | | | 2.950 | 3.302 | AO | 10,509 | 42,038 | 04/30/2019 | 10/01/2026 |
| 46625H-RV-4 | JPMORGAN CHASE & CO | | | 1,2 | 1.F FE | 1,661,505 | 110.9440 | 1,664,160 | 1,500,000 | 1,652,553 | | (8,953) | | | 2.950 | 1.041 | AO | 11,063 | 22,125 | 08/31/2020 | 10/01/2026 |
| 46625H-RW-2 | JPMORGAN CHASE & CO | | | 2 | 1.F FE | 2,016,020 | 101.7910 | 2,035,820 | 2,000,000 | 2,005,227 | | (2,788) | | | 1.445 | 1.299 | JAJO | 5,378 | 50,680 | 12/05/2016 | 10/24/2023 |
| 46625H-RY-8 | JPMORGAN CHASE & CO | | | 1,2 | 1.F FE | 750,000 | 114.9370 | 862,028 | 750,000 | 750,000 | | | | | 3.782 | 3.782 | FA | 11,819 | 28,365 | 01/25/2017 | 02/01/2028 |
| 46647P-AF-3 | JPMORGAN CHASE & CO | | | 1,2 | 1.F FE | 18,040,757 | 114.1080 | 20,554,274 | 18,013,000 | 18,032,313 | | (2,689) | | | 3.540 | 3.521 | MN | 106,277 | 637,660 | 10/26/2017 | 05/01/2028 |
| 46647P-AH-9 | JPMORGAN CHASE & CO | | | 1,2 | 1.F FE | 860,000 | 107.8330 | 927,364 | 860,000 | 860,000 | | | | | 3.220 | 3.220 | MS | 9,231 | 27,692 | 05/23/2017 | 03/01/2025 |
| 46647P-AH-9 | JPMORGAN CHASE & CO | | | 1,2 | 1.F FE | 4,500,000 | 107.8330 | 4,852,485 | 4,500,000 | 4,500,000 | | | | | 3.220 | 3.220 | MS | 48,300 | 144,900 | 05/23/2017 | 03/01/2025 |
| 46647P-AM-8 | JPMORGAN CHASE & CO | | | 1,2 | 1.F FE | 2,500,000 | 113.7290 | 2,843,225 | 2,500,000 | 2,500,000 | | | | | 3.509 | 3.509 | JJ | 38,502 | 87,725 | 01/16/2018 | 01/23/2029 |
| 46647P-AV-8 | JPMORGAN CHASE & CO | | | 1,2 | 1.F FE | 746,519 | 119.5590 | 753,222 | 630,000 | 743,707 | | (2,811) | | | 4.203 | 1.654 | JJ | 11,621 | | 10/15/2020 | 07/23/2029 |
| 46647P-BE-5 | JPMORGAN CHASE & CO | | | 1,2 | 1.F FE | 1,482,750 | 108.7330 | 1,630,995 | 1,500,000 | 1,484,483 | | 1,357 | | | 2.739 | 2.861 | AO | 8,674 | 44,851 | 09/18/2019 | 10/15/2030 |
| 46647P-BL-9 | JPMORGAN CHASE & CO | | | 1,2 | 1.F FE | 10,952,436 | 107.4860 | 11,608,488 | 10,800,000 | 10,944,345 | | (8,091) | | | 2.522 | 2.360 | AO | 52,205 | 136,188 | 06/01/2020 | 04/22/2031 |
| 46647P-BR-6 | JPMORGAN CHASE & CO | | | 1,2 | 1.F FE | 5,000,000 | 106.1480 | 5,307,400 | 5,000,000 | 5,000,000 | | | | | 2.182 | 2.182 | JD | 9,092 | 55,762 | 05/19/2020 | 06/01/2028 |
| 46647P-BU-9 | JPMORGAN CHASE & CO | | | 1,2 | 1.F FE | 1,402,226 | 100.9490 | 1,413,286 | 1,400,000 | 1,402,220 | | (6) | | | 1.764 | 1.746 | MN | 2,881 | | 12/17/2020 | 11/19/2031 |
| 46647P-BU-9 | JPMORGAN CHASE & CO | | | 1,2 | 1.F FE | 1,650,000 | 100.9490 | 1,665,659 | 1,650,000 | 1,650,000 | | | | | 1.764 | 1.764 | MN | 3,396 | | 11/12/2020 | 11/19/2031 |
| 47233J-DX-3 | JEFFERIES GROUP LLC | | | 1,2 | 2.B FE | 1,261,104 | 104.9490 | 1,259,388 | 1,200,000 | 1,260,634 | | (470) | | | 2.750 | 2.250 | AO | 7,700 | | 11/23/2020 | 10/15/2032 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book / Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change In B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 47233J-DX-3 | JEFFERIES GROUP LLC | | | 1,2 | 2.B FE | 2,757,062 | 104.9490 | 2,907,087 | 2,770,000 | 2,757,277 | | 215 | | | 2.750 | 2.796 | AO | 17,774 | | 10/01/2020 | 10/15/2032 |
| 478115-AE-8 | JOHNS HOPKINS UNIVERSITY | | | 1,2 | 1.C FE | 2,245,000 | 104.2420 | 2,340,233 | 2,245,000 | 2,245,000 | | | | | 1.972 | 1.972 | JJ | 22,136 | 12,912 | 03/09/2020 | 07/01/2030 |
| 478160-BN-3 | JOHNSON & JOHNSON | | | | 1.A FE | 1,832,226 | 102.0290 | 1,907,942 | 1,870,000 | 1,858,483 | | 12,084 | | | 2.450 | 3.130 | JD | 3,309 | 45,815 | 10/11/2018 | 12/05/2021 |
| 478160-CE-2 | JOHNSON & JOHNSON | | | 1,2 | 1.A FE | 998,970 | 112.5390 | 1,125,390 | 1,000,000 | 999,329 | | 98 | | | 2.950 | 2.962 | MS | 9,669 | 29,500 | 02/28/2017 | 03/03/2027 |
| 478160-CJ-1 | JOHNSON & JOHNSON | | | 1,2 | 1.A FE | 1,999,660 | 108.2080 | 2,164,160 | 2,000,000 | 1,999,801 | | 46 | | | 2.625 | 2.628 | JJ | 24,208 | 52,500 | 11/08/2017 | 01/15/2025 |
| 478160-CQ-5 | JOHNSON & JOHNSON | | | 1,2 | 1.A FE | 2,499,300 | 100.7460 | 2,518,650 | 2,500,000 | 2,499,323 | | 23 | | | 1.300 | 1.303 | MS | 11,375 | | 08/20/2020 | 09/01/2030 |
| 478160-CR-3 | JOHNSON & JOHNSON | | | 1,2 | 1.A FE | 4,966,750 | 100.8430 | 5,042,150 | 5,000,000 | 4,967,227 | | 477 | | | 2.100 | 2.141 | MS | 36,750 | | 08/20/2020 | 09/01/2040 |
| 482480-AG-5 | KLA CORP | | | 1,2 | 2.A FE | 2,395,675 | 119.8460 | 2,810,389 | 2,345,000 | 2,387,924 | | (4,544) | | | 4.100 | 3.831 | MS | 28,309 | 96,145 | 04/05/2019 | 03/15/2029 |
| 482480-AG-5 | KLA CORP | | | 1,2 | 2.A FE | 4,236,385 | 119.8460 | 5,093,455 | 4,250,000 | 4,238,429 | | 1,164 | | | 4.100 | 4.139 | MS | 51,307 | 174,250 | 03/14/2019 | 03/15/2029 |
| 48305Q-AC-7 | KAISER FOUNDATION HOSPITALS | | | 1,2 | 1.D FE | 6,821,579 | 112.9350 | 7,769,928 | 6,880,000 | 6,838,629 | | 5,769 | | | 3.150 | 3.255 | MN | 36,120 | 216,720 | 03/22/2018 | 05/01/2027 |
| 49271V-AG-5 | KEURIG DR PEPPER INC | | | 1,2 | 2.B FE | 5,406,100 | 108.6520 | 5,432,600 | 5,000,000 | 5,323,648 | | (82,452) | | | 4.057 | 1.213 | MN | 20,285 | 101,425 | 05/21/2020 | 05/25/2023 |
| 49326E-EG-4 | KEYCORP | | | | 2.A FE | 3,444,101 | 118.6450 | 4,093,253 | 3,450,000 | 3,445,451 | | 523 | | | 4.100 | 4.121 | AO | 23,968 | 141,450 | 04/23/2018 | 04/30/2028 |
| 49326E-EJ-8 | KEYCORP | | | | 2.A FE | 2,948,340 | 108.3080 | 3,249,240 | 3,000,000 | 2,954,286 | | 4,570 | | | 2.550 | 2.747 | AO | 19,125 | 80,750 | 09/09/2019 | 10/01/2029 |
| 49326E-EK-5 | KEYCORP | | | | 2.A FE | 4,993,950 | 106.6840 | 5,334,200 | 5,000,000 | 4,994,660 | | 710 | | | 2.250 | 2.268 | AO | 26,563 | 75,000 | 02/03/2020 | 04/06/2027 |
| 49327M-2K-9 | KEYBANK NA/CLEVELAND OH | | | | 1.G FE | 748,373 | 111.2870 | 834,653 | 750,000 | 749,069 | | 193 | | | 3.300 | 3.330 | JD | 2,063 | 24,750 | 03/20/2017 | 06/01/2025 |
| 49327M-2Q-6 | KEYBANK NA/CLEVELAND OH | | | | 1.G FE | 2,998,119 | 101.9230 | 3,062,786 | 3,005,000 | 3,003,712 | | 1,416 | | | 2.500 | 2.549 | MN | 8,139 | 75,125 | 11/17/2016 | 11/22/2021 |
| 49327M-2W-3 | KEYBANK NA/CLEVELAND OH | | | | 1.G FE | 374,948 | 101.3640 | 380,115 | 375,000 | 374,992 | | 18 | | | 3.350 | 3.355 | JD | 558 | 12,563 | 06/06/2018 | 06/15/2021 |
| 49327M-2X-1 | KEYBANK NA/CLEVELAND OH | | | | 1.G FE | 464,791 | 103.1990 | 479,875 | 465,000 | 464,922 | | 70 | | | 3.300 | 3.316 | FA | 6,394 | 15,345 | 01/24/2019 | 02/01/2022 |
| 49327M-2Z-6 | KEYBANK NA/CLEVELAND OH | | | | 1.G FE | 1,649,225 | 101.9590 | 1,682,324 | 1,650,000 | 1,649,432 | | 207 | | | 1.250 | 1.266 | MS | 6,359 | 10,313 | 03/05/2020 | 03/10/2023 |
| 49327M-3A-0 | KEYBANK NA/CLEVELAND OH | | | 1,2 | 1.G FE | 1,250,000 | 100.0990 | 1,251,238 | 1,250,000 | 1,250,000 | | | | | 0.423 | 0.423 | JJ | 220 | | 12/07/2020 | 01/03/2024 |
| 49338L-AF-0 | KEYSIGHT TECHNOLOGIES INC | | | 1,2 | 2.B FE | 1,673,560 | 110.4080 | 1,849,334 | 1,675,000 | 1,673,710 | | 126 | | | 3.000 | 3.010 | AO | 8,515 | 51,367 | 10/07/2019 | 10/30/2029 |
| 494368-BQ-5 | KIMBERLY-CLARK CORP | | | | 1.F FE | 697,687 | 107.9730 | 777,406 | 720,000 | 707,845 | | 2,702 | | | 2.650 | 3.085 | MS | 6,360 | 19,080 | 01/19/2017 | 03/01/2025 |
| 494368-BY-8 | KIMBERLY-CLARK CORP | | | 1,2 | 1.F FE | 998,440 | 119.8620 | 1,198,620 | 1,000,000 | 998,729 | | 136 | | | 3.950 | 3.969 | MN | 6,583 | 39,500 | 10/24/2018 | 11/01/2028 |
| 494368-CC-5 | KIMBERLY-CLARK CORP | | | 1,2 | 1.F FE | 4,000,000 | 101.3590 | 4,054,360 | 4,000,000 | 4,000,000 | | | | | 1.050 | 1.050 | MS | 12,833 | | 09/08/2020 | 09/15/2027 |
| 49446R-AR-0 | KIMCO REALTY CORP | | | 1,2 | 2.A FE | 3,233,393 | 105.5540 | 3,430,505 | 3,250,000 | 3,242,401 | | 2,273 | | | 2.700 | 2.778 | MS | 29,250 | 87,750 | 11/01/2016 | 03/01/2024 |
| 494550-BV-7 | KINDER MORGAN ENERGY PARTNERS LP | | | 1,2 | 2.B FE | 2,821,932 | 111.6820 | 3,015,414 | 2,700,000 | 2,785,149 | | (23,258) | | | 4.250 | 3.266 | MS | 38,250 | 114,750 | 05/23/2019 | 09/01/2024 |
| 49456B-AP-6 | KINDER MORGAN INC | | | 1,2 | 2.B FE | 5,066,500 | 117.2760 | 5,863,800 | 5,000,000 | 5,054,414 | | (6,689) | | | 4.300 | 4.118 | MS | 71,667 | 215,000 | 02/26/2019 | 03/01/2028 |
| 501044-DB-4 | KROGER CO/THE | | | 1,2 | 2.A FE | 1,986,480 | 100.1580 | 2,003,160 | 2,000,000 | 1,999,393 | | 7,138 | | | 2.600 | 2.965 | FA | 21,667 | 52,000 | 02/28/2019 | 02/01/2021 |
| 501044-DJ-7 | KROGER CO/THE | | | 1,2 | 2.A FE | 1,003,940 | 114.9670 | 1,149,670 | 1,000,000 | 1,002,708 | | (374) | | | 3.700 | 3.652 | FA | 15,417 | 37,000 | 07/17/2017 | 08/01/2027 |
| 501044-DP-3 | KROGER CO/THE | | | 1,2 | 2.B FE | 12,972,180 | 105.0820 | 13,660,660 | 13,000,000 | 12,973,875 | | 1,695 | | | 2.200 | 2.224 | MN | 47,667 | 145,383 | 04/21/2020 | 05/01/2030 |
| 502431-AN-9 | L3HARRIS TECHNOLOGIES INC | | | 1,2 | 2.B FE | 5,522,901 | 101.5140 | 5,608,649 | 5,525,000 | 5,522,920 | | 19 | | | 1.800 | 1.804 | JJ | 9,945 | | 11/10/2020 | 01/15/2031 |
| 512807-AS-7 | LAM RESEARCH CORP | | | 1,2 | 1.G FE | 651,276 | 114.3040 | 745,262 | 652,000 | 651,447 | | 95 | | | 3.750 | 3.768 | MS | 7,199 | 24,450 | 02/25/2019 | 03/15/2026 |
| 512807-AU-2 | LAM RESEARCH CORP | | | 1,2 | 1.G FE | 2,994,570 | 119.9600 | 3,598,800 | 3,000,000 | 2,995,406 | | 465 | | | 4.000 | 4.022 | MS | 35,333 | 120,000 | 02/25/2019 | 03/15/2029 |
| 512807-AU-2 | LAM RESEARCH CORP | | | 1,2 | 1.G FE | 3,014,310 | 119.9600 | 3,598,800 | 3,000,000 | 3,012,032 | | (1,267) | | | 4.000 | 3.941 | MS | 35,333 | 120,000 | 02/26/2019 | 03/15/2029 |
| 52107Q-AK-1 | LAZARD GROUP LLC | | | 1,2 | 2.A FE | 2,407,585 | 117.2640 | 2,785,020 | 2,375,000 | 2,402,670 | | (2,885) | | | 4.375 | 4.201 | MS | 31,749 | 103,906 | 04/05/2019 | 03/11/2029 |
| 529043-AE-1 | LEXINGTON REALTY TRUST | | | 1,2 | 2.B FE | 512,110 | 104.0980 | 520,490 | 500,000 | 511,782 | | (328) | | | 2.700 | 2.420 | MS | 4,613 | | 09/14/2020 | 09/15/2030 |
| 532457-BQ-0 | ELI LILLY AND CO | | | | 1.F FE | 499,245 | 102.7050 | 513,525 | 500,000 | 499,785 | | 153 | | | 2.350 | 2.382 | MN | 1,501 | 11,750 | 05/04/2017 | 05/15/2022 |
| 532457-BV-9 | ELI LILLY AND CO | | | 1,2 | 1.F FE | 693,930 | 116.0930 | 806,846 | 695,000 | 694,101 | | 94 | | | 3.375 | 3.393 | MS | 6,907 | 23,456 | 02/20/2019 | 03/15/2029 |
| 534187-BD-0 | LINCOLN NATIONAL CORP | | | | 2.A FE | 3,919,050 | 109.0780 | 4,090,425 | 3,750,000 | 3,821,275 | | (25,279) | | | 4.000 | 3.249 | MS | 50,000 | 150,000 | 12/05/2016 | 09/01/2023 |
| 534187-BF-5 | LINCOLN NATIONAL CORP | | | 1,2 | 2.A FE | 2,698,988 | 115.4300 | 3,093,524 | 2,680,000 | 2,692,911 | | (2,024) | | | 3.625 | 3.531 | JD | 29,415 | 97,150 | 10/26/2017 | 12/12/2026 |
| 534187-BH-1 | LINCOLN NATIONAL CORP | | | 1,2 | 2.A FE | 1,585,230 | 115.6860 | 1,850,976 | 1,600,000 | 1,588,382 | | 1,366 | | | 3.800 | 3.916 | MS | 5,067 | 60,800 | 09/27/2018 | 03/01/2028 |
| 539830-BH-1 | LOCKHEED MARTIN CORP | | | 1,2 | 1.G FE | 2,775,110 | 113.5900 | 3,123,725 | 2,750,000 | 2,764,907 | | (2,819) | | | 3.550 | 3.426 | JJ | 45,016 | 97,625 | 03/16/2017 | 01/15/2026 |
| 539830-BP-3 | LOCKHEED MARTIN CORP | | | 1,2 | 1.G FE | 4,322,470 | 104.9140 | 4,544,874 | 4,332,000 | 4,323,004 | | 534 | | | 1.850 | 1.874 | JD | 3,562 | 45,636 | 05/15/2020 | 06/15/2030 |
| 548661-DH-7 | LOWE'S COS INC | | | 1,2 | 2.A FE | 4,996,247 | 111.6140 | 5,396,537 | 4,835,000 | 4,927,835 | | (19,292) | | | 3.375 | 2.912 | MS | 48,048 | 163,181 | 04/19/2017 | 09/15/2025 |
| 548661-DM-6 | LOWE'S COS INC | | | 1,2 | 2.A FE | 4,778,112 | 108.4420 | 5,205,216 | 4,800,000 | 4,787,729 | | 2,145 | | | 2.500 | 2.552 | AO | 25,333 | 120,000 | 04/11/2016 | 04/15/2026 |
| 548661-DP-9 | LOWE'S COS INC | | | 1,2 | 2.A FE | 998,460 | 112.1910 | 1,121,910 | 1,000,000 | 998,970 | | 145 | | | 3.100 | 3.118 | MN | 4,994 | 31,000 | 04/19/2017 | 05/03/2027 |
| 548661-DR-5 | LOWE'S COS INC | | | 1,2 | 2.A FE | 1,430,184 | 116.6970 | 1,633,758 | 1,400,000 | 1,425,918 | | (2,777) | | | 3.650 | 3.384 | AO | 12,207 | 51,100 | 06/12/2019 | 04/05/2029 |
| 548661-DR-5 | LOWE'S COS INC | | | 1,2 | 2.A FE | 2,809,034 | 116.6970 | 3,282,687 | 2,813,000 | 2,809,625 | | 345 | | | 3.650 | 3.667 | AO | 24,528 | 102,675 | 04/03/2019 | 04/05/2029 |
| 548661-DT-1 | LOWE'S COS INC | | | 1,2 | 2.A FE | 2,494,275 | 113.6210 | 2,840,525 | 2,500,000 | 2,495,074 | | 799 | | | 4.000 | 4.051 | AO | 21,111 | 55,278 | 03/24/2020 | 04/15/2025 |
| 548661-DX-2 | LOWE'S COS INC | | | 1,2 | 2.A FE | 349,752 | 100.8820 | 353,087 | 350,000 | 349,758 | | 6 | | | 1.300 | 1.310 | AO | 872 | | 10/07/2020 | 04/15/2028 |
| 548661-DY-0 | LOWE'S COS INC | | | 1,2 | 2.A FE | 4,980,850 | 101.3180 | 5,065,900 | 5,000,000 | 4,981,194 | | 344 | | | 1.700 | 1.742 | AO | 16,292 | | 10/07/2020 | 10/15/2030 |
| 55261F-AJ-3 | M&T BANK CORP | | | 2 | 1.G FE | 299,769 | 108.0400 | 324,120 | 300,000 | 299,876 | | 45 | | | 3.550 | 3.567 | JJ | 4,585 | 10,650 | 07/19/2018 | 07/26/2023 |
| 55261F-AK-0 | M&T BANK CORP | | | 2 | 1.G FE | 750,000 | 100.9010 | 756,758 | 750,000 | 750,000 | | | | | 0.895 | 0.895 | JAJO | 1,249 | 14,571 | 07/19/2018 | 07/26/2023 |
| 55336V-AK-6 | MPLX LP | | | 1,2 | 2.B FE | 505,260 | 115.3340 | 576,670 | 500,000 | 504,252 | | (627) | | | 4.125 | 3.962 | MS | 6,875 | 20,625 | 05/15/2019 | 03/01/2027 |
| 55336V-BQ-2 | MPLX LP | | | 1,2 | 2.B FE | 346,605 | 104.8010 | 366,804 | 350,000 | 346,692 | | 87 | | | 2.650 | 2.763 | FA | 3,427 | | 09/14/2020 | 08/15/2030 |
| 55336V-BR-0 | MPLX LP | | | 1,2 | 2.B FE | 2,569,464 | 103.4910 | 2,664,893 | 2,575,000 | 2,569,822 | | 359 | | | 1.750 | 1.791 | MS | 16,648 | | 08/11/2020 | 03/01/2026 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book / Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change In B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 559080-AQ-9 | MAGELLAN MIDSTREAM PARTNERS LP | | | 1,2 | 2.A FE | 3,745,500 | 113.0020 | 4,237,575 | 3,750,000 | 3,745,737 | | 237 | | | 3.250 | 3.264 | JD | 10,156 | 64,661 | 05/06/2020 | 06/01/2030 |
| 56585A-AD-4 | MARATHON PETROLEUM CORP | | | | 2.B FE | 311,382 | 100.7070 | 302,121 | 300,000 | 301,024 | | (6,216) | | | 5.125 | 3.000 | MS | 5,125 | 15,375 | 04/24/2019 | 03/01/2021 |
| 571748-BA-9 | MARSH & MCLENNAN COS INC | | | 1,2 | 2.A FE | 1,794,713 | 105.8710 | 1,852,743 | 1,750,000 | 1,764,393 | | (6,780) | | | 3.300 | 2.881 | MS | 17,165 | 57,750 | 04/08/2016 | 03/14/2023 |
| 571748-BA-9 | MARSH & MCLENNAN COS INC | | | 1,2 | 2.A FE | 1,548,264 | 105.8710 | 1,641,001 | 1,550,000 | 1,549,411 | | 254 | | | 3.300 | 3.318 | MS | 15,203 | 51,150 | 03/09/2016 | 03/14/2023 |
| 571748-BG-6 | MARSH & MCLENNAN COS INC | | | 1,2 | 2.A FE | 1,999,300 | 121.7530 | 2,435,060 | 2,000,000 | 1,999,412 | | 59 | | | 4.375 | 4.379 | MS | 25,764 | 87,500 | 01/08/2019 | 03/15/2029 |
| 571748-BN-1 | MARSH & MCLENNAN COS INC | | | 1,2 | 1.G FE | 1,457,446 | 105.8710 | 1,556,304 | 1,470,000 | 1,458,138 | | 692 | | | 2.250 | 2.342 | MN | 4,226 | 17,273 | 05/04/2020 | 11/15/2030 |
| 571903-BC-6 | MARRIOTT INTERNATIONAL INC/MD | | | | 2.C FE | 339,293 | 101.5290 | 345,199 | 340,000 | 339,581 | | 232 | | | 2.125 | 2.197 | AO | 1,766 | 7,225 | 10/01/2019 | 10/03/2022 |
| 57636Q-AJ-3 | MASTERCARD INC | | | 1,2 | 1.E FE | 1,995,320 | 115.2900 | 2,305,800 | 2,000,000 | 1,996,491 | | 424 | | | 3.500 | 3.528 | FA | 24,306 | 70,000 | 02/21/2018 | 02/26/2028 |
| 57636Q-AM-6 | MASTERCARD INC | | | 1,2 | 1.E FE | 1,997,240 | 112.2360 | 2,244,720 | 2,000,000 | 1,997,626 | | 245 | | | 2.950 | 2.966 | JD | 4,917 | 59,000 | 05/28/2019 | 06/01/2029 |
| 57636Q-AR-5 | MASTERCARD INC | | | 1,2 | 1.E FE | 1,994,420 | 114.0880 | 2,281,760 | 2,000,000 | 1,994,972 | | 552 | | | 3.300 | 3.345 | MS | 17,417 | 33,000 | 03/24/2020 | 03/26/2027 |
| 579780-AL-1 | MCCORMICK & CO INC/MD | | | 1,2 | 2.B FE | 299,970 | 103.5260 | 310,578 | 300,000 | 299,990 | | 6 | | | 2.700 | 2.702 | FA | 3,060 | 8,100 | 08/09/2017 | 08/15/2022 |
| 579780-AL-1 | MCCORMICK & CO INC/MD | | | 1,2 | 2.B FE | 1,444,321 | 103.5260 | 1,439,011 | 1,390,000 | 1,438,203 | | (6,118) | | | 2.700 | 0.433 | FA | 14,178 | | 10/19/2020 | 08/15/2022 |
| 579780-AQ-0 | MCCORMICK & CO INC/MD | | | 1,2 | 2.B FE | 1,993,160 | 107.0850 | 2,141,700 | 2,000,000 | 1,993,592 | | 432 | | | 2.500 | 2.539 | AO | 10,556 | 24,861 | 04/13/2020 | 04/15/2030 |
| 58013M-EL-4 | MCDONALD'S CORP | | | | 2.A FE | 538,210 | 101.2530 | 506,265 | 500,000 | 503,098 | | (7,972) | | | 3.625 | 1.995 | MN | 2,064 | 18,125 | 06/06/2016 | 05/20/2021 |
| 58013M-EY-6 | MCDONALD'S CORP | | | 1,2 | 2.A FE | 2,550,243 | 113.9090 | 2,733,816 | 2,400,000 | 2,534,547 | | (9,537) | | | 3.700 | 2.430 | JJ | 37,247 | 55,500 | 09/14/2020 | 01/30/2026 |
| 58013M-EZ-3 | MCDONALD'S CORP | | | 1,2 | 2.A FE | 1,825,006 | 129.3350 | 1,933,558 | 1,495,000 | 1,813,692 | | (11,314) | | | 4.700 | 2.884 | JD | 4,294 | 70,265 | 05/08/2020 | 12/09/2035 |
| 58013M-FB-5 | MCDONALD'S CORP | | | 1,2 | 2.A FE | 994,760 | 114.4420 | 1,144,420 | 1,000,000 | 996,550 | | 493 | | | 3.500 | 3.563 | MS | 11,667 | 35,000 | 03/06/2017 | 03/01/2027 |
| 58013M-FB-5 | MCDONALD'S CORP | | | 1,2 | 2.A FE | 2,062,780 | 114.4420 | 2,288,840 | 2,000,000 | 2,041,392 | | (6,292) | | | 3.500 | 3.114 | MS | 23,333 | 70,000 | 06/14/2017 | 03/01/2027 |
| 58013M-FF-6 | MCDONALD'S CORP | | | 1,2 | 2.A FE | 1,816,507 | 116.8940 | 1,811,857 | 1,550,000 | 1,813,727 | | (2,780) | | | 3.800 | 1.253 | AO | 14,725 | | 12/02/2020 | 04/01/2028 |
| 58013M-FG-4 | MCDONALD'S CORP | | | | 2.A FE | 2,127,908 | 100.2680 | 2,125,682 | 2,120,000 | 2,123,580 | | (4,304) | | | 0.652 | 0.447 | JAJO | 2,497 | 35,467 | 12/30/2019 | 10/28/2021 |
| 58013M-FJ-8 | MCDONALD'S CORP | | | 1,2 | 2.A FE | 1,251,095 | 109.4520 | 1,368,150 | 1,250,000 | 1,250,968 | | (102) | | | 2.625 | 2.615 | MS | 10,938 | 34,544 | 09/30/2019 | 09/01/2029 |
| 58013M-FJ-8 | MCDONALD'S CORP | | | 1,2 | 2.A FE | 1,985,280 | 109.4520 | 2,189,040 | 2,000,000 | 1,987,088 | | 1,308 | | | 2.625 | 2.709 | MS | 17,500 | 55,271 | 08/07/2019 | 09/01/2029 |
| 58013M-FL-3 | MCDONALD'S CORP | | | 1,2 | 2.A FE | 1,896,504 | 103.7010 | 1,970,319 | 1,900,000 | 1,897,012 | | 508 | | | 1.450 | 1.485 | MS | 9,183 | 13,469 | 03/03/2020 | 09/01/2025 |
| 581760-AM-7 | MCLAREN HEALTH CARE CORP | | | | 1.E FE | 4,206,880 | 110.0550 | 4,402,200 | 4,000,000 | 4,142,650 | | (19,970) | | | 3.733 | 3.111 | MN | 19,080 | 149,320 | 08/29/2017 | 05/15/2027 |
| 585055-BS-4 | MEDTRONIC INC | | | 1 | 1.G FE | 1,733,494 | 112.2210 | 1,905,513 | 1,698,000 | 1,722,409 | | (5,378) | | | 3.500 | 3.132 | MS | 17,499 | 59,430 | 04/16/2019 | 03/15/2025 |
| 58933Y-AF-2 | MERCK & CO INC | | | | 1.E FE | 1,542,030 | 106.0480 | 1,590,720 | 1,500,000 | 1,517,503 | | (7,086) | | | 2.800 | 2.293 | MN | 5,017 | 42,000 | 06/05/2017 | 05/18/2023 |
| 58933Y-AU-9 | MERCK & CO INC | | | 1,2 | 1.E FE | 219,380 | 107.8250 | 237,215 | 220,000 | 219,595 | | 120 | | | 2.900 | 2.961 | MS | 2,020 | 6,380 | 03/05/2019 | 03/07/2024 |
| 58933Y-AV-7 | MERCK & CO INC | | | 1,2 | 1.E FE | 2,050,478 | 126.2830 | 2,159,439 | 1,710,000 | 2,040,851 | | (9,627) | | | 3.900 | 2.535 | MS | 21,119 | 33,345 | 05/06/2020 | 03/07/2039 |
| 58933Y-AX-3 | MERCK & CO INC | | | 1,2 | 1.E FE | 3,062,010 | 116.3370 | 3,490,110 | 3,000,000 | 3,052,466 | | (5,750) | | | 3.400 | 3.149 | MS | 32,300 | 102,000 | 05/15/2019 | 03/07/2029 |
| 58933Y-AX-3 | MERCK & CO INC | | | 1,2 | 1.E FE | 2,058,367 | 116.3370 | 2,408,176 | 2,070,000 | 2,060,199 | | 1,022 | | | 3.400 | 3.467 | MS | 22,287 | 70,380 | 03/05/2019 | 03/07/2029 |
| 58933Y-BA-2 | MERCK & CO INC | | | 1,2 | 1.E FE | 4,950,250 | 103.4770 | 5,173,850 | 5,000,000 | 4,951,268 | | 1,018 | | | 2.350 | 2.413 | JD | 2,285 | 58,750 | 06/16/2020 | 06/24/2040 |
| 59156R-AE-8 | METLIFE INC | | | | 1.G FE | 4,737,488 | 151.2910 | 5,673,413 | 3,750,000 | 4,592,512 | | (53,672) | | | 6.500 | 4.103 | JD | 10,833 | 243,750 | 03/13/2018 | 12/15/2032 |
| 59156R-BH-0 | METLIFE INC | | | | 1.G FE | 517,275 | 109.9080 | 549,540 | 500,000 | 508,152 | | (2,337) | | | 3.600 | 3.072 | AO | 4,050 | 18,000 | 11/22/2016 | 04/10/2024 |
| 594918-BH-6 | MICROSOFT CORP | | | 1,2 | 1.A FE | 299,904 | 104.1570 | 312,471 | 300,000 | 299,973 | | 14 | | | 2.650 | 2.655 | MN | 1,281 | 7,950 | 10/29/2015 | 11/03/2022 |
| 594918-BH-6 | MICROSOFT CORP | | | 1,2 | 1.A FE | 311,136 | 104.1570 | 312,471 | 300,000 | 303,075 | | (1,793) | | | 2.650 | 2.023 | MN | 1,281 | 7,950 | 04/27/2016 | 11/03/2022 |
| 594918-BQ-6 | MICROSOFT CORP | | | 1,2 | 1.A FE | 3,758,728 | 104.3100 | 3,932,487 | 3,770,000 | 3,765,620 | | 1,622 | | | 2.000 | 2.046 | FA | 29,951 | 75,400 | 08/01/2016 | 08/08/2023 |
| 594918-BR-4 | MICROSOFT CORP | | | 1,2 | 1.A FE | 1,467,110 | 109.0990 | 1,636,485 | 1,500,000 | 1,479,289 | | 3,332 | | | 2.400 | 2.664 | FA | 14,300 | 36,000 | 03/17/2017 | 08/08/2026 |
| 594918-BW-3 | MICROSOFT CORP | | | 1,2 | 1.A FE | 3,289,444 | 102.0390 | 3,443,816 | 3,375,000 | 3,345,640 | | 25,879 | | | 2.400 | 3.213 | FA | 32,625 | 81,000 | 10/11/2018 | 02/06/2022 |
| 594918-BX-1 | MICROSOFT CORP | | | 1,2 | 1.A FE | 2,924,553 | 107.4150 | 3,164,446 | 2,946,000 | 2,935,959 | | 3,050 | | | 2.875 | 2.991 | FA | 34,114 | 84,698 | 01/30/2017 | 02/06/2024 |
| 594918-BY-9 | MICROSOFT CORP | | | 1,2 | 1.A FE | 3,349,737 | 114.1060 | 3,594,339 | 3,150,000 | 3,330,256 | | (14,418) | | | 3.300 | 2.230 | FA | 41,869 | 74,250 | 09/14/2020 | 02/06/2027 |
| 594918-BY-9 | MICROSOFT CORP | | | 1,2 | 1.A FE | 1,986,470 | 114.1060 | 2,282,120 | 2,000,000 | 1,990,532 | | 1,375 | | | 3.300 | 3.387 | FA | 26,583 | 66,000 | 03/15/2018 | 02/06/2027 |
| 595112-BN-2 | MICRON TECHNOLOGY INC | | | 1,2 | 2.C FE | 2,706,161 | 125.0890 | 2,908,319 | 2,325,000 | 2,672,912 | | (33,249) | | | 5.327 | 3.159 | FA | 49,885 | 61,926 | 02/19/2020 | 02/06/2029 |
| 595112-BR-3 | MICRON TECHNOLOGY INC | | | | 2.C FE | 1,100,000 | 104.2020 | 1,146,222 | 1,100,000 | 1,100,000 | | | | | 2.497 | 2.497 | AO | 5,112 | 13,734 | 04/21/2020 | 04/24/2023 |
| 59523U-AS-6 | MID-AMERICA APARTMENTS LP | | | 1,2 | 2.A FE | 2,983,950 | 99.6310 | 2,988,930 | 3,000,000 | 2,984,489 | | 539 | | | 1.700 | 1.756 | FA | 19,692 | | 08/03/2020 | 02/15/2031 |
| 595620-AB-1 | MIDAMERICAN ENERGY CO | | | | 1.E FE | 3,499,930 | 149.5240 | 3,887,624 | 2,600,000 | 3,312,640 | | (51,699) | | | 6.750 | 3.694 | JD | 488 | 175,500 | 03/08/2017 | 12/30/2031 |
| 595620-AM-7 | MIDAMERICAN ENERGY CO | | | 1,2 | 1.E FE | 822,518 | 110.1250 | 825,938 | 750,000 | 784,397 | | (9,281) | | | 3.500 | 2.146 | AO | 5,542 | 26,250 | 09/27/2016 | 10/15/2024 |
| 595620-AQ-8 | MIDAMERICAN ENERGY CO | | | 1,2 | 1.E FE | 1,016,200 | 112.1000 | 1,121,000 | 1,000,000 | 1,010,743 | | (1,593) | | | 3.100 | 2.906 | MN | 5,167 | 31,000 | 06/07/2017 | 05/01/2027 |
| 595620-AQ-8 | MIDAMERICAN ENERGY CO | | | 1,2 | 1.E FE | 10,266,714 | 112.1000 | 11,512,670 | 10,270,000 | 10,267,849 | | 303 | | | 3.100 | 3.104 | MN | 53,062 | 318,370 | 02/01/2017 | 05/01/2027 |
| 59562V-AP-2 | BERKSHIRE HATHAWAY ENERGY CO | | | | 1.G FE | 661,832 | 145.0910 | 689,182 | 475,000 | 654,590 | | (7,242) | | | 5.950 | 3.008 | MN | 3,611 | 28,263 | 02/19/2020 | 05/15/2037 |
| 606822-AA-2 | MITSUBISHI UFJ FINANCIAL GROUP INC | | | | 1.G FE | 417,131 | 100.4190 | 419,751 | 418,000 | 417,970 | | 184 | | | 2.950 | 2.995 | MS | 4,110 | 12,331 | 02/23/2016 | 03/01/2021 |
| 606822-AG-9 | MITSUBISHI UFJ FINANCIAL GROUP INC | | | | 1.G FE | 1,518,000 | 101.2840 | 1,537,491 | 1,518,000 | 1,518,000 | | | | | 2.190 | 2.190 | MS | 9,973 | 33,244 | 09/06/2016 | 09/13/2021 |
| 606822-AK-0 | MITSUBISHI UFJ FINANCIAL GROUP INC | | | | 1.G FE | 1,214,496 | 100.8300 | 1,209,960 | 1,200,000 | 1,204,227 | | (3,632) | | | 1.125 | 0.815 | FMAN | 1,425 | 24,075 | 01/26/2018 | 02/22/2022 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book / Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change In B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 606822-AL-8 | MITSUBISHI UFJ FINANCIAL GROUP INC | | | | 1.G FE | 4,253,279 | 102.9960 | 4,363,941 | 4,237,000 | 4,241,086 | | (3,483) | | | 2.998 | 2.911 | FA | 45,517 | 127,025 | 05/16/2017 | 02/22/2022 |
| 606822-AN-4 | MITSUBISHI UFJ FINANCIAL GROUP INC | | | | 1.G FE | 4,250,000 | 114.3290 | 4,858,983 | 4,250,000 | 4,250,000 | | | | | 3.677 | 3.677 | FA | 55,998 | 156,273 | 02/15/2017 | 02/22/2027 |
| 606822-AP-9 | MITSUBISHI UFJ FINANCIAL GROUP INC | | | | 1.G FE | 3,203,600 | 103.4610 | 3,311,787 | 3,201,000 | 3,201,851 | | (526) | | | 2.665 | 2.648 | JJ | 36,966 | 85,307 | 07/20/2017 | 07/25/2022 |
| 606822-AR-5 | MITSUBISHI UFJ FINANCIAL GROUP INC | | | | 1.G FE | 7,500,000 | 112.8510 | 8,463,825 | 7,500,000 | 7,500,000 | | | | | 3.287 | 3.287 | JJ | 106,828 | 246,525 | 07/18/2017 | 07/25/2027 |
| 606822-AS-3 | MITSUBISHI UFJ FINANCIAL GROUP INC | | | | 1.G FE | 1,250,000 | 100.6580 | 1,258,225 | 1,250,000 | 1,250,000 | | | | | 0.968 | 0.968 | MJSD | 1,008 | 22,338 | 02/26/2018 | 03/02/2023 |
| 606822-AU-8 | MITSUBISHI UFJ FINANCIAL GROUP INC | | | | 1.G FE | 2,750,000 | 111.8240 | 3,075,160 | 2,750,000 | 2,750,000 | | | | | 3.777 | 3.777 | MS | 34,334 | 103,868 | 02/26/2018 | 03/02/2025 |
| 606822-AX-2 | MITSUBISHI UFJ FINANCIAL GROUP INC | | | | 1.G FE | 1,500,000 | 100.3020 | 1,504,530 | 1,500,000 | 1,500,000 | | | | | 0.865 | 0.865 | JAJO | 2,414 | 28,686 | 07/17/2018 | 07/26/2021 |
| 606822-BL-7 | MITSUBISHI UFJ FINANCIAL GROUP INC | | | | 1.G FE | 1,120,000 | 103.3740 | 1,157,789 | 1,120,000 | 1,120,000 | | | | | 2.623 | 2.623 | JJ | 13,302 | 29,378 | 07/11/2019 | 07/18/2022 |
| 606822-BM-5 | MITSUBISHI UFJ FINANCIAL GROUP INC | | | | 1.G FE | 2,000,000 | 112.6870 | 2,253,740 | 2,000,000 | 2,000,000 | | | | | 3.195 | 3.195 | JJ | 28,933 | 63,900 | 07/11/2019 | 07/18/2029 |
| 606822-BS-2 | MITSUBISHI UFJ FINANCIAL GROUP INC | | | | 1.G FE | 2,850,000 | 102.7310 | 2,927,834 | 2,850,000 | 2,850,000 | | | | | 1.412 | 1.412 | JJ | 18,332 | | 07/13/2020 | 07/17/2025 |
| 609207-AS-4 | MONDELEZ INTERNATIONAL INC | | | 1,2 | 2.B FE | 1,870,669 | 103.8650 | 1,947,469 | 1,875,000 | 1,871,684 | | 1,015 | | | 2.125 | 2.205 | AO | 8,633 | 19,922 | 04/07/2020 | 04/13/2023 |
| 609207-AT-2 | MONDELEZ INTERNATIONAL INC | | | 1,2 | 2.B FE | 3,437,038 | 109.8370 | 3,569,703 | 3,250,000 | 3,425,410 | | (11,628) | | | 2.750 | 2.091 | AO | 19,365 | 44,688 | 04/30/2020 | 04/13/2030 |
| 609207-AT-2 | MONDELEZ INTERNATIONAL INC | | | 1,2 | 2.B FE | 4,060,312 | 109.8370 | 4,503,317 | 4,100,000 | 4,062,810 | | 2,498 | | | 2.750 | 2.862 | AO | 24,429 | 56,375 | 04/07/2020 | 04/13/2030 |
| 609207-AV-7 | MONDELEZ INTERNATIONAL INC | | | | 2.B FE | 5,894,175 | 100.4340 | 5,920,584 | 5,895,000 | 5,894,379 | | 205 | | | 0.625 | 0.632 | JJ | 18,320 | | 06/30/2020 | 07/01/2022 |
| 609207-AY-1 | MONDELEZ INTERNATIONAL INC | | | 1,2 | 2.B FE | 1,396,710 | 101.5540 | 1,421,756 | 1,400,000 | 1,396,763 | | 53 | | | 1.875 | 1.897 | AO | 5,542 | | 09/30/2020 | 10/15/2032 |
| 609207-AY-1 | MONDELEZ INTERNATIONAL INC | | | 1,2 | 2.B FE | 3,127,751 | 101.5540 | 3,148,174 | 3,100,000 | 3,127,402 | | (349) | | | 1.875 | 1.790 | AO | 12,271 | | 11/05/2020 | 10/15/2032 |
| 617446-8C-6 | MORGAN STANLEY | | | | 2.A FE | 7,625,779 | 114.4370 | 8,210,855 | 7,175,000 | 7,449,327 | | (47,230) | | | 4.000 | 3.089 | JJ | 125,961 | 270,000 | 09/14/2020 | 07/23/2025 |
| 617446-8G-7 | MORGAN STANLEY | | | 1,2 | 1.F FE | 3,106,620 | 121.6410 | 3,649,230 | 3,000,000 | 3,089,547 | | (9,250) | | | 4.431 | 3.994 | JJ | 58,342 | 132,930 | 02/13/2019 | 01/23/2030 |
| 617446-8K-8 | MORGAN STANLEY | | | 2 | 1.F FE | 2,425,000 | 100.3210 | 2,432,784 | 2,425,000 | 2,425,000 | | | | | 0.789 | 0.789 | JAJO | 3,880 | 19,271 | 01/16/2020 | 01/20/2023 |
| 617446-8L-6 | MORGAN STANLEY | | | 1,2 | 1.F FE | 2,736,986 | 108.8750 | 2,939,625 | 2,700,000 | 2,735,921 | | (1,064) | | | 2.699 | 2.529 | JJ | 32,186 | 30,364 | 09/14/2020 | 01/22/2031 |
| 617446-8P-7 | MORGAN STANLEY | | | 1,2 | 1.F FE | 2,522,868 | 116.3100 | 2,599,529 | 2,235,000 | 2,507,804 | | (15,064) | | | 3.622 | 2.159 | AO | 20,238 | 40,701 | 06/04/2020 | 04/01/2031 |
| 617446-8Q-5 | MORGAN STANLEY | | | 1,2 | 1.F FE | 3,000,000 | 105.6240 | 3,168,720 | 3,000,000 | 3,000,000 | | | | | 2.188 | 2.188 | AO | 11,487 | 32,820 | 04/23/2020 | 04/28/2026 |
| 617446-8T-9 | MORGAN STANLEY | | | 1,2 | 1.F FE | 3,270,000 | 100.2320 | 3,277,586 | 3,270,000 | 3,270,000 | | | | | 0.560 | 0.560 | MN | 2,442 | | 11/09/2020 | 11/10/2023 |
| 617446-HD-4 | MORGAN STANLEY | | | | 2.A FE | 5,384,421 | 154.3250 | 6,173,000 | 4,000,000 | 5,112,322 | | (76,455) | | | 7.250 | 4.133 | AO | 72,500 | 290,000 | 03/30/2017 | 04/01/2032 |
| 61744Y-AH-1 | MORGAN STANLEY | | | | 2.A FE | 1,257,980 | 103.2720 | 1,290,900 | 1,250,000 | 1,257,121 | | (1,918) | | | 2.750 | 2.325 | MN | 4,010 | 30,938 | 07/29/2020 | 05/19/2022 |
| 61744Y-AK-4 | MORGAN STANLEY | | | 1,2 | 2.A FE | 6,700,000 | 114.1700 | 7,649,390 | 6,700,000 | 6,700,000 | | | | | 3.591 | 3.591 | JJ | 106,264 | 240,597 | 07/19/2017 | 07/22/2028 |
| 61744Y-AL-2 | MORGAN STANLEY | | | 1,2 | 2.A FE | 3,310,924 | 123.2480 | 3,426,294 | 2,780,000 | 3,297,939 | | (12,985) | | | 3.971 | 2.581 | JJ | 48,757 | 55,197 | 06/22/2020 | 07/22/2038 |
| 61744Y-AP-3 | MORGAN STANLEY | | | 1,2 | 2.A FE | 1,500,000 | 115.9290 | 1,738,935 | 1,500,000 | 1,500,000 | | | | | 3.772 | 3.772 | JJ | 24,675 | 56,580 | 01/18/2018 | 01/24/2029 |
| 61744Y-AP-3 | MORGAN STANLEY | | | 1,2 | 2.A FE | 3,321,045 | 115.9290 | 4,057,515 | 3,500,000 | 3,352,247 | | 14,979 | | | 3.772 | 4.400 | JJ | 57,575 | 132,020 | 11/08/2018 | 01/24/2029 |
| 61746B-DJ-2 | MORGAN STANLEY | | | | 2.A FE | 3,901,545 | 107.2170 | 3,993,833 | 3,725,000 | 3,806,272 | | (26,056) | | | 3.750 | 2.692 | FA | 48,891 | 129,844 | 08/20/2020 | 02/25/2023 |
| 61746B-DQ-6 | MORGAN STANLEY | | | | 2.A FE | 1,020,810 | 110.7820 | 1,107,820 | 1,000,000 | 1,013,684 | | (3,835) | | | 3.875 | 3.436 | AO | 6,674 | 38,750 | 02/07/2019 | 04/29/2024 |
| 61746B-DZ-6 | MORGAN STANLEY | | | | 2.A FE | 3,873,547 | 114.7070 | 4,439,161 | 3,870,000 | 3,872,424 | | (430) | | | 3.875 | 3.861 | JJ | 64,151 | 149,963 | 01/10/2017 | 01/27/2026 |
| 61746B-EA-0 | MORGAN STANLEY | | | | 2.A FE | 1,255,238 | 100.6200 | 1,257,750 | 1,250,000 | 1,250,371 | | (1,216) | | | 2.500 | 2.401 | AO | 6,076 | 31,250 | 09/28/2016 | 04/21/2021 |
| 61746B-ED-4 | MORGAN STANLEY | | | | 2.A FE | 4,032,085 | 101.9740 | 4,114,651 | 4,035,000 | 4,039,131 | | (2,658) | | | 2.625 | 2.506 | MN | 12,946 | 105,919 | 03/31/2020 | 11/17/2021 |
| 61746B-EF-9 | MORGAN STANLEY | | | | 2.A FE | 9,679,590 | 114.5220 | 10,879,590 | 9,500,000 | 9,685,389 | | (8,888) | | | 3.625 | 3.249 | JJ | 154,012 | 290,000 | 08/31/2020 | 01/20/2027 |
| 61747W-AL-3 | MORGAN STANLEY | | | | 2.A FE | 5,255,656 | 102.9400 | 4,797,004 | 4,660,000 | 4,724,064 | | (109,188) | | | 5.500 | 3.061 | JJ | 108,928 | 256,300 | 01/10/2017 | 07/28/2021 |
| 61761J-3R-8 | MORGAN STANLEY | | | | 2.A FE | 3,010,620 | 111.7770 | 3,353,310 | 3,000,000 | 3,006,409 | | (1,045) | | | 3.125 | 3.083 | JJ | 40,104 | 93,750 | 09/08/2016 | 07/27/2026 |
| 61761J-VL-0 | MORGAN STANLEY | | | | 2.A FE | 6,135,550 | 111.2800 | 6,676,800 | 6,000,000 | 6,078,060 | | (18,966) | | | 3.700 | 3.333 | AO | 41,933 | 222,000 | 04/30/2019 | 10/23/2024 |
| 620076-BT-5 | MOTOROLA SOLUTIONS INC | | | 1,2 | 2.C FE | 2,046,860 | 101.9330 | 2,038,660 | 2,000,000 | 2,046,592 | | (268) | | | 2.300 | 2.032 | MN | 5,878 | | 12/08/2020 | 11/15/2030 |
| 624786-FV-6 | MUFG UNION BANK NA | | | 2 | 1.F FE | 1,175,000 | 100.6230 | 1,182,320 | 1,175,000 | 1,175,000 | | | | | 0.796 | 0.796 | MJSD | 597 | 13,963 | 12/05/2019 | 12/09/2022 |
| 631103-AG-3 | NASDAQ INC | | | 1,2 | 2.B FE | 2,352,210 | 114.7780 | 2,639,894 | 2,300,000 | 2,332,858 | | (5,608) | | | 3.850 | 3.549 | JD | 246 | 88,550 | 05/18/2017 | 06/30/2026 |
| 63111X-AC-5 | NASDAQ INC | | | 1,2 | 2.B FE | 720,000 | 100.1170 | 720,842 | 720,000 | 720,000 | | | | | 0.445 | 0.445 | JD | 89 | | 12/07/2020 | 12/21/2022 |
| 637071-AM-3 | NATIONAL OILWELL VARCO INC | | | 1,2 | 2.A FE | 4,963,250 | 104.5700 | 5,228,500 | 5,000,000 | 4,966,749 | | 3,098 | | | 3.600 | 3.688 | JD | 15,000 | 188,500 | 11/04/2019 | 12/01/2029 |
| 637432-NJ-0 | NATIONAL RURAL UTILITIES COOPERATIVE FIN | | | 1,2 | 1.E FE | 1,495,905 | 104.4410 | 1,566,615 | 1,500,000 | 1,498,679 | | 597 | | | 2.700 | 2.743 | FA | 15,300 | 40,500 | 02/03/2016 | 02/15/2023 |

# 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 |
| 637432-NN-1 | NATIONAL RURAL UTILITIES COOPERATIVE FIN | | | 1,2 | 1.E FE | 1,247,438 | 111.2280 | 1,390,350 | 1,250,000 | 1,248,293 | | 242 | | | 3.050 | 3.074 | AO | 6,990 | 38,125 | 04/18/2017 | 04/25/2027 |
| 637432-NP-6 | NATIONAL RURAL UTILITIES COOPERATIVE FIN | | | 1,2 | 1.E FE | 2,991,180 | 114.8880 | 3,446,640 | 3,000,000 | 2,993,437 | | 803 | | | 3.400 | 3.435 | FA | 40,800 | 102,000 | 01/31/2018 | 02/07/2028 |
| 637432-NP-6 | NATIONAL RURAL UTILITIES COOPERATIVE FIN | | | 1,2 | 1.E FE | 1,132,790 | 114.8880 | 1,286,746 | 1,120,000 | 1,130,509 | | (1,349) | | | 3.400 | 3.246 | FA | 15,232 | 38,080 | 04/15/2019 | 02/07/2028 |
| 637432-NS-0 | NATIONAL RURAL UTILITIES COOPERATIVE FIN | | | 1,2 | 1.E FE | 997,770 | 116.9330 | 1,169,330 | 1,000,000 | 998,131 | | 192 | | | 3.700 | 3.727 | MS | 10,894 | 37,000 | 01/28/2019 | 03/15/2029 |
| 637432-NV-3 | NATIONAL RURAL UTILITIES COOPERATIVE FIN | | | 1,2 | 1.E FE | 995,620 | 108.4600 | 1,084,600 | 1,000,000 | 995,970 | | 350 | | | 2.400 | 2.449 | MS | 7,067 | 14,667 | 01/22/2020 | 03/15/2030 |
| 63743H-ER-9 | NATIONAL RURAL UTILITIES COOPERATIVE FIN | | | | 1.F FE | 404,550 | 100.5020 | 407,033 | 405,000 | 404,969 | | 151 | | | 2.900 | 2.938 | MS | 3,458 | 11,745 | 02/21/2018 | 03/15/2021 |
| 63743H-ET-5 | NATIONAL RURAL UTILITIES COOPERATIVE FIN | | | | 1.F FE | 3,701,740 | 101.6300 | 3,765,392 | 3,705,000 | 3,703,231 | | 1,492 | | | 1.750 | 1.796 | JJ | 29,897 | 28,817 | 01/22/2020 | 01/21/2022 |
| 64110D-AL-8 | NETAPP INC | | | 1,2 | 2.B FE | 1,723,862 | 104.4520 | 1,801,797 | 1,725,000 | 1,723,977 | | 115 | | | 1.875 | 1.889 | JD | 809 | 16,172 | 06/17/2020 | 06/22/2025 |
| 649322-AH-7 | NEW YORK AND PRESBYTERIAN HOSPITAL/THE | | | 1,2 | 1.C FE | 2,416,325 | 97.8150 | 2,445,375 | 2,500,000 | 2,416,551 | | 226 | | | 2.256 | 2.472 | FA | 20,680 | | 12/03/2020 | 08/01/2040 |
| 651639-AX-4 | NEWMONT CORP | | | 1,2 | 2.A FE | 352,167 | 109.1590 | 354,767 | 325,000 | 351,323 | | (844) | | | 2.800 | 1.769 | AO | 2,275 | 4,550 | 09/14/2020 | 10/01/2029 |
| 65339K-AT-7 | NEXTERA ENERGY CAPITAL HOLDINGS INC | | | 1,2 | 2.A FE | 1,021,598 | 113.8600 | 1,156,818 | 1,016,000 | 1,020,486 | | (652) | | | 3.550 | 3.469 | MN | 6,011 | 36,068 | 04/08/2019 | 05/01/2027 |
| 65339K-AT-7 | NEXTERA ENERGY CAPITAL HOLDINGS INC | | | 1,2 | 2.A FE | 11,088,419 | 113.8600 | 12,661,232 | 11,120,000 | 11,098,743 | | 2,945 | | | 3.550 | 3.584 | MN | 65,793 | 394,760 | 04/25/2017 | 05/01/2027 |
| 65339K-AW-0 | NEXTERA ENERGY CAPITAL HOLDINGS INC | | | 1,2 | 2.A FE | 1,999,200 | 104.6210 | 2,092,420 | 2,000,000 | 1,999,666 | | 157 | | | 2.800 | 2.808 | JJ | 25,822 | 56,000 | 12/11/2017 | 01/15/2023 |
| 65339K-BA-7 | NEXTERA ENERGY CAPITAL HOLDINGS INC | | | | 2.A FE | 860,000 | 100.0320 | 860,275 | 860,000 | 860,000 | | | | | 0.774 | 0.774 | FMAN | 592 | 13,850 | 08/21/2018 | 08/28/2021 |
| 65339K-BC-3 | NEXTERA ENERGY CAPITAL HOLDINGS INC | | | | 2.A FE | 3,935,412 | 100.7200 | 3,928,080 | 3,900,000 | 3,918,906 | | (16,245) | | | 0.927 | 0.503 | FMAN | 3,714 | 70,027 | 12/23/2019 | 02/25/2022 |
| 65339K-BJ-8 | NEXTERA ENERGY CAPITAL HOLDINGS INC | | | 1,2 | 2.A FE | 1,018,800 | 114.4920 | 1,144,920 | 1,000,000 | 1,016,072 | | (1,734) | | | 3.500 | 3.270 | AO | 8,750 | 35,000 | 05/29/2019 | 04/01/2029 |
| 65339K-BM-1 | NEXTERA ENERGY CAPITAL HOLDINGS INC | | | 1,2 | 2.A FE | 3,734,888 | 108.9470 | 4,085,513 | 3,750,000 | 3,736,537 | | 1,326 | | | 2.750 | 2.796 | MN | 17,188 | 111,146 | 10/01/2019 | 11/01/2029 |
| 65339K-BQ-2 | NEXTERA ENERGY CAPITAL HOLDINGS INC | | | 1,2 | 2.A FE | 3,519,995 | 108.1830 | 3,813,451 | 3,525,000 | 3,520,680 | | 686 | | | 2.750 | 2.780 | MN | 16,156 | 55,201 | 04/01/2020 | 05/01/2025 |
| 65339K-BR-0 | NEXTERA ENERGY CAPITAL HOLDINGS INC | | | 1,2 | 2.A FE | 2,612,600 | 104.8420 | 2,621,050 | 2,500,000 | 2,611,731 | | (869) | | | 2.250 | 1.721 | JD | 4,688 | | 12/02/2020 | 06/01/2030 |
| 654106-AF-0 | NIKE INC | | | 1,2 | 1.E FE | 2,375,775 | 109.3690 | 2,734,225 | 2,500,000 | 2,419,065 | | 12,542 | | | 2.375 | 2.984 | MN | 9,896 | 59,375 | 05/25/2017 | 11/01/2026 |
| 654106-AH-6 | NIKE INC | | | 1,2 | 1.E FE | 124,830 | 107.7690 | 134,711 | 125,000 | 124,855 | | 25 | | | 2.400 | 2.429 | MS | 783 | 1,500 | 03/25/2020 | 03/27/2025 |
| 654106-AL-7 | NIKE INC | | | 1,2 | 1.E FE | 1,987,480 | 116.3190 | 2,326,380 | 2,000,000 | 1,987,824 | | 344 | | | 3.250 | 3.293 | MS | 16,972 | 32,500 | 03/25/2020 | 03/27/2040 |
| 65473P-AH-8 | NISOURCE INC | | | 1,2 | 2.B FE | 1,895,178 | 110.0070 | 1,897,621 | 1,725,000 | 1,892,391 | | (2,787) | | | 2.950 | 1.707 | MS | 16,963 | | 11/23/2020 | 09/01/2029 |
| 65473P-AH-8 | NISOURCE INC | | | 1,2 | 2.B FE | 10,030,455 | 110.0070 | 11,055,704 | 10,050,000 | 10,032,827 | | 1,717 | | | 2.950 | 2.973 | MS | 98,825 | 312,122 | 08/07/2019 | 09/01/2029 |
| 65473P-AK-1 | NISOURCE INC | | | 1,2 | 2.B FE | 1,620,970 | 100.6040 | 1,634,815 | 1,625,000 | 1,621,262 | | 292 | | | 0.950 | 1.001 | FA | 5,703 | | 08/12/2020 | 08/15/2025 |
| 65473P-AL-9 | NISOURCE INC | | | 1,2 | 2.B FE | 4,746,390 | 99.5000 | 4,726,250 | 4,750,000 | 4,746,507 | | 117 | | | 1.700 | 1.708 | FA | 29,833 | | 08/12/2020 | 02/15/2031 |
| 65473Q-BE-2 | NISOURCE INC | | | 1,2 | 2.B FE | 775,961 | 113.3930 | 878,796 | 775,000 | 775,777 | | (112) | | | 3.490 | 3.472 | MN | 3,456 | 27,048 | 05/03/2019 | 05/15/2027 |
| 655844-BS-6 | NORFOLK SOUTHERN CORP | | | 1,2 | 2.A FE | 5,745,514 | 110.6110 | 6,376,724 | 5,765,000 | 5,753,706 | | 1,884 | | | 2.900 | 2.939 | JD | 7,430 | 167,185 | 05/31/2016 | 06/15/2026 |
| 655844-BT-4 | NORFOLK SOUTHERN CORP | | | 1,2 | 2.A FE | 5,990,820 | 111.3500 | 6,681,000 | 6,000,000 | 5,993,787 | | 861 | | | 3.150 | 3.168 | JD | 15,750 | 189,000 | 05/22/2017 | 06/01/2027 |
| 655844-CE-6 | NORFOLK SOUTHERN CORP | | | 1,2 | 2.A FE | 6,227,563 | 108.3340 | 6,770,875 | 6,250,000 | 6,229,883 | | 2,005 | | | 2.550 | 2.591 | MN | 26,563 | 158,047 | 10/24/2019 | 11/01/2029 |
| 665859-AU-8 | NORTHERN TRUST CORP | | | 2 | 1.E FE | 1,874,513 | 113.2420 | 2,123,288 | 1,875,000 | 1,874,582 | | 43 | | | 3.150 | 3.153 | MN | 9,516 | 59,063 | 05/13/2019 | 05/03/2029 |
| 666807-BM-3 | NORTHROP GRUMMAN CORP | | | 1,2 | 2.B FE | 2,999,550 | 108.7660 | 3,262,980 | 3,000,000 | 2,999,738 | | 60 | | | 2.930 | 2.932 | JJ | 40,532 | 87,900 | 10/10/2017 | 01/15/2025 |
| 666807-BN-1 | NORTHROP GRUMMAN CORP | | | 1,2 | 2.B FE | 3,997,880 | 113.0810 | 4,523,240 | 4,000,000 | 3,998,471 | | 190 | | | 3.250 | 3.256 | JJ | 59,944 | 130,000 | 10/10/2017 | 01/15/2028 |
| 666807-BQ-4 | NORTHROP GRUMMAN CORP | | | 1,2 | 2.B FE | 1,199,832 | 103.7920 | 1,245,504 | 1,200,000 | 1,199,938 | | 34 | | | 2.550 | 2.553 | AO | 6,460 | 30,600 | 10/10/2017 | 10/15/2022 |
| 666807-BS-0 | NORTHROP GRUMMAN CORP | | | 1,2 | 2.B FE | 995,990 | 124.1250 | 1,241,250 | 1,000,000 | 996,239 | | 249 | | | 4.400 | 4.450 | MN | 7,333 | 26,644 | 03/19/2020 | 05/01/2030 |
| 666807-BT-8 | NORTHROP GRUMMAN CORP | | | 1,2 | 2.B FE | 3,020,843 | 138.2200 | 3,179,060 | 2,300,000 | 3,003,720 | | (17,123) | | | 5.150 | 3.010 | MN | 19,742 | 71,728 | 05/15/2020 | 05/01/2040 |
| 667274-AB-0 | NORTHWELL HEALTHCARE INC | | | 1,2 | 1.G FE | 2,304,439 | 104.0750 | 2,393,725 | 2,300,000 | 2,303,142 | | (420) | | | 3.391 | 3.368 | MN | 12,999 | 77,993 | 10/18/2017 | 11/01/2027 |
| 66989H-AG-3 | NOVARTIS CAPITAL CORP | | | | 1.D FE | 5,452,700 | 109.7010 | 5,485,050 | 5,000,000 | 5,207,362 | | (59,273) | | | 3.400 | 2.109 | MN | 25,972 | 170,000 | 09/14/2016 | 05/06/2024 |
| 66989H-AN-8 | NOVARTIS CAPITAL CORP | | | 1,2 | 1.D FE | 10,901,990 | 112.3610 | 12,359,710 | 11,000,000 | 10,935,331 | | 9,014 | | | 3.100 | 3.203 | MN | 41,678 | 341,000 | 02/14/2017 | 05/17/2027 |
| 66989H-AR-9 | NOVARTIS CAPITAL CORP | | | 1,2 | 1.D FE | 998,690 | 107.3600 | 1,073,600 | 1,000,000 | 998,789 | | 99 | | | 2.200 | 2.214 | FA | 8,372 | 11,000 | 02/11/2020 | 08/14/2030 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book / Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change In B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 67021C-AL-1 | NSTAR ELECTRIC CO | | | 1,2 | 1.F FE | 3,238,690 | 108.5720 | 3,528,590 | 3,250,000 | 3,243,505 | | 1,099 | | | 2.700 | 2.740 | JD | 7,313 | 87,750 | 05/23/2016 | 06/01/2026 |
| 67021C-AL-1 | NSTAR ELECTRIC CO | | | 1,2 | 1.F FE | 6,915,780 | 108.5720 | 7,328,610 | 6,750,000 | 6,844,445 | | (17,003) | | | 2.700 | 2.410 | JD | 15,188 | 182,250 | 08/16/2016 | 06/01/2026 |
| 67021C-AM-9 | NSTAR ELECTRIC CO | | | 1,2 | 1.F FE | 4,996,200 | 112.7460 | 5,637,300 | 5,000,000 | 4,997,442 | | 357 | | | 3.200 | 3.209 | MN | 20,444 | 160,000 | 05/10/2017 | 05/15/2027 |
| 67021C-AN-7 | NSTAR ELECTRIC CO | | | 1,2 | 1.F FE | 997,800 | 114.9540 | 1,149,540 | 1,000,000 | 998,111 | | 193 | | | 3.250 | 3.276 | MN | 4,153 | 32,500 | 05/14/2019 | 05/15/2029 |
| 67103H-AB-3 | O'REILLY AUTOMOTIVE INC | | | 1,2 | 2.A FE | 312,314 | 101.9380 | 305,814 | 300,000 | 302,825 | | (6,153) | | | 4.625 | 2.515 | MS | 4,085 | 13,875 | 06/11/2019 | 09/15/2021 |
| 67103H-AE-7 | O'REILLY AUTOMOTIVE INC | | | 2 | 2.A FE | 2,385,415 | 112.8230 | 2,651,341 | 2,350,000 | 2,371,688 | | (3,969) | | | 3.550 | 3.346 | MS | 24,564 | 83,425 | 05/17/2017 | 03/15/2026 |
| 67103H-AK-3 | O'REILLY AUTOMOTIVE INC | | | 1,2 | 2.B FE | 351,411 | 100.1540 | 350,539 | 350,000 | 351,375 | | (35) | | | 1.750 | 1.707 | MS | 1,667 | | 09/14/2020 | 03/15/2031 |
| 674599-CE-3 | OCCIDENTAL PETROLEUM CORP | | | 1,2 | 3.C FE | 478,793 | 99.9050 | 482,541 | 483,000 | 481,431 | | 708 | | | 2.700 | 2.859 | FA | 4,927 | 13,041 | 02/09/2017 | 02/15/2023 |
| 674599-CM-5 | OCCIDENTAL PETROLEUM CORP | | | 1,2 | 3.C FE | 4,090,515 | 89.0000 | 3,782,500 | 4,250,000 | 3,782,500 | (341,116) | 18,166 | | | 3.000 | 3.544 | FA | 48,167 | 127,500 | 05/09/2019 | 02/15/2027 |
| 677415-CS-8 | OHIO POWER CO | | | 1,2 | 1.G FE | 998,940 | 109.1310 | 1,091,310 | 1,000,000 | 999,014 | | 74 | | | 2.600 | 2.612 | AO | 6,500 | 14,011 | 03/13/2020 | 04/01/2030 |
| 678858-BU-4 | OKLAHOMA GAS AND ELECTRIC CO | | | 1,2 | 1.G FE | 4,486,815 | 114.3410 | 5,145,345 | 4,500,000 | 4,488,459 | | 1,058 | | | 3.300 | 3.333 | MS | 43,725 | 148,500 | 06/04/2019 | 03/15/2030 |
| 68233D-AT-4 | ONCOR ELECTRIC DELIVERY CO LLC | | | | 1.F FE | 5,489,440 | 151.5630 | 6,062,520 | 4,000,000 | 5,193,550 | | (83,271) | | | 7.000 | 3.744 | MN | 46,667 | 280,000 | 04/03/2017 | 05/01/2032 |
| 68235P-AH-1 | ONE GAS INC | | | 1,2 | 1.F FE | 2,735,590 | 104.3080 | 2,868,470 | 2,750,000 | 2,736,451 | | 861 | | | 2.000 | 2.058 | MN | 7,028 | 29,181 | 04/29/2020 | 05/15/2030 |
| 68268D-BA-0 | ONEOK INC | | | 1,2 | 2.B FE | 5,995,320 | 103.3380 | 6,200,280 | 6,000,000 | 5,995,975 | | 655 | | | 2.200 | 2.215 | MS | 38,867 | 67,833 | 03/05/2020 | 09/15/2025 |
| 68389X-AV-7 | ORACLE CORP | | | 1,2 | 1.G FE | 11,516,500 | 126.5620 | 12,656,200 | 10,000,000 | 11,403,858 | | (87,047) | | | 4.300 | 2.990 | JJ | 206,639 | 430,000 | 09/11/2019 | 07/08/2034 |
| 68389X-BB-0 | ORACLE CORP | | | 1,2 | 1.G FE | 2,678,569 | 102.6740 | 2,695,193 | 2,625,000 | 2,648,978 | | (15,495) | | | 2.500 | 1.728 | MN | 8,385 | 65,625 | 04/03/2020 | 05/15/2022 |
| 68389X-BB-0 | ORACLE CORP | | | 1,2 | 1.G FE | 364,106 | 102.6740 | 385,028 | 375,000 | 370,565 | | 3,114 | | | 2.500 | 3.391 | MN | 1,198 | 9,375 | 11/19/2018 | 05/15/2022 |
| 68389X-BC-8 | ORACLE CORP | | | 1,2 | 1.G FE | 1,469,570 | 109.8260 | 1,647,390 | 1,500,000 | 1,482,697 | | 3,633 | | | 2.950 | 3.235 | MN | 5,654 | 44,250 | 03/21/2017 | 05/15/2025 |
| 68389X-BL-8 | ORACLE CORP | | | 1,2 | 1.G FE | 9,054,682 | 105.1500 | 9,537,105 | 9,070,000 | 9,063,492 | | 2,291 | | | 2.400 | 2.427 | MS | 64,095 | 217,680 | 01/10/2017 | 09/15/2023 |
| 68389X-BL-8 | ORACLE CORP | | | 1,2 | 1.G FE | 2,812,380 | 105.1500 | 2,934,737 | 2,791,000 | 2,799,213 | | (3,121) | | | 2.400 | 2.280 | MS | 19,723 | 66,984 | 08/23/2016 | 09/15/2023 |
| 68389X-BN-4 | ORACLE CORP | | | 1,2 | 1.G FE | 1,647,820 | 114.1090 | 1,912,467 | 1,676,000 | 1,655,111 | | 2,640 | | | 3.250 | 3.455 | MN | 6,960 | 54,470 | 02/22/2018 | 11/15/2027 |
| 68389X-BR-5 | ORACLE CORP | | | 1,2 | 1.G FE | 499,670 | 104.6710 | 523,355 | 500,000 | 499,862 | | 63 | | | 2.625 | 2.639 | FA | 4,958 | 13,125 | 11/07/2017 | 02/15/2023 |
| 68389X-BS-3 | ORACLE CORP | | | 1,2 | 1.G FE | 2,995,260 | 108.7960 | 3,263,880 | 3,000,000 | 2,997,265 | | 658 | | | 2.950 | 2.975 | MN | 11,308 | 88,500 | 11/07/2017 | 11/15/2024 |
| 68389X-BT-1 | ORACLE CORP | | | 1,2 | 1.G FE | 2,074,232 | 107.4760 | 2,230,127 | 2,075,000 | 2,074,342 | | 110 | | | 2.500 | 2.508 | AO | 12,969 | 25,938 | 03/30/2020 | 04/01/2025 |
| 68389X-BU-8 | ORACLE CORP | | | 1,2 | 1.G FE | 1,995,700 | 110.2880 | 2,205,760 | 2,000,000 | 1,996,123 | | 423 | | | 2.800 | 2.834 | AO | 14,000 | 28,000 | 03/30/2020 | 04/01/2027 |
| 68389X-BU-8 | ORACLE CORP | | | 1,2 | 1.G FE | 1,647,420 | 110.2880 | 1,654,320 | 1,500,000 | 1,642,995 | | (4,425) | | | 2.800 | 1.172 | AO | 10,500 | | 10/20/2020 | 04/01/2027 |
| 68389X-BW-4 | ORACLE CORP | | | 1,2 | 1.G FE | 6,731,843 | 117.1190 | 7,905,533 | 6,750,000 | 6,732,317 | | 474 | | | 3.600 | 3.619 | AO | 60,750 | 121,500 | 03/30/2020 | 04/01/2040 |
| 68389X-BW-4 | ORACLE CORP | | | 1,2 | 1.G FE | 907,376 | 117.1190 | 936,952 | 800,000 | 906,819 | | (557) | | | 3.600 | 2.689 | AO | 7,200 | | 11/12/2020 | 04/01/2040 |
| 68902V-AK-3 | OTIS WORLDWIDE CORP | | | 1,2 | 2.B FE | 2,142,200 | 107.3830 | 2,147,660 | 2,000,000 | 2,141,076 | | (1,124) | | | 2.565 | 1.705 | FA | 19,380 | | 12/02/2020 | 02/15/2030 |
| 693475-AT-2 | PNC FINANCIAL SERVICES GROUP INC/THE | | | 2 | 1.G FE | 15,046,456 | 111.7970 | 16,853,398 | 15,075,000 | 15,055,427 | | 2,728 | | | 3.150 | 3.173 | MN | 55,401 | 474,863 | 04/08/2019 | 05/19/2027 |
| 693475-AV-7 | PNC FINANCIAL SERVICES GROUP INC/THE | | | 2 | 1.G FE | 748,298 | 108.9870 | 817,403 | 750,000 | 748,923 | | 328 | | | 3.500 | 3.550 | JJ | 11,521 | 26,250 | 01/17/2019 | 01/23/2024 |
| 693475-AW-5 | PNC FINANCIAL SERVICES GROUP INC/THE | | | 2 | 1.G FE | 750,607 | 115.2690 | 749,249 | 650,000 | 747,271 | | (3,336) | | | 3.450 | 1.474 | AO | 4,236 | 11,213 | 09/14/2020 | 04/23/2029 |
| 693475-AW-5 | PNC FINANCIAL SERVICES GROUP INC/THE | | | 2 | 1.G FE | 11,232,000 | 115.2690 | 12,967,763 | 11,250,000 | 11,234,633 | | 1,573 | | | 3.450 | 3.469 | AO | 73,313 | 388,125 | 04/16/2019 | 04/23/2029 |
| 693475-AX-3 | PNC FINANCIAL SERVICES GROUP INC/THE | | | 2 | 1.G FE | 7,286,057 | 109.7830 | 8,014,159 | 7,300,000 | 7,288,722 | | 1,860 | | | 2.600 | 2.630 | JJ | 83,301 | 189,800 | 07/18/2019 | 07/23/2026 |
| 693475-AY-1 | PNC FINANCIAL SERVICES GROUP INC/THE | | | 2 | 1.G FE | 1,499,505 | 106.2790 | 1,594,185 | 1,500,000 | 1,499,616 | | 95 | | | 2.200 | 2.207 | MN | 5,500 | 33,000 | 10/29/2019 | 11/01/2024 |
| 693475-AZ-8 | PNC FINANCIAL SERVICES GROUP INC/THE | | | 2 | 1.G FE | 1,246,500 | 109.5560 | 1,369,450 | 1,250,000 | 1,246,793 | | 293 | | | 2.550 | 2.582 | JJ | 14,078 | 15,938 | 01/16/2020 | 01/22/2030 |
| 69351U-AQ-6 | PPL ELECTRIC UTILITIES CORP | | | 1,2 | 1.F FE | 1,939,620 | 102.8510 | 2,057,020 | 2,000,000 | 1,984,511 | | 8,975 | | | 2.500 | 2.981 | MS | 16,667 | 50,000 | 08/27/2015 | 09/01/2022 |
| 69352P-AL-7 | PPL CAPITAL FUNDING INC | | | 1,2 | 2.B FE | 2,329,940 | 110.3520 | 2,667,208 | 2,417,000 | 2,362,341 | | 9,089 | | | 3.100 | 3.567 | MN | 9,574 | 74,927 | 03/31/2017 | 05/15/2026 |
| 69352P-AQ-6 | PPL CAPITAL FUNDING INC | | | 1,2 | 2.A FE | 6,140,530 | 119.6290 | 6,579,595 | 5,500,000 | 6,103,855 | | (36,675) | | | 4.125 | 2.744 | AO | 47,896 | 121,000 | 06/22/2020 | 04/15/2030 |
| 69353R-EQ-7 | PNC BANK NA | | | 2 | 1.F FE | 3,019,240 | 111.0410 | 3,275,710 | 2,950,000 | 2,987,219 | | (7,952) | | | 3.250 | 2.938 | JD | 7,990 | 95,875 | 04/15/2019 | 06/01/2025 |
| 69353R-EW-4 | PNC BANK NA | | | 2 | 1.F FE | 6,978,180 | 100.4690 | 7,032,830 | 7,000,000 | 6,998,187 | | 5,527 | | | 2.150 | 2.231 | AO | 25,919 | 150,500 | 04/19/2017 | 04/29/2021 |
| 69353R-EY-0 | PNC BANK NA | | | 2 | 1.F FE | 998,510 | 101.9580 | 1,019,580 | 1,000,000 | 999,706 | | 306 | | | 2.550 | 2.582 | JD | 1,558 | 25,500 | 12/06/2016 | 12/09/2021 |
| 69353R-FJ-2 | PNC BANK NA | | | 2 | 1.F FE | 4,979,700 | 114.0990 | 5,704,950 | 5,000,000 | 4,985,002 | | 1,859 | | | 3.250 | 3.298 | JJ | 71,771 | 162,500 | 01/17/2018 | 01/22/2028 |
| 69353R-FK-9 | PNC BANK NA | | | | 1.F FE | 3,000,000 | 100.0130 | 3,000,390 | 3,000,000 | 3,000,000 | | | | | 0.466 | 0.466 | JAJO | 2,756 | 46,566 | 01/17/2018 | 01/22/2021 |
| 69353R-FP-8 | PNC BANK NA | | | 2 | 1.F FE | 600,000 | 101.0670 | 606,402 | 600,000 | 600,000 | | | | | 2.232 | 2.232 | JJ | 5,915 | 13,355 | 07/18/2019 | 07/22/2022 |
| 69353R-FR-4 | PNC BANK NA | | | 2 | 1.F FE | 8,500,000 | 100.2750 | 8,523,375 | 8,500,000 | 8,500,000 | | | | | 0.660 | 0.660 | MJSD | 3,586 | 111,349 | 12/04/2019 | 12/09/2022 |
| 69353R-FS-2 | PNC BANK NA | | | 2 | 1.F FE | 350,000 | 101.5360 | 355,376 | 350,000 | 350,000 | | | | | 2.028 | 2.028 | JD | 434 | 7,098 | 12/04/2019 | 12/09/2022 |
| 69353R-FT-0 | PNC BANK NA | | | 2 | 1.F FE | 500,000 | 101.5450 | 507,725 | 500,000 | 500,000 | | | | | 1.743 | 1.743 | FA | 3,074 | 4,333 | 02/20/2020 | 02/24/2023 |
| 69362B-BC-5 | PSEG POWER LLC | | | 1,2 | 2.B FE | 459,756 | 107.5890 | 494,909 | 460,000 | 459,876 | | 48 | | | 3.850 | 3.862 | JD | 1,476 | 17,710 | 06/04/2018 | 06/01/2023 |
| 69371R-P4-2 | PACCAR FINANCIAL CORP | | | | 1.E FE | 974,698 | 101.7130 | 991,702 | 975,000 | 974,937 | | 102 | | | 3.150 | 3.161 | FA | 12,114 | 30,713 | 08/06/2018 | 08/09/2021 |

# 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 | 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 |
| 69371R-P7-5 | PACCAR FINANCIAL CORP | | | | 1.E FE | 1,248,900 | 102.8700 | 1,285,875 | 1,250,000 | 1,249,563 | | 366 | | | 2.850 | 2.881 | MS | 11,875 | 35,625 | 02/22/2019 | 03/01/2022 |
| 69371R-Q2-5 | PACCAR FINANCIAL CORP | | | | 1.E FE | 4,988,950 | 105.8200 | 5,291,000 | 5,000,000 | 4,991,876 | | 2,132 | | | 2.150 | 2.197 | FA | 40,611 | 107,500 | 08/08/2019 | 08/15/2024 |
| 69371R-Q8-2 | PACCAR FINANCIAL CORP | | | | 1.E FE | 933,700 | 101.0710 | 945,014 | 935,000 | 933,943 | | 243 | | | 0.800 | 0.847 | JD | 478 | 3,740 | 06/01/2020 | 06/08/2023 |
| 694308-JF-5 | PACIFIC GAS AND ELECTRIC CO | | | 1,2 | 2.C FE | 1,646,931 | 101.7620 | 1,679,073 | 1,650,000 | 1,647,145 | | 214 | | | 2.100 | 2.128 | FA | 18,480 | | 06/16/2020 | 08/01/2027 |
| 694308-JG-3 | PACIFIC GAS AND ELECTRIC CO | | | 1,2 | 2.C FE | 1,788,138 | 100.3650 | 1,796,534 | 1,790,000 | 1,788,221 | | 82 | | | 2.500 | 2.511 | FA | 23,867 | | 06/16/2020 | 02/01/2031 |
| 695114-BT-4 | PACIFICORP | | | | 1.E FE | 1,732,272 | 154.4870 | 1,853,844 | 1,200,000 | 1,620,553 | | (30,858) | | | 7.700 | 3.745 | MN | 11,807 | 92,400 | 03/07/2017 | 11/15/2031 |
| 695114-CU-0 | PACIFICORP | | | 1,2 | 1.E FE | 2,292,525 | 115.2740 | 2,593,665 | 2,250,000 | 2,286,062 | | (3,777) | | | 3.500 | 3.276 | JD | 3,500 | 78,750 | 04/05/2019 | 06/15/2029 |
| 695156-AU-3 | PACKAGING CORP OF AMERICA | | | 1,2 | 2.B FE | 551,656 | 111.4090 | 612,750 | 550,000 | 551,491 | | (148) | | | 3.000 | 2.964 | JD | 733 | 17,600 | 11/19/2019 | 12/15/2029 |
| 695156-AU-3 | PACKAGING CORP OF AMERICA | | | 1,2 | 2.B FE | 1,997,380 | 111.4090 | 2,228,180 | 2,000,000 | 1,997,632 | | 227 | | | 3.000 | 3.015 | JD | 2,667 | 64,000 | 11/18/2019 | 12/15/2029 |
| 701094-AM-6 | PARKER-HANNIFIN CORP | | | 1,2 | 2.A FE | 425,820 | 107.2490 | 455,808 | 425,000 | 425,573 | | (161) | | | 2.700 | 2.658 | JD | 542 | 11,475 | 06/05/2019 | 06/14/2024 |
| 701094-AM-6 | PARKER-HANNIFIN CORP | | | 1,2 | 2.A FE | 4,502,928 | 107.2490 | 4,831,567 | 4,505,000 | 4,503,540 | | 398 | | | 2.700 | 2.710 | JD | 5,744 | 121,635 | 06/05/2019 | 06/14/2024 |
| 701094-AN-4 | PARKER-HANNIFIN CORP | | | 1,2 | 2.A FE | 1,353,090 | 113.4820 | 1,532,007 | 1,350,000 | 1,352,661 | | (280) | | | 3.250 | 3.222 | JD | 2,072 | 43,875 | 06/05/2019 | 06/14/2029 |
| 701094-AN-4 | PARKER-HANNIFIN CORP | | | 1,2 | 2.A FE | 7,376,838 | 113.4820 | 8,397,668 | 7,400,000 | 7,379,952 | | 2,028 | | | 3.250 | 3.287 | JD | 11,357 | 240,500 | 06/05/2019 | 06/14/2029 |
| 70450Y-AD-5 | PAYPAL HOLDINGS INC | | | 1,2 | 2.A FE | 2,942,684 | 109.9200 | 3,242,640 | 2,950,000 | 2,943,907 | | 970 | | | 2.650 | 2.689 | AO | 19,544 | 79,261 | 09/19/2019 | 10/01/2026 |
| 70450Y-AE-3 | PAYPAL HOLDINGS INC | | | 1,2 | 2.A FE | 2,989,890 | 111.0800 | 3,332,400 | 3,000,000 | 2,991,015 | | 892 | | | 2.850 | 2.889 | AO | 21,375 | 86,688 | 09/19/2019 | 10/01/2029 |
| 70462G-AB-4 | PEACEHEALTH OBLIGATED GROUP | | | 1,2 | 1.F FE | 1,670,000 | 102.0680 | 1,704,536 | 1,670,000 | 1,670,000 | | | | | 1.375 | 1.375 | MN | 2,934 | 2,360 | 10/01/2020 | 11/15/2025 |
| 713448-BW-7 | PEPSICO INC | | | | 1.E FE | 1,063,360 | 101.8400 | 1,018,400 | 1,000,000 | 1,008,677 | | (13,190) | | | 3.000 | 1.650 | FA | 10,500 | 30,000 | 09/28/2016 | 08/25/2021 |
| 713448-CX-4 | PEPSICO INC | | | 1,2 | 1.E FE | 1,606,020 | 103.8930 | 1,558,395 | 1,500,000 | 1,525,082 | | (17,840) | | | 3.100 | 1.863 | JJ | 21,183 | 46,500 | 04/19/2016 | 07/17/2022 |
| 713448-CY-2 | PEPSICO INC | | | 1,2 | 1.E FE | 2,414,645 | 112.6380 | 2,534,355 | 2,250,000 | 2,332,423 | | (17,967) | | | 3.500 | 2.592 | JJ | 35,875 | 78,750 | 04/06/2016 | 07/17/2025 |
| 713448-DF-2 | PEPSICO INC | | | 1,2 | 1.E FE | 5,244,700 | 110.7190 | 5,535,950 | 5,000,000 | 5,134,112 | | (25,614) | | | 2.850 | 2.268 | FA | 50,271 | 142,500 | 06/30/2016 | 02/24/2026 |
| 713448-DN-5 | PEPSICO INC | | | 1,2 | 1.E FE | 8,210,635 | 109.0160 | 8,993,820 | 8,250,000 | 8,224,237 | | 4,068 | | | 2.375 | 2.433 | AO | 46,263 | 195,938 | 07/20/2017 | 10/06/2026 |
| 713448-ES-3 | PEPSICO INC | | | 1,2 | 1.E FE | 2,859,561 | 111.9690 | 3,219,109 | 2,875,000 | 2,860,628 | | 1,067 | | | 2.750 | 2.812 | MS | 22,401 | 39,531 | 03/17/2020 | 03/19/2030 |
| 713448-ET-1 | PEPSICO INC | | | 1,2 | 1.E FE | 6,053,152 | 119.9510 | 7,317,011 | 6,100,000 | 6,054,442 | | 1,290 | | | 3.500 | 3.554 | MS | 60,492 | 106,750 | 03/17/2020 | 03/19/2040 |
| 713448-EY-0 | PEPSICO INC | | | | 1.E FE | 374,258 | 101.4260 | 380,348 | 375,000 | 374,421 | | 164 | | | 0.750 | 0.817 | MN | 469 | 1,406 | 04/29/2020 | 05/01/2023 |
| 713448-EZ-7 | PEPSICO INC | | | 1,2 | 1.E FE | 1,617,996 | 102.6340 | 1,667,803 | 1,625,000 | 1,618,429 | | 433 | | | 1.625 | 1.672 | MN | 4,401 | 13,203 | 04/29/2020 | 05/01/2030 |
| 713448-FB-9 | PEPSICO INC | | | | 1.E FE | 3,213,167 | 100.5510 | 3,232,715 | 3,215,000 | 3,213,311 | | 144 | | | 0.400 | 0.419 | AO | 3,001 | | 10/05/2020 | 10/07/2023 |
| 717081-DM-2 | PFIZER INC | | | | 1.F FE | 1,780,317 | 109.8910 | 1,854,960 | 1,688,000 | 1,735,660 | | (13,397) | | | 3.400 | 2.521 | MN | 7,333 | 57,392 | 07/20/2017 | 05/15/2024 |
| 717081-DV-2 | PFIZER INC | | | | 1.F FE | 999,740 | 110.4990 | 1,104,990 | 1,000,000 | 999,850 | | 25 | | | 2.750 | 2.753 | JD | 2,139 | 27,500 | 05/31/2016 | 06/03/2026 |
| 717081-EA-7 | PFIZER INC | | | | 1.F FE | 3,866,772 | 112.9320 | 4,404,348 | 3,900,000 | 3,879,120 | | 3,149 | | | 3.000 | 3.099 | JD | 5,200 | 117,000 | 11/14/2016 | 12/15/2026 |
| 717081-ET-6 | PFIZER INC | | | 1,2 | 1.F FE | 4,326,835 | 116.8770 | 4,967,273 | 4,250,000 | 4,315,032 | | (7,085) | | | 3.450 | 3.230 | MS | 43,173 | 146,625 | 05/17/2019 | 03/15/2029 |
| 717081-EW-9 | PFIZER INC | | | 1,2 | 1.F FE | 5,779,700 | 111.6150 | 6,473,670 | 5,800,000 | 5,781,072 | | 1,372 | | | 2.625 | 2.665 | AO | 38,063 | 77,817 | 03/25/2020 | 04/01/2030 |
| 717081-EZ-2 | PFIZER INC | | | 1,2 | 1.F FE | 4,968,950 | 106.8080 | 5,340,400 | 5,000,000 | 4,969,661 | | 711 | | | 2.550 | 2.590 | MN | 11,688 | 63,750 | 05/18/2020 | 05/28/2040 |
| 718172-AV-1 | PHILIP MORRIS INTERNATIONAL INC | | | | 1.F FE | 1,002,880 | 104.9780 | 1,049,780 | 1,000,000 | 1,001,150 | | (508) | | | 2.625 | 2.570 | MS | 8,385 | 26,250 | 06/22/2017 | 03/06/2023 |
| 718172-BS-7 | PHILIP MORRIS INTERNATIONAL INC | | | 1,2 | 1.F FE | 1,006,960 | 99.9760 | 999,760 | 1,000,000 | 1,000,098 | | (1,499) | | | 1.875 | 1.723 | FA | 6,563 | 18,750 | 04/06/2016 | 02/25/2021 |
| 718172-BT-5 | PHILIP MORRIS INTERNATIONAL INC | | | 1,2 | 1.F FE | 991,950 | 109.0610 | 1,090,610 | 1,000,000 | 995,572 | | 788 | | | 2.750 | 2.843 | FA | 9,625 | 27,500 | 02/18/2016 | 02/25/2026 |
| 718172-CP-2 | PHILIP MORRIS INTERNATIONAL INC | | | 1,2 | 1.F FE | 3,478,405 | 104.2950 | 3,650,325 | 3,500,000 | 3,479,709 | | 1,304 | | | 2.100 | 2.169 | MN | 12,250 | 36,750 | 04/29/2020 | 05/01/2030 |
| 718172-CQ-0 | PHILIP MORRIS INTERNATIONAL INC | | | | 1.F FE | 2,541,458 | 101.9750 | 2,600,363 | 2,550,000 | 2,543,336 | | 1,879 | | | 1.125 | 1.239 | MN | 4,781 | 14,344 | 04/29/2020 | 05/01/2023 |
| 718546-AR-5 | PHILLIPS 66 | | | 1,2 | 2.A FE | 1,420,251 | 115.1480 | 1,583,285 | 1,375,000 | 1,412,939 | | (4,760) | | | 3.900 | 3.450 | MS | 15,790 | 53,625 | 06/12/2019 | 03/15/2028 |
| 718546-AR-5 | PHILLIPS 66 | | | 1,2 | 2.A FE | 1,998,000 | 115.1480 | 2,302,960 | 2,000,000 | 1,998,489 | | 179 | | | 3.900 | 3.912 | MS | 22,967 | 78,000 | 02/26/2018 | 03/15/2028 |
| 718546-AS-3 | PHILLIPS 66 | | | | 2.A FE | 1,265,304 | 100.0120 | 1,265,152 | 1,265,000 | 1,265,000 | | | | | 0.833 | 0.833 | FMAN | 1,024 | 21,069 | 03/05/2018 | 02/26/2021 |
| 718546-AU-8 | PHILLIPS 66 | | | | 2.A FE | 789,092 | 107.0980 | 846,074 | 790,000 | 789,305 | | 213 | | | 3.700 | 3.741 | AO | 6,902 | 14,371 | 04/07/2020 | 04/06/2023 |
| 718546-AV-6 | PHILLIPS 66 | | | 1,2 | 2.A FE | 1,998,920 | 112.1810 | 2,243,620 | 2,000,000 | 1,999,066 | | 146 | | | 3.850 | 3.862 | AO | 17,539 | 38,500 | 04/07/2020 | 04/09/2025 |
| 718546-AY-0 | PHILLIPS 66 | | | 2 | 2.A FE | 5,663,876 | 100.2420 | 5,683,721 | 5,670,000 | 5,664,099 | | 223 | | | 0.900 | 0.934 | FA | 6,095 | | 11/16/2020 | 02/15/2024 |
| 74005P-BB-9 | LINDE INC/CT | | | 1,2 | 1.F FE | 1,272,271 | 102.5140 | 1,332,682 | 1,300,000 | 1,291,268 | | 5,203 | | | 2.200 | 2.626 | FA | 10,804 | 28,600 | 03/16/2017 | 08/15/2022 |
| 741503-BB-1 | BOOKING HOLDINGS INC | | | 1,2 | 1.G FE | 3,894,306 | 104.8850 | 4,090,515 | 3,900,000 | 3,897,650 | | 1,023 | | | 2.750 | 2.778 | MS | 31,579 | 107,250 | 08/10/2017 | 03/15/2023 |
| 74251V-AM-4 | PRINCIPAL FINANCIAL GROUP INC | | | 1,2 | 1.G FE | 725,309 | 111.4920 | 724,698 | 650,000 | 721,684 | | (3,625) | | | 3.100 | 1.073 | MN | 2,575 | 10,075 | 09/14/2020 | 11/15/2026 |
| 74251V-AM-4 | PRINCIPAL FINANCIAL GROUP INC | | | 1,2 | 1.G FE | 5,983,285 | 111.4920 | 6,689,520 | 6,000,000 | 5,989,508 | | 1,596 | | | 3.100 | 3.133 | MN | 23,767 | 186,000 | 12/07/2016 | 11/15/2026 |
| 74251V-AR-3 | PRINCIPAL FINANCIAL GROUP INC | | | 1,2 | 1.G FE | 6,872,538 | 116.9930 | 8,072,517 | 6,900,000 | 6,876,377 | | 2,364 | | | 3.700 | 3.748 | MN | 32,622 | 255,300 | 05/07/2019 | 05/15/2029 |
| 74251V-AR-3 | PRINCIPAL FINANCIAL GROUP INC | | | 1,2 | 1.G FE | 2,822,204 | 116.9930 | 3,275,804 | 2,800,000 | 2,819,017 | | (1,984) | | | 3.700 | 3.603 | MN | 13,238 | 103,600 | 05/15/2019 | 05/15/2029 |
| 742718-EU-9 | PROCTER & GAMBLE CO/THE | | | | 1.D FE | 589,139 | 103.1390 | 608,520 | 590,000 | 589,712 | | 174 | | | 2.150 | 2.181 | FA | 4,933 | 12,685 | 08/10/2017 | 08/11/2022 |
| 742718-FJ-3 | PROCTER & GAMBLE CO/THE | | | 1,2 | 1.D FE | 3,318,425 | 124.4540 | 4,150,541 | 3,335,000 | 3,318,870 | | 445 | | | 3.550 | 3.585 | MS | 31,571 | 59,196 | 03/23/2020 | 03/25/2040 |
| 743263-AE-5 | PROGRESS ENERGY INC | | | | 2.A FE | 6,996,950 | 149.0190 | 7,450,950 | 5,000,000 | 6,550,950 | | (121,732) | | | 7.750 | 4.004 | MS | 129,167 | 387,500 | 02/08/2017 | 03/01/2031 |
| 743263-AG-0 | PROGRESS ENERGY INC | | | | 2.A FE | 7,902,720 | 142.6830 | 8,560,980 | 6,000,000 | 7,509,971 | | (109,202) | | | 7.000 | 4.098 | AO | 71,167 | 420,000 | 03/21/2017 | 10/30/2031 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book / Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change In B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 743263-AP-0 | PROGRESS ENERGY INC | | | | 2.A FE | 8,508,540 | 141.6450 | 8,881,142 | 6,270,000 | 8,435,783 | | (72,757) | | | 6.000 | 3.490 | JD | 31,350 | 376,200 | 02/12/2020 | 12/01/2039 |
| 743315-AV-5 | PROGRESSIVE CORP/THE | | | 1,2 | 1.F FE | 4,791,744 | 119.5790 | 5,739,792 | 4,800,000 | 4,793,222 | | 690 | | | 4.000 | 4.020 | MS | 64,000 | 192,000 | 10/18/2018 | 03/01/2029 |
| 743315-AW-3 | PROGRESSIVE CORP/THE | | | 1,2 | 1.F FE | 1,500,000 | 115.1640 | 1,727,460 | 1,500,000 | 1,500,000 | | | | | 3.200 | 3.200 | MS | 12,667 | 24,000 | 03/17/2020 | 03/26/2030 |
| 74340X-BK-6 | PROLOGIS LP | | | 1,2 | 1.G FE | 926,629 | 112.9160 | 1,077,219 | 954,000 | 929,934 | | 3,304 | | | 3.250 | 3.742 | AO | 7,751 | 31,005 | 02/10/2020 | 10/01/2026 |
| 74340X-BN-0 | PROLOGIS LP | | | 1,2 | 1.G FE | 4,392,652 | 107.3050 | 4,721,420 | 4,400,000 | 4,393,486 | | 834 | | | 2.125 | 2.150 | AO | 19,739 | 61,554 | 02/03/2020 | 04/15/2027 |
| 743756-AB-4 | PROVIDENCE ST JOSEPH HEALTH OBLIGATED GR | | | 1,2 | 1.D FE | 3,009,121 | 109.1590 | 3,274,770 | 3,000,000 | 3,005,533 | | (880) | | | 2.746 | 2.711 | AO | 20,595 | 82,380 | 09/21/2016 | 10/01/2026 |
| 743759-AQ-5 | PROVIDENCE HEALTH SYSTEM | | | | 1.D FE | 2,180,401 | 123.0150 | 2,245,024 | 1,825,000 | 2,107,713 | | (23,993) | | | 5.390 | 3.500 | AO | 24,592 | 98,368 | 11/07/2017 | 10/01/2030 |
| 74382O-AA-0 | PROVIDENCE ST JOSEPH HEALTH OBLIGATED GR | | | 1,2 | 1.D FE | 2,340,000 | 107.0020 | 2,503,847 | 2,340,000 | 2,340,000 | | | | | 2.532 | 2.532 | AO | 14,812 | 59,249 | 09/24/2019 | 10/01/2029 |
| 74432Q-AC-9 | PRUDENTIAL FINANCIAL INC | | | | 1.G FE | 3,469,660 | 136.7610 | 4,053,596 | 2,964,000 | 3,405,209 | | (26,246) | | | 5.750 | 4.210 | JJ | 78,587 | 170,430 | 06/22/2018 | 07/15/2033 |
| 74432Q-BZ-7 | PRUDENTIAL FINANCIAL INC | | | | 1.G FE | 2,046,210 | 110.0690 | 2,201,380 | 2,000,000 | 2,021,440 | | (5,945) | | | 3.500 | 3.162 | MN | 8,944 | 70,000 | 12/05/2016 | 05/15/2024 |
| 74432Q-CC-7 | PRUDENTIAL FINANCIAL INC | | | 1,2 | 1.G FE | 450,000 | 117.5820 | 529,119 | 450,000 | 450,000 | | | | | 3.878 | 3.878 | MS | 4,557 | 17,451 | 03/22/2018 | 03/27/2028 |
| 744448-CL-3 | PUBLIC SERVICE CO OF COLORADO | | | 1,2 | 1.E FE | 794,003 | 108.0240 | 810,180 | 750,000 | 771,644 | | (5,316) | | | 2.900 | 2.119 | MN | 2,779 | 21,750 | 08/18/2016 | 05/15/2025 |
| 744448-CT-6 | PUBLIC SERVICE CO OF COLORADO | | | 1,2 | 1.E FE | 2,646,125 | 104.4060 | 2,610,150 | 2,500,000 | 2,640,057 | | (6,068) | | | 1.900 | 1.274 | JJ | 29,819 | | 07/21/2020 | 01/15/2031 |
| 74456Q-BR-6 | PUBLIC SERVICE ELECTRIC AND GAS CO | | | 1,2 | 1.F FE | 7,475,325 | 108.0100 | 8,100,750 | 7,500,000 | 7,485,257 | | 2,399 | | | 2.250 | 2.287 | MS | 49,688 | 168,750 | 09/07/2016 | 09/15/2026 |
| 74456Q-BS-4 | PUBLIC SERVICE ELECTRIC AND GAS CO | | | 2 | 1.F FE | 747,803 | 111.2380 | 834,285 | 750,000 | 748,528 | | 207 | | | 3.000 | 3.034 | MN | 2,875 | 22,500 | 05/02/2017 | 05/15/2027 |
| 74456Q-BU-9 | PUBLIC SERVICE ELECTRIC AND GAS CO | | | 1,2 | 1.F FE | 6,776,152 | 116.0780 | 7,895,626 | 6,802,000 | 6,782,130 | | 2,318 | | | 3.700 | 3.746 | MN | 41,946 | 251,674 | 05/02/2018 | 05/01/2028 |
| 74456Q-BY-1 | PUBLIC SERVICE ELECTRIC AND GAS CO | | | 1,2 | 1.F FE | 6,723,608 | 114.0350 | 7,697,363 | 6,750,000 | 6,727,390 | | 2,319 | | | 3.200 | 3.246 | MN | 27,600 | 216,000 | 05/06/2019 | 05/15/2029 |
| 74456Q-BY-1 | PUBLIC SERVICE ELECTRIC AND GAS CO | | | 1,2 | 1.F FE | 3,754,425 | 114.0350 | 4,276,313 | 3,750,000 | 3,753,771 | | (401) | | | 3.200 | 3.186 | MN | 15,333 | 120,000 | 05/07/2019 | 05/15/2029 |
| 74456Q-CB-0 | PUBLIC SERVICE ELECTRIC AND GAS CO | | | 1,2 | 1.F FE | 1,995,400 | 108.4790 | 2,169,580 | 2,000,000 | 1,995,801 | | 401 | | | 2.450 | 2.476 | JJ | 22,594 | 25,317 | 01/07/2020 | 01/15/2030 |
| 744573-AK-2 | PUBLIC SERVICE ENTERPRISE GROUP INC | | | 1,2 | 2.A FE | 549,073 | 101.2110 | 556,661 | 550,000 | 549,586 | | 468 | | | 2.000 | 2.088 | MN | 1,406 | 11,000 | 11/25/2019 | 11/15/2021 |
| 744573-AN-6 | PUBLIC SERVICE ENTERPRISE GROUP INC | | | 1,2 | 2.B FE | 3,803,027 | 107.6520 | 4,096,159 | 3,805,000 | 3,803,614 | | 376 | | | 2.875 | 2.886 | JD | 4,862 | 109,394 | 06/06/2019 | 06/15/2024 |
| 744573-AP-1 | PUBLIC SERVICE ENTERPRISE GROUP INC | | | 1,2 | 2.B FE | 1,421,794 | 100.0310 | 1,425,442 | 1,425,000 | 1,422,033 | | 239 | | | 0.800 | 0.846 | FA | 4,338 | | 08/12/2020 | 08/15/2025 |
| 744573-AQ-9 | PUBLIC SERVICE ENTERPRISE GROUP INC | | | 1,2 | 2.B FE | 1,896,504 | 98.5980 | 1,873,362 | 1,900,000 | 1,896,627 | | 123 | | | 1.600 | 1.620 | FA | 11,569 | | 08/12/2020 | 08/15/2030 |
| 74460D-AB-5 | PUBLIC STORAGE | | | 1,2 | 1.F FE | 750,000 | 103.3590 | 775,193 | 750,000 | 750,000 | | | | | 2.370 | 2.370 | MS | 5,234 | 17,775 | 09/13/2017 | 09/15/2022 |
| 74460D-AD-1 | PUBLIC STORAGE | | | 1,2 | 1.F FE | 4,349,913 | 114.4460 | 4,978,401 | 4,350,000 | 4,349,926 | | 8 | | | 3.385 | 3.385 | MN | 24,541 | 147,248 | 04/10/2019 | 05/01/2029 |
| 747525-AR-4 | QUALCOMM INC | | | 1,2 | 1.G FE | 11,631,244 | 104.8800 | 12,218,520 | 11,650,000 | 11,642,810 | | 3,324 | | | 2.600 | 2.631 | JJ | 127,050 | 302,900 | 05/19/2017 | 01/30/2023 |
| 747525-AU-7 | QUALCOMM INC | | | 1,2 | 1.G FE | 4,986,900 | 113.5070 | 5,675,350 | 5,000,000 | 4,991,142 | | 1,229 | | | 3.250 | 3.281 | MN | 18,507 | 162,500 | 05/19/2017 | 05/20/2027 |
| 74762E-AF-9 | QUANTA SERVICES INC | | | 1,2 | 2.C FE | 1,445,114 | 107.2160 | 1,554,632 | 1,450,000 | 1,445,231 | | 117 | | | 2.900 | 2.939 | AO | 11,564 | | 09/17/2020 | 10/01/2030 |
| 74762E-AF-9 | QUANTA SERVICES INC | | | 1,2 | 2.C FE | 100,621 | 107.2160 | 107,216 | 100,000 | 100,606 | | (15) | | | 2.900 | 2.827 | AO | 798 | | 09/17/2020 | 10/01/2030 |
| 754730-AG-4 | RAYMOND JAMES FINANCIAL INC | | | 1,2 | 2.A FE | 1,889,497 | 122.6650 | 1,901,308 | 1,550,000 | 1,882,910 | | (6,587) | | | 4.650 | 2.027 | AO | 18,019 | | 10/20/2020 | 04/01/2030 |
| 75513E-AD-3 | RAYTHEON TECHNOLOGIES CORP | | | 1,2 | 2.A FE | 495,747 | 106.2190 | 499,229 | 470,000 | 495,627 | | (119) | | | 2.250 | 1.613 | JJ | 6,551 | | 12/11/2020 | 07/01/2030 |
| 75513E-AD-3 | RAYTHEON TECHNOLOGIES CORP | | | 1,2 | 2.A FE | 2,996,160 | 106.2190 | 3,186,570 | 3,000,000 | 2,996,371 | | 211 | | | 2.250 | 2.264 | JJ | 41,813 | | 05/14/2020 | 07/01/2030 |
| 756109-AP-9 | REALTY INCOME CORP | | | 1,2 | 1.G FE | 1,364,288 | 109.5800 | 1,369,750 | 1,250,000 | 1,295,380 | | (18,519) | | | 4.650 | 3.025 | FA | 24,219 | 58,125 | 02/08/2017 | 08/01/2023 |
| 756109-AR-5 | REALTY INCOME CORP | | | 1,2 | 1.G FE | 2,379,192 | 117.6460 | 2,705,858 | 2,300,000 | 2,350,607 | | (8,115) | | | 4.125 | 3.682 | AO | 20,029 | 94,875 | 05/17/2017 | 10/15/2026 |
| 756109-AV-6 | REALTY INCOME CORP | | | 1,2 | 1.G FE | 781,075 | 112.6450 | 884,263 | 785,000 | 782,481 | | 530 | | | 3.875 | 3.957 | AO | 6,422 | 30,419 | 03/27/2018 | 04/15/2025 |
| 756109-BA-1 | REALTY INCOME CORP | | | 1,2 | 1.G FE | 2,363,280 | 100.2980 | 2,407,152 | 2,400,000 | 2,363,413 | | 133 | | | 1.800 | 1.941 | MS | 2,040 | | 12/09/2020 | 03/15/2033 |
| 75884R-AV-5 | REGENCY CENTERS LP | | | 1,2 | 2.A FE | 505,840 | 109.9090 | 549,545 | 500,000 | 504,689 | | (715) | | | 3.600 | 3.421 | FA | 7,500 | 18,000 | 05/15/2019 | 02/01/2027 |
| 75886F-AE-7 | REGENERON PHARMACEUTICALS INC | | | 1,2 | 2.C FE | 6,837,906 | 98.4740 | 6,745,469 | 6,850,000 | 6,838,271 | | 365 | | | 1.750 | 1.769 | MS | 46,285 | | 09/28/2020 | 09/15/2030 |
| 7591EP-AP-5 | REGIONS FINANCIAL CORP | | | 1,2 | 2.A FE | 999,410 | 108.4800 | 1,084,800 | 1,000,000 | 999,677 | | 115 | | | 3.800 | 3.813 | FA | 14,461 | 38,000 | 08/08/2018 | 08/14/2023 |
| 759351-AN-9 | REINSURANCE GROUP OF AMERICA INC | | | 1,2 | 2.A FE | 2,992,620 | 114.6680 | 3,440,040 | 3,000,000 | 2,993,636 | | 631 | | | 3.900 | 3.930 | MN | 14,950 | 117,000 | 05/08/2019 | 05/15/2029 |
| 760759-AU-4 | REPUBLIC SERVICES INC | | | 1,2 | 2.B FE | 4,243,200 | 106.7880 | 4,538,490 | 4,250,000 | 4,245,010 | | 1,299 | | | 2.500 | 2.534 | FA | 40,139 | 108,611 | 07/29/2019 | 08/15/2024 |
| 760759-AV-2 | REPUBLIC SERVICES INC | | | 1,2 | 2.B FE | 12,463,375 | 105.6610 | 13,207,625 | 12,500,000 | 12,466,152 | | 2,777 | | | 2.300 | 2.333 | MS | 95,833 | 146,944 | 02/18/2020 | 03/01/2030 |
| 760759-AY-6 | REPUBLIC SERVICES INC | | | 1,2 | 2.B FE | 949,031 | 100.7610 | 957,230 | 950,000 | 949,051 | | 20 | | | 0.875 | 0.896 | MN | 854 | | 11/09/2020 | 11/15/2025 |
| 760759-AZ-3 | REPUBLIC SERVICES INC | | | 1,2 | 2.B FE | 3,997,600 | 100.2400 | 4,009,600 | 4,000,000 | 3,997,620 | | 20 | | | 1.750 | 1.756 | FA | 7,194 | | 11/09/2020 | 02/15/2032 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book / Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change In B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 761713-BG-0 | REYNOLDS AMERICAN INC | | | 1,2 | 2.B FE | 1,789,733 | 113.8990 | 2,021,707 | 1,775,000 | 1,785,035 | | (2,141) | | | 4.450 | 4.301 | JD | 4,169 | 78,988 | 09/27/2018 | 06/12/2025 |
| 774341-AH-4 | ROCKWELL COLLINS INC | | | 1,2 | 1.G FE | 1,179,209 | 102.8440 | 1,213,559 | 1,180,000 | 1,179,797 | | 164 | | | 2.800 | 2.815 | MS | 9,728 | 33,040 | 03/28/2017 | 03/15/2022 |
| 774341-AK-7 | ROCKWELL COLLINS INC | | | 1,2 | 1.G FE | 1,021,350 | 114.1360 | 1,141,360 | 1,000,000 | 1,014,244 | | (2,140) | | | 3.500 | 3.235 | MS | 10,306 | 35,000 | 07/14/2017 | 03/15/2027 |
| 774341-AK-7 | ROCKWELL COLLINS INC | | | 1,2 | 1.G FE | 978,920 | 114.1360 | 1,141,360 | 1,000,000 | 984,793 | | 2,142 | | | 3.500 | 3.777 | MS | 10,306 | 35,000 | 02/26/2018 | 03/15/2027 |
| 776696-AE-6 | ROPER TECHNOLOGIES INC | | | 1,2 | 2.A FE | 574,772 | 104.5520 | 575,036 | 550,000 | 573,918 | | (854) | | | 3.125 | 0.429 | MN | 2,196 | | 12/09/2020 | 11/15/2022 |
| 776743-AC-0 | ROPER TECHNOLOGIES INC | | | 1,2 | 2.A FE | 1,957,460 | 102.1230 | 2,042,460 | 2,000,000 | 1,986,867 | | 13,368 | | | 2.800 | 3.507 | JD | 2,489 | 56,000 | 09/28/2018 | 12/15/2021 |
| 776743-AG-1 | ROPER TECHNOLOGIES INC | | | 1,2 | 2.A FE | 1,252,863 | 109.8640 | 1,373,300 | 1,250,000 | 1,252,514 | | (259) | | | 2.950 | 2.923 | MS | 10,858 | 38,821 | 08/19/2019 | 09/15/2029 |
| 776743-AG-1 | ROPER TECHNOLOGIES INC | | | 1,2 | 2.A FE | 4,240,778 | 109.8640 | 4,669,220 | 4,250,000 | 4,241,865 | | 809 | | | 2.950 | 2.975 | MS | 36,916 | 131,992 | 08/19/2019 | 09/15/2029 |
| 776743-AH-9 | ROPER TECHNOLOGIES INC | | | 1,2 | 2.B FE | 1,447,318 | 106.7180 | 1,547,411 | 1,450,000 | 1,448,004 | | 510 | | | 2.350 | 2.389 | MS | 10,033 | 35,873 | 08/19/2019 | 09/15/2024 |
| 776743-AK-2 | ROPER TECHNOLOGIES INC | | | | 2.B FE | 1,333,839 | 100.1620 | 1,337,163 | 1,335,000 | 1,334,035 | | 196 | | | 0.450 | 0.495 | FA | 2,003 | | 08/18/2020 | 08/15/2022 |
| 776743-AL-0 | ROPER TECHNOLOGIES INC | | | 1,2 | 2.B FE | 4,991,950 | 99.6150 | 4,980,750 | 5,000,000 | 4,992,184 | | 234 | | | 1.750 | 1.767 | FA | 29,167 | | 08/18/2020 | 02/15/2031 |
| 776743-AM-8 | ROPER TECHNOLOGIES INC | | | 1,2 | 2.B FE | 4,768,697 | 101.2070 | 4,832,634 | 4,775,000 | 4,769,108 | | 411 | | | 1.000 | 1.027 | MS | 15,917 | | 08/18/2020 | 09/15/2025 |
| 78355H-KD-0 | RYDER SYSTEM INC | | | 1,2 | 2.B FE | 828,647 | 102.5740 | 851,364 | 830,000 | 829,669 | | 277 | | | 2.800 | 2.835 | MS | 7,747 | 23,240 | 02/16/2017 | 03/01/2022 |
| 78355H-KF-5 | RYDER SYSTEM INC | | | 1,2 | 2.B FE | 748,185 | 103.2210 | 774,158 | 750,000 | 749,378 | | 362 | | | 2.500 | 2.551 | MS | 6,250 | 18,750 | 08/01/2017 | 09/01/2022 |
| 78355H-KH-1 | RYDER SYSTEM INC | | | 1,2 | 2.B FE | 1,000,877 | 107.6320 | 1,076,320 | 1,000,000 | 1,000,449 | | (173) | | | 3.750 | 3.731 | JD | 2,292 | 37,500 | 06/15/2018 | 06/09/2023 |
| 78355H-KL-2 | RYDER SYSTEM INC | | | 1,2 | 2.B FE | 3,996,240 | 109.2730 | 4,370,920 | 4,000,000 | 3,997,532 | | 713 | | | 3.650 | 3.671 | MS | 41,772 | 146,000 | 02/25/2019 | 03/18/2024 |
| 78355H-KN-8 | RYDER SYSTEM INC | | | 1,2 | 2.B FE | 2,497,975 | 106.2390 | 2,655,975 | 2,500,000 | 2,498,510 | | 384 | | | 2.500 | 2.517 | MS | 20,833 | 66,493 | 08/01/2019 | 09/01/2024 |
| 78409V-AD-6 | S&P GLOBAL INC | | | 1,2 | 1.G FE | 2,074,380 | 113.8580 | 2,277,160 | 2,000,000 | 2,040,264 | | (8,756) | | | 4.000 | 3.481 | JD | 3,556 | 80,000 | 11/18/2016 | 06/15/2025 |
| 78409V-AM-6 | S&P GLOBAL INC | | | 1,2 | 1.G FE | 2,071,820 | 110.6610 | 2,213,220 | 2,000,000 | 2,061,054 | | (9,695) | | | 2.950 | 2.384 | JJ | 26,058 | 59,000 | 11/19/2019 | 01/22/2027 |
| 784710-AA-3 | SSM HEALTH CARE CORP | | | 1,2 | 1.E FE | 1,516,914 | 113.7380 | 1,671,949 | 1,470,000 | 1,501,595 | | (4,538) | | | 3.823 | 3.433 | JD | 4,683 | 56,198 | 06/21/2017 | 06/01/2027 |
| 784710-AA-3 | SSM HEALTH CARE CORP | | | 1,2 | 1.E FE | 1,830,000 | 113.7380 | 2,081,405 | 1,830,000 | 1,830,000 | | | | | 3.823 | 3.823 | JD | 5,830 | 69,961 | 04/11/2017 | 06/01/2027 |
| 78486Q-AE-1 | SVB FINANCIAL GROUP | | | 1,2 | 2.B FE | 899,307 | 112.5940 | 1,013,346 | 900,000 | 899,341 | | 34 | | | 3.125 | 3.134 | JD | 2,031 | 14,063 | 06/02/2020 | 06/05/2030 |
| 79466L-AF-1 | SALESFORCE.COM INC | | | 1,2 | 1.F FE | 472,828 | 117.9920 | 471,968 | 400,000 | 470,014 | | (2,814) | | | 3.700 | 1.104 | AO | 3,289 | 7,400 | 09/14/2020 | 04/11/2028 |
| 797440-BU-7 | SAN DIEGO GAS & ELECTRIC CO | | | 1,2 | 1.F FE | 5,357,531 | 108.4650 | 5,829,994 | 5,375,000 | 5,365,066 | | 1,707 | | | 2.500 | 2.537 | MN | 17,170 | 134,375 | 05/16/2016 | 05/15/2026 |
| 80282K-AW-6 | SANTANDER HOLDINGS USA INC | | | 1,2 | 2.A FE | 2,497,850 | 108.0310 | 2,700,775 | 2,500,000 | 2,498,485 | | 409 | | | 3.500 | 3.519 | JD | 5,833 | 87,500 | 06/04/2019 | 06/07/2024 |
| 808513-AV-7 | CHARLES SCHWAB CORP/THE | | | 2 | 1.F FE | 1,505,175 | 100.0880 | 1,501,320 | 1,500,000 | 1,500,638 | | (2,049) | | | 0.533 | 0.394 | FMAN | 866 | 20,883 | 09/28/2018 | 05/21/2021 |
| 808513-AV-7 | CHARLES SCHWAB CORP/THE | | | 2 | 1.F FE | 1,500,000 | 100.0880 | 1,501,320 | 1,500,000 | 1,500,000 | | | | | 0.533 | 0.533 | FMAN | 866 | 20,883 | 05/17/2018 | 05/21/2021 |
| 808513-AX-3 | CHARLES SCHWAB CORP/THE | | | 1,2 | 1.F FE | 449,699 | 113.7660 | 511,947 | 450,000 | 449,802 | | 41 | | | 3.850 | 3.861 | MN | 1,925 | 17,325 | 05/17/2018 | 05/21/2025 |
| 808513-AY-1 | CHARLES SCHWAB CORP/THE | | | 1,2 | 1.F FE | 699,027 | 109.3240 | 765,268 | 700,000 | 699,407 | | 179 | | | 3.550 | 3.579 | FA | 10,354 | 24,850 | 10/29/2018 | 02/01/2024 |
| 808513-BF-1 | CHARLES SCHWAB CORP/THE | | | 1,2 | 1.F FE | 3,995,120 | 101.2800 | 4,051,200 | 4,000,000 | 3,995,173 | | 53 | | | 0.900 | 0.924 | MS | 2,000 | | 12/08/2020 | 03/11/2026 |
| 816851-BB-4 | SEMPRA ENERGY | | | | 2.A FE | 2,248,101 | 100.0630 | 2,246,414 | 2,245,000 | 2,245,518 | | (2,549) | | | 0.667 | 0.553 | MJSD | 707 | 28,410 | 12/30/2019 | 03/15/2021 |
| 816851-BF-5 | SEMPRA ENERGY | | | 1,2 | 2.A FE | 1,494,315 | 104.9170 | 1,573,755 | 1,500,000 | 1,497,553 | | 1,122 | | | 2.900 | 2.981 | FA | 18,125 | 43,500 | 01/09/2018 | 02/01/2023 |
| 816851-BG-3 | SEMPRA ENERGY | | | 1,2 | 2.A FE | 2,482,475 | 113.8920 | 2,847,300 | 2,500,000 | 2,487,035 | | 1,588 | | | 3.400 | 3.483 | FA | 35,417 | 85,000 | 01/09/2018 | 02/01/2028 |
| 824348-BJ-4 | SHERWIN-WILLIAMS CO/THE | | | 1,2 | 2.C FE | 5,207,601 | 110.0340 | 5,749,277 | 5,225,000 | 5,209,665 | | 1,538 | | | 2.950 | 2.989 | FA | 58,230 | 149,428 | 08/12/2019 | 08/15/2029 |
| 824348-BJ-4 | SHERWIN-WILLIAMS CO/THE | | | 1,2 | 2.C FE | 5,056,400 | 110.0340 | 5,501,700 | 5,000,000 | 5,051,170 | | (5,230) | | | 2.950 | 2.812 | FA | 55,722 | 142,993 | 01/08/2020 | 08/15/2029 |
| 828807-CS-4 | SIMON PROPERTY GROUP LP | | | 1,2 | 1.G FE | 3,956,659 | 108.7420 | 4,128,934 | 3,797,000 | 3,870,608 | | (19,932) | | | 3.375 | 2.787 | AO | 32,037 | 128,149 | 01/10/2017 | 10/01/2024 |
| 828807-CV-7 | SIMON PROPERTY GROUP LP | | | 1,2 | 1.G FE | 2,466,900 | 111.0510 | 2,776,275 | 2,500,000 | 2,475,861 | | 4,667 | | | 3.500 | 3.728 | MS | 29,167 | 87,500 | 01/15/2019 | 09/01/2025 |
| 828807-DD-6 | SIMON PROPERTY GROUP LP | | | 1,2 | 1.G FE | 873,416 | 105.1060 | 919,678 | 875,000 | 874,272 | | 288 | | | 2.750 | 2.786 | JD | 2,005 | 24,063 | 11/30/2017 | 06/01/2023 |
| 832432-AT-5 | SMITHSONIAN INSTITUTION | | | | 1.A FE | 2,800,000 | 103.7800 | 2,905,840 | 2,800,000 | 2,800,000 | | | | | 2.117 | 2.117 | MS | 19,759 | 11,980 | 06/11/2020 | 09/01/2034 |
| 832696-AK-4 | J M SMUCKER CO/THE | | | | 2.B FE | 1,010,650 | 111.4580 | 1,114,580 | 1,000,000 | 1,005,905 | | (1,291) | | | 3.500 | 3.348 | MS | 10,306 | 35,000 | 02/16/2017 | 03/15/2025 |
| 832696-AR-9 | J M SMUCKER CO/THE | | | 1,2 | 2.B FE | 1,584,281 | 111.1460 | 1,889,482 | 1,700,000 | 1,608,563 | | 11,078 | | | 3.375 | 4.278 | JD | 2,550 | 57,375 | 09/28/2018 | 12/15/2027 |
| 832696-AS-7 | J M SMUCKER CO/THE | | | 1,2 | 2.B FE | 5,351,954 | 105.8510 | 5,678,906 | 5,365,000 | 5,352,903 | | 949 | | | 2.375 | 2.402 | MS | 37,518 | 65,833 | 03/04/2020 | 03/15/2030 |
| 833034-AK-7 | SNAP-ON INC | | | 1,2 | 1.G FE | 664,375 | 111.1720 | 739,294 | 665,000 | 664,592 | | 59 | | | 3.250 | 3.261 | MS | 7,204 | 21,613 | 02/15/2017 | 03/01/2027 |
| 842400-FL-2 | SOUTHERN CALIFORNIA EDISON CO | | | | 2.A FE | 2,718,300 | 135.7050 | 2,646,248 | 1,950,000 | 2,692,790 | | (25,510) | | | 6.050 | 3.259 | MS | 34,737 | 117,975 | 02/19/2020 | 03/15/2039 |
| 842400-GD-9 | SOUTHERN CALIFORNIA EDISON CO | | | 1,2 | 1.G FE | 5,908,988 | 101.6850 | 5,846,888 | 5,750,000 | 5,777,956 | | (29,992) | | | 2.400 | 1.862 | FA | 57,500 | 138,000 | 06/22/2016 | 02/01/2022 |
| 842400-GJ-6 | SOUTHERN CALIFORNIA EDISON CO | | | 1,2 | 1.G FE | 1,147,907 | 112.2400 | 1,290,760 | 1,150,000 | 1,148,425 | | 189 | | | 3.650 | 3.672 | MS | 13,992 | 41,975 | 02/28/2018 | 03/01/2028 |
| 842400-GX-5 | SOUTHERN CALIFORNIA EDISON CO | | | | 1.G FE | 1,185,000 | 100.0420 | 1,185,498 | 1,185,000 | 1,185,000 | | | | | 0.501 | 0.501 | MJSD | 461 | | 12/01/2020 | 12/03/2021 |
| 842434-CQ-3 | SOUTHERN CALIFORNIA GAS CO | | | 1,2 | 1.D FE | 6,736,905 | 108.6300 | 7,332,525 | 6,750,000 | 6,742,460 | | 1,271 | | | 2.600 | 2.622 | JD | 7,800 | 175,500 | 05/31/2016 | 06/15/2026 |
| 842587-CV-7 | SOUTHERN CO/THE | | | 1,2 | 2.B FE | 4,732,145 | 112.1780 | 5,468,678 | 4,875,000 | 4,777,910 | | 15,538 | | | 3.250 | 3.651 | JJ | 79,219 | 158,438 | 09/27/2018 | 07/01/2026 |
| 8426EP-AA-6 | SOUTHERN CO GAS CAPITAL CORP | | | 1,2 | 2.A FE | 9,070,184 | 105.0250 | 9,585,632 | 9,127,000 | 9,102,432 | | 8,473 | | | 2.450 | 2.552 | AO | 55,903 | 223,612 | 01/24/2017 | 10/01/2023 |
| 8426EP-AD-0 | SOUTHERN CO GAS CAPITAL CORP | | | 1,2 | 2.A FE | 2,317,328 | 100.6520 | 2,340,159 | 2,325,000 | 2,317,571 | | 244 | | | 1.750 | 1.785 | JJ | 14,693 | | 08/17/2020 | 01/15/2031 |
| 84345P-AB-8 | SOUTHERN NATURAL GAS CO LLC / SOUTHERN N | | | 1,2 | 2.A FE | 182,570 | 100.7450 | 178,319 | 177,000 | 177,656 | | (3,216) | | | 4.400 | 2.540 | JD | 346 | 7,788 | 06/14/2019 | 06/15/2021 |
| 844741-BF-4 | SOUTHWEST AIRLINES CO | | | 1,2 | 2.A FE | 6,614,622 | 101.7840 | 6,768,636 | 6,650,000 | 6,617,408 | | 2,786 | | | 2.625 | 2.686 | FA | 68,370 | 87,281 | 02/05/2020 | 02/10/2030 |
| 844741-BH-0 | SOUTHWEST AIRLINES CO | | | | 2.A FE | 4,242,543 | 108.6880 | 4,488,814 | 4,130,000 | 4,221,498 | | (21,044) | | | 4.750 | 3.752 | MN | 31,061 | 98,088 | 06/03/2020 | 05/04/2023 |
| 845011-AA-3 | SOUTHWEST GAS CORP | | | 1,2 | 1.G FE | 3,992,600 | 114.6180 | 4,584,720 | 4,000,000 | 3,994,395 | | 663 | | | 3.700 | 3.722 | AO | 37,000 | 148,000 | 03/12/2018 | 04/01/2028 |
| 845011-AC-9 | SOUTHWEST GAS CORP | | | 1,2 | 1.G FE | 2,696,598 | 105.5160 | 2,848,932 | 2,700,000 | 2,696,774 | | 176 | | | 2.200 | 2.214 | JD | 2,640 | 31,515 | 06/01/2020 | 06/15/2030 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book / Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change In B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 845437-BP-6 | SOUTHWESTERN ELECTRIC POWER CO | | | 1,2 | 2.A FE | 3,791,730 | 108.4520 | 4,338,080 | 4,000,000 | 3,868,821 | | 20,383 | | | 2.750 | 3.383 | AO | 27,500 | 110,000 | 04/03/2017 | 10/01/2026 |
| 845437-BR-2 | SOUTHWESTERN ELECTRIC POWER CO | | | 1,2 | 2.A FE | 4,025,000 | 117.4920 | 4,729,053 | 4,025,000 | 4,025,000 | | | | | 4.100 | 4.100 | MS | 48,591 | 165,025 | 09/11/2018 | 09/15/2028 |
| 84756N-AD-1 | SPECTRA ENERGY PARTNERS LP | | | 1,2 | 2.A FE | 2,377,826 | 111.6390 | 2,456,058 | 2,200,000 | 2,284,764 | | (26,917) | | | 4.750 | 3.368 | MS | 30,769 | 104,500 | 05/17/2017 | 03/15/2024 |
| 84756N-AH-2 | SPECTRA ENERGY PARTNERS LP | | | 1,2 | 2.A FE | 2,721,971 | 112.1120 | 3,172,770 | 2,830,000 | 2,761,059 | | 10,444 | | | 3.375 | 3.848 | AO | 20,164 | 95,513 | 05/03/2017 | 10/15/2026 |
| 84861T-AF-5 | SPIRIT REALTY LP | | | 1,2 | 2.B FE | 501,175 | 108.4530 | 542,265 | 500,000 | 501,143 | | (32) | | | 3.400 | 3.370 | JJ | 7,839 | | 09/14/2020 | 01/15/2030 |
| 85434V-AB-4 | STANFORD HEALTH CARE | | | 1,2 | 1.D FE | 1,500,000 | 113.8870 | 1,708,305 | 1,500,000 | 1,500,000 | | | | | 3.310 | 3.310 | FA | 18,757 | 18,481 | 03/25/2020 | 08/15/2030 |
| 85440K-AB-0 | LELAND STANFORD JUNIOR UNIVERSITY/THE | | | 1,2 | 1.A FE | 4,000,000 | 112.8430 | 4,513,720 | 4,000,000 | 4,000,000 | | | | | 3.089 | 3.089 | MN | 20,593 | 123,560 | 03/21/2019 | 05/01/2029 |
| 854502-AH-4 | STANLEY BLACK & DECKER INC | | | 1,2 | 1.G FE | 664,508 | 121.8270 | 810,150 | 665,000 | 664,597 | | 42 | | | 4.250 | 4.259 | MN | 3,611 | 28,263 | 10/30/2018 | 11/15/2028 |
| 855244-AJ-8 | STARBUCKS CORP | | | 1,2 | 2.A FE | 124,639 | 100.1220 | 125,153 | 125,000 | 124,979 | | 228 | | | 2.100 | 2.286 | FA | 1,072 | 2,625 | 06/27/2019 | 02/04/2021 |
| 855244-AK-5 | STARBUCKS CORP | | | 1,2 | 2.A FE | 763,920 | 107.9740 | 863,792 | 800,000 | 771,525 | | 4,724 | | | 2.450 | 3.166 | JD | 871 | 19,600 | 05/15/2019 | 06/15/2026 |
| 855244-AP-4 | STARBUCKS CORP | | | 1,2 | 2.A FE | 4,489,065 | 114.6170 | 5,157,765 | 4,500,000 | 4,491,792 | | 993 | | | 3.500 | 3.529 | MS | 52,500 | 157,500 | 02/26/2018 | 03/01/2028 |
| 855244-AQ-2 | STARBUCKS CORP | | | 1,2 | 2.A FE | 1,198,896 | 113.8030 | 1,365,636 | 1,200,000 | 1,199,240 | | 148 | | | 3.800 | 3.815 | FA | 17,227 | 45,600 | 08/08/2018 | 08/15/2025 |
| 855244-AR-0 | STARBUCKS CORP | | | 1,2 | 2.A FE | 4,994,400 | 118.7540 | 5,937,700 | 5,000,000 | 4,995,510 | | 477 | | | 4.000 | 4.013 | MN | 25,556 | 200,000 | 08/08/2018 | 11/15/2028 |
| 855244-AT-6 | STARBUCKS CORP | | | 1,2 | 2.A FE | 2,815,255 | 116.3700 | 2,821,973 | 2,425,000 | 2,812,414 | | (2,841) | | | 3.550 | 1.511 | FA | 32,522 | | 12/04/2020 | 08/15/2029 |
| 855244-AT-6 | STARBUCKS CORP | | | 1,2 | 2.A FE | 7,981,920 | 116.3700 | 9,309,600 | 8,000,000 | 7,984,386 | | 1,521 | | | 3.550 | 3.577 | FA | 107,289 | 284,000 | 05/02/2019 | 08/15/2029 |
| 855244-AW-9 | STARBUCKS CORP | | | 1,2 | 2.A FE | 9,543,744 | 105.8540 | 10,161,984 | 9,600,000 | 9,547,821 | | 4,077 | | | 2.250 | 2.316 | MS | 65,400 | 108,000 | 03/10/2020 | 03/12/2030 |
| 855244-AY-5 | STARBUCKS CORP | | | | 2.A FE | 989,337 | 101.3990 | 1,003,850 | 990,000 | 989,551 | | 214 | | | 1.300 | 1.334 | MN | 1,931 | 6,435 | 05/04/2020 | 05/07/2022 |
| 857477-AM-5 | STATE STREET CORP | | | | 1.F FE | 2,089,500 | 109.5710 | 2,191,420 | 2,000,000 | 2,040,037 | | (13,118) | | | 3.700 | 2.970 | MN | 8,428 | 74,000 | 01/19/2017 | 11/20/2023 |
| 857477-AT-0 | STATE STREET CORP | | | | 1.F FE | 1,141,450 | 113.5210 | 1,135,210 | 1,000,000 | 1,132,206 | | (9,244) | | | 3.550 | 0.647 | FA | 13,115 | | 08/31/2020 | 08/18/2025 |
| 857477-AW-3 | STATE STREET CORP | | | | 1.F FE | 4,993,000 | 110.0170 | 5,500,850 | 5,000,000 | 4,996,004 | | 682 | | | 2.650 | 2.666 | MN | 15,458 | 132,500 | 05/16/2016 | 05/19/2026 |
| 857477-AZ-6 | STATE STREET CORP | | | 2 | 1.F FE | 4,071,464 | 103.1260 | 4,246,729 | 4,118,000 | 4,094,395 | | 9,438 | | | 2.653 | 2.904 | MN | 13,960 | 109,251 | 07/03/2018 | 05/15/2023 |
| 857477-BD-4 | STATE STREET CORP | | | 2 | 1.E FE | 2,492,123 | 120.6280 | 2,714,130 | 2,250,000 | 2,458,211 | | (23,167) | | | 4.141 | 2.828 | JD | 7,247 | 93,173 | 07/10/2019 | 12/03/2029 |
| 857477-BE-2 | STATE STREET CORP | | | 2 | 1.E FE | 2,500,000 | 106.7290 | 2,668,225 | 2,500,000 | 2,500,000 | | | | | 2.354 | 2.354 | MN | 9,808 | 58,850 | 10/29/2019 | 11/01/2025 |
| 857477-BG-7 | STATE STREET CORP | | | | 1.E FE | 8,465,490 | 109.2770 | 9,288,545 | 8,500,000 | 8,468,382 | | 2,892 | | | 2.400 | 2.446 | JJ | 88,967 | 102,000 | 01/21/2020 | 01/24/2030 |
| 858119-BK-5 | STEEL DYNAMICS INC | | | 1,2 | 2.C FE | 354,740 | 113.1990 | 356,577 | 315,000 | 354,173 | | (568) | | | 3.450 | 1.943 | AO | 2,294 | | 11/06/2020 | 04/15/2030 |
| 858119-BN-9 | STEEL DYNAMICS INC | | | 1,2 | 2.C FE | 918,553 | 103.0630 | 953,333 | 925,000 | 918,753 | | 200 | | | 1.650 | 1.756 | AO | 3,476 | | 10/07/2020 | 10/15/2027 |
| 862121-AC-4 | STORE CAPITAL CORP | | | 1,2 | 2.B FE | 2,588,508 | 101.6980 | 2,644,148 | 2,600,000 | 2,588,630 | | 122 | | | 2.750 | 2.801 | MN | 8,540 | | 11/16/2020 | 11/18/2030 |
| 863667-AY-7 | STRYKER CORP | | | 1,2 | 2.A FE | 4,980,550 | 102.8960 | 5,144,800 | 5,000,000 | 4,981,567 | | 1,017 | | | 1.950 | 1.993 | JD | 4,333 | 51,729 | 05/26/2020 | 06/15/2030 |
| 863667-BB-6 | STRYKER CORP | | | 1,2 | 2.A FE | 4,026,494 | 100.1580 | 4,036,367 | 4,030,000 | 4,026,617 | | 123 | | | 0.600 | 0.629 | JD | 2,552 | | 11/18/2020 | 12/01/2023 |
| 86787E-AV-9 | TRUIST BANK | | | 1,2 | 1.F FE | 2,989,920 | 105.2250 | 3,156,750 | 3,000,000 | 2,995,606 | | 2,009 | | | 3.000 | 3.073 | FA | 37,250 | 90,000 | 01/26/2018 | 02/02/2023 |
| 867914-BK-8 | TRUIST FINANCIAL CORP | | | 2 | 1.G FE | 1,039,410 | 100.2070 | 1,002,070 | 1,000,000 | 1,000,855 | | (9,321) | | | 2.900 | 1.954 | MS | 9,506 | 29,000 | 09/20/2016 | 03/03/2021 |
| 867914-BK-8 | TRUIST FINANCIAL CORP | | | 2 | 1.G FE | 748,373 | 100.2070 | 751,553 | 750,000 | 749,941 | | 344 | | | 2.900 | 2.947 | MS | 7,129 | 21,750 | 02/29/2016 | 03/03/2021 |
| 867914-BS-1 | TRUIST FINANCIAL CORP | | | 1,2 | 1.G FE | 3,640,334 | 113.2360 | 4,127,452 | 3,645,000 | 3,641,968 | | 630 | | | 4.000 | 4.021 | MN | 24,300 | 145,800 | 04/24/2018 | 05/01/2025 |
| 86944B-AH-6 | SUTTER HEALTH | | | 1,2 | 1.E FE | 1,300,000 | 106.2080 | 1,380,704 | 1,300,000 | 1,300,000 | | | | | 3.161 | 3.161 | FA | 7,077 | | 10/22/2020 | 08/15/2040 |
| 86944B-AH-6 | SUTTER HEALTH | | | 1,2 | 1.E FE | 2,833,095 | 106.2080 | 2,867,616 | 2,700,000 | 2,832,728 | | (367) | | | 3.161 | 2.826 | FA | 14,699 | | 12/17/2020 | 08/15/2040 |
| 87164D-QS-2 | SYNOVUS BANK/COLUMBUS GA | | | 2 | 2.B FE | 2,400,000 | 101.2710 | 2,430,504 | 2,400,000 | 2,400,000 | | | | | 2.289 | 2.289 | FA | 21,517 | 27,163 | 02/05/2020 | 02/10/2023 |
| 87164D-QS-2 | SYNOVUS BANK/COLUMBUS GA | | | 2 | 2.B FE | 525,000 | 101.2710 | 531,673 | 525,000 | 525,000 | | | | | 2.289 | 2.289 | FA | 4,707 | 5,942 | 02/05/2020 | 02/10/2023 |
| 871829-BG-1 | SYSCO CORP | | | 1,2 | 2.B FE | 656,568 | 111.3460 | 734,884 | 660,000 | 657,835 | | 470 | | | 3.550 | 3.635 | MS | 6,899 | 23,430 | 03/08/2018 | 03/15/2025 |
| 871829-BL-0 | SYSCO CORP | | | 1,2 | 2.C FE | 2,125,240 | 131.4050 | 2,201,034 | 1,675,000 | 2,111,802 | | (13,438) | | | 5.950 | 2.671 | AO | 24,916 | 49,554 | 09/04/2020 | 04/01/2030 |
| 87236Y-AG-3 | TD AMERITRADE HOLDING CORP | | | 2 | 1.F FE | 1,000,000 | 100.2650 | 1,002,650 | 1,000,000 | 1,000,000 | | | | | 0.644 | 0.644 | FMAN | 1,092 | 16,055 | 10/30/2018 | 11/01/2021 |
| 87236Y-AJ-7 | TD AMERITRADE HOLDING CORP | | | 1,2 | 1.F FE | 2,497,200 | 109.7620 | 2,744,050 | 2,500,000 | 2,497,537 | | 246 | | | 2.750 | 2.763 | AO | 17,188 | 68,750 | 08/13/2019 | 10/01/2029 |
| 872540-AT-6 | TJX COS INC/THE | | | 1,2 | 1.F FE | 2,166,282 | 119.9920 | 2,159,856 | 1,800,000 | 2,163,384 | | (2,898) | | | 3.875 | 1.481 | AO | 14,725 | | 12/02/2020 | 04/15/2030 |
| 87612E-BD-7 | TARGET CORP | | | | 1.G FE | 218,511 | 110.7030 | 232,476 | 210,000 | 214,407 | | (1,181) | | | 3.500 | 2.866 | JJ | 3,675 | 7,350 | 05/19/2017 | 07/01/2024 |
| 87612E-BE-5 | TARGET CORP | | | | 1.G FE | 1,499,865 | 110.5170 | 1,657,755 | 1,500,000 | 1,499,925 | | 13 | | | 2.500 | 2.501 | AO | 7,917 | 37,500 | 04/04/2016 | 04/15/2026 |
| 87612E-BH-8 | TARGET CORP | | | 1,2 | 1.F FE | 1,499,850 | 117.2270 | 1,758,405 | 1,500,000 | 1,499,873 | | 13 | | | 3.375 | 3.376 | AO | 10,688 | 50,625 | 03/18/2019 | 04/15/2029 |
| 87612E-BH-8 | TARGET CORP | | | 1,2 | 1.F FE | 5,815,710 | 117.2270 | 6,589,330 | 5,621,000 | 5,787,661 | | (18,249) | | | 3.375 | 2.956 | AO | 40,050 | 189,709 | 06/18/2019 | 04/15/2029 |
| 87612E-BL-9 | TARGET CORP | | | 1,2 | 1.F FE | 1,996,680 | 107.0460 | 2,140,920 | 2,000,000 | 1,997,154 | | 474 | | | 2.250 | 2.285 | AO | 9,500 | 24,375 | 03/26/2020 | 04/15/2025 |
| 882508-AW-4 | TEXAS INSTRUMENTS INC | | | 1,2 | 1.E FE | 970,380 | 104.0960 | 1,040,960 | 1,000,000 | 988,085 | | 4,886 | | | 2.250 | 2.782 | MN | 3,750 | 22,500 | 03/22/2017 | 05/01/2023 |
| 882508-BA-1 | TEXAS INSTRUMENTS INC | | | 1,2 | 1.E FE | 598,434 | 102.0050 | 612,030 | 600,000 | 599,628 | | 266 | | | 1.850 | 1.896 | MN | 1,418 | 11,100 | 04/29/2016 | 05/15/2022 |
| 882508-BB-9 | TEXAS INSTRUMENTS INC | | | 1,2 | 1.E FE | 2,123,543 | 106.8060 | 2,285,648 | 2,140,000 | 2,131,719 | | 2,317 | | | 2.625 | 2.746 | MN | 7,178 | 56,175 | 04/27/2017 | 05/15/2024 |
| 882508-BC-7 | TEXAS INSTRUMENTS INC | | | 1,2 | 1.E FE | 1,202,463 | 111.8100 | 1,397,625 | 1,250,000 | 1,214,825 | | 4,509 | | | 2.900 | 3.364 | MN | 5,840 | 36,250 | 03/01/2018 | 11/03/2027 |
| 882508-BC-7 | TEXAS INSTRUMENTS INC | | | 1,2 | 1.E FE | 480,118 | 111.8100 | 475,193 | 425,000 | 477,837 | | (2,282) | | | 2.900 | 0.949 | MN | 1,986 | 6,163 | 09/14/2020 | 11/03/2027 |
| 882508-BG-8 | TEXAS INSTRUMENTS INC | | | 1,2 | 1.E FE | 490,470 | 107.7540 | 538,770 | 500,000 | 491,574 | | 863 | | | 2.250 | 2.467 | MS | 3,656 | 11,250 | 09/18/2019 | 09/04/2029 |
| 882508-BJ-2 | TEXAS INSTRUMENTS INC | | | 1,2 | 1.E FE | 4,994,500 | 103.7080 | 5,185,400 | 5,000,000 | 4,994,834 | | 334 | | | 1.750 | 1.762 | MN | 13,854 | 43,750 | 04/24/2020 | 05/04/2030 |
| 883556-BR-2 | THERMO FISHER SCIENTIFIC INC | | | 1,2 | 2.A FE | 2,667,948 | 111.4770 | 3,076,765 | 2,760,000 | 2,700,456 | | 9,311 | | | 2.950 | 3.368 | MS | 23,069 | 81,420 | 08/11/2017 | 09/19/2026 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book / Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | 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 |
| 883556-BZ-4 | THERMO FISHER SCIENTIFIC INC | | | 1,2 | 2.A FE | 4,993,050 | 109.4900 | 5,474,500 | 5,000,000 | 4,993,815 | | 623 | | | 2.600 | 2.616 | AO | 32,500 | 127,472 | 09/24/2019 | 10/01/2029 |
| 883556-CF-7 | THERMO FISHER SCIENTIFIC INC | | | 1,2 | 2.A FE | 2,600,000 | 113.7040 | 2,956,304 | 2,600,000 | 2,600,000 | | | | | 4.133 | 4.133 | MS | 28,655 | 53,729 | 03/23/2020 | 03/25/2025 |
| 883556-CG-5 | THERMO FISHER SCIENTIFIC INC | | | 1,2 | 2.A FE | 3,000,000 | 124.9770 | 3,749,310 | 3,000,000 | 3,000,000 | | | | | 4.497 | 4.497 | MS | 35,976 | 67,455 | 03/23/2020 | 03/25/2030 |
| 88579Y-AV-3 | 3M CO | | | 1,2 | 1.E FE | 7,171,700 | 107.6360 | 7,803,610 | 7,250,000 | 7,203,031 | | 7,605 | | | 2.250 | 2.372 | MS | 46,219 | 163,125 | 09/14/2016 | 09/19/2026 |
| 88579Y-BJ-9 | 3M CO | | | 1,2 | 1.E FE | 2,967,540 | 108.2020 | 3,246,060 | 3,000,000 | 2,971,462 | | 2,921 | | | 2.375 | 2.498 | FA | 24,740 | 71,250 | 08/19/2019 | 08/26/2029 |
| 88579Y-BL-4 | 3M CO | | | 1,2 | 1.E FE | 3,436,856 | 102.8330 | 3,547,739 | 3,450,000 | 3,441,867 | | 3,729 | | | 1.750 | 1.864 | FA | 22,976 | 58,363 | 08/19/2019 | 02/14/2023 |
| 892331-AE-9 | TOYOTA MOTOR CORP | | | | 1.E FE | 675,000 | 102.6470 | 692,867 | 675,000 | 675,000 | | | | | 2.157 | 2.157 | JJ | 7,239 | 14,560 | 06/25/2019 | 07/02/2022 |
| 892331-AF-6 | TOYOTA MOTOR CORP | | | | 1.E FE | 2,000,000 | 106.1150 | 2,122,300 | 2,000,000 | 2,000,000 | | | | | 2.358 | 2.358 | JJ | 23,449 | 47,160 | 06/25/2019 | 07/02/2024 |
| 892356-AA-4 | TRACTOR SUPPLY CO | | | 1,2 | 2.B FE | 1,335,165 | 100.5080 | 1,356,858 | 1,350,000 | 1,335,401 | | 236 | | | 1.750 | 1.871 | MN | 4,003 | | 10/28/2020 | 11/01/2030 |
| 89236T-CZ-6 | TOYOTA MOTOR CREDIT CORP | | | | 1.E FE | 2,520,325 | 100.4220 | 2,510,550 | 2,500,000 | 2,501,234 | | (4,597) | | | 1.900 | 1.713 | AO | 10,951 | 47,500 | 09/20/2016 | 04/08/2021 |
| 89236T-DR-3 | TOYOTA MOTOR CREDIT CORP | | | | 1.E FE | 2,990,070 | 112.3390 | 3,370,170 | 3,000,000 | 2,993,641 | | 941 | | | 3.200 | 3.239 | JJ | 45,333 | 96,000 | 01/04/2017 | 01/11/2027 |
| 89236T-DW-2 | TOYOTA MOTOR CREDIT CORP | | | | 1.E FE | 4,847,575 | 107.4270 | 5,210,210 | 4,850,000 | 4,848,799 | | 343 | | | 2.900 | 2.908 | AO | 28,911 | 140,650 | 04/11/2017 | 04/17/2024 |
| 89236T-EM-3 | TOYOTA MOTOR CREDIT CORP | | | | 1.E FE | 997,780 | 112.3320 | 1,123,320 | 1,000,000 | 998,371 | | 205 | | | 3.050 | 3.076 | JJ | 14,403 | 30,500 | 01/08/2018 | 01/11/2028 |
| 89236T-FX-8 | TOYOTA MOTOR CREDIT CORP | | | | 1.E FE | 374,764 | 102.9300 | 385,988 | 375,000 | 374,897 | | 78 | | | 2.650 | 2.672 | AO | 2,181 | 9,938 | 04/09/2019 | 04/12/2022 |
| 89236T-GL-3 | TOYOTA MOTOR CREDIT CORP | | | | 1.E FE | 999,100 | 105.3640 | 1,053,640 | 1,000,000 | 999,314 | | 174 | | | 2.000 | 2.019 | AO | 4,667 | 20,000 | 10/02/2019 | 10/07/2024 |
| 89236T-GS-8 | TOYOTA MOTOR CREDIT CORP | | | | 1.E FE | 1,125,000 | 100.0450 | 1,125,506 | 1,125,000 | 1,125,000 | | | | | 0.346 | 0.346 | FMAN | 529 | 7,847 | 02/10/2020 | 08/13/2021 |
| 89236T-GZ-2 | TOYOTA MOTOR CREDIT CORP | | | | 1.E FE | 8,264,684 | 101.3110 | 8,332,830 | 8,225,000 | 8,257,209 | | (7,475) | | | 1.150 | 0.867 | MN | 9,196 | 47,294 | 08/27/2020 | 05/26/2022 |
| 89236T-HD-0 | TOYOTA MOTOR CREDIT CORP | | | | 1.E FE | 1,224,241 | 100.2760 | 1,228,381 | 1,225,000 | 1,224,407 | | 167 | | | 0.450 | 0.481 | JJ | 2,419 | | 07/20/2020 | 07/22/2022 |
| 89236T-HF-5 | TOYOTA MOTOR CREDIT CORP | | | | 1.E FE | 3,996,920 | 100.5110 | 4,020,440 | 4,000,000 | 3,997,308 | | 388 | | | 0.500 | 0.526 | FA | 7,611 | | 08/11/2020 | 08/14/2023 |
| 89236T-HG-3 | TOYOTA MOTOR CREDIT CORP | | | | 1.E FE | 4,497,885 | 100.4060 | 4,518,270 | 4,500,000 | 4,497,996 | | 111 | | | 1.150 | 1.157 | FA | 19,694 | | 08/11/2020 | 08/13/2027 |
| 89788J-AB-5 | TRUIST BANK | | | 2 | 1.F FE | 2,248,425 | 101.9850 | 2,294,663 | 2,250,000 | 2,248,847 | | 422 | | | 1.250 | 1.274 | MS | 8,750 | 14,063 | 03/04/2020 | 03/09/2023 |
| 89788J-AC-3 | TRUIST BANK | | | 2 | 1.F FE | 1,500,000 | 100.7780 | 1,511,670 | 1,500,000 | 1,500,000 | | | | | 0.816 | 0.816 | MJSD | 782 | 9,697 | 03/04/2020 | 03/09/2023 |
| 89788M-AB-8 | TRUIST FINANCIAL CORP | | | 2 | 1.G FE | 6,231,938 | 103.7260 | 6,482,875 | 6,250,000 | 6,232,882 | | 944 | | | 1.950 | 1.982 | JD | 8,802 | 60,938 | 06/02/2020 | 06/05/2030 |
| 89788M-AC-6 | TRUIST FINANCIAL CORP | | | 2 | 1.G FE | 4,991,950 | 100.6550 | 5,032,750 | 5,000,000 | 4,992,405 | | 455 | | | 1.125 | 1.149 | FA | 23,125 | | 07/30/2020 | 08/03/2027 |
| 89837L-AC-9 | TRUSTEES OF PRINCETON UNIVERSITY/THE | | | | 1.A FE | 981,220 | 100.4330 | 1,004,330 | 1,000,000 | 997,749 | | 4,426 | | | 1.845 | 2.300 | JJ | 9,225 | 18,450 | 02/16/2017 | 07/01/2021 |
| 902494-AZ-6 | TYSON FOODS INC | | | 1,2 | 2.B FE | 1,546,063 | 130.9770 | 1,637,213 | 1,250,000 | 1,530,566 | | (15,497) | | | 4.875 | 2.817 | FA | 23,021 | 60,938 | 02/10/2020 | 08/15/2034 |
| 902494-BC-6 | TYSON FOODS INC | | | 1,2 | 2.B FE | 3,993,320 | 114.2230 | 4,568,920 | 4,000,000 | 3,995,447 | | 621 | | | 3.550 | 3.570 | JD | 11,439 | 142,000 | 05/23/2017 | 06/02/2027 |
| 902494-BJ-1 | TYSON FOODS INC | | | 1,2 | 2.B FE | 3,985,880 | 115.0270 | 4,601,080 | 4,000,000 | 3,989,249 | | 1,840 | | | 4.000 | 4.058 | MS | 53,333 | 160,000 | 02/13/2019 | 03/01/2026 |
| 902494-BK-8 | TYSON FOODS INC | | | 1,2 | 2.B FE | 2,319,585 | 121.3050 | 2,699,036 | 2,225,000 | 2,305,184 | | (8,544) | | | 4.350 | 3.818 | MS | 32,263 | 96,788 | 04/15/2019 | 03/01/2029 |
| 90265E-AL-4 | UDR INC | | | 1,2 | 2.A FE | 2,500,000 | 109.7600 | 2,744,000 | 2,500,000 | 2,500,000 | | | | | 2.950 | 2.950 | MS | 24,583 | 73,750 | 08/16/2016 | 09/01/2026 |
| 90331H-MS-9 | US BANK NA/CINCINNATI OH | | | 2 | 1.D FE | 2,236,148 | 108.8340 | 2,448,765 | 2,250,000 | 2,242,526 | | 1,704 | | | 2.800 | 2.887 | JJ | 26,950 | 63,000 | 07/18/2017 | 01/27/2025 |
| 90331H-MS-9 | US BANK NA/CINCINNATI OH | | | 2 | 1.D FE | 779,048 | 108.8340 | 816,255 | 750,000 | 764,580 | | (3,455) | | | 2.800 | 2.287 | JJ | 8,983 | 21,000 | 08/23/2016 | 01/27/2025 |
| 90331H-NQ-2 | US BANK NA/CINCINNATI OH | | | 2 | 1.D FE | 1,000,000 | 100.0700 | 1,000,700 | 1,000,000 | 1,000,000 | | | | | 0.535 | 0.535 | JAJO | 995 | 15,788 | 04/24/2018 | 04/26/2021 |
| 90331H-PC-1 | US BANK NA/CINCINNATI OH | | | 2 | 1.D FE | 324,656 | 103.1480 | 335,231 | 325,000 | 324,837 | | 114 | | | 2.650 | 2.687 | MN | 909 | 8,613 | 05/23/2019 | 05/23/2022 |
| 90331H-PG-2 | US BANK NA/CINCINNATI OH | | | 2 | 1.D FE | 1,000,000 | 100.5070 | 1,005,070 | 1,000,000 | 1,000,000 | | | | | 0.630 | 0.630 | MJSD | 403 | 12,795 | 12/05/2019 | 12/09/2022 |
| 90331H-PJ-6 | US BANK NA/CINCINNATI OH | | | 2 | 1.D FE | 1,474,484 | 101.5330 | 1,497,612 | 1,475,000 | 1,474,726 | | 242 | | | 1.800 | 1.818 | JJ | 11,800 | 13,275 | 01/16/2020 | 01/21/2022 |
| 904764-AU-1 | UNILEVER CAPITAL CORP | | | | 1.E FE | 1,968,340 | 106.6430 | 2,132,860 | 2,000,000 | 1,981,514 | | 3,087 | | | 2.000 | 2.177 | JJ | 17,000 | 40,000 | 07/25/2016 | 07/28/2026 |
| 904764-AX-5 | UNILEVER CAPITAL CORP | | | 1,2 | 1.E FE | 3,712,763 | 106.5660 | 3,996,225 | 3,750,000 | 3,731,334 | | 5,266 | | | 2.600 | 2.757 | MN | 15,167 | 97,500 | 05/02/2017 | 05/05/2024 |
| 904764-AY-3 | UNILEVER CAPITAL CORP | | | 1,2 | 1.E FE | 2,234,610 | 111.1270 | 2,500,358 | 2,250,000 | 2,239,653 | | 1,463 | | | 2.900 | 2.980 | MN | 10,150 | 65,250 | 05/30/2017 | 05/05/2027 |
| 904764-BC-0 | UNILEVER CAPITAL CORP | | | 1,2 | 1.E FE | 1,969,780 | 115.8240 | 2,316,480 | 2,000,000 | 1,977,110 | | 2,728 | | | 3.500 | 3.682 | MS | 19,250 | 70,000 | 03/22/2018 | 03/22/2028 |
| 904764-BJ-5 | UNILEVER CAPITAL CORP | | | | 1.E FE | 2,227,146 | 100.3150 | 2,237,025 | 2,230,000 | 2,227,431 | | 285 | | | 0.375 | 0.418 | MS | 2,486 | | 09/08/2020 | 09/14/2023 |
| 904764-BK-2 | UNILEVER CAPITAL CORP | | | 1,2 | 1.E FE | 999,350 | 100.4450 | 1,004,450 | 1,000,000 | 999,368 | | 18 | | | 1.375 | 1.382 | MS | 4,087 | | 09/08/2020 | 09/14/2030 |
| 90520E-AH-4 | MUFG UNION BANK NA | | | 1,2 | 1.F FE | 774,039 | 103.2570 | 800,242 | 775,000 | 774,598 | | 311 | | | 3.150 | 3.193 | AO | 6,103 | 24,413 | 03/04/2019 | 04/01/2022 |
| 907818-CS-5 | UNION PACIFIC CORP | | | | 2.A FE | 1,123,950 | 131.2360 | 1,312,360 | 1,000,000 | 1,107,639 | | (6,469) | | | 5.375 | 4.250 | JD | 4,479 | 53,750 | 05/22/2018 | 06/01/2033 |
| 907818-DY-1 | UNION PACIFIC CORP | | | 1,2 | 2.A FE | 1,298,563 | 109.2420 | 1,365,525 | 1,250,000 | 1,285,432 | | (8,817) | | | 3.250 | 2.462 | JJ | 18,733 | 40,625 | 06/28/2019 | 01/15/2025 |
| 907818-EH-7 | UNION PACIFIC CORP | | | 1,2 | 2.A FE | 3,118,770 | 109.3520 | 3,280,560 | 3,000,000 | 3,065,756 | | (12,531) | | | 2.750 | 2.276 | MS | 27,500 | 82,500 | 08/01/2016 | 03/01/2026 |
| 907818-EH-7 | UNION PACIFIC CORP | | | 1,2 | 2.A FE | 1,480,917 | 109.3520 | 1,634,812 | 1,495,000 | 1,487,233 | | 1,380 | | | 2.750 | 2.859 | MS | 13,704 | 41,113 | 02/25/2016 | 03/01/2026 |
| 907818-EP-9 | UNION PACIFIC CORP | | | 1,2 | 2.A FE | 1,010,470 | 110.5980 | 1,105,980 | 1,000,000 | 1,007,044 | | (1,055) | | | 3.000 | 2.872 | AO | 6,333 | 30,000 | 08/18/2017 | 04/15/2027 |
| 907818-EP-9 | UNION PACIFIC CORP | | | 1,2 | 2.A FE | 4,884,810 | 110.5980 | 5,529,900 | 5,000,000 | 4,919,046 | | 11,341 | | | 3.000 | 3.286 | AO | 31,667 | 150,000 | 05/18/2018 | 04/15/2027 |
| 907818-ES-3 | UNION PACIFIC CORP | | | 1,2 | 2.A FE | 1,724,931 | 113.4710 | 1,957,375 | 1,725,000 | 1,724,954 | | 9 | | | 3.750 | 3.751 | JJ | 29,828 | 64,688 | 06/05/2018 | 07/15/2025 |
| 907818-ET-1 | UNION PACIFIC CORP | | | | 2.A FE | 250,148 | 101.2400 | 253,100 | 250,000 | 250,023 | | (52) | | | 3.200 | 3.178 | JD | 511 | 8,000 | 07/30/2018 | 06/08/2021 |
| 907818-EU-8 | UNION PACIFIC CORP | | | 1,2 | 2.A FE | 2,997,270 | 107.2070 | 3,216,210 | 3,000,000 | 2,998,612 | | 538 | | | 3.500 | 3.520 | JD | 6,708 | 105,000 | 06/05/2018 | 06/08/2023 |
| 907818-EV-6 | UNION PACIFIC CORP | | | 1,2 | 2.A FE | 2,040,986 | 125.7350 | 2,137,495 | 1,700,000 | 2,028,595 | | (12,391) | | | 4.375 | 2.935 | MS | 22,932 | 74,375 | 02/21/2020 | 09/10/2038 |
| 907818-EY-0 | UNION PACIFIC CORP | | | 1,2 | 2.A FE | 9,975,100 | 118.7200 | 11,872,000 | 10,000,000 | 9,980,420 | | 2,142 | | | 3.950 | 3.980 | MS | 121,792 | 395,000 | 06/05/2018 | 09/10/2028 |
| 907818-EZ-7 | UNION PACIFIC CORP | | | | 2.A FE | 534,765 | 103.0960 | 551,564 | 535,000 | 534,907 | | 78 | | | 2.950 | 2.965 | MS | 5,261 | 15,783 | 02/11/2019 | 03/01/2022 |
| 907818-FB-9 | UNION PACIFIC CORP | | | 1,2 | 2.A FE | 6,996,990 | 116.0000 | 8,120,000 | 7,000,000 | 6,997,469 | | 262 | | | 3.700 | 3.705 | MS | 86,333 | 259,000 | 02/11/2019 | 03/01/2029 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book / Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change In B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 907818-FH-6 | UNION PACIFIC CORP | | | 1,2 | 2.A FE | 2,988,330 | 107.6510 | 3,229,530 | 3,000,000 | 2,989,287 | | 957 | | | 2.400 | 2.444 | FA | 29,200 | 37,000 | 01/28/2020 | 02/05/2030 |
| 907818-FJ-2 | UNION PACIFIC CORP | | | 1,2 | 2.A FE | 3,247,693 | 106.0970 | 3,448,153 | 3,250,000 | 3,247,975 | | 283 | | | 2.150 | 2.161 | FA | 28,338 | 35,908 | 01/28/2020 | 02/05/2027 |
| 908906-AC-4 | MUFG AMERICAS HOLDINGS CORP | | | | 1.G FE | 1,548,915 | 104.6130 | 1,569,195 | 1,500,000 | 1,511,921 | | (7,872) | | | 3.500 | 2.940 | JD | 1,896 | 52,500 | 01/06/2016 | 06/18/2022 |
| 911308-AB-0 | UNITED PARCEL SERVICE OF AMERICA INC | | | | 1.G FE | 4,954,921 | 149.1290 | 5,197,146 | 3,485,000 | 4,581,312 | | (104,971) | | | 7.620 | 3.591 | AO | 66,389 | 278,713 | 03/31/2017 | 04/01/2030 |
| 911312-BC-9 | UNITED PARCEL SERVICE INC | | | 1,2 | 1.G FE | 549,225 | 102.6820 | 564,751 | 550,000 | 549,778 | | 157 | | | 2.350 | 2.380 | MN | 1,616 | 12,925 | 05/11/2017 | 05/16/2022 |
| 911312-BH-8 | UNITED PARCEL SERVICE INC | | | | 1.G FE | 2,000,000 | 100.0360 | 2,000,720 | 2,000,000 | 2,000,000 | | | | | 0.375 | 0.375 | JAJO | 1,917 | 32,189 | 11/09/2017 | 04/01/2021 |
| 911312-BK-1 | UNITED PARCEL SERVICE INC | | | 1,2 | 1.G FE | 2,735,110 | 104.5910 | 2,876,253 | 2,750,000 | 2,743,446 | | 2,800 | | | 2.500 | 2.610 | AO | 17,188 | 68,750 | 12/13/2017 | 04/01/2023 |
| 911312-BP-0 | UNITED PARCEL SERVICE INC | | | | 1.G FE | 1,857,061 | 100.4010 | 1,867,459 | 1,860,000 | 1,859,779 | | 888 | | | 2.050 | 2.099 | AO | 9,533 | 38,130 | 11/09/2017 | 04/01/2021 |
| 911312-BR-6 | UNITED PARCEL SERVICE INC | | | 1,2 | 1.G FE | 8,489,970 | 116.5060 | 9,903,010 | 8,500,000 | 8,491,534 | | 882 | | | 3.400 | 3.414 | MS | 85,094 | 289,000 | 03/13/2019 | 03/15/2029 |
| 911312-BV-7 | UNITED PARCEL SERVICE INC | | | 1,2 | 1.G FE | 995,190 | 142.0420 | 1,420,420 | 1,000,000 | 995,298 | | 108 | | | 5.200 | 5.239 | AO | 13,000 | 27,011 | 03/19/2020 | 04/01/2040 |
| 91159H-HN-3 | US BANCORP | | | 2 | 1.E FE | 10,470,301 | 108.2590 | 11,448,389 | 10,575,000 | 10,512,618 | | 10,286 | | | 2.375 | 2.489 | JJ | 110,927 | 251,156 | 01/17/2017 | 07/22/2026 |
| 91159H-HP-8 | US BANCORP | | | 2 | 1.E FE | 3,743,550 | 102.2950 | 3,836,063 | 3,750,000 | 3,748,558 | | 1,322 | | | 2.625 | 2.662 | JJ | 42,930 | 98,438 | 01/19/2017 | 01/24/2022 |
| 91159H-HR-4 | US BANCORP | | | 2 | 1.E FE | 6,396,160 | 112.6420 | 7,209,088 | 6,400,000 | 6,397,436 | | 362 | | | 3.150 | 3.157 | AO | 35,840 | 201,600 | 04/26/2017 | 04/27/2027 |
| 91159H-HS-2 | US BANCORP | | | 2 | 1.E FE | 1,018,210 | 118.8050 | 1,188,050 | 1,000,000 | 1,014,031 | | (1,669) | | | 3.900 | 3.677 | AO | 7,042 | 39,000 | 05/31/2018 | 04/26/2028 |
| 91159H-HU-7 | US BANCORP | | | 2 | 1.E FE | 2,004,413 | 115.4350 | 2,164,406 | 1,875,000 | 1,974,448 | | (19,172) | | | 3.950 | 2.761 | MN | 9,052 | 74,063 | 05/31/2019 | 11/17/2025 |
| 91159H-JA-9 | US BANCORP | | | 1,2 | 1.E FE | 18,257,216 | 100.2380 | 18,418,733 | 18,375,000 | 18,262,142 | | 4,926 | | | 1.375 | 1.444 | JJ | 112,993 | | 07/16/2020 | 07/22/2030 |
| 913017-AT-6 | RAYTHEON TECHNOLOGIES CORP | | | | 2.A FE | 727,670 | 136.1600 | 758,411 | 557,000 | 676,334 | | (13,542) | | | 6.700 | 3.463 | FA | 15,550 | 37,319 | 01/03/2017 | 08/01/2028 |
| 913017-BK-4 | RAYTHEON TECHNOLOGIES CORP | | | | 2.A FE | 2,063,544 | 145.1030 | 2,082,228 | 1,435,000 | 2,041,207 | | (22,337) | | | 6.050 | 2.685 | JD | 7,235 | 86,818 | 04/15/2020 | 06/01/2036 |
| 913017-BP-3 | RAYTHEON TECHNOLOGIES CORP | | | | 2.A FE | 3,218,220 | 148.1850 | 3,334,163 | 2,250,000 | 3,194,968 | | (23,252) | | | 6.125 | 3.022 | JJ | 63,547 | 68,906 | 06/03/2020 | 07/15/2038 |
| 913017-CR-8 | RAYTHEON TECHNOLOGIES CORP | | | 1,2 | 2.A FE | 2,000,000 | 112.1660 | 2,243,320 | 2,000,000 | 2,000,000 | | | | | 3.125 | 3.125 | MN | 9,896 | 62,500 | 05/01/2017 | 05/04/2027 |
| 913017-CY-3 | RAYTHEON TECHNOLOGIES CORP | | | 1,2 | 2.A FE | 2,075,040 | 119.2160 | 2,384,320 | 2,000,000 | 2,062,982 | | (7,052) | | | 4.125 | 3.648 | MN | 10,313 | 82,500 | 04/04/2019 | 11/16/2028 |
| 913017-DB-2 | RAYTHEON TECHNOLOGIES CORP | | | 1,2 | 2.A FE | 15,999 | 107.8170 | 17,251 | 16,000 | 15,999 | | | | | 3.650 | 3.652 | FA | 219 | 584 | 08/13/2018 | 08/16/2023 |
| 913017-DD-8 | RAYTHEON TECHNOLOGIES CORP | | | 1,2 | 2.A FE | 549,065 | 114.6910 | 630,801 | 550,000 | 549,354 | | 125 | | | 3.950 | 3.978 | FA | 8,147 | 21,725 | 08/13/2018 | 08/16/2025 |
| 91324P-BV-3 | UNITEDHEALTH GROUP INC | | | 1,2 | 1.G FE | 2,484,400 | 102.4410 | 2,561,025 | 2,500,000 | 2,494,549 | | 4,397 | | | 2.875 | 3.061 | MS | 21,163 | 71,875 | 08/22/2018 | 03/15/2022 |
| 91324P-CP-5 | UNITEDHEALTH GROUP INC | | | | 1.G FE | 1,326,488 | 113.9340 | 1,424,175 | 1,250,000 | 1,296,131 | | (9,387) | | | 3.750 | 2.877 | JJ | 21,615 | 46,875 | 08/24/2017 | 07/15/2025 |
| 91324P-CU-4 | UNITEDHEALTH GROUP INC | | | 1,2 | 1.G FE | 996,950 | 100.3730 | 1,003,730 | 1,000,000 | 999,872 | | 629 | | | 2.125 | 2.189 | MS | 6,257 | 21,250 | 02/22/2016 | 03/15/2021 |
| 91324P-CV-2 | UNITEDHEALTH GROUP INC | | | 1,2 | 1.G FE | 399,684 | 112.0650 | 448,260 | 400,000 | 399,824 | | 31 | | | 3.100 | 3.109 | MS | 3,651 | 12,400 | 02/22/2016 | 03/15/2026 |
| 91324P-CW-0 | UNITEDHEALTH GROUP INC | | | | 1.G FE | 12,233,840 | 114.4980 | 14,026,005 | 12,250,000 | 12,237,931 | | 1,729 | | | 3.450 | 3.468 | JJ | 194,877 | 422,625 | 04/26/2018 | 01/15/2027 |
| 91324P-CY-6 | UNITEDHEALTH GROUP INC | | | | 1.G FE | 6,213,338 | 114.1900 | 6,965,590 | 6,100,000 | 6,212,993 | | (4,212) | | | 3.375 | 3.031 | AO | 43,463 | 191,531 | 09/14/2020 | 04/15/2027 |
| 91324P-DD-1 | UNITEDHEALTH GROUP INC | | | | 1.G FE | 5,232,938 | 103.9260 | 5,456,115 | 5,250,000 | 5,243,637 | | 3,450 | | | 2.375 | 2.445 | AO | 26,323 | 124,688 | 10/18/2017 | 10/15/2022 |
| 91324P-DG-4 | UNITEDHEALTH GROUP INC | | | | 1.G FE | 1,500,000 | 100.0970 | 1,501,455 | 1,500,000 | 1,500,000 | | | | | 0.477 | 0.477 | MJSD | 338 | 16,093 | 06/14/2018 | 06/15/2021 |
| 91324P-DS-8 | UNITEDHEALTH GROUP INC | | | | 1.G FE | 11,332,296 | 113.6660 | 12,844,258 | 11,300,000 | 11,328,695 | | (2,943) | | | 2.875 | 2.841 | FA | 122,731 | 342,924 | 10/02/2019 | 08/15/2029 |
| 91324P-DT-6 | UNITEDHEALTH GROUP INC | | | 1,2 | 1.G FE | 7,908,483 | 118.9620 | 8,738,949 | 7,346,000 | 7,888,538 | | (19,946) | | | 3.500 | 2.970 | FA | 97,130 | 271,394 | 02/06/2020 | 08/15/2039 |
| 91324P-DX-7 | UNITEDHEALTH GROUP INC | | | 1,2 | 1.G FE | 531,770 | 106.0690 | 530,345 | 500,000 | 530,440 | | (1,330) | | | 2.000 | 1.291 | MN | 1,278 | 4,917 | 07/28/2020 | 05/15/2030 |
| 91324P-DX-7 | UNITEDHEALTH GROUP INC | | | 1,2 | 1.G FE | 1,422,903 | 106.0690 | 1,522,090 | 1,435,000 | 1,423,585 | | 682 | | | 2.000 | 2.094 | MN | 3,667 | 14,111 | 05/13/2020 | 05/15/2030 |
| 91324P-DY-5 | UNITEDHEALTH GROUP INC | | | 1,2 | 1.G FE | 2,140,702 | 108.4830 | 2,392,050 | 2,205,000 | 2,142,189 | | 1,487 | | | 2.750 | 2.944 | MN | 7,748 | 29,813 | 05/13/2020 | 05/15/2040 |
| 918204-AZ-1 | VF CORP | | | | 1.G FE | 1,999,640 | 102.1480 | 2,042,960 | 2,000,000 | 1,999,763 | | 123 | | | 2.050 | 2.059 | AO | 7,744 | 20,500 | 04/21/2020 | 04/23/2022 |
| 918204-BB-3 | VF CORP | | | 1,2 | 1.G FE | 2,156,325 | 109.3810 | 2,160,275 | 1,975,000 | 2,154,163 | | (2,162) | | | 2.800 | 1.261 | AO | 10,446 | | 12/02/2020 | 04/23/2027 |
| 91913Y-AU-4 | VALERO ENERGY CORP | | | 1,2 | 2.B FE | 3,865,720 | 109.6450 | 4,385,800 | 4,000,000 | 3,912,796 | | 13,468 | | | 3.400 | 3.829 | MS | 40,044 | 136,000 | 04/25/2017 | 09/15/2026 |
| 91913Y-AV-2 | VALERO ENERGY CORP | | | 1,2 | 2.B FE | 872,818 | 113.8210 | 992,519 | 872,000 | 872,639 | | (72) | | | 4.350 | 4.338 | JD | 3,161 | 37,932 | 05/17/2018 | 06/01/2028 |
| 91913Y-AV-2 | VALERO ENERGY CORP | | | 1,2 | 2.B FE | 1,487,420 | 113.8210 | 1,682,274 | 1,478,000 | 1,485,487 | | (877) | | | 4.350 | 4.267 | JD | 5,358 | 64,293 | 09/27/2018 | 06/01/2028 |
| 91913Y-AX-8 | VALERO ENERGY CORP | | | | 2.B FE | 1,223,640 | 104.3610 | 1,278,422 | 1,225,000 | 1,223,953 | | 313 | | | 2.700 | 2.739 | AO | 6,983 | 16,446 | 04/14/2020 | 04/15/2023 |
| 91913Y-BA-7 | VALERO ENERGY CORP | | | | 2.B FE | 1,998,620 | 100.9200 | 2,018,400 | 2,000,000 | 1,998,740 | | 120 | | | 1.200 | 1.220 | MS | 7,400 | | 09/08/2020 | 03/15/2024 |
| 91914J-AA-0 | VALERO ENERGY PARTNERS LP | | | 1,2 | 2.B FE | 6,594,600 | 115.7560 | 6,945,360 | 6,000,000 | 6,515,266 | | (79,334) | | | 4.375 | 2.739 | JD | 11,667 | 262,500 | 01/15/2020 | 12/15/2026 |
| 92277G-AE-7 | VENTAS REALTY LP | | | 1,2 | 2.A FE | 957,860 | 110.1300 | 1,101,300 | 1,000,000 | 979,229 | | 4,588 | | | 3.500 | 4.057 | FA | 14,583 | 35,000 | 12/15/2015 | 02/01/2025 |
| 92277G-AJ-6 | VENTAS REALTY LP | | | 1,2 | 2.A FE | 2,994,330 | 110.2220 | 3,306,660 | 3,000,000 | 2,996,517 | | 539 | | | 3.250 | 3.272 | AO | 20,583 | 97,500 | 09/14/2016 | 10/15/2026 |
| 92277G-AU-1 | VENTAS REALTY LP | | | 1,2 | 2.A FE | 6,965,420 | 107.5990 | 7,531,930 | 7,000,000 | 6,969,353 | | 2,904 | | | 3.000 | 3.056 | JJ | 96,833 | 189,000 | 08/12/2019 | 01/15/2030 |
| 92340L-AF-6 | VEREIT OPERATING PARTNERSHIP LP | | | 1,2 | 2.C FE | 1,164,942 | 110.3940 | 1,297,130 | 1,175,000 | 1,165,537 | | 595 | | | 3.400 | 3.530 | JJ | 20,197 | | 06/18/2020 | 01/15/2028 |
| 92340L-AG-4 | VEREIT OPERATING PARTNERSHIP LP | | | 1,2 | 2.C FE | 207,749 | 104.5650 | 219,587 | 210,000 | 207,768 | | 19 | | | 2.850 | 2.956 | JD | 732 | | 11/09/2020 | 12/15/2032 |
| 92343V-BJ-2 | VERIZON COMMUNICATIONS INC | | | 1,2 | 2.A FE | 1,018,760 | 103.3440 | 1,033,440 | 1,000,000 | 1,005,311 | | (3,271) | | | 2.450 | 2.107 | MN | 4,083 | 24,500 | 09/27/2016 | 11/01/2022 |
| 92343V-BR-4 | VERIZON COMMUNICATIONS INC | | | | 2.A FE | 2,729,807 | 112.6840 | 2,676,245 | 2,375,000 | 2,590,814 | | (58,715) | | | 5.150 | 1.689 | MS | 36,014 | 86,906 | 05/29/2020 | 09/15/2023 |
| 92343V-BY-9 | VERIZON COMMUNICATIONS INC | | | 1,2 | 2.A FE | 3,055,801 | 110.6560 | 3,264,352 | 2,950,000 | 2,995,167 | | (14,285) | | | 4.150 | 3.598 | MS | 36,047 | 122,425 | 05/09/2017 | 03/15/2024 |
| 92343V-CR-3 | VERIZON COMMUNICATIONS INC | | | 1,2 | 2.A FE | 2,813,426 | 110.4520 | 3,161,136 | 2,862,000 | 2,832,825 | | 6,942 | | | 3.500 | 3.788 | MN | 16,695 | 100,170 | 05/22/2018 | 11/01/2024 |
| 92343V-DD-3 | VERIZON COMMUNICATIONS INC | | | 1,2 | 2.A FE | 30,368,688 | 109.5770 | 33,914,082 | 30,950,000 | 30,538,125 | | 64,534 | | | 2.625 | 2.878 | FA | 306,921 | 812,438 | 04/30/2019 | 08/15/2026 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book / Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change In B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 92343V-DQ-4 | VERIZON COMMUNICATIONS INC | | | | 2.A FE | 428,073 | 103.1290 | 427,985 | 415,000 | 422,862 | | (5,211) | | | 2.946 | 1.351 | MS | 3,600 | 12,226 | 03/10/2020 | 03/15/2022 |
| 92343V-DR-2 | VERIZON COMMUNICATIONS INC | | | | 2.A FE | 2,502,760 | 130.4620 | 2,609,240 | 2,000,000 | 2,484,966 | | (17,794) | | | 4.812 | 3.064 | MS | 28,337 | 96,240 | 02/04/2020 | 03/15/2039 |
| 92343V-DY-7 | VERIZON COMMUNICATIONS INC | | | | 2.A FE | 13,034,680 | 117.8690 | 15,322,970 | 13,000,000 | 13,027,949 | | (4,029) | | | 4.125 | 4.085 | MS | 156,406 | 536,250 | 01/23/2018 | 03/16/2027 |
| 92343V-EA-8 | VERIZON COMMUNICATIONS INC | | | | 2.A FE | 5,170,198 | 126.1810 | 6,259,839 | 4,961,000 | 5,150,451 | | (11,331) | | | 4.500 | 4.108 | FA | 87,438 | 223,245 | 04/05/2019 | 08/10/2033 |
| 92343V-EP-5 | VERIZON COMMUNICATIONS INC | | | 2 | 2.A FE | 1,600,000 | 102.6850 | 1,642,960 | 1,600,000 | 1,600,000 | | | | | 1.321 | 1.321 | FMAN | 2,759 | 35,219 | 05/08/2018 | 05/15/2025 |
| 92343V-ER-1 | VERIZON COMMUNICATIONS INC | | | | 2.A FE | 1,615,185 | 120.4230 | 1,806,345 | 1,500,000 | 1,597,701 | | (10,934) | | | 4.329 | 3.364 | MS | 18,038 | 64,935 | 05/17/2019 | 09/21/2028 |
| 92343V-ES-9 | VERIZON COMMUNICATIONS INC | | | 1,2 | 2.A FE | 998,110 | 117.7100 | 1,177,100 | 1,000,000 | 998,415 | | 163 | | | 3.875 | 3.898 | FA | 15,392 | 38,750 | 02/05/2019 | 02/08/2029 |
| 92343V-EU-4 | VERIZON COMMUNICATIONS INC | | | 1,2 | 2.A FE | 723,900 | 118.9090 | 713,454 | 600,000 | 720,108 | | (3,792) | | | 4.016 | 1.541 | JD | 1,874 | 12,048 | 09/14/2020 | 12/03/2029 |
| 92343V-FE-9 | VERIZON COMMUNICATIONS INC | | | 1,2 | 2.A FE | 4,635,725 | 112.1410 | 5,214,557 | 4,650,000 | 4,636,689 | | 965 | | | 3.150 | 3.186 | MS | 40,281 | 74,051 | 03/17/2020 | 03/22/2030 |
| 92343V-FT-6 | VERIZON COMMUNICATIONS INC | | | 1,2 | 2.A FE | 1,428,588 | 100.9770 | 1,413,678 | 1,400,000 | 1,428,553 | | (35) | | | 2.650 | 2.516 | MN | 4,225 | | 12/17/2020 | 11/20/2040 |
| 92343V-FT-6 | VERIZON COMMUNICATIONS INC | | | 1,2 | 2.A FE | 4,995,350 | 100.9770 | 5,048,850 | 5,000,000 | 4,995,371 | | 21 | | | 2.650 | 2.656 | MN | 15,090 | | 11/10/2020 | 11/20/2040 |
| 92556H-AB-3 | VIACOMCBS INC | | | 1,2 | 2.B FE | 3,480,071 | 125.5130 | 3,734,012 | 2,975,000 | 3,473,235 | | (6,836) | | | 4.950 | 2.934 | JJ | 67,904 | 17,875 | 12/02/2020 | 01/15/2031 |
| 927804-FN-9 | VIRGINIA ELECTRIC AND POWER CO | | | 1,2 | 2.A FE | 1,465,084 | 104.6970 | 1,517,060 | 1,449,000 | 1,455,060 | | (2,994) | | | 2.750 | 2.529 | MS | 11,733 | 39,848 | 07/14/2017 | 03/15/2023 |
| 927804-FU-3 | VIRGINIA ELECTRIC AND POWER CO | | | 1,2 | 1.F FE | 800,220 | 110.8740 | 831,555 | 750,000 | 777,643 | | (5,395) | | | 3.150 | 2.332 | JJ | 10,894 | 23,625 | 08/23/2016 | 01/15/2026 |
| 927804-FV-1 | VIRGINIA ELECTRIC AND POWER CO | | | 1,2 | 1.F FE | 761,378 | 111.2680 | 834,510 | 750,000 | 759,133 | | (1,486) | | | 2.950 | 2.715 | MN | 2,827 | 22,125 | 06/20/2019 | 11/15/2026 |
| 927804-FV-1 | VIRGINIA ELECTRIC AND POWER CO | | | 1,2 | 1.F FE | 1,994,160 | 111.2680 | 2,225,360 | 2,000,000 | 1,996,364 | | 559 | | | 2.950 | 2.984 | MN | 7,539 | 59,000 | 11/10/2016 | 11/15/2026 |
| 927804-FX-7 | VIRGINIA ELECTRIC AND POWER CO | | | 1,2 | 2.A FE | 7,992,640 | 114.1680 | 9,133,440 | 8,000,000 | 7,995,138 | | 692 | | | 3.500 | 3.511 | MS | 82,444 | 280,000 | 03/13/2017 | 03/15/2027 |
| 927804-FZ-2 | VIRGINIA ELECTRIC AND POWER CO | | | 1,2 | 1.F FE | 2,993,040 | 117.0320 | 3,510,960 | 3,000,000 | 2,994,713 | | 623 | | | 3.800 | 3.828 | AO | 28,500 | 114,000 | 03/20/2018 | 04/01/2028 |
| 927804-GB-4 | VIRGINIA ELECTRIC AND POWER CO | | | 1,2 | 1.F FE | 1,499,475 | 112.2140 | 1,683,210 | 1,500,000 | 1,499,543 | | 47 | | | 2.875 | 2.879 | JJ | 19,885 | 43,724 | 07/08/2019 | 07/15/2029 |
| 92826C-AC-6 | VISA INC | | | 1,2 | 1.D FE | 1,005,680 | 104.6420 | 1,046,420 | 1,000,000 | 1,001,854 | | (1,001) | | | 2.800 | 2.693 | JD | 1,322 | 28,000 | 01/06/2017 | 12/14/2022 |
| 92826C-AD-4 | VISA INC | | | 1,2 | 1.D FE | 6,917,040 | 112.1850 | 7,292,025 | 6,500,000 | 6,727,216 | | (45,183) | | | 3.150 | 2.360 | JD | 9,669 | 204,750 | 08/16/2016 | 12/14/2025 |
| 92826C-AK-8 | VISA INC | | | 1,2 | 1.D FE | 5,955,840 | 109.1630 | 6,549,780 | 6,000,000 | 5,957,096 | | 1,256 | | | 2.700 | 2.748 | AO | 34,200 | 86,850 | 03/31/2020 | 04/15/2040 |
| 92826C-AL-6 | VISA INC | | | 1,2 | 1.D FE | 423,802 | 106.4320 | 452,336 | 425,000 | 423,922 | | 120 | | | 1.900 | 1.943 | AO | 1,705 | 4,329 | 03/31/2020 | 04/15/2027 |
| 92826C-AL-6 | VISA INC | | | 1,2 | 1.D FE | 1,385,019 | 106.4320 | 1,436,832 | 1,350,000 | 1,381,619 | | (3,400) | | | 1.900 | 1.498 | AO | 5,415 | 13,751 | 04/21/2020 | 04/15/2027 |
| 92916O-AZ-2 | VULCAN MATERIALS CO | | | 1,2 | 2.B FE | 2,139,150 | 114.8610 | 2,153,644 | 1,875,000 | 2,137,122 | | (2,028) | | | 3.500 | 1.835 | JD | 5,469 | | 12/02/2020 | 06/01/2030 |
| 92936U-AG-4 | WP CAREY INC | | | 1,2 | 2.B FE | 178,378 | 103.8550 | 186,939 | 180,000 | 178,408 | | 30 | | | 2.400 | 2.500 | FA | 924 | | 10/06/2020 | 02/01/2031 |
| 92939U-AC-0 | WEC ENERGY GROUP INC | | | | 2.A FE | 1,474,469 | 100.5000 | 1,482,375 | 1,475,000 | 1,474,521 | | 52 | | | 0.550 | 0.562 | MS | 2,344 | | 09/14/2020 | 09/15/2023 |
| 92939U-AD-8 | WEC ENERGY GROUP INC | | | 1,2 | 2.A FE | 3,527,176 | 101.2860 | 3,575,396 | 3,530,000 | 3,527,265 | | 89 | | | 1.375 | 1.387 | AO | 11,056 | | 10/05/2020 | 10/15/2027 |
| 92940P-AE-4 | WRKCO INC | | | 1,2 | 2.B FE | 2,499,400 | 115.9460 | 2,898,650 | 2,500,000 | 2,499,493 | | 58 | | | 3.900 | 3.903 | JD | 8,125 | 97,500 | 05/16/2019 | 06/01/2028 |
| 92940P-AG-9 | WRKCO INC | | | 1,2 | 2.B FE | 1,468,166 | 109.8670 | 1,483,205 | 1,350,000 | 1,464,700 | | (3,465) | | | 3.000 | 2.202 | JD | 1,800 | 21,600 | 07/28/2020 | 06/15/2033 |
| 92940P-AG-9 | WRKCO INC | | | 1,2 | 2.B FE | 2,095,044 | 109.8670 | 2,307,207 | 2,100,000 | 2,095,226 | | 182 | | | 3.000 | 3.022 | JD | 2,800 | 33,600 | 06/01/2020 | 06/15/2033 |
| 931142-CH-4 | WALMART INC | | | | 1.C FE | 1,192,210 | 128.7910 | 1,287,910 | 1,000,000 | 1,138,339 | | (19,552) | | | 5.875 | 3.402 | AO | 14,035 | 58,750 | 02/23/2018 | 04/05/2027 |
| 931142-DV-2 | WALMART INC | | | 1,2 | 1.C FE | 2,474,282 | 108.4460 | 2,684,039 | 2,475,000 | 2,474,587 | | 98 | | | 2.650 | 2.654 | JD | 2,915 | 65,588 | 10/11/2017 | 12/15/2024 |
| 931142-ED-1 | WALMART INC | | | 1,2 | 1.C FE | 1,096,832 | 113.2360 | 1,245,596 | 1,100,000 | 1,097,881 | | 428 | | | 3.550 | 3.597 | JD | 542 | 39,050 | 06/20/2018 | 06/26/2025 |
| 931142-EE-9 | WALMART INC | | | 1,2 | 1.C FE | 2,313,060 | 117.7850 | 2,355,700 | 2,000,000 | 2,287,266 | | (25,794) | | | 3.700 | 1.590 | JD | 1,028 | 74,000 | 04/21/2020 | 06/26/2028 |
| 931142-EE-9 | WALMART INC | | | 1,2 | 1.C FE | 4,891,985 | 117.7850 | 5,779,710 | 4,907,000 | 4,895,254 | | 1,337 | | | 3.700 | 3.737 | JD | 2,522 | 181,559 | 06/20/2018 | 06/26/2028 |
| 931142-EH-2 | WALMART INC | | | | 1.C FE | 475,218 | 100.0880 | 475,418 | 475,000 | 475,035 | | (74) | | | 0.475 | 0.459 | MJSD | 56 | 5,515 | 06/21/2018 | 06/23/2021 |
| 931142-EJ-8 | WALMART INC | | | | 1.C FE | 4,729,764 | 101.3710 | 4,794,848 | 4,730,000 | 4,729,961 | | 80 | | | 3.125 | 3.127 | JD | 3,285 | 147,813 | 06/20/2018 | 06/23/2021 |
| 931142-EN-9 | WALMART INC | | | 1,2 | 1.C FE | 5,243,805 | 116.3820 | 6,110,055 | 5,250,000 | 5,244,695 | | 532 | | | 3.250 | 3.264 | JJ | 81,995 | 170,625 | 04/16/2019 | 07/08/2029 |
| 931142-EQ-2 | WALMART INC | | | 1,2 | 1.C FE | 3,196,608 | 109.2690 | 3,496,608 | 3,200,000 | 3,196,997 | | 307 | | | 2.375 | 2.387 | MS | 20,478 | 76,000 | 09/19/2019 | 09/24/2029 |
| 94106L-AY-5 | WASTE MANAGEMENT INC | | | 1,2 | 2.A FE | 459,207 | 103.6280 | 466,326 | 450,000 | 454,552 | | (3,058) | | | 2.900 | 2.188 | MS | 3,843 | 13,050 | 06/19/2019 | 09/15/2022 |
| 94106L-BE-8 | WASTE MANAGEMENT INC | | | 1,2 | 2.A FE | 3,999,280 | 112.9020 | 4,516,080 | 4,000,000 | 3,999,483 | | 67 | | | 3.150 | 3.152 | MN | 16,100 | 126,000 | 10/30/2017 | 11/15/2027 |
| 94106L-BN-8 | WASTE MANAGEMENT INC | | | 1,2 | 2.A FE | 159,899 | 100.2860 | 160,458 | 160,000 | 159,901 | | 2 | | | 1.150 | 1.159 | MS | 225 | | 11/05/2020 | 03/15/2028 |
| 949746-RS-2 | WELLS FARGO & CO | | | | 2.A FE | 4,199,034 | 100.3380 | 4,214,196 | 4,200,000 | 4,199,965 | | 202 | | | 2.500 | 2.505 | MS | 34,125 | 105,000 | 02/26/2016 | 03/04/2021 |
| 949746-RW-3 | WELLS FARGO & CO | | | | 2.A FE | 16,595,464 | 110.0600 | 18,269,960 | 16,600,000 | 16,597,644 | | 391 | | | 3.000 | 3.003 | AO | 95,450 | 498,000 | 06/16/2016 | 04/22/2026 |
| 949746-SA-0 | WELLS FARGO & CO | | | | 2.A FE | 1,503,770 | 101.0090 | 1,515,135 | 1,500,000 | 1,500,454 | | (788) | | | 2.100 | 2.046 | JJ | 13,563 | 31,500 | 08/17/2016 | 07/26/2021 |
| 949746-SH-5 | WELLS FARGO & CO | | | | 2.A FE | 6,863,800 | 110.7970 | 7,755,790 | 7,000,000 | 6,907,311 | | 14,295 | | | 3.000 | 3.252 | AO | 39,667 | 210,000 | 12/11/2017 | 10/23/2026 |
| 949746-SK-8 | WELLS FARGO & CO | | | 2 | 2.A FE | 2,984,149 | 102.8540 | 3,059,907 | 2,975,000 | 2,980,406 | | (3,743) | | | 3.069 | 2.894 | JJ | 39,818 | 84,014 | 03/31/2020 | 01/24/2023 |
| 94974B-GA-2 | WELLS FARGO & CO | | | | 2.A FE | 1,003,520 | 109.5210 | 1,095,210 | 1,000,000 | 1,001,774 | | (447) | | | 3.300 | 3.249 | MS | 10,267 | 33,000 | 11/18/2016 | 09/09/2024 |
| 94974B-GH-7 | WELLS FARGO & CO | | | | 2.A FE | 10,353,446 | 108.7140 | 11,061,650 | 10,175,000 | 10,333,352 | | (36,203) | | | 3.000 | 2.598 | FA | 111,925 | 305,250 | 10/24/2019 | 02/19/2025 |
| 94974B-GP-9 | WELLS FARGO & CO | | | | 2.A FE | 7,213,730 | 112.3340 | 7,863,380 | 7,000,000 | 7,116,014 | | (22,498) | | | 3.550 | 3.169 | MS | 63,506 | 248,500 | 03/20/2017 | 09/29/2025 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book / Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change In B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 94988J-5M-5 | WELLS FARGO BANK NA | | | | 1.D FE | 700,000 | 100.0110 | 700,077 | 700,000 | 700,000 | | | | | 0.547 | 0.547 | JAJO | 829 | 11,675 | 01/16/2018 | 01/15/2021 |
| 94988J-5N-3 | WELLS FARGO BANK NA | | | | 1.D FE | 749,595 | 100.0650 | 750,488 | 750,000 | 749,995 | | 139 | | | 2.600 | 2.619 | JJ | 8,992 | 19,500 | 01/16/2018 | 01/15/2021 |
| 94988J-5X-1 | WELLS FARGO BANK NA | | | 2 | 1.D FE | 465,000 | 101.0150 | 469,720 | 465,000 | 465,000 | | | | | 2.897 | 2.897 | MN | 1,272 | 13,471 | 05/20/2019 | 05/27/2022 |
| 95000U-2A-0 | WELLS FARGO & CO | | | 2 | 2.A FE | 1,750,000 | 113.3590 | 1,983,783 | 1,750,000 | 1,750,000 | | | | | 3.584 | 3.584 | MN | 6,795 | 62,720 | 05/15/2017 | 05/22/2028 |
| 95000U-2B-8 | WELLS FARGO & CO | | | | 2.A FE | 2,476,199 | 103.5120 | 2,561,922 | 2,475,000 | 2,476,442 | | (588) | | | 2.625 | 2.587 | JJ | 28,695 | 58,734 | 03/31/2020 | 07/22/2022 |
| 95000U-2D-4 | WELLS FARGO & CO | | | 1,2 | 2.A FE | 2,736,800 | 118.7000 | 2,967,500 | 2,500,000 | 2,703,098 | | (22,771) | | | 4.150 | 2.977 | JJ | 45,247 | 103,750 | 07/02/2019 | 01/24/2029 |
| 95000U-2H-5 | WELLS FARGO & CO | | | 1,2 | 1.F FE | 474,755 | 105.7370 | 475,817 | 450,000 | 473,024 | | (1,730) | | | 2.406 | 1.039 | AO | 1,835 | 5,414 | 09/14/2020 | 10/30/2025 |
| 95000U-2J-1 | WELLS FARGO & CO | | | 1,2 | 2.A FE | 10,000,000 | 106.1060 | 10,610,600 | 10,000,000 | 10,000,000 | | | | | 2.572 | 2.572 | FA | 100,022 | 128,600 | 02/04/2020 | 02/11/2031 |
| 95040Q-AD-6 | WELLTOWER INC | | | 1,2 | 2.A FE | 3,957,920 | 116.8870 | 4,675,480 | 4,000,000 | 3,966,710 | | 3,807 | | | 4.250 | 4.385 | AO | 35,889 | 170,000 | 08/09/2018 | 04/15/2028 |
| 95040Q-AJ-3 | WELLTOWER INC | | | 1,2 | 2.A FE | 4,990,800 | 109.4340 | 5,471,700 | 5,000,000 | 4,991,847 | | 770 | | | 3.100 | 3.121 | JJ | 71,472 | 140,361 | 08/08/2019 | 01/15/2030 |
| 959802-AY-5 | WESTERN UNION CO/THE | | | 1,2 | 2.B FE | 1,273,024 | 107.4260 | 1,369,682 | 1,275,000 | 1,273,424 | | 364 | | | 2.850 | 2.883 | JJ | 17,260 | 22,711 | 11/18/2019 | 01/10/2025 |
| 960413-AT-9 | WESTLAKE CHEMICAL CORP | | | 1,2 | 2.B FE | 1,788,223 | 112.2300 | 2,132,370 | 1,900,000 | 1,816,308 | | 12,818 | | | 3.600 | 4.496 | FA | 25,840 | 68,400 | 09/27/2018 | 08/15/2026 |
| 969457-BX-7 | WILLIAMS COS INC/THE | | | 1,2 | 2.B FE | 1,118,170 | 113.2590 | 1,132,590 | 1,000,000 | 1,117,499 | | (671) | | | 3.500 | 2.142 | MN | 4,472 | | 12/08/2020 | 11/15/2030 |
| 976826-BJ-5 | WISCONSIN POWER AND LIGHT CO | | | 1,2 | 1.G FE | 1,595,319 | 102.8460 | 1,696,959 | 1,650,000 | 1,634,411 | | 8,021 | | | 2.250 | 2.772 | MN | 4,744 | 37,125 | 10/30/2015 | 11/15/2022 |
| 976826-BM-8 | WISCONSIN POWER AND LIGHT CO | | | 1,2 | 1.G FE | 5,234,670 | 112.3610 | 5,898,953 | 5,250,000 | 5,236,708 | | 1,353 | | | 3.000 | 3.034 | JJ | 78,750 | 160,562 | 06/17/2019 | 07/01/2029 |
| 976843-BL-5 | WISCONSIN PUBLIC SERVICE CORP | | | | 1.F FE | 3,702,592 | 102.5840 | 3,800,737 | 3,705,000 | 3,704,265 | | 807 | | | 3.350 | 3.373 | MN | 13,791 | 124,118 | 11/19/2018 | 11/21/2021 |
| 98389B-AR-1 | XCEL ENERGY INC | | | 1,2 | 2.A FE | 12,108,303 | 109.9180 | 12,688,934 | 11,544,000 | 11,823,165 | | (67,048) | | | 3.300 | 2.644 | JD | 31,746 | 380,952 | 12/07/2016 | 06/01/2025 |
| 98389B-AS-9 | XCEL ENERGY INC | | | 1,2 | 2.A FE | 299,916 | 100.2230 | 300,669 | 300,000 | 299,996 | | 17 | | | 2.400 | 2.406 | MS | 2,120 | 7,200 | 03/03/2016 | 03/15/2021 |
| 98389B-AU-4 | XCEL ENERGY INC | | | 1,2 | 2.A FE | 7,161,975 | 112.8070 | 7,163,245 | 6,350,000 | 7,150,870 | | (11,105) | | | 3.350 | 0.955 | JD | 17,727 | | 12/02/2020 | 12/01/2026 |
| 98389B-AU-4 | XCEL ENERGY INC | | | 1,2 | 2.A FE | 6,716,944 | 112.8070 | 7,591,911 | 6,730,000 | 6,721,757 | | 1,240 | | | 3.350 | 3.373 | JD | 18,788 | 225,455 | 11/28/2016 | 12/01/2026 |
| 98389B-AW-0 | XCEL ENERGY INC | | | 1,2 | 2.A FE | 12,891,378 | 108.1860 | 14,047,952 | 12,985,000 | 12,900,855 | | 8,250 | | | 2.600 | 2.682 | JD | 28,134 | 360,117 | 11/04/2019 | 12/01/2029 |
| 98389B-AZ-3 | XCEL ENERGY INC | | | 1,2 | 2.A FE | 3,741,480 | 100.2840 | 3,755,636 | 3,745,000 | 3,741,788 | | 308 | | | 0.500 | 0.531 | AO | 4,993 | | 09/22/2020 | 10/15/2023 |
| 983919-AK-7 | XILINX INC | | | 1,2 | 1.G FE | 1,299,649 | 104.9770 | 1,364,701 | 1,300,000 | 1,299,668 | | 19 | | | 2.375 | 2.378 | JD | 2,573 | 16,467 | 05/12/2020 | 06/01/2030 |
| 98956P-AS-1 | ZIMMER BIOMET HOLDINGS INC | | | 1,2 | 2.B FE | 834,006 | 110.2640 | 920,704 | 835,000 | 834,130 | | 124 | | | 3.050 | 3.072 | JJ | 11,743 | 8,135 | 03/13/2020 | 01/15/2026 |
| 064159-HM-1 | BANK OF NOVA SCOTIA/THE | | A | | 1.C FE | 2,006,050 | 100.4730 | 2,009,460 | 2,000,000 | 2,000,288 | | (1,292) | | | 2.450 | 2.384 | MS | 13,475 | 49,000 | 04/25/2016 | 03/22/2021 |
| 064159-JF-4 | BANK OF NOVA SCOTIA/THE | | A | | 1.C FE | 1,462,091 | 100.6330 | 1,462,197 | 1,453,000 | 1,455,716 | | (2,280) | | | 0.865 | 0.706 | MJSD | 873 | 22,075 | 02/01/2018 | 03/07/2022 |
| 064159-KT-2 | BANK OF NOVA SCOTIA/THE | | A | | 1.C FE | 749,273 | 100.0190 | 750,143 | 750,000 | 749,995 | | 249 | | | 2.500 | 2.534 | JJ | 9,010 | 18,750 | 01/05/2018 | 01/08/2021 |
| 064159-KU-9 | BANK OF NOVA SCOTIA/THE | | A | | 1.C FE | 2,000,000 | 100.0030 | 2,000,060 | 2,000,000 | 2,000,000 | | | | | 0.520 | 0.520 | JAJO | 2,454 | 33,972 | 01/05/2018 | 01/08/2021 |
| 064159-LG-9 | BANK OF NOVA SCOTIA/THE | | A | | 1.C FE | 499,050 | 100.8580 | 504,290 | 500,000 | 499,901 | | 324 | | | 3.125 | 3.192 | AO | 3,082 | 15,625 | 04/17/2018 | 04/20/2021 |
| 064159-QE-9 | BANK OF NOVA SCOTIA/THE | | A | | 1.F FE | 4,987,000 | 110.2550 | 5,512,750 | 5,000,000 | 4,989,443 | | 1,725 | | | 2.700 | 2.741 | FA | 55,500 | 136,500 | 07/24/2019 | 08/03/2026 |
| 064159-SH-0 | BANK OF NOVA SCOTIA/THE | | A | | 1.F FE | 1,064,670 | 103.2670 | 1,099,794 | 1,065,000 | 1,064,797 | | 105 | | | 2.000 | 2.010 | MN | 2,722 | 23,075 | 10/09/2019 | 11/15/2022 |
| 064159-VK-9 | BANK OF NOVA SCOTIA/THE | | A | | 1.F FE | 1,173,120 | 102.8770 | 1,208,805 | 1,175,000 | 1,173,550 | | 430 | | | 1.625 | 1.679 | MN | 3,182 | 10,342 | 04/14/2020 | 05/01/2023 |
| 064159-YM-2 | BANK OF NOVA SCOTIA/THE | | A | | 1.F FE | 2,718,069 | 100.3880 | 2,730,554 | 2,720,000 | 2,718,258 | | 189 | | | 0.550 | 0.574 | MS | 4,363 | | 09/11/2020 | 09/15/2023 |
| 136069-XZ-9 | CANADIAN IMPERIAL BANK OF COMMERCE | | A | | 1.C FE | 1,450,000 | 100.0290 | 1,450,421 | 1,450,000 | 1,450,000 | | | | | 0.529 | 0.529 | FMAN | 1,279 | 21,016 | 01/26/2018 | 02/02/2021 |
| 13607G-KW-3 | CANADIAN IMPERIAL BANK OF COMMERCE | | A | | 1.F FE | 3,400,000 | 100.9450 | 3,432,130 | 3,400,000 | 3,400,000 | | | | | 0.885 | 0.885 | MJSD | 1,254 | 42,401 | 12/10/2019 | 03/17/2023 |
| 13607G-RK-2 | CANADIAN IMPERIAL BANK OF COMMERCE | | A | | 1.F FE | 1,798,992 | 101.3220 | 1,823,796 | 1,800,000 | 1,799,166 | | 174 | | | 0.950 | 0.969 | JD | 380 | 8,550 | 06/17/2020 | 06/23/2023 |
| 13607G-RS-5 | CANADIAN IMPERIAL BANK OF COMMERCE | | A | | 1.F FE | 749,618 | 100.2870 | 752,153 | 750,000 | 749,624 | | 6 | | | 0.500 | 0.517 | JD | 177 | | 12/07/2020 | 12/14/2023 |
| 136375-BV-3 | CANADIAN NATIONAL RAILWAY CO | | A | 1,2 | 1.F FE | 259,574 | 101.7860 | 264,644 | 260,000 | 259,849 | | 154 | | | 2.850 | 2.912 | JD | 329 | 7,410 | 03/07/2019 | 12/15/2021 |
| 136375-BX-9 | CANADIAN NATIONAL RAILWAY CO | | A | 1,2 | 1.F FE | 336,261 | 102.9860 | 334,705 | 325,000 | 334,475 | | (1,786) | | | 2.250 | 0.442 | MN | 934 | 3,656 | 09/09/2020 | 11/15/2022 |
| 136375-CJ-9 | CANADIAN NATIONAL RAILWAY CO | | A | 1,2 | 1.F FE | 996,170 | 109.7370 | 1,097,370 | 1,000,000 | 997,894 | | 375 | | | 2.750 | 2.794 | MS | 9,167 | 27,500 | 02/18/2016 | 03/01/2026 |
| 13645R-AY-0 | CANADIAN PACIFIC RAILWAY CO | | A | 1,2 | 2.A FE | 8,092,548 | 117.3490 | 9,505,269 | 8,100,000 | 8,094,222 | | 657 | | | 4.000 | 4.011 | JD | 27,000 | 324,000 | 05/14/2018 | 06/01/2028 |
| 29250N-AR-6 | ENBRIDGE INC | | A | 1,2 | 2.B FE | 792,794 | 113.9720 | 903,798 | 793,000 | 792,857 | | 19 | | | 3.700 | 3.703 | JJ | 13,529 | 29,341 | 06/27/2017 | 07/15/2027 |
| 29250N-AZ-8 | ENBRIDGE INC | | A | 1,2 | 2.A FE | 4,996,150 | 109.9540 | 5,497,700 | 5,000,000 | 4,996,528 | | 335 | | | 3.125 | 3.134 | MN | 19,965 | 156,250 | 11/13/2019 | 11/15/2029 |
| 56501R-AC-0 | MANULIFE FINANCIAL CORP | | A | | 1.G FE | 1,980,176 | 116.3160 | 2,308,873 | 1,985,000 | 1,982,258 | | 467 | | | 4.150 | 4.180 | MS | 26,773 | 82,378 | 03/01/2016 | 03/04/2026 |
| 63307A-2L-8 | NATIONAL BANK OF CANADA | | A | 2 | 1.G FE | 1,224,265 | 100.6010 | 1,232,362 | 1,225,000 | 1,224,375 | | 110 | | | 0.900 | 0.920 | FA | 5,145 | | 07/06/2020 | 08/15/2023 |
| 67077M-AT-5 | NUTRIEN LTD | | A | 1,2 | 2.B FE | 2,018,459 | 119.5720 | 2,421,333 | 2,025,000 | 2,019,417 | | 556 | | | 4.200 | 4.240 | AO | 21,263 | 85,050 | 03/19/2019 | 04/01/2029 |
| 67077M-AV-0 | NUTRIEN LTD | | A | | 2.B FE | 1,223,898 | 103.2950 | 1,265,364 | 1,225,000 | 1,224,126 | | 228 | | | 1.900 | 1.931 | MN | 3,103 | 11,638 | 05/11/2020 | 05/13/2023 |
| 67077M-AW-8 | NUTRIEN LTD | | A | 1,2 | 2.B FE | 5,993,820 | 109.9730 | 6,598,380 | 6,000,000 | 5,994,161 | | 341 | | | 2.950 | 2.962 | MN | 23,600 | 88,500 | 05/11/2020 | 05/13/2030 |
| 71644E-AE-2 | SUNCOR ENERGY INC | | A | | 2.A FE | 1,243,668 | 129.0320 | 1,232,256 | 955,000 | 1,136,288 | | (29,240) | | | 7.875 | 3.969 | JD | 3,343 | 75,206 | 02/09/2017 | 06/15/2026 |
| 775109-BE-0 | ROGERS COMMUNICATIONS INC | | A | 1,2 | 2.A FE | 342,192 | 113.2080 | 339,624 | 300,000 | 339,763 | | (2,429) | | | 3.625 | 0.752 | JD | 483 | 5,438 | 09/14/2020 | 12/15/2025 |
| 78012K-KU-0 | ROYAL BANK OF CANADA | | A | | 1.C FE | 6,033,645 | 100.0880 | 6,005,280 | 6,000,000 | 6,000,363 | | (7,387) | | | 2.500 | 2.375 | JJ | 67,500 | 150,000 | 04/19/2016 | 01/19/2021 |
| 78013X-WG-1 | ROYAL BANK OF CANADA | | A | | 1.F FE | 1,489,830 | 100.9980 | 1,514,970 | 1,500,000 | 1,494,081 | | 2,079 | | | 0.894 | 1.039 | JAJO | 3,278 | 31,320 | 11/20/2018 | 10/05/2023 |
| 78015K-7D-0 | ROYAL BANK OF CANADA | | A | | 1.F FE | 1,698,963 | 103.2700 | 1,755,590 | 1,700,000 | 1,699,287 | | 324 | | | 1.950 | 1.971 | JJ | 15,102 | 16,575 | 01/13/2020 | 01/17/2023 |
| 78015K-7H-1 | ROYAL BANK OF CANADA | | A | | 1.F FE | 2,548,200 | 102.1870 | 2,554,675 | 2,500,000 | 2,544,908 | | (3,292) | | | 1.150 | 0.738 | JD | 1,677 | 14,375 | 08/31/2020 | 06/10/2025 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book / Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change In B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 78015K-7J-7 | ROYAL BANK OF CANADA | | A | | 1.F FE | 5,206,770 | 100.5520 | 5,238,759 | 5,210,000 | 5,206,967 | | 197 | | | 0.500 | 0.521 | AO | 4,703 | | 10/21/2020 | 10/26/2023 |
| 867224-AA-5 | SUNCOR ENERGY INC | | A | 1,2 | 2.A FE | 1,055,477 | 110.3180 | 1,103,180 | 1,000,000 | 1,027,238 | | (6,960) | | | 3.600 | 2.813 | JD | 3,000 | 36,000 | 09/29/2016 | 12/01/2024 |
| 867224-AC-1 | SUNCOR ENERGY INC | | A | | 2.A FE | 1,014,015 | 105.2180 | 1,067,963 | 1,015,000 | 1,014,217 | | 202 | | | 2.800 | 2.834 | MN | 3,631 | 14,368 | 05/11/2020 | 05/15/2023 |
| 867224-AD-9 | SUNCOR ENERGY INC | | A | 1,2 | 2.A FE | 774,605 | 109.4060 | 847,897 | 775,000 | 774,652 | | 47 | | | 3.100 | 3.111 | MN | 3,070 | 12,146 | 05/11/2020 | 05/15/2025 |
| 89114Q-BH-0 | TORONTO-DOMINION BANK/THE | | A | | 1.D FE | 3,594,987 | 100.2560 | 3,539,037 | 3,530,000 | 3,536,228 | | (23,197) | | | 1.220 | 0.557 | JAJO | 10,290 | 85,909 | 05/29/2018 | 04/07/2021 |
| 89114Q-BL-1 | TORONTO-DOMINION BANK/THE | | A | | 1.D FE | 3,366,968 | 100.8320 | 3,403,080 | 3,375,000 | 3,374,109 | | 1,650 | | | 1.800 | 1.850 | JJ | 28,350 | 60,750 | 07/06/2016 | 07/13/2021 |
| 89114Q-BW-7 | TORONTO-DOMINION BANK/THE | | A | | 1.C FE | 2,000,000 | 100.0170 | 2,000,340 | 2,000,000 | 2,000,000 | | | | | 0.455 | 0.455 | JAJO | 1,693 | 30,341 | 01/18/2018 | 01/25/2021 |
| 89114Q-BX-5 | TORONTO-DOMINION BANK/THE | | A | | 1.C FE | 349,517 | 100.1190 | 350,417 | 350,000 | 349,989 | | 165 | | | 2.550 | 2.598 | JJ | 3,868 | 8,925 | 01/18/2018 | 01/25/2021 |
| 89114Q-C3-0 | TORONTO-DOMINION BANK/THE | | A | | 1.C FE | 500,000 | 100.1810 | 500,905 | 500,000 | 500,000 | | | | | 0.651 | 0.651 | MJSD | 190 | 6,272 | 06/05/2018 | 06/11/2021 |
| 89114Q-CC-0 | TORONTO-DOMINION BANK/THE | | A | | 1.D FE | 500,000 | 100.0560 | 500,280 | 500,000 | 500,000 | | | | | 0.499 | 0.499 | MJSD | 104 | 5,544 | 09/10/2019 | 03/17/2021 |
| 89114Q-CD-8 | TORONTO-DOMINION BANK/THE | | A | | 1.D FE | 749,168 | 103.1100 | 773,325 | 750,000 | 749,487 | | 261 | | | 1.900 | 1.937 | JD | 1,188 | 14,250 | 10/07/2019 | 12/01/2022 |
| 89114Q-CE-6 | TORONTO-DOMINION BANK/THE | | A | | 1.D FE | 2,005,760 | 100.8030 | 2,016,060 | 2,000,000 | 2,003,615 | | (1,860) | | | 0.755 | 0.660 | MJSD | 1,301 | 31,410 | 11/01/2019 | 12/01/2022 |
| 89114Q-CF-3 | TORONTO-DOMINION BANK/THE | | A | | 1.D FE | 650,000 | 100.3750 | 652,438 | 650,000 | 650,000 | | | | | 0.568 | 0.568 | JAJO | 677 | 4,078 | 01/22/2020 | 01/27/2023 |
| 89114Q-CG-1 | TORONTO-DOMINION BANK/THE | | A | | 1.D FE | 924,316 | 101.0590 | 934,796 | 925,000 | 924,441 | | 125 | | | 0.750 | 0.775 | JD | 366 | 3,469 | 06/10/2020 | 06/12/2023 |
| 89114Q-CJ-5 | TORONTO-DOMINION BANK/THE | | A | | 1.D FE | 3,744,638 | 100.2870 | 3,760,763 | 3,750,000 | 3,745,187 | | 550 | | | 0.450 | 0.498 | MS | 5,156 | | 09/09/2020 | 09/11/2023 |
| 89114Q-CK-2 | TORONTO-DOMINION BANK/THE | | A | | 1.D FE | 3,739,538 | 100.3740 | 3,764,025 | 3,750,000 | 3,740,173 | | 636 | | | 0.750 | 0.807 | MS | 8,594 | | 09/09/2020 | 09/11/2025 |
| 89352H-AM-1 | TRANSCANADA PIPELINES LTD | | A | 1,2 | 2.A FE | 8,987,157 | 122.2020 | 9,800,600 | 8,020,000 | 8,933,577 | | (49,367) | | | 4.625 | 3.508 | MS | 123,642 | 357,050 | 09/14/2020 | 03/01/2034 |
| 89352H-AT-6 | TRANSCANADA PIPELINES LTD | | A | 1,2 | 2.A FE | 847,403 | 118.8950 | 891,713 | 750,000 | 808,590 | | (11,181) | | | 4.875 | 3.107 | JJ | 16,859 | 36,563 | 05/17/2017 | 01/15/2026 |
| 89352H-BA-6 | TRANSCANADA PIPELINES LTD | | A | 1,2 | 2.A FE | 3,244,670 | 118.2830 | 3,844,198 | 3,250,000 | 3,244,993 | | 323 | | | 4.100 | 4.120 | AO | 28,131 | 69,956 | 04/02/2020 | 04/15/2030 |
| 941053-AJ-9 | WASTE CONNECTIONS INC | | A | 1,2 | 2.A FE | 4,986,900 | 114.0650 | 5,703,250 | 5,000,000 | 4,988,819 | | 1,137 | | | 3.500 | 3.531 | MN | 29,167 | 175,000 | 04/09/2019 | 05/01/2029 |
| 01609W-AQ-5 | ALIBABA GROUP HOLDING LTD | | D | 1,2 | 1.E FE | 1,456,125 | 110.1370 | 1,652,055 | 1,500,000 | 1,478,805 | | 4,923 | | | 3.600 | 3.994 | MN | 4,950 | 54,000 | 01/06/2016 | 11/28/2024 |
| 02364W-BH-7 | AMERICA MOVIL SAB DE CV | | D | 1,2 | 1.G FE | 5,363,712 | 113.0070 | 6,102,378 | 5,400,000 | 5,368,968 | | 3,142 | | | 3.625 | 3.706 | AO | 37,519 | 195,750 | 04/15/2019 | 04/22/2029 |
| 03835V-AD-8 | APTIV PLC | | D | 1,2 | 2.B FE | 1,780,182 | 114.5890 | 2,062,602 | 1,800,000 | 1,785,570 | | 2,505 | | | 4.250 | 4.429 | JJ | 35,275 | 76,500 | 10/15/2018 | 01/15/2026 |
| 046353-AR-9 | ASTRAZENECA PLC | | D | 1,2 | 2.A FE | 847,221 | 107.7190 | 915,612 | 850,000 | 848,479 | | 543 | | | 3.500 | 3.572 | FA | 11,074 | 29,750 | 08/14/2018 | 08/17/2023 |
| 046353-AW-8 | ASTRAZENECA PLC | | D | 1,2 | 2.A FE | 11,666,304 | 98.9830 | 11,581,011 | 11,700,000 | 11,667,571 | | 1,267 | | | 1.375 | 1.406 | FA | 64,797 | | 08/03/2020 | 08/06/2030 |
| 05253J-AL-5 | AUSTRALIA & NEW ZEALAND BANKING GROUP LT | | D | | 1.D FE | 3,237,930 | 114.8110 | 3,444,330 | 3,000,000 | 3,194,360 | | (18,838) | | | 3.700 | 2.260 | MN | 13,875 | 92,500 | 08/31/2020 | 11/16/2025 |
| 05253J-AM-3 | AUSTRALIA & NEW ZEALAND BANKING GROUP LT | | D | | 1.E FE | 2,247,885 | 100.8680 | 2,269,530 | 2,250,000 | 2,249,815 | | 439 | | | 2.300 | 2.320 | JD | 4,313 | 51,750 | 05/23/2016 | 06/01/2021 |
| 05253J-AW-1 | AUSTRALIA & NEW ZEALAND BANKING GROUP LT | | D | | 1.D FE | 799,584 | 103.4760 | 827,808 | 800,000 | 799,735 | | 136 | | | 2.050 | 2.068 | MN | 1,822 | 16,400 | 11/14/2019 | 11/21/2022 |
| 05530Q-AN-0 | BAT INTERNATIONAL FINANCE PLC | | D | 1,2 | 2.B FE | 3,150,000 | 102.3620 | 3,224,403 | 3,150,000 | 3,150,000 | | | | | 1.668 | 1.668 | MS | 14,011 | | 09/22/2020 | 03/25/2026 |
| 05565Q-CB-2 | BP CAPITAL MARKETS PLC | | D | | 1.G FE | 1,278,400 | 103.9150 | 1,298,938 | 1,250,000 | 1,258,833 | | (4,651) | | | 2.500 | 2.107 | MN | 4,774 | 31,250 | 08/18/2016 | 11/06/2022 |
| 05565Q-CZ-9 | BP CAPITAL MARKETS PLC | | D | | 1.F FE | 2,207,590 | 103.2700 | 2,271,940 | 2,200,000 | 2,203,095 | | (2,491) | | | 3.062 | 2.942 | MS | 19,461 | 67,364 | 02/28/2019 | 03/17/2022 |
| 05565Q-DA-3 | BP CAPITAL MARKETS PLC | | D | | 1.F FE | 2,102,040 | 111.5180 | 2,230,360 | 2,000,000 | 2,076,312 | | (17,006) | | | 3.506 | 2.544 | MS | 20,257 | 70,120 | 06/20/2019 | 03/17/2025 |
| 05565Q-DB-1 | BP CAPITAL MARKETS PLC | | D | 1,2 | 1.G FE | 6,715,000 | 109.3230 | 7,341,039 | 6,715,000 | 6,715,000 | | | | | 3.119 | 3.119 | MN | 33,161 | 209,441 | 04/28/2016 | 05/04/2026 |
| 05565Q-DG-0 | BP CAPITAL MARKETS PLC | | D | 1,2 | 1.F FE | 2,500,000 | 107.2630 | 2,681,575 | 2,500,000 | 2,500,000 | | | | | 3.216 | 3.216 | MN | 7,370 | 80,400 | 11/21/2016 | 11/28/2023 |
| 05565Q-DG-0 | BP CAPITAL MARKETS PLC | | D | 1,2 | 1.F FE | 1,028,800 | 107.2630 | 1,072,630 | 1,000,000 | 1,013,563 | | (4,709) | | | 3.216 | 2.699 | MN | 2,948 | 32,160 | 08/25/2017 | 11/28/2023 |
| 05565Q-DH-8 | BP CAPITAL MARKETS PLC | | D | 1,2 | 1.F FE | 1,024,230 | 116.2140 | 1,162,140 | 1,000,000 | 1,017,038 | | (1,913) | | | 3.723 | 3.468 | MN | 3,413 | 37,230 | 01/12/2017 | 11/28/2028 |
| 05565Q-DL-9 | BP CAPITAL MARKETS PLC | | D | 1,2 | 1.G FE | 5,999,640 | 107.3470 | 6,440,820 | 6,000,000 | 5,999,825 | | 50 | | | 3.224 | 3.225 | AO | 41,375 | 193,440 | 02/08/2017 | 04/14/2024 |
| 05565Q-DN-5 | BP CAPITAL MARKETS PLC | | D | 1,2 | 1.F FE | 1,744,480 | 112.2830 | 1,964,953 | 1,750,000 | 1,745,444 | | 597 | | | 3.279 | 3.323 | MS | 16,258 | 57,383 | 05/13/2019 | 09/19/2027 |
| 05567L-T3-1 | BNP PARIBAS SA | | D | | 1.D FE | 3,588,593 | 100.1320 | 3,339,402 | 3,335,000 | 3,338,226 | | (84,210) | | | 5.000 | 2.427 | JJ | 76,890 | 166,750 | 12/13/2017 | 01/15/2021 |
| 05574L-FY-9 | BNP PARIBAS SA | | D | | 1.D FE | 2,026,780 | 106.2770 | 2,125,540 | 2,000,000 | 2,010,026 | | (4,419) | | | 3.250 | 3.009 | MS | 21,306 | 65,000 | 01/10/2017 | 03/03/2023 |
| 05578D-AW-2 | BPCE SA | | D | | 1.E FE | 4,682,702 | 102.1750 | 4,848,204 | 4,745,000 | 4,729,523 | | 16,371 | | | 2.750 | 3.113 | JD | 10,511 | 130,488 | 02/16/2018 | 12/02/2021 |
| 05964H-AG-0 | BANCO SANTANDER SA | | D | | 1.G FE | 4,400,000 | 107.4120 | 4,726,128 | 4,400,000 | 4,400,000 | | | | | 3.848 | 3.848 | AO | 37,155 | 169,312 | 04/09/2018 | 04/12/2023 |
| 05964H-AJ-4 | BANCO SANTANDER SA | | D | | 1.G FE | 1,985,460 | 116.6410 | 2,332,820 | 2,000,000 | 1,988,780 | | 1,280 | | | 4.379 | 4.470 | AO | 19,219 | 87,580 | 04/19/2018 | 04/12/2028 |
| 05971K-AC-3 | BANCO SANTANDER SA | | D | | 1.F FE | 2,404,736 | 112.5370 | 2,700,888 | 2,400,000 | 2,404,114 | | (414) | | | 3.306 | 3.283 | JD | 882 | 79,344 | 06/20/2019 | 06/27/2029 |
| 05971K-AD-1 | BANCO SANTANDER SA | | D | | 1.F FE | 4,400,000 | 106.7780 | 4,698,232 | 4,400,000 | 4,400,000 | | | | | 2.706 | 2.706 | JD | 1,323 | 119,064 | 06/20/2019 | 06/27/2024 |
| 05971K-AF-6 | BANCO SANTANDER SA | | D | | 1.G FE | 1,000,000 | 112.0790 | 1,120,790 | 1,000,000 | 1,000,000 | | | | | 3.490 | 3.490 | MN | 3,199 | 17,450 | 05/20/2020 | 05/28/2030 |
| 06738E-AE-5 | BARCLAYS PLC | | D | | 2.B FE | 3,898,643 | 110.0140 | 4,015,511 | 3,650,000 | 3,895,910 | | (3,955) | | | 3.650 | 1.953 | MS | 38,857 | 40,150 | 12/02/2020 | 03/16/2025 |
| 06738E-AL-9 | BARCLAYS PLC | | D | | 2.B FE | 499,610 | 100.0540 | 500,270 | 500,000 | 499,993 | | 217 | | | 3.250 | 3.295 | JJ | 7,628 | 16,250 | 03/18/2019 | 01/12/2021 |
| 06738E-AQ-8 | BARCLAYS PLC | | D | | 2.B FE | 1,310,762 | 101.6490 | 1,321,437 | 1,300,000 | 1,305,142 | | (3,899) | | | 3.200 | 2.540 | FA | 16,293 | 36,800 | 07/29/2020 | 08/10/2021 |
| 06738E-AS-4 | BARCLAYS PLC | | D | 1,2 | 2.B FE | 1,000,000 | 103.0650 | 1,030,650 | 1,000,000 | 1,000,000 | | | | | 3.684 | 3.684 | JJ | 17,499 | 36,840 | 01/03/2017 | 01/10/2023 |
| 06738E-BH-7 | BARCLAYS PLC | | D | 1,2 | 2.B FE | 241,202 | 109.4000 | 246,150 | 225,000 | 240,086 | | (1,116) | | | 3.932 | 1.857 | MN | 1,327 | 4,424 | 09/28/2020 | 05/07/2025 |
| 06738E-BH-7 | BARCLAYS PLC | | D | 1,2 | 2.B FE | 2,400,000 | 109.4000 | 2,625,600 | 2,400,000 | 2,400,000 | | | | | 3.932 | 3.932 | MN | 14,155 | 94,368 | 04/30/2019 | 05/07/2025 |
| 06738E-BM-6 | BARCLAYS PLC | | D | 1,2 | 2.B FE | 6,500,000 | 104.1340 | 6,768,710 | 6,500,000 | 6,500,000 | | | | | 2.645 | 2.645 | JD | 3,343 | 85,963 | 06/17/2020 | 06/24/2031 |
| 06738E-BQ-7 | BARCLAYS PLC | | D | 1,2 | 2.B FE | 2,670,000 | 100.7090 | 2,688,930 | 2,670,000 | 2,670,000 | | | | | 1.007 | 1.007 | JD | 1,568 | | 12/03/2020 | 12/10/2024 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book / Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change In B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 06739G-CR-8 | BARCLAYS BANK PLC | | D | 2 | 1.E FE | 924,242 | 101.7690 | 941,363 | 925,000 | 924,481 | | 239 | | | 1.700 | 1.742 | MN | 2,140 | 7,863 | 05/05/2020 | 05/12/2022 |
| 111021-AE-1 | BRITISH TELECOMMUNICATIONS PLC | | D | | 2.B FE | 7,214,090 | 165.9190 | 7,881,153 | 4,750,000 | 6,671,507 | | (149,905) | | | 9.625 | 4.530 | JD | 20,319 | 457,188 | 09/12/2018 | 12/15/2030 |
| 11134L-AH-2 | BROADCOM CORP / BROADCOM CAYMAN FINANCE | | D | 1,2 | 2.C FE | 5,188,500 | 112.2310 | 5,611,550 | 5,000,000 | 5,163,776 | | (24,724) | | | 3.875 | 3.250 | JJ | 89,340 | 193,750 | 01/08/2020 | 01/15/2027 |
| 191241-AH-1 | COCA-COLA FEMSA SAB DE CV | | D | 1,2 | 1.G FE | 2,781,113 | 107.5540 | 3,022,267 | 2,810,000 | 2,783,501 | | 2,387 | | | 2.750 | 2.869 | JJ | 34,130 | 38,638 | 01/08/2020 | 01/22/2030 |
| 191241-AJ-7 | COCA-COLA FEMSA SAB DE CV | | D | 1,2 | 1.G FE | 1,992,080 | 100.1250 | 2,002,500 | 2,000,000 | 1,992,279 | | 199 | | | 1.850 | 1.887 | MS | 12,333 | | 08/26/2020 | 09/01/2032 |
| 20271R-AP-5 | COMMONWEALTH BANK OF AUSTRALIA/NEW YORK | | D | | 1.D FE | 998,370 | 100.4530 | 1,004,530 | 1,000,000 | 999,930 | | 342 | | | 2.550 | 2.585 | MS | 7,508 | 25,500 | 03/08/2016 | 03/15/2021 |
| 21688A-AE-2 | COOPERATIEVE RABOBANK UA/NY | | D | | 1.D FE | 800,918 | 112.2210 | 841,658 | 750,000 | 777,206 | | (5,802) | | | 3.375 | 2.497 | MN | 2,813 | 25,313 | 09/27/2016 | 05/21/2025 |
| 21688A-AF-9 | COOPERATIEVE RABOBANK UA/NY | | D | | 1.D FE | 3,514,780 | 100.0840 | 3,502,940 | 3,500,000 | 3,500,159 | | (3,235) | | | 2.500 | 2.406 | JJ | 39,375 | 87,500 | 03/29/2016 | 01/19/2021 |
| 21688A-AJ-1 | COOPERATIEVE RABOBANK UA/NY | | D | | 1.E FE | 4,338,534 | 102.5060 | 4,459,011 | 4,350,000 | 4,346,861 | | 2,977 | | | 2.750 | 2.822 | JJ | 56,822 | 119,625 | 03/08/2019 | 01/10/2022 |
| 21688A-AL-6 | COOPERATIEVE RABOBANK UA/NY | | D | | 1.E FE | 999,300 | 104.8880 | 1,048,880 | 1,000,000 | 999,705 | | 140 | | | 2.750 | 2.765 | JJ | 13,063 | 27,500 | 01/03/2018 | 01/10/2023 |
| 21688A-AP-7 | COOPERATIEVE RABOBANK UA/NY | | D | | 1.E FE | 1,000,000 | 100.1210 | 1,001,210 | 1,000,000 | 1,000,000 | | | | | 0.645 | 0.645 | JAJO | 1,200 | 16,900 | 04/19/2018 | 04/26/2021 |
| 225433-AH-4 | CREDIT SUISSE GROUP FUNDING GUERNSEY LTD | | D | | 2.A FE | 264,348 | 105.6190 | 264,048 | 250,000 | 262,477 | | (1,870) | | | 3.800 | 0.840 | MS | 2,797 | | 09/28/2020 | 09/15/2022 |
| 225433-AR-2 | CREDIT SUISSE GROUP AG | | D | | 2.A FE | 678,800 | 117.6500 | 794,138 | 675,000 | 677,794 | | (459) | | | 4.550 | 4.461 | AO | 6,228 | 30,713 | 09/27/2018 | 04/17/2026 |
| 225433-AT-8 | CREDIT SUISSE GROUP AG | | D | | 2.A FE | 511,620 | 107.6990 | 538,495 | 500,000 | 507,140 | | (2,783) | | | 3.800 | 3.186 | JD | 1,108 | 19,000 | 05/15/2019 | 06/09/2023 |
| 22546Q-AP-2 | CREDIT SUISSE AG/NEW YORK NY | | D | | 1.F FE | 14,561,449 | 110.9610 | 15,700,982 | 14,150,000 | 14,352,871 | | (51,372) | | | 3.625 | 3.208 | MS | 159,581 | 512,938 | 08/22/2017 | 09/09/2024 |
| 22546Q-AR-8 | CREDIT SUISSE AG/NEW YORK NY | | D | | 1.F FE | 2,005,420 | 102.1910 | 2,043,820 | 2,000,000 | 2,000,992 | | (1,174) | | | 3.000 | 2.939 | AO | 10,333 | 60,000 | 01/19/2017 | 10/29/2021 |
| 22550L-2A-8 | CREDIT SUISSE AG/NEW YORK NY | | D | | 1.E FE | 304,963 | 101.5440 | 309,709 | 305,000 | 304,984 | | 18 | | | 2.100 | 2.106 | MN | 872 | 6,405 | 11/04/2019 | 11/12/2021 |
| 22550L-2B-6 | CREDIT SUISSE AG/NEW YORK NY | | D | | 1.E FE | 824,967 | 103.2350 | 851,689 | 825,000 | 824,979 | | 12 | | | 2.800 | 2.802 | AO | 5,262 | 11,550 | 04/06/2020 | 04/08/2022 |
| 22550L-2C-4 | CREDIT SUISSE AG/NEW YORK NY | | D | | 1.E FE | 6,988,030 | 109.6990 | 7,678,930 | 7,000,000 | 6,989,673 | | 1,643 | | | 2.950 | 2.987 | AO | 47,036 | 103,250 | 04/06/2020 | 04/09/2025 |
| 22550L-2D-2 | CREDIT SUISSE AG/NEW YORK NY | | D | | 1.E FE | 1,495,016 | 101.5130 | 1,497,317 | 1,475,000 | 1,492,424 | | (2,591) | | | 1.000 | 0.492 | MN | 2,294 | 6,146 | 08/24/2020 | 05/05/2023 |
| 22550U-AA-9 | CREDIT SUISSE AG/NEW YORK NY | | D | | 1.E FE | 7,255,000 | 100.1760 | 7,267,769 | 7,255,000 | 7,255,000 | | | | | 0.537 | 0.537 | FMAN | 6,273 | 41,519 | 01/30/2020 | 02/04/2022 |
| 23291K-AF-2 | DH EUROPE FINANCE II SARL | | D | | 2.A FE | 3,749,775 | 103.1510 | 3,868,163 | 3,750,000 | 3,749,859 | | 73 | | | 2.050 | 2.052 | MN | 9,823 | 78,583 | 10/29/2019 | 11/15/2022 |
| 23291K-AG-0 | DH EUROPE FINANCE II SARL | | D | 1,2 | 2.A FE | 849,592 | 105.9830 | 900,856 | 850,000 | 849,682 | | 78 | | | 2.200 | 2.210 | MN | 2,389 | 19,116 | 10/29/2019 | 11/15/2024 |
| 23291K-AH-8 | DH EUROPE FINANCE II SARL | | D | 1,2 | 2.A FE | 649,370 | 109.3650 | 710,873 | 650,000 | 649,434 | | 56 | | | 2.600 | 2.611 | MN | 2,159 | 17,276 | 10/29/2019 | 11/15/2029 |
| 23291K-AJ-4 | DH EUROPE FINANCE II SARL | | D | 1,2 | 2.A FE | 2,106,797 | 113.8950 | 2,243,732 | 1,970,000 | 2,102,902 | | (3,894) | | | 3.250 | 2.779 | MN | 8,181 | 65,448 | 04/15/2020 | 11/15/2039 |
| 251526-CE-7 | DEUTSCHE BANK AG/NEW YORK NY | | D | 2 | 2.C FE | 6,200,000 | 102.3440 | 6,345,328 | 6,200,000 | 6,200,000 | | | | | 2.129 | 2.129 | MN | 13,566 | | 11/17/2020 | 11/24/2026 |
| 25243Y-AZ-2 | DIAGEO CAPITAL PLC | | D | 1,2 | 1.G FE | 2,447,910 | 116.6410 | 2,624,423 | 2,250,000 | 2,416,189 | | (20,855) | | | 3.875 | 2.728 | MN | 10,414 | 87,188 | 06/18/2019 | 05/18/2028 |
| 25243Y-BB-4 | DIAGEO CAPITAL PLC | | D | 1,2 | 1.G FE | 3,220,620 | 107.6530 | 3,498,723 | 3,250,000 | 3,223,881 | | 2,624 | | | 2.375 | 2.477 | AO | 14,365 | 81,690 | 09/30/2019 | 10/24/2029 |
| 25243Y-BD-0 | DIAGEO CAPITAL PLC | | D | 1,2 | 1.G FE | 1,479,135 | 104.2810 | 1,564,215 | 1,500,000 | 1,480,343 | | 1,208 | | | 2.000 | 2.156 | AO | 5,167 | 15,000 | 05/11/2020 | 04/29/2030 |
| 25243Y-BE-8 | DIAGEO CAPITAL PLC | | D | 1,2 | 1.G FE | 2,479,525 | 105.6370 | 2,640,925 | 2,500,000 | 2,480,542 | | 1,017 | | | 2.125 | 2.203 | AO | 9,149 | 26,563 | 04/27/2020 | 04/29/2032 |
| 25243Y-BE-8 | DIAGEO CAPITAL PLC | | D | 1,2 | 1.G FE | 2,148,960 | 105.6370 | 2,112,740 | 2,000,000 | 2,143,998 | | (4,962) | | | 2.125 | 1.420 | AO | 7,319 | 21,250 | 07/30/2020 | 04/29/2032 |
| 29446M-AB-8 | EQUINOR ASA | | D | 1,2 | 1.D FE | 3,993,360 | 116.0160 | 4,640,640 | 4,000,000 | 3,994,690 | | 590 | | | 3.625 | 3.645 | MS | 44,708 | 145,000 | 09/05/2018 | 09/10/2028 |
| 29446M-AG-7 | EQUINOR ASA | | D | 1,2 | 1.D FE | 2,720,592 | 119.8090 | 3,282,767 | 2,740,000 | 2,721,087 | | 495 | | | 3.625 | 3.675 | AO | 23,452 | 49,663 | 04/02/2020 | 04/06/2040 |
| 35177P-AL-1 | ORANGE SA | | D | | 2.A FE | 5,698,988 | 164.4910 | 6,168,413 | 3,750,000 | 5,258,038 | | (117,591) | | | 9.000 | 4.117 | MS | 112,500 | 337,500 | 01/03/2017 | 03/01/2031 |
| 377373-AF-2 | GLAXOSMITHKLINE CAPITAL PLC | | D | | 1.F FE | 2,000,000 | 100.1180 | 2,002,360 | 2,000,000 | 2,000,000 | | | | | 0.571 | 0.571 | FMAN | 1,459 | 28,982 | 05/10/2018 | 05/14/2021 |
| 377373-AJ-4 | GLAXOSMITHKLINE CAPITAL PLC | | D | 1,2 | 1.F FE | 774,396 | 103.4030 | 801,373 | 775,000 | 774,725 | | 188 | | | 2.875 | 2.901 | JD | 1,857 | 22,281 | 03/18/2019 | 06/01/2022 |
| 377373-AL-9 | GLAXOSMITHKLINE CAPITAL PLC | | D | 1,2 | 1.F FE | 1,650,000 | 100.2960 | 1,654,884 | 1,650,000 | 1,650,000 | | | | | 0.534 | 0.534 | AO | 2,203 | | 09/28/2020 | 10/01/2023 |
| 404280-AV-1 | HSBC HOLDINGS PLC | | D | | 1.F FE | 5,575,053 | 100.5490 | 5,525,168 | 5,495,000 | 5,499,367 | | (23,763) | | | 3.400 | 2.959 | MS | 58,644 | 186,830 | 08/21/2017 | 03/08/2021 |
| 404280-AW-9 | HSBC HOLDINGS PLC | | D | | 1.F FE | 3,128,638 | 115.2160 | 3,398,872 | 2,950,000 | 3,059,110 | | (18,938) | | | 4.300 | 3.512 | MS | 39,817 | 126,850 | 07/18/2017 | 03/08/2026 |
| 404280-BB-4 | HSBC HOLDINGS PLC | | D | | 1.F FE | 2,520,384 | 114.1440 | 2,682,384 | 2,350,000 | 2,489,244 | | (13,339) | | | 3.900 | 2.698 | MN | 9,165 | 77,025 | 08/31/2020 | 05/25/2026 |
| 404280-BJ-7 | HSBC HOLDINGS PLC | | D | 2 | 1.F FE | 2,050,128 | 103.2950 | 2,065,900 | 2,000,000 | 2,013,779 | | (11,214) | | | 3.262 | 2.673 | MS | 19,572 | 65,240 | 08/23/2017 | 03/13/2023 |
| 404280-BK-4 | HSBC HOLDINGS PLC | | D | 2 | 1.F FE | 500,000 | 114.1970 | 570,985 | 500,000 | 500,000 | | | | | 4.041 | 4.041 | MS | 6,062 | 20,205 | 03/06/2017 | 03/13/2028 |
| 404280-BK-4 | HSBC HOLDINGS PLC | | D | 2 | 1.F FE | 754,838 | 114.1970 | 856,478 | 750,000 | 753,495 | | (490) | | | 4.041 | 3.955 | MS | 9,092 | 30,308 | 02/22/2018 | 03/13/2028 |
| 404280-BR-9 | HSBC HOLDINGS PLC | | D | 2 | 1.F FE | 600,000 | 100.6630 | 603,978 | 600,000 | 600,000 | | | | | 1.220 | 1.220 | FMAN | 895 | 12,563 | 05/10/2018 | 05/18/2024 |
| 404280-BR-9 | HSBC HOLDINGS PLC | | D | 2 | 1.F FE | 1,000,000 | 100.6630 | 1,006,630 | 1,000,000 | 1,000,000 | | | | | 1.220 | 1.220 | FMAN | 1,492 | 20,939 | 05/10/2018 | 05/18/2024 |
| 404280-BS-7 | HSBC HOLDINGS PLC | | D | 2 | 1.F FE | 999,220 | 107.8670 | 1,078,670 | 1,000,000 | 999,528 | | 128 | | | 3.950 | 3.965 | MN | 4,718 | 39,500 | 07/09/2018 | 05/18/2024 |
| 404280-BS-7 | HSBC HOLDINGS PLC | | D | 2 | 1.F FE | 6,211,455 | 107.8670 | 6,472,020 | 6,000,000 | 6,135,300 | | (54,514) | | | 3.950 | 2.958 | MN | 28,308 | 237,000 | 08/02/2019 | 05/18/2024 |
| 404280-BT-5 | HSBC HOLDINGS PLC | | D | 2 | 1.F FE | 1,000,000 | 118.3050 | 1,183,050 | 1,000,000 | 1,000,000 | | | | | 4.583 | 4.583 | JD | 1,528 | 45,830 | 06/12/2018 | 06/19/2029 |
| 404280-BX-6 | HSBC HOLDINGS PLC | | D | 2 | 1.F FE | 2,500,000 | 113.9680 | 2,849,200 | 2,500,000 | 2,500,000 | | | | | 4.292 | 4.292 | MS | 32,488 | 107,300 | 09/05/2018 | 09/12/2026 |
| 404280-CC-1 | HSBC HOLDINGS PLC | | D | 2 | 1.F FE | 3,450,000 | 115.4750 | 3,983,888 | 3,450,000 | 3,450,000 | | | | | 3.973 | 3.973 | MN | 14,849 | 137,069 | 05/15/2019 | 05/22/2030 |
| 404280-CH-0 | HSBC HOLDINGS PLC | | D | 2 | 1.F FE | 1,000,000 | 107.2840 | 1,072,840 | 1,000,000 | 1,000,000 | | | | | 2.848 | 2.848 | JD | 2,136 | 14,240 | 05/28/2020 | 06/04/2031 |
| 404280-CM-9 | HSBC HOLDINGS PLC | | D | 1,2 | 1.F FE | 6,000,000 | 101.6920 | 6,101,520 | 6,000,000 | 6,000,000 | | | | | 1.589 | 1.589 | MN | 9,799 | | 11/17/2020 | 05/24/2027 |
| 456837-AG-8 | ING GROEP NV | | D | | 1.G FE | 2,822,676 | 103.4190 | 2,895,732 | 2,800,000 | 2,806,094 | | (4,780) | | | 3.150 | 2.970 | MS | 22,540 | 88,200 | 05/18/2017 | 03/29/2022 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book / Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change In B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 456837-AH-6 | ING GROEP NV | | D | | 1.G FE | 12,592,469 | 115.6780 | 14,573,114 | 12,598,000 | 12,594,308 | | 510 | | | 3.950 | 3.955 | MS | 127,170 | 497,621 | 04/12/2017 | 03/29/2027 |
| 456837-AK-9 | ING GROEP NV | | D | | 1.G FE | 489,892 | 109.8620 | 538,324 | 490,000 | 489,938 | | 21 | | | 4.100 | 4.105 | AO | 4,967 | 20,090 | 09/25/2018 | 10/02/2023 |
| 456837-AL-7 | ING GROEP NV | | D | | 1.G FE | 1,500,000 | 101.5210 | 1,522,815 | 1,500,000 | 1,500,000 | | | | | 1.234 | 1.234 | JAJO | 4,678 | 37,140 | 09/25/2018 | 10/02/2023 |
| 456837-AP-8 | ING GROEP NV | | D | | 1.G FE | 354,617 | 109.2570 | 355,085 | 325,000 | 352,906 | | (1,711) | | | 3.550 | 0.880 | AO | 2,628 | | 10/15/2020 | 04/09/2024 |
| 456873-AD-0 | TRANE TECHNOLOGIES LUXEMBOURG FINANCE SA | | D | 1,2 | 2.B FE | 2,952,075 | 117.0560 | 3,459,005 | 2,955,000 | 2,952,519 | | 253 | | | 3.800 | 3.812 | MS | 31,192 | 112,290 | 03/19/2019 | 03/21/2029 |
| 456873-AE-8 | TRANE TECHNOLOGIES LUXEMBOURG FINANCE SA | | D | 1,2 | 2.B FE | 4,225,559 | 112.7700 | 4,770,171 | 4,230,000 | 4,226,589 | | 587 | | | 3.500 | 3.517 | MS | 41,125 | 148,050 | 03/19/2019 | 03/21/2026 |
| 47837R-AA-8 | JOHNSON CONTROLS INTERNATIONAL PLC / TYC | | D | 1,2 | 2.B FE | 4,685,383 | 102.0730 | 4,797,431 | 4,700,000 | 4,685,797 | | 414 | | | 1.750 | 1.784 | MS | 25,132 | | 09/08/2020 | 09/15/2030 |
| 50247W-AB-3 | LYB INTERNATIONAL FINANCE II BV | | D | 1,2 | 2.C FE | 1,419,984 | 111.5090 | 1,589,003 | 1,425,000 | 1,420,887 | | 588 | | | 3.500 | 3.553 | MS | 16,486 | 49,875 | 06/12/2019 | 03/02/2027 |
| 539439-AP-4 | LLOYDS BANKING GROUP PLC | | D | 2 | 1.G FE | 2,750,000 | 104.4740 | 2,873,035 | 2,750,000 | 2,750,000 | | | | | 2.907 | 2.907 | MN | 11,991 | 79,943 | 10/31/2017 | 11/07/2023 |
| 539439-AR-0 | LLOYDS BANKING GROUP PLC | | D | | 1.G FE | 1,170,852 | 119.0150 | 1,398,426 | 1,175,000 | 1,171,830 | | 366 | | | 4.375 | 4.419 | MS | 14,137 | 51,406 | 03/15/2018 | 03/22/2028 |
| 539439-AV-1 | LLOYDS BANKING GROUP PLC | | D | 2 | 1.G FE | 3,000,000 | 105.6460 | 3,169,380 | 3,000,000 | 3,000,000 | | | | | 2.438 | 2.438 | FA | 29,662 | 36,570 | 01/29/2020 | 02/05/2026 |
| 53944V-AQ-2 | LLOYDS BANK PLC | | D | | 1.E FE | 1,000,000 | 100.1500 | 1,001,500 | 1,000,000 | 1,000,000 | | | | | 0.703 | 0.703 | FMAN | 1,035 | 16,045 | 05/01/2018 | 05/07/2021 |
| 53944Y-AD-5 | LLOYDS BANKING GROUP PLC | | D | | 1.G FE | 3,006,750 | 113.4020 | 3,402,060 | 3,000,000 | 3,004,698 | | (694) | | | 3.750 | 3.720 | JJ | 53,125 | 112,500 | 05/26/2017 | 01/11/2027 |
| 53944Y-AF-0 | LLOYDS BANKING GROUP PLC | | D | | 1.G FE | 199,880 | 114.6600 | 229,320 | 200,000 | 199,921 | | 16 | | | 4.450 | 4.460 | MN | 1,310 | 8,900 | 05/01/2018 | 05/08/2025 |
| 53944Y-AL-7 | LLOYDS BANKING GROUP PLC | | D | 2 | 1.G FE | 490,343 | 110.2490 | 496,121 | 450,000 | 487,704 | | (2,639) | | | 3.870 | 1.422 | JJ | 8,321 | | 09/28/2020 | 07/09/2025 |
| 53944Y-AL-7 | LLOYDS BANKING GROUP PLC | | D | 2 | 1.G FE | 3,000,000 | 110.2490 | 3,307,470 | 3,000,000 | 3,000,000 | | | | | 3.870 | 3.870 | JJ | 55,470 | 29,025 | 04/02/2020 | 07/09/2025 |
| 53944Y-AM-5 | LLOYDS BANKING GROUP PLC | | D | 2 | 1.G FE | 2,145,000 | 101.1020 | 2,168,638 | 2,145,000 | 2,145,000 | | | | | 1.326 | 1.326 | JD | 1,264 | 14,221 | 06/08/2020 | 06/15/2023 |
| 552081-AK-7 | LYONDELLBASELL INDUSTRIES NV | | D | 1,2 | 2.C FE | 2,303,000 | 115.0430 | 2,300,860 | 2,000,000 | 2,146,305 | | (45,216) | | | 5.750 | 3.203 | AO | 24,278 | 115,000 | 05/17/2017 | 04/15/2024 |
| 60687Y-AH-2 | MIZUHO FINANCIAL GROUP INC | | D | | 1.G FE | 1,319,994 | 102.9930 | 1,338,909 | 1,300,000 | 1,305,371 | | (4,515) | | | 2.953 | 2.588 | FA | 13,116 | 38,389 | 08/28/2017 | 02/28/2022 |
| 60687Y-AL-3 | MIZUHO FINANCIAL GROUP INC | | D | | 1.G FE | 3,500,000 | 103.7780 | 3,632,230 | 3,500,000 | 3,500,000 | | | | | 2.601 | 2.601 | MS | 27,816 | 91,035 | 09/05/2017 | 09/11/2022 |
| 60687Y-AP-4 | MIZUHO FINANCIAL GROUP INC | | D | | 1.G FE | 4,000,000 | 106.5060 | 4,260,240 | 4,000,000 | 4,000,000 | | | | | 3.549 | 3.549 | MS | 45,743 | 141,960 | 02/28/2018 | 03/05/2023 |
| 60687Y-AR-0 | MIZUHO FINANCIAL GROUP INC | | D | | 1.G FE | 502,040 | 117.3470 | 586,735 | 500,000 | 501,562 | | (185) | | | 4.018 | 3.968 | MS | 6,473 | 20,090 | 04/27/2018 | 03/05/2028 |
| 60687Y-BD-0 | MIZUHO FINANCIAL GROUP INC | | D | 2 | 1.G FE | 750,000 | 105.2040 | 789,030 | 750,000 | 750,000 | | | | | 2.226 | 2.226 | MN | 1,670 | 12,521 | 02/18/2020 | 05/25/2026 |
| 63254A-AN-8 | NATIONAL AUSTRALIA BANK LTD/NEW YORK | | D | | 1.D FE | 1,024,490 | 100.0560 | 1,000,560 | 1,000,000 | 1,000,191 | | (5,377) | | | 2.625 | 2.079 | JJ | 12,177 | 26,250 | 04/19/2016 | 01/14/2021 |
| 63254A-AP-3 | NATIONAL AUSTRALIA BANK LTD/NEW YORK | | D | | 1.D FE | 2,753,128 | 112.5310 | 3,094,603 | 2,750,000 | 2,751,975 | | (354) | | | 3.375 | 3.359 | JJ | 43,055 | 92,813 | 04/16/2019 | 01/14/2026 |
| 63254A-AR-9 | NATIONAL AUSTRALIA BANK LTD/NEW YORK | | D | | 1.D FE | 2,492,875 | 100.8310 | 2,520,775 | 2,500,000 | 2,499,212 | | 1,465 | | | 1.875 | 1.935 | JJ | 22,005 | 46,875 | 07/05/2016 | 07/12/2021 |
| 63254A-AU-2 | NATIONAL AUSTRALIA BANK LTD/NEW YORK | | D | | 1.D FE | 5,471,500 | 102.5410 | 5,639,755 | 5,500,000 | 5,490,573 | | 8,922 | | | 2.800 | 2.971 | JJ | 73,150 | 154,000 | 01/14/2019 | 01/10/2022 |
| 63254A-BC-1 | NATIONAL AUSTRALIA BANK LTD/NEW YORK | | D | | 1.D FE | 1,694,934 | 103.1810 | 1,754,077 | 1,700,000 | 1,696,584 | | 1,650 | | | 1.875 | 1.981 | JD | 1,594 | 29,219 | 01/06/2020 | 12/13/2022 |
| 65535H-AQ-2 | NOMURA HOLDINGS INC | | D | | 2.A FE | 4,300,000 | 109.1420 | 4,693,106 | 4,300,000 | 4,300,000 | | | | | 3.103 | 3.103 | JJ | 61,155 | 66,715 | 01/09/2020 | 01/16/2030 |
| 780097-BK-6 | NATWEST GROUP PLC | | D | 2 | 2.B FE | 244,010 | 110.6290 | 248,915 | 225,000 | 242,642 | | (1,368) | | | 4.269 | 1.754 | MS | 2,641 | | 09/28/2020 | 03/22/2025 |
| 780097-BP-5 | NATWEST GROUP PLC | | D | 2 | 2.B FE | 3,189,840 | 108.5370 | 3,256,110 | 3,000,000 | 3,185,494 | | (4,346) | | | 3.073 | 2.036 | MN | 9,987 | 46,095 | 11/02/2020 | 05/22/2028 |
| 80283L-AJ-2 | SANTANDER UK PLC | | D | | 1.E FE | 1,040,882 | 110.6040 | 1,106,040 | 1,000,000 | 1,018,085 | | (5,280) | | | 4.000 | 3.398 | MS | 12,000 | 40,000 | 06/01/2016 | 03/13/2024 |
| 80283L-AR-4 | SANTANDER UK PLC | | D | | 1.F FE | 564,367 | 100.0000 | 565,000 | 565,000 | 564,998 | | 216 | | | 2.500 | 2.539 | JJ | 6,906 | 14,125 | 01/05/2018 | 01/05/2021 |
| 80283L-AT-0 | SANTANDER UK PLC | | D | | 1.E FE | 499,065 | 101.2640 | 506,320 | 500,000 | 499,865 | | 318 | | | 3.400 | 3.466 | JD | 1,417 | 17,000 | 05/23/2018 | 06/01/2021 |
| 80283L-AU-7 | SANTANDER UK PLC | | D | | 1.E FE | 1,500,000 | 100.2290 | 1,503,435 | 1,500,000 | 1,500,000 | | | | | 0.845 | 0.845 | MJSD | 1,092 | 24,926 | 05/23/2018 | 06/01/2021 |
| 80283L-AY-9 | SANTANDER UK PLC | | D | | 1.E FE | 1,484,094 | 103.3280 | 1,534,421 | 1,485,000 | 1,484,380 | | 286 | | | 2.100 | 2.121 | JJ | 14,553 | 15,593 | 01/06/2020 | 01/13/2023 |
| 806854-AH-8 | SCHLUMBERGER INVESTMENT SA | | D | 1,2 | 1.F FE | 2,072,050 | 108.5640 | 2,171,280 | 2,000,000 | 2,039,098 | | (13,928) | | | 3.650 | 2.883 | JD | 6,083 | 73,000 | 05/17/2019 | 12/01/2023 |
| 822582-AV-4 | SHELL INTERNATIONAL FINANCE BV | | D | | 1.D FE | 2,627,352 | 103.8620 | 2,700,412 | 2,600,000 | 2,617,564 | | (8,485) | | | 2.250 | 1.906 | JJ | 28,438 | 58,500 | 11/01/2019 | 01/06/2023 |
| 822582-BD-3 | SHELL INTERNATIONAL FINANCE BV | | D | | 1.D FE | 1,146,138 | 110.8430 | 1,232,574 | 1,112,000 | 1,132,175 | | (4,297) | | | 3.250 | 2.805 | MN | 5,019 | 36,140 | 08/18/2017 | 05/11/2025 |
| 822582-BE-1 | SHELL INTERNATIONAL FINANCE BV | | D | | 1.D FE | 1,100,830 | 125.1060 | 1,157,231 | 925,000 | 1,092,050 | | (8,780) | | | 4.125 | 2.609 | MN | 5,299 | 38,156 | 01/27/2020 | 05/11/2035 |
| 822582-BS-0 | SHELL INTERNATIONAL FINANCE BV | | D | | 1.D FE | 1,440,527 | 100.5700 | 1,458,265 | 1,450,000 | 1,449,289 | | 1,972 | | | 1.875 | 2.014 | MN | 3,852 | 27,188 | 06/06/2016 | 05/10/2021 |
| 822582-BT-8 | SHELL INTERNATIONAL FINANCE BV | | D | | 1.D FE | 996,720 | 110.5960 | 1,105,960 | 1,000,000 | 998,126 | | 319 | | | 2.875 | 2.913 | MN | 4,073 | 28,750 | 05/05/2016 | 05/10/2026 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book / Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change In B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 822582-BW-1 | SHELL INTERNATIONAL FINANCE BV | | D | | 1.D FE | 2,690,631 | 100.9780 | 2,726,406 | 2,700,000 | 2,698,651 | | 1,921 | | | 1.750 | 1.823 | MS | 14,306 | 47,250 | 09/07/2016 | 09/12/2021 |
| 822582-BX-9 | SHELL INTERNATIONAL FINANCE BV | | D | | 1.D FE | 12,191,005 | 109.8070 | 13,616,068 | 12,400,000 | 12,267,189 | | 21,139 | | | 2.500 | 2.703 | MS | 93,861 | 310,000 | 03/01/2018 | 09/12/2026 |
| 822582-CB-6 | SHELL INTERNATIONAL FINANCE BV | | D | 1,2 | 1.D FE | 1,984,600 | 118.4490 | 2,368,980 | 2,000,000 | 1,987,402 | | 1,342 | | | 3.875 | 3.969 | MN | 10,333 | 77,500 | 11/07/2018 | 11/13/2028 |
| 822582-CD-2 | SHELL INTERNATIONAL FINANCE BV | | D | 1,2 | 1.D FE | 1,241,175 | 107.6560 | 1,345,700 | 1,250,000 | 1,242,086 | | 792 | | | 2.375 | 2.455 | MN | 4,453 | 29,688 | 11/04/2019 | 11/07/2029 |
| 822582-CG-5 | SHELL INTERNATIONAL FINANCE BV | | D | 1,2 | 1.D FE | 822,555 | 110.6330 | 829,748 | 750,000 | 820,405 | | (2,150) | | | 2.750 | 1.626 | AO | 4,870 | 10,313 | 09/10/2020 | 04/06/2030 |
| 822582-CJ-9 | SHELL INTERNATIONAL FINANCE BV | | D | | 1.D FE | 5,137,434 | 100.2200 | 5,161,330 | 5,150,000 | 5,138,677 | | 1,243 | | | 0.375 | 0.457 | MS | 5,686 | | 09/10/2020 | 09/15/2023 |
| 830505-AR-4 | SKANDINAVISKA ENSKILDA BANKEN AB | | D | | 1.E FE | 744,728 | 100.4890 | 753,668 | 750,000 | 749,459 | | 2,653 | | | 2.625 | 2.988 | MS | 5,797 | 19,688 | 03/08/2019 | 03/15/2021 |
| 830505-AT-0 | SKANDINAVISKA ENSKILDA BANKEN AB | | D | | 1.E FE | 6,472,245 | 101.1500 | 6,574,750 | 6,500,000 | 6,495,975 | | 5,702 | | | 1.875 | 1.965 | MS | 36,563 | 121,875 | 09/06/2016 | 09/13/2021 |
| 85771P-AG-7 | EQUINOR ASA | | D | | 1.D FE | 1,994,020 | 104.3440 | 2,086,880 | 2,000,000 | 1,997,730 | | 1,069 | | | 2.450 | 2.507 | JJ | 22,322 | 49,000 | 05/30/2017 | 01/17/2023 |
| 86562M-AB-6 | SUMITOMO MITSUI FINANCIAL GROUP INC | | D | | 1.G FE | 3,995,000 | 100.4790 | 4,014,136 | 3,995,000 | 3,995,000 | | | | | 2.934 | 2.934 | MS | 36,466 | 117,213 | 03/02/2016 | 03/09/2021 |
| 86562M-AF-7 | SUMITOMO MITSUI FINANCIAL GROUP INC | | D | | 1.G FE | 934,310 | 108.6930 | 1,086,930 | 1,000,000 | 959,201 | | 6,582 | | | 2.632 | 3.448 | JJ | 12,210 | 26,320 | 01/05/2017 | 07/14/2026 |
| 86562M-AL-4 | SUMITOMO MITSUI FINANCIAL GROUP INC | | D | | 1.G FE | 900,000 | 100.7470 | 906,723 | 900,000 | 900,000 | | | | | 1.194 | 1.194 | JAJO | 2,388 | 21,384 | 01/05/2017 | 01/11/2022 |
| 86562M-AQ-3 | SUMITOMO MITSUI FINANCIAL GROUP INC | | D | | 1.G FE | 4,800,000 | 103.6730 | 4,976,304 | 4,800,000 | 4,800,000 | | | | | 2.784 | 2.784 | JJ | 62,733 | 133,632 | 07/06/2017 | 07/12/2022 |
| 86562M-AU-4 | SUMITOMO MITSUI FINANCIAL GROUP INC | | D | | 1.G FE | 3,000,000 | 104.2170 | 3,126,510 | 3,000,000 | 3,000,000 | | | | | 2.778 | 2.778 | AO | 16,900 | 83,340 | 10/11/2017 | 10/18/2022 |
| 86562M-AW-0 | SUMITOMO MITSUI FINANCIAL GROUP INC | | D | | 1.G FE | 1,350,000 | 100.6820 | 1,359,207 | 1,350,000 | 1,350,000 | | | | | 0.958 | 0.958 | JAJO | 2,658 | 28,215 | 01/09/2018 | 01/17/2023 |
| 86562M-AY-6 | SUMITOMO MITSUI FINANCIAL GROUP INC | | D | | 1.G FE | 7,000,000 | 113.8830 | 7,971,810 | 7,000,000 | 7,000,000 | | | | | 3.544 | 3.544 | JJ | 113,014 | 248,080 | 01/09/2018 | 01/17/2028 |
| 86562M-BM-1 | SUMITOMO MITSUI FINANCIAL GROUP INC | | D | | 1.G FE | 2,750,000 | 106.7650 | 2,936,038 | 2,750,000 | 2,750,000 | | | | | 2.696 | 2.696 | JJ | 33,981 | 74,140 | 07/08/2019 | 07/16/2024 |
| 86562M-BU-3 | SUMITOMO MITSUI FINANCIAL GROUP INC | | D | | 1.G FE | 1,000,000 | 108.2860 | 1,082,860 | 1,000,000 | 1,000,000 | | | | | 2.724 | 2.724 | MS | 7,113 | 27,240 | 09/24/2019 | 09/27/2029 |
| 86562M-BW-9 | SUMITOMO MITSUI FINANCIAL GROUP INC | | D | | 1.G FE | 2,800,000 | 109.1140 | 3,055,192 | 2,800,000 | 2,800,000 | | | | | 2.750 | 2.750 | JJ | 35,506 | 38,500 | 01/06/2020 | 01/15/2030 |
| 86960B-AL-6 | SVENSKA HANDELSBANKEN AB | | D | | 1.C FE | 7,750,000 | 100.5320 | 7,791,230 | 7,750,000 | 7,750,000 | | | | | 2.450 | 2.450 | MS | 47,996 | 189,875 | 03/23/2016 | 03/30/2021 |
| 86960B-AQ-5 | SVENSKA HANDELSBANKEN AB | | D | | 1.C FE | 6,511,094 | 101.1400 | 6,614,556 | 6,540,000 | 6,535,895 | | 5,957 | | | 1.875 | 1.969 | MS | 38,831 | 122,625 | 09/20/2016 | 09/07/2021 |
| 86960B-AU-6 | SVENSKA HANDELSBANKEN AB | | D | | 1.C FE | 450,000 | 100.1780 | 450,801 | 450,000 | 450,000 | | | | | 0.675 | 0.675 | FMAN | 321 | 6,951 | 05/17/2018 | 05/24/2021 |
| 874060-AX-4 | TAKEDA PHARMACEUTICAL CO LTD | | D | 1,2 | 2.B FE | 1,750,728 | 102.3590 | 1,740,103 | 1,700,000 | 1,748,517 | | (2,211) | | | 2.050 | 1.706 | MS | 16,651 | | 07/21/2020 | 03/31/2030 |
| 874060-AX-4 | TAKEDA PHARMACEUTICAL CO LTD | | D | 1,2 | 2.B FE | 12,725,010 | 102.3590 | 13,050,773 | 12,750,000 | 12,726,136 | | 1,126 | | | 2.050 | 2.072 | MS | 124,879 | | 06/29/2020 | 03/31/2030 |
| 874060-AY-2 | TAKEDA PHARMACEUTICAL CO LTD | | D | 1,2 | 2.B FE | 5,925,000 | 105.5310 | 6,252,712 | 5,925,000 | 5,925,000 | | | | | 3.025 | 3.025 | JJ | 85,633 | | 06/29/2020 | 07/09/2040 |
| 87938W-AC-7 | TELEFONICA EMISIONES SA | | D | | 2.C FE | 2,725,125 | 149.1600 | 2,796,750 | 1,875,000 | 2,690,883 | | (34,242) | | | 7.045 | 3.403 | JD | 4,036 | 132,094 | 02/18/2020 | 06/20/2036 |
| 87938W-AT-0 | TELEFONICA EMISIONES SA | | D | | 2.C FE | 2,826,756 | 115.7640 | 3,212,451 | 2,775,000 | 2,816,835 | | (5,906) | | | 4.103 | 3.827 | MS | 35,739 | 113,858 | 05/15/2019 | 03/08/2027 |
| 89152U-AH-5 | TOTAL CAPITAL SA | | D | | 1.D FE | 4,915,000 | 118.6800 | 5,833,122 | 4,915,000 | 4,915,000 | | | | | 3.883 | 3.883 | AO | 42,411 | 190,849 | 10/03/2018 | 10/11/2028 |
| 89153V-AG-4 | TOTAL CAPITAL INTERNATIONAL SA | | D | | 1.D FE | 2,117,540 | 109.5450 | 2,190,900 | 2,000,000 | 2,057,710 | | (17,990) | | | 3.700 | 2.704 | JJ | 34,122 | 74,000 | 07/20/2017 | 01/15/2024 |
| 89153V-AQ-2 | TOTAL CAPITAL INTERNATIONAL SA | | D | 1,2 | 1.D FE | 1,000,000 | 115.7790 | 1,157,790 | 1,000,000 | 1,000,000 | | | | | 3.455 | 3.455 | FA | 12,668 | 34,550 | 02/11/2019 | 02/19/2029 |
| 89153V-AS-8 | TOTAL CAPITAL INTERNATIONAL SA | | D | 1,2 | 1.D FE | 7,325,000 | 106.7340 | 7,818,266 | 7,325,000 | 7,325,000 | | | | | 2.434 | 2.434 | JJ | 84,688 | 178,291 | 07/08/2019 | 01/10/2025 |
| 89153V-AT-6 | TOTAL CAPITAL INTERNATIONAL SA | | D | 1,2 | 1.D FE | 5,000,000 | 111.4370 | 5,571,850 | 5,000,000 | 5,000,000 | | | | | 2.829 | 2.829 | JJ | 67,189 | 141,450 | 07/08/2019 | 01/10/2030 |
| 902133-AT-4 | TYCO ELECTRONICS GROUP SA | | D | 1,2 | 1.G FE | 2,045,019 | 111.8490 | 2,292,905 | 2,050,000 | 2,047,231 | | 482 | | | 3.700 | 3.729 | FA | 28,654 | 75,850 | 01/25/2016 | 02/15/2026 |
| 92857W-AB-6 | VODAFONE GROUP PLC | | D | | 2.B FE | 3,809,670 | 136.9850 | 4,109,550 | 3,000,000 | 3,747,513 | | (49,329) | | | 6.250 | 3.652 | MN | 16,146 | 187,500 | 09/24/2019 | 11/30/2032 |
| 92857W-AQ-3 | VODAFONE GROUP PLC | | D | | 2.B FE | 2,910,499 | 144.1720 | 3,099,698 | 2,150,000 | 2,880,849 | | (29,649) | | | 6.150 | 3.398 | FA | 45,544 | 132,225 | 02/18/2020 | 02/27/2037 |
| 92857W-BJ-8 | VODAFONE GROUP PLC | | D | | 2.B FE | 3,342,229 | 114.3500 | 3,859,313 | 3,375,000 | 3,353,243 | | 4,396 | | | 4.125 | 4.287 | MN | 11,988 | 139,219 | 05/23/2018 | 05/30/2025 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book / Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change In B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 92857W-BK-5 | VODAFONE GROUP PLC | | D | | 2.B FE | 1,555,738 | 119.7660 | 1,886,315 | 1,575,000 | 1,559,516 | | 1,724 | | | 4.375 | 4.533 | MN | 5,934 | 68,906 | 09/27/2018 | 05/30/2028 |
| 961214-CV-3 | WESTPAC BANKING CORP | | D | | 1.D FE | 998,210 | 100.6920 | 1,006,920 | 1,000,000 | 999,863 | | 371 | | | 2.100 | 2.138 | MN | 2,800 | 21,000 | 05/09/2016 | 05/13/2021 |
| 961214-CX-9 | WESTPAC BANKING CORP | | D | | 1.D FE | 5,104,434 | 111.0330 | 5,496,134 | 4,950,000 | 5,100,615 | | (8,247) | | | 2.850 | 2.225 | MN | 18,810 | 119,700 | 08/31/2020 | 05/13/2026 |
| 961214-DA-8 | WESTPAC BANKING CORP | | D | | 1.D FE | 999,290 | 101.1190 | 1,011,190 | 1,000,000 | 999,906 | | 146 | | | 2.000 | 2.015 | FA | 7,333 | 20,000 | 08/11/2016 | 08/19/2021 |
| 961214-DC-4 | WESTPAC BANKING CORP | | D | | 1.D FE | 1,004,870 | 110.4380 | 1,104,380 | 1,000,000 | 1,002,903 | | (472) | | | 2.700 | 2.644 | FA | 9,900 | 27,000 | 08/22/2016 | 08/19/2026 |
| 961214-DH-3 | WESTPAC BANKING CORP | | D | | 1.D FE | 1,162,049 | 100.7540 | 1,153,633 | 1,145,000 | 1,149,594 | | (4,427) | | | 1.074 | 0.682 | JAJO | 2,769 | 25,821 | 01/30/2018 | 01/11/2022 |
| 961214-DK-6 | WESTPAC BANKING CORP | | D | | 1.D FE | 9,805,670 | 113.2270 | 11,039,633 | 9,750,000 | 9,787,679 | | (5,437) | | | 3.350 | 3.280 | MS | 102,524 | 326,625 | 10/25/2017 | 03/08/2027 |
| 961214-DU-4 | WESTPAC BANKING CORP | | D | | 1.D FE | 249,828 | 100.1410 | 250,353 | 250,000 | 249,996 | | 59 | | | 2.650 | 2.674 | JJ | 2,871 | 6,625 | 01/17/2018 | 01/25/2021 |
| 961214-DV-2 | WESTPAC BANKING CORP | | D | | 1.D FE | 2,000,000 | 100.0200 | 2,000,400 | 2,000,000 | 2,000,000 | | | | | 0.555 | 0.555 | JAJO | 2,065 | 32,394 | 01/17/2018 | 01/25/2021 |
| 961214-DW-0 | WESTPAC BANKING CORP | | D | | 1.D FE | 1,743,823 | 115.0080 | 2,012,640 | 1,750,000 | 1,745,423 | | 563 | | | 3.400 | 3.442 | JJ | 25,783 | 59,500 | 01/17/2018 | 01/25/2028 |
| 961214-EL-3 | WESTPAC BANKING CORP | | D | | 1.D FE | 6,497,140 | 111.9820 | 7,278,830 | 6,500,000 | 6,497,383 | | 243 | | | 2.650 | 2.655 | JJ | 78,948 | 86,125 | 01/09/2020 | 01/16/2030 |
| 3299999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations | | | | | | 4,513,215,644 | XXX | 4,864,920,708 | 4,429,667,000 | 4,497,769,179 | (341,116) | (5,730,385) | | | XXX | XXX | XXX | 34,055,864 | 112,500,129 | XXX | XXX |
| Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities | | | | | | | | | | | | | | | | | | | | | |
| Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities | | | | | | | | | | | | | | | | | | | | | |
| Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities | | | | | | | | | | | | | | | | | | | | | |
| 02004W-AD-3 | ALLY AUTO RECEIVABLES TRUST 2019-1 | | | | 1.A FE | 844,974 | 104.0870 | 879,535 | 845,000 | 844,992 | | 8 | | | 3.020 | 3.021 | MON | 1,134 | 25,519 | 02/05/2019 | 04/15/2024 |
| 02007E-AF-5 | ALLY AUTO RECEIVABLES TRUST 2017-3 | | | | 1.A FE | 692,121 | 100.0630 | 692,591 | 692,155 | 692,154 | | 4 | | | 2.010 | 2.010 | MON | 618 | 13,912 | 05/16/2017 | 03/15/2022 |
| 02007J-AD-9 | ALLY AUTO RECEIVABLES TRUST 2018-3 | | | | 1.A FE | 729,869 | 102.5640 | 748,717 | 730,000 | 729,978 | | 30 | | | 3.120 | 3.123 | MON | 1,012 | 22,776 | 06/19/2018 | 07/17/2023 |
| 02007M-AE-0 | ALLY AUTO RECEIVABLES TRUST 2018-1 | | | | 1.A FE | 207,782 | 100.2710 | 208,431 | 207,868 | 207,860 | | 18 | | | 2.350 | 2.356 | MON | 217 | 4,885 | 08/01/2018 | 06/15/2022 |
| 02007T-AB-1 | ALLY AUTO RECEIVABLES TRUST 2019-4 | | | | 1.A FE | 897,555 | 100.2590 | 899,959 | 897,634 | 897,606 | | 48 | | | 1.930 | 1.934 | MON | 770 | 17,517 | 12/04/2019 | 10/17/2022 |
| 02008Q-AB-6 | ALLY AUTO RECEIVABLES TRUST 2019-2 | | | | 1.A FE | 65,921 | 100.1210 | 66,008 | 65,928 | 65,926 | | 3 | | | 2.340 | 2.343 | MON | 69 | 1,543 | 06/04/2019 | 07/15/2022 |
| 03066P-AC-3 | AMERICREDIT AUTOMOBILE RECEIVABLES TRUST | | | | 1.A FE | 1,499,798 | 100.2290 | 1,503,435 | 1,500,000 | 1,499,807 | | 9 | | | 0.530 | 0.536 | MON | 287 | 530 | 11/17/2020 | 06/18/2025 |
| 05586C-AC-8 | BMW VEHICLE LEASE TRUST 2018-1 | | | | 1.A FE | 225,334 | 100.1560 | 225,717 | 225,365 | 225,364 | | 9 | | | 3.260 | 3.262 | MON | 224 | 7,347 | 10/10/2018 | 07/20/2021 |
| 09659Q-AE-7 | BMW VEHICLE OWNER TRUST 2018-A | | | | 1.A FE | 564,912 | 101.3850 | 572,825 | 565,000 | 564,986 | | 17 | | | 2.510 | 2.512 | MON | 236 | 14,181 | 01/17/2018 | 06/25/2024 |
| 09661R-AD-3 | BMW VEHICLE OWNER TRUST 2020-A | | | | 1.A FE | 1,499,887 | 100.4270 | 1,506,405 | 1,500,000 | 1,499,915 | | 28 | | | 0.480 | 0.484 | MON | 120 | 3,200 | 07/08/2020 | 10/25/2024 |
| 12596J-AC-7 | CNH EQUIPMENT TRUST 2019-A | | | | 1.A FE | 753,393 | 102.2420 | 770,453 | 753,558 | 753,500 | | 50 | | | 3.010 | 3.016 | MON | 1,008 | 22,682 | 01/30/2019 | 04/15/2024 |
| 12596T-AB-7 | CNH EQUIPMENT TRUST 2019-B | | | | 1.A FE | 38,133 | 100.1560 | 38,194 | 38,135 | 38,134 | | 1 | | | 2.550 | 2.551 | MON | 43 | 972 | 05/14/2019 | 09/15/2022 |
| 12597C-AB-3 | CNH EQUIPMENT TRUST 2019-C | | | | 1.A FE | 292,272 | 100.5460 | 293,900 | 292,304 | 292,293 | | 17 | | | 1.990 | 1.994 | MON | 259 | 5,817 | 10/16/2019 | 03/15/2023 |
| 12597P-AB-4 | CNH EQUIPMENT TRUST 2020-A | | | | 1.A FE | 139,767 | 100.3410 | 140,251 | 139,775 | 139,770 | | 3 | | | 1.080 | 1.084 | MON | 67 | 830 | 05/19/2020 | 07/17/2023 |
| 12652V-AC-1 | CNH EQUIPMENT TRUST 2018-A | | | | 1.A FE | 557,730 | 101.2880 | 565,035 | 557,850 | 557,825 | | 26 | | | 3.120 | 3.124 | MON | 774 | 17,405 | 05/16/2018 | 07/17/2023 |
| 14041N-FL-0 | CAPITAL ONE MULTI-ASSET EXECUTION TRUST | | | | 1.A FE | 3,785,602 | 100.3230 | 3,812,274 | 3,800,000 | 3,791,163 | | 5,561 | | | 0.569 | 0.763 | MON | 1,020 | 26,267 | 03/10/2020 | 01/15/2025 |
| 14042W-AB-6 | CAPITAL ONE PRIME AUTO RECEIVABLES TRUST | | | | 1.A FE | 41,782 | 100.0860 | 41,821 | 41,785 | 41,785 | | 2 | | | 2.580 | 2.582 | MON | 48 | 1,078 | 05/21/2019 | 04/15/2022 |
| 14042W-AC-4 | CAPITAL ONE PRIME AUTO RECEIVABLES TRUST | | | | 1.A FE | 999,797 | 101.7130 | 1,017,130 | 1,000,000 | 999,932 | | 77 | | | 2.510 | 2.516 | MON | 1,116 | 25,100 | 05/21/2019 | 11/15/2023 |
| 14043M-AB-7 | CAPITAL ONE PRIME AUTO RECEIVABLES TRUST | | | | 1.A FE | 3,329,875 | 100.5220 | 3,347,419 | 3,330,036 | 3,329,957 | | 82 | | | 1.640 | 1.642 | MON | 2,427 | 44,904 | 02/11/2020 | 06/15/2023 |
| 14314J-AD-2 | CARMAX AUTO OWNER TRUST 2017-1 | | | | 1.A FE | 4,577,955 | 100.3170 | 4,593,826 | 4,579,310 | 4,579,248 | | 127 | | | 2.270 | 2.272 | MON | 4,620 | 103,950 | 01/25/2017 | 09/15/2022 |
| 14315F-AB-3 | CARMAX AUTO OWNER TRUST 2020-3 | | | | 1.A FE | 694,975 | 100.1530 | 696,063 | 695,000 | 694,982 | | 8 | | | 0.490 | 0.492 | MON | 151 | 1,353 | 07/14/2020 | 06/15/2023 |
| 14315F-AE-7 | CARMAX AUTO OWNER TRUST 2020-3 | | | | 1.A FE | 757,500 | 100.8370 | 756,278 | 750,000 | 756,505 | | (996) | | | 0.770 | 0.246 | MON | 257 | 1,444 | 09/28/2020 | 03/16/2026 |
| 14315P-AB-1 | CARMAX AUTO OWNER TRUST 2019-3 | | | | 1.A FE | 115,444 | 100.4600 | 115,980 | 115,449 | 115,448 | | 2 | | | 2.210 | 2.212 | MON | 113 | 2,551 | 07/24/2019 | 12/15/2022 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book / Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change In B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 14315X-AB-4 | CARMAX AUTO OWNER TRUST 2020-1 | | | | 1.A FE | 884,491 | 100.6850 | 890,609 | 884,549 | 884,522 | | 32 | | | 1.870 | 1.873 | MON | 735 | 14,841 | 01/14/2020 | 04/17/2023 |
| 14316H-AB-8 | CARMAX AUTO OWNER TRUST 2020-4 | | | | 1.A FE | 1,144,871 | 100.0480 | 1,145,550 | 1,145,000 | 1,144,886 | | 15 | | | 0.310 | 0.317 | MON | 158 | 532 | 10/14/2020 | 01/16/2024 |
| 14316L-AB-9 | CARMAX AUTO OWNER TRUST 2019-2 | | | | 1.A FE | 109,299 | 100.2130 | 109,538 | 109,305 | 109,304 | | 3 | | | 2.690 | 2.692 | MON | 131 | 2,940 | 04/09/2019 | 07/15/2022 |
| 14316L-AC-7 | CARMAX AUTO OWNER TRUST 2019-2 | | | | 1.A FE | 1,999,796 | 102.3340 | 2,046,680 | 2,000,000 | 1,999,931 | | 70 | | | 2.680 | 2.683 | MON | 2,382 | 53,600 | 04/09/2019 | 03/15/2024 |
| 161571-HD-9 | CHASE ISSUANCE TRUST | | | | 1.A FE | 1,144,475 | 100.2480 | 1,152,852 | 1,150,000 | 1,147,890 | | 3,415 | | | 0.709 | 1.114 | MON | 385 | 7,391 | 04/03/2020 | 06/15/2023 |
| 17305E-GN-9 | CITIBANK CREDIT CARD ISSUANCE TRUST | | | | 1.A FE | 1,502,813 | 100.2280 | 1,503,420 | 1,500,000 | 1,502,632 | | (181) | | | 0.493 | 0.420 | MON | 513 | 1,208 | 10/29/2020 | 06/07/2025 |
| 254683-CC-7 | DISCOVER CARD EXECUTION NOTE TRUST | | | | 1.A FE | 744,375 | 100.2470 | 751,853 | 750,000 | 746,158 | | 1,783 | | | 0.519 | 0.808 | MON | 184 | 4,871 | 03/10/2020 | 04/15/2025 |
| 254683-CJ-2 | DISCOVER CARD EXECUTION NOTE TRUST | | | | 1.A FE | 1,203,000 | 100.3420 | 1,204,104 | 1,200,000 | 1,202,825 | | (175) | | | 0.549 | 0.461 | MON | 311 | 1,087 | 10/29/2020 | 03/15/2026 |
| 254683-CL-7 | DISCOVER CARD EXECUTION NOTE TRUST | | | | 1.A FE | 1,767,938 | 100.1000 | 1,801,800 | 1,800,000 | 1,788,252 | | 20,315 | | | 0.429 | 1.873 | MON | 364 | 7,732 | 03/16/2020 | 12/15/2023 |
| 31680Y-AB-3 | FIFTH THIRD AUTO TRUST 2019-1 | | | | 1.A FE | 27,631 | 100.0890 | 27,657 | 27,632 | 27,632 | | 1 | | | 2.660 | 2.662 | MON | 33 | 735 | 04/30/2019 | 05/16/2022 |
| 34528D-AB-9 | FORD CREDIT AUTO LEASE TRUST 2019-B | | | | 1.A FE | 50,755 | 100.1670 | 50,840 | 50,755 | 50,755 | | | | | 2.280 | 2.280 | MON | 51 | 1,157 | 07/23/2019 | 02/15/2022 |
| 34531H-AE-9 | FORD CREDIT AUTO OWNER TRUST 2017-B | | | | 1.A FE | 368,593 | 100.2820 | 369,698 | 368,658 | 368,654 | | 9 | | | 1.870 | 1.872 | MON | 306 | 6,894 | 06/20/2017 | 09/15/2022 |
| 34531K-AB-8 | FORD CREDIT AUTO OWNER TRUST 2019-C | | | | 1.A FE | 310,621 | 100.3760 | 311,818 | 310,650 | 310,641 | | 17 | | | 1.880 | 1.884 | MON | 260 | 5,840 | 11/19/2019 | 07/15/2022 |
| 34531L-AD-2 | FORD CREDIT AUTO LEASE TRUST | | | | 1.A FE | 17,870 | 100.0890 | 17,887 | 17,871 | 17,871 | | | | | 3.190 | 3.192 | MON | 25 | 570 | 09/18/2018 | 12/15/2021 |
| 34531M-AB-4 | FORD CREDIT AUTO LEASE TRUST 2020-A | | | | 1.A FE | 752,959 | 100.4600 | 756,465 | 753,001 | 752,985 | | 26 | | | 1.800 | 1.803 | MON | 602 | 11,935 | 01/22/2020 | 07/15/2022 |
| 34531M-AE-8 | FORD CREDIT AUTO LEASE TRUST 2020-A | | | | 1.A FE | 2,724,435 | 102.0460 | 2,780,754 | 2,725,000 | 2,724,712 | | 276 | | | 1.880 | 1.889 | MON | 2,277 | 45,111 | 01/22/2020 | 05/15/2023 |
| 34531R-AB-3 | FORD CREDIT AUTO LEASE TRUST 2020-B | | | | 1.A FE | 764,996 | 100.1240 | 765,949 | 765,000 | 764,998 | | 1 | | | 0.500 | 0.500 | MON | 170 | 1,498 | 07/21/2020 | 12/15/2022 |
| 34531R-AE-7 | FORD CREDIT AUTO LEASE TRUST 2020-B | | | | 1.A FE | 753,076 | 100.6840 | 755,130 | 750,000 | 752,568 | | (508) | | | 0.690 | 0.436 | MON | 230 | 1,294 | 09/28/2020 | 10/15/2023 |
| 34532F-AD-4 | FORD CREDIT AUTO LEASE TRUST 2019-A | | | | 1.A FE | 963,602 | 100.5950 | 969,412 | 963,678 | 963,664 | | 28 | | | 2.900 | 2.902 | MON | 1,242 | 27,947 | 02/20/2019 | 05/15/2022 |
| 34533Y-AB-6 | FORD CREDIT AUTO OWNER TRUST 2020-C | | | | 1.A FE | 649,988 | 100.0330 | 650,215 | 650,000 | 649,989 | | 1 | | | 0.250 | 0.251 | MON | 72 | 113 | 11/17/2020 | 09/15/2023 |
| 34533Y-AD-2 | FORD CREDIT AUTO OWNER TRUST 2020-C | | | | 1.A FE | 1,849,845 | 100.3740 | 1,856,919 | 1,850,000 | 1,849,853 | | 8 | | | 0.410 | 0.414 | MON | 337 | 527 | 11/17/2020 | 07/15/2025 |
| 36255P-AD-2 | GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA | | | | 1.A FE | 751,000 | 100.4500 | 754,550 | 751,170 | 751,156 | | 29 | | | 2.320 | 2.323 | MON | 726 | 17,427 | 01/09/2018 | 07/18/2022 |
| 36255P-AE-0 | GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA | | | | 1.A FE | 699,945 | 101.5170 | 710,619 | 700,000 | 699,993 | | 10 | | | 2.460 | 2.461 | MON | 718 | 17,220 | 01/09/2018 | 07/17/2023 |
| 362569-AA-3 | GM FINANCIAL AUTOMOBILE LEASING TRUST 20 | | | | 1.A FE | 774,950 | 100.0770 | 775,597 | 775,000 | 774,962 | | 12 | | | 0.350 | 0.355 | MON | 83 | 610 | 09/22/2020 | 11/21/2022 |
| 362569-AD-7 | GM FINANCIAL AUTOMOBILE LEASING TRUST 20 | | | | 1.A FE | 1,799,748 | 100.4030 | 1,807,254 | 1,800,000 | 1,799,780 | | 32 | | | 0.510 | 0.517 | MON | 280 | 2,066 | 09/22/2020 | 10/21/2024 |
| 36257F-AD-2 | GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA | | | | 1.A FE | 1,741,363 | 101.7430 | 1,771,859 | 1,741,505 | 1,741,462 | | 46 | | | 2.650 | 2.652 | MON | 1,923 | 46,150 | 04/09/2019 | 02/16/2024 |
| 36258M-AB-0 | GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA | | | | 1.A FE | 614,601 | 100.2670 | 616,262 | 614,621 | 614,614 | | 11 | | | 1.840 | 1.841 | MON | 471 | 11,309 | 10/08/2019 | 11/16/2022 |
| 36258N-AB-8 | GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA | | | | 1.A FE | 310,027 | 100.3870 | 311,240 | 310,040 | 310,035 | | 8 | | | 1.830 | 1.832 | MON | 236 | 5,248 | 01/08/2020 | 01/17/2023 |
| 36258V-AD-6 | GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA | | | | 1.A FE | 999,944 | 101.8310 | 1,018,310 | 1,000,000 | 999,963 | | 18 | | | 1.490 | 1.493 | MON | 621 | 9,768 | 04/16/2020 | 12/16/2024 |
| 36259Q-AB-7 | GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA | | | | 1.A FE | 389,447 | 100.0580 | 389,675 | 389,449 | 389,447 | | 1 | | | 0.350 | 0.350 | MON | 57 | 443 | 08/11/2020 | 07/17/2023 |

# 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 |
| 36259O-AD-3 | GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA | | | | 1.A FE | 2,599,972 | 100.4240 | 2,611,024 | 2,600,000 | 2,599,976 | | 4 | | | 0.580 | 0.580 | MON | 628 | 4,901 | 08/11/2020 | 01/16/2026 |
| 36259K-AB-3 | GM FINANCIAL AUTOMOBILE LEASING TRUST 20 | | | | 1.A FE | 742,906 | 100.4800 | 746,503 | 742,937 | 742,926 | | 20 | | | 1.670 | 1.672 | MON | 379 | 10,374 | 02/10/2020 | 04/20/2022 |
| 36259P-AE-6 | GM FINANCIAL AUTOMOBILE LEASING TRUST 20 | | | | 1.A FE | 1,849,699 | 101.3420 | 1,874,827 | 1,850,000 | 1,849,776 | | 76 | | | 1.010 | 1.017 | MON | 571 | 9,498 | 06/08/2020 | 07/22/2024 |
| 36260K-AC-8 | GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA | | | | 1.A FE | 779,833 | 100.1710 | 781,334 | 780,000 | 779,849 | | 15 | | | 0.380 | 0.389 | MON | 124 | 510 | 10/06/2020 | 08/18/2025 |
| 36260K-AD-6 | GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA | | | | 1.A FE | 989,733 | 100.4320 | 994,277 | 990,000 | 989,755 | | 22 | | | 0.500 | 0.510 | MON | 206 | 853 | 10/06/2020 | 02/17/2026 |
| 38013T-AB-7 | GM FINANCIAL AUTOMOBILE LEASING TRUST 20 | | | | 1.A FE | 16,439 | 100.1070 | 16,457 | 16,439 | 16,439 | | | | | 2.090 | 2.091 | MON | 11 | 344 | 08/06/2019 | 10/20/2021 |
| 43813D-AB-4 | HONDA AUTO RECEIVABLES 2020-2 OWNER TRUS | | | | 1.A FE | 165,381 | 100.2270 | 165,769 | 165,394 | 165,387 | | 6 | | | 0.740 | 0.745 | MON | 54 | 673 | 05/18/2020 | 11/15/2022 |
| 43813F-AD-5 | HONDA AUTO RECEIVABLES 2017-4 OWNER TRUS | | | | 1.A FE | 752,051 | 100.5340 | 754,005 | 750,000 | 750,731 | | (767) | | | 2.210 | 2.123 | MON | 460 | 16,575 | 06/25/2019 | 03/21/2024 |
| 43813K-AC-6 | HONDA AUTO RECEIVABLES 2020-3 OWNER TRUS | | | | 1.A FE | 2,861,726 | 100.1690 | 2,864,833 | 2,860,000 | 2,861,724 | | (3) | | | 0.370 | 0.331 | MON | 382 | 1,279 | 12/18/2020 | 10/18/2024 |
| 43813K-AD-4 | HONDA AUTO RECEIVABLES 2020-3 OWNER TRUS | | | | 1.A FE | 1,599,575 | 100.3340 | 1,605,344 | 1,600,000 | 1,599,612 | | 38 | | | 0.460 | 0.471 | MON | 266 | 1,615 | 09/22/2020 | 04/19/2027 |
| 43813R-AD-9 | HONDA AUTO RECEIVABLES 2020-1 OWNER TRUS | | | | 1.A FE | 1,849,569 | 103.0300 | 1,906,055 | 1,850,000 | 1,849,700 | | 132 | | | 1.630 | 1.639 | MON | 838 | 24,710 | 02/19/2020 | 10/21/2026 |
| 43814W-AC-9 | HONDA AUTO RECEIVABLES 2019-1 OWNER TRUS | | | | 1.A FE | 1,274,650 | 101.7010 | 1,296,367 | 1,274,684 | 1,274,676 | | 12 | | | 2.830 | 2.831 | MON | 1,303 | 36,074 | 02/19/2019 | 03/20/2023 |
| 43815M-AD-8 | HONDA AUTO RECEIVABLES 2019-2 OWNER TRUS | | | | 1.A FE | 649,851 | 103.9420 | 675,623 | 650,000 | 649,933 | | 49 | | | 2.540 | 2.547 | MON | 459 | 16,510 | 05/21/2019 | 03/21/2025 |
| 43815N-AB-0 | HONDA AUTO RECEIVABLES 2019-3 OWNER TRUS | | | | 1.A FE | 187,013 | 100.3580 | 187,695 | 187,026 | 187,023 | | 7 | | | 1.900 | 1.903 | MON | 158 | 3,553 | 08/20/2019 | 04/15/2022 |
| 44891L-AB-9 | HYUNDAI AUTO RECEIVABLES TRUST 2020-A | | | | 1.A FE | 2,315,386 | 100.6740 | 2,331,122 | 2,315,516 | 2,315,441 | | 56 | | | 1.510 | 1.513 | MON | 1,554 | 21,950 | 04/20/2020 | 04/17/2023 |
| 44891L-AC-7 | HYUNDAI AUTO RECEIVABLES TRUST 2020-A | | | | 1.A FE | 1,499,651 | 102.1380 | 1,532,070 | 1,500,000 | 1,499,760 | | 110 | | | 1.410 | 1.421 | MON | 940 | 13,278 | 04/20/2020 | 11/15/2024 |
| 44891R-AB-6 | HYUNDAI AUTO RECEIVABLES TRUST 2020-C | | | | 1.A FE | 1,214,976 | 100.0330 | 1,215,401 | 1,215,000 | 1,214,979 | | 3 | | | 0.260 | 0.261 | MON | 140 | 412 | 10/20/2020 | 09/15/2023 |
| 44891R-AC-4 | HYUNDAI AUTO RECEIVABLES TRUST 2020-C | | | | 1.A FE | 344,921 | 100.1740 | 345,600 | 345,000 | 344,927 | | 6 | | | 0.380 | 0.391 | MON | 58 | 171 | 10/20/2020 | 05/15/2025 |
| 44891R-AD-2 | HYUNDAI AUTO RECEIVABLES TRUST 2020-C | | | | 1.A FE | 1,249,581 | 100.3520 | 1,254,400 | 1,250,000 | 1,249,607 | | 26 | | | 0.490 | 0.502 | MON | 272 | 800 | 10/20/2020 | 11/16/2026 |
| 44932N-AD-2 | HYUNDAI AUTO RECEIVABLES TRUST 2019-A | | | | 1.A FE | 3,917,102 | 101.5030 | 3,927,124 | 3,868,974 | 3,886,337 | | (19,371) | | | 2.660 | 2.221 | MON | 4,574 | 99,297 | 05/01/2020 | 06/15/2023 |
| 44933F-AD-8 | HYUNDAI AUTO RECEIVABLES TRUST 2020-B | | | | 1.A FE | 1,999,656 | 100.8020 | 2,016,040 | 2,000,000 | 1,999,720 | | 64 | | | 0.620 | 0.628 | MON | 551 | 4,926 | 07/14/2020 | 12/15/2025 |
| 47787O-AB-5 | JOHN DEERE OWNER TRUST 2019-B | | | | 1.A FE | 155,857 | 100.2030 | 156,174 | 155,858 | 155,858 | | | | | 2.280 | 2.280 | MON | 158 | 3,554 | 07/16/2019 | 05/16/2022 |
| 47788C-AC-6 | JOHN DEERE OWNER TRUST 2018 | | | | 1.A FE | 44,540 | 100.2510 | 44,655 | 44,543 | 44,543 | | 1 | | | 2.660 | 2.661 | MON | 53 | 1,185 | 02/21/2018 | 04/18/2022 |
| 58769E-AB-4 | MERCEDES-BENZ AUTO LEASE TRUST 2020-B | | | | 1.A FE | 529,952 | 100.0630 | 530,334 | 530,000 | 529,962 | | 10 | | | 0.310 | 0.317 | MON | 73 | 374 | 09/15/2020 | 02/15/2023 |
| 58769E-AC-2 | MERCEDES-BENZ AUTO LEASE TRUST 2020-B | | | | 1.A FE | 699,965 | 100.2110 | 701,477 | 700,000 | 699,970 | | 6 | | | 0.400 | 0.403 | MON | 124 | 638 | 09/15/2020 | 11/15/2023 |
| 58769E-AD-0 | MERCEDES-BENZ AUTO LEASE TRUST 2020-B | | | | 1.A FE | 1,049,862 | 100.3580 | 1,053,759 | 1,050,000 | 1,049,876 | | 13 | | | 0.500 | 0.505 | MON | 233 | 1,196 | 09/15/2020 | 06/15/2026 |
| 58769Q-AC-5 | MERCEDES-BENZ AUTO LEASE TRUST 2019-B | | | | 1.A FE | 1,499,762 | 101.2810 | 1,519,215 | 1,500,000 | 1,499,909 | | 129 | | | 2.000 | 2.007 | MON | 1,333 | 30,000 | 11/13/2019 | 10/17/2022 |
| 58769T-AB-1 | MERCEDES-BENZ AUTO RECEIVABLES TRUST 201 | | | | 1.A FE | 247,174 | 100.3850 | 248,149 | 247,197 | 247,192 | | 13 | | | 2.040 | 2.044 | MON | 224 | 5,043 | 09/18/2019 | 06/15/2022 |
| 58770F-AD-4 | MERCEDES-BENZ AUTO LEASE TRUST 2020-A | | | | 1.A FE | 384,926 | 102.2770 | 393,766 | 385,000 | 384,949 | | 23 | | | 1.880 | 1.886 | MON | 322 | 6,353 | 01/21/2020 | 09/15/2025 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book / Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change In B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 58772T-AC-4 | MERCEDES-BENZ AUTO LEASE TRUST 2019-A | | | | 1.A FE | 203,989 | 100.4120 | 204,836 | 203,995 | 203,995 | | 2 | | | 3.100 | 3.101 | MON | 281 | 6,324 | 01/23/2019 | 11/15/2021 |
| 65478G-AE-0 | NISSAN AUTO RECEIVABLES 2017-B OWNER TRU | | | | 1.A FE | 1,384,035 | 100.5480 | 1,391,843 | 1,384,258 | 1,384,231 | | 33 | | | 1.950 | 1.952 | MON | 1,200 | 26,993 | 08/16/2017 | 10/16/2023 |
| 65479C-AB-4 | NISSAN AUTO RECEIVABLES 2020-B OWNER TRU | | | | 1.A FE | 1,840,800 | 100.0970 | 1,842,640 | 1,840,855 | 1,840,823 | | 23 | | | 0.470 | 0.472 | MON | 385 | 3,966 | 06/23/2020 | 10/17/2022 |
| 65479C-AD-0 | NISSAN AUTO RECEIVABLES 2020-B OWNER TRU | | | | 1.A FE | 999,973 | 100.4140 | 1,004,140 | 1,000,000 | 999,980 | | 7 | | | 0.550 | 0.551 | MON | 244 | 2,521 | 06/23/2020 | 07/15/2024 |
| 65479K-AD-2 | NISSAN AUTO RECEIVABLES 2019-A OWNER TRU | | | | 1.A FE | 2,892,811 | 101.8780 | 2,938,532 | 2,884,363 | 2,887,068 | | (3,079) | | | 2.900 | 2.814 | MON | 3,718 | 83,647 | 05/10/2019 | 10/16/2023 |
| 65479M-AC-0 | NISSAN AUTO RECEIVABLES 2020-A OWNER TRU | | | | 1.A FE | 3,224,710 | 101.8540 | 3,284,792 | 3,225,000 | 3,224,801 | | 91 | | | 1.380 | 1.384 | MON | 1,978 | 27,939 | 04/22/2020 | 12/16/2024 |
| 65479N-AB-0 | NISSAN AUTO LEASE TRUST 2020-A | | | | 1.A FE | 1,060,304 | 100.4670 | 1,065,315 | 1,060,363 | 1,060,342 | | 38 | | | 1.800 | 1.803 | MON | 848 | 16,860 | 01/22/2020 | 05/16/2022 |
| 65480E-AB-7 | NISSAN AUTO LEASE TRUST 2020-B | | | | 1.A FE | 974,950 | 100.1110 | 976,082 | 975,000 | 974,961 | | 11 | | | 0.340 | 0.344 | MON | 147 | 700 | 09/22/2020 | 12/15/2022 |
| 65480E-AD-3 | NISSAN AUTO LEASE TRUST 2020-B | | | | 1.A FE | 774,920 | 100.1440 | 776,116 | 775,000 | 774,934 | | 13 | | | 0.430 | 0.436 | MON | 148 | 704 | 09/22/2020 | 10/16/2023 |
| 65480E-AE-1 | NISSAN AUTO LEASE TRUST 2020-B | | | | 1.A FE | 1,749,612 | 100.2180 | 1,753,815 | 1,750,000 | 1,749,650 | | 39 | | | 0.490 | 0.498 | MON | 381 | 1,810 | 09/22/2020 | 01/15/2026 |
| 80287A-AD-5 | SANTANDER DRIVE AUTO RECEIVABLES TRUST 2 | | | | 1.A FE | 874,927 | 101.3760 | 887,040 | 875,000 | 874,953 | | 26 | | | 2.030 | 2.035 | MON | 789 | 11,496 | 04/16/2020 | 02/15/2024 |
| 89190B-AE-8 | TOYOTA AUTO RECEIVABLES 2017-B OWNER TRU | | | | 1.A FE | 2,273,714 | 100.3500 | 2,277,771 | 2,269,827 | 2,271,480 | | (2,349) | | | 2.050 | 1.947 | MON | 2,068 | 37,576 | 03/31/2020 | 09/15/2022 |
| 89231P-AD-0 | TOYOTA AUTO RECEIVABLES 2018-D OWNER TRU | | | | 1.A FE | 407,715 | 101.6300 | 409,088 | 402,526 | 403,926 | | (1,975) | | | 3.180 | 2.804 | MON | 569 | 12,800 | 05/10/2019 | 03/15/2023 |
| 89232H-AB-1 | TOYOTA AUTO RECEIVABLES 2020-A OWNER TRU | | | | 1.A FE | 1,094,420 | 100.5990 | 1,100,989 | 1,094,434 | 1,094,428 | | 8 | | | 1.670 | 1.671 | MON | 812 | 15,383 | 02/04/2020 | 11/15/2022 |
| 89232H-AC-9 | TOYOTA AUTO RECEIVABLES 2020-A OWNER TRU | | | | 1.A FE | 1,224,563 | 101.9760 | 1,223,712 | 1,200,000 | 1,224,084 | | (479) | | | 1.660 | 0.173 | MON | 885 | | 12/18/2020 | 05/15/2024 |
| 89236X-AC-0 | TOYOTA AUTO RECEIVABLES 2020-D OWNER TRU | | | | 1.A FE | 899,832 | 100.1980 | 901,782 | 900,000 | 899,850 | | 18 | | | 0.350 | 0.359 | MON | 140 | 543 | 10/06/2020 | 01/15/2025 |
| 89236X-AD-8 | TOYOTA AUTO RECEIVABLES 2020-D OWNER TRU | | | | 1.A FE | 634,840 | 100.4660 | 637,959 | 635,000 | 634,854 | | 14 | | | 0.470 | 0.480 | MON | 133 | 514 | 10/06/2020 | 01/15/2026 |
| 89237R-AE-8 | TOYOTA AUTO RECEIVABLES 2017-C OWNER TRU | | | | 1.A FE | 664,893 | 100.6140 | 669,083 | 665,000 | 664,991 | | 15 | | | 1.980 | 1.982 | MON | 585 | 13,167 | 07/25/2017 | 12/15/2022 |
| 89237V-AC-3 | TOYOTA AUTO RECEIVABLES 2020-C OWNER TRU | | | | 1.A FE | 1,249,818 | 100.6540 | 1,258,175 | 1,250,000 | 1,249,853 | | 35 | | | 0.570 | 0.577 | MON | 317 | 2,731 | 07/21/2020 | 10/15/2025 |
| 89238B-AE-2 | TOYOTA AUTO RECEIVABLES 2018-A OWNER TRU | | | | 1.A FE | 999,975 | 101.8300 | 1,018,300 | 1,000,000 | 999,996 | | 5 | | | 2.520 | 2.520 | MON | 1,120 | 25,200 | 01/23/2018 | 05/15/2023 |
| 89238M-AE-8 | TOYOTA AUTO RECEIVABLES 2017-A OWNER TRU | | | | 1.A FE | 725,241 | 100.0730 | 738,345 | 737,807 | 736,183 | | 3,407 | | | 2.100 | 2.418 | MON | 689 | 15,494 | 10/24/2018 | 09/15/2022 |
| 89239R-AB-2 | TOYOTA AUTO RECEIVABLES 2020-B OWNER TRU | | | | 1.A FE | 1,236,379 | 100.5020 | 1,242,680 | 1,236,473 | 1,236,425 | | 46 | | | 1.380 | 1.385 | MON | 758 | 10,712 | 04/20/2020 | 11/15/2022 |
| 92868J-AB-2 | VOLKSWAGEN AUTO LOAN ENHANCED TRUST 2020 | | | | 1.A FE | 678,100 | 100.2530 | 679,836 | 678,120 | 678,109 | | 9 | | | 0.930 | 0.932 | MON | 193 | 3,696 | 05/12/2020 | 12/20/2022 |
| 92868V-AB-5 | VOLKSWAGEN AUTO LEASE TRUST 2020-A | | | | 1.A FE | 1,249,913 | 100.0380 | 1,250,475 | 1,250,000 | 1,249,919 | | 6 | | | 0.270 | 0.276 | MON | 103 | 159 | 11/24/2020 | 04/20/2023 |
| 92869B-AD-4 | VOLKSWAGEN AUTO LOAN ENHANCED TRUST 2018 | | | | 1.A FE | 1,476,933 | 101.7760 | 1,503,227 | 1,476,995 | 1,476,982 | | 18 | | | 3.250 | 3.251 | MON | 1,467 | 48,002 | 11/15/2018 | 04/20/2023 |
| 98162H-AB-6 | WORLD OMNI AUTO RECEIVABLES TRUST 2020-A | | | | 1.A FE | 2,010,732 | 100.9020 | 2,028,967 | 2,010,830 | 2,010,785 | | 53 | | | 1.710 | 1.712 | MON | 1,528 | 28,941 | 02/04/2020 | 11/15/2022 |
| 98162R-AB-4 | WORLD OMNI AUTO RECEIVABLES TRUST 2019-C | | | | 1.A FE | 1,253,870 | 100.4680 | 1,259,780 | 1,253,911 | 1,253,896 | | 23 | | | 1.960 | 1.961 | MON | 1,092 | 24,576 | 11/05/2019 | 02/15/2023 |
| 98162V-AD-1 | WORLD OMNI AUTO RECEIVABLES TRUST 2019-B | | | | 1.A FE | 1,999,953 | 101.6630 | 2,033,260 | 2,000,000 | 1,999,983 | | 17 | | | 2.590 | 2.591 | MON | 2,302 | 51,800 | 05/07/2019 | 07/15/2024 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book / Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change In B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 98162V-AE-9 | WORLD OMNI AUTO RECEIVABLES TRUST 2019-B | | | | 1.A FE | 1,499,976 | 104.2140 | 1,563,210 | 1,500,000 | 1,499,990 | | 8 | | | 2.640 | 2.640 | MON | 1,760 | 39,600 | 05/07/2019 | 06/16/2025 |
| 98162W-AD-9 | WORLD OMNI AUTO RECEIVABLES TRUST 2018-D | | | | 1.A FE | 844,091 | 102.1030 | 862,022 | 844,267 | 844,222 | | 48 | | | 3.330 | 3.335 | MON | 1,250 | 28,114 | 10/10/2018 | 04/15/2024 |
| 98163C-AB-6 | WORLD OMNI AUTO RECEIVABLES TRUST 2020-C | | | | 1.A FE | 1,424,853 | 100.0940 | 1,426,340 | 1,425,000 | 1,424,885 | | 32 | | | 0.350 | 0.356 | MON | 222 | 1,607 | 08/11/2020 | 12/15/2023 |
| 98163C-AF-7 | WORLD OMNI AUTO RECEIVABLES TRUST 2020-C | | | | 1.A FE | 4,303,980 | 100.8460 | 4,336,378 | 4,300,000 | 4,303,628 | | (352) | | | 0.610 | 0.570 | MON | 1,166 | 8,121 | 09/28/2020 | 10/15/2026 |
| 98163E-AD-8 | WORLD OMNI AUTO RECEIVABLES TRUST 2018-C | | | | 1.A FE | 1,647,205 | 101.6810 | 1,667,001 | 1,639,442 | 1,641,538 | | (2,503) | | | 3.130 | 3.006 | MON | 2,281 | 51,315 | 02/25/2019 | 11/15/2023 |
| 98163G-AB-7 | WORLD OMNI AUTOMOBILE LEASE SECURITIZATI | | | | 1.A FE | 324,979 | 100.0420 | 325,137 | 325,000 | 324,982 | | 3 | | | 0.320 | 0.325 | MON | 46 | 176 | 10/06/2020 | 09/15/2023 |
| 98163W-AG-1 | WORLD OMNI AUTO RECEIVABLES TRUST 2020-B | | | | 1.A FE | 864,987 | 100.1850 | 866,600 | 865,000 | 864,992 | | 4 | | | 0.550 | 0.551 | MON | 211 | 2,260 | 06/16/2020 | 07/17/2023 |
| 3599999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities | | | | | | 131,572,528 | XXX | 132,721,429 | 131,532,071 | 131,567,518 | | 4,453 | | | XXX | XXX | XXX | 80,740 | 1,595,920 | XXX | XXX |
| 3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated) | | | | | | 4,644,788,173 | XXX | 4,997,642,137 | 4,561,199,071 | 4,629,336,697 | (341,116) | (5,725,932) | | | XXX | XXX | XXX | 34,136,605 | 114,096,050 | XXX | XXX |
| Bonds - Hybrid Securities - Issuer Obligations | | | | | | | | | | | | | | | | | | | | | |
| Bonds - Hybrid Securities - Residential Mortgage-Backed Securities | | | | | | | | | | | | | | | | | | | | | |
| Bonds - Hybrid Securities - Commercial Mortgage-Backed Securities | | | | | | | | | | | | | | | | | | | | | |
| Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities | | | | | | | | | | | | | | | | | | | | | |
| Bonds - Parent, Subsidiaries and Affiliates - Issuer Obligations | | | | | | | | | | | | | | | | | | | | | |
| Bonds - Parent, Subsidiaries and Affiliates - Residential Mortgage-Backed Securities | | | | | | | | | | | | | | | | | | | | | |
| Bonds - Parent, Subsidiaries and Affiliates - Commercial Mortgage-Backed Securities | | | | | | | | | | | | | | | | | | | | | |
| Bonds - Parent, Subsidiaries and Affiliates - Other Loan-Backed and Structured Securities | | | | | | | | | | | | | | | | | | | | | |
| Bonds - Parent, Subsidiaries and Affiliates - Affiliated Bank Loans - Issued | | | | | | | | | | | | | | | | | | | | | |
| Bonds - Parent, Subsidiaries and Affiliates - Affiliated Bank Loans – Acquired | | | | | | | | | | | | | | | | | | | | | |
| Bonds: SVO Identified Funds - Exchange Traded Funds – as Identified by the SVO | | | | | | | | | | | | | | | | | | | | | |
| Bonds - SVO Identified Funds - Bond Mutual Funds – as Identified by the SVO | | | | | | | | | | | | | | | | | | | | | |
| Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Issued | | | | | | | | | | | | | | | | | | | | | |
| Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Acquired | | | | | | | | | | | | | | | | | | | | | |
| 7699999 - Bonds - Total Bonds - Subtotals - Issuer Obligations | | | | | | 7,609,936,241 | XXX | 8,063,463,048 | 7,415,994,300 | 7,555,440,653 | (341,116) | (21,323,415) | | | XXX | XXX | XXX | 54,487,415 | 175,685,911 | XXX | XXX |
| 7799999 - Bonds - Total Bonds - Subtotals - Residential Mortgage-Backed Securities | | | | | | 353,521,150 | XXX | 369,978,323 | 344,960,288 | 351,535,980 | | (1,208,880) | | | XXX | XXX | XXX | 788,061 | 6,924,727 | XXX | XXX |
| 7899999 - Bonds - Total Bonds - Subtotals - Commercial Mortgage-Backed Securities | | | | | | 52,497,038 | XXX | 55,031,591 | 49,142,748 | 51,457,056 | | (687,151) | | | XXX | XXX | XXX | 124,514 | 1,414,897 | XXX | XXX |
| 7999999 - Bonds - Total Bonds - Subtotals - Other Loan-Backed and Structured Securities | | | | | | 137,703,491 | XXX | 139,496,817 | 137,663,034 | 137,698,481 | | 4,453 | | | XXX | XXX | XXX | 95,547 | 1,773,596 | XXX | XXX |
| | | | | | | | | | | | | | | | | | | | | | |
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| | | | | | | | | | | | | | | | | | | | | | |
| 8399999 Subtotals - Total Bonds | | | | | | 8,153,657,920 | XXX | 8,627,969,779 | 7,947,760,370 | 8,096,132,169 | (341,116) | (23,214,992) | | | XXX | XXX | XXX | 55,495,537 | 185,799,131 | XXX | XXX |

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

| | | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1A | $ 2,797,584,008 | 1B | $ 285,227,770 | 1C | $ 386,636,907 | 1D | $ 432,517,476 | 1E | $ 465,204,596 | 1F | $ 824,132,534 | 1G | $ 803,199,117 |
| 2A | $ 1,244,970,461 | 2B | $ | 2C | $ 126,460,297 | | | | | | | | |
| 3A | $ | 3B | $ | 3C | $ 4,263,931 | | | | | | | | |
| 4A | $ | 4B | $ | 4C | $ | | | | | | | | |
| 5A | $ | 5B | $ | 5C | $ | | | | | | | | |
| 6 | $ | | | | | | | | | | | | |

Schedule D - Part 2 - Section 1

NONE

Schedule D - Part 2 - Section 2

NONE

# SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks **ACQUIRED** During Current Year

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| Bonds - U.S. Governments | | | | | | | | |
| 36179U-Q7-0 | GINNIE MAE II POOL | | 04/22/2020 | VARIOUS | XXX | 9,260,919 | 8,624,837 | 27,552 |
| 38380C-EJ-8 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | | 10/20/2020 | CANTOR FITZGERALD & | XXX | 1,006,087 | 946,349 | 1,446 |
| 38380W-ZN-2 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | | 10/20/2020 | G.X. CLARKE AND CO | XXX | 298,649 | 290,303 | 444 |
| 912796-2Q-1 | UNITED STATES TREASURY BILL | | 04/21/2020 | BARCLAYS CAPITAL INC | XXX | 1,996,663 | 2,000,000 | |
| 912796-2Y-4 | UNITED STATES TREASURY BILL | | 05/19/2020 | VARIOUS | XXX | 3,843,795 | 3,850,000 | |
| 912796-3H-0 | UNITED STATES TREASURY BILL | | 06/16/2020 | VARIOUS | XXX | 5,089,687 | 5,100,000 | |
| 912796-3S-6 | UNITED STATES TREASURY BILL | | 07/14/2020 | NON-BROKER TRADE, BO | XXX | 1,996,866 | 2,000,000 | |
| 912796-4B-2 | UNITED STATES TREASURY BILL | | 08/11/2020 | BARCLAYS CAPITAL INC | XXX | 6,990,091 | 7,000,000 | |
| 912796-4V-8 | UNITED STATES TREASURY BILL | | 10/06/2020 | BARCLAYS CAPITAL INC | XXX | 5,741,861 | 5,750,000 | |
| 912796-4W-6 | UNITED STATES TREASURY BILL | | 11/03/2020 | BANC/AMERICA SECUR.L | XXX | 4,993,175 | 5,000,000 | |
| 912796-5G-0 | UNITED STATES TREASURY BILL | | 12/01/2020 | BANC/AMERICA SECUR.L | XXX | 1,696,711 | 1,698,600 | |
| 912796-A9-0 | UNITED STATES TREASURY BILL | | 12/29/2020 | BARCLAYS CAPITAL INC | XXX | 4,994,439 | 5,000,000 | |
| 912810-SQ-2 | UNITED STATES TREASURY NOTE/BOND | | 11/17/2020 | VARIOUS | XXX | 5,878,909 | 6,170,000 | 16,929 |
| 912810-SR-0 | UNITED STATES TREASURY NOTE/BOND | | 08/11/2020 | VARIOUS | XXX | 8,678,628 | 8,500,000 | 19,718 |
| 912810-ST-6 | UNITED STATES TREASURY NOTE/BOND - WHEN | | 12/23/2020 | VARIOUS | XXX | 12,635,969 | 12,900,000 | 18,654 |
| 912828-5F-3 | UNITED STATES TREASURY NOTE/BOND | | 09/29/2020 | J.P. MORGAN SECURITI | XXX | 1,953,957 | 1,900,000 | 25,074 |
| 912828-7G-9 | UNITED STATES TREASURY FLOATING RATE NOT | | 02/04/2020 | NON-BROKER TRADE, BO | XXX | 3,006,008 | 3,000,000 | 733 |
| 912828-C5-7 | UNITED STATES TREASURY NOTE/BOND | | 01/31/2020 | NON-BROKER TRADE, BO | XXX | 15,133,008 | 15,000,000 | 116,189 |
| 912828-L2-4 | UNITED STATES TREASURY NOTE/BOND | | 07/28/2020 | CITIGROUP GLOBAL MKT | XXX | 17,614,922 | 17,000,000 | 130,791 |
| 912828-M5-6 | UNITED STATES TREASURY NOTE/BOND | | 07/30/2020 | GOLDMAN SACHS & CO | XXX | 5,245,225 | 4,750,000 | 23,234 |
| 912828-R2-8 | UNITED STATES TREASURY NOTE/BOND | | 07/28/2020 | BEAR STEARNS SECURIT | XXX | 7,282,734 | 7,000,000 | 27,819 |
| 912828-R6-9 | UNITED STATES TREASURY NOTE/BOND | | 03/24/2020 | CITIGROUP GLOBAL MKT | XXX | 5,187,109 | 5,000,000 | 25,751 |
| 912828-W7-1 | UNITED STATES TREASURY NOTE/BOND | | 09/21/2020 | JPM SECURITIES-FIXED | XXX | 1,869,082 | 1,750,000 | 17,883 |
| 912828-WE-6 | UNITED STATES TREASURY NOTE/BOND | | 09/21/2020 | WELLS FARGO SECS LLC | XXX | 3,243,398 | 3,000,000 | 29,368 |
| 912828-Y7-9 | UNITED STATES TREASURY NOTE/BOND | | 03/31/2020 | NOMURA SECURITIES IN | XXX | 7,063,965 | 6,250,000 | 30,606 |
| 912828-Y8-7 | UNITED STATES TREASURY NOTE/BOND | | 09/21/2020 | VARIOUS | XXX | 3,974,971 | 3,750,000 | 17,316 |
| 912828-YS-3 | UNITED STATES TREASURY NOTE/BOND | | 02/18/2020 | VARIOUS | XXX | 4,328,792 | 4,250,000 | 16,418 |
| 912828-YT-1 | UNITED STATES TREASURY NOTE/BOND | | 03/24/2020 | BEAR STEARNS SECURIT | XXX | 5,091,797 | 5,000,000 | 23,770 |
| 912828-YV-6 | UNITED STATES TREASURY NOTE/BOND | | 09/29/2020 | CITIGROUP GLOBAL MKT | XXX | 1,986,392 | 1,885,000 | 9,425 |
| 912828-YX-2 | UNITED STATES TREASURY NOTE/BOND | | 01/02/2020 | BK OF AMERICA NA | XXX | 9,983,984 | 10,000,000 | 2,885 |
| 912828-Z7-8 | UNITED STATES TREASURY NOTE/BOND | | 09/21/2020 | VARIOUS | XXX | 4,852,941 | 4,700,000 | 4,736 |
| 912828-Z8-6 | UNITED STATES TREASURY NOTE/BOND | | 02/26/2020 | VARIOUS | XXX | 17,100,938 | 17,000,000 | 7,706 |
| 912828-Z9-4 | UNITED STATES TREASURY NOTE/BOND | | 04/14/2020 | BK OF AMERICA NA | XXX | 5,364,648 | 5,000,000 | 12,363 |
| 912828-ZC-7 | UNITED STATES TREASURY NOTE/BOND | | 03/06/2020 | VARIOUS | XXX | 10,495,400 | 10,250,000 | 2,553 |
| 912828-ZS-2 | UNITED STATES TREASURY NOTE/BOND | | 06/08/2020 | BK OF AMERICA NA | XXX | 4,936,328 | 5,000,000 | 615 |
| 912828-ZY-9 | UNITED STATES TREASURY NOTE/BOND | | 07/15/2020 | BK OF AMERICA NA | XXX | 4,992,383 | 5,000,000 | 34 |
| 91282C-AE-1 | UNITED STATES TREASURY NOTE/BOND | | 10/07/2020 | VARIOUS | XXX | 25,264,413 | 25,500,000 | 12,916 |
| 91282C-AK-7 | UNITED STATES TREASURY NOTE/BOND | | 09/30/2020 | VARIOUS | XXX | 2,997,695 | 3,000,000 | 159 |
| 91282C-AL-5 | UNITED STATES TREASURY NOTE/BOND | | 10/07/2020 | VARIOUS | XXX | 2,974,648 | 3,000,000 | 103 |
| 91282C-AM-3 | UNITED STATES TREASURY NOTE/BOND | | 09/29/2020 | MORGAN STANLEY & CO | XXX | 1,999,766 | 2,000,000 | |
| 91282C-AN-1 | UNITED STATES TREASURY NOTE/BOND | | 09/29/2020 | BK OF AMERICA NA | XXX | 1,999,922 | 2,000,000 | |
| 91282C-AR-2 | UNITED STATES TREASURY NOTE/BOND | | 11/20/2020 | BK OF AMERICA NA | XXX | 4,996,289 | 5,000,000 | 397 |
| 91282C-AV-3 | UNITED STATES TREASURY NOTE/BOND | | 12/31/2020 | CREDIT AGRICOLE SEC | XXX | 2,490,332 | 2,500,000 | 3,021 |
| 91282C-AZ-4 | UNITED STATES TREASURY NOTE/BOND - WHEN | | 12/23/2020 | MORGAN STANLEY & CO | XXX | 2,004,217 | 2,005,000 | 496 |
| 0599999 - Bonds - U.S. Governments | | | | | | 260,537,715 | 256,320,089 | 627,103 |
| Bonds - All Other Governments | | | | | | | | |
| Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) | | | | | | | | |
| 13063D-RE-0 | STATE OF CALIFORNIA | | 07/29/2020 | CTGRP GLBL MKTS INC/ | XXX | 1,934,817 | 1,755,000 | 14,625 |
| 13063D-VN-5 | STATE OF CALIFORNIA | | 09/03/2020 | MORGAN STANLEY & CO | XXX | 1,191,150 | 1,000,000 | |
| 20772K-JV-2 | STATE OF CONNECTICUT | | 05/29/2020 | NATL FINANCIAL SERVI | XXX | 633,761 | 630,000 | |
| 246381-PJ-0 | STATE OF DELAWARE | | 06/15/2020 | JPM SECURITIES-FIXED | XXX | 7,995,706 | 6,410,000 | 121,968 |
| 34153P-7K-8 | STATE OF FLORIDA | | 06/15/2020 | RAYMOND JAMES & ASSO | XXX | 2,959,500 | 2,500,000 | 5,556 |
| 373385-DX-8 | STATE OF GEORGIA | | 08/06/2020 | CITIGROUP GLOBAL MKT | XXX | 7,992,320 | 7,000,000 | 37,917 |
| 419792-YV-2 | STATE OF HAWAII | | 09/29/2020 | JEFFERIES & COMPANY | XXX | 500,500 | 500,000 | 949 |
| 419792-YW-0 | STATE OF HAWAII | | 08/06/2020 | MERRILL LYNCH PIERCE | XXX | 1,000,000 | 1,000,000 | |
| 419792-ZB-5 | STATE OF HAWAII | | 08/06/2020 | VARIOUS | XXX | 2,000,000 | 2,000,000 | |
| 546417-DU-7 | STATE OF LOUISIANA | | 10/02/2020 | RAYMOND JAMES & ASSO | XXX | 500,000 | 500,000 | |
| 546417-DW-3 | STATE OF LOUISIANA | | 10/02/2020 | RAYMOND JAMES & ASSO | XXX | 10,000,000 | 10,000,000 | |
| 546417-DX-1 | STATE OF LOUISIANA | | 10/02/2020 | RAYMOND JAMES & ASSO | XXX | 3,000,000 | 3,000,000 | |
| 56052A-D9-4 | STATE OF MAINE | | 06/05/2020 | GOLDMAN SACHS & CO | XXX | 3,667,230 | 3,000,000 | |

# SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks **ACQUIRED** During Current Year

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 574193-PD-4 | STATE OF MARYLAND | | 08/21/2020 | CITIGROUP GLOBAL MKT | XXX | 1,233,850 | 1,000,000 | 3,333 |
| 574193-ST-6 | STATE OF MARYLAND | | 06/01/2020 | RAYMOND JAMES & ASSO | XXX | 2,020,303 | 1,755,000 | 18,281 |
| 57582R-D9-4 | COMMONWEALTH OF MASSACHUSETTS | | 06/26/2020 | BANC/AMERICA SECUR.L | XXX | 2,813,268 | 2,300,000 | |
| 57582R-G2-6 | COMMONWEALTH OF MASSACHUSETTS | | 07/31/2020 | BARCLAYS CAPITAL FIX | XXX | 2,586,475 | 2,500,000 | 3,523 |
| 57582R-L8-7 | COMMONWEALTH OF MASSACHUSETTS | | 11/19/2020 | MORGAN STANLEY & CO | XXX | 2,150,000 | 2,150,000 | |
| 677522-2A-1 | STATE OF OHIO | | 06/05/2020 | RBC CAPITAL MARKETS | XXX | 1,107,450 | 1,000,000 | |
| 677522-2B-9 | STATE OF OHIO | | 06/05/2020 | RBC CAPITAL MARKETS | XXX | 1,404,426 | 1,230,000 | |
| 677522-3H-5 | STATE OF OHIO | | 08/07/2020 | CITIGROUP GLOBAL MKT | XXX | 5,966,600 | 5,000,000 | 31,250 |
| 677522-3J-1 | STATE OF OHIO | | 06/18/2020 | LOOP CAPITAL MARKETS | XXX | 4,904,760 | 4,000,000 | |
| 677522-4X-9 | STATE OF OHIO | | 12/09/2020 | MORGAN STANLEY & CO | XXX | 1,242,510 | 1,000,000 | |
| 68609T-TB-4 | STATE OF OREGON | | 06/10/2020 | CITIGROUP GLOBAL MKT | XXX | 2,581,309 | 2,190,000 | |
| 68609T-TC-2 | STATE OF OREGON | | 06/10/2020 | CITIGROUP GLOBAL MKT | XXX | 2,109,839 | 1,730,000 | |
| 882830-AW-2 | TEXAS TRANSPORTATION COMMISSION | | 07/16/2020 | MORGAN STANLEY & CO | XXX | 2,000,000 | 2,000,000 | |
| 917542-WH-1 | STATE OF UTAH | | 09/22/2020 | RAYMOND JAMES & ASSO | XXX | 3,187,912 | 2,600,000 | 29,972 |
| 93974D-7G-7 | STATE OF WASHINGTON | | 06/25/2020 | RAYMOND JAMES & ASSO | XXX | 6,060,186 | 4,820,000 | 16,736 |
| 93974D-MK-1 | STATE OF WASHINGTON | | 12/10/2020 | RAYMOND JAMES & ASSO | XXX | 2,660,900 | 2,225,000 | 40,174 |
| 97705M-RB-3 | STATE OF WISCONSIN | | 06/16/2020 | JPM SECURITIES-FIXED | XXX | 4,306,321 | 3,425,000 | |
| 1799999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) | | | | | | 91,711,094 | 80,220,000 | 324,284 |
| Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) | | | | | | | | |
| 03588H-HE-9 | COUNTY OF ANNE ARUNDEL MD | | 06/17/2020 | CLEARVIEW CORRESPOND | XXX | 3,253,950 | 3,000,000 | 32,500 |
| 041431-VF-1 | COUNTY OF ARLINGTON VA | | 10/08/2020 | MERRILL LYNCH PIERCE | XXX | 775,000 | 775,000 | |
| 052397-TG-1 | CITY OF AUSTIN TX | | 09/16/2020 | NATL FINANCIAL SERVI | XXX | 1,226,380 | 1,000,000 | |
| 05914F-6H-8 | COUNTY OF BALTIMORE MD | | 07/15/2020 | FIDELITY CAPITAL MAR | XXX | 4,387,547 | 3,835,000 | |
| 05914F-6L-9 | COUNTY OF BALTIMORE MD | | 07/15/2020 | FIDELITY CAPITAL MAR | XXX | 6,495,897 | 5,115,000 | |
| 088281-LZ-1 | COUNTY OF BEXAR TX | | 07/21/2020 | RBC CAPITAL MARKETS | XXX | 3,655,452 | 3,210,000 | 16,942 |
| 099032-GT-5 | BOONE MCHENRY & DEKALB COUNTIES COMMUNIT | | 06/02/2020 | STIFEL NICHOLAUS & C | XXX | 500,000 | 500,000 | |
| 100853-ZQ-6 | CITY OF BOSTON MA | | 12/10/2020 | MERRILL LYNCH PIERCE | XXX | 4,302,445 | 3,500,000 | |
| 161035-KN-9 | CITY OF CHARLOTTE NC | | 02/12/2020 | PNC BANK NA/PNC CAP | XXX | 1,310,000 | 1,310,000 | |
| 161035-KP-4 | CITY OF CHARLOTTE NC | | 02/12/2020 | PNC BANK NA/PNC CAP | XXX | 1,075,000 | 1,075,000 | |
| 161035-KQ-2 | CITY OF CHARLOTTE NC | | 02/12/2020 | PNC BANK NA/PNC CAP | XXX | 985,000 | 985,000 | |
| 194740-NJ-1 | COUNTY OF COLLIN TX | | 06/25/2020 | CITIGROUP GLOBAL MKT | XXX | 1,117,950 | 1,000,000 | |
| 194740-NL-6 | COUNTY OF COLLIN TX | | 06/25/2020 | CITIGROUP GLOBAL MKT | XXX | 1,921,504 | 1,600,000 | |
| 199492-VU-0 | CITY OF COLUMBUS OH | | 08/06/2020 | BNY/SUNTRUST CAPITAL | XXX | 1,800,611 | 1,530,000 | 27,413 |
| 228130-HT-0 | CROWLEY INDEPENDENT SCHOOL DISTRICT | | 09/24/2020 | RBC CAPITAL MARKETS | XXX | 788,429 | 645,000 | |
| 231237-P8-5 | CUPERTINO UNION SCHOOL DISTRICT | | 05/19/2020 | VARIOUS | XXX | 2,334,555 | 2,250,000 | 18,906 |
| 232769-FV-6 | CYPRESS-FAIRBANKS INDEPENDENT SCHOOL DIS | | 06/26/2020 | PIPER JAFFRAY & CO | XXX | 504,135 | 450,000 | |
| 249164-NR-1 | CITY & COUNTY OF DENVER CO | | 06/29/2020 | RAYMOND JAMES & ASSO | XXX | 4,134,208 | 3,475,000 | 72,396 |
| 349425-5V-6 | CITY OF FORT WORTH TX | | 10/08/2020 | BNY/SUNTRUST CAPITAL | XXX | 1,159,190 | 1,000,000 | 5,833 |
| 442331-K3-7 | CITY OF HOUSTON TX | | 06/02/2020 | CITIGROUP GLOBAL MKT | XXX | 14,226,633 | 12,605,000 | 161,064 |
| 442331-XT-6 | CITY OF HOUSTON TX | | 07/23/2020 | RAYMOND JAMES & ASSO | XXX | 3,369,090 | 3,000,000 | 60,833 |
| 47844P-MB-8 | COUNTY OF JOHNSON KS | | 07/23/2020 | PIPER JAFFRAY & CO | XXX | 4,711,264 | 4,255,000 | |
| 52882P-EA-2 | LEWISVILLE INDEPENDENT SCHOOL DISTRICT | | 06/24/2020 | CITIGROUP GLOBAL MKT | XXX | 2,368,940 | 2,000,000 | 1,667 |
| 54438C-YM-8 | LOS ANGELES COMMUNITY COLLEGE DISTRICT/C | | 10/30/2020 | MERRILL LYNCH PIERCE | XXX | 2,200,000 | 2,200,000 | |
| 564386-SA-9 | MANSFIELD INDEPENDENT SCHOOL DISTRICT | | 10/08/2020 | RBC CAPITAL MARKETS | XXX | 1,000,000 | 1,000,000 | |
| 603790-QU-3 | MINNEAPOLIS SPECIAL SCHOOL DISTRICT NO 1 | | 12/09/2020 | RAYMOND JAMES & ASSO | XXX | 5,394,105 | 4,360,000 | |
| 613340-2W-7 | COUNTY OF MONTGOMERY MD | | 06/15/2020 | RAYMOND JAMES & ASSO | XXX | 4,052,790 | 3,500,000 | 22,361 |
| 61334P-CP-6 | COUNTY OF MONTGOMERY MD | | 07/16/2020 | JPM SECURITIES-FIXED | XXX | 15,425,028 | 13,315,000 | |
| 64966Q-RL-6 | CITY OF NEW YORK NY | | 12/18/2020 | JEFFERIES & COMPANY | XXX | 430,000 | 430,000 | |
| 64966Q-RP-7 | CITY OF NEW YORK NY | | 12/18/2020 | JEFFERIES & COMPANY | XXX | 3,200,000 | 3,200,000 | |
| 64966Q-RU-6 | CITY OF NEW YORK NY | | 12/18/2020 | JEFFERIES & COMPANY | XXX | 4,000,000 | 4,000,000 | |
| 66702R-YB-2 | NORTHSIDE INDEPENDENT SCHOOL DISTRICT | | 07/09/2020 | RAYMOND JAMES & ASSO | XXX | 711,588 | 650,000 | |
| 66702R-YC-0 | NORTHSIDE INDEPENDENT SCHOOL DISTRICT | | 07/09/2020 | RAYMOND JAMES & ASSO | XXX | 570,260 | 500,000 | |
| 66702R-YE-6 | NORTHSIDE INDEPENDENT SCHOOL DISTRICT | | 07/09/2020 | RAYMOND JAMES & ASSO | XXX | 613,310 | 500,000 | |
| 66702R-YF-3 | NORTHSIDE INDEPENDENT SCHOOL DISTRICT | | 07/09/2020 | RAYMOND JAMES & ASSO | XXX | 629,575 | 500,000 | |
| 718814-Q4-1 | CITY OF PHOENIX AZ | | 08/05/2020 | RAYMOND JAMES & ASSO | XXX | 1,893,269 | 1,490,000 | 7,450 |
| 720424-D6-4 | PIERCE COUNTY SCHOOL DISTRICT NO 10 TACO | | 10/22/2020 | RBC CAPITAL MARKETS | XXX | 150,000 | 150,000 | |
| 741701-5F-9 | COUNTY OF PRINCE GEORGE'S MD | | 06/02/2020 | CITIGROUP GLOBAL MKT | XXX | 15,026,142 | 13,090,000 | 252,710 |
| 763665-C5-3 | RICHLAND COUNTY SCHOOL DISTRICT NO 1/SC | | 09/29/2020 | JANNEY MONTGOMERY SC | XXX | 515,735 | 500,000 | 779 |
| 791298-WB-4 | COUNTY OF ST LOUIS MO | | 07/08/2020 | WELLS FARGO BANK N.A | XXX | 3,254,401 | 2,695,000 | |
| 791298-WC-2 | COUNTY OF ST LOUIS MO | | 07/08/2020 | WELLS FARGO BANK N.A | XXX | 3,593,354 | 2,885,000 | |
| 79623P-FF-7 | CITY OF SAN ANTONIO TX | | 08/26/2020 | NON-BROKER TRADE, BO | XXX | 3,383,634 | 2,675,000 | |

# SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks **ACQUIRED** During Current Year

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 797683-HK-8 | SAN FRANCISCO COMMUNITY COLLEGE DISTRICT | | 12/02/2020 | CITIGROUP GLOBAL MKT | XXX | 1,000,000 | 1,000,000 | |
| 802385-RT-3 | SANTA MONICA COMMUNITY COLLEGE DISTRICT | | 12/03/2020 | RBC CAPITAL MARKETS | XXX | 250,000 | 250,000 | |
| 810454-BL-1 | CITY OF SCOTTSDALE AZ | | 12/10/2020 | MORGAN STANLEY & CO | XXX | 500,000 | 500,000 | |
| 810454-BT-4 | CITY OF SCOTTSDALE AZ | | 12/10/2020 | MORGAN STANLEY & CO | XXX | 480,000 | 480,000 | |
| 850000-7W-4 | SPRING INDEPENDENT SCHOOL DISTRICT | | 07/24/2020 | RAYMOND JAMES & ASSO | XXX | 1,192,040 | 1,000,000 | 5,833 |
| 2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) | | | | | | 135,868,408 | 118,985,000 | 686,687 |
| Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions | | | | | | | | |
| 010573-AE-3 | ALABAMA HIGHWAY FINANCE CORP | | 08/05/2020 | RAYMOND JAMES & ASSO | XXX | 1,849,650 | 1,500,000 | |
| 047870-SH-4 | CITY OF ATLANTA GA WATER & WASTEWATER RE | | 10/15/2020 | BARCLAYS CAPITAL FIX | XXX | 615,000 | 615,000 | |
| 047870-SN-1 | CITY OF ATLANTA GA WATER & WASTEWATER RE | | 10/29/2020 | CANTOR FITZGERALD & | XXX | 3,535,070 | 3,500,000 | 658 |
| 059231-V4-9 | CITY OF BALTIMORE MD | | 11/19/2020 | UBS FINANCIAL SERVIC | XXX | 1,000,000 | 1,000,000 | |
| 059231-V6-4 | CITY OF BALTIMORE MD | | 11/19/2020 | UBS FINANCIAL SERVIC | XXX | 170,000 | 170,000 | |
| 13032U-XW-3 | CALIFORNIA HEALTH FACILITIES FINANCING A | | 10/28/2020 | CTGRP GLBL MKTS INC/ | XXX | 1,000,000 | 1,000,000 | |
| 13034A-M8-0 | CALIFORNIA INFRASTRUCTURE & ECONOMIC DEV | | 12/03/2020 | PIPER JAFFRAY & CO | XXX | 340,000 | 340,000 | |
| 196480-KY-2 | COLORADO HOUSING AND FINANCE AUTHORITY | | 09/24/2020 | BARCLAYS CAPITAL FIX | XXX | 500,000 | 500,000 | |
| 196632-R9-6 | CITY OF COLORADO SPRINGS CO UTILITIES SY | | 07/29/2020 | GOLDMAN SACHS & CO | XXX | 2,399,620 | 2,000,000 | |
| 196632-U8-4 | CITY OF COLORADO SPRINGS CO UTILITIES SY | | 07/29/2020 | GOLDMAN SACHS & CO | XXX | 3,689,416 | 3,075,000 | |
| 20281P-MC-3 | COMMONWEALTH FINANCING AUTHORITY | | 02/24/2020 | JEFFERIES & COMPANY | XXX | 2,110,020 | 2,000,000 | 5,386 |
| 20774L-RT-4 | CONNECTICUT STATE HEALTH & EDUCATIONAL F | | 08/20/2020 | NON-BROKER TRADE, BO | XXX | 800,000 | 800,000 | 9 |
| 235036-4Z-0 | DALLAS FORT WORTH INTERNATIONAL AIRPORT | | 07/15/2020 | NATL FINANCIAL SERVI | XXX | 1,473,088 | 1,250,000 | |
| 235036-5A-4 | DALLAS FORT WORTH INTERNATIONAL AIRPORT | | 07/15/2020 | NATL FINANCIAL SERVI | XXX | 1,213,440 | 1,000,000 | |
| 235036-5R-7 | DALLAS FORT WORTH INTERNATIONAL AIRPORT | | 07/24/2020 | SAMUEL A RAMIREZ & C | XXX | 2,678,128 | 2,255,000 | |
| 235036-6K-1 | DALLAS FORT WORTH INTERNATIONAL AIRPORT | | 07/31/2020 | MORGAN STANLEY & CO | XXX | 205,000 | 205,000 | |
| 246428-J7-2 | DELAWARE TRANSPORTATION AUTHORITY | | 08/26/2020 | JPM SECURITIES-FIXED | XXX | 3,484,938 | 2,750,000 | |
| 270618-GE-5 | EAST BATON ROUGE SEWERAGE COMMISSION | | 07/31/2020 | JPM SECURITIES-FIXED | XXX | 1,423,125 | 1,150,000 | |
| 283299-AQ-8 | CITY OF EL MONTE CA | | 06/10/2020 | SAMUEL A RAMIREZ & C | XXX | 1,000,000 | 1,000,000 | |
| 29270C-H2-4 | ENERGY NORTHWEST | | 09/18/2020 | RAYMOND JAMES & ASSO | XXX | 1,880,122 | 1,595,000 | 17,944 |
| 3130A1-W9-5 | FEDERAL HOME LOAN BANKS | | 03/05/2020 | NON-BROKER TRADE, BO | XXX | 1,575,169 | 1,545,000 | 8,498 |
| 3130AJ-PU-7 | FEDERAL HOME LOAN BANKS | | 06/11/2020 | BANC/AMERICA SECUR.L | XXX | 7,299,781 | 7,300,000 | 152 |
| 3130AJ-Y5-2 | FEDERAL HOME LOAN BANKS | | 08/13/2020 | BARCLAYS CAPITAL FIX | XXX | 998,070 | 1,000,000 | |
| 3132D5-6K-3 | FREDDIE MAC POOL | | 10/13/2020 | MORGAN STANLEY & CO | XXX | 7,993,181 | 7,695,000 | 6,413 |
| 3132DM-KC-8 | FREDDIE MAC POOL | | 04/22/2020 | VARIOUS | XXX | 8,974,439 | 8,282,106 | 26,457 |
| 3132DV-LC-7 | FREDDIE MAC POOL | | 11/17/2020 | CREDIT SUISSE FIRST | XXX | 7,023,011 | 6,601,156 | 8,251 |
| 3132DV-LF-0 | FREDDIE MAC POOL | | 10/29/2020 | BANC/AMERICA SECUR.L | XXX | 4,999,184 | 4,702,349 | 327 |
| 3133A4-ST-4 | FREDDIE MAC POOL | | 05/12/2020 | NON-BROKER TRADE, BO | XXX | 1,969,320 | 1,900,000 | 1,847 |
| 3133EK-RV-0 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | 03/09/2020 | NON-BROKER TRADE, BO | XXX | 2,017,241 | 1,980,000 | 8,047 |
| 3133EL-TN-4 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | 03/09/2020 | VARIOUS | XXX | 3,450,104 | 3,450,000 | |
| 3133EM-6Z-0 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | 10/23/2020 | TORONTO DOMINION SEC | XXX | 10,500,000 | 10,500,000 | |
| 3133EM-7H-9 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | 10/23/2020 | TORONTO DOMINION SEC | XXX | 500,000 | 500,000 | |
| 3133EM-7J-5 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | 10/23/2020 | TORONTO DOMINION SEC | XXX | 1,460,000 | 1,460,000 | |
| 3133EM-GG-1 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | 10/29/2020 | CITIGROUP GLOBAL MKT | XXX | 1,250,000 | 1,250,000 | |
| 3133EM-JM-5 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | 12/01/2020 | JPM SECURITIES-FIXED | XXX | 749,934 | 750,000 | |
| 3133G9-AX-7 | FREDDIE MAC POOL | | 07/23/2020 | SUNTRUST CAPITAL MAR | XXX | 2,951,901 | 2,830,287 | 2,516 |
| 3133KJ-4M-1 | FREDDIE MAC POOL | | 11/18/2020 | CREDIT SUISSE FIRST | XXX | 10,115,332 | 9,437,045 | 12,452 |
| 3133L7-WY-9 | FREDDIE MAC POOL | | 08/21/2020 | JPM SECURITIES-FIXED | XXX | 5,413,212 | 5,146,250 | 8,577 |
| 3134GB-R4-6 | FEDERAL HOME LOAN MORTGAGE CORP | | 03/04/2020 | NON-BROKER TRADE, BO | XXX | 1,518,147 | 1,500,000 | 10,729 |
| 3134GW-Y2-6 | FEDERAL HOME LOAN MORTGAGE CORP | | 09/30/2020 | CITIGROUP GLOBAL MKT | XXX | 10,000,000 | 10,000,000 | |
| 3134GX-BD-5 | FEDERAL HOME LOAN MORTGAGE CORP | | 12/02/2020 | CITIGROUP GLOBAL MKT | XXX | 3,998,400 | 4,000,000 | 840 |
| 3135G0-3J-0 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | | 04/15/2020 | CITIGROUP GLOBAL MKT | XXX | 2,000,000 | 2,000,000 | |
| 3135G0-3U-5 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | | 04/22/2020 | CITIGROUP GLOBAL MKT | XXX | 45,605,858 | 45,700,000 | |
| 3135G0-4Z-3 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | | 06/17/2020 | NOMURA SECURITIES IN | XXX | 11,975,160 | 12,000,000 | |
| 3135G0-5G-4 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | | 07/08/2020 | CITIGROUP GLOBAL MKT | XXX | 1,197,420 | 1,200,000 | |
| 3135G0-5Q-2 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | | 08/03/2020 | CITIGROUP GLOBAL MKT | XXX | 14,887,200 | 15,000,000 | |
| 3135G0-6B-4 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | | 11/04/2020 | BEAR STEARNS SECURIT | XXX | 9,992,500 | 10,000,000 | 2,022 |
| 3135G0-6F-5 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | | 12/02/2020 | CITIGROUP GLOBAL MKT | XXX | 3,999,600 | 4,000,000 | 586 |
| 3136A9-7B-8 | FANNIE MAE REMICS | | 01/31/2020 | VARIOUS | XXX | 4,759,752 | 4,768,320 | 2,086 |
| 3136A9-V9-6 | FANNIE MAE REMICS | | 01/31/2020 | MERRILL LYNCH PIERCE | XXX | 1,625,569 | 1,639,207 | 615 |
| 3136AJ-RZ-1 | FANNIE MAE REMICS | | 06/01/2020 | BANC/AMERICA SECUR.L | XXX | 1,460,408 | 1,434,849 | 100 |
| 3136AR-R4-2 | FANNIE MAE REMICS | | 06/29/2020 | WELLS FARGO SECURITI | XXX | 569,838 | 549,987 | 46 |
| 3136AW-R7-4 | FANNIE MAE REMICS | | 10/05/2020 | G.X. CLARKE AND CO | XXX | 1,735,210 | 1,681,099 | 981 |
| 3136AX-C4-5 | FANNIE MAE REMICS | | 10/22/2020 | STERNE AGEE & LEACH | XXX | 1,121,230 | 1,064,353 | 2,306 |

# SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks **ACQUIRED** During Current Year

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 3136B2-TU-6 | FANNIE MAE REMICS | | 09/28/2020 | NON-BROKER TRADE, BO | XXX | 999,668 | 962,159 | |
| 3137AL-UJ-6 | FREDDIE MAC REMICS | | 09/15/2020 | CANTOR FITZGERALD & | XXX | 998,416 | 994,531 | 1,057 |
| 3137AM-Q5-9 | FREDDIE MAC REMICS | | 09/16/2020 | BANC/AMERICA SECUR.L | XXX | 1,310,250 | 1,200,000 | 2,333 |
| 3137AP-JB-7 | FREDDIE MAC REMICS | | 04/20/2020 | BANC/AMERICA SECUR.L | XXX | 689,916 | 679,093 | 726 |
| 3137BV-XR-2 | FREDDIE MAC REMICS | | 06/26/2020 | WELLS FARGO SECURITI | XXX | 787,075 | 759,885 | |
| 3137EA-EP-0 | FEDERAL HOME LOAN MORTGAGE CORP | | 02/13/2020 | WELLS FARGO SECS LLC | XXX | 19,984,600 | 20,000,000 | |
| 3137EA-EQ-8 | FEDERAL HOME LOAN MORTGAGE CORP | | 04/17/2020 | CITIGROUP GLOBAL MKT | XXX | 1,496,250 | 1,500,000 | |
| 3137EA-ER-6 | FEDERAL HOME LOAN MORTGAGE CORP | | 05/05/2020 | WELLS FARGO SECS LLC | XXX | 1,799,244 | 1,800,000 | |
| 3137EA-ES-4 | FEDERAL HOME LOAN MORTGAGE CORP | | 06/24/2020 | VARIOUS | XXX | 10,120,362 | 10,150,000 | |
| 3137EA-EV-7 | FEDERAL HOME LOAN MORTGAGE CORP | | 08/19/2020 | TORONTO DOMINION SEC | XXX | 849,133 | 850,000 | |
| 3137EA-EX-3 | FEDERAL HOME LOAN MORTGAGE CORP | | 09/23/2020 | VARIOUS | XXX | 31,604,583 | 31,700,000 | |
| 3137EA-FA-2 | FEDERAL HOME LOAN MORTGAGE CORP | | 12/02/2020 | CITIGROUP GLOBAL MKT | XXX | 499,505 | 500,000 | |
| 3137F6-6V-4 | FREDDIE MAC REMICS | | 10/15/2020 | WELLS FARGO SECS LLC | XXX | 2,479,859 | 2,450,000 | 1,974 |
| 3137FG-R4-9 | FREDDIE MAC MULTIFAMILY STRUCTURED PASS | | 05/13/2020 | GOLDMAN SACHS & CO | XXX | 2,043,653 | 1,725,000 | 3,193 |
| 3137FG-ZU-2 | FREDDIE MAC MULTIFAMILY STRUCTURED PASS | | 05/13/2020 | PERSHING & COMPANY | XXX | 2,863,756 | 2,415,000 | 4,482 |
| 3137FT-ZQ-3 | FREDDIE MAC MULTIFAMILY STRUCTURED PASS | | 06/16/2020 | VARIOUS | XXX | 2,574,860 | 2,500,000 | 2,462 |
| 3138EK-7G-4 | FANNIE MAE POOL | | 06/26/2020 | PERSHING & COMPANY | XXX | 774,726 | 739,127 | |
| 3138L3-6P-5 | FANNIE MAE POOL | | 06/26/2020 | PERSHING & COMPANY | XXX | 224,826 | 215,467 | |
| 3138L9-FX-5 | FANNIE MAE POOL | | 02/27/2020 | CANTOR FITZGERALD & | XXX | 636,035 | 625,000 | 1,191 |
| 3138LF-DA-3 | FANNIE MAE POOL | | 07/06/2020 | PERSHING LLC, JERSEY | XXX | 845,531 | 812,401 | 379 |
| 3140HW-3U-4 | FANNIE MAE POOL | | 12/06/2019 | BANC/AMERICA SECUR.L | XXX | 9,199,800 | 9,120,000 | 14,258 |
| 3140HY-5P-9 | FANNIE MAE POOL | | 05/27/2020 | BANC/AMERICA SECUR.L | XXX | 14,258,125 | 14,000,000 | 16,189 |
| 3140KE-QH-4 | FANNIE MAE POOL | | 09/14/2020 | WELLS FARGO SECS LLC | XXX | 1,229,625 | 1,200,000 | 800 |
| 3140KG-5R-0 | FANNIE MAE POOL | | 07/28/2020 | NON-BROKER TRADE, BO | XXX | 944,849 | 899,187 | 749 |
| 3140KG-SF-1 | FANNIE MAE POOL | | 07/06/2020 | SUNTRUST CAPITAL MAR | XXX | 979,637 | 944,512 | 787 |
| 3140KP-JP-9 | FANNIE MAE POOL | | 09/09/2020 | CITIGROUP GLOBAL MKT | XXX | 1,964,719 | 1,900,000 | 1,372 |
| 3140QF-S2-6 | FANNIE MAE POOL | | 12/07/2020 | WELLS FARGO SECS LLC | XXX | 4,466,461 | 4,237,378 | 3,825 |
| 3140X5-QP-1 | FANNIE MAE POOL | | 02/19/2020 | VARIOUS | XXX | 4,421,100 | 4,338,067 | 6,025 |
| 3140X6-4H-1 | FANNIE MAE POOL | | 07/10/2020 | VARIOUS | XXX | 3,306,984 | 3,125,787 | 3,907 |
| 3140X7-2Z-1 | FANNIE MAE POOL | | 09/24/2020 | BMOCM/BONDS | XXX | 3,053,950 | 2,936,931 | 2,937 |
| 3140X7-4F-3 | FANNIE MAE POOL | | 12/09/2020 | CITIGROUP GLOBAL MKT | XXX | 2,451,066 | 2,344,115 | 1,953 |
| 3140X7-JL-4 | FANNIE MAE POOL | | 07/24/2020 | JPM SECURITIES-FIXED | XXX | 8,847,005 | 8,493,975 | 7,550 |
| 3140X7-PW-3 | FANNIE MAE POOL | | 08/21/2020 | GOLDMAN SACHS & CO | XXX | 10,822,403 | 10,292,500 | 17,154 |
| 3140X8-PQ-4 | FANNIE MAE POOL | | 12/17/2020 | BMOCM/BONDS | XXX | 1,034,287 | 988,862 | 1,099 |
| 31418D-MD-1 | FANNIE MAE POOL | | 03/13/2020 | VARIOUS | XXX | 10,333,959 | 10,135,991 | 11,966 |
| 31418D-N6-5 | FANNIE MAE POOL | | 05/21/2020 | SUNTRUST CAPITAL MAR | XXX | 1,951,557 | 1,890,987 | 2,626 |
| 31418D-RR-5 | FANNIE MAE POOL | | 06/29/2020 | VARIOUS | XXX | 9,304,102 | 9,000,000 | 7,500 |
| 31418D-RV-6 | FANNIE MAE POOL | | 08/21/2020 | CITIGROUP GLOBAL MKT | XXX | 5,404,720 | 5,145,247 | 8,575 |
| 31418D-RW-4 | FANNIE MAE POOL | | 07/31/2020 | VARIOUS | XXX | 2,947,339 | 2,843,271 | 1,896 |
| 31418D-TM-4 | FANNIE MAE POOL | | 09/23/2020 | PERSHING & COMPANY | XXX | 3,554,554 | 3,427,624 | 3,428 |
| 31418D-UD-2 | FANNIE MAE POOL | | 10/29/2020 | VARIOUS | XXX | 14,388,129 | 13,855,561 | 11,889 |
| 341507-P5-4 | STATE OF FLORIDA LOTTERY REVENUE | | 06/09/2020 | CABRERA CAPITAL MARK | XXX | 4,975,489 | 4,060,000 | 90,222 |
| 341602-F2-1 | FLORIDA DEPARTMENT OF MANAGEMENT SERVICE | | 07/10/2020 | JPM SECURITIES-FIXED | XXX | 986,136 | 860,000 | 15,886 |
| 349515-G8-3 | CITY OF FORT WORTH TX WATER & SEWER SYST | | 06/10/2020 | WELLS FARGO BANK N.A | XXX | 1,243,720 | 1,000,000 | |
| 39081H-CV-2 | GREAT LAKES WATER AUTHORITY SEWAGE DISPO | | 06/05/2020 | CITIGROUP GLOBAL MKT | XXX | 270,000 | 270,000 | |
| 414009-PN-4 | HARRIS COUNTY CULTURAL EDUCATION FACILIT | | 07/24/2020 | JPM SECURITIES-FIXED | XXX | 2,376,740 | 2,000,000 | |
| 414009-PU-8 | HARRIS COUNTY CULTURAL EDUCATION FACILIT | | 07/27/2020 | JPM SECURITIES-FIXED | XXX | 4,005,000 | 4,005,000 | |
| 438701-Y9-9 | CITY & COUNTY HONOLULU HI WASTEWATER SYS | | 12/16/2020 | MERRILL LYNCH PIERCE | XXX | 640,000 | 640,000 | |
| 44244C-ZM-2 | CITY OF HOUSTON TX COMBINED UTILITY SYST | | 06/12/2020 | WELLS FARGO BANK N.A | XXX | 2,147,292 | 1,855,000 | |
| 44244C-ZN-0 | CITY OF HOUSTON TX COMBINED UTILITY SYST | | 06/12/2020 | WELLS FARGO BANK N.A | XXX | 3,111,846 | 2,595,000 | |
| 45505M-AM-8 | INDIANA FINANCE AUTHORITY | | 06/10/2020 | RAYMOND JAMES & ASSO | XXX | 2,286,203 | 2,150,000 | 22,261 |
| 455160-EB-3 | INDIANA UNIVERSITY | | 02/13/2020 | MERRILL LYNCH PIERCE | XXX | 1,245,000 | 1,245,000 | |
| 455168-GA-6 | INDIANA UNIVERSITY | | 01/23/2020 | GOLDMAN SACHS & CO | XXX | 1,455,000 | 1,455,000 | |
| 45528U-YQ-8 | INDIANAPOLIS LOCAL PUBLIC IMPROVEMENT BO | | 12/01/2020 | RAYMOND JAMES & ASSO | XXX | 1,554,254 | 1,300,000 | 22,028 |
| 455398-NS-2 | CITY OF INDIANAPOLIS DEPARTMENT OF PUBLI | | 07/02/2020 | JPM SECURITIES-FIXED | XXX | 3,228,492 | 2,830,000 | |
| 455398-NT-0 | CITY OF INDIANAPOLIS DEPARTMENT OF PUBLI | | 07/02/2020 | JPM SECURITIES-FIXED | XXX | 3,547,620 | 3,000,000 | |
| 542691-CU-2 | LONG ISLAND POWER AUTHORITY | | 08/06/2020 | GOLDMAN SACHS & CO | XXX | 1,307,944 | 1,100,000 | |
| 542691-CV-0 | LONG ISLAND POWER AUTHORITY | | 08/06/2020 | GOLDMAN SACHS & CO | XXX | 1,229,980 | 1,000,000 | |
| 542691-DP-2 | LONG ISLAND POWER AUTHORITY | | 08/06/2020 | GOLDMAN SACHS & CO | XXX | 355,000 | 355,000 | |
| 546475-TR-5 | STATE OF LOUISIANA GASOLINE & FUELS TAX | | 12/10/2020 | PERSHING & COMPANY | XXX | 775,243 | 765,000 | 1,369 |
| 56052F-UG-8 | MAINE STATE HOUSING AUTHORITY | | 10/29/2020 | BARCLAYS CAPITAL FIX | XXX | 1,040,000 | 1,040,000 | |
| 574300-LU-1 | MARYLAND STATE TRANSPORTATION AUTHORITY | | 06/17/2020 | BANC/AMERICA SECUR.L | XXX | 2,283,360 | 2,000,000 | |

# SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks **ACQUIRED** During Current Year

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 576000-ZE-6 | MASSACHUSETTS SCHOOL BUILDING AUTHORITY | | 12/07/2020 | CTGRP GLBL MKTS INC/ | XXX | 1,006,470 | 1,000,000 | 3,540 |
| 584556-GV-0 | MEDICAL CENTER EDUCATIONAL BUILDING CORP | | 10/01/2020 | RAYMOND JAMES & ASSO | XXX | 1,000,000 | 1,000,000 | |
| 59261A-J6-5 | METROPOLITAN TRANSPORTATION AUTHORITY | | 10/30/2020 | JPM SECURITIES-FIXED | XXX | 1,652,595 | 1,500,000 | |
| 594615-HY-5 | MICHIGAN STATE BUILDING AUTHORITY | | 10/29/2020 | CANTOR FITZGERALD & | XXX | 3,507,560 | 3,500,000 | 4,471 |
| 61075T-UM-8 | MONROE COUNTY INDUSTRIAL DEVELOPMENT COR | | 07/24/2020 | MORGAN STANLEY & CO | XXX | 1,415,736 | 1,200,000 | |
| 64711R-MH-6 | NEW MEXICO FINANCE AUTHORITY | | 10/15/2020 | RBC CAPITAL MARKETS | XXX | 4,089,365 | 3,500,000 | |
| 64971W-E6-3 | NEW YORK CITY TRANSITIONAL FINANCE AUTHO | | 08/20/2020 | NON-BROKER TRADE, BO | XXX | 1,000,000 | 1,000,000 | 29 |
| 67759H-LN-2 | STATE OF OHIO | | 07/23/2020 | RAYMOND JAMES & ASSO | XXX | 3,154,010 | 2,815,000 | 53,563 |
| 677632-J8-5 | OHIO STATE UNIVERSITY/THE | | 06/11/2020 | GOLDMAN SACHS & CO | XXX | 3,474,540 | 3,000,000 | |
| 679111-ZX-5 | OKLAHOMA TURNPIKE AUTHORITY | | 10/16/2020 | JPM SECURITIES-FIXED | XXX | 325,000 | 325,000 | |
| 682001-FY-3 | OMAHA PUBLIC POWER DISTRICT | | 07/10/2020 | BARCLAYS CAPITAL FIX | XXX | 1,119,710 | 1,000,000 | 22,639 |
| 68607D-TM-7 | STATE OF OREGON DEPARTMENT OF TRANSPORTA | | 10/09/2020 | BARCLAYS CAPITAL FIX | XXX | 3,780,288 | 3,170,000 | 65,601 |
| 68607D-VF-9 | STATE OF OREGON DEPARTMENT OF TRANSPORTA | | 09/11/2020 | MORGAN STANLEY & CO | XXX | 9,500,000 | 9,500,000 | |
| 68607D-VH-5 | STATE OF OREGON DEPARTMENT OF TRANSPORTA | | 09/11/2020 | MORGAN STANLEY & CO | XXX | 2,500,000 | 2,500,000 | |
| 704612-EJ-5 | PEACE RIVER MANASOTA REGIONAL WATER SUPP | | 10/08/2020 | RAYMOND JAMES & ASSO | XXX | 1,221,010 | 1,000,000 | |
| 70917S-7G-2 | PENNSYLVANIA HIGHER EDUCATIONAL FACILITI | | 07/15/2020 | CITIGROUP GLOBAL MKT | XXX | 5,213,628 | 4,200,000 | |
| 720653-PX-6 | COUNTY OF PIERCE WA SEWER REVENUE | | 10/09/2020 | RBC CAPITAL MARKETS | XXX | 500,000 | 500,000 | |
| 720653-QD-9 | COUNTY OF PIERCE WA SEWER REVENUE | | 10/20/2020 | RBC CAPITAL MARKETS | XXX | 1,003,580 | 1,000,000 | |
| 73358W-4V-3 | PORT AUTHORITY OF NEW YORK & NEW JERSEY | | 07/07/2020 | CITIGROUP GLOBAL MKT | XXX | 496,471 | 495,000 | 8 |
| 735000-TP-6 | PORT OF OAKLAND | | 11/20/2020 | MERRILL LYNCH PIERCE | XXX | 1,000,000 | 1,000,000 | |
| 769036-BQ-6 | CITY OF RIVERSIDE CA | | 06/05/2020 | MERRILL LYNCH PIERCE | XXX | 180,000 | 180,000 | |
| 76913C-AX-7 | COUNTY OF RIVERSIDE CA | | 04/23/2020 | RAYMOND JAMES & ASSO | XXX | 1,475,000 | 1,475,000 | |
| 79625G-CT-8 | CITY OF SAN ANTONIO TX ELECTRIC & GAS SY | | 02/26/2020 | EXCHANGE OFFER | XXX | 1,016,591 | 950,000 | 3,299 |
| 79625G-DB-6 | CITY OF SAN ANTONIO TX ELECTRIC & GAS SY | | 10/21/2020 | RBC CAPITAL MARKETS | XXX | 250,000 | 250,000 | |
| 79771F-AL-1 | CITY OF SAN FRANCISCO CA PUBLIC UTILITIE | | 10/08/2020 | GOLDMAN SACHS & CO | XXX | 5,720,000 | 5,720,000 | |
| 79771F-AZ-0 | CITY OF SAN FRANCISCO CA PUBLIC UTILITIE | | 10/08/2020 | GOLDMAN SACHS & CO | XXX | 230,000 | 230,000 | |
| 79771F-BD-8 | CITY OF SAN FRANCISCO CA PUBLIC UTILITIE | | 10/08/2020 | GOLDMAN SACHS & CO | XXX | 2,585,000 | 2,585,000 | |
| 79771F-BU-0 | CITY OF SAN FRANCISCO CA PUBLIC UTILITIE | | 10/08/2020 | GOLDMAN SACHS & CO | XXX | 2,705,000 | 2,705,000 | |
| 874476-LA-0 | CITY OF TALLAHASSEE FL ENERGY SYSTEM REV | | 07/15/2020 | JPM SECURITIES-FIXED | XXX | 10,329,300 | 9,000,000 | |
| 874476-LB-8 | CITY OF TALLAHASSEE FL ENERGY SYSTEM REV | | 07/15/2020 | JPM SECURITIES-FIXED | XXX | 9,532,240 | 8,000,000 | |
| 875301-HX-4 | TAMPA-HILLSBOROUGH COUNTY EXPRESSWAY AUT | | 08/27/2020 | JPM SECURITIES-FIXED | XXX | 1,000,000 | 1,000,000 | |
| 882854-F8-0 | TEXAS WATER DEVELOPMENT BOARD | | 07/21/2020 | RAYMOND JAMES & ASSO | XXX | 3,782,789 | 3,275,000 | 44,576 |
| 88675A-CA-2 | CITY OF TIGARD OR WATER REVENUE | | 10/21/2020 | BAIRD ROBERT W & CO | XXX | 1,000,000 | 1,000,000 | |
| 91412H-FJ-7 | UNIVERSITY OF CALIFORNIA | | 07/10/2020 | VARIOUS | XXX | 480,000 | 480,000 | |
| 91412H-GG-2 | UNIVERSITY OF CALIFORNIA | | 11/06/2020 | SOUTHWEST SECURITIES | XXX | 1,487,400 | 1,500,000 | 7,667 |
| 914378-LL-6 | UNIVERSITY OF KENTUCKY | | 07/16/2020 | CITIGROUP GLOBAL MKT | XXX | 2,807,636 | 2,655,000 | 40,194 |
| 914455-TK-6 | UNIVERSITY OF MICHIGAN | | 06/10/2020 | BANC/AMERICA SECUR.L | XXX | 4,767,518 | 3,800,000 | |
| 92778V-JD-1 | VIRGINIA COLLEGE BUILDING AUTHORITY | | 07/17/2020 | CITIGROUP GLOBAL MKT | XXX | 2,415,560 | 2,000,000 | |
| 92778V-JE-9 | VIRGINIA COLLEGE BUILDING AUTHORITY | | 07/17/2020 | CITIGROUP GLOBAL MKT | XXX | 4,046,413 | 3,250,000 | |
| 92812V-D4-5 | VIRGINIA HOUSING DEVELOPMENT AUTHORITY | | 05/21/2020 | MERRILL LYNCH PIERCE | XXX | 500,000 | 500,000 | |
| 92818H-SJ-1 | VIRGINIA PUBLIC SCHOOL AUTHORITY | | 10/21/2020 | WELLS FARGO BANK N.A | XXX | 976,480 | 1,000,000 | |
| 92818J-BF-3 | VIRGINIA PUBLIC SCHOOL AUTHORITY | | 06/01/2020 | WELLS FARGO BANK N.A | XXX | 3,213,751 | 2,635,000 | |
| 92818N-NG-9 | VIRGINIA RESOURCES AUTHORITY | | 05/21/2020 | PERSHING & COMPANY | XXX | 500,000 | 500,000 | |
| 93878Y-AC-3 | WASHINGTON METROPOLITAN AREA TRANSIT AUT | | 06/04/2020 | BARCLAYS CAPITAL FIX | XXX | 2,447,620 | 2,000,000 | |
| 3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions | | | | | | 575,971,988 | 549,689,664 | 669,477 |
| Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | | | |
| 00206R-CT-7 | AT&T INC | | 12/15/2020 | MERRILL LYNCH PIERCE | XXX | 1,734,960 | 1,500,000 | 20,625 |
| 00206R-FW-7 | AT&T INC | | 09/17/2020 | CITIGROUP GLOBAL MKT | XXX | 310,145 | 250,000 | 1,259 |
| 00206R-JX-1 | AT&T INC | | 05/21/2020 | VARIOUS | XXX | 9,535,866 | 9,550,000 | |
| 00206R-JY-9 | AT&T INC | | 05/21/2020 | BANC/AMERICA SECUR.L | XXX | 12,979,070 | 13,000,000 | |
| 00206R-KG-6 | AT&T INC | | 11/02/2020 | BNP PARIBAS SEC CORP | XXX | 1,993,460 | 2,000,000 | 8,250 |
| 00206R-KH-4 | AT&T INC | | 11/30/2020 | J.P. MORGAN SECURITI | XXX | 1,368,347 | 1,350,000 | 9,956 |
| 002824-BA-7 | ABBOTT LABORATORIES | | 04/01/2020 | VARIOUS | XXX | 1,263,074 | 1,235,000 | 1,514 |
| 002824-BP-4 | ABBOTT LABORATORIES | | 06/22/2020 | MORGAN STANLEY & CO | XXX | 2,156,329 | 2,170,000 | |
| 002824-BQ-2 | ABBOTT LABORATORIES | | 06/22/2020 | MORGAN STANLEY & CO | XXX | 3,942,680 | 4,000,000 | |
| 00724P-AD-1 | ADOBE INC | | 01/22/2020 | BANC/AMERICA SECUR.L | XXX | 4,984,950 | 5,000,000 | |
| 007589-AD-6 | ADVOCATE HEALTH & HOSPITALS CORP | | 04/29/2020 | VARIOUS | XXX | 5,007,755 | 5,000,000 | |
| 00914A-AG-7 | AIR LEASE CORP | | 01/07/2020 | BANC/AMERICA SECUR.L | XXX | 6,853,280 | 7,000,000 | |
| 00914A-AJ-1 | AIR LEASE CORP | | 11/17/2020 | BANC/AMERICA SECUR.L | XXX | 192,578 | 190,000 | 1,472 |
| 009158-BB-1 | AIR PRODUCTS AND CHEMICALS INC | | 04/27/2020 | BARCLAYS CAPITAL FIX | XXX | 2,999,370 | 3,000,000 | |
| 009158-BC-9 | AIR PRODUCTS AND CHEMICALS INC | | 11/06/2020 | VARIOUS | XXX | 3,055,428 | 3,030,000 | 3,570 |
| 015271-AU-3 | ALEXANDRIA REAL ESTATE EQUITIES INC | | 09/14/2020 | VARIOUS | XXX | 1,210,799 | 1,100,000 | 4,954 |

# SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks **ACQUIRED** During Current Year

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 015271-AV-1 | ALEXANDRIA REAL ESTATE EQUITIES INC | | 07/29/2020 | J.P. MORGAN SECURITI | XXX | 2,969,407 | 2,975,000 | |
| 020002-BH-3 | ALLSTATE CORP/THE | | 11/19/2020 | LOOP CAPITAL MARKETS | XXX | 324,951 | 325,000 | |
| 020002-BJ-9 | ALLSTATE CORP/THE | | 12/09/2020 | VARIOUS | XXX | 9,008,440 | 9,050,000 | 1,404 |
| 02079K-AD-9 | ALPHABET INC | | 08/03/2020 | VARIOUS | XXX | 4,338,081 | 4,350,000 | |
| 02209S-BD-4 | ALTRIA GROUP INC | | 12/08/2020 | CITIGROUP GLOBAL MKT | XXX | 2,089,010 | 1,750,000 | 27,067 |
| 023135-AN-6 | AMAZON.COM INC | | 11/06/2020 | JANE STREET EXECUTIO | XXX | 741,345 | 660,000 | 10,798 |
| 023135-BF-2 | AMAZON.COM INC | | 05/06/2020 | GOLDMAN SACHS & CO | XXX | 2,057,408 | 1,725,000 | 14,111 |
| 023135-BP-0 | AMAZON.COM INC | | 06/01/2020 | GOLDMAN SACHS & CO | XXX | 1,223,285 | 1,225,000 | |
| 023135-BS-4 | AMAZON.COM INC | | 06/01/2020 | VARIOUS | XXX | 4,430,077 | 4,435,000 | |
| 025537-AN-1 | AMERICAN ELECTRIC POWER CO INC | | 03/03/2020 | JPM SECURITIES-FIXED | XXX | 999,560 | 1,000,000 | |
| 025537-AQ-4 | AMERICAN ELECTRIC POWER CO INC | | 11/18/2020 | BANC/AMERICA SECUR.L | XXX | 499,580 | 500,000 | |
| 025537-AS-0 | AMERICAN ELECTRIC POWER CO INC | | 11/18/2020 | BANC/AMERICA SECUR.L | XXX | 2,725,000 | 2,725,000 | |
| 02665W-DH-1 | AMERICAN HONDA FINANCE CORP | | 01/07/2020 | SG AMERICAS SECURITI | XXX | 999,630 | 1,000,000 | |
| 02665W-DJ-7 | AMERICAN HONDA FINANCE CORP | | 01/07/2020 | JPM SECURITIES-FIXED | XXX | 3,247,303 | 3,250,000 | |
| 02665W-DK-4 | AMERICAN HONDA FINANCE CORP | | 07/06/2020 | VARIOUS | XXX | 7,497,600 | 7,500,000 | |
| 02665W-DM-0 | AMERICAN HONDA FINANCE CORP | | 09/08/2020 | SG AMERICAS SECURITI | XXX | 999,560 | 1,000,000 | |
| 026874-DK-0 | AMERICAN INTERNATIONAL GROUP INC | | 09/14/2020 | US BANKCORP INVESTME | XXX | 467,956 | 400,000 | 7,700 |
| 026874-DQ-7 | AMERICAN INTERNATIONAL GROUP INC | | 05/06/2020 | VARIOUS | XXX | 2,122,705 | 2,125,000 | |
| 03027X-AL-4 | AMERICAN TOWER CORP | | 12/24/2020 | VARIOUS | XXX | 840,815 | 825,000 | 8,456 |
| 03027X-AP-5 | AMERICAN TOWER CORP | | 12/02/2020 | US BANKCORP INVESTME | XXX | 2,151,123 | 1,900,000 | 26,043 |
| 03027X-AZ-3 | AMERICAN TOWER CORP | | 01/07/2020 | VARIOUS | XXX | 1,648,433 | 1,650,000 | |
| 03027X-BA-7 | AMERICAN TOWER CORP | | 01/07/2020 | VARIOUS | XXX | 5,276,867 | 5,300,000 | |
| 03027X-BB-5 | AMERICAN TOWER CORP | | 10/15/2020 | VARIOUS | XXX | 1,898,696 | 1,900,000 | 1,228 |
| 03027X-BH-2 | AMERICAN TOWER CORP | | 11/17/2020 | BARCLAYS CAPITAL INC | XXX | 4,646,854 | 4,655,000 | |
| 03040W-AW-5 | AMERICAN WATER CAPITAL CORP | | 04/08/2020 | RBC CAPITAL MARKETS | XXX | 2,489,775 | 2,500,000 | |
| 03066P-AC-3 | AMERICREDIT AUTOMOBILE RECEIVABLES TRUST | | 11/17/2020 | RBC CAPITAL MARKETS | XXX | 1,499,798 | 1,500,000 | |
| 031162-CR-9 | AMGEN INC | | 12/03/2020 | VARIOUS | XXX | 8,193,276 | 8,000,000 | 29,299 |
| 031162-CT-5 | AMGEN INC | | 09/14/2020 | MORGAN STANLEY & CO | XXX | 480,011 | 450,000 | 688 |
| 031162-CV-0 | AMGEN INC | | 02/18/2020 | MORGAN STANLEY & CO | XXX | 997,960 | 1,000,000 | |
| 03523T-BF-4 | ANHEUSER-BUSCH INBEV WORLDWIDE INC | | 02/18/2020 | JANE STREET EXECUTIO | XXX | 1,492,611 | 898,000 | 7,159 |
| 03523T-BU-1 | ANHEUSER-BUSCH INBEV WORLDWIDE INC | | 01/09/2020 | VARIOUS | XXX | 5,198,299 | 4,150,000 | 105,942 |
| 035240-AQ-3 | ANHEUSER-BUSCH INBEV WORLDWIDE INC | | 09/14/2020 | VARIOUS | XXX | 1,480,262 | 1,275,000 | 8,916 |
| 035240-AS-9 | ANHEUSER-BUSCH INBEV WORLDWIDE INC | | 04/01/2020 | BANC/AMERICA SECUR.L | XXX | 2,998,110 | 3,000,000 | |
| 036752-AN-3 | ANTHEM INC | | 04/30/2020 | DEUTSCHE BANC/ALEX B | XXX | 6,973,750 | 7,000,000 | |
| 037389-BE-2 | AON CORP | | 05/12/2020 | CITIGROUP GLOBAL MKT | XXX | 2,649,073 | 2,650,000 | |
| 037833-AK-6 | APPLE INC | | 03/10/2020 | TORONTO DOMINION SEC | XXX | 640,634 | 620,000 | 5,332 |
| 037833-BY-5 | APPLE INC | | 09/14/2020 | JANE STREET EXECUTIO | XXX | 508,905 | 450,000 | 934 |
| 037833-DV-9 | APPLE INC | | 05/04/2020 | J.P. MORGAN SECURITI | XXX | 747,960 | 750,000 | |
| 04352E-AA-3 | ASCENSION HEALTH | | 04/23/2020 | MORGAN STANLEY & CO | XXX | 1,341,080 | 1,300,000 | 15,087 |
| 052769-AG-1 | AUTODESK INC | | 01/07/2020 | VARIOUS | XXX | 2,619,094 | 2,625,000 | |
| 053015-AF-0 | AUTOMATIC DATA PROCESSING INC | | 08/11/2020 | BANC/AMERICA SECUR.L | XXX | 997,460 | 1,000,000 | |
| 053332-BA-9 | AUTOZONE INC | | 11/06/2020 | VARIOUS | XXX | 1,744,617 | 1,755,000 | 1,399 |
| 05348E-BG-3 | AVALONBAY COMMUNITIES INC | | 02/10/2020 | DEUTSCHE BANC/ALEX B | XXX | 4,994,650 | 5,000,000 | |
| 05351W-AC-7 | AVANGRID INC | | 04/07/2020 | VARIOUS | XXX | 1,872,581 | 1,875,000 | |
| 054561-AJ-4 | EQUITABLE HOLDINGS INC | | 02/19/2020 | JANE STREET EXECUTIO | XXX | 668,712 | 600,000 | 8,773 |
| 05526D-AZ-8 | BAT CAPITAL CORP | | 03/19/2020 | RBC CAPITAL MARKETS | XXX | 440,363 | 490,000 | 1,666 |
| 05724B-AA-7 | BAKER HUGHES A GE CO LLC / BAKER HUGHES | | 09/14/2020 | CITIGROUP GLOBAL MKT | XXX | 350,829 | 300,000 | 5,047 |
| 06051G-GA-1 | BANK OF AMERICA CORP | | 11/12/2020 | BANC/AMERICA SECUR.L | XXX | 1,105,530 | 1,000,000 | 2,256 |
| 06051G-HT-9 | BANK OF AMERICA CORP | | 09/14/2020 | RBC CAPITAL MARKETS | XXX | 505,656 | 450,000 | 6,362 |
| 06051G-HU-6 | BANK OF AMERICA CORP | | 06/22/2020 | CITIGROUP GLOBAL MKT | XXX | 7,108,615 | 5,865,000 | 40,527 |
| 06051G-HZ-5 | BANK OF AMERICA CORP | | 09/14/2020 | NATL FINANCIAL SERVI | XXX | 475,799 | 450,000 | 1,030 |
| 06051G-JB-6 | BANK OF AMERICA CORP | | 04/22/2020 | BANC/AMERICA SECUR.L | XXX | 5,000,000 | 5,000,000 | |
| 06051G-JG-5 | BANK OF AMERICA CORP | | 09/22/2020 | BANC/AMERICA SECUR.L | XXX | 350,000 | 350,000 | |
| 06051G-JL-4 | BANK OF AMERICA CORP | | 12/17/2020 | NATL FINANCIAL SERVI | XXX | 1,409,870 | 1,400,000 | 4,485 |
| 06053F-AA-7 | BANK OF AMERICA CORP | | 04/01/2020 | BANC/AMERICA SECUR.L | XXX | 319,239 | 300,000 | 2,358 |
| 06367W-B8-5 | BANK OF MONTREAL | | 04/22/2020 | BMOCM/BONDS | XXX | 6,744,870 | 6,750,000 | |
| 06368E-A3-6 | BANK OF MONTREAL | | 12/03/2020 | BMO CAPITAL MARKETS | XXX | 924,399 | 925,000 | |
| 06406R-AM-9 | BANK OF NEW YORK MELLON CORP/THE | | 01/21/2020 | MORGAN STANLEY & CO | XXX | 649,545 | 650,000 | |
| 06406R-AN-7 | BANK OF NEW YORK MELLON CORP/THE | | 08/31/2020 | VARIOUS | XXX | 7,041,490 | 7,000,000 | 5,689 |
| 06406R-AP-2 | BANK OF NEW YORK MELLON CORP/THE | | 11/30/2020 | MORGAN STANLEY & CO | XXX | 6,742,778 | 6,750,000 | |
| 06654D-AB-3 | BANNER HEALTH | | 05/08/2020 | VARIOUS | XXX | 2,703,429 | 2,700,000 | |
| 081437-AT-2 | BEMIS CO INC | | 06/12/2020 | J.P. MORGAN SECURITI | XXX | 855,000 | 855,000 | |

# SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks **ACQUIRED** During Current Year

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 084659-AM-3 | BERKSHIRE HATHAWAY ENERGY CO | | 09/14/2020 | MORGAN STANLEY & CO | XXX | 740,955 | 650,000 | 8,861 |
| 084664-BT-7 | BERKSHIRE HATHAWAY FINANCE CORP | | 03/03/2020 | GOLDMAN SACHS & CO | XXX | 467,348 | 450,000 | 4,125 |
| 084664-CU-3 | BERKSHIRE HATHAWAY FINANCE CORP | | 03/04/2020 | WELLS FARGO SECS LLC | XXX | 5,494,500 | 5,500,000 | |
| 084664-CW-9 | BERKSHIRE HATHAWAY FINANCE CORP | | 10/05/2020 | JPM SECURITIES-FIXED | XXX | 748,470 | 750,000 | |
| 09062X-AH-6 | BIOGEN INC | | 07/21/2020 | VARIOUS | XXX | 8,553,904 | 8,500,000 | 6,744 |
| 09661R-AD-3 | BMW VEHICLE OWNER TRUST 2020-A | | 07/08/2020 | VARIOUS | XXX | 1,499,887 | 1,500,000 | |
| 097023-CS-2 | BOEING CO/THE | | 04/30/2020 | VARIOUS | XXX | 1,300,000 | 1,300,000 | |
| 097023-CY-9 | BOEING CO/THE | | 11/18/2020 | VARIOUS | XXX | 3,099,639 | 3,065,000 | 584 |
| 097023-CZ-6 | BOEING CO/THE | | 10/29/2020 | WELLS FARGO SECS LLC | XXX | 4,259,200 | 4,265,000 | |
| 09857L-AP-3 | BOOKING HOLDINGS INC | | 04/08/2020 | VARIOUS | XXX | 699,874 | 700,000 | |
| 101137-AZ-0 | BOSTON SCIENTIFIC CORP | | 10/06/2020 | WELLS FARGO SECS LLC | XXX | 2,923,368 | 2,800,000 | 20,689 |
| 10115C-AC-8 | TRUSTEES OF BOSTON UNIVERSITY | | 06/02/2020 | MERRILL LYNCH PIERCE | XXX | 3,554,145 | 3,500,000 | 251 |
| 10373Q-AD-2 | BP CAPITAL MARKETS AMERICA INC | | 12/09/2020 | WELLS FARGO SECS LLC | XXX | 2,183,180 | 2,000,000 | 26,319 |
| 10373Q-BH-2 | BP CAPITAL MARKETS AMERICA INC | | 04/02/2020 | VARIOUS | XXX | 2,050,000 | 2,050,000 | |
| 10373Q-BL-3 | BP CAPITAL MARKETS AMERICA INC | | 09/14/2020 | BARCLAYS CAPITAL FIX | XXX | 345,318 | 300,000 | 4,844 |
| 10373Q-BM-1 | BP CAPITAL MARKETS AMERICA INC | | 08/05/2020 | CITIGROUP GLOBAL MKT | XXX | 2,000,000 | 2,000,000 | |
| 110122-DD-7 | BRISTOL-MYERS SQUIBB CO | | 09/14/2020 | JANE STREET EXECUTIO | XXX | 980,186 | 850,000 | 9,856 |
| 110122-DT-2 | BRISTOL-MYERS SQUIBB CO | | 11/09/2020 | VARIOUS | XXX | 5,000,000 | 5,000,000 | |
| 120568-BB-5 | BUNGE LTD FINANCE CORP | | 08/10/2020 | JPM SECURITIES-FIXED | XXX | 2,269,887 | 2,270,000 | |
| 12503M-AC-2 | CBOE GLOBAL MARKETS INC | | 12/08/2020 | BANC/AMERICA SECUR.L | XXX | 4,870,355 | 4,900,000 | |
| 125523-AC-4 | CIGNA CORP | | 04/02/2020 | BK OF NY/MIZUHO SECU | XXX | 557,700 | 600,000 | 3,719 |
| 125523-AH-3 | CIGNA CORP | | 11/17/2020 | VARIOUS | XXX | 2,483,180 | 2,075,000 | 14,261 |
| 125523-AV-2 | CIGNA CORP | | 11/06/2020 | VARIOUS | XXX | 2,656,485 | 2,575,000 | 19,389 |
| 125523-CJ-7 | CIGNA CORP | | 07/16/2020 | VARIOUS | XXX | 10,063,350 | 9,000,000 | 99,200 |
| 12592B-AK-0 | CNH INDUSTRIAL CAPITAL LLC | | 06/23/2020 | VARIOUS | XXX | 1,907,904 | 1,920,000 | |
| 12597P-AB-4 | CNH EQUIPMENT TRUST 2020-A | | 05/19/2020 | BANC/AMERICA SECUR.L | XXX | 149,992 | 150,000 | |
| 126408-HH-9 | CSX CORP | | 09/14/2020 | MORGAN STANLEY & CO | XXX | 340,554 | 300,000 | 2,844 |
| 126650-CX-6 | CVS HEALTH CORP | | 09/14/2020 | JEFFERIES & COMPANY | XXX | 736,681 | 625,000 | 12,766 |
| 126650-CY-4 | CVS HEALTH CORP | | 01/09/2020 | BANC/AMERICA SECUR.L | XXX | 1,754,430 | 1,550,000 | 22,227 |
| 126650-DN-7 | CVS HEALTH CORP | | 08/12/2020 | BARCLAYS CAPITAL FIX | XXX | 2,495,900 | 2,500,000 | |
| 126650-DP-2 | CVS HEALTH CORP | | 08/12/2020 | BARCLAYS CAPITAL FIX | XXX | 1,499,310 | 1,500,000 | |
| 126650-DQ-0 | CVS HEALTH CORP | | 12/07/2020 | BARCLAYS CAPITAL INC | XXX | 4,399,472 | 4,400,000 | |
| 133131-AZ-5 | CAMDEN PROPERTY TRUST | | 04/16/2020 | VARIOUS | XXX | 1,823,704 | 1,825,000 | |
| 14041N-FL-0 | CAPITAL ONE MULTI-ASSET EXECUTION TRUST | | 03/10/2020 | VARIOUS | XXX | 3,785,602 | 3,800,000 | 5,022 |
| 14042T-CS-4 | CAPITAL ONE BANK USA NA | | 01/23/2020 | MORGAN STANLEY & CO | XXX | 2,425,000 | 2,425,000 | |
| 14043M-AB-7 | CAPITAL ONE PRIME AUTO RECEIVABLES TRUST | | 02/11/2020 | VARIOUS | XXX | 4,999,758 | 5,000,000 | |
| 142339-AJ-9 | CARLISLE COS INC | | 02/13/2020 | VARIOUS | XXX | 4,246,508 | 4,300,000 | |
| 14315F-AB-3 | CARMAX AUTO OWNER TRUST 2020-3 | | 07/14/2020 | BARCLAYS CAPITAL INC | XXX | 694,975 | 695,000 | |
| 14315F-AE-7 | CARMAX AUTO OWNER TRUST 2020-3 | | 09/28/2020 | TORONTO DOMINION SEC | XXX | 757,500 | 750,000 | 241 |
| 14315X-AB-4 | CARMAX AUTO OWNER TRUST 2020-1 | | 01/14/2020 | MERRILL LYNCH PIERCE | XXX | 1,274,915 | 1,275,000 | |
| 14316H-AB-8 | CARMAX AUTO OWNER TRUST 2020-4 | | 10/14/2020 | RBC CAPITAL MARKETS | XXX | 1,144,871 | 1,145,000 | |
| 149123-CH-2 | CATERPILLAR INC | | 04/06/2020 | BANC/AMERICA SECUR.L | XXX | 4,972,950 | 5,000,000 | |
| 14913R-2B-2 | CATERPILLAR FINANCIAL SERVICES CORP | | 05/12/2020 | CITIGROUP GLOBAL MKT | XXX | 1,723,465 | 1,725,000 | |
| 14913R-2F-3 | CATERPILLAR FINANCIAL SERVICES CORP | | 09/09/2020 | CITIGROUP GLOBAL MKT | XXX | 2,023,623 | 2,025,000 | |
| 14913R-2G-1 | CATERPILLAR FINANCIAL SERVICES CORP | | 09/09/2020 | MITSUBISHI UFJ SECS | XXX | 998,050 | 1,000,000 | |
| 161571-HD-9 | CHASE ISSUANCE TRUST | | 04/03/2020 | NON-BROKER TRADE, BO | XXX | 1,144,475 | 1,150,000 | 882 |
| 16412X-AG-0 | CHENIERE CORPUS CHRISTI HOLDINGS LLC | | 09/14/2020 | BANC/AMERICA SECUR.L | XXX | 338,094 | 300,000 | 3,246 |
| 166756-AJ-5 | CHEVRON USA INC | | 08/10/2020 | NON-BROKER TRADE, BO | XXX | 6,000,000 | 6,000,000 | |
| 166764-BV-1 | CHEVRON CORP | | 05/07/2020 | J.P. MORGAN SECURITI | XXX | 1,725,000 | 1,725,000 | |
| 166764-BY-5 | CHEVRON CORP | | 07/30/2020 | MORGAN STANLEY & CO | XXX | 2,557,353 | 2,375,000 | 12,096 |
| 166764-BZ-2 | CHEVRON CORP | | 05/07/2020 | J.P. MORGAN SECURITI | XXX | 835,000 | 835,000 | |
| 171239-AG-1 | CHUBB INA HOLDINGS INC | | 09/14/2020 | CITIGROUP GLOBAL MKT | XXX | 9,977,700 | 10,000,000 | |
| 172967-EW-7 | CITIGROUP INC | | 09/14/2020 | CITIGROUP GLOBAL MKT | XXX | 266,688 | 150,000 | 2,065 |
| 172967-LN-9 | CITIGROUP INC | | 06/16/2020 | BK OF NY/MIZUHO SECU | XXX | 1,001,430 | 1,000,000 | 3,010 |
| 172967-LU-3 | CITIGROUP INC | | 06/22/2020 | JANE STREET EXECUTIO | XXX | 2,462,535 | 2,125,000 | 34,336 |
| 172967-ML-2 | CITIGROUP INC | | 09/14/2020 | JANE STREET EXECUTIO | XXX | 480,096 | 450,000 | 1,566 |
| 172967-MS-7 | CITIGROUP INC | | 06/03/2020 | VARIOUS | XXX | 1,049,653 | 1,035,000 | 148 |
| 172967-MT-5 | CITIGROUP INC | | 10/23/2020 | LOOP CAPITAL MARKETS | XXX | 350,000 | 350,000 | |
| 17305E-GN-9 | CITIBANK CREDIT CARD ISSUANCE TRUST | | 10/29/2020 | MITSUBISHI UFJ SECS | XXX | 1,502,813 | 1,500,000 | 523 |
| 174610-AS-4 | CITIZENS FINANCIAL GROUP INC | | 02/03/2020 | MORGAN STANLEY & CO | XXX | 2,494,500 | 2,500,000 | |
| 189054-AX-7 | CLOROX CO/THE | | 05/05/2020 | MORGAN STANLEY & CO | XXX | 2,973,270 | 3,000,000 | |
| 191216-CV-0 | COCA-COLA CO/THE | | 04/29/2020 | MORGAN STANLEY & CO | XXX | 3,243,370 | 3,250,000 | |

# SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks **ACQUIRED** During Current Year

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 20030N-AY-7 | COMCAST CORP | | 01/31/2020 | PERSHING & COMPANY | XXX | 1,188,034 | 805,000 | 3,441 |
| 20030N-CA-7 | COMCAST CORP | | 09/14/2020 | NATL FINANCIAL SERVI | XXX | 481,181 | 425,000 | 1,153 |
| 20030N-CT-6 | COMCAST CORP | | 11/17/2020 | PERSHING & COMPANY | XXX | 1,945,093 | 1,625,000 | 6,369 |
| 20030N-DG-3 | COMCAST CORP | | 04/21/2020 | GOLDMAN SACHS & CO | XXX | 1,400,875 | 1,250,000 | 3,069 |
| 202795-JR-2 | COMMONWEALTH EDISON CO | | 07/30/2020 | VARIOUS | XXX | 2,580,780 | 2,500,000 | 9,656 |
| 205887-BJ-0 | CONAGRA BRANDS INC | | 12/09/2020 | J.P. MORGAN SECURITI | XXX | 627,463 | 598,000 | 4,643 |
| 205887-CA-8 | CONAGRA BRANDS INC | | 09/14/2020 | DEUTSCHE BANC/ALEX B | XXX | 335,508 | 300,000 | 4,838 |
| 209111-EY-5 | CONSOLIDATED EDISON CO OF NEW YORK INC | | 09/14/2020 | VARIOUS | XXX | 2,297,866 | 1,805,000 | 34,185 |
| 209115-AE-4 | CONSOLIDATED EDISON INC | | 11/30/2020 | BK OF NY/MIZUHO SECU | XXX | 499,910 | 500,000 | |
| 21036P-BE-7 | CONSTELLATION BRANDS INC | | 03/17/2020 | BMOCM/BONDS | XXX | 1,958,560 | 2,000,000 | 8,400 |
| 210518-DM-5 | CONSUMERS ENERGY CO | | 12/02/2020 | SCOTIA CAITAL (USA) | XXX | 334,886 | 335,000 | |
| 22003B-AL-0 | CORPORATE OFFICE PROPERTIES LP | | 09/10/2020 | WELLS FARGO SECS LLC | XXX | 1,789,488 | 1,800,000 | |
| 22160K-AN-5 | COSTCO WHOLESALE CORP | | 04/16/2020 | CREDIT SUISSE FIRST | XXX | 3,242,688 | 3,250,000 | |
| 22160K-AQ-8 | COSTCO WHOLESALE CORP | | 04/17/2020 | VARIOUS | XXX | 6,008,600 | 6,000,000 | 243 |
| 22822V-AK-7 | CROWN CASTLE INTERNATIONAL CORP | | 12/02/2020 | MILLENNIUM ADVISORS | XXX | 2,144,925 | 1,875,000 | 21,573 |
| 22822V-AS-0 | CROWN CASTLE INTERNATIONAL CORP | | 06/04/2020 | VARIOUS | XXX | 1,845,116 | 1,850,000 | |
| 22822V-AT-8 | CROWN CASTLE INTERNATIONAL CORP | | 07/28/2020 | JEFFERIES & COMPANY | XXX | 1,401,165 | 1,350,000 | 3,797 |
| 231021-AT-3 | CUMMINS INC | | 08/17/2020 | BANC/AMERICA SECUR.L | XXX | 5,918,022 | 5,940,000 | |
| 23331A-BN-8 | DR HORTON INC | | 05/01/2020 | BK OF NY/MIZUHO SECU | XXX | 4,994,250 | 5,000,000 | |
| 23331A-BP-3 | DR HORTON INC | | 09/29/2020 | BK OF NY/MIZUHO SECU | XXX | 10,968,430 | 11,000,000 | |
| 233331-BG-1 | DTE ENERGY CO | | 08/03/2020 | CITIGROUP GLOBAL MKT | XXX | 3,345,947 | 3,350,000 | |
| 233331-BH-9 | DTE ENERGY CO | | 09/29/2020 | BANC/AMERICA SECUR.L | XXX | 1,574,197 | 1,575,000 | |
| 23338V-AK-2 | DTE ELECTRIC CO | | 02/11/2020 | JPM SECURITIES-FIXED | XXX | 2,746,810 | 2,750,000 | |
| 244199-BH-7 | DEERE & CO | | 03/25/2020 | VARIOUS | XXX | 1,398,096 | 1,400,000 | |
| 24422E-UZ-0 | JOHN DEERE CAPITAL CORP | | 03/31/2020 | J.P. MORGAN SECURITI | XXX | 290,664 | 300,000 | 210 |
| 24422E-VC-0 | JOHN DEERE CAPITAL CORP | | 09/14/2020 | MORGAN STANLEY & CO | XXX | 958,275 | 900,000 | 3,434 |
| 24422E-VE-6 | JOHN DEERE CAPITAL CORP | | 03/04/2020 | VARIOUS | XXX | 1,634,608 | 1,635,000 | |
| 24422E-VF-3 | JOHN DEERE CAPITAL CORP | | 03/04/2020 | J.P. MORGAN SECURITI | XXX | 3,767,512 | 3,770,000 | |
| 24422E-VH-9 | JOHN DEERE CAPITAL CORP | | 06/01/2020 | HSBC SECURITIES INC | XXX | 1,673,627 | 1,675,000 | |
| 24422E-VJ-5 | JOHN DEERE CAPITAL CORP | | 10/06/2020 | MITSUBISHI UFJ SECS | XXX | 3,056,450 | 3,060,000 | |
| 24906P-AA-7 | DENTSPLY SIRONA INC | | 05/20/2020 | VARIOUS | XXX | 723,463 | 725,000 | |
| 25466A-AR-2 | DISCOVER BANK | | 11/06/2020 | VARIOUS | XXX | 4,341,143 | 4,330,000 | 2,327 |
| 254683-CC-7 | DISCOVER CARD EXECUTION NOTE TRUST | | 03/10/2020 | BNP PARIBAS SEC CORP | XXX | 744,375 | 750,000 | 967 |
| 254683-CJ-2 | DISCOVER CARD EXECUTION NOTE TRUST | | 10/29/2020 | BNP PARIBAS SEC CORP | XXX | 1,203,000 | 1,200,000 | 323 |
| 254683-CL-7 | DISCOVER CARD EXECUTION NOTE TRUST | | 03/16/2020 | NON-BROKER TRADE, BO | XXX | 1,767,938 | 1,800,000 | 97 |
| 254687-FK-7 | WALT DISNEY CO/THE | | 10/08/2020 | US BANKCORP INVESTME | XXX | 990,005 | 950,000 | 2,078 |
| 254687-FR-2 | WALT DISNEY CO/THE | | 03/19/2020 | CITIGROUP GLOBAL MKT | XXX | 1,371,796 | 1,375,000 | |
| 254687-FX-9 | WALT DISNEY CO/THE | | 05/11/2020 | NON-BROKER TRADE, BO | XXX | 999,320 | 1,000,000 | |
| 254687-FY-7 | WALT DISNEY CO/THE | | 11/12/2020 | VARIOUS | XXX | 4,904,520 | 4,800,000 | 233 |
| 25470D-BJ-7 | DISCOVERY COMMUNICATIONS LLC | | 05/07/2020 | VARIOUS | XXX | 2,500,000 | 2,500,000 | |
| 256746-AH-1 | DOLLAR TREE INC | | 09/14/2020 | GOLDMAN SACHS & CO | XXX | 236,714 | 200,000 | 2,823 |
| 25746U-AV-1 | DOMINION ENERGY INC | | 01/17/2020 | PERSHING & COMPANY | XXX | 7,936,376 | 6,093,000 | 37,260 |
| 25746U-CE-7 | DOMINION ENERGY INC | | 09/14/2020 | JANE STREET EXECUTIO | XXX | 485,138 | 425,000 | 7,597 |
| 25746U-CY-3 | DOMINION ENERGY INC | | 08/25/2020 | PERSHING & COMPANY | XXX | 2,003,671 | 1,700,000 | 17,260 |
| 25746U-DG-1 | DOMINION ENERGY INC | | 11/02/2020 | VARIOUS | XXX | 4,141,980 | 3,750,000 | 9,633 |
| 25746U-DH-9 | DOMINION ENERGY INC | | 09/10/2020 | DEUTSCHE BANC/ALEX B | XXX | 1,350,000 | 1,350,000 | |
| 26441C-AS-4 | DUKE ENERGY CORP | | 09/14/2020 | MORGAN STANLEY & CO | XXX | 491,630 | 450,000 | 497 |
| 26441C-BJ-3 | DUKE ENERGY CORP | | 09/09/2020 | MORGAN STANLEY & CO | XXX | 2,748,653 | 2,750,000 | |
| 26442U-AJ-3 | DUKE ENERGY PROGRESS LLC | | 08/17/2020 | VARIOUS | XXX | 1,975,000 | 1,975,000 | |
| 26443C-AP-8 | DUKE UNIVERSITY HEALTH SYSTEM INC | | 01/07/2020 | JPM SECURITIES-FIXED | XXX | 5,000,000 | 5,000,000 | |
| 26614N-AA-0 | DUPONT DE NEMOURS INC | | 04/28/2020 | CITIGROUP GLOBAL MKT | XXX | 6,050,000 | 6,050,000 | |
| 278865-BE-9 | ECOLAB INC | | 03/27/2020 | VARIOUS | XXX | 1,047,960 | 1,000,000 | 467 |
| 278865-BF-6 | ECOLAB INC | | 08/10/2020 | CREDIT SUISSE FIRST | XXX | 1,998,840 | 2,000,000 | |
| 28370T-AE-9 | KINDER MORGAN ENERGY PARTNERS LP | | 06/08/2020 | WELLS FARGO SECS LLC | XXX | 453,331 | 435,000 | 4,169 |
| 291011-BL-7 | EMERSON ELECTRIC CO | | 04/27/2020 | JPM SECURITIES-FIXED | XXX | 4,745,725 | 4,750,000 | |
| 29157T-AD-8 | EMORY UNIVERSITY | | 05/13/2020 | MORGAN STANLEY & CO | XXX | 7,000,000 | 7,000,000 | |
| 29278N-AP-8 | ENERGY TRANSFER OPERATING LP | | 01/07/2020 | VARIOUS | XXX | 1,448,898 | 1,450,000 | |
| 29364W-BE-7 | ENTERGY LOUISIANA LLC | | 12/09/2020 | VARIOUS | XXX | 5,200,315 | 5,150,000 | 6,222 |
| 29364W-BF-4 | ENTERGY LOUISIANA LLC | | 11/17/2020 | WELLS FARGO SECS LLC | XXX | 1,444,740 | 1,445,000 | |
| 29379V-AG-8 | ENTERPRISE PRODUCTS OPERATING LLC | | 02/12/2020 | PERSHING & COMPANY | XXX | 2,207,001 | 1,645,000 | 33,086 |
| 29379V-BX-0 | ENTERPRISE PRODUCTS OPERATING LLC | | 01/07/2020 | VARIOUS | XXX | 8,895,660 | 8,910,000 | |
| 29444U-BE-5 | EQUINIX INC | | 12/08/2020 | CITIGROUP GLOBAL MKT | XXX | 2,202,640 | 2,000,000 | 3,911 |

# SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks **ACQUIRED** During Current Year

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 29444U-BF-2 | EQUINIX INC | | 06/08/2020 | VARIOUS | XXX | 2,169,998 | 2,175,000 | |
| 29444U-BK-1 | EQUINIX INC | | 09/23/2020 | GOLDMAN SACHS & CO | XXX | 434,561 | 435,000 | |
| 29670G-AD-4 | ESSENTIAL UTILITIES INC | | 04/13/2020 | VARIOUS | XXX | 2,925,000 | 2,925,000 | |
| 29717P-AV-9 | ESSEX PORTFOLIO LP | | 02/04/2020 | WELLS FARGO SECS LLC | XXX | 4,981,400 | 5,000,000 | |
| 29736R-AP-5 | ESTEE LAUDER COS INC/THE | | 10/15/2020 | TRADEWEB DIRECT LLC | XXX | 249,437 | 230,000 | 2,094 |
| 30040W-AK-4 | EVERSOURCE ENERGY | | 08/12/2020 | VARIOUS | XXX | 4,711,968 | 4,700,000 | |
| 30231G-BK-7 | EXXON MOBIL CORP | | 03/17/2020 | VARIOUS | XXX | 1,500,000 | 1,500,000 | |
| 302445-AE-1 | FLIR SYSTEMS INC | | 12/08/2020 | CITIGROUP GLOBAL MKT | XXX | 2,083,860 | 2,000,000 | 17,639 |
| 30260N-AA-9 | FNB CORP/PA | | 02/19/2020 | VARIOUS | XXX | 4,921,306 | 4,925,000 | |
| 31428X-BA-3 | FEDEX CORP | | 02/19/2020 | CITIGROUP GLOBAL MKT | XXX | 2,710,395 | 2,550,000 | 5,525 |
| 31428X-BV-7 | FEDEX CORP | | 09/14/2020 | JANE STREET EXECUTIO | XXX | 334,314 | 300,000 | 1,059 |
| 316773-CZ-1 | FIFTH THIRD BANCORP | | 04/30/2020 | MORGAN STANLEY & CO | XXX | 1,324,152 | 1,325,000 | |
| 31677Q-BG-3 | FIFTH THIRD BANK NA | | 04/16/2020 | TORONTO DOMINION SEC | XXX | 469,706 | 465,000 | 3,662 |
| 31677Q-BS-7 | FIFTH THIRD BANK NA | | 01/28/2020 | MORGAN STANLEY & CO | XXX | 2,517,883 | 2,520,000 | |
| 341081-FZ-5 | FLORIDA POWER & LIGHT CO | | 03/24/2020 | WELLS FARGO SECS LLC | XXX | 1,997,960 | 2,000,000 | |
| 341081-GA-9 | FLORIDA POWER & LIGHT CO | | 07/28/2020 | VARIOUS | XXX | 1,465,000 | 1,465,000 | |
| 34531M-AB-4 | FORD CREDIT AUTO LEASE TRUST 2020-A | | 01/22/2020 | BARCLAYS CAPITAL INC | XXX | 994,944 | 995,000 | |
| 34531M-AE-8 | FORD CREDIT AUTO LEASE TRUST 2020-A | | 01/22/2020 | VARIOUS | XXX | 2,724,435 | 2,725,000 | |
| 34531R-AB-3 | FORD CREDIT AUTO LEASE TRUST 2020-B | | 07/21/2020 | BNP PARIBAS SEC CORP | XXX | 764,996 | 765,000 | |
| 34531R-AE-7 | FORD CREDIT AUTO LEASE TRUST 2020-B | | 09/28/2020 | CITIGROUP GLOBAL MKT | XXX | 753,076 | 750,000 | 216 |
| 34533Y-AB-6 | FORD CREDIT AUTO OWNER TRUST 2020-C | | 11/17/2020 | BANC/AMERICA SECUR.L | XXX | 649,988 | 650,000 | |
| 34533Y-AD-2 | FORD CREDIT AUTO OWNER TRUST 2020-C | | 11/17/2020 | BANC/AMERICA SECUR.L | XXX | 1,849,845 | 1,850,000 | |
| 361448-BF-9 | GATX CORP | | 05/08/2020 | CITIGROUP GLOBAL MKT | XXX | 4,989,350 | 5,000,000 | |
| 362569-AA-3 | GM FINANCIAL AUTOMOBILE LEASING TRUST 20 | | 09/22/2020 | WELLS FARGO SECS LLC | XXX | 774,950 | 775,000 | |
| 362569-AD-7 | GM FINANCIAL AUTOMOBILE LEASING TRUST 20 | | 09/22/2020 | WELLS FARGO SECS LLC | XXX | 1,799,748 | 1,800,000 | |
| 36258N-AB-8 | GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA | | 01/08/2020 | WELLS FARGO SECS LLC | XXX | 694,970 | 695,000 | |
| 36258V-AD-6 | GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA | | 04/16/2020 | NON-BROKER TRADE, BO | XXX | 999,944 | 1,000,000 | |
| 36259D-AB-7 | GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA | | 08/11/2020 | CITIGROUP GLOBAL MKT | XXX | 394,997 | 395,000 | |
| 36259D-AD-3 | GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA | | 08/11/2020 | CITIGROUP GLOBAL MKT | XXX | 2,599,972 | 2,600,000 | |
| 36259K-AB-3 | GM FINANCIAL AUTOMOBILE LEASING TRUST 20 | | 02/10/2020 | VARIOUS | XXX | 1,049,956 | 1,050,000 | |
| 36259P-AE-6 | GM FINANCIAL AUTOMOBILE LEASING TRUST 20 | | 06/08/2020 | VARIOUS | XXX | 1,849,699 | 1,850,000 | |
| 36260K-AC-8 | GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA | | 10/06/2020 | JPM SECURITIES-FIXED | XXX | 779,833 | 780,000 | |
| 36260K-AD-6 | GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA | | 10/06/2020 | JPM SECURITIES-FIXED | XXX | 989,733 | 990,000 | |
| 369550-BK-3 | GENERAL DYNAMICS CORP | | 03/23/2020 | WELLS FARGO SECS LLC | XXX | 248,888 | 250,000 | |
| 369550-BM-9 | GENERAL DYNAMICS CORP | | 03/23/2020 | WELLS FARGO SECS LLC | XXX | 989,470 | 1,000,000 | |
| 369604-BV-4 | GENERAL ELECTRIC CO | | 12/02/2020 | US BANKCORP INVESTME | XXX | 2,182,671 | 1,975,000 | 6,246 |
| 36962G-3P-7 | GENERAL ELECTRIC CO | | 09/14/2020 | VARIOUS | XXX | 233,265 | 200,000 | 2,024 |
| 37045X-AW-6 | GENERAL MOTORS FINANCIAL CO INC | | 10/28/2020 | VARIOUS | XXX | 1,544,905 | 1,500,000 | 6,133 |
| 37045X-CU-8 | GENERAL MOTORS FINANCIAL CO INC | | 10/28/2020 | JANE STREET EXECUTIO | XXX | 727,244 | 700,000 | 7,731 |
| 37045X-CV-6 | GENERAL MOTORS FINANCIAL CO INC | | 01/06/2020 | CITIGROUP GLOBAL MKT | XXX | 3,385,729 | 3,390,000 | |
| 37045X-CW-4 | GENERAL MOTORS FINANCIAL CO INC | | 05/12/2020 | VARIOUS | XXX | 1,669,249 | 1,670,000 | |
| 37045X-CX-2 | GENERAL MOTORS FINANCIAL CO INC | | 06/17/2020 | JPM SECURITIES-FIXED | XXX | 2,396,232 | 2,400,000 | |
| 37310P-AE-1 | GEORGETOWN UNIVERSITY/THE | | 02/19/2020 | BARCLAYS CAPITAL FIX | XXX | 3,000,000 | 3,000,000 | |
| 375558-BS-1 | GILEAD SCIENCES INC | | 12/17/2020 | VARIOUS | XXX | 8,153,726 | 8,150,000 | 21,497 |
| 375558-BW-2 | GILEAD SCIENCES INC | | 09/23/2020 | BARCLAYS CAPITAL INC | XXX | 3,698,705 | 3,700,000 | |
| 375558-BX-0 | GILEAD SCIENCES INC | | 09/23/2020 | BARCLAYS CAPITAL FIX | XXX | 6,159,636 | 6,165,000 | |
| 38141G-GQ-1 | GOLDMAN SACHS GROUP INC/THE | | 04/06/2020 | NON-BROKER TRADE, BO | XXX | 2,073,500 | 2,000,000 | 20,708 |
| 38141G-RD-8 | GOLDMAN SACHS GROUP INC/THE | | 03/31/2020 | GOLDMAN SACHS & CO | XXX | 466,187 | 450,000 | 3,172 |
| 38141G-WC-4 | GOLDMAN SACHS GROUP INC/THE | | 03/31/2020 | GOLDMAN SACHS & CO | XXX | 478,064 | 475,000 | 6,175 |
| 38141G-WU-4 | GOLDMAN SACHS GROUP INC/THE | | 06/16/2020 | JEFFERIES & COMPANY | XXX | 994,800 | 1,000,000 | 709 |
| 38141G-XG-4 | GOLDMAN SACHS GROUP INC/THE | | 12/03/2020 | VARIOUS | XXX | 14,519,570 | 14,455,000 | 5,438 |
| 38141G-XL-3 | GOLDMAN SACHS GROUP INC/THE | | 11/16/2020 | GOLDMAN SACHS & CO | XXX | 4,040,000 | 4,040,000 | |
| 38141G-XM-1 | GOLDMAN SACHS GROUP INC/THE | | 12/04/2020 | GOLDMAN SACHS & CO | XXX | 1,250,000 | 1,250,000 | |
| 38143U-8H-7 | GOLDMAN SACHS GROUP INC/THE | | 08/31/2020 | RBC CAPITAL MARKETS | XXX | 1,131,360 | 1,000,000 | 729 |
| 38148Y-AA-6 | GOLDMAN SACHS GROUP INC/THE | | 06/22/2020 | MARKETAXESS CORP | XXX | 4,286,562 | 3,690,000 | 22,234 |
| 40434L-AB-1 | HP INC | | 06/09/2020 | VARIOUS | XXX | 3,041,399 | 3,050,000 | |
| 421946-AM-6 | HEALTHCARE REALTY TRUST INC | | 09/18/2020 | JPM SECURITIES-FIXED | XXX | 2,975,670 | 3,000,000 | |
| 42225U-AH-7 | HEALTHCARE TRUST OF AMERICA HOLDINGS LP | | 09/14/2020 | WELLS FARGO SECS LLC | XXX | 307,508 | 310,000 | |
| 427866-BE-7 | HERSHEY CO/THE | | 05/27/2020 | CITIGROUP GLOBAL MKT | XXX | 1,632,334 | 1,635,000 | |
| 42824C-BG-3 | HEWLETT PACKARD ENTERPRISE CO | | 06/09/2020 | VARIOUS | XXX | 4,564,219 | 4,500,000 | 5,660 |
| 437076-BC-5 | HOME DEPOT INC/THE | | 12/02/2020 | MORGAN STANLEY & CO | XXX | 383,758 | 350,000 | 3,974 |
| 43813D-AB-4 | HONDA AUTO RECEIVABLES 2020-2 OWNER TRUS | | 05/18/2020 | BANC/AMERICA SECUR.L | XXX | 184,986 | 185,000 | |

# SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks **ACQUIRED** During Current Year

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|---|---|---|---|---|---|---|---|---|
| 43813K-AC-6 | HONDA AUTO RECEIVABLES 2020-3 OWNER TRUS | | 12/18/2020 | VARIOUS | XXX | 2,861,726 | 2,860,000 | 53 |
| 43813K-AD-4 | HONDA AUTO RECEIVABLES 2020-3 OWNER TRUS | | 09/22/2020 | BARCLAYS CAPITAL FIX | XXX | 1,599,575 | 1,600,000 | |
| 43813R-AD-9 | HONDA AUTO RECEIVABLES 2020-1 OWNER TRUS | | 02/19/2020 | JPM SECURITIES-FIXED | XXX | 1,849,569 | 1,850,000 | |
| 438516-CC-8 | HONEYWELL INTERNATIONAL INC | | 08/17/2020 | VARIOUS | XXX | 8,175,000 | 8,175,000 | |
| 446150-AK-0 | HUNTINGTON BANCSHARES INC/OH | | 04/09/2020 | NON-BROKER TRADE, BO | XXX | 1,747,259 | 1,750,000 | 9,965 |
| 446150-AS-3 | HUNTINGTON BANCSHARES INC/OH | | 01/28/2020 | MORGAN STANLEY & CO | XXX | 5,826,425 | 5,850,000 | |
| 44644M-AA-9 | HUNTINGTON NATIONAL BANK/THE | | 01/28/2020 | MORGAN STANLEY & CO | XXX | 2,797,648 | 2,800,000 | |
| 44891L-AB-9 | HYUNDAI AUTO RECEIVABLES TRUST 2020-A | | 04/20/2020 | BANC/AMERICA SECUR.L | XXX | 2,479,861 | 2,480,000 | |
| 44891L-AC-7 | HYUNDAI AUTO RECEIVABLES TRUST 2020-A | | 04/20/2020 | VARIOUS | XXX | 1,499,651 | 1,500,000 | |
| 44891R-AB-6 | HYUNDAI AUTO RECEIVABLES TRUST 2020-C | | 10/20/2020 | SMBC NIKKO SECS AMER | XXX | 1,214,976 | 1,215,000 | |
| 44891R-AC-4 | HYUNDAI AUTO RECEIVABLES TRUST 2020-C | | 10/20/2020 | PERSHING & COMPANY | XXX | 344,921 | 345,000 | |
| 44891R-AD-2 | HYUNDAI AUTO RECEIVABLES TRUST 2020-C | | 10/20/2020 | PERSHING & COMPANY | XXX | 1,249,581 | 1,250,000 | |
| 44932N-AD-2 | HYUNDAI AUTO RECEIVABLES TRUST 2019-A | | 05/01/2020 | MIZUHO SECURITIES US | XXX | 432,604 | 425,000 | 628 |
| 44933F-AD-8 | HYUNDAI AUTO RECEIVABLES TRUST 2020-B | | 07/14/2020 | CITIGROUP GLOBAL MKT | XXX | 1,999,656 | 2,000,000 | |
| 458140-BL-3 | INTEL CORP | | 03/20/2020 | BANC/AMERICA SECUR.L | XXX | 1,998,180 | 2,000,000 | |
| 45866F-AK-0 | INTERCONTINENTAL EXCHANGE INC | | 10/20/2020 | CITIGROUP GLOBAL MKT | XXX | 3,164,070 | 3,050,000 | 25,976 |
| 45866F-AM-6 | INTERCONTINENTAL EXCHANGE INC | | 08/18/2020 | VARIOUS | XXX | 1,459,372 | 1,460,000 | |
| 45866F-AN-4 | INTERCONTINENTAL EXCHANGE INC | | 09/14/2020 | GOLDMAN SACHS & CO | XXX | 353,455 | 350,000 | 468 |
| 45866F-AP-9 | INTERCONTINENTAL EXCHANGE INC | | 08/17/2020 | WELLS FARGO SECS LLC | XXX | 536,328 | 540,000 | |
| 459200-JX-0 | INTERNATIONAL BUSINESS MACHINES CORP | | 04/06/2020 | MITSUBISHI UFJ SECS | XXX | 975,460 | 950,000 | 10,905 |
| 459200-KB-6 | INTERNATIONAL BUSINESS MACHINES CORP | | 04/15/2020 | WELLS FARGO SECS LLC | XXX | 2,062,010 | 1,705,000 | 29,875 |
| 46124H-AC-0 | INTUIT INC | | 06/25/2020 | VARIOUS | XXX | 2,572,580 | 2,575,000 | |
| 46124H-AD-8 | INTUIT INC | | 06/25/2020 | BANC/AMERICA SECUR.L | XXX | 1,118,310 | 1,121,000 | |
| 46625H-RV-4 | JPMORGAN CHASE & CO | | 08/31/2020 | CREDIT SUISSE FIRST | XXX | 1,661,505 | 1,500,000 | 18,560 |
| 46647P-AV-8 | JPMORGAN CHASE & CO | | 10/15/2020 | CITIGROUP GLOBAL MKT | XXX | 746,519 | 630,000 | 6,326 |
| 46647P-BL-9 | JPMORGAN CHASE & CO | | 06/01/2020 | VARIOUS | XXX | 10,952,436 | 10,800,000 | 16,447 |
| 46647P-BR-6 | JPMORGAN CHASE & CO | | 05/19/2020 | JPM SECURITIES-FIXED | XXX | 10,000,000 | 10,000,000 | |
| 46647P-BU-9 | JPMORGAN CHASE & CO | | 12/17/2020 | VARIOUS | XXX | 3,052,226 | 3,050,000 | 2,264 |
| 47233J-DX-3 | JEFFERIES GROUP LLC | | 11/23/2020 | VARIOUS | XXX | 4,018,166 | 3,970,000 | 4,400 |
| 478115-AE-8 | JOHNS HOPKINS UNIVERSITY | | 03/09/2020 | GOLDMAN SACHS & CO | XXX | 2,245,000 | 2,245,000 | |
| 478160-CQ-5 | JOHNSON & JOHNSON | | 08/20/2020 | J.P. MORGAN SECURITI | XXX | 2,499,300 | 2,500,000 | |
| 478160-CR-3 | JOHNSON & JOHNSON | | 08/20/2020 | JPM SECURITIES-FIXED | XXX | 11,920,200 | 12,000,000 | |
| 49271V-AG-5 | KEURIG DR PEPPER INC | | 05/21/2020 | VARIOUS | XXX | 5,406,100 | 5,000,000 | 563 |
| 49326E-EK-5 | KEYCORP | | 02/03/2020 | GOLDMAN SACHS & CO | XXX | 7,990,320 | 8,000,000 | |
| 49327M-2Z-6 | KEYBANK NA/CLEVELAND OH | | 03/05/2020 | KEYBANC CAPITAL MARK | XXX | 1,649,225 | 1,650,000 | |
| 49327M-3A-0 | KEYBANK NA/CLEVELAND OH | | 12/07/2020 | KEYBANC CAPITAL MARK | XXX | 1,250,000 | 1,250,000 | |
| 494368-CC-5 | KIMBERLY-CLARK CORP | | 09/08/2020 | MORGAN STANLEY & CO | XXX | 4,000,000 | 4,000,000 | |
| 501044-DP-3 | KROGER CO/THE | | 04/21/2020 | CITIGROUP GLOBAL MKT | XXX | 12,972,180 | 13,000,000 | |
| 502431-AN-9 | L3HARRIS TECHNOLOGIES INC | | 11/10/2020 | MORGAN STANLEY & CO | XXX | 5,522,901 | 5,525,000 | |
| 529043-AE-1 | LEXINGTON REALTY TRUST | | 09/14/2020 | CITIGROUP GLOBAL MKT | XXX | 512,110 | 500,000 | 675 |
| 539830-BP-3 | LOCKHEED MARTIN CORP | | 05/15/2020 | BK OF NY/MIZUHO SECU | XXX | 4,322,470 | 4,332,000 | |
| 548661-DT-1 | LOWE'S COS INC | | 03/24/2020 | J.P. MORGAN SECURITI | XXX | 2,494,275 | 2,500,000 | |
| 548661-DX-2 | LOWE'S COS INC | | 10/07/2020 | WELLS FARGO SECS LLC | XXX | 349,752 | 350,000 | |
| 548661-DY-0 | LOWE'S COS INC | | 10/07/2020 | WELLS FARGO SECS LLC | XXX | 4,980,850 | 5,000,000 | |
| 55336V-BQ-2 | MPLX LP | | 09/14/2020 | JANE STREET EXECUTIO | XXX | 346,605 | 350,000 | 721 |
| 55336V-BR-0 | MPLX LP | | 08/11/2020 | JPM SECURITIES-FIXED | XXX | 2,569,464 | 2,575,000 | |
| 559080-AQ-9 | MAGELLAN MIDSTREAM PARTNERS LP | | 05/06/2020 | JPM SECURITIES-FIXED | XXX | 3,745,500 | 3,750,000 | |
| 571748-BN-1 | MARSH & MCLENNAN COS INC | | 05/04/2020 | CITIGROUP GLOBAL MKT | XXX | 1,457,446 | 1,470,000 | |
| 57636Q-AR-5 | MASTERCARD INC | | 03/24/2020 | CITIGROUP GLOBAL MKT | XXX | 1,994,420 | 2,000,000 | |
| 579780-AL-1 | MCCORMICK & CO INC/MD | | 10/19/2020 | MORGAN STANLEY & CO | XXX | 1,444,321 | 1,390,000 | 6,881 |
| 579780-AQ-0 | MCCORMICK & CO INC/MD | | 04/13/2020 | BANC/AMERICA SECUR.L | XXX | 1,993,160 | 2,000,000 | |
| 58013M-EY-6 | MCDONALD'S CORP | | 09/14/2020 | NATL FINANCIAL SERVI | XXX | 1,029,258 | 900,000 | 4,255 |
| 58013M-EZ-3 | MCDONALD'S CORP | | 05/08/2020 | JANE STREET EXECUTIO | XXX | 1,825,006 | 1,495,000 | 29,863 |
| 58013M-FF-6 | MCDONALD'S CORP | | 12/02/2020 | TRADEWEB DIRECT LLC | XXX | 1,816,507 | 1,550,000 | 10,308 |
| 58013M-FL-3 | MCDONALD'S CORP | | 03/03/2020 | VARIOUS | XXX | 1,896,504 | 1,900,000 | |
| 58769E-AB-4 | MERCEDES-BENZ AUTO LEASE TRUST 2020-B | | 09/15/2020 | MIZUHO SECURITIES US | XXX | 529,952 | 530,000 | |
| 58769E-AC-2 | MERCEDES-BENZ AUTO LEASE TRUST 2020-B | | 09/15/2020 | BK OF NY/MIZUHO SECU | XXX | 699,965 | 700,000 | |
| 58769E-AD-0 | MERCEDES-BENZ AUTO LEASE TRUST 2020-B | | 09/15/2020 | BK OF NY/MIZUHO SECU | XXX | 1,049,862 | 1,050,000 | |
| 58770F-AD-4 | MERCEDES-BENZ AUTO LEASE TRUST 2020-A | | 01/21/2020 | MITSUBISHI UFJ SECS | XXX | 384,926 | 385,000 | |
| 58933Y-AV-7 | MERCK & CO INC | | 05/06/2020 | FIFTH THIRD BANK-INV | XXX | 2,050,478 | 1,710,000 | 11,300 |
| 58933Y-BA-2 | MERCK & CO INC | | 06/16/2020 | DEUTSCHE BANC/ALEX B | XXX | 4,950,250 | 5,000,000 | |
| 594918-BY-9 | MICROSOFT CORP | | 09/14/2020 | JANE STREET EXECUTIO | XXX | 1,033,137 | 900,000 | 3,300 |

# SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks **ACQUIRED** During Current Year

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|---|---|---|---|---|---|---|---|---|
| 595112-BN-2 | MICRON TECHNOLOGY INC | | 02/19/2020 | J.P. MORGAN SECURITI | XXX | 2,706,161 | 2,325,000 | 5,161 |
| 595112-BR-3 | MICRON TECHNOLOGY INC | | 04/21/2020 | VARIOUS | XXX | 1,100,000 | 1,100,000 | |
| 59523U-AS-6 | MID-AMERICA APARTMENTS LP | | 08/03/2020 | WELLS FARGO SECS LLC | XXX | 2,983,950 | 3,000,000 | |
| 59562V-AP-2 | BERKSHIRE HATHAWAY ENERGY CO | | 02/19/2020 | CITIGROUP GLOBAL MKT | XXX | 661,832 | 475,000 | 7,537 |
| 606822-BS-2 | MITSUBISHI UFJ FINANCIAL GROUP INC | | 07/13/2020 | VARIOUS | XXX | 2,850,000 | 2,850,000 | |
| 609207-AS-4 | MONDELEZ INTERNATIONAL INC | | 04/07/2020 | VARIOUS | XXX | 1,870,669 | 1,875,000 | |
| 609207-AT-2 | MONDELEZ INTERNATIONAL INC | | 04/30/2020 | VARIOUS | XXX | 7,497,350 | 7,350,000 | 5,214 |
| 609207-AV-7 | MONDELEZ INTERNATIONAL INC | | 06/30/2020 | VARIOUS | XXX | 5,894,175 | 5,895,000 | |
| 609207-AY-1 | MONDELEZ INTERNATIONAL INC | | 11/05/2020 | VARIOUS | XXX | 4,524,461 | 4,500,000 | 1,625 |
| 617446-8C-6 | MORGAN STANLEY | | 09/14/2020 | US BANKCORP INVESTME | XXX | 485,019 | 425,000 | 2,503 |
| 617446-8K-8 | MORGAN STANLEY | | 01/16/2020 | MORGAN STANLEY & CO | XXX | 2,425,000 | 2,425,000 | |
| 617446-8L-6 | MORGAN STANLEY | | 09/14/2020 | VARIOUS | XXX | 2,736,986 | 2,700,000 | 1,822 |
| 617446-8P-7 | MORGAN STANLEY | | 06/04/2020 | BANC/AMERICA SECUR.L | XXX | 2,522,868 | 2,235,000 | 15,291 |
| 617446-8Q-5 | MORGAN STANLEY | | 04/23/2020 | MORGAN STANLEY & CO | XXX | 3,000,000 | 3,000,000 | |
| 617446-8T-9 | MORGAN STANLEY | | 11/09/2020 | MORGAN STANLEY & CO | XXX | 3,270,000 | 3,270,000 | |
| 61744Y-AH-1 | MORGAN STANLEY | | 07/29/2020 | BANC/AMERICA SECUR.L | XXX | 260,070 | 250,000 | 1,375 |
| 61744Y-AL-2 | MORGAN STANLEY | | 06/22/2020 | JANE STREET EXECUTIO | XXX | 3,310,924 | 2,780,000 | 46,611 |
| 61746B-DJ-2 | MORGAN STANLEY | | 08/20/2020 | MORGAN STANLEY & CO | XXX | 566,675 | 525,000 | 9,789 |
| 61746B-ED-4 | MORGAN STANLEY | | 03/31/2020 | CITIGROUP GLOBAL MKT | XXX | 1,713,107 | 1,700,000 | 16,734 |
| 61746B-EF-9 | MORGAN STANLEY | | 08/31/2020 | PERSHING & COMPANY | XXX | 1,705,170 | 1,500,000 | 6,344 |
| 620076-BT-5 | MOTOROLA SOLUTIONS INC | | 12/08/2020 | TRADEWEB DIRECT LLC | XXX | 2,046,860 | 2,000,000 | 3,194 |
| 63111X-AC-5 | NASDAQ INC | | 12/07/2020 | J.P. MORGAN SECURITI | XXX | 720,000 | 720,000 | |
| 637432-NV-3 | NATIONAL RURAL UTILITIES COOPERATIVE FIN | | 01/22/2020 | RBC CAPITAL MARKETS | XXX | 995,620 | 1,000,000 | |
| 63743H-ET-5 | NATIONAL RURAL UTILITIES COOPERATIVE FIN | | 01/22/2020 | VARIOUS | XXX | 3,701,740 | 3,705,000 | |
| 64110D-AL-8 | NETAPP INC | | 06/17/2020 | VARIOUS | XXX | 1,723,862 | 1,725,000 | |
| 649322-AH-7 | NEW YORK AND PRESBYTERIAN HOSPITAL/THE | | 12/03/2020 | BARCLAYS CAPITAL INC | XXX | 2,416,325 | 2,500,000 | 16,920 |
| 651639-AX-4 | NEWMONT CORP | | 09/14/2020 | BANC/AMERICA SECUR.L | XXX | 352,167 | 325,000 | 4,171 |
| 65339K-BQ-2 | NEXTERA ENERGY CAPITAL HOLDINGS INC | | 04/01/2020 | VARIOUS | XXX | 3,519,995 | 3,525,000 | |
| 65339K-BR-0 | NEXTERA ENERGY CAPITAL HOLDINGS INC | | 12/02/2020 | CREDIT SUISSE FIRST | XXX | 2,612,600 | 2,500,000 | 469 |
| 654106-AH-6 | NIKE INC | | 03/25/2020 | NON-BROKER TRADE, BO | XXX | 124,830 | 125,000 | |
| 654106-AL-7 | NIKE INC | | 03/25/2020 | BANC/AMERICA SECUR.L | XXX | 1,987,480 | 2,000,000 | |
| 65473P-AH-8 | NISOURCE INC | | 11/23/2020 | VARIOUS | XXX | 1,895,178 | 1,725,000 | 9,329 |
| 65473P-AK-1 | NISOURCE INC | | 08/12/2020 | CREDIT SUISSE FIRST | XXX | 1,620,970 | 1,625,000 | |
| 65473P-AL-9 | NISOURCE INC | | 08/12/2020 | CREDIT SUISSE FIRST | XXX | 4,746,390 | 4,750,000 | |
| 65479C-AB-4 | NISSAN AUTO RECEIVABLES 2020-B OWNER TRU | | 06/23/2020 | MIZUHO SECURITIES US | XXX | 2,019,940 | 2,020,000 | |
| 65479C-AD-0 | NISSAN AUTO RECEIVABLES 2020-B OWNER TRU | | 06/23/2020 | MIZUHO SECURITIES US | XXX | 999,973 | 1,000,000 | |
| 65479M-AC-0 | NISSAN AUTO RECEIVABLES 2020-A OWNER TRU | | 04/22/2020 | VARIOUS | XXX | 3,224,710 | 3,225,000 | |
| 65479N-AB-0 | NISSAN AUTO LEASE TRUST 2020-A | | 01/22/2020 | CITIGROUP GLOBAL MKT | XXX | 1,399,922 | 1,400,000 | |
| 65480E-AB-7 | NISSAN AUTO LEASE TRUST 2020-B | | 09/22/2020 | MERRILL LYNCH PIERCE | XXX | 974,950 | 975,000 | |
| 65480E-AD-3 | NISSAN AUTO LEASE TRUST 2020-B | | 09/22/2020 | BANC/AMERICA SECUR.L | XXX | 774,920 | 775,000 | |
| 65480E-AE-1 | NISSAN AUTO LEASE TRUST 2020-B | | 09/22/2020 | BANC/AMERICA SECUR.L | XXX | 1,749,612 | 1,750,000 | |
| 666807-BS-0 | NORTHROP GRUMMAN CORP | | 03/19/2020 | JPM SECURITIES-FIXED | XXX | 995,990 | 1,000,000 | |
| 666807-BT-8 | NORTHROP GRUMMAN CORP | | 05/15/2020 | MERRILL LYNCH PIERCE | XXX | 3,020,843 | 2,300,000 | 18,426 |
| 66989H-AR-9 | NOVARTIS CAPITAL CORP | | 02/11/2020 | CITIGROUP GLOBAL MKT | XXX | 1,997,380 | 2,000,000 | |
| 67103H-AK-3 | O'REILLY AUTOMOTIVE INC | | 09/14/2020 | PIERPONT SECURITIES | XXX | 351,411 | 350,000 | |
| 677415-CS-8 | OHIO POWER CO | | 03/13/2020 | RBC CAPITAL MARKETS | XXX | 998,940 | 1,000,000 | |
| 68235P-AH-1 | ONE GAS INC | | 04/29/2020 | VARIOUS | XXX | 2,735,590 | 2,750,000 | |
| 682680-BA-0 | ONEOK INC | | 03/05/2020 | BARCLAYS CAPITAL FIX | XXX | 10,991,420 | 11,000,000 | |
| 68389X-BB-0 | ORACLE CORP | | 04/03/2020 | VARIOUS | XXX | 1,655,539 | 1,625,000 | 16,024 |
| 68389X-BT-1 | ORACLE CORP | | 03/30/2020 | VARIOUS | XXX | 4,998,150 | 5,000,000 | |
| 68389X-BU-8 | ORACLE CORP | | 10/20/2020 | VARIOUS | XXX | 3,643,120 | 3,500,000 | 2,450 |
| 68389X-BW-4 | ORACLE CORP | | 11/12/2020 | VARIOUS | XXX | 7,639,219 | 7,550,000 | 3,600 |
| 68902V-AK-3 | OTIS WORLDWIDE CORP | | 12/02/2020 | BNP PARIBAS SEC CORP | XXX | 2,142,200 | 2,000,000 | 15,533 |
| 693475-AW-5 | PNC FINANCIAL SERVICES GROUP INC/THE | | 09/14/2020 | TORONTO DOMINION SEC | XXX | 750,607 | 650,000 | 8,908 |
| 693475-AZ-8 | PNC FINANCIAL SERVICES GROUP INC/THE | | 01/16/2020 | JPM SECURITIES-FIXED | XXX | 1,246,500 | 1,250,000 | |
| 69352P-AQ-6 | PPL CAPITAL FUNDING INC | | 06/22/2020 | VARIOUS | XXX | 6,140,530 | 5,500,000 | 25,380 |
| 69353R-FT-0 | PNC BANK NA | | 02/20/2020 | MORGAN STANLEY & CO | XXX | 500,000 | 500,000 | |
| 69371R-Q8-2 | PACCAR FINANCIAL CORP | | 06/01/2020 | TORONTO DOMINION SEC | XXX | 933,700 | 935,000 | |
| 694308-JF-5 | PACIFIC GAS AND ELECTRIC CO | | 06/16/2020 | VARIOUS | XXX | 1,646,931 | 1,650,000 | |
| 694308-JG-3 | PACIFIC GAS AND ELECTRIC CO | | 06/16/2020 | J.P. MORGAN SECURITI | XXX | 1,788,138 | 1,790,000 | |
| 70462G-AB-4 | PEACEHEALTH OBLIGATED GROUP | | 10/01/2020 | MORGAN STANLEY & CO | XXX | 1,670,000 | 1,670,000 | |
| 713448-ES-3 | PEPSICO INC | | 03/17/2020 | VARIOUS | XXX | 2,859,561 | 2,875,000 | |

# SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks **ACQUIRED** During Current Year

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 713448-ET-1 | PEPSICO INC | | 03/17/2020 | BANC/AMERICA SECUR.L | XXX | 6,053,152 | 6,100,000 | |
| 713448-EY-0 | PEPSICO INC | | 04/29/2020 | GOLDMAN SACHS & CO | XXX | 374,258 | 375,000 | |
| 713448-EZ-7 | PEPSICO INC | | 04/29/2020 | GOLDMAN SACHS & CO | XXX | 1,617,996 | 1,625,000 | |
| 713448-FB-9 | PEPSICO INC | | 10/05/2020 | VARIOUS | XXX | 3,213,167 | 3,215,000 | |
| 717081-EW-9 | PFIZER INC | | 03/25/2020 | BANC/AMERICA SECUR.L | XXX | 5,779,700 | 5,800,000 | |
| 717081-EZ-2 | PFIZER INC | | 05/18/2020 | CITIGROUP GLOBAL MKT | XXX | 4,968,950 | 5,000,000 | |
| 718172-CP-2 | PHILIP MORRIS INTERNATIONAL INC | | 04/29/2020 | CITIGROUP GLOBAL MKT | XXX | 3,478,405 | 3,500,000 | |
| 718172-CQ-0 | PHILIP MORRIS INTERNATIONAL INC | | 04/29/2020 | VARIOUS | XXX | 2,541,458 | 2,550,000 | |
| 718546-AU-8 | PHILLIPS 66 | | 04/07/2020 | MIZUHO SECURITIES US | XXX | 789,092 | 790,000 | |
| 718546-AV-6 | PHILLIPS 66 | | 04/07/2020 | BK OF NY/MIZUHO SECU | XXX | 1,998,920 | 2,000,000 | |
| 718546-AY-0 | PHILLIPS 66 | | 11/16/2020 | RBC CAPITAL MARKETS | XXX | 5,663,876 | 5,670,000 | |
| 74251V-AM-4 | PRINCIPAL FINANCIAL GROUP INC | | 09/14/2020 | WELLS FARGO SECS LLC | XXX | 725,309 | 650,000 | 6,773 |
| 742718-FJ-3 | PROCTER & GAMBLE CO/THE | | 03/23/2020 | CITIGROUP GLOBAL MKT | XXX | 3,318,425 | 3,335,000 | |
| 743263-AP-0 | PROGRESS ENERGY INC | | 02/12/2020 | VARIOUS | XXX | 8,508,540 | 6,270,000 | 64,758 |
| 743315-AW-3 | PROGRESSIVE CORP/THE | | 03/17/2020 | CREDIT SUISSE FIRST | XXX | 1,500,000 | 1,500,000 | |
| 74340X-BK-6 | PROLOGIS LP | | 02/10/2020 | EXCHANGE OFFER | XXX | 926,629 | 954,000 | 11,110 |
| 74340X-BN-0 | PROLOGIS LP | | 02/03/2020 | VARIOUS | XXX | 4,392,652 | 4,400,000 | |
| 744448-CT-6 | PUBLIC SERVICE CO OF COLORADO | | 07/21/2020 | VARIOUS | XXX | 2,646,125 | 2,500,000 | 8,972 |
| 74456Q-CB-0 | PUBLIC SERVICE ELECTRIC AND GAS CO | | 01/07/2020 | BK OF NY/MIZUHO SECU | XXX | 1,995,400 | 2,000,000 | |
| 744573-AP-1 | PUBLIC SERVICE ENTERPRISE GROUP INC | | 08/12/2020 | VARIOUS | XXX | 1,421,794 | 1,425,000 | |
| 744573-AQ-9 | PUBLIC SERVICE ENTERPRISE GROUP INC | | 08/12/2020 | GOLDMAN SACHS & CO | XXX | 1,896,504 | 1,900,000 | |
| 74762E-AF-9 | QUANTA SERVICES INC | | 09/17/2020 | VARIOUS | XXX | 1,545,735 | 1,550,000 | |
| 754730-AG-4 | RAYMOND JAMES FINANCIAL INC | | 10/20/2020 | PERSHING & COMPANY | XXX | 1,889,497 | 1,550,000 | 4,204 |
| 75513E-AD-3 | RAYTHEON TECHNOLOGIES CORP | | 12/11/2020 | VARIOUS | XXX | 3,491,907 | 3,470,000 | 6,081 |
| 756109-BA-1 | REALTY INCOME CORP | | 12/09/2020 | WELLS FARGO SECS LLC | XXX | 2,363,280 | 2,400,000 | |
| 75886F-AE-7 | REGENERON PHARMACEUTICALS INC | | 09/28/2020 | VARIOUS | XXX | 6,837,906 | 6,850,000 | 583 |
| 760759-AV-2 | REPUBLIC SERVICES INC | | 02/18/2020 | BANC/AMERICA SECUR.L | XXX | 14,956,050 | 15,000,000 | |
| 760759-AY-6 | REPUBLIC SERVICES INC | | 11/09/2020 | BARCLAYS CAPITAL FIX | XXX | 949,031 | 950,000 | |
| 760759-AZ-3 | REPUBLIC SERVICES INC | | 11/09/2020 | J.P. MORGAN SECURITI | XXX | 3,997,600 | 4,000,000 | |
| 776696-AE-6 | ROPER TECHNOLOGIES INC | | 12/09/2020 | TORONTO DOMINION SEC | XXX | 574,772 | 550,000 | 1,241 |
| 776743-AK-2 | ROPER TECHNOLOGIES INC | | 08/18/2020 | VARIOUS | XXX | 1,333,839 | 1,335,000 | |
| 776743-AL-0 | ROPER TECHNOLOGIES INC | | 08/18/2020 | BANC/AMERICA SECUR.L | XXX | 9,983,900 | 10,000,000 | |
| 776743-AM-8 | ROPER TECHNOLOGIES INC | | 08/18/2020 | WELLS FARGO SECS LLC | XXX | 4,768,697 | 4,775,000 | |
| 78486Q-AE-1 | SVB FINANCIAL GROUP | | 06/02/2020 | BANC/AMERICA SECUR.L | XXX | 899,307 | 900,000 | |
| 79466L-AF-1 | SALESFORCE.COM INC | | 09/14/2020 | NATL FINANCIAL SERVI | XXX | 472,828 | 400,000 | 6,372 |
| 80287A-AD-5 | SANTANDER DRIVE AUTO RECEIVABLES TRUST 2 | | 04/16/2020 | VARIOUS | XXX | 874,927 | 875,000 | |
| 808513-BF-1 | CHARLES SCHWAB CORP/THE | | 12/08/2020 | CREDIT SUISSE FIRST | XXX | 3,995,120 | 4,000,000 | |
| 824348-BJ-4 | SHERWIN-WILLIAMS CO/THE | | 01/08/2020 | BANC/AMERICA SECUR.L | XXX | 5,056,400 | 5,000,000 | 54,903 |
| 832432-AT-5 | SMITHSONIAN INSTITUTION | | 06/11/2020 | JPM SECURITIES-FIXED | XXX | 2,800,000 | 2,800,000 | |
| 832696-AS-7 | J M SMUCKER CO/THE | | 03/04/2020 | VARIOUS | XXX | 5,351,954 | 5,365,000 | |
| 842400-FL-2 | SOUTHERN CALIFORNIA EDISON CO | | 02/19/2020 | CITIGROUP GLOBAL MKT | XXX | 2,718,300 | 1,950,000 | 51,123 |
| 842400-GX-5 | SOUTHERN CALIFORNIA EDISON CO | | 12/01/2020 | CITIGROUP GLOBAL MKT | XXX | 1,185,000 | 1,185,000 | |
| 8426EP-AD-0 | SOUTHERN CO GAS CAPITAL CORP | | 08/17/2020 | J.P. MORGAN SECURITI | XXX | 2,317,328 | 2,325,000 | |
| 844741-BF-4 | SOUTHWEST AIRLINES CO | | 02/05/2020 | BARCLAYS CAPITAL FIX | XXX | 10,593,342 | 10,650,000 | |
| 844741-BH-0 | SOUTHWEST AIRLINES CO | | 06/03/2020 | VARIOUS | XXX | 4,242,543 | 4,130,000 | 18,528 |
| 845011-AC-9 | SOUTHWEST GAS CORP | | 06/01/2020 | US BANKCORP INVESTME | XXX | 2,696,598 | 2,700,000 | |
| 84861T-AF-5 | SPIRIT REALTY LP | | 09/14/2020 | NATL FINANCIAL SERVI | XXX | 501,175 | 500,000 | 2,881 |
| 85434V-AB-4 | STANFORD HEALTH CARE | | 03/25/2020 | MORGAN STANLEY & CO | XXX | 1,500,000 | 1,500,000 | |
| 855244-AT-6 | STARBUCKS CORP | | 12/04/2020 | BARCLAYS CAPITAL INC | XXX | 2,815,255 | 2,425,000 | 27,022 |
| 855244-AW-9 | STARBUCKS CORP | | 03/10/2020 | VARIOUS | XXX | 9,543,744 | 9,600,000 | |
| 855244-AY-5 | STARBUCKS CORP | | 05/04/2020 | BANC/AMERICA SECUR.L | XXX | 989,337 | 990,000 | |
| 857477-AT-0 | STATE STREET CORP | | 08/31/2020 | MERRILL LYNCH PIERCE | XXX | 1,141,450 | 1,000,000 | 1,381 |
| 857477-BG-7 | STATE STREET CORP | | 01/21/2020 | GOLDMAN SACHS & CO | XXX | 10,955,340 | 11,000,000 | |
| 858119-BK-5 | STEEL DYNAMICS INC | | 11/06/2020 | CITIGROUP GLOBAL MKT | XXX | 354,740 | 315,000 | 755 |
| 858119-BN-9 | STEEL DYNAMICS INC | | 10/07/2020 | MORGAN STANLEY & CO | XXX | 918,553 | 925,000 | |
| 862121-AC-4 | STORE CAPITAL CORP | | 11/16/2020 | MORGAN STANLEY & CO | XXX | 2,588,508 | 2,600,000 | |
| 863667-AY-7 | STRYKER CORP | | 05/26/2020 | BANC/AMERICA SECUR.L | XXX | 4,980,550 | 5,000,000 | |
| 863667-BB-6 | STRYKER CORP | | 11/18/2020 | VARIOUS | XXX | 4,026,494 | 4,030,000 | |
| 86944B-AH-6 | SUTTER HEALTH | | 12/17/2020 | VARIOUS | XXX | 4,133,095 | 4,000,000 | 7,648 |
| 87164D-QS-2 | SYNOVUS BANK/COLUMBUS GA | | 02/05/2020 | VARIOUS | XXX | 2,925,000 | 2,925,000 | |
| 871829-BL-0 | SYSCO CORP | | 09/04/2020 | MORGAN STANLEY & CO | XXX | 2,125,240 | 1,675,000 | 43,464 |
| 872540-AT-6 | TJX COS INC/THE | | 12/02/2020 | MORGAN STANLEY & CO | XXX | 2,166,282 | 1,800,000 | 9,494 |

# SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks **ACQUIRED** During Current Year

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 87612E-BL-9 | TARGET CORP | | 03/26/2020 | CITIGROUP GLOBAL MKT | XXX | 1,996,680 | 2,000,000 | |
| 882508-BC-7 | TEXAS INSTRUMENTS INC | | 09/14/2020 | GOLDMAN SACHS & CO | XXX | 480,118 | 425,000 | 4,553 |
| 882508-BJ-2 | TEXAS INSTRUMENTS INC | | 04/24/2020 | CITIGROUP GLOBAL MKT | XXX | 4,994,500 | 5,000,000 | |
| 883556-CF-7 | THERMO FISHER SCIENTIFIC INC | | 03/23/2020 | VARIOUS | XXX | 2,600,000 | 2,600,000 | |
| 883556-CG-5 | THERMO FISHER SCIENTIFIC INC | | 03/23/2020 | J.P. MORGAN SECURITI | XXX | 3,000,000 | 3,000,000 | |
| 89190B-AE-8 | TOYOTA AUTO RECEIVABLES 2017-B OWNER TRU | | 03/31/2020 | VARIOUS | XXX | 2,715,243 | 2,709,000 | 2,622 |
| 89232H-AB-1 | TOYOTA AUTO RECEIVABLES 2020-A OWNER TRU | | 02/04/2020 | MITSUBISHI UFJ SECS | XXX | 1,489,982 | 1,490,000 | |
| 89232H-AC-9 | TOYOTA AUTO RECEIVABLES 2020-A OWNER TRU | | 12/18/2020 | BARCLAYS CAPITAL FIX | XXX | 1,224,563 | 1,200,000 | 387 |
| 892356-AA-4 | TRACTOR SUPPLY CO | | 10/28/2020 | VARIOUS | XXX | 1,335,165 | 1,350,000 | |
| 89236T-GS-8 | TOYOTA MOTOR CREDIT CORP | | 02/10/2020 | VARIOUS | XXX | 1,125,000 | 1,125,000 | |
| 89236T-GZ-2 | TOYOTA MOTOR CREDIT CORP | | 08/27/2020 | VARIOUS | XXX | 8,264,684 | 8,225,000 | 9,104 |
| 89236T-HD-0 | TOYOTA MOTOR CREDIT CORP | | 07/20/2020 | CASTLEOAK SECS LP | XXX | 1,224,241 | 1,225,000 | |
| 89236T-HF-5 | TOYOTA MOTOR CREDIT CORP | | 08/11/2020 | VARIOUS | XXX | 3,996,920 | 4,000,000 | |
| 89236T-HG-3 | TOYOTA MOTOR CREDIT CORP | | 08/11/2020 | J.P. MORGAN SECURITI | XXX | 4,497,885 | 4,500,000 | |
| 89236X-AC-0 | TOYOTA AUTO RECEIVABLES 2020-D OWNER TRU | | 10/06/2020 | JPM SECURITIES-FIXED | XXX | 899,832 | 900,000 | |
| 89236X-AD-8 | TOYOTA AUTO RECEIVABLES 2020-D OWNER TRU | | 10/06/2020 | JPM SECURITIES-FIXED | XXX | 634,840 | 635,000 | |
| 89237V-AC-3 | TOYOTA AUTO RECEIVABLES 2020-C OWNER TRU | | 07/21/2020 | PERSHING & COMPANY | XXX | 1,249,818 | 1,250,000 | |
| 89239R-AB-2 | TOYOTA AUTO RECEIVABLES 2020-B OWNER TRU | | 04/20/2020 | BANC/AMERICA SECUR.L | XXX | 1,504,886 | 1,505,000 | |
| 89788J-AB-5 | TRUIST BANK | | 03/04/2020 | BNY/SUNTRUST CAPITAL | XXX | 2,248,425 | 2,250,000 | |
| 89788J-AC-3 | TRUIST BANK | | 03/04/2020 | BNY/SUNTRUST CAPITAL | XXX | 1,500,000 | 1,500,000 | |
| 89788M-AB-8 | TRUIST FINANCIAL CORP | | 06/02/2020 | BNY/SUNTRUST CAPITAL | XXX | 6,231,938 | 6,250,000 | |
| 89788M-AC-6 | TRUIST FINANCIAL CORP | | 07/30/2020 | BNY/SUNTRUST CAPITAL | XXX | 4,991,950 | 5,000,000 | |
| 902494-AZ-6 | TYSON FOODS INC | | 02/10/2020 | PERSHING & COMPANY | XXX | 1,546,063 | 1,250,000 | 29,961 |
| 90331H-PJ-6 | US BANK NA/CINCINNATI OH | | 01/16/2020 | US BANKCORP INVESTME | XXX | 1,474,484 | 1,475,000 | |
| 904764-BJ-5 | UNILEVER CAPITAL CORP | | 09/08/2020 | BANC/AMERICA SECUR.L | XXX | 2,227,146 | 2,230,000 | |
| 904764-BK-2 | UNILEVER CAPITAL CORP | | 09/08/2020 | BANC/AMERICA SECUR.L | XXX | 999,350 | 1,000,000 | |
| 907818-EV-6 | UNION PACIFIC CORP | | 02/21/2020 | US BANKCORP INVESTME | XXX | 2,040,986 | 1,700,000 | 34,089 |
| 907818-FH-6 | UNION PACIFIC CORP | | 01/28/2020 | JPM SECURITIES-FIXED | XXX | 2,988,330 | 3,000,000 | |
| 907818-FJ-2 | UNION PACIFIC CORP | | 01/28/2020 | CITIGROUP GLOBAL MKT | XXX | 3,247,693 | 3,250,000 | |
| 911312-BV-7 | UNITED PARCEL SERVICE INC | | 03/19/2020 | JPM SECURITIES-FIXED | XXX | 995,190 | 1,000,000 | |
| 91159H-JA-9 | US BANCORP | | 07/16/2020 | VARIOUS | XXX | 18,257,216 | 18,375,000 | |
| 913017-BK-4 | RAYTHEON TECHNOLOGIES CORP | | 04/15/2020 | CITIGROUP GLOBAL MKT | XXX | 2,063,544 | 1,435,000 | 32,798 |
| 913017-BP-3 | RAYTHEON TECHNOLOGIES CORP | | 06/03/2020 | US BANKCORP INVESTME | XXX | 3,218,220 | 2,250,000 | 53,594 |
| 91324P-CY-6 | UNITEDHEALTH GROUP INC | | 09/14/2020 | MORGAN STANLEY & CO | XXX | 978,291 | 850,000 | 12,033 |
| 91324P-DT-6 | UNITEDHEALTH GROUP INC | | 02/06/2020 | VARIOUS | XXX | 7,908,483 | 7,346,000 | 139,268 |
| 91324P-DX-7 | UNITEDHEALTH GROUP INC | | 07/28/2020 | VARIOUS | XXX | 1,954,673 | 1,935,000 | 2,000 |
| 91324P-DY-5 | UNITEDHEALTH GROUP INC | | 05/13/2020 | BARCLAYS CAPITAL INC | XXX | 2,140,702 | 2,205,000 | |
| 918204-AZ-1 | VF CORP | | 04/21/2020 | BANC/AMERICA SECUR.L | XXX | 1,999,640 | 2,000,000 | |
| 918204-BB-3 | VF CORP | | 12/02/2020 | MORGAN STANLEY & CO | XXX | 2,156,325 | 1,975,000 | 6,298 |
| 91913Y-AX-8 | VALERO ENERGY CORP | | 04/14/2020 | CITIGROUP GLOBAL MKT | XXX | 1,223,640 | 1,225,000 | |
| 91913Y-BA-7 | VALERO ENERGY CORP | | 09/08/2020 | CITIGROUP GLOBAL MKT | XXX | 1,998,620 | 2,000,000 | |
| 91914J-AA-0 | VALERO ENERGY PARTNERS LP | | 01/15/2020 | MITSUBISHI UFJ SECS | XXX | 6,594,600 | 6,000,000 | 21,875 |
| 92340L-AF-6 | VEREIT OPERATING PARTNERSHIP LP | | 06/18/2020 | VARIOUS | XXX | 1,164,942 | 1,175,000 | |
| 92340L-AG-4 | VEREIT OPERATING PARTNERSHIP LP | | 11/09/2020 | WELLS FARGO SECS LLC | XXX | 207,749 | 210,000 | |
| 92343V-BR-4 | VERIZON COMMUNICATIONS INC | | 05/29/2020 | VARIOUS | XXX | 1,555,127 | 1,375,000 | 10,425 |
| 92343V-DQ-4 | VERIZON COMMUNICATIONS INC | | 03/10/2020 | MILLENNIUM ADVISORS | XXX | 428,073 | 415,000 | 6,011 |
| 92343V-DR-2 | VERIZON COMMUNICATIONS INC | | 02/04/2020 | MERRILL LYNCH PIERCE | XXX | 2,502,760 | 2,000,000 | 37,694 |
| 92343V-EU-4 | VERIZON COMMUNICATIONS INC | | 09/14/2020 | CITIGROUP GLOBAL MKT | XXX | 723,900 | 600,000 | 6,894 |
| 92343V-FE-9 | VERIZON COMMUNICATIONS INC | | 03/17/2020 | VARIOUS | XXX | 4,635,725 | 4,650,000 | |
| 92343V-FT-6 | VERIZON COMMUNICATIONS INC | | 12/17/2020 | VARIOUS | XXX | 6,423,938 | 6,400,000 | 3,195 |
| 92556H-AB-3 | VIACOMCBS INC | | 12/02/2020 | VARIOUS | XXX | 3,480,071 | 2,975,000 | 40,360 |
| 92826C-AK-8 | VISA INC | | 03/31/2020 | WELLS FARGO SECS LLC | XXX | 5,955,840 | 6,000,000 | |
| 92826C-AL-6 | VISA INC | | 04/21/2020 | VARIOUS | XXX | 1,808,821 | 1,775,000 | 1,496 |
| 92868J-AB-2 | VOLKSWAGEN AUTO LOAN ENHANCED TRUST 2020 | | 05/12/2020 | BARCLAYS CAPITAL INC | XXX | 879,974 | 880,000 | |
| 92868V-AB-5 | VOLKSWAGEN AUTO LEASE TRUST 2020-A | | 11/24/2020 | CITIGROUP GLOBAL MKT | XXX | 1,249,913 | 1,250,000 | |
| 929160-AZ-2 | VULCAN MATERIALS CO | | 12/02/2020 | BNY/SUNTRUST CAPITAL | XXX | 2,139,150 | 1,875,000 | 547 |
| 92936U-AG-4 | WP CAREY INC | | 10/06/2020 | WELLS FARGO SECS LLC | XXX | 178,378 | 180,000 | |
| 92939U-AC-0 | WEC ENERGY GROUP INC | | 09/14/2020 | VARIOUS | XXX | 1,474,469 | 1,475,000 | |
| 92939U-AD-8 | WEC ENERGY GROUP INC | | 10/05/2020 | TORONTO DOMINION SEC | XXX | 3,527,176 | 3,530,000 | |
| 92940P-AG-9 | WRKCO INC | | 07/28/2020 | VARIOUS | XXX | 3,563,210 | 3,450,000 | 6,413 |
| 931142-EE-9 | WALMART INC | | 04/21/2020 | JPM SECURITIES-FIXED | XXX | 2,313,060 | 2,000,000 | 24,050 |
| 94106L-BN-8 | WASTE MANAGEMENT INC | | 11/05/2020 | BARCLAYS CAPITAL FIX | XXX | 159,899 | 160,000 | |

# SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks **ACQUIRED** During Current Year

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 949746-SK-8 | WELLS FARGO & CO | | 03/31/2020 | BMO CAPITAL MARKETS | XXX | 484,149 | 475,000 | 2,754 |
| 95000U-2B-8 | WELLS FARGO & CO | | 03/31/2020 | BARCLAYS CAPITAL INC | XXX | 477,959 | 475,000 | 2,424 |
| 95000U-2H-5 | WELLS FARGO & CO | | 09/14/2020 | MORGAN STANLEY & CO | XXX | 474,755 | 450,000 | 4,090 |
| 95000U-2J-1 | WELLS FARGO & CO | | 02/04/2020 | WELLS FARGO SECS LLC | XXX | 10,000,000 | 10,000,000 | |
| 969457-BX-7 | WILLIAMS COS INC/THE | | 12/08/2020 | MITSUBISHI UFJ SECS | XXX | 1,118,170 | 1,000,000 | 2,431 |
| 98162H-AB-6 | WORLD OMNI AUTO RECEIVABLES TRUST 2020-A | | 02/04/2020 | BANC/AMERICA SECUR.L | XXX | 2,424,882 | 2,425,000 | |
| 98163C-AB-6 | WORLD OMNI AUTO RECEIVABLES TRUST 2020-C | | 08/11/2020 | BANC/AMERICA SECUR.L | XXX | 1,424,853 | 1,425,000 | |
| 98163C-AF-7 | WORLD OMNI AUTO RECEIVABLES TRUST 2020-C | | 09/28/2020 | VARIOUS | XXX | 4,303,980 | 4,300,000 | 191 |
| 98163G-AB-7 | WORLD OMNI AUTOMOBILE LEASE SECURITIZATI | | 10/06/2020 | MITSUBISHI UFJ SECS | XXX | 324,979 | 325,000 | |
| 98163W-AG-1 | WORLD OMNI AUTO RECEIVABLES TRUST 2020-B | | 06/16/2020 | WELLS FARGO SECS LLC | XXX | 864,987 | 865,000 | |
| 98389B-AU-4 | XCEL ENERGY INC | | 12/02/2020 | DAIWA CAP MKTS AMERI | XXX | 7,161,975 | 6,350,000 | 1,773 |
| 98389B-AZ-3 | XCEL ENERGY INC | | 09/22/2020 | VARIOUS | XXX | 3,741,480 | 3,745,000 | |
| 983919-AK-7 | XILINX INC | | 05/12/2020 | BANC/AMERICA SECUR.L | XXX | 1,299,649 | 1,300,000 | |
| 98956P-AS-1 | ZIMMER BIOMET HOLDINGS INC | | 03/13/2020 | CITIGROUP GLOBAL MKT | XXX | 834,006 | 835,000 | |
| 064159-VK-9 | BANK OF NOVA SCOTIA/THE | A | 04/14/2020 | SCOTIA CAITAL (USA) | XXX | 1,173,120 | 1,175,000 | |
| 064159-YM-2 | BANK OF NOVA SCOTIA/THE | A | 09/11/2020 | SCOTIA CAITAL (USA) | XXX | 2,718,069 | 2,720,000 | |
| 13607G-RK-2 | CANADIAN IMPERIAL BANK OF COMMERCE | A | 06/17/2020 | CITIGROUP GLOBAL MKT | XXX | 1,798,992 | 1,800,000 | |
| 13607G-RS-5 | CANADIAN IMPERIAL BANK OF COMMERCE | A | 12/07/2020 | CIBC WORLD MARKETS C | XXX | 749,618 | 750,000 | |
| 136375-BX-9 | CANADIAN NATIONAL RAILWAY CO | A | 09/09/2020 | MORGAN STANLEY & CO | XXX | 336,261 | 325,000 | 2,356 |
| 63307A-2L-8 | NATIONAL BANK OF CANADA | A | 07/06/2020 | NBC CLEARING SERVICE | XXX | 1,224,265 | 1,225,000 | |
| 67077M-AV-0 | NUTRIEN LTD | A | 05/11/2020 | CIBC WORLD MARKETS C | XXX | 1,223,898 | 1,225,000 | |
| 67077M-AW-8 | NUTRIEN LTD | A | 05/11/2020 | TORONTO DOMINION SEC | XXX | 5,993,820 | 6,000,000 | |
| 775109-BE-0 | ROGERS COMMUNICATIONS INC | A | 09/14/2020 | MORGAN STANLEY & CO | XXX | 342,192 | 300,000 | 2,749 |
| 78015K-7D-0 | ROYAL BANK OF CANADA | A | 01/13/2020 | RBC CAPITAL MARKETS | XXX | 1,698,963 | 1,700,000 | |
| 78015K-7H-1 | ROYAL BANK OF CANADA | A | 08/31/2020 | RBC CAPITAL MARKETS | XXX | 2,548,200 | 2,500,000 | 6,549 |
| 78015K-7J-7 | ROYAL BANK OF CANADA | A | 10/21/2020 | RBC CAPITAL MARKETS | XXX | 5,206,770 | 5,210,000 | |
| 867224-AC-1 | SUNCOR ENERGY INC | A | 05/11/2020 | VARIOUS | XXX | 1,014,015 | 1,015,000 | |
| 867224-AD-9 | SUNCOR ENERGY INC | A | 05/11/2020 | VARIOUS | XXX | 774,605 | 775,000 | |
| 89114Q-CF-3 | TORONTO-DOMINION BANK/THE | A | 01/22/2020 | TORONTO DOMINION SEC | XXX | 650,000 | 650,000 | |
| 89114Q-CG-1 | TORONTO-DOMINION BANK/THE | A | 06/10/2020 | TORONTO DOMINION SEC | XXX | 924,316 | 925,000 | |
| 89114Q-CJ-5 | TORONTO-DOMINION BANK/THE | A | 09/09/2020 | TORONTO DOMINION SEC | XXX | 3,744,638 | 3,750,000 | |
| 89114Q-CK-2 | TORONTO-DOMINION BANK/THE | A | 09/09/2020 | TORONTO DOMINION SEC | XXX | 3,739,538 | 3,750,000 | |
| 89352H-AM-1 | TRANSCANADA PIPELINES LTD | A | 09/14/2020 | VARIOUS | XXX | 5,862,237 | 5,020,000 | 93,654 |
| 89352H-BA-6 | TRANSCANADA PIPELINES LTD | A | 04/02/2020 | JPM SECURITIES-FIXED | XXX | 3,244,670 | 3,250,000 | |
| 046353-AW-8 | ASTRAZENECA PLC | D | 08/03/2020 | BANC/AMERICA SECUR.L | XXX | 11,666,304 | 11,700,000 | |
| 05253J-AL-5 | AUSTRALIA & NEW ZEALAND BANKING GROUP LT | D | 08/31/2020 | INTERNAL TRANSFER | XXX | 1,155,490 | 1,000,000 | 10,894 |
| 05530Q-AN-0 | BAT INTERNATIONAL FINANCE PLC | D | 09/22/2020 | DEUTSCHE BANC/ALEX B | XXX | 3,150,000 | 3,150,000 | |
| 05971K-AF-6 | BANCO SANTANDER SA | D | 05/20/2020 | VARIOUS | XXX | 1,000,000 | 1,000,000 | |
| 06738E-AE-5 | BARCLAYS PLC | D | 12/02/2020 | CREDIT SUISSE FIRST | XXX | 2,802,680 | 2,550,000 | 20,166 |
| 06738E-AQ-8 | BARCLAYS PLC | D | 07/29/2020 | BARCLAYS CAPITAL INC | XXX | 307,992 | 300,000 | 4,560 |
| 06738E-BH-7 | BARCLAYS PLC | D | 09/28/2020 | GOLDMAN SACHS & CO | XXX | 241,202 | 225,000 | 3,514 |
| 06738E-BM-6 | BARCLAYS PLC | D | 06/17/2020 | BARCLAYS CAPITAL FIX | XXX | 10,000,000 | 10,000,000 | |
| 06738E-BQ-7 | BARCLAYS PLC | D | 12/03/2020 | BARCLAYS CAPITAL FIX | XXX | 2,670,000 | 2,670,000 | |
| 06739G-CR-8 | BARCLAYS BANK PLC | D | 05/05/2020 | BARCLAYS CAPITAL INC | XXX | 924,242 | 925,000 | |
| 11134L-AH-2 | BROADCOM CORP / BROADCOM CAYMAN FINANCE | D | 01/08/2020 | MORGAN STANLEY & CO | XXX | 5,188,500 | 5,000,000 | 94,184 |
| 191241-AH-1 | COCA-COLA FEMSA SAB DE CV | D | 01/08/2020 | VARIOUS | XXX | 2,781,113 | 2,810,000 | |
| 191241-AJ-7 | COCA-COLA FEMSA SAB DE CV | D | 08/26/2020 | MORGAN STANLEY & CO | XXX | 1,992,080 | 2,000,000 | |
| 225433-AH-4 | CREDIT SUISSE GROUP FUNDING GUERNSEY LTD | D | 09/28/2020 | MITSUBISHI UFJ SECS | XXX | 264,348 | 250,000 | 396 |
| 22550L-2B-6 | CREDIT SUISSE AG/NEW YORK NY | D | 04/06/2020 | CREDIT SUISSE FIRST | XXX | 824,967 | 825,000 | |
| 22550L-2C-4 | CREDIT SUISSE AG/NEW YORK NY | D | 04/06/2020 | CREDIT SUISSE FIRST | XXX | 6,988,030 | 7,000,000 | |
| 22550L-2D-2 | CREDIT SUISSE AG/NEW YORK NY | D | 08/24/2020 | MORGAN STANLEY & CO | XXX | 1,495,016 | 1,475,000 | 3,319 |
| 22550U-AA-9 | CREDIT SUISSE AG/NEW YORK NY | D | 01/30/2020 | VARIOUS | XXX | 7,255,000 | 7,255,000 | |
| 23291K-AJ-4 | DH EUROPE FINANCE II SARL | D | 04/15/2020 | GOLDMAN SACHS & CO | XXX | 2,106,797 | 1,970,000 | 28,456 |
| 251526-CE-7 | DEUTSCHE BANK AG/NEW YORK NY | D | 11/17/2020 | DEUTSCHE BANC/ALEX B | XXX | 6,200,000 | 6,200,000 | |
| 25243Y-BD-0 | DIAGEO CAPITAL PLC | D | 05/11/2020 | GOLDMAN SACHS & CO | XXX | 1,479,135 | 1,500,000 | 1,167 |
| 25243Y-BE-8 | DIAGEO CAPITAL PLC | D | 07/30/2020 | VARIOUS | XXX | 4,628,485 | 4,500,000 | 11,097 |
| 29446M-AG-7 | EQUINOR ASA | D | 04/02/2020 | VARIOUS | XXX | 2,720,592 | 2,740,000 | |
| 377373-AL-9 | GLAXOSMITHKLINE CAPITAL PLC | D | 09/28/2020 | BANC/AMERICA SECUR.L | XXX | 1,650,000 | 1,650,000 | |
| 404280-BB-4 | HSBC HOLDINGS PLC | D | 08/31/2020 | MORGAN STANLEY & CO | XXX | 846,848 | 750,000 | 7,881 |
| 404280-CH-0 | HSBC HOLDINGS PLC | D | 05/28/2020 | HSBC SECURITIES (USA | XXX | 1,000,000 | 1,000,000 | |
| 404280-CM-9 | HSBC HOLDINGS PLC | D | 11/17/2020 | HSBC SECURITIES (USA | XXX | 11,000,000 | 11,000,000 | |
| 456837-AP-8 | ING GROEP NV | D | 10/15/2020 | DEUTSCHE BANC/ALEX B | XXX | 354,617 | 325,000 | 320 |

# SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks **ACQUIRED** During Current Year

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 47837R-AA-8 | JOHNSON CONTROLS INTERNATIONAL PLC / TYC | D | 09/08/2020 | BANC/AMERICA SECUR.L | XXX | 4,685,383 | 4,700,000 | |
| 539439-AV-1 | LLOYDS BANKING GROUP PLC | D | 01/29/2020 | CITIGROUP GLOBAL MKT | XXX | 3,000,000 | 3,000,000 | |
| 53944Y-AL-7 | LLOYDS BANKING GROUP PLC | D | 09/28/2020 | VARIOUS | XXX | 3,490,343 | 3,450,000 | 3,918 |
| 53944Y-AM-5 | LLOYDS BANKING GROUP PLC | D | 06/08/2020 | VARIOUS | XXX | 2,145,000 | 2,145,000 | |
| 60687Y-BD-0 | MIZUHO FINANCIAL GROUP INC | D | 02/18/2020 | BK OF NY/MIZUHO SECU | XXX | 750,000 | 750,000 | |
| 63254A-BC-1 | NATIONAL AUSTRALIA BANK LTD/NEW YORK | D | 01/06/2020 | BANC/AMERICA SECUR.L | XXX | 1,694,934 | 1,700,000 | |
| 65535H-AQ-2 | NOMURA HOLDINGS INC | D | 01/09/2020 | VARIOUS | XXX | 4,300,000 | 4,300,000 | |
| 780097-BK-6 | NATWEST GROUP PLC | D | 09/28/2020 | GOLDMAN SACHS & CO | XXX | 244,010 | 225,000 | 213 |
| 780097-BP-5 | NATWEST GROUP PLC | D | 11/02/2020 | UBS SECURITIES LLC | XXX | 3,189,840 | 3,000,000 | 41,486 |
| 80283L-AY-9 | SANTANDER UK PLC | D | 01/06/2020 | CITIGROUP GLOBAL MKT | XXX | 1,484,094 | 1,485,000 | |
| 822582-BE-1 | SHELL INTERNATIONAL FINANCE BV | D | 01/27/2020 | PERSHING & COMPANY | XXX | 1,100,830 | 925,000 | 8,267 |
| 822582-CG-5 | SHELL INTERNATIONAL FINANCE BV | D | 09/10/2020 | RBC CAPITAL MARKETS | XXX | 822,555 | 750,000 | 9,109 |
| 822582-CJ-9 | SHELL INTERNATIONAL FINANCE BV | D | 09/10/2020 | VARIOUS | XXX | 5,137,434 | 5,150,000 | |
| 86562M-BW-9 | SUMITOMO MITSUI FINANCIAL GROUP INC | D | 01/06/2020 | PERSHING & COMPANY | XXX | 2,800,000 | 2,800,000 | |
| 874060-AX-4 | TAKEDA PHARMACEUTICAL CO LTD | D | 07/21/2020 | VARIOUS | XXX | 14,475,738 | 14,450,000 | 1,355 |
| 874060-AY-2 | TAKEDA PHARMACEUTICAL CO LTD | D | 06/29/2020 | BANC/AMERICA SECUR.L | XXX | 5,925,000 | 5,925,000 | |
| 87938W-AC-7 | TELEFONICA EMISIONES SA | D | 02/18/2020 | TRADEWEB DIRECT LLC | XXX | 2,725,125 | 1,875,000 | 22,016 |
| 92857W-AQ-3 | VODAFONE GROUP PLC | D | 02/18/2020 | VARIOUS | XXX | 2,910,499 | 2,150,000 | 61,005 |
| 961214-CX-9 | WESTPAC BANKING CORP | D | 08/31/2020 | BMOCM/BONDS | XXX | 1,667,820 | 1,500,000 | 12,944 |
| 961214-EL-3 | WESTPAC BANKING CORP | D | 01/09/2020 | CITIGROUP GLOBAL MKT | XXX | 6,497,140 | 6,500,000 | |
| 3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | 1,614,346,661 | 1,577,651,000 | 2,814,090 |
| Bonds - Hybrid Securities | | | | | | | | |
| Bonds - Parent, Subsidiaries, and Affiliates | | | | | | | | |
| Bonds - SVO Identified Funds | | | | | | | | |
| Bonds - Subtotals - Unaffiliated Bank Loans | | | | | | | | |
| 8399997 - Bonds - Subtotals - Bonds - Part 3 | | | | | | 2,678,435,866 | 2,582,865,754 | 5,121,641 |
| 8399998 - Bonds - Summary item from Part 5 for Bonds | | | | | | 332,613,170 | 331,475,205 | 396,802 |
| 8399999 - Bonds - Subtotals - Bonds | | | | | | 3,011,049,035 | 2,914,340,959 | 5,518,443 |
| Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred | | | | | | | | |
| Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred | | | | | | | | |
| Preferred Stocks - Parent, Subsidiaries and Affiliates Perpetual Preferred | | | | | | | | |
| Preferred Stocks - Parent, Subsidiaries and Affiliates Redeemable Preferred | | | | | | | | |
| Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded | | | | | | | | |
| Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other | | | | | | | | |
| Common Stocks - Parent, Subsidiaries, and Affiliates Publicly Traded | | | | | | | | |
| Common Stocks - Parent, Subsidiaries and Affiliates Other | | | | | | | | |
| Common Stocks - Mutual Funds | | | | | | | | |
| Common Stocks - Unit Investment Trusts | | | | | | | | |
| Common Stocks - Closed-End Funds | | | | | | | | |
| 9999999 Totals | | | | | | 3,011,049,035 | XXX | 5,518,443 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | 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 (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. Governments | | | | | | | | | | | | | | | | | | | | |
| 36179U-Q7-0 | GINNIE MAE II POOL | | 12/01/2020 | PAYDOWN | XXX | 2,934,268 | 2,934,268 | 3,150,671 | | | (216,402) | | (216,402) | | 2,934,268 | | | | 50,616 | 04/01/2049 |
| 3622A2-TU-6 | GINNIE MAE I POOL | | 12/01/2020 | PAYDOWN | XXX | 1,213,538 | 1,213,538 | 1,278,387 | 1,235,123 | | (21,584) | | (21,584) | | 1,213,538 | | | | 26,100 | 04/01/2025 |
| 38378M-WF-8 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | | 12/01/2020 | PAYDOWN | XXX | 134,625 | 134,625 | 135,004 | 134,726 | | (101) | | (101) | | 134,625 | | | | 1,112 | 08/01/2025 |
| 38380C-EJ-8 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | | 12/01/2020 | PAYDOWN | XXX | 39,967 | 39,967 | 42,490 | | | (2,523) | | (2,523) | | 39,967 | | | | 122 | 03/01/2039 |
| 38380W-ZN-2 | GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | | 12/01/2020 | PAYDOWN | XXX | 24,171 | 24,171 | 24,866 | | | (695) | | (695) | | 24,171 | | | | 77 | 09/01/2046 |
| 912828-2D-1 | UNITED STATES TREASURY NOTE/BOND | | 12/07/2020 | VARIOUS | XXX | 16,553,567 | 16,055,000 | 15,859,043 | 15,917,252 | | 11,585 | | 11,585 | | 15,928,837 | | 624,729 | 624,729 | 223,268 | 08/31/2023 |
| 912828-2J-8 | UNITED STATES TREASURY NOTE/BOND | | 07/15/2020 | MATURITY | XXX | 3,000,000 | 3,000,000 | 2,939,590 | 2,980,652 | | 19,348 | | 19,348 | | 3,000,000 | | | | 45,000 | 07/15/2020 |
| 912828-2U-3 | UNITED STATES TREASURY NOTE/BOND | | 10/09/2020 | VARIOUS | XXX | 2,182,030 | 2,050,000 | 2,014,051 | 2,025,169 | | 3,860 | | 3,860 | | 2,029,029 | | 153,001 | 153,001 | 42,042 | 08/31/2024 |
| 912828-2V-1 | UNITED STATES TREASURY NOTE/BOND | | 08/12/2020 | CITIGROUP GLOBAL MKT | XXX | 9,010,517 | 9,000,000 | 8,937,100 | 8,984,717 | | 13,330 | | 13,330 | | 8,998,047 | | 12,470 | 12,470 | 112,653 | 09/15/2020 |
| 912828-2Z-2 | UNITED STATES TREASURY NOTE/BOND | | 10/15/2020 | VARIOUS | XXX | 7,062,779 | 7,062,500 | 6,985,474 | 7,027,825 | | 34,457 | | 34,457 | | 7,062,282 | | 497 | 497 | 114,461 | 10/15/2020 |
| 912828-3F-5 | UNITED STATES TREASURY NOTE/BOND | | 06/03/2020 | VARIOUS | XXX | 3,099,136 | 2,875,000 | 2,844,038 | 2,849,808 | | 793 | | 793 | | 2,850,602 | | 248,534 | 248,534 | 21,211 | 11/15/2027 |
| 912828-3J-7 | UNITED STATES TREASURY NOTE/BOND | | 05/08/2020 | GOLDMAN SACHS & CO | XXX | 379,244 | 350,000 | 343,931 | 345,606 | | 303 | | 303 | | 345,909 | | 33,335 | 33,335 | 3,312 | 11/30/2024 |
| 912828-3Q-1 | UNITED STATES TREASURY NOTE/BOND | | 12/07/2020 | JPM SECURITIES-FIXED | XXX | 4,914,184 | 4,900,000 | 4,918,758 | 4,917,785 | | (15,301) | | (15,301) | | 4,902,484 | | 11,700 | 11,700 | 132,853 | 01/15/2021 |
| 912828-3W-8 | UNITED STATES TREASURY NOTE/BOND | | 05/08/2020 | J.P. MORGAN SECURITI | XXX | 971,815 | 832,000 | 816,455 | 818,787 | | 519 | | 519 | | 819,306 | | 152,509 | 152,509 | 16,846 | 02/15/2028 |
| 912828-4K-3 | UNITED STATES TREASURY FLOATING RATE NOT | | 04/30/2020 | MATURITY | XXX | 6,395,000 | 6,395,000 | 6,395,625 | 6,395,125 | | (125) | | (125) | | 6,395,000 | | | | 38,234 | 04/30/2020 |
| 912828-4Q-0 | UNITED STATES TREASURY NOTE/BOND | | 05/31/2020 | VARIOUS | XXX | 726,046 | 725,000 | 725,425 | 725,090 | | (77) | | (77) | | 725,012 | | 1,033 | 1,033 | 8,024 | 05/31/2020 |
| 912828-4U-1 | UNITED STATES TREASURY NOTE/BOND | | 05/21/2020 | J.P. MORGAN SECURITI | XXX | 1,074,492 | 1,000,000 | 984,560 | 988,430 | | 1,234 | | 1,234 | | 989,663 | | 84,829 | 84,829 | 10,313 | 06/30/2023 |
| 912828-4Y-3 | UNITED STATES TREASURY NOTE/BOND | | 08/31/2020 | VARIOUS | XXX | 3,656,406 | 3,650,000 | 3,640,500 | 3,646,570 | | 2,990 | | 2,990 | | 3,649,560 | | 6,846 | 6,846 | 88,255 | 08/31/2020 |
| 912828-5B-2 | UNITED STATES TREASURY NOTE/BOND | | 09/30/2020 | MATURITY | XXX | 12,490,000 | 12,490,000 | 12,576,958 | 12,547,081 | | (57,081) | | (57,081) | | 12,490,000 | | | | 343,475 | 09/30/2020 |
| 912828-5Q-9 | UNITED STATES TREASURY NOTE/BOND | | 11/30/2020 | MATURITY | XXX | 2,000,000 | 2,000,000 | 2,007,188 | 2,003,467 | | (3,467) | | (3,467) | | 2,000,000 | | | | 55,000 | 11/30/2020 |
| 912828-6H-8 | UNITED STATES TREASURY NOTE/BOND | | 06/29/2020 | J.P. MORGAN SECURITI | XXX | 2,075,625 | 2,000,000 | 2,010,781 | 2,008,068 | | (1,776) | | (1,776) | | 2,006,292 | | 69,333 | 69,333 | 37,561 | 03/15/2022 |
| 912828-6T-2 | UNITED STATES TREASURY NOTE/BOND | | 12/08/2020 | VARIOUS | XXX | 29,187,722 | 25,985,000 | 26,475,136 | 26,452,960 | | (40,819) | | (40,819) | | 26,412,141 | | 2,775,581 | 2,775,581 | 610,349 | 05/15/2029 |
| 912828-A4-2 | UNITED STATES TREASURY NOTE/BOND | | 11/30/2020 | MATURITY | XXX | 1,000,000 | 1,000,000 | 989,688 | 994,846 | | 5,154 | | 5,154 | | 1,000,000 | | | | 20,000 | 11/30/2020 |
| 912828-A8-3 | UNITED STATES TREASURY NOTE/BOND | | 12/31/2020 | MATURITY | XXX | 12,000,000 | 12,000,000 | 12,069,922 | 12,067,458 | | (67,458) | | (67,458) | | 12,000,000 | | | | 285,000 | 12/31/2020 |
| 912828-B6-6 | UNITED STATES TREASURY NOTE/BOND | | 11/18/2020 | BNP PARIBAS SEC CORP | XXX | 7,026,602 | 6,500,000 | 7,021,406 | 6,796,001 | | (62,098) | | (62,098) | | 6,733,903 | | 292,698 | 292,698 | 225,866 | 02/15/2024 |
| 912828-G3-8 | UNITED STATES TREASURY NOTE/BOND | | 11/17/2020 | VARIOUS | XXX | 4,594,414 | 4,250,000 | 4,331,123 | 4,301,691 | | (5,620) | | (5,620) | | 4,296,071 | | 298,343 | 298,343 | 65,463 | 11/15/2024 |
| 912828-H5-2 | UNITED STATES TREASURY NOTE/BOND | | 01/31/2020 | MATURITY | XXX | 11,250,000 | 11,250,000 | 11,177,100 | 11,247,924 | | 2,076 | | 2,076 | | 11,250,000 | | | | 70,313 | 01/31/2020 |
| 912828-H8-6 | UNITED STATES TREASURY NOTE/BOND | | 07/30/2020 | VARIOUS | XXX | 12,151,309 | 12,075,000 | 11,874,366 | 11,937,775 | | 12,101 | | 12,101 | | 11,949,876 | | 201,433 | 201,433 | 99,753 | 01/31/2022 |
| 912828-J7-6 | UNITED STATES TREASURY NOTE/BOND | | 09/25/2020 | JPM SECURITIES-FIXED | XXX | 820,309 | 800,000 | 787,471 | 790,477 | | 2,806 | | 2,806 | | 793,282 | | 27,027 | 27,027 | 12,991 | 03/31/2022 |
| 912828-J8-4 | UNITED STATES TREASURY NOTE/BOND | | 03/31/2020 | VARIOUS | XXX | 1,500,413 | 1,500,000 | 1,476,602 | 1,495,477 | | 3,723 | | 3,723 | | 1,499,200 | | 1,213 | 1,213 | 9,430 | 03/31/2020 |
| 912828-K5-8 | UNITED STATES TREASURY NOTE/BOND | | 04/30/2020 | VARIOUS | XXX | 19,003,668 | 19,000,000 | 18,722,152 | 18,971,933 | | 23,778 | | 23,778 | | 18,995,711 | | 7,957 | 7,957 | 125,853 | 04/30/2020 |
| 912828-L9-9 | UNITED STATES TREASURY NOTE/BOND | | 10/31/2020 | MATURITY | XXX | 5,000,000 | 5,000,000 | 4,912,500 | 4,984,888 | | 15,112 | | 15,112 | | 5,000,000 | | | | 68,750 | 10/31/2020 |
| 912828-M9-8 | UNITED STATES TREASURY NOTE/BOND | | 09/22/2020 | BK OF AMERICA NA | XXX | 7,120,500 | 7,100,000 | 7,040,672 | 7,085,869 | | 11,242 | | 11,242 | | 7,097,111 | | 23,389 | 23,389 | 93,939 | 11/30/2020 |
| 912828-N3-0 | UNITED STATES TREASURY NOTE/BOND | | 06/08/2020 | VARIOUS | XXX | 10,390,430 | 10,000,000 | 10,045,804 | 10,014,858 | | (2,952) | | (2,952) | | 10,011,906 | | 378,524 | 378,524 | 49,856 | 12/31/2022 |
| 912828-N4-8 | UNITED STATES TREASURY NOTE/BOND | | 12/02/2020 | VARIOUS | XXX | 7,542,055 | 7,500,000 | 7,508,203 | 7,507,761 | | (5,119) | | (5,119) | | 7,502,642 | | 39,413 | 39,413 | 86,789 | 12/31/2020 |
| 912828-N8-9 | UNITED STATES TREASURY NOTE/BOND | | 04/22/2020 | SG AMERICAS SECURITI | XXX | 2,524,601 | 2,500,000 | 2,535,254 | 2,508,614 | | (2,457) | | (2,457) | | 2,506,157 | | 18,444 | 18,444 | 25,026 | 01/31/2021 |
| 912828-P3-8 | UNITED STATES TREASURY NOTE/BOND | | 03/18/2020 | VARIOUS | XXX | 2,392,653 | 2,325,000 | 2,363,971 | 2,343,552 | | (1,258) | | (1,258) | | 2,342,294 | | 50,360 | 50,360 | 25,709 | 01/31/2023 |
| 912828-P4-6 | UNITED STATES TREASURY NOTE/BOND | | 03/24/2020 | VARIOUS | XXX | 7,924,715 | 7,750,000 | 7,802,101 | 7,784,443 | | (924) | | (924) | | 7,783,519 | | 141,196 | 141,196 | 69,252 | 02/15/2026 |
| 912828-P8-7 | UNITED STATES TREASURY NOTE/BOND | | 07/13/2020 | VARIOUS | XXX | 3,275,571 | 3,250,000 | 3,242,542 | 3,246,818 | | 632 | | 632 | | 3,247,449 | | 28,122 | 28,122 | 25,982 | 02/28/2021 |
| 912828-Q2-9 | UNITED STATES TREASURY NOTE/BOND | | 02/20/2020 | VARIOUS | XXX | 20,545,442 | 20,465,000 | 20,495,373 | 20,481,472 | | (1,096) | | (1,096) | | 20,480,375 | | 65,067 | 65,067 | 114,220 | 03/31/2023 |
| 912828-Q3-7 | UNITED STATES TREASURY NOTE/BOND | | 07/13/2020 | JPM SECURITIES-FIXED | XXX | 1,542,187 | 1,530,000 | 1,533,241 | 1,530,834 | | (355) | | (355) | | 1,530,479 | | 11,709 | 11,709 | 15,049 | 03/31/2021 |
| 912828-R2-8 | UNITED STATES TREASURY NOTE/BOND | | 03/18/2020 | VARIOUS | XXX | 6,516,040 | 6,400,000 | 6,411,908 | 6,405,829 | | (338) | | (338) | | 6,405,491 | | 110,549 | 110,549 | 33,672 | 04/30/2023 |
| 912828-R6-9 | UNITED STATES TREASURY NOTE/BOND | | 03/31/2020 | VARIOUS | XXX | 9,729,766 | 9,500,000 | 9,632,285 | 9,568,007 | | (3,117) | | (3,117) | | 9,564,890 | | 164,875 | 164,875 | 38,738 | 05/31/2023 |
| 912828-TJ-9 | UNITED STATES TREASURY NOTE/BOND | | 11/25/2020 | VARIOUS | XXX | 46,630,939 | 45,300,000 | 45,570,629 | 45,415,204 | | (17,962) | | (17,962) | | 45,397,242 | | 1,233,697 | 1,233,697 | 620,015 | 08/15/2022 |
| 912828-UL-2 | UNITED STATES TREASURY NOTE/BOND | | 01/31/2020 | MATURITY | XXX | 7,000,000 | 7,000,000 | 7,090,078 | 7,002,176 | | (2,176) | | (2,176) | | 7,000,000 | | | | 48,125 | 01/31/2020 |
| 912828-V2-3 | UNITED STATES TREASURY NOTE/BOND | | 05/21/2020 | VARIOUS | XXX | 2,948,955 | 2,750,000 | 2,754,713 | 2,753,033 | | (296) | | (296) | | 2,752,736 | | 196,219 | 196,219 | 20,414 | 12/31/2023 |
| 912828-VF-4 | UNITED STATES TREASURY NOTE/BOND | | 05/31/2020 | MATURITY | XXX | 4,475,000 | 4,475,000 | 4,443,504 | 4,463,541 | | 11,459 | | 11,459 | | 4,475,000 | | | | 30,766 | 05/31/2020 |
| 912828-VJ-6 | UNITED STATES TREASURY NOTE/BOND | | 06/30/2020 | MATURITY | XXX | 3,000,000 | 3,000,000 | 2,958,125 | 2,987,007 | | 12,993 | | 12,993 | | 3,000,000 | | | | 28,125 | 06/30/2020 |
| 912828-VP-2 | UNITED STATES TREASURY NOTE/BOND | | 06/24/2020 | VARIOUS | XXX | 31,588,516 | 31,500,000 | 31,493,848 | 31,496,850 | | 1,589 | | 1,589 | | 31,498,439 | | 90,076 | 90,076 | 448,736 | 07/31/2020 |
| 912828-VS-6 | UNITED STATES TREASURY NOTE/BOND | | 11/17/2020 | VARIOUS | XXX | 5,337,568 | 5,000,000 | 5,255,430 | 5,140,329 | | (22,588) | | (22,588) | | 5,117,741 | | 219,828 | 219,828 | 125,009 | 08/15/2023 |
| 912828-W7-1 | UNITED STATES TREASURY NOTE/BOND | | 11/18/2020 | VARIOUS | XXX | 4,963,082 | 4,650,000 | 4,696,922 | 3,897,408 | | (2,024) | | (2,024) | | 4,696,420 | | 266,662 | 266,662 | 70,722 | 03/31/2024 |
| 912828-XT-2 | UNITED STATES TREASURY NOTE/BOND | | 12/16/2020 | VARIOUS | XXX | 2,984,194 | 2,800,000 | 2,795,964 | 2,797,364 | | 433 | | 433 | | 2,797,797 | | 186,397 | 186,397 | 47,005 | 05/31/2024 |
| 912828-XX-3 | UNITED STATES TREASURY NOTE/BOND | | 01/28/2020 | NOMURA SECURITIES IN | XXX | 102,250 | 100,000 | 99,504 | 99,669 | | 5 | | 5 | | 99,675 | | 2,575 | 2,575 | 159 | 06/30/2024 |
| 912828-Y4-6 | UNITED STATES TREASURY NOTE/BOND | | 07/31/2020 | VARIOUS | XXX | 1,204,947 | 1,200,000 | 1,199,391 | 1,199,818 | | 132 | | 132 | | 1,199,950 | | 4,997 | 4,997 | 26,502 | 07/31/2020 |

# 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 (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 |
| 912828-Y5-3 | UNITED STATES TREASURY FLOATING RATE NOT | | 07/01/2020 | HSBC SECURITIES INC | XXX | 9,600,301 | 9,600,000 | 9,601,324 | 9,600,445 | | (385) | | (385) | | 9,600,060 | | 241 | 241 | 60,983 | 07/31/2020 |
| 912828-Y8-7 | UNITED STATES TREASURY NOTE/BOND | | 04/22/2020 | JPM SECURITIES-FIXED | XXX | 1,854,521 | 1,750,000 | 1,757,588 | 1,756,994 | | (461) | | (461) | | 1,756,534 | | 97,988 | 97,988 | 22,380 | 07/31/2024 |
| 912828-YB-0 | UNITED STATES TREASURY NOTE/BOND | | 04/23/2020 | VARIOUS | XXX | 25,659,648 | 25,000,000 | 25,009,395 | 25,006,633 | | 1,370 | | 1,370 | | 25,008,002 | | 651,646 | 651,646 | 217,842 | 08/15/2029 |
| 912828-YT-1 | UNITED STATES TREASURY NOTE/BOND | | 07/10/2020 | VARIOUS | XXX | 1,734,839 | 1,700,000 | 1,696,287 | 1,696,404 | | 657 | | 657 | | 1,697,060 | | 37,779 | 37,779 | 11,240 | 11/30/2021 |
| 912828-YU-8 | UNITED STATES TREASURY NOTE/BOND | | 01/22/2020 | VARIOUS | XXX | 4,981,445 | 5,000,000 | 4,927,539 | 4,927,674 | | 592 | | 592 | | 4,928,266 | | 53,179 | 53,179 | 11,988 | 11/30/2026 |
| 912833-4W-7 | UNITED STATES TREASURY STRIP COUPON | | 08/21/2020 | JPM SECURITIES-FIXED | XXX | 8,767,144 | 9,950,000 | 7,424,591 | 7,425,462 | | 104,429 | | 104,429 | | 7,529,891 | | 1,237,253 | 1,237,253 | | 08/15/2033 |
| 0599999 - Bonds - U.S. Governments | | | | | | 425,809,157 | 417,186,070 | 415,854,545 | 411,736,775 | | (259,932) | | (259,932) | | 415,495,904 | | 10,313,253 | 10,313,253 | 5,332,544 | XXX |
| Bonds - All Other Governments | | | | | | | | | | | | | | | | | | | | |
| 471048-BA-5 | JAPAN BANK FOR INTERNATIONAL COOPERATION | D | 02/24/2020 | MATURITY | XXX | 2,845,000 | 2,845,000 | 2,837,489 | 2,844,622 | | 378 | | 378 | | 2,845,000 | | | | 32,006 | 02/24/2020 |
| 471048-BC-1 | JAPAN BANK FOR INTERNATIONAL COOPERATION | D | 06/01/2020 | VARIOUS | XXX | 3,000,064 | 3,000,000 | 2,997,570 | 2,999,655 | | 344 | | 344 | | 2,999,999 | | 65 | 65 | 31,781 | 06/01/2020 |
| 903724-BL-5 | UKRAINE GOVERNMENT AID BONDS | D | 05/12/2020 | CITIGROUP GLOBAL MKT | XXX | 3,060,355 | 3,014,000 | 3,014,000 | 3,014,000 | | | | | | 3,014,000 | | 46,355 | 46,355 | 27,587 | 09/29/2021 |
| 1099999 - Bonds - All Other Governments | | | | | | 8,905,419 | 8,859,000 | 8,849,059 | 8,858,276 | | 722 | | 722 | | 8,858,999 | | 46,421 | 46,421 | 91,374 | XXX |
| Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) | | | | | | | | | | | | | | | | | | | | |
| 04057P-JT-6 | ARIZONA SCHOOL FACILITIES BOARD | | 09/01/2020 | MATURITY | XXX | 2,500,000 | 2,500,000 | 2,901,625 | 2,554,398 | | (54,398) | | (54,398) | | 2,500,000 | | | | 125,000 | 09/01/2020 |
| 13063C-Y7-9 | STATE OF CALIFORNIA | | 05/22/2020 | BARCLAYS CAPITAL FIX | XXX | 3,754,914 | 3,540,000 | 4,226,300 | 3,773,761 | | (55,788) | | (55,788) | | 3,717,973 | | 36,941 | 36,941 | 130,506 | 09/01/2021 |
| 13063C-ZM-5 | STATE OF CALIFORNIA | | 05/21/2020 | MORGAN STANLEY & CO | XXX | 1,012,640 | 1,000,000 | 1,166,270 | 1,025,332 | | (15,171) | | (15,171) | | 1,010,162 | | 2,478 | 2,478 | 36,806 | 09/01/2020 |
| 13063D-BF-4 | STATE OF CALIFORNIA | | 05/20/2020 | NATL FINANCIAL SERVI | XXX | 4,274,480 | 4,000,000 | 4,613,240 | 4,275,348 | | (58,009) | | (58,009) | | 4,217,339 | | 57,141 | 57,141 | 111,667 | 11/01/2021 |
| 13063D-DK-1 | STATE OF CALIFORNIA | | 08/01/2020 | MATURITY | XXX | 2,375,000 | 2,375,000 | 2,500,828 | 2,417,276 | | (42,276) | | (42,276) | | 2,375,000 | | | | 118,750 | 08/01/2020 |
| 13063D-RE-0 | STATE OF CALIFORNIA | | 03/11/2020 | PERSHING & COMPANY | XXX | 5,285,550 | 5,000,000 | 5,001,650 | 5,001,624 | | (29) | | (29) | | 5,001,595 | | 283,955 | 283,955 | 48,264 | 10/01/2029 |
| 20772J-Y7-1 | STATE OF CONNECTICUT | | 05/15/2020 | MATURITY | XXX | 4,000,000 | 4,000,000 | 4,544,000 | 4,052,709 | | (52,709) | | (52,709) | | 4,000,000 | | | | 100,000 | 05/15/2020 |
| 34153Q-AE-6 | STATE OF FLORIDA | | 05/21/2020 | CITIGROUP GLOBAL MKT | XXX | 2,501,650 | 2,500,000 | 2,921,000 | 2,540,692 | | (39,086) | | (39,086) | | 2,501,606 | | 44 | 44 | 60,764 | 06/01/2020 |
| 373384-PP-5 | STATE OF GEORGIA | | 05/19/2020 | STIFEL NICHOLAUS & C | XXX | 5,260,200 | 5,000,000 | 5,990,150 | 5,277,649 | | (71,254) | | (71,254) | | 5,206,395 | | 53,805 | 53,805 | 222,222 | 07/01/2021 |
| 373385-AE-3 | STATE OF GEORGIA | | 05/20/2020 | BANC/AMERICA SECUR L | XXX | 4,860,225 | 4,500,000 | 5,250,555 | 4,849,671 | | (64,658) | | (64,658) | | 4,785,013 | | 75,212 | 75,212 | 181,875 | 02/01/2022 |
| 373385-AY-9 | STATE OF GEORGIA | | 05/20/2020 | BANC/AMERICA SECUR L | XXX | 4,201,611 | 4,180,000 | 4,639,424 | 4,258,866 | | (61,533) | | (61,533) | | 4,197,333 | | 4,277 | 4,277 | 186,358 | 07/01/2020 |
| 419792-LC-8 | STATE OF HAWAII | | 05/22/2020 | B.C. ZIEGLER & CO | XXX | 1,649,712 | 1,550,000 | 1,833,976 | 1,651,865 | | (23,212) | | (23,212) | | 1,628,653 | | 21,059 | 21,059 | 50,806 | 10/01/2021 |
| 56052A-YJ-9 | STATE OF MAINE | | 05/19/2020 | RBC CAPITAL MARKETS | XXX | 3,668,700 | 3,500,000 | 4,112,465 | 3,652,159 | | (41,010) | | (41,010) | | 3,611,149 | | 57,551 | 57,551 | 82,639 | 06/01/2021 |
| 56052A-YU-4 | STATE OF MAINE | | 05/22/2020 | JPM SECURITIES-FIXED | XXX | 1,573,485 | 1,500,000 | 1,779,015 | 1,581,440 | | (22,974) | | (22,974) | | 1,558,465 | | 15,020 | 15,020 | 36,667 | 06/01/2021 |
| 574193-JL-3 | STATE OF MARYLAND | | 03/01/2020 | MATURITY | XXX | 4,000,000 | 4,000,000 | 4,654,480 | 4,024,295 | | (24,295) | | (24,295) | | 4,000,000 | | | | 100,000 | 03/01/2020 |
| 574193-PA-0 | STATE OF MARYLAND | | 05/20/2020 | RBC CAPITAL MARKETS | XXX | 4,632,138 | 4,200,000 | 4,960,158 | 4,604,636 | | (60,167) | | (60,167) | | 4,544,470 | | 87,668 | 87,668 | 169,750 | 08/01/2022 |
| 57582P-DL-1 | COMMONWEALTH OF MASSACHUSETTS | | 11/01/2020 | MATURITY | XXX | 4,140,000 | 4,140,000 | 4,108,950 | 4,135,013 | | 4,987 | | 4,987 | | 4,140,000 | | | | 50,952 | 11/01/2020 |
| 57582R-HP-4 | COMMONWEALTH OF MASSACHUSETTS | | 05/21/2020 | MORGAN STANLEY & CO | XXX | 3,516,310 | 3,500,000 | 4,071,830 | 3,567,971 | | (54,526) | | (54,526) | | 3,513,445 | | 2,865 | 2,865 | 157,986 | 07/01/2020 |
| 60412A-ES-8 | STATE OF MINNESOTA | | 05/22/2020 | BARCLAYS CAPITAL FIX | XXX | 2,008,433 | 1,900,000 | 2,076,111 | 1,987,327 | | (21,962) | | (21,962) | | 1,965,364 | | 43,069 | 43,069 | 78,111 | 08/01/2021 |
| 605581-MK-0 | STATE OF MISSISSIPPI | | 03/11/2020 | PERSHING & COMPANY | XXX | 4,171,021 | 3,965,000 | 3,965,000 | 3,965,000 | | | | | | 3,965,000 | | 206,021 | 206,021 | 37,623 | 10/01/2030 |
| 646039-TB-3 | STATE OF NEW JERSEY | | 08/15/2020 | MATURITY | XXX | 1,420,000 | 1,420,000 | 1,635,655 | 1,450,592 | | (30,592) | | (30,592) | | 1,420,000 | | | | 71,000 | 08/15/2020 |
| 658256-W4-0 | STATE OF NORTH CAROLINA | | 05/20/2020 | CITIGROUP GLOBAL MKT | XXX | 5,005,950 | 5,000,000 | 5,871,050 | 5,076,293 | | (71,274) | | (71,274) | | 5,005,019 | | 931 | 931 | 118,750 | 06/01/2020 |
| 68607L-XP-7 | STATE OF OREGON | | 06/23/2020 | VARIOUS | XXX | 1,824,348 | 1,690,466 | 1,972,824 | 1,832,433 | | (18,537) | | (18,537) | | 1,813,896 | | 10,452 | 10,452 | 53,851 | 06/01/2023 |
| 93974C-3S-7 | STATE OF WASHINGTON | | 05/20/2020 | MORGAN STANLEY & CO | XXX | 5,025,950 | 5,000,000 | 5,839,500 | 5,086,846 | | (67,759) | | (67,759) | | 5,019,087 | | 6,863 | 6,863 | 222,917 | 07/01/2020 |
| 93974C-UJ-7 | STATE OF WASHINGTON | | 07/01/2020 | MATURITY | XXX | 3,520,000 | 3,520,000 | 4,088,234 | 3,578,653 | | (58,653) | | (58,653) | | 3,520,000 | | | | 176,000 | 07/01/2020 |
| 93974D-MF-2 | STATE OF WASHINGTON | | 05/22/2020 | NATL FINANCIAL SERVI | XXX | 1,750,427 | 1,695,000 | 1,980,472 | 1,752,192 | | (21,138) | | (21,138) | | 1,731,054 | | 19,373 | 19,373 | 69,683 | 02/01/2021 |
| 93974D-RY-6 | STATE OF WASHINGTON | | 05/22/2020 | JPM SECURITIES-FIXED | XXX | 1,999,560 | 1,900,000 | 2,127,791 | 1,997,305 | | (25,998) | | (25,998) | | 1,971,308 | | 28,252 | 28,252 | 86,028 | 07/01/2021 |
| 97705L-6Z-5 | STATE OF WISCONSIN | | 05/01/2020 | MATURITY | XXX | 2,500,000 | 2,500,000 | 2,607,925 | 2,526,474 | | (26,474) | | (26,474) | | 2,500,000 | | | | 62,500 | 05/01/2020 |
| 97705M-AH-8 | STATE OF WISCONSIN | | 05/01/2020 | MATURITY | XXX | 2,515,000 | 2,515,000 | 2,928,340 | 2,545,044 | | (30,044) | | (30,044) | | 2,515,000 | | | | 62,875 | 05/01/2020 |
| 97705M-BF-1 | STATE OF WISCONSIN | | 05/20/2020 | BANC/AMERICA SECUR L | XXX | 4,411,282 | 4,320,000 | 5,124,298 | 4,466,463 | | (68,389) | | (68,389) | | 4,398,074 | | 13,208 | 13,208 | 120,600 | 11/01/2020 |
| 97705M-JE-6 | STATE OF WISCONSIN | | 09/09/2020 | MERRILL LYNCH PIERCE | XXX | 3,585,563 | 3,250,000 | 3,798,633 | 3,567,961 | | (76,686) | | (76,686) | | 3,491,274 | | 94,288 | 94,288 | 139,931 | 11/01/2022 |
| 1799999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) | | | | | | 102,944,148 | 99,660,466 | 113,291,747 | 103,077,290 | | (1,253,615) | | (1,253,615) | | 101,823,675 | | 1,120,472 | 1,120,472 | 3,270,880 | XXX |
| Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) | | | | | | | | | | | | | | | | | | | | |
| 03588H-HE-9 | COUNTY OF ANNE ARUNDEL MD | | 11/09/2020 | MESIROW FINANCIAL IN | XXX | 2,131,820 | 2,000,000 | 2,169,300 | | | (37,859) | | (37,859) | | 2,131,441 | | 379 | 379 | 61,389 | 04/01/2022 |
| 041796-RC-9 | CITY OF ARLINGTON TX | | 08/15/2020 | MATURITY | XXX | 2,000,000 | 2,000,000 | 2,116,140 | 2,022,970 | | (22,970) | | (22,970) | | 2,000,000 | | | | 60,000 | 08/15/2020 |
| 041796-SG-9 | CITY OF ARLINGTON TX | | 11/05/2020 | CTGRP GLBL MKTS INC/ | XXX | 2,073,200 | 2,000,000 | 2,300,780 | 2,119,947 | | (63,004) | | (63,004) | | 2,056,943 | | 16,257 | 16,257 | 123,333 | 08/15/2021 |
| 041826-U8-9 | ARLINGTON INDEPENDENT SCHOOL DISTRICT/TX | | 02/15/2020 | MATURITY | XXX | 1,160,000 | 1,160,000 | 1,322,423 | 1,165,668 | | (5,668) | | (5,668) | | 1,160,000 | | | | 29,000 | 02/15/2020 |
| 05914F-2K-5 | COUNTY OF BALTIMORE MD | | 03/19/2020 | MATURITY | XXX | 2,000,000 | 2,000,000 | 2,045,540 | 2,009,771 | | (9,771) | | (9,771) | | 2,000,000 | | | | 40,000 | 03/19/2020 |
| 115065-YQ-1 | SCHOOL DISTRICT OF BROWARD COUNTY/FL | | 05/21/2020 | CITIGROUP GLOBAL MKT | XXX | 3,456,030 | 3,440,000 | 3,954,349 | 3,502,990 | | (50,531) | | (50,531) | | 3,452,460 | | 3,571 | 3,571 | 155,278 | 07/01/2020 |
| 158843-XE-7 | CITY OF CHANDLER AZ | | 05/19/2020 | MESIROW FINANCIAL IN | XXX | 1,040,300 | 1,000,000 | 1,082,840 | 1,035,699 | | (9,146) | | (9,146) | | 1,026,552 | | 13,748 | 13,748 | 35,556 | 07/01/2021 |
| 159808-KK-9 | COUNTY OF CHARLES MD | | 03/01/2020 | MATURITY | XXX | 15,000 | 15,000 | 16,266 | 15,094 | | (94) | | (94) | | 15,000 | | | | 375 | 03/01/2020 |
| 159808-KP-8 | COUNTY OF CHARLES MD | | 03/01/2020 | MATURITY | XXX | 2,645,000 | 2,645,000 | 2,868,259 | 2,661,584 | | (16,584) | | (16,584) | | 2,645,000 | | | | 66,125 | 03/01/2020 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | 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 (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 |
| 160069-UM-0 | COUNTY OF CHARLESTON SC | | 05/20/2020 | RAYMOND JAMES & ASSO | XXX | 5,105,650 | 5,000,000 | 5,927,500 | 5,150,002 | | (69,969) | | (69,969) | | 5,080,033 | | 25,617 | 25,617 | 139,583 | 11/01/2020 |
| 186392-DU-7 | CLEVELAND MUNICIPAL SCHOOL DISTRICT | | 12/01/2020 | MATURITY | XXX | 1,200,000 | 1,200,000 | 1,378,680 | 1,231,559 | | (31,559) | | (31,559) | | 1,200,000 | | | | 60,000 | 12/01/2020 |
| 199492-VT-3 | CITY OF COLUMBUS OH | | 08/10/2020 | OPPENHEIMER AND CO I | XXX | 3,386,130 | 3,000,000 | 3,347,850 | 3,256,931 | | (46,986) | | (46,986) | | 3,209,945 | | 176,185 | 176,185 | 129,583 | 04/01/2023 |
| 212204-JK-8 | CONTRA COSTA COMMUNITY COLLEGE DISTRICT | | 01/27/2020 | MORGAN STANLEY & CO | XXX | 5,044,000 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | 44,000 | 44,000 | 43,060 | 08/01/2029 |
| 232769-CA-5 | CYPRESS-FAIRBANKS INDEPENDENT SCHOOL DIS | | 11/05/2020 | VARIOUS | XXX | 3,084,090 | 3,000,000 | 3,462,240 | 3,124,564 | | (48,182) | | (48,182) | | 3,076,382 | | 7,708 | 7,708 | 121,875 | 02/15/2021 |
| 249183-UE-2 | CITY & COUNTY OF DENVER CO | | 04/13/2020 | JPM SECURITIES-FIXED | XXX | 2,900,000 | 2,900,000 | 2,900,000 | 2,900,000 | | | | | | 2,900,000 | | | | 13,248 | 12/01/2029 |
| 270083-ZS-0 | EANES INDEPENDENT SCHOOL DISTRICT | | 05/21/2020 | RAYMOND JAMES & ASSO | XXX | 4,090,035 | 4,055,000 | 4,763,936 | 4,139,565 | | (57,896) | | (57,896) | | 4,081,669 | | 8,366 | 8,366 | 166,142 | 08/01/2020 |
| 388640-3Z-5 | GRAPEVINE-COLLEYVILLE INDEPENDENT SCHOOL | | 05/21/2020 | BANC/AMERICA SECUR.L | XXX | 1,086,266 | 1,075,000 | 1,243,850 | 1,102,340 | | (17,554) | | (17,554) | | 1,084,785 | | 1,481 | 1,481 | 41,955 | 08/15/2020 |
| 442331-QM-9 | CITY OF HOUSTON TX | | 03/01/2020 | CALL 100 | XXX | 40,000 | 40,000 | 47,922 | 46,887 | | (70) | | (70) | | 46,817 | | (6,817) | (6,817) | 1,258 | 03/01/2032 |
| 442331-UZ-5 | CITY OF HOUSTON TX | | 03/01/2020 | MATURITY | XXX | 4,000,000 | 4,000,000 | 4,601,960 | 4,021,765 | | (21,765) | | (21,765) | | 4,000,000 | | | | 100,000 | 03/01/2020 |
| 442403-KN-0 | HOUSTON INDEPENDENT SCHOOL DISTRICT | | 02/15/2020 | MATURITY | XXX | 2,500,000 | 2,500,000 | 2,859,625 | 2,511,657 | | (11,657) | | (11,657) | | 2,500,000 | | | | 62,500 | 02/15/2020 |
| 472628-RN-8 | COUNTY OF JEFFERSON AL | | 01/02/2020 | B.C. ZIEGLER & CO | XXX | 1,115,880 | 1,000,000 | 1,117,950 | 1,080,696 | | (326) | | (326) | | 1,080,370 | | 35,510 | 35,510 | 13,194 | 04/01/2023 |
| 49474F-BG-4 | COUNTY OF KING WA | | 05/22/2020 | CITIGROUP GLOBAL MKT | XXX | 2,095,164 | 2,045,000 | 2,407,067 | 2,113,779 | | (30,075) | | (30,075) | | 2,083,705 | | 11,459 | 11,459 | 49,989 | 12/01/2020 |
| 49474F-NN-6 | COUNTY OF KING WA | | 12/01/2020 | VARIOUS | XXX | 2,539,160 | 2,510,000 | 2,947,694 | 2,592,985 | | (60,656) | | (60,656) | | 2,532,329 | | 6,831 | 6,831 | 94,833 | 12/01/2020 |
| 498531-FB-3 | KLEIN INDEPENDENT SCHOOL DISTRICT | | 08/01/2020 | MATURITY | XXX | 2,500,000 | 2,500,000 | 2,905,050 | 2,548,592 | | (48,592) | | (48,592) | | 2,500,000 | | | | 125,000 | 08/01/2020 |
| 528828-7P-5 | LEWISVILLE INDEPENDENT SCHOOL DISTRICT | | 08/15/2020 | VARIOUS | XXX | 4,526,275 | 4,500,000 | 5,232,915 | 4,609,506 | | (87,728) | | (87,728) | | 4,521,778 | | 4,497 | 4,497 | 197,569 | 08/15/2020 |
| 544646-4E-9 | LOS ANGELES UNIFIED SCHOOL DISTRICT/CA | | 05/21/2020 | MORGAN STANLEY & CO | XXX | 3,586,636 | 3,570,000 | 4,161,156 | 3,641,031 | | (56,981) | | (56,981) | | 3,584,050 | | 2,586 | 2,586 | 161,146 | 07/01/2020 |
| 566897-WN-0 | MARICOPA COUNTY UNIFIED SCHOOL DISTRICT | | 08/10/2020 | RBC CAPITAL MARKETS | XXX | 2,562,953 | 2,250,000 | 2,547,585 | 2,501,077 | | (43,011) | | (43,011) | | 2,458,066 | | 104,887 | 104,887 | 125,313 | 07/01/2023 |
| 579100-RX-8 | MCALLEN INDEPENDENT SCHOOL DISTRICT | | 02/15/2020 | MATURITY | XXX | 3,370,000 | 3,370,000 | 3,879,005 | 3,383,808 | | (13,808) | | (13,808) | | 3,370,000 | | | | 84,250 | 02/15/2020 |
| 59333M-V4-4 | SCHOOL BOARD OF MIAMI-DADE COUNTY/THE | | 02/01/2020 | MATURITY | XXX | 1,500,000 | 1,500,000 | 1,711,380 | 1,504,753 | | (4,753) | | (4,753) | | 1,500,000 | | | | 37,500 | 02/01/2020 |
| 603790-HF-6 | MINNEAPOLIS SPECIAL SCHOOL DISTRICT NO 1 | | 02/01/2020 | MATURITY | XXX | 1,980,000 | 1,980,000 | 2,196,355 | 1,984,551 | | (4,551) | | (4,551) | | 1,980,000 | | | | 39,600 | 02/01/2020 |
| 603792-TL-6 | MINNEAPOLIS SPECIAL SCHOOL DISTRICT NO 1 | | 02/01/2020 | MATURITY | XXX | 1,635,000 | 1,635,000 | 1,692,961 | 1,639,389 | | (4,389) | | (4,389) | | 1,635,000 | | | | 40,875 | 02/01/2020 |
| 63165T-RB-3 | COUNTY OF NASSAU NY | | 05/22/2020 | BARCLAYS CAPITAL FIX | XXX | 2,339,414 | 2,305,000 | 2,686,985 | 2,368,151 | | (33,817) | | (33,817) | | 2,334,334 | | 5,079 | 5,079 | 75,553 | 10/01/2020 |
| 64966J-B4-7 | CITY OF NEW YORK NY | | 08/20/2020 | NON-BROKER TRADE, BO | XXX | 1,800,000 | 1,800,000 | 1,800,000 | 1,800,000 | | | | | | 1,800,000 | | | | 10,927 | 04/01/2042 |
| 64966K-4V-2 | CITY OF NEW YORK NY | | 08/01/2020 | MATURITY | XXX | 2,000,000 | 2,000,000 | 2,319,180 | 2,038,048 | | (38,048) | | (38,048) | | 2,000,000 | | | | 100,000 | 08/01/2020 |
| 64966L-DV-0 | CITY OF NEW YORK NY | | 05/21/2020 | BANC/AMERICA SECUR.L | XXX | 1,512,945 | 1,500,000 | 1,753,095 | 1,533,223 | | (22,747) | | (22,747) | | 1,510,476 | | 2,469 | 2,469 | 61,458 | 08/01/2020 |
| 64966L-S5-1 | CITY OF NEW YORK NY | | 05/20/2020 | MORGAN STANLEY & CO | XXX | 5,045,400 | 5,000,000 | 5,776,400 | 5,092,178 | | (61,363) | | (61,363) | | 5,030,815 | | 14,585 | 14,585 | 202,083 | 08/01/2020 |
| 64966M-SB-6 | CITY OF NEW YORK NY | | 01/07/2020 | BARCLAYS CAPITAL FIX | XXX | 4,525,000 | 4,525,000 | 4,525,000 | 4,525,000 | | | | | | 4,525,000 | | | | 5,661 | 10/01/2046 |
| 64966Q-EM-8 | CITY OF NEW YORK NY | | 03/11/2020 | PERSHING & COMPANY | XXX | 5,215,450 | 5,000,000 | 4,999,950 | 4,999,951 | | 1 | | 1 | | 4,999,952 | | 215,498 | 215,498 | 45,629 | 10/01/2029 |
| 652233-JM-0 | CITY OF NEWPORT NEWS VA | | 05/21/2020 | RAYMOND JAMES & ASSO | XXX | 2,335,126 | 2,320,000 | 2,709,250 | 2,366,840 | | (34,876) | | (34,876) | | 2,331,963 | | 3,163 | 3,163 | 100,211 | 07/15/2020 |
| 717813-RC-5 | CITY OF PHILADELPHIA PA | | 08/01/2020 | MATURITY | XXX | 3,620,000 | 3,620,000 | 4,134,836 | 3,682,004 | | (62,004) | | (62,004) | | 3,620,000 | | | | 181,000 | 08/01/2020 |
| 717813-RV-3 | CITY OF PHILADELPHIA PA | | 08/01/2020 | MATURITY | XXX | 1,195,000 | 1,195,000 | 1,361,213 | 1,215,893 | | (20,893) | | (20,893) | | 1,195,000 | | | | 59,750 | 08/01/2020 |
| 727199-XZ-9 | PLANO INDEPENDENT SCHOOL DISTRICT | | 05/20/2020 | GOLDMAN SACHS & CO | XXX | 4,138,960 | 4,000,000 | 4,696,760 | 4,178,996 | | (61,808) | | (61,808) | | 4,117,188 | | 21,772 | 21,772 | 153,889 | 02/15/2021 |
| 734260-4H-2 | PORT AUTHORITY OF HOUSTON OF HARRIS COUN | | 10/01/2020 | MATURITY | XXX | 2,000,000 | 2,000,000 | 2,337,940 | 2,051,259 | | (51,259) | | (51,259) | | 2,000,000 | | | | 100,000 | 10/01/2020 |
| 741701-2P-0 | COUNTY OF PRINCE GEORGE'S MD | | 08/11/2020 | BARCLAYS CAPITAL FIX | XXX | 1,074,710 | 1,000,000 | 1,097,580 | 1,055,316 | | (13,222) | | (13,222) | | 1,042,094 | | 32,616 | 32,616 | 43,111 | 07/15/2022 |
| 741701-5F-9 | COUNTY OF PRINCE GEORGE'S MD | | 09/10/2020 | B.C. ZIEGLER & CO | XXX | 2,841,475 | 2,500,000 | 2,869,775 | | | (32,979) | | (32,979) | | 2,836,796 | | 4,679 | 4,679 | 82,986 | 07/15/2023 |
| 796237-T8-8 | CITY OF SAN ANTONIO TX | | 06/17/2020 | JANNEY MONTGOMERY SC | XXX | 425,053 | 420,000 | 420,000 | 420,000 | | | | | | 420,000 | | 5,053 | 5,053 | 9,082 | 02/01/2021 |
| 833221-WA-8 | SNOHOMISH COUNTY SCHOOL DISTRICT NO 201 | | 05/22/2020 | RAYMOND JAMES & ASSO | XXX | 1,024,090 | 1,000,000 | 1,187,670 | 1,037,066 | | (16,224) | | (16,224) | | 1,020,842 | | 3,248 | 3,248 | 24,444 | 12/01/2020 |
| 930863-3F-0 | COUNTY OF WAKE NC | | 02/01/2020 | MATURITY | XXX | 3,000,000 | 3,000,000 | 3,479,550 | 3,008,945 | | (8,945) | | (8,945) | | 3,000,000 | | | | 75,000 | 02/01/2020 |
| 930863-T4-7 | COUNTY OF WAKE NC | | 05/19/2020 | RBC CAPITAL MARKETS | XXX | 6,172,774 | 5,955,000 | 6,839,413 | 6,216,686 | | (86,128) | | (86,128) | | 6,130,558 | | 42,216 | 42,216 | 215,042 | 03/01/2021 |
| 981306-LX-9 | CITY OF WORCESTER MA | | 09/15/2020 | MATURITY | XXX | 1,965,000 | 1,965,000 | 2,299,797 | 2,015,829 | | (50,829) | | (50,829) | | 1,965,000 | | | | 98,250 | 09/15/2020 |
| 2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) | | | | | | 128,598,986 | 125,995,000 | 141,502,971 | 124,224,545 | | (1,471,280) | | (1,471,280) | | 127,792,340 | | 806,646 | 806,646 | 4,063,606 | XXX |
| Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions | | | | | | | | | | | | | | | | | | | | |
| 010609-AP-0 | ALABAMA PUBLIC SCHOOL & COLLEGE AUTHORIT | | 01/01/2020 | MATURITY | XXX | 1,000,000 | 1,000,000 | 1,154,180 | 1,000,000 | | | | | | 1,000,000 | | | | 25,000 | 01/01/2020 |
| 013493-FD-8 | ALBUQUERQUE BERNALILLO COUNTY WATER UTIL | | 05/21/2020 | JPM SECURITIES-FIXED | XXX | 4,208,800 | 4,000,000 | 4,783,680 | 4,245,605 | | (65,389) | | (65,389) | | 4,180,216 | | 28,584 | 28,584 | 180,556 | 07/01/2021 |
| 01728A-3H-7 | ALLEGHENY COUNTY HOSPITAL DEVELOPMENT AU | | 10/02/2020 | GOLDMAN SACHS & CO | XXX | 2,212,100 | 2,000,000 | 2,222,780 | 2,160,145 | | (36,442) | | (36,442) | | 2,123,703 | | 88,397 | 88,397 | 101,389 | 04/01/2023 |
| 040507-QA-6 | ARIZONA HEALTH FACILITIES AUTHORITY | | 01/07/2020 | MORGAN STANLEY & CO | XXX | 5,300,000 | 5,300,000 | 5,300,000 | 5,300,000 | | | | | | 5,300,000 | | | | 6,474 | 01/01/2046 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | 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 (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 |
| 040507-QG-3 | ARIZONA HEALTH FACILITIES AUTHORITY | | 01/01/2020 | MATURITY | XXX | 600,000 | 600,000 | 640,578 | 600,000 | | | | | | 600,000 | | | | 15,000 | 01/01/2020 |
| 040654-VG-7 | ARIZONA DEPARTMENT OF TRANSPORTATION STA | | 05/19/2020 | RBC CAPITAL MARKETS | XXX | 2,524,986 | 2,300,000 | 2,535,198 | 2,470,911 | | (25,973) | | (25,973) | | 2,444,938 | | 80,048 | 80,048 | 102,222 | 07/01/2024 |
| 040654-WB-7 | ARIZONA DEPARTMENT OF TRANSPORTATION STA | | 07/01/2020 | MATURITY | XXX | 1,570,000 | 1,570,000 | 1,670,088 | 1,593,809 | | (23,809) | | (23,809) | | 1,570,000 | | | | 78,500 | 07/01/2020 |
| 052476-2E-7 | CITY OF AUSTIN TX WATER & WASTEWATER SYS | | 05/21/2020 | RBC CAPITAL MARKETS | XXX | 1,022,280 | 1,000,000 | 1,124,100 | 1,033,853 | | (15,537) | | (15,537) | | 1,018,316 | | 3,964 | 3,964 | 26,528 | 11/15/2020 |
| 13034A-JZ-4 | CALIFORNIA INFRASTRUCTURE & ECONOMIC DEV | | 05/21/2020 | BANC/AMERICA SECUR.L | XXX | 2,033,540 | 2,000,000 | 2,356,820 | 2,061,307 | | (32,625) | | (32,625) | | 2,028,681 | | 4,859 | 4,859 | 65,278 | 10/01/2020 |
| 13066Y-TZ-2 | STATE OF CALIFORNIA DEPARTMENT OF WATER | | 05/21/2020 | VARIOUS | XXX | 6,821,142 | 6,650,000 | 6,650,000 | 6,650,000 | | | | | | 6,650,000 | | 171,142 | 171,142 | 74,444 | 05/01/2022 |
| 161045-MF-3 | CITY OF CHARLOTTE NC WATER & SEWER SYSTE | | 05/21/2020 | CITIGROUP GLOBAL MKT | XXX | 2,009,300 | 2,000,000 | 2,340,140 | 2,036,118 | | (28,974) | | (28,974) | | 2,007,144 | | 2,156 | 2,156 | 90,278 | 07/01/2020 |
| 167593-TX-0 | CHICAGO O'HARE INTERNATIONAL AIRPORT | | 01/01/2020 | MATURITY | XXX | 1,000,000 | 1,000,000 | 1,111,700 | 1,000,000 | | | | | | 1,000,000 | | | | 25,000 | 01/01/2020 |
| 181108-YD-7 | CLARK COUNTY PUBLIC UTILITY DISTRICT NO | | 01/01/2020 | MATURITY | XXX | 1,800,000 | 1,800,000 | 2,041,416 | 1,800,000 | | | | | | 1,800,000 | | | | 45,000 | 01/01/2020 |
| 181108-YE-5 | CLARK COUNTY PUBLIC UTILITY DISTRICT NO | | 05/22/2020 | FIDELITY CAPITAL MAR | XXX | 1,027,600 | 1,000,000 | 1,167,960 | 1,040,191 | | (16,192) | | (16,192) | | 1,023,998 | | 3,602 | 3,602 | 45,278 | 01/01/2021 |
| 181117-FA-5 | CLARK COUNTY PUBLIC UTILITY DISTRICT NO | | 05/22/2020 | WELLS FARGO BANK N.A | XXX | 1,027,580 | 1,000,000 | 1,167,960 | 1,040,191 | | (16,192) | | (16,192) | | 1,023,998 | | 3,582 | 3,582 | 45,278 | 01/01/2021 |
| 20774L-RU-1 | CONNECTICUT STATE HEALTH & EDUCATIONAL F | | 01/06/2020 | JPM SECURITIES-FIXED | XXX | 33,000,000 | 33,000,000 | 33,000,000 | 33,000,000 | | | | | | 33,000,000 | | | | 27,205 | 07/01/2036 |
| 20774Y-X6-9 | CONNECTICUT STATE HEALTH & EDUCATIONAL F | | 07/01/2020 | CALL 100 | XXX | 7,050,000 | 7,050,000 | 7,806,354 | 7,742,573 | | (13,630) | | (13,630) | | 7,728,943 | | (678,943) | (678,943) | 352,500 | 07/01/2037 |
| 207758-PW-7 | STATE OF CONNECTICUT SPECIAL TAX REVENUE | | 01/01/2020 | MATURITY | XXX | 1,570,000 | 1,570,000 | 1,719,747 | 1,570,000 | | | | | | 1,570,000 | | | | 39,250 | 01/01/2020 |
| 235241-SC-1 | DALLAS AREA RAPID TRANSIT | | 12/01/2020 | MATURITY | XXX | 2,000,000 | 2,000,000 | 2,319,720 | 2,070,980 | | (70,980) | | (70,980) | | 2,000,000 | | | | 100,000 | 12/01/2020 |
| 23542J-AD-7 | CITY OF DALLAS TX WATERWORKS & SEWER SYS | | 10/01/2020 | MATURITY | XXX | 1,700,000 | 1,700,000 | 1,980,364 | 1,750,413 | | (50,413) | | (50,413) | | 1,700,000 | | | | 85,000 | 10/01/2020 |
| 259230-MC-1 | DOUGLAS COUNTY HOSPITAL AUTHORITY NO 2 | | 05/15/2020 | MATURITY | XXX | 1,350,000 | 1,350,000 | 1,552,973 | 1,370,473 | | (20,473) | | (20,473) | | 1,350,000 | | | | 33,750 | 05/15/2020 |
| 270777-AD-7 | EAST BATON ROUGE PARISH INDUSTRIAL DEVEL | | 01/07/2020 | BANC/AMERICA SECUR.L | XXX | 700,000 | 700,000 | 700,000 | 700,000 | | | | | | 700,000 | | | | 855 | 12/01/2040 |
| 270777-AE-5 | EAST BATON ROUGE PARISH INDUSTRIAL DEVEL | | 05/21/2020 | BANC/AMERICA SECUR.L | XXX | 1,243,000 | 1,243,000 | 1,243,000 | 1,243,000 | | | | | | 1,243,000 | | | | 6,697 | 12/01/2051 |
| 29270C-X2-6 | ENERGY NORTHWEST | | 11/05/2020 | PERSHING & COMPANY | XXX | 2,489,187 | 2,310,000 | 2,591,289 | 2,477,953 | | (56,600) | | (56,600) | | 2,421,353 | | 67,833 | 67,833 | 156,567 | 07/01/2022 |
| 3128MD-AD-5 | FREDDIE MAC GOLD POOL | | 12/01/2020 | PAYDOWN | XXX | 275,586 | 275,586 | 278,945 | 277,551 | | (1,965) | | (1,965) | | 275,586 | | | | 5,293 | 11/01/2026 |
| 3128MD-KL-6 | FREDDIE MAC GOLD POOL | | 12/01/2020 | PAYDOWN | XXX | 335,366 | 335,366 | 335,680 | 335,540 | | (175) | | (175) | | 335,366 | | | | 4,713 | 11/01/2027 |
| 3128MD-X3-2 | FREDDIE MAC GOLD POOL | | 12/01/2020 | PAYDOWN | XXX | 190,170 | 190,170 | 191,358 | 190,606 | | (437) | | (437) | | 190,170 | | | | 2,541 | 01/01/2024 |
| 3128MF-E7-9 | FREDDIE MAC GOLD POOL | | 12/01/2020 | PAYDOWN | XXX | 170,834 | 170,834 | 169,846 | 170,201 | | 632 | | 632 | | 170,834 | | | | 2,472 | 06/01/2032 |
| 3128MF-EM-6 | FREDDIE MAC GOLD POOL | | 12/01/2020 | PAYDOWN | XXX | 155,445 | 155,445 | 157,874 | 156,959 | | (1,514) | | (1,514) | | 155,445 | | | | 2,564 | 08/01/2030 |
| 3128MF-GN-2 | FREDDIE MAC GOLD POOL | | 12/01/2020 | PAYDOWN | XXX | 154,106 | 154,106 | 156,514 | 155,568 | | (1,462) | | (1,462) | | 154,106 | | | | 2,462 | 06/01/2029 |
| 3128MF-J9-0 | FREDDIE MAC GOLD POOL | | 12/01/2020 | PAYDOWN | XXX | 174,482 | 174,482 | 177,236 | 176,315 | | (1,833) | | (1,833) | | 174,482 | | | | 2,837 | 12/01/2031 |
| 3128MF-QP-6 | FREDDIE MAC GOLD POOL | | 12/01/2020 | PAYDOWN | XXX | 1,292,247 | 1,292,247 | 1,304,362 | 1,300,128 | | (7,881) | | (7,881) | | 1,292,247 | | | | 26,603 | 08/01/2033 |
| 3128MM-SR-5 | FREDDIE MAC GOLD POOL | | 12/01/2020 | PAYDOWN | XXX | 243,518 | 243,518 | 247,627 | 245,977 | | (2,459) | | (2,459) | | 243,518 | | | | 4,199 | 10/01/2029 |
| 3128MM-TP-8 | FREDDIE MAC GOLD POOL | | 12/01/2020 | PAYDOWN | XXX | 297,713 | 297,713 | 302,737 | 300,858 | | (3,145) | | (3,145) | | 297,713 | | | | 5,173 | 06/01/2030 |
| 3128MM-U3-5 | FREDDIE MAC GOLD POOL | | 12/01/2020 | PAYDOWN | XXX | 212,249 | 212,249 | 215,897 | 214,486 | | (2,238) | | (2,238) | | 212,249 | | | | 3,509 | 05/01/2031 |
| 3128MM-V5-9 | FREDDIE MAC GOLD POOL | | 12/01/2020 | PAYDOWN | XXX | 981,101 | 981,101 | 990,223 | 986,435 | | (5,334) | | (5,334) | | 981,101 | | | | 14,507 | 03/01/2032 |
| 3128MM-VG-5 | FREDDIE MAC GOLD POOL | | 12/01/2020 | PAYDOWN | XXX | 395,584 | 395,584 | 393,545 | 394,258 | | 1,327 | | 1,327 | | 395,584 | | | | 5,943 | 10/01/2031 |
| 3128MM-VM-2 | FREDDIE MAC GOLD POOL | | 12/01/2020 | PAYDOWN | XXX | 153,392 | 153,392 | 152,505 | 152,816 | | 576 | | 576 | | 153,392 | | | | 2,280 | 11/01/2031 |
| 3128MM-W8-2 | FREDDIE MAC GOLD POOL | | 12/01/2020 | PAYDOWN | XXX | 580,983 | 580,983 | 589,062 | 585,407 | | (4,424) | | (4,424) | | 580,983 | | | | 10,244 | 12/01/2032 |
| 3128MM-WD-1 | FREDDIE MAC GOLD POOL | | 12/01/2020 | PAYDOWN | XXX | 1,117,093 | 1,117,093 | 1,127,216 | 1,122,963 | | (5,870) | | (5,870) | | 1,117,093 | | | | 17,682 | 05/01/2032 |
| 3128MM-WG-4 | FREDDIE MAC GOLD POOL | | 12/01/2020 | PAYDOWN | XXX | 1,364,559 | 1,364,559 | 1,377,245 | 1,371,534 | | (6,975) | | (6,975) | | 1,364,559 | | | | 21,680 | 06/01/2032 |
| 3128MM-WM-1 | FREDDIE MAC GOLD POOL | | 12/01/2020 | PAYDOWN | XXX | 3,683,453 | 3,683,453 | 3,713,824 | 3,698,461 | | (15,007) | | (15,007) | | 3,683,453 | | | | 56,404 | 07/01/2032 |
| 3128MM-XF-5 | FREDDIE MAC GOLD POOL | | 12/01/2020 | PAYDOWN | XXX | 635,058 | 635,058 | 640,690 | 638,153 | | (3,095) | | (3,095) | | 635,058 | | | | 11,288 | 02/01/2033 |
| 31307B-5M-8 | FREDDIE MAC GOLD POOL | | 12/01/2020 | PAYDOWN | XXX | 414,716 | 414,716 | 415,105 | 414,938 | | (222) | | (222) | | 414,716 | | | | 5,872 | 05/01/2028 |
| 31307V-D3-7 | FREDDIE MAC GOLD POOL | | 12/01/2020 | PAYDOWN | XXX | 453,591 | 453,591 | 460,005 | 457,443 | | (3,853) | | (3,853) | | 453,591 | | | | 8,727 | 12/01/2032 |
| 3130A7-CL-7 | FEDERAL HOME LOAN BANKS | | 03/09/2020 | CALL 100 | XXX | 240,000 | 240,000 | 240,000 | 240,000 | | | | | | 240,000 | | | | 2,174 | 02/26/2021 |
| 3130A8-EN-9 | FEDERAL HOME LOAN BANKS | | 03/12/2020 | CALL 100 | XXX | 2,000,000 | 2,000,000 | 1,998,640 | 1,999,594 | | 54 | | 54 | | 1,999,647 | | 353 | 353 | 8,018 | 06/14/2021 |
| 3130A8-FV-0 | FEDERAL HOME LOAN BANKS | | 03/11/2020 | CALL 100 | XXX | 2,200,000 | 2,200,000 | 2,199,890 | 2,199,944 | | 3 | | 3 | | 2,199,947 | | 53 | 53 | 10,441 | 06/16/2023 |
| 3130A8-M2-6 | FEDERAL HOME LOAN BANKS | | 03/06/2020 | CALL 100 | XXX | 2,200,000 | 2,200,000 | 2,198,350 | 2,199,144 | | 42 | | 42 | | 2,199,186 | | 814 | 814 | 28,600 | 07/06/2023 |
| 3130A8-QS-5 | FEDERAL HOME LOAN BANKS | | 10/02/2020 | VARIOUS | XXX | 15,048,220 | 15,000,000 | 14,926,050 | 14,976,811 | | 7,234 | | 7,234 | | 14,984,045 | | 64,175 | 64,175 | 159,438 | 07/14/2021 |
| 3130A9-4L-2 | FEDERAL HOME LOAN BANKS | | 03/17/2020 | CALL 100 | XXX | 2,500,000 | 2,500,000 | 2,496,875 | 2,497,829 | | 63 | | 63 | | 2,497,892 | | 2,108 | 2,108 | 28,776 | 09/02/2026 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | 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 (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 |
| 3130A9-M5-7 | FEDERAL HOME LOAN BANKS | | 03/13/2020 | CALL 100 | XXX | 2,500,000 | 2,500,000 | 2,500,000 | 2,500,000 | | | | | | 2,500,000 | | | | 22,073 | 09/30/2024 |
| 3130AC-LU-6 | FEDERAL HOME LOAN BANKS | | 01/30/2020 | NON-BROKER TRADE, BO | XXX | 2,500,000 | 2,500,000 | 2,471,625 | 2,492,662 | | 1,773 | | 1,773 | | 2,494,436 | | 5,564 | 5,564 | 10,938 | 04/30/2020 |
| 3130AE-CJ-7 | FEDERAL HOME LOAN BANKS | | 05/28/2020 | MATURITY | XXX | 1,500,000 | 1,500,000 | 1,499,099 | 1,499,815 | | 185 | | 185 | | 1,500,000 | | | | 19,688 | 05/28/2020 |
| 3130AH-SR-5 | FEDERAL HOME LOAN BANKS | | 10/07/2020 | VARIOUS | XXX | 1,273,991 | 1,250,000 | 1,248,650 | 1,248,672 | | 453 | | 453 | | 1,249,125 | | 24,866 | 24,866 | 14,429 | 12/20/2021 |
| 3132A7-UV-1 | FREDDIE MAC POOL | | 12/01/2020 | PAYDOWN | XXX | 380,750 | 380,750 | 381,666 | 381,469 | | (720) | | (720) | | 380,750 | | | | 5,088 | 01/01/2024 |
| 3132A8-MU-0 | FREDDIE MAC POOL | | 12/01/2020 | PAYDOWN | XXX | 1,525,825 | 1,525,825 | 1,549,897 | 1,547,574 | | (21,749) | | (21,749) | | 1,525,825 | | | | 24,189 | 04/01/2031 |
| 3132A8-NT-2 | FREDDIE MAC POOL | | 12/01/2020 | PAYDOWN | XXX | 359,723 | 359,723 | 365,533 | 364,900 | | (5,178) | | (5,178) | | 359,723 | | | | 5,889 | 08/01/2031 |
| 3132A8-Q8-5 | FREDDIE MAC POOL | | 12/01/2020 | PAYDOWN | XXX | 988,619 | 988,619 | 1,004,129 | 1,002,901 | | (14,282) | | (14,282) | | 988,619 | | | | 17,827 | 03/01/2032 |
| 3132D5-6K-3 | FREDDIE MAC POOL | | 12/01/2020 | PAYDOWN | XXX | 116,433 | 116,433 | 120,945 | | | (4,512) | | (4,512) | | 116,433 | | | | 299 | 11/01/2035 |
| 3132DM-KC-8 | FREDDIE MAC POOL | | 12/01/2020 | PAYDOWN | XXX | 2,803,428 | 2,803,428 | 3,037,778 | | | (234,349) | | (234,349) | | 2,803,428 | | | | 47,752 | 03/01/2050 |
| 3132DV-LC-7 | FREDDIE MAC POOL | | 12/01/2020 | PAYDOWN | XXX | 61,467 | 61,467 | 65,396 | | | (3,928) | | (3,928) | | 61,467 | | | | 128 | 08/01/2050 |
| 3132DV-LF-0 | FREDDIE MAC POOL | | 12/01/2020 | PAYDOWN | XXX | 20,687 | 20,687 | 21,993 | | | (1,306) | | (1,306) | | 20,687 | | | | 43 | 10/01/2050 |
| 3133A4-ST-4 | FREDDIE MAC POOL | | 12/01/2020 | PAYDOWN | XXX | 159,949 | 159,949 | 165,785 | | | (5,836) | | (5,836) | | 159,949 | | | | 1,746 | 05/01/2050 |
| 3133EF-2K-2 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | 01/30/2020 | CALL 100 | XXX | 2,500,000 | 2,500,000 | 2,500,000 | 2,500,000 | | | | | | 2,500,000 | | | | 14,063 | 04/12/2022 |
| 3133EF-3E-5 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | 01/13/2020 | CALL 100 | XXX | 2,250,000 | 2,250,000 | 2,249,708 | 2,249,855 | | 1 | | 1 | | 2,249,857 | | 143 | 143 | 10,891 | 04/18/2023 |
| 3133EF-4D-6 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | 03/11/2020 | CALL 100 | XXX | 3,000,000 | 3,000,000 | 2,996,250 | 2,998,995 | | 146 | | 146 | | 2,999,142 | | 858 | 858 | 19,035 | 04/20/2021 |
| 3133EF-5T-0 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | 03/11/2020 | CALL 100 | XXX | 2,500,000 | 2,500,000 | 2,496,250 | 2,498,965 | | 147 | | 147 | | 2,499,112 | | 888 | 888 | 15,111 | 05/03/2021 |
| 3133EG-LG-8 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | 03/13/2020 | CALL 100 | XXX | 2,000,000 | 2,000,000 | 2,000,000 | 2,000,000 | | | | | | 2,000,000 | | | | 11,417 | 10/13/2020 |
| 3133EG-MT-9 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | 03/18/2020 | CALL 100 | XXX | 2,500,000 | 2,500,000 | 2,497,500 | 2,498,906 | | 89 | | 89 | | 2,498,995 | | 1,005 | 1,005 | 28,049 | 07/19/2022 |
| 3133EG-MW-2 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | 03/18/2020 | CALL 100 | XXX | 2,615,000 | 2,615,000 | 2,611,078 | 2,613,190 | | 133 | | 133 | | 2,613,323 | | 1,677 | 1,677 | 19,482 | 10/19/2022 |
| 3133EG-MZ-5 | FEDERAL FARM CREDIT BANKS FUNDING | | 03/09/2020 | CALL 100 | XXX | 5,000,000 | 5,000,000 | 4,991,250 | 4,995,416 | | 233 | | 233 | | 4,995,649 | | 4,351 | 4,351 | 58,840 | 07/20/2023 |
| 3133EG-PK-5 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | 03/12/2020 | CALL 100 | XXX | 1,185,000 | 1,185,000 | 1,184,408 | 1,184,687 | | 16 | | 16 | | 1,184,704 | | 296 | 296 | 13,240 | 08/01/2023 |
| 3133EG-QF-5 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | 03/02/2020 | CALL 100 | XXX | 2,000,000 | 2,000,000 | 1,997,500 | 1,998,445 | | 48 | | 48 | | 1,998,493 | | 1,507 | 1,507 | 22,893 | 02/10/2025 |
| 3133EG-T2-1 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | 10/23/2020 | TORONTO DOMINION SEC | XXX | 10,500,000 | 10,500,000 | 10,500,000 | 10,500,000 | | | | | | 10,500,000 | | | | 108,567 | 12/08/2023 |
| 3133EH-N7-4 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | 08/14/2020 | VARIOUS | XXX | 2,000,263 | 2,000,000 | 1,998,754 | 1,999,640 | | 188 | | 188 | | 1,999,828 | | 435 | 435 | 18,160 | 11/02/2020 |
| 3133EH-NT-6 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | 04/17/2020 | MELLON BK/MELLON FIN | XXX | 1,350,513 | 1,350,000 | 1,350,000 | 1,350,000 | | | | | | 1,350,000 | | 513 | 513 | 6,584 | 06/19/2020 |
| 3133EH-RD-7 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | 10/23/2020 | TORONTO DOMINION SEC | XXX | 500,000 | 500,000 | 499,035 | 499,130 | | 281 | | 281 | | 499,410 | | 590 | 590 | 3,584 | 07/13/2022 |
| 3133EH-TJ-2 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | 10/23/2020 | TORONTO DOMINION SEC | XXX | 1,460,000 | 1,460,000 | 1,453,765 | 1,455,217 | | 1,511 | | 1,511 | | 1,456,728 | | 3,272 | 3,272 | 11,899 | 08/01/2022 |
| 3133EJ-YF-0 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | 10/13/2020 | VARIOUS | XXX | 3,336,216 | 3,260,000 | 3,257,751 | 3,258,735 | | 562 | | 562 | | 3,259,297 | | 76,918 | 76,918 | 95,837 | 08/27/2021 |
| 3133EK-DD-5 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | 03/13/2020 | CALL 100 | XXX | 7,000,000 | 7,000,000 | 6,996,500 | 6,996,863 | | 90 | | 90 | | 6,996,953 | | 3,047 | 3,047 | 112,700 | 03/13/2026 |
| 3133EK-W8-5 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | 12/03/2020 | CITIGROUP GLOBAL MKT | XXX | 1,001,620 | 1,000,000 | 1,000,000 | 1,000,000 | | | | | | 1,000,000 | | 1,620 | 1,620 | 8,968 | 10/04/2021 |
| 3133G9-AX-7 | FREDDIE MAC POOL | | 12/01/2020 | PAYDOWN | XXX | 76,851 | 76,851 | 80,153 | | | (3,302) | | (3,302) | | 76,851 | | | | 325 | 07/01/2035 |
| 3133KJ-4M-1 | FREDDIE MAC POOL | | 12/01/2020 | PAYDOWN | XXX | 17,044 | 17,044 | 18,269 | | | (1,225) | | (1,225) | | 17,044 | | | | 36 | 09/01/2050 |
| 3133L7-WY-9 | FREDDIE MAC POOL | | 12/01/2020 | PAYDOWN | XXX | 181,979 | 181,979 | 191,420 | | | (9,440) | | (9,440) | | 181,979 | | | | 943 | 08/01/2035 |
| 3135G0-3U-5 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | | 06/25/2020 | TORONTO DOMINION SEC | XXX | 1,208,244 | 1,200,000 | 1,197,528 | | | 84 | | 84 | | 1,197,612 | | 10,632 | 10,632 | 1,292 | 04/22/2025 |
| 3135G0-4Z-3 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | | 06/25/2020 | PERSHING & COMPANY | XXX | 1,999,560 | 2,000,000 | 1,995,860 | | | 16 | | 16 | | 1,995,876 | | 3,684 | 3,684 | 194 | 06/17/2025 |
| 3135G0-A7-8 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | | 01/21/2020 | MATURITY | XXX | 2,500,000 | 2,500,000 | 2,497,475 | 2,499,972 | | 28 | | 28 | | 2,500,000 | | | | 20,313 | 01/21/2020 |
| 3135G0-K3-6 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | | 05/08/2020 | NOMURA SEC INTL., FIX | XXX | 1,632,255 | 1,500,000 | 1,487,280 | 1,491,645 | | 443 | | 443 | | 1,492,088 | | 140,167 | 140,167 | 17,443 | 04/24/2026 |
| 3135G0-Q2-2 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | | 06/24/2020 | TORONTO DOMINION SEC | XXX | 1,906,599 | 1,774,000 | 1,762,771 | 1,766,203 | | 524 | | 524 | | 1,766,727 | | 139,872 | 139,872 | 25,039 | 09/24/2026 |
| 3135G0-Q8-9 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | | 10/13/2020 | VARIOUS | XXX | 23,529,275 | 23,225,000 | 23,185,982 | 23,210,916 | | 4,553 | | 4,553 | | 23,215,469 | | 313,807 | 313,807 | 258,648 | 10/07/2021 |
| 3135G0-T2-9 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | | 02/28/2020 | VARIOUS | XXX | 3,774,936 | 3,775,000 | 3,770,325 | 3,774,721 | | 224 | | 224 | | 3,774,945 | | (9) | (9) | 26,981 | 02/28/2020 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | 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 (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 |
| 3135G0-U2-7 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | | 08/14/2020 | CITIGROUP GLOBAL MKT | XXX | 355,458 | 350,000 | 349,479 | 349,773 | | 109 | | 109 | | 349,881 | | 5,577 | 5,577 | 7,316 | 04/13/2021 |
| 3135G0-U8-4 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | | 10/30/2020 | MATURITY | XXX | 2,000,000 | 2,000,000 | 2,010,164 | 2,004,988 | | (4,988) | | (4,988) | | 2,000,000 | | | | 57,500 | 10/30/2020 |
| 3136A4-TX-7 | FANNIE MAE-ACES | | 12/01/2020 | PAYDOWN | XXX | 1,143,605 | 1,143,605 | 1,185,776 | 1,147,269 | | (3,663) | | (3,663) | | 1,143,605 | | | | 22,957 | 02/01/2022 |
| 3136A8-G6-1 | FANNIE MAE-ACES | | 12/01/2020 | PAYDOWN | XXX | 149,283 | 149,283 | 147,720 | 148,364 | | 919 | | 919 | | 149,283 | | | | 2,919 | 05/01/2022 |
| 3136A9-7B-8 | FANNIE MAE REMICS | | 12/01/2020 | PAYDOWN | XXX | 3,310,524 | 3,310,524 | 3,304,576 | | | 5,949 | | 5,949 | | 3,310,524 | | | | 23,582 | 09/01/2041 |
| 3136A9-V9-6 | FANNIE MAE REMICS | | 12/01/2020 | PAYDOWN | XXX | 775,684 | 775,684 | 769,230 | | | 6,454 | | 6,454 | | 775,684 | | | | 4,829 | 11/01/2042 |
| 3136AJ-RZ-1 | FANNIE MAE REMICS | | 12/01/2020 | PAYDOWN | XXX | 538,302 | 538,302 | 547,891 | | | (9,589) | | (9,589) | | 538,302 | | | | 3,956 | 04/01/2031 |
| 3136AR-R4-2 | FANNIE MAE REMICS | | 12/01/2020 | PAYDOWN | XXX | 128,553 | 128,553 | 133,193 | | | (4,640) | | (4,640) | | 128,553 | | | | 1,186 | 11/01/2042 |
| 3136AT-Z8-0 | FANNIE MAE-ACES | | 12/01/2020 | PAYDOWN | XXX | 137,277 | 137,277 | 138,644 | 137,834 | | (557) | | (557) | | 137,277 | | | | 1,615 | 07/01/2026 |
| 3136AU-KW-0 | FANNIE MAE-ACES | | 12/01/2020 | PAYDOWN | XXX | 277,698 | 277,698 | 280,461 | 278,899 | | (1,201) | | (1,201) | | 277,698 | | | | 3,279 | 09/01/2026 |
| 3136AU-ZB-0 | FANNIE MAE-ACES | | 12/01/2020 | PAYDOWN | XXX | 172,519 | 172,519 | 172,624 | 172,566 | | (47) | | (47) | | 172,519 | | | | 2,788 | 09/01/2026 |
| 3136AV-6R-5 | FANNIE MAE GRANTOR TRUST 2017-T1 | | 07/01/2020 | PAYDOWN | XXX | 7,061 | 7,061 | 7,061 | 7,061 | | | | | | 7,061 | | | | 91 | 06/01/2027 |
| 3136AW-R7-4 | FANNIE MAE REMICS | | 12/01/2020 | PAYDOWN | XXX | 204,016 | 204,016 | 210,583 | | | (6,567) | | (6,567) | | 204,016 | | | | 885 | 07/01/2049 |
| 3136AX-C4-5 | FANNIE MAE REMICS | | 12/01/2020 | PAYDOWN | XXX | 40,335 | 40,335 | 42,491 | | | (2,155) | | (2,155) | | 40,335 | | | | 165 | 06/01/2046 |
| 3136B1-XP-4 | FANNIE MAE-ACES | | 12/01/2020 | PAYDOWN | XXX | 261,427 | 261,427 | 266,627 | 262,720 | | (1,293) | | (1,293) | | 261,427 | | | | 5,810 | 09/01/2021 |
| 3136B2-TU-6 | FANNIE MAE REMICS | | 12/01/2020 | PAYDOWN | XXX | 111,032 | 111,032 | 115,360 | | | (4,328) | | (4,328) | | 111,032 | | | | 476 | 01/01/2047 |
| 3136G3-2F-1 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | | 05/24/2020 | CALL 100 | XXX | 2,000,000 | 2,000,000 | 1,996,500 | 1,998,123 | | 197 | | 197 | | 1,998,320 | | 1,680 | 1,680 | 26,250 | 08/24/2023 |
| 3137A1-AV-5 | FREDDIE MAC REMICS | | 12/01/2020 | PAYDOWN | XXX | 799,884 | 799,884 | 822,724 | 814,864 | | (14,980) | | (14,980) | | 799,884 | | | | 19,112 | 08/01/2025 |
| 3137A1-N9-0 | FREDDIE MAC MULTIFAMILY STRUCTURED PASS | | 05/01/2020 | PAYDOWN | XXX | 1,681,686 | 1,681,686 | 1,808,076 | 1,682,942 | | (1,255) | | (1,255) | | 1,681,686 | | | | 17,461 | 06/01/2020 |
| 3137AL-UJ-6 | FREDDIE MAC REMICS | | 12/01/2020 | PAYDOWN | XXX | 624,575 | 624,575 | 627,014 | | | (2,440) | | (2,440) | | 624,575 | | | | 2,506 | 03/01/2039 |
| 3137AP-JB-7 | FREDDIE MAC REMICS | | 12/01/2020 | PAYDOWN | XXX | 160,904 | 160,904 | 163,468 | | | (2,564) | | (2,564) | | 160,904 | | | | 1,043 | 04/01/2027 |
| 3137AR-HS-8 | FREDDIE MAC REMICS | | 12/01/2020 | PAYDOWN | XXX | 248,047 | 248,047 | 245,247 | 246,626 | | 1,421 | | 1,421 | | 248,047 | | | | 2,357 | 02/01/2027 |
| 3137B2-GW-4 | FREDDIE MAC MULTIFAMILY STRUCTURED PASS | | 02/01/2020 | PAYDOWN | XXX | 817,601 | 817,601 | 841,842 | 817,655 | | (54) | | (54) | | 817,601 | | | | 2,001 | 03/01/2020 |
| 3137B2-HM-5 | FREDDIE MAC MULTIFAMILY STRUCTURED PASS | | 12/01/2020 | PAYDOWN | XXX | 300,733 | 300,733 | 308,146 | 301,963 | | (1,230) | | (1,230) | | 300,733 | | | | 3,577 | 11/01/2022 |
| 3137BA-HA-3 | FREDDIE MAC MULTIFAMILY STRUCTURED PASS | | 12/01/2020 | PAYDOWN | XXX | 4,344,272 | 4,344,272 | 4,580,492 | 4,350,637 | | (6,366) | | (6,366) | | 4,344,272 | | | | 108,562 | 01/01/2021 |
| 3137BL-MY-1 | FREDDIE MAC MULTIFAMILY STRUCTURED PASS | | 12/01/2020 | PAYDOWN | XXX | 142,680 | 142,680 | 146,671 | 143,922 | | (1,242) | | (1,242) | | 142,680 | | | | 2,097 | 03/01/2025 |
| 3137BP-CG-2 | FREDDIE MAC MULTIFAMILY STRUCTURED PASS | | 09/01/2020 | PAYDOWN | XXX | 596,305 | 596,305 | 608,215 | 596,831 | | (526) | | (526) | | 596,305 | | | | 7,162 | 01/01/2021 |
| 3137BP-VZ-9 | FREDDIE MAC MULTIFAMILY STRUCTURED PASS | | 12/01/2020 | PAYDOWN | XXX | 33,699 | 33,699 | 34,372 | 33,920 | | (221) | | (221) | | 33,699 | | | | 421 | 04/01/2025 |
| 3137BQ-BY-2 | FREDDIE MAC MULTIFAMILY STRUCTURED PASS | | 12/01/2020 | PAYDOWN | XXX | 71,445 | 71,445 | 72,872 | 71,635 | | (190) | | (190) | | 71,445 | | | | 851 | 05/01/2022 |
| 3137BT-TZ-4 | FREDDIE MAC MULTIFAMILY STRUCTURED PASS | | 12/01/2020 | PAYDOWN | XXX | 124,565 | 124,565 | 127,280 | 125,242 | | (677) | | (677) | | 124,565 | | | | 1,891 | 03/01/2023 |
| 3137BV-XR-2 | FREDDIE MAC REMICS | | 12/01/2020 | PAYDOWN | XXX | 173,629 | 173,629 | 179,842 | | | (6,213) | | (6,213) | | 173,629 | | | | 1,302 | 05/01/2043 |
| 3137EA-DB-2 | FEDERAL HOME LOAN MORTGAGE CORP | | 10/29/2020 | VARIOUS | XXX | 774,647 | 750,000 | 777,538 | 760,353 | | (2,472) | | (2,472) | | 757,881 | | 16,766 | 16,766 | 17,598 | 01/13/2022 |
| 3137EA-EC-9 | FEDERAL HOME LOAN MORTGAGE CORP | | 11/18/2020 | VARIOUS | XXX | 5,024,254 | 5,000,000 | 4,974,600 | 4,991,631 | | 3,658 | | 3,658 | | 4,995,289 | | 28,965 | 28,965 | 61,563 | 08/12/2021 |
| 3137EA-EE-5 | FEDERAL HOME LOAN MORTGAGE CORP | | 01/17/2020 | MATURITY | XXX | 5,000,000 | 5,000,000 | 4,991,050 | 4,999,829 | | 171 | | 171 | | 5,000,000 | | | | 37,500 | 01/17/2020 |
| 3137EA-EF-2 | FEDERAL HOME LOAN MORTGAGE CORP | | 04/20/2020 | VARIOUS | XXX | 8,950,201 | 8,950,000 | 8,916,904 | 8,946,567 | | 3,406 | | 3,406 | | 8,949,973 | | 228 | 228 | 61,307 | 04/20/2020 |
| 3137EA-EJ-4 | FEDERAL HOME LOAN MORTGAGE CORP | | 05/07/2020 | CITIGROUP GBL MKTS/S | XXX | 804,674 | 800,000 | 798,552 | 799,635 | | 170 | | 170 | | 799,806 | | 4,868 | 4,868 | 7,872 | 09/29/2020 |
| 3137EA-EK-1 | FEDERAL HOME LOAN MORTGAGE CORP | | 11/17/2020 | MATURITY | XXX | 11,000,000 | 11,000,000 | 10,876,800 | 10,936,464 | | 63,536 | | 63,536 | | 11,000,000 | | | | 206,250 | 11/17/2020 |
| 3137EA-ES-4 | FEDERAL HOME LOAN MORTGAGE CORP | | 06/30/2020 | PERSHING & COMPANY | XXX | 499,495 | 500,000 | 498,540 | | | 7 | | 7 | | 498,547 | | 948 | 948 | 17 | 06/26/2023 |
| 3137F6-6V-4 | FREDDIE MAC REMICS | | 12/01/2020 | PAYDOWN | XXX | 152,890 | 152,890 | 154,753 | | | (1,863) | | (1,863) | | 152,890 | | | | 190 | 05/01/2041 |
| 3137FG-ZN-8 | FREDDIE MAC MULTIFAMILY STRUCTURED PASS | | 11/25/2020 | PAYDOWN | XXX | 604,300 | 604,300 | 604,300 | 604,300 | | | | | | 604,300 | | | | 4,046 | 02/25/2023 |
| 3137FJ-XN-4 | FREDDIE MAC MULTIFAMILY STRUCTURED PASS | | 07/25/2020 | PAYDOWN | XXX | 203,923 | 203,923 | 203,923 | 203,923 | | | | | | 203,923 | | | | 1,313 | 02/25/2023 |
| 3137FK-UN-4 | FREDDIE MAC MULTIFAMILY STRUCTURED PASS | | 12/01/2020 | PAYDOWN | XXX | 8,810 | 8,810 | 8,986 | 8,946 | | (136) | | (136) | | 8,810 | | | | 173 | 10/01/2027 |
| 31381N-WH-2 | FANNIE MAE POOL | | 05/01/2020 | PAYDOWN | XXX | 377,101 | 377,101 | 395,500 | 377,101 | | | | | | 377,101 | | | | 5,834 | 09/01/2020 |
| 31381R-Z2-3 | FANNIE MAE POOL | | 12/01/2020 | PAYDOWN | XXX | 6,367 | 6,367 | 6,571 | 6,367 | | | | | | 6,367 | | | | 136 | 08/01/2021 |
| 31381S-TF-9 | FANNIE MAE POOL | | 12/01/2020 | PAYDOWN | XXX | 12,066 | 12,066 | 11,985 | 12,046 | | 20 | | 20 | | 12,066 | | | | 200 | 12/01/2021 |
| 31381T-SK-7 | FANNIE MAE POOL | | 12/01/2020 | PAYDOWN | XXX | 9,028 | 9,028 | 8,980 | 9,015 | | 13 | | 13 | | 9,028 | | | | 152 | 01/01/2022 |
| 31381T-YT-1 | FANNIE MAE POOL | | 12/01/2020 | PAYDOWN | XXX | 4,990 | 4,990 | 4,918 | 4,968 | | 22 | | 22 | | 4,990 | | | | 76 | 03/01/2022 |
| 31381U-RW-9 | FANNIE MAE POOL | | 12/01/2020 | PAYDOWN | XXX | 6,662 | 6,662 | 6,666 | 6,664 | | (2) | | (2) | | 6,662 | | | | 109 | 06/01/2022 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | 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 (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 |
| 31381V-EL-5 | FANNIE MAE POOL | | 12/01/2020 | PAYDOWN | XXX | 47,461 | 47,461 | 48,707 | 47,496 | | (35) | | (35) | | 47,461 | | | | 702 | 07/01/2022 |
| 31381V-JU-0 | FANNIE MAE POOL | | 05/01/2020 | PAYDOWN | XXX | 794,756 | 794,756 | 831,265 | 796,570 | | (1,814) | | (1,814) | | 794,756 | | | | 41,030 | 08/01/2022 |
| 3138E2-MD-4 | FANNIE MAE POOL | | 12/01/2020 | PAYDOWN | XXX | 220,861 | 220,861 | 224,795 | 222,941 | | (2,080) | | (2,080) | | 220,861 | | | | 3,599 | 01/01/2027 |
| 3138EH-JU-7 | FANNIE MAE POOL | | 12/01/2020 | PAYDOWN | XXX | 774,310 | 774,310 | 819,921 | 793,121 | | (18,811) | | (18,811) | | 774,310 | | | | 16,651 | 11/01/2026 |
| 3138EJ-BS-6 | FANNIE MAE POOL | | 12/01/2020 | PAYDOWN | XXX | 8,781 | 8,781 | 8,707 | 8,753 | | (851) | | (851) | | 8,781 | | | | (93) | 04/01/2022 |
| 3138EK-7G-4 | FANNIE MAE POOL | | 12/01/2020 | PAYDOWN | XXX | 174,384 | 174,384 | 182,783 | | | (8,399) | | (8,399) | | 174,384 | | | | 2,568 | 04/01/2023 |
| 3138EK-NU-5 | FANNIE MAE POOL | | 12/01/2020 | PAYDOWN | XXX | 264,961 | 264,961 | 269,183 | 267,360 | | (2,400) | | (2,400) | | 264,961 | | | | 4,451 | 11/01/2027 |
| 3138ER-CB-4 | FANNIE MAE POOL | | 12/01/2020 | PAYDOWN | XXX | 457,516 | 457,516 | 465,236 | 462,362 | | (4,847) | | (4,847) | | 457,516 | | | | 7,794 | 09/01/2031 |
| 3138L0-U3-3 | FANNIE MAE POOL | | 12/01/2020 | PAYDOWN | XXX | 23,654 | 23,654 | 24,504 | 23,723 | | (70) | | (70) | | 23,654 | | | | 332 | 11/01/2022 |
| 3138L1-4F-3 | FANNIE MAE POOL | | 12/01/2020 | PAYDOWN | XXX | 9,289 | 9,289 | 9,346 | 9,338 | | (48) | | (48) | | 9,289 | | | | 116 | 12/01/2022 |
| 3138L1-LP-2 | FANNIE MAE POOL | | 12/01/2020 | PAYDOWN | XXX | 14,651 | 14,651 | 15,229 | 14,698 | | (47) | | (47) | | 14,651 | | | | 192 | 11/01/2022 |
| 3138L2-F2-8 | FANNIE MAE POOL | | 12/01/2020 | PAYDOWN | XXX | 381,798 | 381,798 | 381,619 | 381,685 | | 114 | | 114 | | 381,798 | | | | 13,121 | 01/01/2022 |
| 3138L2-XB-8 | FANNIE MAE POOL | | 12/01/2020 | PAYDOWN | XXX | 4,907 | 4,907 | 4,938 | 4,933 | | (26) | | (26) | | 4,907 | | | | 61 | 02/01/2023 |
| 3138L3-6P-5 | FANNIE MAE POOL | | 12/01/2020 | PAYDOWN | XXX | 2,332 | 2,332 | 2,433 | | | (101) | | (101) | | 2,332 | | | | 15 | 06/01/2023 |
| 3138L3-A4-7 | FANNIE MAE POOL | | 12/01/2020 | PAYDOWN | XXX | 10,257 | 10,257 | 10,406 | 10,382 | | (125) | | (125) | | 10,257 | | | | 146 | 03/01/2023 |
| 3138LA-GP-8 | FANNIE MAE POOL | | 12/01/2020 | PAYDOWN | XXX | 127,452 | 127,452 | 129,265 | 128,545 | | (1,092) | | (1,092) | | 127,452 | | | | 3,423 | 06/01/2030 |
| 3138LD-6Q-1 | FANNIE MAE POOL | | 12/01/2020 | PAYDOWN | XXX | 21,179 | 21,179 | 21,900 | 21,434 | | (255) | | (255) | | 21,179 | | | | 423 | 06/01/2026 |
| 3138LE-HY-0 | FANNIE MAE POOL | | 05/01/2020 | PAYDOWN | XXX | 7,700,000 | 7,700,000 | 7,936,715 | 7,718,293 | | (18,293) | | (18,293) | | 7,700,000 | | | | 462,905 | 07/01/2023 |
| 3138LF-BH-0 | FANNIE MAE POOL | | 12/01/2020 | PAYDOWN | XXX | 173,640 | 173,640 | 174,081 | 173,824 | | (184) | | (184) | | 173,640 | | | | 2,303 | 10/01/2026 |
| 3138LF-DA-3 | FANNIE MAE POOL | | 12/01/2020 | PAYDOWN | XXX | 6,362 | 6,362 | 6,622 | | | (259) | | (259) | | 6,362 | | | | 35 | 09/01/2023 |
| 3138LG-G8-3 | FANNIE MAE POOL | | 12/01/2020 | PAYDOWN | XXX | 119,559 | 119,559 | 116,272 | 117,398 | | 2,162 | | 2,162 | | 119,559 | | | | 2,037 | 12/01/2031 |
| 3138LG-K9-6 | FANNIE MAE POOL | | 12/01/2020 | PAYDOWN | XXX | 75,756 | 75,756 | 76,217 | 75,971 | | (215) | | (215) | | 75,756 | | | | 1,186 | 12/01/2026 |
| 3138LJ-M6-4 | FANNIE MAE POOL | | 04/20/2020 | CREDIT SUISSE FIRST | XXX | 2,253,125 | 2,000,000 | 1,922,266 | 1,939,206 | | 2,840 | | 2,840 | | 1,942,046 | | 311,079 | 311,079 | 24,771 | 07/01/2032 |
| 3138LJ-ZP-8 | FANNIE MAE POOL | | 04/20/2020 | CREDIT SUISSE FIRST | XXX | 4,515,625 | 4,000,000 | 3,800,781 | 3,840,553 | | 7,372 | | 7,372 | | 3,847,925 | | 667,700 | 667,700 | 49,542 | 07/01/2032 |
| 3138LJ-ZW-3 | FANNIE MAE POOL | | 04/20/2020 | CREDIT SUISSE FIRST | XXX | 2,252,969 | 2,000,000 | 1,864,375 | 1,887,537 | | 5,060 | | 5,060 | | 1,892,597 | | 360,371 | 360,371 | 24,140 | 08/01/2032 |
| 3138LK-B4-8 | FANNIE MAE POOL | | 12/01/2020 | PAYDOWN | XXX | 5,349 | 5,349 | 5,392 | 5,385 | | (36) | | (36) | | 5,349 | | | | 68 | 01/01/2023 |
| 3138LK-DW-4 | FANNIE MAE POOL | | 05/01/2020 | PAYDOWN | XXX | 2,938,017 | 2,938,017 | 2,963,954 | 2,953,379 | | (15,362) | | (15,362) | | 2,938,017 | | | | 405,079 | 08/01/2027 |
| 3138LK-L9-6 | FANNIE MAE POOL | | 04/20/2020 | VARIOUS | XXX | 2,128,826 | 1,922,987 | 1,829,843 | 1,850,015 | | 3,797 | | 3,797 | | 1,853,812 | | 275,013 | 275,013 | 22,235 | 10/01/2032 |
| 3138LL-PT-6 | FANNIE MAE POOL | | 04/20/2020 | VARIOUS | XXX | 1,123,491 | 1,000,000 | 960,898 | 968,001 | | 1,552 | | 1,552 | | 969,553 | | 153,938 | 153,938 | 12,317 | 12/01/2032 |
| 3138LL-U5-2 | FANNIE MAE POOL | | 04/20/2020 | CREDIT SUISSE FIRST | XXX | 1,703,789 | 1,500,000 | 1,487,109 | 1,489,677 | | 455 | | 455 | | 1,490,131 | | 213,658 | 213,658 | 19,407 | 12/01/2032 |
| 3138LM-GM-9 | FANNIE MAE POOL | | 04/20/2020 | BANC/AMERICA SECUR.L | XXX | 1,106,250 | 1,000,000 | 960,469 | 968,611 | | 1,354 | | 1,354 | | 969,965 | | 136,285 | 136,285 | 12,386 | 02/01/2033 |
| 3138WB-B6-1 | FANNIE MAE POOL | | 12/01/2020 | PAYDOWN | XXX | 285,266 | 285,266 | 289,634 | 287,944 | | (2,678) | | (2,678) | | 285,266 | | | | 4,295 | 03/01/2029 |
| 3138WD-HS-3 | FANNIE MAE POOL | | 12/01/2020 | PAYDOWN | XXX | 447,802 | 447,802 | 461,149 | 460,879 | | (13,077) | | (13,077) | | 447,802 | | | | 8,495 | 11/01/2029 |
| 3138WH-P4-8 | FANNIE MAE POOL | | 12/01/2020 | PAYDOWN | XXX | 455,922 | 455,922 | 453,429 | 454,299 | | 1,623 | | 1,623 | | 455,922 | | | | 6,754 | 08/01/2031 |
| 3138WJ-C8-9 | FANNIE MAE POOL | | 12/01/2020 | PAYDOWN | XXX | 404,437 | 404,437 | 402,415 | 403,120 | | 1,318 | | 1,318 | | 404,437 | | | | 5,510 | 10/01/2031 |
| 3138WK-R8-0 | FANNIE MAE POOL | | 12/01/2020 | PAYDOWN | XXX | 1,037,808 | 1,037,808 | 1,070,078 | 1,056,826 | | (19,018) | | (19,018) | | 1,037,808 | | | | 16,704 | 04/01/2032 |
| 3138YD-4J-5 | FANNIE MAE POOL | | 12/01/2020 | PAYDOWN | XXX | 597,805 | 597,805 | 596,871 | 597,213 | | 592 | | 592 | | 597,805 | | | | 8,604 | 05/01/2030 |
| 31398V-J9-8 | FREDDIE MAC MULTIFAMILY STRUCTURED PASS | | 01/01/2020 | VARIOUS | XXX | 231,134 | 231,134 | 251,936 | 230,830 | | | | | | 231,134 | | | | 582 | 01/01/2020 |
| 3140GV-2P-9 | FANNIE MAE POOL | | 12/01/2020 | PAYDOWN | XXX | 482,345 | 482,345 | 479,707 | 481,021 | | 1,324 | | 1,324 | | 482,345 | | | | 7,258 | 12/01/2032 |
| 3140HU-V7-8 | FANNIE MAE POOL | | 12/01/2020 | PAYDOWN | XXX | 84,711 | 84,711 | 89,152 | 89,033 | | (4,322) | | (4,322) | | 84,711 | | | | 1,329 | 08/01/2034 |
| 3140J5-XZ-7 | FANNIE MAE POOL | | 12/01/2020 | PAYDOWN | XXX | 523,010 | 523,010 | 523,419 | 523,276 | | (266) | | (266) | | 523,010 | | | | 7,208 | 03/01/2031 |
| 3140J7-MD-4 | FANNIE MAE POOL | | 12/01/2020 | PAYDOWN | XXX | 444,670 | 444,670 | 445,017 | 444,884 | | (214) | | (214) | | 444,670 | | | | 6,191 | 03/01/2029 |
| 3140J7-MF-9 | FANNIE MAE POOL | | 12/01/2020 | PAYDOWN | XXX | 222,851 | 222,851 | 226,890 | 225,421 | | (2,571) | | (2,571) | | 222,851 | | | | 3,752 | 09/01/2030 |
| 3140J7-SZ-9 | FANNIE MAE POOL | | 12/01/2020 | PAYDOWN | XXX | 225,732 | 225,732 | 229,576 | 228,289 | | (2,558) | | (2,558) | | 225,732 | | | | 3,675 | 02/01/2032 |
| 3140J9-GJ-4 | FANNIE MAE POOL | | 12/01/2020 | PAYDOWN | XXX | 442,858 | 442,858 | 430,766 | 434,450 | | 8,408 | | 8,408 | | 442,858 | | | | 6,234 | 06/01/2028 |
| 3140KE-QH-4 | FANNIE MAE POOL | | 12/01/2020 | PAYDOWN | XXX | 28,478 | 28,478 | 29,181 | | | (703) | | (703) | | 28,478 | | | | 74 | 09/01/2035 |
| 3140KG-5R-0 | FANNIE MAE POOL | | 12/01/2020 | PAYDOWN | XXX | 7,825 | 7,825 | 8,222 | | | (397) | | (397) | | 7,825 | | | | 40 | 08/01/2050 |
| 3140KG-SF-1 | FANNIE MAE POOL | | 12/01/2020 | PAYDOWN | XXX | 45,229 | 45,229 | 46,911 | | | (1,682) | | (1,682) | | 45,229 | | | | 268 | 06/01/2035 |
| 3140KP-JP-9 | FANNIE MAE POOL | | 12/01/2020 | PAYDOWN | XXX | 27,762 | 27,762 | 28,707 | | | (946) | | (946) | | 27,762 | | | | 70 | 09/01/2050 |
| 3140X5-QP-1 | FANNIE MAE POOL | | 12/01/2020 | PAYDOWN | XXX | 1,210,486 | 1,210,486 | 1,233,655 | | | (23,169) | | (23,169) | | 1,210,486 | | | | 15,156 | 01/01/2035 |
| 3140X6-4H-1 | FANNIE MAE POOL | | 12/01/2020 | PAYDOWN | XXX | 403,883 | 403,883 | 427,296 | | | (23,413) | | (23,413) | | 403,883 | | | | 3,049 | 11/01/2034 |
| 3140X7-2Z-1 | FANNIE MAE POOL | | 12/01/2020 | PAYDOWN | XXX | 147,149 | 147,149 | 153,012 | | | (5,863) | | (5,863) | | 147,149 | | | | 289 | 09/01/2035 |
| 3140X7-JL-4 | FANNIE MAE POOL | | 12/01/2020 | PAYDOWN | XXX | 343,559 | 343,559 | 357,838 | | | (14,279) | | (14,279) | | 343,559 | | | | 1,667 | 07/01/2035 |
| 3140X7-PW-3 | FANNIE MAE POOL | | 12/01/2020 | PAYDOWN | XXX | 1,373,958 | 1,373,958 | 1,444,696 | | | (70,737) | | (70,737) | | 1,373,958 | | | | 7,050 | 12/01/2033 |
| 31410L-UG-5 | FANNIE MAE POOL | | 12/01/2020 | PAYDOWN | XXX | 1,163,510 | 1,163,510 | 1,172,782 | 1,169,099 | | (5,589) | | (5,589) | | 1,163,510 | | | | 17,417 | 06/01/2032 |
| 31410L-V5-8 | FANNIE MAE POOL | | 12/01/2020 | PAYDOWN | XXX | 549,891 | 549,891 | 552,147 | 551,465 | | (1,574) | | (1,574) | | 549,891 | | | | 10,642 | 11/01/2027 |
| 31416B-VW-5 | FANNIE MAE POOL | | 12/01/2020 | PAYDOWN | XXX | 180,180 | 180,180 | 188,260 | 181,527 | | (1,346) | | (1,346) | | 180,180 | | | | 4,631 | 12/01/2021 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | 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 (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-3W-4 | FANNIE MAE POOL | | 12/01/2020 | PAYDOWN | XXX | 156,258 | 156,258 | 151,741 | 152,981 | | 3,277 | | 3,277 | | 156,258 | | | | 2,038 | 07/01/2028 |
| 31418A-B9-8 | FANNIE MAE POOL | | 12/01/2020 | PAYDOWN | XXX | 317,983 | 317,983 | 321,709 | 318,399 | | (416) | | (416) | | 317,983 | | | | 4,144 | 01/01/2022 |
| 31418B-XS-0 | FANNIE MAE POOL | | 12/01/2020 | PAYDOWN | XXX | 360,164 | 360,164 | 376,991 | 363,590 | | (3,426) | | (3,426) | | 360,164 | | | | 6,012 | 12/01/2025 |
| 31418C-M2-7 | FANNIE MAE POOL | | 12/01/2020 | PAYDOWN | XXX | 2,223,981 | 2,223,981 | 2,239,619 | 2,232,240 | | (8,258) | | (8,258) | | 2,223,981 | | | | 34,602 | 07/01/2032 |
| 31418C-PK-4 | FANNIE MAE POOL | | 12/01/2020 | PAYDOWN | XXX | 691,610 | 691,610 | 701,984 | 697,563 | | (5,953) | | (5,953) | | 691,610 | | | | 12,351 | 09/01/2032 |
| 31418C-WA-8 | FANNIE MAE POOL | | 12/01/2020 | PAYDOWN | XXX | 1,451,904 | 1,451,904 | 1,477,086 | 1,469,763 | | (17,859) | | (17,859) | | 1,451,904 | | | | 28,223 | 04/01/2033 |
| 31418D-BA-9 | FANNIE MAE POOL | | 12/01/2020 | PAYDOWN | XXX | 1,241,026 | 1,241,026 | 1,267,980 | 1,253,881 | | (12,854) | | (12,854) | | 1,241,026 | | | | 22,838 | 04/01/2034 |
| 31418D-EH-1 | FANNIE MAE POOL | | 12/01/2020 | PAYDOWN | XXX | 459,795 | 459,795 | 470,984 | 467,915 | | (8,120) | | (8,120) | | 459,795 | | | | 7,237 | 08/01/2029 |
| 31418D-MD-1 | FANNIE MAE POOL | | 12/01/2020 | PAYDOWN | XXX | 3,071,352 | 3,071,352 | 3,131,340 | | | (59,987) | | (59,987) | | 3,071,352 | | | | 39,689 | 03/01/2035 |
| 31418D-N6-5 | FANNIE MAE POOL | | 12/01/2020 | PAYDOWN | XXX | 296,862 | 296,862 | 306,370 | | | (9,509) | | (9,509) | | 296,862 | | | | 2,539 | 05/01/2035 |
| 31418D-RR-5 | FANNIE MAE POOL | | 12/01/2020 | PAYDOWN | XXX | 483,258 | 483,258 | 499,587 | | | (16,329) | | (16,329) | | 483,258 | | | | 2,732 | 08/01/2035 |
| 31418D-RV-6 | FANNIE MAE POOL | | 12/01/2020 | PAYDOWN | XXX | 253,436 | 253,436 | 266,217 | | | (12,781) | | (12,781) | | 253,436 | | | | 1,375 | 08/01/2035 |
| 31418D-RW-4 | FANNIE MAE POOL | | 12/01/2020 | PAYDOWN | XXX | 80,017 | 80,017 | 82,946 | | | (2,929) | | (2,929) | | 80,017 | | | | 372 | 08/01/2050 |
| 31418D-TM-4 | FANNIE MAE POOL | | 12/01/2020 | PAYDOWN | XXX | 68,438 | 68,438 | 70,972 | | | (2,534) | | (2,534) | | 68,438 | | | | 173 | 10/01/2035 |
| 31418D-UD-2 | FANNIE MAE POOL | | 12/01/2020 | PAYDOWN | XXX | 171,169 | 171,169 | 177,778 | | | (6,609) | | (6,609) | | 171,169 | | | | 399 | 11/01/2035 |
| 342816-H3-2 | FLORIDA MUNICIPAL POWER AGENCY | | 05/21/2020 | ZIONS FIRST NATL BK | XXX | 3,408,345 | 3,355,000 | 3,918,506 | 3,450,956 | | (51,044) | | (51,044) | | 3,399,911 | | 8,433 | 8,433 | 109,503 | 10/01/2020 |
| 343137-CN-3 | STATE OF FLORIDA DEPARTMENT OF TRANSPORT | | 11/09/2020 | RBC CAPITAL MARKETS | XXX | 807,008 | 750,000 | 830,820 | 809,961 | | (20,446) | | (20,446) | | 789,515 | | 17,493 | 17,493 | 51,146 | 07/01/2022 |
| 349515-WZ-5 | CITY OF FORT WORTH TX WATER & SEWER SYST | | 05/22/2020 | JPM SECURITIES-FIXED | XXX | 2,618,044 | 2,530,000 | 2,878,508 | 2,639,043 | | (38,968) | | (38,968) | | 2,600,076 | | 17,968 | 17,968 | 99,092 | 02/15/2021 |
| 362848-TS-2 | CITY OF GAINESVILLE FL UTILITIES SYSTEM | | 05/22/2020 | MORGAN STANLEY & CO | XXX | 1,016,060 | 1,000,000 | 1,107,670 | 1,028,156 | | (15,079) | | (15,079) | | 1,013,076 | | 2,984 | 2,984 | 32,778 | 10/01/2020 |
| 373376-CY-6 | GEORGIA STATE ROAD & TOLLWAY AUTHORITY | | 06/01/2020 | MATURITY | XXX | 3,000,000 | 3,000,000 | 3,137,130 | 3,036,294 | | (36,294) | | (36,294) | | 3,000,000 | | | | 75,000 | 06/01/2020 |
| 386442-TY-3 | GRAND RIVER DAM AUTHORITY | | 06/01/2020 | CALL 100 | XXX | 1,000,000 | 1,000,000 | 1,112,960 | 1,017,038 | | (17,038) | | (17,038) | | 1,000,000 | | | | 26,250 | 06/01/2040 |
| 414009-KS-8 | HARRIS COUNTY CULTURAL EDUCATION FACILIT | | 05/21/2020 | JPM SECURITIES-FIXED | XXX | 730,000 | 730,000 | 730,000 | 730,000 | | | | | | 730,000 | | | | 4,315 | 06/01/2046 |
| 442368-LH-7 | HOUSTON COMMUNITY COLLEGE SYSTEM | | 04/15/2020 | MATURITY | XXX | 2,090,000 | 2,090,000 | 2,392,946 | 2,109,064 | | (19,064) | | (19,064) | | 2,090,000 | | | | 52,250 | 04/15/2020 |
| 442435-4J-9 | CITY OF HOUSTON TX COMBINED UTILITY SYST | | 05/15/2020 | MATURITY | XXX | 3,330,000 | 3,330,000 | 3,884,945 | 3,379,675 | | (49,675) | | (49,675) | | 3,330,000 | | | | 83,250 | 05/15/2020 |
| 442435-4K-6 | CITY OF HOUSTON TX COMBINED UTILITY SYST | | 05/22/2020 | SOUTHWEST SECURITIES | XXX | 2,307,422 | 2,205,000 | 2,633,939 | 2,320,368 | | (33,760) | | (33,760) | | 2,286,607 | | 20,815 | 20,815 | 58,800 | 05/15/2021 |
| 44244C-XT-9 | CITY OF HOUSTON TX COMBINED UTILITY SYST | | 05/13/2020 | PERSHING & COMPANY | XXX | 5,068,920 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | 68,920 | 68,920 | 44,724 | 11/15/2029 |
| 451295-ZZ-5 | IDAHO HEALTH FACILITIES AUTHORITY | | 01/07/2020 | U.S. BANCORP INVESTM | XXX | 5,000,000 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | | | 6,254 | 03/01/2048 |
| 451908-PR-2 | ILLINOIS DEVELOPMENT FINANCE AUTHORITY | | 05/21/2020 | JPM SECURITIES-FIXED | XXX | 1,800,000 | 1,800,000 | 1,800,000 | 1,800,000 | | | | | | 1,800,000 | | | | 10,924 | 12/01/2028 |
| 45200F-6G-9 | ILLINOIS FINANCE AUTHORITY | | 01/06/2020 | WELLS FARGO BANK N.A | XXX | 2,400,000 | 2,400,000 | 2,400,000 | 2,400,000 | | | | | | 2,400,000 | | | | 2,885 | 08/01/2044 |
| 45201Q-CC-6 | ILLINOIS EDUCATIONAL FACILITIES AUTHORIT | | 02/13/2020 | CALL 100 | XXX | 2,000,000 | 2,000,000 | 2,000,000 | 2,000,000 | | | | | | 2,000,000 | | | | 23,125 | 07/01/2025 |
| 452024-HN-5 | ILLINOIS MUNICIPAL ELECTRIC AGENCY | | 02/01/2020 | MATURITY | XXX | 1,000,000 | 1,000,000 | 1,153,170 | 1,002,805 | | (2,805) | | (2,805) | | 1,000,000 | | | | 25,000 | 02/01/2020 |
| 45202W-AE-0 | ILLINOIS FINANCE AUTHORITY | | 08/01/2020 | CALL 100 | XXX | 1,000,000 | 1,000,000 | 1,000,000 | 1,000,000 | | | | | | 1,000,000 | | | | 18,750 | 02/01/2033 |
| 45204E-ZG-6 | ILLINOIS FINANCE AUTHORITY | | 07/15/2020 | MATURITY | XXX | 750,000 | 750,000 | 814,793 | 763,751 | | (13,751) | | (13,751) | | 750,000 | | | | 37,500 | 07/15/2020 |
| 452252-HQ-5 | ILLINOIS STATE TOLL HIGHWAY AUTHORITY | | 10/08/2020 | JPM SECURITIES-FIXED | XXX | 754,733 | 750,000 | 803,648 | 769,710 | | (16,814) | | (16,814) | | 752,897 | | 1,836 | 1,836 | 32,500 | 12/01/2020 |
| 45470Y-BL-4 | INDIANA FINANCE AUTHORITY | | 01/07/2020 | BARCLAYS CAPITAL FIX | XXX | 3,000,000 | 3,000,000 | 3,000,000 | 3,000,000 | | | | | | 3,000,000 | | | | 3,875 | 11/01/2037 |
| 455054-AF-3 | INDIANA FINANCE AUTHORITY | | 05/22/2020 | WELLS FARGO BANK N.A | XXX | 4,000,000 | 4,000,000 | 4,000,000 | 4,000,000 | | | | | | 4,000,000 | | | | 8,557 | 10/01/2040 |
| 455057-C9-8 | INDIANA FINANCE AUTHORITY | | 02/01/2020 | CALL 100 | XXX | 1,030,000 | 1,030,000 | 1,077,741 | 1,031,929 | | (1,929) | | (1,929) | | 1,030,000 | | | | 20,600 | 02/01/2023 |
| 45506D-PS-8 | INDIANA FINANCE AUTHORITY | | 05/22/2020 | JPM SECURITIES-FIXED | XXX | 1,993,799 | 1,845,000 | 2,162,580 | 1,989,586 | | (27,687) | | (27,687) | | 1,961,899 | | 31,900 | 31,900 | 75,850 | 02/01/2022 |
| 46246K-TU-6 | IOWA FINANCE AUTHORITY | | 05/21/2020 | BANC/AMERICA SECUR L | XXX | 2,925,000 | 2,925,000 | 2,925,000 | 2,925,000 | | | | | | 2,925,000 | | | | 18,262 | 12/01/2030 |
| 48507T-FD-0 | CITY OF KANSAS CITY MO SANITARY SEWER SY | | 01/01/2020 | MATURITY | XXX | 2,000,000 | 2,000,000 | 2,227,620 | 2,000,000 | | | | | | 2,000,000 | | | | 40,000 | 01/01/2020 |
| 485106-LU-0 | CITY OF KANSAS CITY MO | | 10/01/2020 | MATURITY | XXX | 1,000,000 | 1,000,000 | 1,157,860 | 1,027,225 | | (27,225) | | (27,225) | | 1,000,000 | | | | 50,000 | 10/01/2020 |
| 542690-3J-9 | LONG ISLAND POWER AUTHORITY | | 09/01/2020 | MATURITY | XXX | 495,000 | 495,000 | 514,444 | 498,206 | | (3,206) | | (3,206) | | 495,000 | | | | 15,380 | 09/01/2020 |
| 546475-RS-5 | STATE OF LOUISIANA GASOLINE & FUELS TAX | | 01/02/2020 | RAYMOND JAMES & ASSO | XXX | 1,915,936 | 1,760,000 | 2,056,736 | 1,902,711 | | (828) | | (828) | | 1,901,883 | | 14,053 | 14,053 | 15,889 | 05/01/2022 |
| 54659L-AL-8 | LOUISVILLE/JEFFERSON COUNTY METROPOLITAN | | 05/20/2020 | JPM SECURITIES-FIXED | XXX | 1,495,000 | 1,495,000 | 1,495,000 | 1,495,000 | | | | | | 1,495,000 | | | | 7,000 | 10/01/2039 |
| 54811B-MP-3 | LOWER COLORADO RIVER AUTHORITY | | 05/15/2020 | VARIOUS | XXX | 4,632,780 | 4,605,000 | 5,299,296 | 4,665,168 | | (35,004) | | (35,004) | | 4,630,164 | | 2,616 | 2,616 | 79,292 | 05/15/2020 |
| 549208-EJ-1 | LUBBOCK HEALTH FACILITIES DEVELOPMENT CO | | 07/01/2020 | VARIOUS | XXX | 4,918,200 | 4,880,000 | 5,666,607 | 4,963,514 | | (50,228) | | (50,228) | | 4,913,287 | | 4,913 | 4,913 | 195,389 | 07/01/2020 |
| 56682H-BK-4 | MARICOPA COUNTY INDUSTRIAL DEVELOPMENT A | | 01/01/2020 | MATURITY | XXX | 500,000 | 500,000 | 557,390 | 500,000 | | | | | | 500,000 | | | | 12,500 | 01/01/2020 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | 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 (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 |
| 575577-MV-0 | MASSACHUSETTS BAY TRANSPORTATION AUTHORI | | 05/21/2020 | MORGAN STANLEY & CO | XXX | 1,004,660 | 1,000,000 | 1,116,140 | 1,019,535 | | (15,671) | | (15,671) | | 1,003,864 | | 796 | 796 | 45,139 | 07/01/2020 |
| 57583R-S3-0 | MASSACHUSETTS DEVELOPMENT FINANCE AGENCY | | 09/01/2020 | CALL 100 | XXX | 1,505,000 | 1,505,000 | 1,609,342 | 1,535,598 | | (30,598) | | (30,598) | | 1,505,000 | | | | 75,250 | 09/01/2040 |
| 575850-4X-7 | MASSACHUSETTS HEALTH & EDUCATIONAL FACIL | | 04/01/2020 | MATURITY | XXX | 5,000,000 | 5,000,000 | 6,102,500 | 5,059,096 | | (59,096) | | (59,096) | | 5,000,000 | | | | 156,250 | 04/01/2020 |
| 57585K-GP-7 | MASSACHUSETTS HEALTH & EDUCATIONAL FACIL | | 01/06/2020 | JPM SECURITIES-FIXED | XXX | 13,000,000 | 13,000,000 | 13,000,000 | 13,000,000 | | | | | | 13,000,000 | | | | 11,390 | 11/01/2049 |
| 576000-NN-9 | MASSACHUSETTS SCHOOL BUILDING AUTHORITY | | 03/19/2020 | EXCHANGE OFFER | XXX | 5,068,583 | 5,000,000 | 5,830,800 | 5,104,096 | | (35,513) | | (35,513) | | 5,068,583 | | | | 148,611 | 08/15/2020 |
| 592030-C9-9 | METROPOLITAN GOVERNMENT OF NASHVILLE & D | | 05/15/2020 | MATURITY | XXX | 3,500,000 | 3,500,000 | 4,116,175 | 3,547,190 | | (47,190) | | (47,190) | | 3,500,000 | | | | 87,500 | 05/15/2020 |
| 59261A-UK-1 | METROPOLITAN TRANSPORTATION AUTHORITY | | 11/15/2020 | MATURITY | XXX | 425,000 | 425,000 | 470,894 | 439,313 | | (14,313) | | (14,313) | | 425,000 | | | | 21,250 | 11/15/2020 |
| 59261A-UL-9 | METROPOLITAN TRANSPORTATION AUTHORITY | | 07/15/2020 | CITIGROUP GLOBAL MKT | XXX | 579,594 | 575,000 | 637,092 | 594,364 | | (12,036) | | (12,036) | | 582,328 | | (2,734) | (2,734) | 19,326 | 11/15/2020 |
| 59261A-XV-4 | METROPOLITAN TRANSPORTATION AUTHORITY | | 02/03/2020 | MATURITY | XXX | 2,600,000 | 2,600,000 | 2,650,544 | 2,604,608 | | (4,608) | | (4,608) | | 2,600,000 | | | | 103,133 | 02/03/2020 |
| 59334D-HU-1 | COUNTY OF MIAMI-DADE FL WATER & SEWER SY | | 05/20/2020 | MORGAN STANLEY & CO | XXX | 5,316,950 | 5,000,000 | 5,766,450 | 5,296,549 | | (65,111) | | (65,111) | | 5,231,439 | | 85,511 | 85,511 | 160,417 | 10/01/2021 |
| 59447T-QA-4 | MICHIGAN FINANCE AUTHORITY | | 12/08/2020 | SAMUEL A RAMIREZ & C | XXX | 1,367,163 | 1,250,000 | 1,430,763 | 1,358,611 | | (34,358) | | (34,358) | | 1,324,253 | | 42,910 | 42,910 | 64,063 | 12/01/2022 |
| 594612-DB-6 | STATE OF MICHIGAN | | 03/15/2020 | MATURITY | XXX | 1,000,000 | 1,000,000 | 1,140,760 | 1,008,088 | | (8,088) | | (8,088) | | 1,000,000 | | | | 25,000 | 03/15/2020 |
| 594615-FA-9 | MICHIGAN STATE BUILDING AUTHORITY | | 10/15/2020 | VARIOUS | XXX | 2,526,985 | 2,500,000 | 2,904,675 | 2,578,127 | | (55,135) | | (55,135) | | 2,522,992 | | 3,993 | 3,993 | 96,250 | 10/15/2020 |
| 603695-FV-4 | CITY OF MINNEAPOLIS MN/ST PAUL HOUSING & | | 01/07/2020 | JPM SECURITIES-FIXED | XXX | 2,000,000 | 2,000,000 | 2,000,000 | 2,000,000 | | | | | | 2,000,000 | | | | 2,477 | 11/15/2035 |
| 60374V-EJ-8 | CITY OF MINNEAPOLIS MN | | 01/06/2020 | WELLS FARGO BANK N.A | XXX | 6,000,000 | 6,000,000 | 6,000,000 | 6,000,000 | | | | | | 6,000,000 | | | | 7,102 | 11/15/2048 |
| 60412L-CY-3 | STATE OF MINNESOTA 911 SERVICES REVENUE | | 05/21/2020 | CITIGROUP GLOBAL MKT | XXX | 2,001,320 | 2,000,000 | 2,090,000 | 2,024,484 | | (23,517) | | (23,517) | | 2,000,966 | | 354 | 354 | 48,611 | 06/01/2020 |
| 60528A-AU-8 | MISSISSIPPI BUSINESS FINANCE CORP | | 04/13/2020 | WELLS FARGO BANK N.A | XXX | 4,000,000 | 4,000,000 | 4,000,000 | 4,000,000 | | | | | | 4,000,000 | | | | 18,023 | 12/01/2030 |
| 60636U-CB-3 | MISSOURI STATE ENVIRONMENTAL IMPROVEMENT | | 01/01/2020 | MATURITY | XXX | 3,000,000 | 3,000,000 | 3,480,450 | 3,000,000 | | | | | | 3,000,000 | | | | 75,000 | 01/01/2020 |
| 610530-EP-8 | DEVELOPMENT AUTHORITY OF MONROE COUNTY/T | | 05/07/2020 | JPM SECURITIES-FIXED | XXX | 3,150,000 | 3,150,000 | 3,150,000 | 3,150,000 | | | | | | 3,150,000 | | | | 19,073 | 01/02/2036 |
| 644614-N8-8 | NEW HAMPSHIRE HEALTH AND EDUCATION FACIL | | 01/07/2020 | BARCLAYS CAPITAL FIX | XXX | 8,000,000 | 8,000,000 | 8,000,000 | 8,000,000 | | | | | | 8,000,000 | | | | 10,074 | 07/01/2033 |
| 64579F-YK-3 | NEW JERSEY HEALTH CARE FACILITIES FINANC | | 01/06/2020 | MORGAN STANLEY & CO | XXX | 16,000,000 | 16,000,000 | 16,000,000 | 16,000,000 | | | | | | 16,000,000 | | | | 12,547 | 07/01/2043 |
| 646140-CF-8 | NEW JERSEY TURNPIKE AUTHORITY | | 06/17/2020 | RBC CAPITAL MARKETS | XXX | 2,065,990 | 2,050,000 | 2,050,000 | 2,050,000 | | | | | | 2,050,000 | | 15,990 | 15,990 | 50,255 | 01/01/2021 |
| 64711N-U2-9 | NEW MEXICO FINANCE AUTHORITY | | 06/01/2020 | MATURITY | XXX | 1,250,000 | 1,250,000 | 1,392,150 | 1,270,171 | | (20,171) | | (20,171) | | 1,250,000 | | | | 31,250 | 06/01/2020 |
| 64971W-A7-5 | NEW YORK CITY TRANSITIONAL FINANCE AUTHO | | 05/14/2020 | PERSHING & COMPANY | XXX | 1,036,220 | 1,000,000 | 1,011,300 | 1,007,405 | | (427) | | (427) | | 1,006,978 | | 29,242 | 29,242 | 22,322 | 02/01/2026 |
| 64971W-E6-3 | NEW YORK CITY TRANSITIONAL FINANCE AUTHO | | 04/13/2020 | JPM SECURITIES-FIXED | XXX | 2,800,000 | 2,800,000 | 2,800,000 | 2,800,000 | | | | | | 2,800,000 | | | | 12,638 | 02/01/2045 |
| 64971W-F5-4 | NEW YORK CITY TRANSITIONAL FINANCE AUTHO | | 02/21/2020 | VARIOUS | XXX | 6,125,060 | 6,000,000 | 6,000,000 | 6,000,000 | | | | | | 6,000,000 | | 125,060 | 125,060 | 76,872 | 02/01/2023 |
| 64971W-GU-8 | NEW YORK CITY TRANSITIONAL FINANCE AUTHO | | 04/13/2020 | CITIGROUP GLOBAL MKT | XXX | 1,300,000 | 1,300,000 | 1,300,000 | 1,300,000 | | | | | | 1,300,000 | | | | 6,192 | 08/01/2043 |
| 64972F-6T-8 | NEW YORK CITY WATER & SEWER SYSTEM | | 05/19/2020 | U.S. BANCORP INVESTM | XXX | 100,000 | 100,000 | 100,000 | 100,000 | | | | | | 100,000 | | | | 479 | 06/15/2045 |
| 64972G-AW-4 | NEW YORK CITY WATER & SEWER SYSTEM | | 01/06/2020 | GOLDMAN SACHS & CO | XXX | 4,000,000 | 4,000,000 | 4,000,000 | 4,000,000 | | | | | | 4,000,000 | | | | 3,171 | 06/15/2032 |
| 649876-Z8-5 | NEW YORK LOCAL GOVERNMENT ASSISTANCE COR | | 04/01/2020 | MATURITY | XXX | 3,000,000 | 3,000,000 | 3,176,910 | 3,023,104 | | (23,104) | | (23,104) | | 3,000,000 | | | | 75,000 | 04/01/2020 |
| 64990E-H6-7 | NEW YORK STATE DORMITORY AUTHORITY | | 05/04/2020 | EXCHANGE OFFER | XXX | 4,096,385 | 4,000,000 | 4,666,520 | 4,137,766 | | (41,381) | | (41,381) | | 4,096,385 | | | | 143,889 | 02/15/2021 |
| 64990E-Y5-0 | NEW YORK STATE DORMITORY AUTHORITY | | 03/15/2020 | MATURITY | XXX | 4,000,000 | 4,000,000 | 4,640,120 | 4,031,796 | | (31,796) | | (31,796) | | 4,000,000 | | | | 100,000 | 03/15/2020 |
| 64990H-HD-5 | NEW YORK STATE DORMITORY AUTHORITY | | 05/21/2020 | NATL FINANCIAL SERVI | XXX | 1,051,850 | 1,000,000 | 1,117,420 | 1,050,445 | | (13,383) | | (13,383) | | 1,037,063 | | 14,787 | 14,787 | 45,139 | 07/01/2026 |
| 650035-V6-2 | NEW YORK STATE URBAN DEVELOPMENT CORP | | 03/15/2020 | MATURITY | XXX | 2,000,000 | 2,000,000 | 2,301,460 | 2,015,642 | | (15,642) | | (15,642) | | 2,000,000 | | | | 50,000 | 03/15/2020 |
| 65588T-AP-4 | NORFOLK ECONOMIC DEVELOPMENT AUTHORITY | | 05/20/2020 | BARCLAYS CAPITAL FIX | XXX | 2,900,000 | 2,900,000 | 2,900,000 | 2,900,000 | | | | | | 2,900,000 | | | | 17,424 | 11/01/2034 |
| 65588T-AQ-2 | NORFOLK ECONOMIC DEVELOPMENT AUTHORITY | | 11/04/2020 | VARIOUS | XXX | 1,975,000 | 1,975,000 | 1,975,000 | 1,975,000 | | | | | | 1,975,000 | | | | 12,299 | 11/01/2034 |
| 658268-DN-4 | STATE OF NORTH CAROLINA | | 09/09/2020 | JPM SECURITIES-FIXED | XXX | 1,022,430 | 1,000,000 | 1,130,620 | 1,043,542 | | (25,808) | | (25,808) | | 1,017,734 | | 4,696 | 4,696 | 51,389 | 03/01/2021 |
| 65829Q-CA-0 | STATE OF NORTH CAROLINA | | 05/01/2020 | MATURITY | XXX | 1,500,000 | 1,500,000 | 1,560,195 | 1,516,851 | | (16,851) | | (16,851) | | 1,500,000 | | | | 37,500 | 05/01/2020 |
| 66285W-RY-4 | NORTH TEXAS TOLLWAY AUTHORITY | | 01/01/2020 | MATURITY | XXX | 1,000,000 | 1,000,000 | 1,138,540 | 1,000,000 | | | | | | 1,000,000 | | | | 25,000 | 01/01/2020 |
| 66285W-SC-1 | NORTH TEXAS TOLLWAY AUTHORITY | | 05/20/2020 | CITIGROUP GLOBAL MKT | XXX | 4,579,400 | 4,000,000 | 4,533,300 | 4,439,263 | | (41,299) | | (41,299) | | 4,397,964 | | 181,436 | 181,436 | 178,333 | 01/01/2024 |
| 66285W-UR-5 | NORTH TEXAS TOLLWAY AUTHORITY | | 01/01/2020 | MATURITY | XXX | 2,200,000 | 2,200,000 | 2,381,676 | 2,200,000 | | | | | | 2,200,000 | | | | 55,000 | 01/01/2020 |

# 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 (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 |
| 677521-Q7-4 | STATE OF OHIO | | 05/22/2020 | RAYMOND JAMES & ASSO | XXX | 2,256,519 | 2,220,000 | 2,594,692 | 2,280,099 | | (32,181) | | (32,181) | | 2,247,918 | | 8,601 | 8,601 | 72,767 | 10/01/2020 |
| 67756D-BB-1 | OHIO HIGHER EDUCATIONAL FACILITY COMMISS | | 05/20/2020 | U.S. BANCORP INVESTM | XXX | 2,325,000 | 2,325,000 | 2,325,000 | 2,325,000 | | | | | | 2,325,000 | | | | 11,809 | 01/01/2039 |
| 679111-UU-6 | OKLAHOMA TURNPIKE AUTHORITY | | 12/14/2020 | FUNB-FUNDS II | XXX | 3,006,930 | 3,000,000 | 3,532,830 | 3,117,825 | | (112,047) | | (112,047) | | 3,005,778 | | 1,152 | 1,152 | 217,917 | 01/01/2021 |
| 682001-DW-9 | OMAHA PUBLIC POWER DISTRICT | | 02/01/2020 | MATURITY | XXX | 4,500,000 | 4,500,000 | 5,283,405 | 4,514,190 | | (14,190) | | (14,190) | | 4,500,000 | | | | 112,500 | 02/01/2020 |
| 684545-YK-6 | ORANGE COUNTY CONVENTION CENTER/ORLANDO | | 10/01/2020 | MATURITY | XXX | 3,510,000 | 3,510,000 | 4,070,372 | 3,593,308 | | (83,308) | | (83,308) | | 3,510,000 | | | | 175,500 | 10/01/2020 |
| 686507-GR-9 | ORLANDO UTILITIES COMMISSION | | 05/21/2020 | STIFEL NICHOLAUS & C | XXX | 4,065,720 | 4,000,000 | 4,646,880 | 4,118,352 | | (62,970) | | (62,970) | | 4,055,382 | | 10,338 | 10,338 | 130,556 | 10/01/2020 |
| 686507-JF-2 | ORLANDO UTILITIES COMMISSION | | 08/10/2020 | CABRERA CAPITAL MARK | XXX | 2,996,760 | 2,600,000 | 2,965,690 | 2,899,477 | | (47,523) | | (47,523) | | 2,851,954 | | 144,806 | 144,806 | 112,306 | 10/01/2023 |
| 686543-RP-6 | ORLANDO-ORANGE COUNTY EXPRESSWAY AUTHORI | | 07/01/2020 | CALL 100 | XXX | 3,625,000 | 3,625,000 | 3,908,801 | 3,684,661 | | (59,661) | | (59,661) | | 3,625,000 | | | | 181,250 | 07/01/2025 |
| 70869V-AU-8 | PENNSYLVANIA ECONOMIC DEVELOPMENT FINANC | | 01/01/2020 | MATURITY | XXX | 1,000,000 | 1,000,000 | 1,105,510 | 1,000,000 | | | | | | 1,000,000 | | | | 25,000 | 01/01/2020 |
| 717823-2T-4 | PHILADELPHIA GAS WORKS CO | | 05/20/2020 | RBC CAPITAL MARKETS | XXX | 1,400,000 | 1,400,000 | 1,400,000 | 1,400,000 | | | | | | 1,400,000 | | | | 8,636 | 08/01/2031 |
| 71883P-LS-4 | CITY OF PHOENIX CIVIC IMPROVEMENT CORP | | 05/20/2020 | JANNEY MONTGOMERY SC | XXX | 4,566,114 | 4,340,000 | 4,727,996 | 4,534,641 | | (50,130) | | (50,130) | | 4,484,511 | | 81,603 | 81,603 | 193,492 | 07/01/2021 |
| 735389-VC-9 | PORT OF SEATTLE WA | | 03/01/2020 | MATURITY | XXX | 2,000,000 | 2,000,000 | 2,315,040 | 2,013,196 | | (13,196) | | (13,196) | | 2,000,000 | | | | 50,000 | 03/01/2020 |
| 735389-VD-7 | PORT OF SEATTLE WA | | 08/11/2020 | WELLS FARGO BANK N.A | XXX | 1,031,532 | 1,005,000 | 1,203,709 | 1,051,932 | | (24,641) | | (24,641) | | 1,027,291 | | 4,241 | 4,241 | 47,738 | 03/01/2021 |
| 736742-YJ-0 | CITY OF PORTLAND OR SEWER SYSTEM REVENUE | | 05/20/2020 | RBC CAPITAL MARKETS | XXX | 5,325,883 | 5,070,000 | 6,039,556 | 5,369,756 | | (79,641) | | (79,641) | | 5,290,115 | | 35,768 | 35,768 | 110,554 | 06/15/2021 |
| 736742-YK-7 | CITY OF PORTLAND OR SEWER SYSTEM REVENUE | | 05/20/2020 | RBC CAPITAL MARKETS | XXX | 8,226,675 | 7,500,000 | 8,794,500 | 8,165,185 | | (103,787) | | (103,787) | | 8,061,399 | | 165,276 | 165,276 | 163,542 | 06/15/2022 |
| 736742-YZ-4 | CITY OF PORTLAND OR SEWER SYSTEM REVENUE | | 05/22/2020 | CITIGROUP GLOBAL MKT | XXX | 1,044,650 | 1,000,000 | 1,087,380 | 1,039,488 | | (11,834) | | (11,834) | | 1,027,654 | | 16,996 | 16,996 | 28,611 | 05/01/2021 |
| 74265L-TK-4 | PRIVATE COLLEGES & UNIVERSITIES AUTHORIT | | 06/22/2020 | CALL 100 | XXX | 775,000 | 775,000 | 775,000 | 775,000 | | | | | | 775,000 | | | | 4,707 | 09/01/2036 |
| 796253-5E-8 | CITY OF SAN ANTONIO TX ELECTRIC & GAS SY | | 05/22/2020 | NATL FINANCIAL SERVI | XXX | 1,549,050 | 1,500,000 | 1,766,745 | 1,565,144 | | (24,140) | | (24,140) | | 1,541,004 | | 8,046 | 8,046 | 61,667 | 02/01/2021 |
| 796253-5F-5 | CITY OF SAN ANTONIO TX ELECTRIC & GAS SY | | 02/26/2020 | EXCHANGE OFFER | XXX | 2,883,909 | 2,695,000 | 3,138,004 | 2,898,662 | | (14,753) | | (14,753) | | 2,883,909 | | | | 76,733 | 02/01/2022 |
| 79642B-X3-2 | SAN ANTONIO WATER SYSTEM | | 05/15/2020 | MATURITY | XXX | 1,500,000 | 1,500,000 | 1,748,775 | 1,522,254 | | (22,254) | | (22,254) | | 1,500,000 | | | | 37,500 | 05/15/2020 |
| 796839-BP-2 | COUNTY OF SAN BERNARDINO CA | | 08/01/2020 | CALL 100 | XXX | 155,000 | 155,000 | 169,635 | 164,037 | | (1,380) | | (1,380) | | 162,657 | | (7,657) | (7,657) | 9,331 | 08/01/2023 |
| 797398-DJ-0 | COUNTY OF SAN DIEGO CA | | 08/15/2020 | MATURITY | XXX | 850,000 | 850,000 | 949,195 | 869,826 | | (19,826) | | (19,826) | | 850,000 | | | | 49,258 | 08/15/2020 |
| 810500-DY-1 | SCOTTSDALE PRESERVE AUTHORITY | | 07/01/2020 | CALL 100 | XXX | 2,655,000 | 2,655,000 | 2,974,397 | 2,711,626 | | (56,626) | | (56,626) | | 2,655,000 | | | | 139,388 | 07/01/2024 |
| 821697-Q8-5 | SHELBY COUNTY HEALTH EDUCATIONAL & HOUSI | | 05/01/2020 | MATURITY | XXX | 1,000,000 | 1,000,000 | 1,102,770 | 1,011,475 | | (11,475) | | (11,475) | | 1,000,000 | | | | 25,000 | 05/01/2020 |
| 836896-GE-4 | SOUTH CAROLINA EDUCATIONAL FACILITIES AU | | 05/20/2020 | WELLS FARGO BANK N.A | XXX | 1,200,000 | 1,200,000 | 1,200,000 | 1,200,000 | | | | | | 1,200,000 | | | | 5,891 | 10/01/2039 |
| 842039-AN-9 | SOUTHEASTERN PENNSYLVANIA TRANSPORTATION | | 03/01/2020 | MATURITY | XXX | 2,455,000 | 2,455,000 | 2,820,402 | 2,469,618 | | (14,618) | | (14,618) | | 2,455,000 | | | | 61,375 | 03/01/2020 |
| 880558-FL-0 | TENNESSEE STATE SCHOOL BOND AUTHORITY | | 05/19/2020 | RAYMOND JAMES & ASSO | XXX | 4,084,080 | 4,000,000 | 4,692,840 | 4,122,758 | | (56,869) | | (56,869) | | 4,065,888 | | 18,192 | 18,192 | 111,111 | 11/01/2020 |
| 880558-HD-6 | TENNESSEE STATE SCHOOL BOND AUTHORITY | | 05/21/2020 | RAYMOND JAMES & ASSO | XXX | 4,500,714 | 4,410,000 | 5,166,095 | 4,532,271 | | (58,601) | | (58,601) | | 4,473,670 | | 27,043 | 27,043 | 125,563 | 11/01/2020 |
| 882724-PY-7 | STATE OF TEXAS | | 05/19/2020 | RAYMOND JAMES & ASSO | XXX | 6,060,420 | 6,000,000 | 6,157,620 | 6,105,227 | | (62,079) | | (62,079) | | 6,043,147 | | 17,273 | 17,273 | 170,492 | 08/27/2020 |
| 88278P-YA-6 | TEXAS STATE UNIVERSITY SYSTEM | | 11/05/2020 | CTGRP GLBL MKTS INC/ | XXX | 1,703,056 | 1,675,000 | 1,885,564 | 1,738,101 | | (44,724) | | (44,724) | | 1,693,377 | | 9,679 | 9,679 | 96,313 | 03/15/2021 |
| 88283L-HY-5 | TEXAS TRANSPORTATION COMMISSION STATE HI | | 04/01/2020 | MATURITY | XXX | 4,800,000 | 4,800,000 | 5,563,344 | 4,840,962 | | (40,962) | | (40,962) | | 4,800,000 | | | | 120,000 | 04/01/2020 |
| 88283L-JS-6 | TEXAS TRANSPORTATION COMMISSION STATE HI | | 05/20/2020 | RAYMOND JAMES & ASSO | XXX | 7,119,210 | 7,000,000 | 8,193,460 | 7,185,771 | | (96,067) | | (96,067) | | 7,089,705 | | 29,505 | 29,505 | 224,583 | 10/01/2020 |
| 882854-XZ-0 | TEXAS WATER DEVELOPMENT BOARD | | 04/13/2020 | MORGAN STANLEY & CO | XXX | 2,565,024 | 2,375,000 | 2,788,891 | 2,571,680 | | (24,090) | | (24,090) | | 2,547,590 | | 17,434 | 17,434 | 59,045 | 04/15/2022 |
| 89602R-EB-7 | TRIBOROUGH BRIDGE & TUNNEL AUTHORITY | | 01/07/2020 | JEFFERIES & COMPANY | XXX | 4,000,000 | 4,000,000 | 4,000,000 | 4,000,000 | | | | | | 4,000,000 | | | | 4,726 | 01/02/2032 |
| 89658H-UL-2 | TRINITY RIVER AUTHORITY CENTRAL REGIONAL | | 08/01/2020 | MATURITY | XXX | 1,000,000 | 1,000,000 | 1,116,710 | 1,021,824 | | (21,824) | | (21,824) | | 1,000,000 | | | | 50,000 | 08/01/2020 |
| 91335V-KR-6 | UNIVERSITY OF PITTSBURGH-OF THE COMMONWE | | 02/03/2020 | MORGAN STANLEY & CO | XXX | 3,083,520 | 3,000,000 | 3,000,000 | 3,000,000 | | | | | | 3,000,000 | | 83,520 | 83,520 | 13,067 | 09/15/2031 |
| 91335V-KS-4 | UNIVERSITY OF PITTSBURGH-OF THE COMMONWE | | 02/03/2020 | MORGAN STANLEY & CO | XXX | 2,059,640 | 2,000,000 | 2,000,000 | 2,000,000 | | | | | | 2,000,000 | | 59,640 | 59,640 | 8,883 | 09/15/2032 |
| 91335V-KT-2 | UNIVERSITY OF PITTSBURGH-OF THE COMMONWE | | 02/03/2020 | MORGAN STANLEY & CO | XXX | 3,095,220 | 3,000,000 | 3,000,000 | 3,000,000 | | | | | | 3,000,000 | | 95,220 | 95,220 | 13,583 | 09/15/2033 |
| 91412G-SJ-5 | UNIVERSITY OF CALIFORNIA | | 01/07/2020 | GOLDMAN SACHS & CO | XXX | 19,500,000 | 19,500,000 | 19,500,000 | 19,500,000 | | | | | | 19,500,000 | | | | 15,395 | 05/15/2048 |
| 91412G-SK-2 | UNIVERSITY OF CALIFORNIA | | 01/06/2020 | JEFFERIES & COMPANY | XXX | 13,850,000 | 13,850,000 | 13,850,000 | 13,850,000 | | | | | | 13,850,000 | | | | 11,257 | 05/15/2048 |
| 91412G-WW-1 | UNIVERSITY OF CALIFORNIA | | 05/15/2020 | MATURITY | XXX | 1,000,000 | 1,000,000 | 1,000,000 | 1,000,000 | | | | | | 1,000,000 | | | | 11,265 | 05/15/2020 |
| 91412G-XK-6 | UNIVERSITY OF CALIFORNIA | | 05/15/2020 | MATURITY | XXX | 600,000 | 600,000 | 600,000 | 600,000 | | | | | | 600,000 | | | | 7,209 | 05/15/2020 |
| 914378-HX-5 | UNIVERSITY OF KENTUCKY | | 10/01/2020 | MATURITY | XXX | 2,860,000 | 2,860,000 | 3,340,451 | 2,930,276 | | (70,276) | | (70,276) | | 2,860,000 | | | | 143,000 | 10/01/2020 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | 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 (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 |
| 914460-GK-0 | UNIVERSITY OF MINNESOTA | | 05/20/2020 | CLEARVIEW CORRESPOND | XXX | 3,586,380 | 3,500,000 | 4,121,040 | 3,617,722 | | (49,725) | | (49,725) | | 3,567,998 | | 18,383 | 18,383 | 83,125 | 12/01/2020 |
| 914639-KR-9 | UNIVERSITY OF NEBRASKA FACILITIES CORP | | 05/13/2020 | PERSHING & COMPANY | XXX | 5,071,260 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | 71,260 | 71,260 | 53,804 | 10/01/2029 |
| 915137-4B-6 | UNIVERSITY OF TEXAS SYSTEM/THE | | 08/15/2020 | MATURITY | XXX | 2,000,000 | 2,000,000 | 2,340,700 | 2,046,533 | | (46,533) | | (46,533) | | 2,000,000 | | | | 100,000 | 08/15/2020 |
| 91514A-DJ-1 | UNIVERSITY OF TEXAS SYSTEM/THE | | 08/15/2020 | MATURITY | XXX | 1,500,000 | 1,500,000 | 1,751,865 | 1,537,371 | | (37,371) | | (37,371) | | 1,500,000 | | | | 75,000 | 08/15/2020 |
| 915183-YF-8 | UNIVERSITY OF UTAH/THE | | 01/02/2020 | BANC/AMERICA SECUR.L | XXX | 1,248,443 | 1,135,000 | 1,339,538 | 1,244,706 | | (567) | | (567) | | 1,244,139 | | 4,304 | 4,304 | 24,434 | 08/01/2022 |
| 927781-7R-9 | VIRGINIA COLLEGE BUILDING AUTHORITY | | 02/01/2020 | MATURITY | XXX | 1,400,000 | 1,400,000 | 1,540,238 | 1,404,602 | | (4,602) | | (4,602) | | 1,400,000 | | | | 35,000 | 02/01/2020 |
| 927781-Q5-6 | VIRGINIA COLLEGE BUILDING AUTHORITY | | 05/22/2020 | CITIGROUP GLOBAL MKT | XXX | 4,131,000 | 4,000,000 | 4,677,040 | 4,135,112 | | (49,938) | | (49,938) | | 4,085,174 | | 45,826 | 45,826 | 164,444 | 02/01/2021 |
| 92778V-BS-6 | VIRGINIA COLLEGE BUILDING AUTHORITY | | 05/22/2020 | CITIGROUP GLOBAL MKT | XXX | 3,098,430 | 3,000,000 | 3,239,970 | 3,102,744 | | (37,979) | | (37,979) | | 3,064,765 | | 33,665 | 33,665 | 123,333 | 02/01/2021 |
| 927790-CY-9 | VIRGINIA COMMONWEALTH TRANSPORTATION BOA | | 03/15/2020 | MATURITY | XXX | 990,000 | 990,000 | 1,028,363 | 996,339 | | (6,339) | | (6,339) | | 990,000 | | | | 24,750 | 03/15/2020 |
| 928172-B5-3 | VIRGINIA PUBLIC BUILDING AUTHORITY | | 05/19/2020 | MORGAN STANLEY & CO | XXX | 2,623,091 | 2,485,000 | 2,778,777 | 2,615,248 | | (31,484) | | (31,484) | | 2,583,764 | | 39,327 | 39,327 | 100,090 | 08/01/2021 |
| 92937N-BN-3 | WPPI ENERGY | | 07/01/2020 | MATURITY | XXX | 2,000,000 | 2,000,000 | 2,320,260 | 2,039,056 | | (39,056) | | (39,056) | | 2,000,000 | | | | 100,000 | 07/01/2020 |
| 946303-VB-7 | WAYNE STATE UNIVERSITY | | 11/15/2020 | MATURITY | XXX | 2,735,000 | 2,735,000 | 3,158,050 | 2,822,481 | | (87,481) | | (87,481) | | 2,735,000 | | | | 136,750 | 11/15/2020 |
| 95874T-BT-5 | WESTERN MUNICIPAL WATER DISTRICT FACILIT | | 07/08/2020 | CALL 100 | XXX | 500,000 | 500,000 | 500,000 | 500,000 | | | | | | 500,000 | | | | 5,771 | 10/01/2039 |
| 976596-AW-6 | WISCONSIN CENTER DISTRICT | | 12/15/2020 | MATURITY | XXX | 1,605,000 | 1,605,000 | 1,867,064 | 1,661,992 | | (56,992) | | (56,992) | | 1,605,000 | | | | 80,250 | 12/15/2020 |
| 977100-CY-0 | STATE OF WISCONSIN | | 08/11/2020 | J.P. MORGAN SECURITI | XXX | 5,799,725 | 5,650,000 | 5,650,000 | 5,650,000 | | | | | | 5,650,000 | | 149,725 | 149,725 | 84,047 | 05/01/2022 |
| 977123-WH-7 | WISCONSIN DEPARTMENT OF TRANSPORTATION | | 05/21/2020 | MORGAN STANLEY & CO | XXX | 4,360,224 | 4,340,000 | 5,062,176 | 4,414,938 | | (60,115) | | (60,115) | | 4,354,823 | | 5,402 | 5,402 | 195,903 | 07/01/2020 |
| 3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions | | | | | | 729,221,255 | 719,785,217 | 757,300,573 | 706,633,947 | | (4,156,553) | | (4,156,553) | | 724,577,210 | | 4,644,045 | 4,644,045 | 13,690,487 | XXX |
| Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | | | | | | | | | | | | | | | |
| 00206R-CL-4 | AT&T INC | | 05/30/2020 | CALL 100 | XXX | 2,325,000 | 2,325,000 | 2,323,814 | 2,324,880 | | 100 | | 100 | | 2,324,979 | | 21 | 21 | 23,734 | 06/30/2020 |
| 00206R-CN-0 | AT&T INC | | 08/12/2020 | VARIOUS | XXX | 7,869,668 | 7,275,000 | 7,257,183 | 7,260,922 | | (548) | | (548) | | 7,260,375 | | 609,293 | 609,293 | 142,000 | 05/15/2025 |
| 00206R-CR-1 | AT&T INC | | 06/29/2020 | CALL 101.519394 | XXX | 2,537,985 | 2,500,000 | 2,548,653 | 2,512,071 | | (5,669) | | (5,669) | | 2,506,402 | | (6,402) | (6,402) | 98,652 | 02/17/2021 |
| 00206R-CS-9 | AT&T INC | | 09/14/2020 | VARIOUS | XXX | 5,477,524 | 5,084,000 | 5,192,393 | 5,135,091 | | (11,122) | | (11,122) | | 5,123,970 | | 220,924 | 220,924 | 313,659 | 02/17/2023 |
| 00206R-CT-7 | AT&T INC | | 12/07/2020 | NON-BROKER/ *TRADE* | XXX | 1,528,225 | 1,500,000 | 1,543,890 | 1,532,995 | | (4,770) | | (4,770) | | 1,528,225 | | | | 80,781 | 02/17/2026 |
| 00206R-DP-4 | AT&T INC | | 07/30/2020 | NON-BROKER/ *TRADE* | XXX | 5,004,720 | 4,500,000 | 4,497,120 | 4,498,208 | | 237 | | 237 | | 4,498,446 | | 506,274 | 506,274 | 158,650 | 03/01/2024 |
| 00206R-GD-8 | AT&T INC | | 08/12/2020 | CA..CASH..CLOSE | XXX | 785,400 | 770,000 | 770,000 | 770,000 | | | | | | 770,000 | | 15,400 | 15,400 | 11,790 | 06/12/2024 |
| 00206R-JY-9 | AT&T INC | | 07/06/2020 | VARIOUS | XXX | 5,216,800 | 5,000,000 | 4,991,950 | | | 54 | | 54 | | 4,992,004 | | 224,796 | 224,796 | 11,649 | 06/01/2031 |
| 00287Y-BC-2 | ABBVIE INC | | 06/09/2020 | VARIOUS | XXX | 1,806,976 | 1,660,000 | 1,657,875 | 1,658,368 | | 176 | | 176 | | 1,658,544 | | 148,433 | 148,433 | 35,794 | 11/14/2023 |
| 00440E-AT-4 | CHUBB INA HOLDINGS INC | | 11/03/2020 | MATURITY | XXX | 735,000 | 735,000 | 734,588 | 734,928 | | 72 | | 72 | | 735,000 | | | | 16,905 | 11/03/2020 |
| 00912X-AV-6 | AIR LEASE CORP | | 01/07/2020 | BARCLAYS CAPITAL FIX | XXX | 4,165,280 | 4,000,000 | 3,929,640 | 3,946,707 | | 140 | | 140 | | 3,946,846 | | 218,434 | 218,434 | 39,472 | 04/01/2027 |
| 00912X-AY-0 | AIR LEASE CORP | | 05/28/2020 | CREDIT SUISSE FIRST | XXX | 1,511,169 | 1,725,000 | 1,588,949 | 1,604,317 | | 5,281 | | 5,281 | | 1,609,598 | | (98,429) | (98,429) | 31,266 | 12/01/2027 |
| 00912X-BA-1 | AIR LEASE CORP | | 01/07/2020 | BARCLAYS CAPITAL FIX | XXX | 2,063,260 | 2,000,000 | 1,974,340 | 1,980,779 | | 75 | | 75 | | 1,980,853 | | 82,407 | 82,407 | 23,111 | 03/01/2025 |
| 02004V-AB-9 | ALLY AUTO RECEIVABLES TRUST 2018-2 | | 01/15/2020 | PAYDOWN | XXX | 5,394 | 5,394 | 5,393 | 5,394 | | | | | | 5,394 | | | | 12 | 02/16/2021 |
| 02007E-AF-5 | ALLY AUTO RECEIVABLES TRUST 2017-3 | | 12/15/2020 | PAYDOWN | XXX | 1,047,845 | 1,047,845 | 1,047,794 | 1,047,838 | | 7 | | 7 | | 1,047,845 | | | | 17,247 | 03/15/2022 |
| 02007H-AC-5 | ALLY AUTO RECEIVABLES TRUST 2017-2 | | 07/15/2020 | PAYDOWN | XXX | 162,081 | 162,081 | 162,062 | 162,079 | | 2 | | 2 | | 162,081 | | | | 854 | 08/16/2021 |
| 02007J-AB-3 | ALLY AUTO RECEIVABLES TRUST 2018-3 | | 02/15/2020 | PAYDOWN | XXX | 91,518 | 91,518 | 91,516 | 91,517 | | | | | | 91,518 | | | | 221 | 05/17/2021 |
| 02007M-AE-0 | ALLY AUTO RECEIVABLES TRUST 2018-1 | | 12/15/2020 | PAYDOWN | XXX | 956,587 | 956,587 | 956,195 | 956,467 | | 120 | | 120 | | 956,587 | | | | 11,439 | 06/15/2022 |
| 02007P-AC-7 | ALLY AUTO RECEIVABLES TRUST 2017-1 | | 05/15/2020 | PAYDOWN | XXX | 72,999 | 72,999 | 72,993 | 72,999 | | | | | | 72,999 | | | | 282 | 06/15/2021 |
| 02007T-AB-1 | ALLY AUTO RECEIVABLES TRUST 2019-4 | | 12/15/2020 | PAYDOWN | XXX | 1,452,366 | 1,452,366 | 1,452,239 | 1,452,244 | | 123 | | 123 | | 1,452,366 | | | | 21,613 | 10/17/2022 |
| 02008Q-AB-6 | ALLY AUTO RECEIVABLES TRUST 2019-2 | | 12/15/2020 | PAYDOWN | XXX | 759,072 | 759,072 | 758,995 | 759,024 | | 49 | | 49 | | 759,072 | | | | 9,273 | 07/15/2022 |
| 02209S-AT-0 | ALTRIA GROUP INC | | 01/14/2020 | MATURITY | XXX | 2,000,000 | 2,000,000 | 2,026,500 | 2,000,000 | | | | | | 2,000,000 | | | | 26,250 | 01/14/2020 |
| 023135-AN-6 | AMAZON.COM INC | | 06/15/2020 | MERRILL LYNCH PIERCE | XXX | 1,528,227 | 1,350,000 | 1,441,908 | 1,414,334 | | (5,958) | | (5,958) | | 1,408,377 | | 119,850 | 119,850 | 27,360 | 12/05/2024 |
| 025537-AH-4 | AMERICAN ELECTRIC POWER CO INC | | 11/13/2020 | MATURITY | XXX | 2,325,000 | 2,325,000 | 2,321,908 | 2,324,087 | | 913 | | 913 | | 2,325,000 | | | | 49,988 | 11/13/2020 |
| 025816-BR-9 | AMERICAN EXPRESS CO | | 04/17/2020 | WELLS FARGO SECS LLC | XXX | 8,494,880 | 8,000,000 | 7,994,960 | 7,996,414 | | 211 | | 211 | | 7,996,625 | | 498,255 | 498,255 | 114,000 | 10/30/2024 |
| 025816-BT-5 | AMERICAN EXPRESS CO | | 07/21/2020 | WELLS FARGO SECS LLC | XXX | 654,004 | 650,000 | 650,000 | 650,000 | | | | | | 650,000 | | 4,004 | 4,004 | 9,033 | 02/27/2023 |
| 025816-CA-5 | AMERICAN EXPRESS CO | | 08/10/2020 | MERRILL LYNCH PIERCE | XXX | 2,357,680 | 2,000,000 | 1,995,560 | 1,996,206 | | 355 | | 355 | | 1,996,561 | | 361,119 | 361,119 | 64,400 | 11/06/2025 |
| 025816-CG-2 | AMERICAN EXPRESS CO | | 08/20/2020 | WELLS FARGO SECS LLC | XXX | 7,117,090 | 6,670,000 | 6,648,523 | 6,650,230 | | 2,654 | | 2,654 | | 6,652,884 | | 464,206 | 464,206 | 177,867 | 07/30/2024 |
| 0258M0-EB-1 | AMERICAN EXPRESS CREDIT CORP | | 01/09/2020 | PERSHING & COMPANY | XXX | 1,004,910 | 1,000,000 | 999,390 | 999,829 | | 4 | | 4 | | 999,834 | | 5,076 | 5,076 | 4,250 | 05/05/2021 |
| 0258M0-EE-5 | AMERICAN EXPRESS CREDIT CORP | | 02/01/2020 | VARIOUS | XXX | 3,375,000 | 3,375,000 | 3,379,089 | 3,375,083 | | (158) | | (158) | | 3,374,925 | | 75 | 75 | 30,525 | 03/03/2020 |
| 0258M0-EF-2 | AMERICAN EXPRESS CREDIT CORP | | 02/01/2020 | NON-BROKER TRADE, BO | XXX | 1,500,000 | 1,500,000 | 1,500,000 | 1,500,000 | | | | | | 1,500,000 | | | | 5,839 | 03/03/2020 |
| 02665W-BF-7 | AMERICAN HONDA FINANCE CORP | | 02/18/2020 | BMOCM/BONDS | XXX | 1,494,477 | 1,495,000 | 1,494,507 | 1,494,845 | | 14 | | 14 | | 1,494,858 | | (382) | (382) | 14,938 | 07/12/2021 |
| 02665W-BG-5 | AMERICAN HONDA FINANCE CORP | | 06/16/2020 | GOLDMAN SACHS & CO | XXX | 5,817,218 | 5,750,000 | 5,738,500 | 5,746,010 | | 1,080 | | 1,080 | | 5,747,090 | | 70,128 | 70,128 | 75,756 | 09/09/2021 |
| 02665W-BH-3 | AMERICAN HONDA FINANCE CORP | | 04/27/2020 | VARIOUS | XXX | 4,414,828 | 4,500,000 | 4,486,410 | 4,490,569 | | 426 | | 426 | | 4,490,995 | | (76,167) | (76,167) | 66,109 | 09/09/2026 |
| 02665W-BM-2 | AMERICAN HONDA FINANCE CORP | | 02/14/2020 | MATURITY | XXX | 770,000 | 770,000 | 768,907 | 769,955 | | 45 | | 45 | | 770,000 | | | | 7,700 | 02/14/2020 |
| 02665W-BP-5 | AMERICAN HONDA FINANCE CORP | | 03/30/2020 | WELLS FARGO SECS LLC | XXX | 1,237,438 | 1,250,000 | 1,242,163 | 1,245,186 | | 271 | | 271 | | 1,245,457 | | (8,019) | (8,019) | 22,656 | 02/16/2024 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | 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 (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 |
| 026874-DN-4 | AMERICAN INTERNATIONAL GROUP INC | | 11/16/2020 | MORGAN STANLEY & CO | XXX | 5,919,300 | 5,000,000 | 4,985,900 | 4,986,819 | | 1,050 | | 1,050 | | 4,987,869 | | 931,431 | 931,431 | 249,688 | 03/15/2029 |
| 031162-BN-9 | AMGEN INC | | 08/31/2020 | WELLS FARGO SECS LLC | XXX | 2,093,760 | 2,000,000 | 2,076,200 | 2,033,592 | | (10,376) | | (10,376) | | 2,023,216 | | 70,544 | 70,544 | 57,799 | 05/15/2022 |
| 031162-CG-3 | AMGEN INC | | 03/07/2020 | CALL 100.322 | XXX | 1,504,830 | 1,500,000 | 1,498,365 | 1,499,449 | | 60 | | 60 | | 1,499,509 | | 491 | 491 | 20,093 | 08/19/2021 |
| 031162-CM-0 | AMGEN INC | | 05/11/2020 | MATURITY | XXX | 1,325,000 | 1,325,000 | 1,324,271 | 1,324,910 | | 90 | | 90 | | 1,325,000 | | | | 14,575 | 05/11/2020 |
| 032654-AM-7 | ANALOG DEVICES INC | | 09/14/2020 | BNY CAPITAL MARKETS | XXX | 1,616,955 | 1,500,000 | 1,496,265 | 1,497,799 | | 377 | | 377 | | 1,498,176 | | 118,779 | 118,779 | 36,589 | 12/05/2023 |
| 032654-AQ-8 | ANALOG DEVICES INC | | 03/12/2020 | MATURITY | XXX | 600,000 | 600,000 | 598,842 | 599,885 | | 115 | | 115 | | 600,000 | | | | 8,550 | 03/12/2020 |
| 035240-AJ-9 | ANHEUSER-BUSCH INBEV WORLDWIDE INC | | 09/17/2020 | CA..CASH..CLOSE | XXX | 1,695,962 | 1,545,000 | 1,537,383 | 1,539,524 | | 912 | | 912 | | 1,540,436 | | 155,526 | 155,526 | 63,839 | 01/12/2024 |
| 035240-AK-6 | ANHEUSER-BUSCH INBEV WORLDWIDE INC | | 07/21/2020 | VARIOUS | XXX | 2,603,425 | 2,600,000 | 2,600,884 | 2,600,696 | | (93) | | (93) | | 2,600,603 | | 2,822 | 2,822 | 47,424 | 01/12/2024 |
| 035242-AL-0 | ANHEUSER-BUSCH INBEV FINANCE INC | | 07/07/2020 | VARIOUS | XXX | 11,482,830 | 10,876,000 | 11,037,305 | 10,959,063 | | (9,502) | | (9,502) | | 10,949,562 | | 533,268 | 533,268 | 275,109 | 02/01/2023 |
| 03524B-AE-6 | ANHEUSER-BUSCH INBEV FINANCE INC | | 12/16/2020 | CALL 110.37 | XXX | 6,371,660 | 5,773,000 | 6,024,576 | 5,923,743 | | (33,875) | | (33,875) | | 5,889,867 | | (116,867) | (116,867) | 892,361 | 02/01/2024 |
| 036752-AE-3 | ANTHEM INC | | 11/21/2020 | MATURITY | XXX | 500,000 | 500,000 | 499,110 | 499,730 | | 270 | | 270 | | 500,000 | | | | 12,500 | 11/21/2020 |
| 037833-BU-3 | APPLE INC | | 09/09/2020 | MORGAN STANLEY & CO | XXX | 1,850,853 | 1,750,000 | 1,816,045 | 1,780,514 | | (6,950) | | (6,950) | | 1,773,563 | | 77,289 | 77,289 | 52,369 | 02/23/2023 |
| 037833-BZ-2 | APPLE INC | | 10/07/2020 | WELLS FARGO SECS LLC | XXX | 6,975,255 | 6,500,000 | 6,482,255 | 6,487,818 | | 1,015 | | 1,015 | | 6,488,833 | | 486,422 | 486,422 | 159,216 | 08/04/2026 |
| 037833-CG-3 | APPLE INC | | 09/10/2020 | VARIOUS | XXX | 2,956,085 | 2,750,000 | 2,748,790 | 2,749,260 | | 94 | | 94 | | 2,749,354 | | 206,731 | 206,731 | 77,854 | 02/09/2024 |
| 037833-CK-4 | APPLE INC | | 02/07/2020 | MATURITY | XXX | 5,600,000 | 5,600,000 | 5,597,256 | 5,599,906 | | 94 | | 94 | | 5,600,000 | | | | 53,200 | 02/07/2020 |
| 037833-CS-7 | APPLE INC | | 05/11/2020 | MATURITY | XXX | 650,000 | 650,000 | 649,337 | 649,919 | | 81 | | 81 | | 650,000 | | | | 5,850 | 05/11/2020 |
| 053015-AD-5 | AUTOMATIC DATA PROCESSING INC | | 05/26/2020 | PERSHING & COMPANY | XXX | 1,004,190 | 1,000,000 | 1,016,550 | 1,002,347 | | (1,531) | | (1,531) | | 1,000,816 | | 3,374 | 3,374 | 15,813 | 09/15/2020 |
| 05348E-AS-8 | AVALONBAY COMMUNITIES INC | | 03/11/2020 | CALL 101.000763 | XXX | 1,515,011 | 1,500,000 | 1,567,230 | 1,507,873 | | (3,009) | | (3,009) | | 1,504,864 | | (4,864) | (4,864) | 39,178 | 10/01/2020 |
| 05348E-AY-5 | AVALONBAY COMMUNITIES INC | | 02/19/2020 | US BANKCORP INVESTME | XXX | 2,024,330 | 1,925,000 | 1,919,013 | 1,920,761 | | 79 | | 79 | | 1,920,839 | | 103,491 | 103,491 | 19,539 | 10/15/2026 |
| 05531F-AU-7 | TRUIST FINANCIAL CORP | | 05/29/2020 | CALL 100 | XXX | 2,000,000 | 2,000,000 | 2,070,080 | 2,007,625 | | (7,625) | | (7,625) | | 2,000,000 | | | | 21,875 | 06/29/2020 |
| 05531F-BB-8 | TRUIST FINANCIAL CORP | | 05/11/2020 | MERRILL LYNCH PIERCE | XXX | 3,677,415 | 3,500,000 | 3,497,130 | 3,497,965 | | 144 | | 144 | | 3,498,109 | | 179,306 | 179,306 | 54,585 | 10/26/2024 |
| 05586C-AB-0 | BMW VEHICLE LEASE TRUST 2018-1 | | 05/20/2020 | PAYDOWN | XXX | 130,103 | 130,103 | 130,092 | 130,101 | | 2 | | 2 | | 130,103 | | | | 819 | 12/21/2020 |
| 05586C-AC-8 | BMW VEHICLE LEASE TRUST 2018-1 | | 12/20/2020 | PAYDOWN | XXX | 1,774,635 | 1,774,635 | 1,774,388 | 1,774,555 | | 80 | | 80 | | 1,774,635 | | | | 43,160 | 07/20/2021 |
| 05586V-AB-8 | BMW VEHICLE LEASE TRUST 2019-1 | | 08/20/2020 | PAYDOWN | XXX | 231,757 | 231,757 | 231,751 | 231,755 | | 2 | | 2 | | 231,757 | | | | 2,492 | 03/22/2021 |
| 06051G-FN-4 | BANK OF AMERICA CORP | | 04/21/2020 | MATURITY | XXX | 375,000 | 375,000 | 370,103 | 374,115 | | 885 | | 885 | | 375,000 | | | | 4,219 | 04/21/2020 |
| 06051G-FT-1 | BANK OF AMERICA CORP | | 10/19/2020 | MATURITY | XXX | 4,600,000 | 4,600,000 | 4,575,558 | 4,596,276 | | 3,724 | | 3,724 | | 4,600,000 | | | | 120,750 | 10/19/2020 |
| 06051G-FW-4 | BANK OF AMERICA CORP | | 04/30/2020 | CITIGROUP GLOBAL MKT | XXX | 1,476,566 | 1,454,000 | 1,441,132 | 1,449,886 | | 1,058 | | 1,058 | | 1,450,944 | | 25,622 | 25,622 | 20,674 | 04/19/2021 |
| 06051G-GE-3 | BANK OF AMERICA CORP | | 01/21/2020 | WELLS FARGO SECS LLC | XXX | 929,976 | 911,000 | 912,053 | 911,562 | | (16) | | (16) | | 911,546 | | 18,430 | 18,430 | 14,467 | 01/20/2023 |
| 06051G-GZ-6 | BANK OF AMERICA CORP | | 01/13/2020 | HSBC SECURITIES (USA | XXX | 748,841 | 715,000 | 689,231 | 693,705 | | 118 | | 118 | | 693,823 | | 55,018 | 55,018 | 11,499 | 01/23/2026 |
| 06053F-AA-7 | BANK OF AMERICA CORP | | 11/12/2020 | MERRILL LYNCH PIERCE | XXX | 1,094,810 | 1,000,000 | 1,057,390 | 1,030,148 | | (7,097) | | (7,097) | | 1,023,050 | | 71,760 | 71,760 | 53,756 | 07/24/2023 |
| 06367T-7H-7 | BANK OF MONTREAL | | 07/13/2020 | MATURITY | XXX | 1,000,000 | 1,000,000 | 998,810 | 999,676 | | 324 | | 324 | | 1,000,000 | | | | 31,000 | 07/13/2020 |
| 06367T-JX-9 | BANK OF MONTREAL | | 07/31/2020 | BMOCM/BONDS | XXX | 3,557,995 | 3,500,000 | 3,493,385 | 3,497,738 | | 750 | | 750 | | 3,498,488 | | 59,507 | 59,507 | 59,797 | 08/27/2021 |
| 06367T-YM-6 | BANK OF MONTREAL | | 06/15/2020 | VARIOUS | XXX | 5,365,161 | 5,365,000 | 5,386,138 | 5,369,822 | | (4,788) | | (4,788) | | 5,365,034 | | 127 | 127 | 47,452 | 06/15/2020 |
| 06367W-B8-5 | BANK OF MONTREAL | | 06/18/2020 | VARIOUS | XXX | 1,019,205 | 1,000,000 | 999,240 | | | 15 | | 15 | | 999,255 | | 19,950 | 19,950 | 1,876 | 05/01/2025 |
| 06406F-AA-1 | BANK OF NEW YORK MELLON CORP/THE | | 06/16/2020 | PERSHING & COMPANY | XXX | 1,016,030 | 1,000,000 | 1,029,790 | 1,008,262 | | (3,154) | | (3,154) | | 1,005,108 | | 10,922 | 10,922 | 16,875 | 04/15/2021 |
| 06406F-AD-5 | BANK OF NEW YORK MELLON CORP/THE | | 01/17/2020 | VARIOUS | XXX | 6,052,302 | 6,000,000 | 5,989,560 | 5,994,393 | | 75 | | 75 | | 5,994,468 | | 57,834 | 57,834 | 56,357 | 08/16/2023 |
| 06406H-DF-3 | BANK OF NEW YORK MELLON CORP/THE | | 10/27/2020 | CALL 100 | XXX | 4,260,000 | 4,260,000 | 4,256,271 | 4,258,901 | | 996 | | 996 | | 4,259,897 | | 103 | 103 | 95,673 | 11/27/2020 |
| 072863-AA-1 | BAYLOR SCOTT & WHITE HOLDINGS | | 10/20/2020 | CALL 100 | XXX | 1,385,000 | 1,385,000 | 1,388,144 | 1,385,664 | | (664) | | (664) | | 1,385,000 | | | | 27,362 | 11/15/2020 |
| 07330N-AQ-8 | TRUIST BANK | | 09/09/2020 | VARIOUS | XXX | 8,417,633 | 8,250,000 | 8,244,308 | 8,247,576 | | 371 | | 371 | | 8,247,946 | | 169,686 | 169,686 | 168,328 | 01/15/2022 |
| 07330N-AS-4 | TRUIST BANK | | 05/01/2020 | CALL 100 | XXX | 500,000 | 500,000 | 500,000 | 500,000 | | | | | | 500,000 | | | | 4,213 | 06/01/2020 |
| 084664-CN-9 | BERKSHIRE HATHAWAY FINANCE CORP | | 01/10/2020 | MATURITY | XXX | 450,000 | 450,000 | 450,000 | 450,000 | | | | | | 450,000 | | | | 2,679 | 01/10/2020 |
| 084670-BS-6 | BERKSHIRE HATHAWAY INC | | 07/16/2020 | VARIOUS | XXX | 8,458,350 | 7,506,000 | 7,848,012 | 7,730,219 | | (18,922) | | (18,922) | | 7,711,297 | | 747,053 | 747,053 | 196,926 | 03/15/2026 |
| 09062X-AC-7 | BIOGEN INC | | 05/28/2020 | CALL 100.781198 | XXX | 942,304 | 935,000 | 933,055 | 934,709 | | 167 | | 167 | | 934,876 | | 124 | 124 | 26,360 | 09/15/2020 |
| 097023-BQ-7 | BOEING CO/THE | | 10/30/2020 | MORGAN STANLEY & CO | XXX | 827,568 | 830,000 | 817,724 | 823,784 | | 1,469 | | 1,469 | | 825,253 | | 2,315 | 2,315 | 13,747 | 06/15/2023 |
| 10112R-AW-4 | BOSTON PROPERTIES LP | | 02/18/2020 | PERSHING & COMPANY | XXX | 1,865,745 | 1,750,000 | 1,777,213 | 1,765,919 | | (530) | | (530) | | 1,765,389 | | 100,356 | 100,356 | 36,760 | 02/01/2024 |
| 10112R-AY-0 | BOSTON PROPERTIES LP | | 02/19/2020 | BNY/SUNTRUST CAPITAL | XXX | 2,194,551 | 2,125,000 | 1,968,706 | 2,008,631 | | 2,120 | | 2,120 | | 2,010,751 | | 183,800 | 183,800 | 22,726 | 10/01/2026 |
| 10112R-AZ-7 | BOSTON PROPERTIES LP | | 06/02/2020 | VARIOUS | XXX | 4,189,620 | 4,000,000 | 3,990,280 | 3,992,890 | | 489 | | 489 | | 3,993,379 | | 196,241 | 196,241 | 106,844 | 01/15/2025 |
| 101137-AW-7 | BOSTON SCIENTIFIC CORP | | 10/06/2020 | WELLS FARGO SECS LLC | XXX | 2,960,344 | 2,590,000 | 2,626,952 | 2,623,291 | | (3,891) | | (3,891) | | 2,619,399 | | 340,945 | 340,945 | 107,107 | 03/01/2026 |
| 10373Q-AD-2 | BP CAPITAL MARKETS AMERICA INC | | 06/04/2020 | NON-BROKER TRADE, BO | XXX | 246,616 | 225,000 | 225,000 | 225,000 | | | | | | 225,000 | | 21,616 | 21,616 | 7,154 | 02/06/2024 |
| 10373Q-AL-4 | BP CAPITAL MARKETS AMERICA INC | | 12/09/2020 | MORGAN STANLEY & CO | XXX | 1,054,290 | 1,000,000 | 966,200 | 973,784 | | 7,049 | | 7,049 | | 980,833 | | 73,457 | 73,457 | 29,868 | 05/10/2023 |
| 10373Q-AW-0 | BP CAPITAL MARKETS AMERICA INC | | 12/09/2020 | MORGAN STANLEY & CO | XXX | 1,072,230 | 1,000,000 | 981,400 | 985,069 | | 3,412 | | 3,412 | | 988,481 | | 83,749 | 83,749 | 33,321 | 11/28/2023 |
| 110122-AT-5 | BRISTOL-MYERS SQUIBB CO | | 02/06/2020 | CITIGROUP GLOBAL MKT | XXX | 754,243 | 746,000 | 741,682 | 744,193 | | 74 | | 74 | | 744,267 | | 9,976 | 9,976 | 7,833 | 08/01/2022 |
| 110122-BE-7 | BRISTOL-MYERS SQUIBB CO | | 07/16/2020 | EXCHANGE OFFER | XXX | 503,083 | 500,000 | 506,420 | 505,862 | | (2,779) | | (2,779) | | 503,083 | | | | 13,057 | 02/19/2021 |
| 110122-BK-3 | BRISTOL-MYERS SQUIBB CO | | 07/16/2020 | EXCHANGE OFFER | XXX | 2,067,944 | 2,000,000 | 2,085,000 | 2,082,149 | | (14,205) | | (14,205) | | 2,067,944 | | | | 58,861 | 02/20/2023 |
| 11133T-AD-5 | BROADRIDGE FINANCIAL SOLUTIONS INC | | 02/27/2020 | US BANKCORP INVESTME | XXX | 1,339,936 | 1,300,000 | 1,296,321 | 1,296,341 | | 53 | | 53 | | 1,296,394 | | 43,542 | 43,542 | 8,692 | 12/01/2029 |
| 115637-AS-9 | BROWN-FORMAN CORP | | 06/04/2020 | MERRILL LYNCH PIERCE | XXX | 356,349 | 320,000 | 318,570 | 318,895 | | 83 | | 83 | | 318,979 | | 37,370 | 37,370 | 7,249 | 04/15/2025 |
| 12189L-AL-5 | BURLINGTON NORTHERN SANTA FE LLC | | 04/23/2020 | MERRILL LYNCH PIERCE | XXX | 1,040,610 | 1,000,000 | 1,034,440 | 1,013,922 | | (1,796) | | (1,796) | | 1,012,125 | | 28,485 | 28,485 | 19,994 | 09/01/2022 |
| 12189L-BA-8 | BURLINGTON NORTHERN SANTA FE LLC | | 05/12/2020 | PERSHING & COMPANY | XXX | 1,116,680 | 1,000,000 | 997,470 | 998,081 | | 84 | | 84 | | 998,165 | | 118,515 | 118,515 | 13,451 | 06/15/2027 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | 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 (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 |
| 125523-AU-4 | CIGNA CORP | | 07/14/2020 | EXCHANGE OFFER | XXX | 2,409,361 | 2,350,000 | 2,418,667 | 2,415,924 | | (6,563) | | (6,563) | | 2,409,361 | | | | 57,069 | 04/15/2025 |
| 12596J-AB-9 | CNH EQUIPMENT TRUST 2019-A | | 11/15/2020 | PAYDOWN | XXX | 229,326 | 229,326 | 229,308 | 229,317 | | 9 | | 9 | | 229,326 | | | | 3,463 | 05/16/2022 |
| 12596J-AC-7 | CNH EQUIPMENT TRUST 2019-A | | 12/15/2020 | PAYDOWN | XXX | 86,442 | 86,442 | 86,423 | 86,429 | | 12 | | 12 | | 86,442 | | | | 2,563 | 04/15/2024 |
| 12596T-AB-7 | CNH EQUIPMENT TRUST 2019-B | | 12/15/2020 | PAYDOWN | XXX | 266,865 | 266,865 | 266,855 | 266,859 | | 7 | | 7 | | 266,865 | | | | 2,918 | 09/15/2022 |
| 12597C-AB-3 | CNH EQUIPMENT TRUST 2019-C | | 12/15/2020 | PAYDOWN | XXX | 342,696 | 342,696 | 342,658 | 342,662 | | 34 | | 34 | | 342,696 | | | | 5,094 | 03/15/2023 |
| 12597P-AB-4 | CNH EQUIPMENT TRUST 2020-A | | 12/15/2020 | PAYDOWN | XXX | 10,225 | 10,225 | 10,225 | | | 1 | | 1 | | 10,225 | | | | 61 | 07/17/2023 |
| 126408-HH-9 | CSX CORP | | 05/12/2020 | MERRILL LYNCH PIERCE | XXX | 1,080,540 | 1,000,000 | 998,780 | 999,065 | | 41 | | 41 | | 999,106 | | 81,434 | 81,434 | 14,715 | 06/01/2027 |
| 12652V-AC-1 | CNH EQUIPMENT TRUST 2018-A | | 12/15/2020 | PAYDOWN | XXX | 482,150 | 482,150 | 482,047 | 482,106 | | 44 | | 44 | | 482,150 | | | | 8,371 | 07/17/2023 |
| 126650-CK-4 | CVS HEALTH CORP | | 06/22/2020 | GOLDMAN SACHS & CO | XXX | 2,525,736 | 2,400,000 | 2,523,288 | 2,451,689 | | (10,193) | | (10,193) | | 2,441,496 | | 84,240 | 84,240 | 77,933 | 07/20/2022 |
| 126650-CT-5 | CVS HEALTH CORP | | 06/05/2020 | BMOCM/BONDS | XXX | 1,773,905 | 1,750,000 | 1,748,569 | | | 437 | | 437 | | 1,749,006 | | 24,899 | 24,899 | 19,420 | 06/01/2021 |
| 126650-CV-0 | CVS HEALTH CORP | | 06/01/2020 | VARIOUS | XXX | 977,495 | 910,000 | 901,846 | 904,625 | | 672 | | 672 | | 905,298 | | 72,197 | 72,197 | 24,691 | 03/09/2023 |
| 126650-CW-8 | CVS HEALTH CORP | | 12/15/2020 | VARIOUS | XXX | 3,031,303 | 2,645,000 | 2,674,950 | 2,672,654 | | (3,953) | | (3,953) | | 2,668,701 | | 362,602 | 362,602 | 108,340 | 03/25/2025 |
| 126650-CX-6 | CVS HEALTH CORP | | 12/16/2020 | NON-BROKER TRADE, BO | XXX | 1,633,821 | 1,376,000 | 1,410,605 | 1,092,061 | | (491) | | (491) | | 1,412,173 | | 221,648 | 221,648 | 67,619 | 03/25/2028 |
| 14040H-BL-8 | CAPITAL ONE FINANCIAL CORP | | 09/21/2020 | BANC/AMERICA SECUR.L | XXX | 1,292,013 | 1,250,000 | 1,249,200 | 1,249,635 | | 118 | | 118 | | 1,249,754 | | 42,259 | 42,259 | 39,608 | 03/09/2022 |
| 14040H-BN-4 | CAPITAL ONE FINANCIAL CORP | | 04/24/2020 | CREDIT SUISSE FIRST | XXX | 4,016,840 | 4,000,000 | 3,990,240 | 3,992,411 | | 299 | | 299 | | 3,992,710 | | 24,130 | 24,130 | 95,417 | 03/09/2027 |
| 14040H-BP-9 | CAPITAL ONE FINANCIAL CORP | | 05/12/2020 | MATURITY | XXX | 425,000 | 425,000 | 424,329 | 424,916 | | 84 | | 84 | | 425,000 | | | | 5,313 | 05/12/2020 |
| 14040H-BT-1 | CAPITAL ONE FINANCIAL CORP | | 04/24/2020 | MORGAN STANLEY & CO | XXX | 1,736,499 | 1,700,000 | 1,695,053 | 1,696,468 | | 219 | | 219 | | 1,696,687 | | 39,812 | 39,812 | 27,738 | 10/30/2024 |
| 14042E-3Y-4 | CAPITAL ONE NA | | 06/10/2020 | CA..CASH..CLOSE | XXX | 3,924,411 | 3,842,000 | 3,865,747 | 3,847,488 | | (1,578) | | (1,578) | | 3,845,910 | | 78,501 | 78,501 | 99,801 | 07/23/2021 |
| 14042R-BT-7 | CAPITAL ONE NA | | 06/10/2020 | CA..CASH..CLOSE | XXX | 7,875,085 | 7,750,000 | 7,737,988 | 7,745,769 | | 1,081 | | 1,081 | | 7,746,850 | | 128,235 | 128,235 | 129,328 | 09/13/2021 |
| 14042R-FH-9 | CAPITAL ONE NA | | 01/31/2020 | MATURITY | XXX | 2,000,000 | 2,000,000 | 1,998,800 | 1,999,966 | | 34 | | 34 | | 2,000,000 | | | | 23,500 | 01/31/2020 |
| 14042W-AB-6 | CAPITAL ONE PRIME AUTO RECEIVABLES TRUST | | 12/15/2020 | PAYDOWN | XXX | 922,883 | 922,883 | 922,805 | 922,836 | | 47 | | 47 | | 922,883 | | | | 12,617 | 04/15/2022 |
| 14043M-AB-7 | CAPITAL ONE PRIME AUTO RECEIVABLES TRUST | | 12/15/2020 | PAYDOWN | XXX | 1,669,964 | 1,669,964 | 1,669,883 | | | 81 | | 81 | | 1,669,964 | | | | 18,683 | 06/15/2023 |
| 14149Y-BF-4 | CARDINAL HEALTH INC | | 03/04/2020 | HSBC SECURITIES (USA | XXX | 2,059,800 | 2,000,000 | 2,000,000 | 2,000,000 | | | | | | 2,000,000 | | 59,800 | 59,800 | 11,772 | 06/15/2022 |
| 14313F-AB-5 | CARMAX AUTO OWNER TRUST | | 06/15/2020 | PAYDOWN | XXX | 217,747 | 217,747 | 217,728 | 217,742 | | 5 | | 5 | | 217,747 | | | | 1,754 | 10/15/2021 |
| 14314E-AC-5 | CARMAX AUTO OWNER TRUST 2016-3 | | 03/15/2020 | PAYDOWN | XXX | 150,120 | 150,120 | 148,684 | 149,936 | | 185 | | 185 | | 150,120 | | | | 322 | 05/17/2021 |
| 14314J-AD-2 | CARMAX AUTO OWNER TRUST 2017-1 | | 12/15/2020 | PAYDOWN | XXX | 2,420,690 | 2,420,690 | 2,419,974 | 2,420,591 | | 100 | | 100 | | 2,420,690 | | | | 50,197 | 09/15/2022 |
| 14315P-AB-1 | CARMAX AUTO OWNER TRUST 2019-3 | | 12/15/2020 | PAYDOWN | XXX | 224,551 | 224,551 | 224,541 | 224,543 | | 7 | | 7 | | 224,551 | | | | 3,077 | 12/15/2022 |
| 14315X-AB-4 | CARMAX AUTO OWNER TRUST 2020-1 | | 12/15/2020 | PAYDOWN | XXX | 390,451 | 390,451 | 390,425 | | | 26 | | 26 | | 390,451 | | | | 5,545 | 04/17/2023 |
| 14316L-AB-9 | CARMAX AUTO OWNER TRUST 2019-2 | | 12/15/2020 | PAYDOWN | XXX | 669,453 | 669,453 | 669,414 | 669,430 | | 22 | | 22 | | 669,453 | | | | 9,334 | 07/15/2022 |
| 14912L-6N-6 | CATERPILLAR FINANCIAL SERVICES CORP | | 06/16/2020 | U.S. BANCORP INVESTM | XXX | 2,269,418 | 2,250,000 | 2,247,998 | 2,249,635 | | 194 | | 194 | | 2,249,830 | | 19,588 | 19,588 | 33,594 | 11/13/2020 |
| 14912L-6Y-2 | CATERPILLAR FINANCIAL SERVICES CORP | | 01/10/2020 | MATURITY | XXX | 3,000,000 | 3,000,000 | 2,996,700 | 2,999,972 | | 28 | | 28 | | 3,000,000 | | | | 31,500 | 01/10/2020 |
| 14913Q-2E-8 | CATERPILLAR FINANCIAL SERVICES CORP | | 01/07/2020 | BK OF NY/MIZUHO SECU | XXX | 5,685,975 | 5,577,000 | 5,572,315 | 5,574,202 | | 20 | | 20 | | 5,574,223 | | 111,752 | 111,752 | 15,802 | 11/29/2022 |
| 14913Q-2K-4 | CATERPILLAR FINANCIAL SERVICES CORP | | 05/15/2020 | MATURITY | XXX | 750,000 | 750,000 | 750,000 | 750,000 | | | | | | 750,000 | | | | 7,529 | 05/15/2020 |
| 14913Q-AA-7 | CATERPILLAR FINANCIAL SERVICES CORP | | 05/12/2020 | MERRILL LYNCH PIERCE | XXX | 2,057,020 | 2,000,000 | 1,996,920 | 1,998,458 | | 227 | | 227 | | 1,998,685 | | 58,335 | 58,335 | 21,067 | 06/06/2022 |
| 151020-AQ-7 | CELGENE CORP | | 08/15/2020 | MATURITY | XXX | 2,250,000 | 2,250,000 | 2,301,795 | 2,260,481 | | (10,481) | | (10,481) | | 2,250,000 | | | | 64,688 | 08/15/2020 |
| 15189T-AR-8 | CENTERPOINT ENERGY INC | | 05/26/2020 | BARCLAYS CAPITAL INC | XXX | 5,726,250 | 5,575,000 | 5,573,383 | 5,574,123 | | 129 | | 129 | | 5,574,253 | | 151,997 | 151,997 | 103,370 | 09/01/2022 |
| 166764-AB-6 | CHEVRON CORP | | 02/13/2020 | MERRILL LYNCH PIERCE | XXX | 2,034,380 | 2,000,000 | 1,923,740 | 1,965,158 | | 1,503 | | 1,503 | | 1,966,661 | | 67,719 | 67,719 | 9,551 | 12/05/2022 |
| 166764-BQ-2 | CHEVRON CORP | | 03/03/2020 | MATURITY | XXX | 1,750,000 | 1,750,000 | 1,750,000 | 1,750,000 | | | | | | 1,750,000 | | | | 9,358 | 03/03/2020 |
| 166764-BT-6 | CHEVRON CORP | | 01/07/2020 | BARCLAYS CAPITAL INC | XXX | 3,475,049 | 3,350,000 | 3,350,000 | 3,350,000 | | | | | | 3,350,000 | | 125,049 | 125,049 | 33,944 | 03/03/2024 |
| 17252M-AM-2 | CINTAS CORP NO 2 | | 01/07/2020 | PERSHING & COMPANY | XXX | 1,275,975 | 1,250,000 | 1,248,350 | 1,249,235 | | 7 | | 7 | | 1,249,243 | | 26,732 | 26,732 | 9,868 | 04/01/2022 |
| 17275R-AX-0 | CISCO SYSTEMS INC | | 06/15/2020 | MATURITY | XXX | 750,000 | 750,000 | 741,923 | 747,536 | | 2,464 | | 2,464 | | 750,000 | | | | 9,188 | 06/15/2020 |
| 17275R-BD-3 | CISCO SYSTEMS INC | | 04/07/2020 | PERSHING & COMPANY | XXX | 2,518,975 | 2,500,000 | 2,555,500 | 2,514,083 | | (3,230) | | (3,230) | | 2,510,853 | | 8,122 | 8,122 | 33,611 | 02/28/2021 |
| 17275R-BH-4 | CISCO SYSTEMS INC | | 08/13/2020 | VARIOUS | XXX | 3,835,377 | 3,675,000 | 3,563,330 | 3,609,406 | | 8,729 | | 8,729 | | 3,618,134 | | 217,242 | 217,242 | 57,724 | 09/20/2023 |
| 17275R-BL-5 | CISCO SYSTEMS INC | | 02/12/2020 | J.P. MORGAN SECURITI | XXX | 7,230,502 | 6,950,000 | 6,943,884 | 6,945,727 | | 71 | | 71 | | 6,945,797 | | 284,705 | 284,705 | 69,500 | 09/20/2026 |
| 172967-KB-6 | CITIGROUP INC | | 06/03/2020 | CITIGROUP GLOBAL MKT | XXX | 1,361,354 | 1,350,000 | 1,348,488 | 1,349,739 | | 135 | | 135 | | 1,349,875 | | 11,479 | 11,479 | 21,763 | 10/26/2020 |
| 172967-KC-4 | CITIGROUP INC | | 10/26/2020 | MATURITY | XXX | 4,000,000 | 4,000,000 | 4,093,640 | 4,026,911 | | (26,911) | | (26,911) | | 4,000,000 | | | | 103,190 | 10/26/2020 |
| 172967-KK-6 | CITIGROUP INC | | 06/05/2020 | VARIOUS | XXX | 4,549,370 | 4,500,000 | 4,514,065 | 4,503,818 | | 67 | | 67 | | 4,503,885 | | 45,485 | 45,485 | 44,400 | 03/30/2021 |
| 172967-KV-2 | CITIGROUP INC | | 06/03/2020 | MORGAN STANLEY & CO | XXX | 1,018,100 | 1,000,000 | 999,300 | 999,769 | | 61 | | 61 | | 999,830 | | 18,270 | 18,270 | 19,779 | 08/02/2021 |
| 172967-LC-3 | CITIGROUP INC | | 09/09/2020 | CITIGROUP GLOBAL MKT | XXX | 1,799,875 | 1,750,000 | 1,747,008 | 1,748,791 | | 426 | | 426 | | 1,749,217 | | 50,658 | 50,658 | 38,485 | 12/08/2021 |
| 17325F-AD-0 | CITIBANK NA | | 06/12/2020 | MATURITY | XXX | 1,720,000 | 1,720,000 | 1,720,000 | 1,720,000 | | | | | | 1,720,000 | | | | 16,024 | 06/12/2020 |
| 17325F-AE-8 | CITIBANK NA | | 05/12/2020 | CALL 100 | XXX | 2,300,000 | 2,300,000 | 2,299,011 | 2,299,849 | | 122 | | 122 | | 2,299,971 | | 29 | 29 | 20,125 | 06/12/2020 |
| 17325F-AJ-7 | CITIBANK NA | | 09/20/2020 | CALL 100 | XXX | 1,120,000 | 1,120,000 | 1,119,608 | 1,119,893 | | 96 | | 96 | | 1,119,989 | | 11 | 11 | 21,817 | 10/20/2020 |
| 17325F-AN-8 | CITIBANK NA | | 05/01/2020 | MATURITY | XXX | 1,000,000 | 1,000,000 | 999,540 | 999,922 | | 78 | | 78 | | 1,000,000 | | | | 15,250 | 05/01/2020 |
| 17401Q-AG-6 | CITIZENS BANK NA/PROVIDENCE RI | | 03/02/2020 | MATURITY | XXX | 750,000 | 750,000 | 749,288 | 749,959 | | 41 | | 41 | | 750,000 | | | | 8,438 | 03/02/2020 |
| 17401Q-AH-4 | CITIZENS BANK NA/PROVIDENCE RI | | 03/02/2020 | MATURITY | XXX | 4,500,000 | 4,500,000 | 4,509,080 | 4,500,292 | | (292) | | (292) | | 4,500,000 | | | | 27,833 | 03/02/2020 |
| 17401Q-AJ-0 | CITIZENS BANK NA/PROVIDENCE RI | | 05/26/2020 | MATURITY | XXX | 500,000 | 500,000 | 499,540 | 499,937 | | 63 | | 63 | | 500,000 | | | | 5,500 | 05/26/2020 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | 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 (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 |
| 174610-AR-6 | CITIZENS FINANCIAL GROUP INC | | 05/14/2020 | PERSHING & COMPANY | XXX | 1,003,750 | 1,000,000 | 997,980 | 998,094 | | 100 | | 100 | | 998,194 | | 5,556 | 5,556 | 23,196 | 07/27/2026 |
| 189054-AV-1 | CLOROX CO/THE | | 05/05/2020 | PERSHING & COMPANY | XXX | 3,265,200 | 3,000,000 | 2,978,880 | 2,982,982 | | 676 | | 676 | | 2,983,657 | | 281,543 | 281,543 | 55,800 | 10/01/2027 |
| 191216-BY-5 | COCA-COLA CO/THE | | 04/07/2020 | PERSHING & COMPANY | XXX | 1,005,730 | 1,000,000 | 999,100 | 999,688 | | 50 | | 50 | | 999,738 | | 5,992 | 5,992 | 9,343 | 09/01/2021 |
| 191216-CF-5 | COCA-COLA CO/THE | | 09/21/2020 | CA..CASH..CLOSE | XXX | 532,119 | 515,000 | 513,980 | 514,497 | | 149 | | 149 | | 514,646 | | 17,473 | 17,473 | 9,316 | 05/25/2022 |
| 20030N-BF-7 | COMCAST CORP | | 09/10/2020 | CALL 105.9383784 | XXX | 847,507 | 800,000 | 815,624 | 813,805 | | (3,068) | | (3,068) | | 810,737 | | (10,737) | (10,737) | 73,790 | 01/15/2023 |
| 20030N-BL-4 | COMCAST CORP | | 09/14/2020 | WELLS FARGO SECS LLC | XXX | 10,895,859 | 9,810,000 | 9,935,082 | 9,889,242 | | (10,665) | | (10,665) | | 9,878,577 | | 1,017,282 | 1,017,282 | 352,004 | 02/15/2025 |
| 20030N-BR-1 | COMCAST CORP | | 09/10/2020 | VARIOUS | XXX | 5,727,143 | 5,425,000 | 5,552,577 | 5,487,039 | | (12,093) | | (12,093) | | 5,474,946 | | 17,841 | 17,841 | 372,698 | 03/01/2023 |
| 20030N-BS-9 | COMCAST CORP | | 11/17/2020 | CITIGROUP GLOBAL MKT | XXX | 1,112,620 | 1,000,000 | 963,690 | 967,972 | | 4,153 | | 4,153 | | 972,125 | | 140,495 | 140,495 | 38,325 | 03/01/2026 |
| 20030N-BX-8 | COMCAST CORP | | 09/23/2020 | WELLS FARGO SECS LLC | XXX | 1,079,010 | 1,000,000 | 998,090 | 998,846 | | 197 | | 197 | | 999,043 | | 79,967 | 79,967 | 34,500 | 02/01/2024 |
| 20030N-CQ-2 | COMCAST CORP | | 02/21/2020 | CALL 103.014 | XXX | 648,988 | 630,000 | 629,364 | 629,620 | | 29 | | 29 | | 629,649 | | 351 | 351 | 27,441 | 10/01/2021 |
| 20030N-CS-8 | COMCAST CORP | | 11/17/2020 | CITIGROUP GLOBAL MKT | XXX | 1,028,875 | 898,000 | 897,096 | 897,238 | | 105 | | 105 | | 897,343 | | 131,531 | 131,531 | 38,821 | 10/15/2025 |
| 20030N-CW-9 | COMCAST CORP | | 06/22/2020 | NON-BROKER TRADE, BO | XXX | 4,024,000 | 4,000,000 | 4,004,560 | 4,002,767 | | (742) | | (742) | | 4,002,025 | | 21,975 | 21,975 | 66,774 | 10/01/2021 |
| 208251-AE-8 | CONOCOPHILLIPS CO | | 02/18/2020 | MARKETAXESS CORP | XXX | 1,335,341 | 975,000 | 1,272,746 | 1,219,501 | | (3,019) | | (3,019) | | 1,216,482 | | 118,858 | 118,858 | 23,529 | 04/15/2029 |
| 22160K-AG-0 | COSTCO WHOLESALE CORP | | 02/15/2020 | MATURITY | XXX | 3,000,000 | 3,000,000 | 2,996,850 | 2,999,920 | | 80 | | 80 | | 3,000,000 | | | | 26,250 | 02/15/2020 |
| 23331A-BP-3 | DR HORTON INC | | 11/10/2020 | VARIOUS | XXX | 5,957,230 | 6,000,000 | 5,982,780 | | | 236 | | 236 | | 5,983,016 | | (25,786) | (25,786) | 8,400 | 10/15/2027 |
| 24422E-TB-5 | JOHN DEERE CAPITAL CORP | | 09/11/2020 | MATURITY | XXX | 635,000 | 635,000 | 634,587 | 634,940 | | 60 | | 60 | | 635,000 | | | | 15,558 | 09/11/2020 |
| 24422E-TG-4 | JOHN DEERE CAPITAL CORP | | 01/08/2020 | VARIOUS | XXX | 5,387,985 | 5,250,000 | 5,246,225 | 5,248,196 | | 13 | | 13 | | 5,248,209 | | 139,776 | 139,776 | 50,536 | 03/06/2023 |
| 24422E-TH-2 | JOHN DEERE CAPITAL CORP | | 07/16/2020 | MERRILL LYNCH PIERCE | XXX | 2,219,720 | 2,000,000 | 1,999,660 | 1,999,771 | | 18 | | 18 | | 1,999,789 | | 219,931 | 219,931 | 32,389 | 06/10/2026 |
| 24422E-TP-4 | JOHN DEERE CAPITAL CORP | | 03/13/2020 | MATURITY | XXX | 450,000 | 450,000 | 450,000 | 450,000 | | | | | | 450,000 | | | | 2,488 | 03/13/2020 |
| 24422E-TQ-2 | JOHN DEERE CAPITAL CORP | | 03/13/2020 | MATURITY | XXX | 1,255,000 | 1,255,000 | 1,254,021 | 1,254,934 | | 66 | | 66 | | 1,255,000 | | | | 13,805 | 03/13/2020 |
| 24422E-TR-0 | JOHN DEERE CAPITAL CORP | | 06/22/2020 | MATURITY | XXX | 3,505,000 | 3,505,000 | 3,505,000 | 3,505,000 | | | | | | 3,505,000 | | | | 32,807 | 06/22/2020 |
| 24422E-TS-8 | JOHN DEERE CAPITAL CORP | | 06/22/2020 | MATURITY | XXX | 498,000 | 498,000 | 498,146 | 498,026 | | (26) | | (26) | | 498,000 | | | | 4,856 | 06/22/2020 |
| 24422E-TT-6 | JOHN DEERE CAPITAL CORP | | 11/09/2020 | VARIOUS | XXX | 1,990,465 | 1,875,000 | 1,871,419 | 1,872,635 | | 283 | | 283 | | 1,872,918 | | 117,547 | 117,547 | 29,021 | 06/24/2024 |
| 24422E-TV-1 | JOHN DEERE CAPITAL CORP | | 11/19/2020 | MERRILL LYNCH PIERCE | XXX | 2,066,360 | 2,000,000 | 1,995,940 | 1,997,766 | | 730 | | 730 | | 1,998,496 | | 67,864 | 67,864 | 51,958 | 09/08/2022 |
| 24422E-UE-7 | JOHN DEERE CAPITAL CORP | | 06/29/2020 | VARIOUS | XXX | 5,614,868 | 5,000,000 | 4,998,450 | 4,998,814 | | 104 | | 104 | | 4,998,918 | | 615,949 | 615,949 | 137,514 | 03/13/2025 |
| 24422E-UF-4 | JOHN DEERE CAPITAL CORP | | 01/07/2020 | MATURITY | XXX | 500,000 | 500,000 | 500,000 | 500,000 | | | | | | 500,000 | | | | 2,841 | 01/07/2020 |
| 254687-CM-6 | WALT DISNEY CO/THE | | 04/03/2020 | PERSHING & COMPANY | XXX | 3,102,000 | 3,000,000 | 3,002,559 | 3,002,469 | | (232) | | (232) | | 3,002,237 | | 99,763 | 99,763 | 50,250 | 09/15/2022 |
| 25468P-DM-5 | TWDC ENTERPRISES 18 CORP | | 02/11/2020 | MERRILL LYNCH PIERCE | XXX | 1,252,125 | 1,250,000 | 1,166,975 | 1,190,470 | | 965 | | 965 | | 1,191,435 | | 60,690 | 60,690 | 12,398 | 07/30/2026 |
| 25468P-DP-8 | TWDC ENTERPRISES 18 CORP | | 03/04/2020 | MATURITY | XXX | 750,000 | 750,000 | 749,805 | 749,988 | | 12 | | 12 | | 750,000 | | | | 7,313 | 03/04/2020 |
| 25468P-DU-7 | TWDC ENTERPRISES 18 CORP | | 06/05/2020 | MATURITY | XXX | 3,250,000 | 3,250,000 | 3,246,230 | 3,249,452 | | 548 | | 548 | | 3,250,000 | | | | 29,250 | 06/05/2020 |
| 257375-AK-1 | DOMINION ENERGY GAS HOLDINGS LLC | | 11/15/2020 | MATURITY | XXX | 750,000 | 750,000 | 740,813 | 746,429 | | 3,571 | | 3,571 | | 750,000 | | | | 21,000 | 11/15/2020 |
| 26078J-AA-8 | DUPONT DE NEMOURS INC | | 11/15/2020 | MATURITY | XXX | 285,000 | 285,000 | 285,022 | 285,010 | | (10) | | (10) | | 285,000 | | | | 10,733 | 11/15/2020 |
| 26138E-AP-4 | KEURIG DR PEPPER INC | | 06/01/2020 | VARIOUS | XXX | 1,439,741 | 1,405,000 | 1,475,798 | 1,429,847 | | (4,453) | | (4,453) | | 1,425,394 | | 14,347 | 14,347 | 18,979 | 11/15/2021 |
| 26138E-AU-3 | KEURIG DR PEPPER INC | | 01/16/2020 | MITSUBISHI UFJ SECS | XXX | 400,140 | 400,000 | 398,704 | 399,095 | | 7 | | 7 | | 399,102 | | 1,038 | 1,038 | 3,570 | 09/15/2026 |
| 26614N-AA-0 | DUPONT DE NEMOURS INC | | 08/10/2020 | PERSHING & COMPANY | XXX | 1,070,958 | 1,050,000 | 1,050,000 | | | | | | | 1,050,000 | | 20,958 | 20,958 | 6,390 | 05/01/2023 |
| 26875P-AP-6 | EOG RESOURCES INC | | 09/28/2020 | J.P. MORGAN SECURITI | XXX | 2,514,358 | 2,200,000 | 2,338,336 | 2,299,305 | | (11,802) | | (11,802) | | 2,287,503 | | 226,855 | 226,855 | 110,321 | 01/15/2026 |
| 26884A-BF-9 | ERP OPERATING LP | | 02/19/2020 | BNY/SUNTRUST CAPITAL | XXX | 2,377,898 | 2,275,000 | 2,260,008 | 2,264,345 | | 198 | | 198 | | 2,264,543 | | 113,355 | 113,355 | 19,811 | 11/01/2026 |
| 278062-AC-8 | EATON CORP | | 09/08/2020 | VARIOUS | XXX | 3,113,510 | 3,000,000 | 2,960,430 | 2,980,144 | | 2,796 | | 2,796 | | 2,982,941 | | 130,569 | 130,569 | 47,571 | 11/02/2022 |
| 278642-AR-4 | EBAY INC | | 06/05/2020 | MATURITY | XXX | 850,000 | 850,000 | 849,142 | 849,875 | | 125 | | 125 | | 850,000 | | | | 9,138 | 06/05/2020 |
| 278865-AU-4 | ECOLAB INC | | 08/17/2020 | VARIOUS | XXX | 7,005,773 | 6,615,000 | 6,611,693 | 6,613,474 | | 277 | | 277 | | 6,613,751 | | 392,022 | 392,022 | 223,205 | 01/14/2023 |
| 278865-AY-6 | ECOLAB INC | | 08/03/2020 | BARCLAYS CAPITAL FIX | XXX | 1,091,643 | 1,050,000 | 1,049,454 | 1,049,707 | | 65 | | 65 | | 1,049,772 | | 41,871 | 41,871 | 24,591 | 08/10/2022 |
| 29379V-BK-8 | ENTERPRISE PRODUCTS OPERATING LLC | | 01/23/2020 | US BANKCORP INVESTME | XXX | 1,537,647 | 1,520,000 | 1,518,450 | 1,519,580 | | 23 | | 23 | | 1,519,603 | | 18,044 | 18,044 | 12,274 | 04/15/2021 |
| 29736R-AP-5 | ESTEE LAUDER COS INC/THE | | 06/01/2020 | PERSHING & COMPANY | XXX | 2,132,200 | 2,000,000 | 1,980,920 | 1,981,109 | | 710 | | 710 | | 1,981,819 | | 150,381 | 150,381 | 25,333 | 12/01/2029 |
| 30219G-AR-9 | EVERNORTH HEALTH INC | | 11/30/2020 | MATURITY | XXX | 325,000 | 325,000 | 323,372 | 324,060 | | 940 | | 940 | | 325,000 | | | | 8,450 | 11/30/2020 |
| 30231G-AG-7 | EXXON MOBIL CORP | | 03/06/2020 | MATURITY | XXX | 2,000,000 | 2,000,000 | 2,000,000 | 2,000,000 | | | | | | 2,000,000 | | | | 19,120 | 03/06/2020 |
| 313747-AW-7 | FEDERAL REALTY INVESTMENT TRUST | | 12/15/2020 | CALL 100 | XXX | 1,055,000 | 1,055,000 | 1,052,584 | 1,054,500 | | 459 | | 459 | | 1,054,959 | | 41 | 41 | 38,112 | 01/15/2021 |
| 316773-CT-5 | FIFTH THIRD BANCORP | | 06/27/2020 | CALL 100 | XXX | 1,000,000 | 1,000,000 | 998,710 | 999,843 | | 134 | | 134 | | 999,977 | | 23 | 23 | 26,354 | 07/27/2020 |
| 316773-CY-4 | FIFTH THIRD BANCORP | | 05/14/2020 | MERRILL LYNCH PIERCE | XXX | 1,388,220 | 1,360,000 | 1,359,619 | 1,359,631 | | 26 | | 26 | | 1,359,657 | | 28,563 | 28,563 | 17,944 | 01/28/2025 |
| 31680Y-AB-3 | FIFTH THIRD AUTO TRUST 2019-1 | | 12/15/2020 | PAYDOWN | XXX | 3,015,556 | 3,015,556 | 3,015,390 | 3,015,460 | | 97 | | 97 | | 3,015,556 | | | | 41,532 | 05/16/2022 |
| 337738-AQ-1 | FISERV INC | | 12/09/2020 | PERSHING & COMPANY | XXX | 3,322,893 | 3,055,000 | 3,053,595 | 3,053,925 | | 256 | | 256 | | 3,054,182 | | 268,711 | 268,711 | 138,663 | 10/01/2023 |
| 341081-FW-2 | FLORIDA POWER & LIGHT CO | | 05/14/2020 | VARIOUS | XXX | 2,445,000 | 2,445,000 | 2,445,000 | 2,445,000 | | | | | | 2,445,000 | | | | 27,977 | 05/06/2022 |
| 34528D-AB-9 | FORD CREDIT AUTO LEASE TRUST 2019-B | | 12/15/2020 | PAYDOWN | XXX | 229,245 | 229,245 | 229,245 | 229,245 | | | | | | 229,245 | | | | 3,522 | 02/15/2022 |
| 34531E-AD-8 | FORD CREDIT AUTO OWNER TRUST 2017-A | | 06/15/2020 | PAYDOWN | XXX | 146,076 | 146,076 | 146,076 | 146,076 | | | | | | 146,076 | | | | 610 | 06/15/2021 |
| 34531E-AE-6 | FORD CREDIT AUTO OWNER TRUST 2017-A | | 11/15/2020 | VARIOUS | XXX | 3,501,941 | 3,500,000 | 3,499,420 | 3,499,927 | | 67 | | 67 | | 3,499,994 | | 1,947 | 1,947 | 49,480 | 04/15/2022 |
| 34531H-AE-9 | FORD CREDIT AUTO OWNER TRUST 2017-B | | 12/15/2020 | PAYDOWN | XXX | 111,342 | 111,342 | 111,322 | 111,338 | | 4 | | 4 | | 111,342 | | | | 2,008 | 09/15/2022 |
| 34531K-AB-8 | FORD CREDIT AUTO OWNER TRUST 2019-C | | 12/15/2020 | PAYDOWN | XXX | 474,350 | 474,350 | 474,307 | 474,310 | | 40 | | 40 | | 474,350 | | | | 6,545 | 07/15/2022 |
| 34531L-AB-6 | FORD CREDIT AUTO LEASE TRUST | | 04/15/2020 | PAYDOWN | XXX | 208,004 | 208,004 | 208,002 | 208,003 | | 1 | | 1 | | 208,004 | | | | 1,248 | 04/15/2021 |
| 34531L-AD-2 | FORD CREDIT AUTO LEASE TRUST | | 12/15/2020 | PAYDOWN | XXX | 527,129 | 527,129 | 527,084 | 527,113 | | 16 | | 16 | | 527,129 | | | | 12,163 | 12/15/2021 |
| 34531M-AB-4 | FORD CREDIT AUTO LEASE TRUST 2020-A | | 12/15/2020 | PAYDOWN | XXX | 241,999 | 241,999 | 241,985 | | | 14 | | 14 | | 241,999 | | | | 3,479 | 07/15/2022 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | 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 (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 |
| 34532F-AD-4 | FORD CREDIT AUTO LEASE TRUST 2019-A | | 12/15/2020 | PAYDOWN | XXX | 636,322 | 636,322 | 636,272 | 636,295 | | 27 | | 27 | | 636,322 | | | | 16,635 | 05/15/2022 |
| 345397-VU-4 | FORD MOTOR CREDIT CO LLC | | 02/05/2020 | U.S. BANCORP INVESTM | XXX | 784,613 | 750,000 | 820,950 | 782,677 | | (2,019) | | (2,019) | | 780,658 | | 3,954 | 3,954 | 22,643 | 08/02/2021 |
| 345397-XA-6 | FORD MOTOR CREDIT CO LLC | | 02/05/2020 | U.S. BANCORP INVESTM | XXX | 1,006,600 | 1,000,000 | 1,003,520 | 1,001,525 | | (75) | | (75) | | 1,001,451 | | 5,149 | 5,149 | 18,599 | 01/09/2022 |
| 345397-YE-7 | FORD MOTOR CREDIT CO LLC | | 01/09/2020 | MATURITY | XXX | 2,000,000 | 2,000,000 | 2,003,170 | 2,000,024 | | (24) | | (24) | | 2,000,000 | | | | 26,810 | 01/09/2020 |
| 345397-YF-4 | FORD MOTOR CREDIT CO LLC | | 01/09/2020 | MATURITY | XXX | 600,000 | 600,000 | 600,000 | 600,000 | | | | | | 600,000 | | | | 4,618 | 01/09/2020 |
| 345397-YG-2 | FORD MOTOR CREDIT CO LLC | | 07/22/2020 | JPM SECURITIES-FIXED | XXX | 1,950,995 | 1,950,000 | 1,940,562 | 1,944,227 | | 755 | | 755 | | 1,944,981 | | 6,013 | 6,013 | 77,391 | 01/09/2024 |
| 345397-YL-1 | FORD MOTOR CREDIT CO LLC | | 07/22/2020 | JPM SECURITIES-FIXED | XXX | 497,755 | 500,000 | 507,500 | 503,567 | | (902) | | (902) | | 502,665 | | (4,910) | (4,910) | 13,727 | 03/28/2022 |
| 345397-YQ-0 | FORD MOTOR CREDIT CO LLC | | 07/22/2020 | VARIOUS | XXX | 2,296,156 | 2,305,000 | 2,305,000 | 2,305,000 | | | | | | 2,305,000 | | (8,844) | (8,844) | 47,741 | 08/03/2022 |
| 361448-BA-0 | GATX CORP | | 05/08/2020 | U.S. BANCORP INVESTM | XXX | 3,859,320 | 4,000,000 | 3,969,494 | 3,974,907 | | 956 | | 956 | | 3,975,863 | | (116,543) | (116,543) | 92,167 | 03/15/2028 |
| 36255J-AB-0 | GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA | | 04/16/2020 | PAYDOWN | XXX | 349,206 | 349,206 | 349,194 | 349,203 | | 3 | | 3 | | 349,206 | | | | 1,832 | 07/16/2021 |
| 36255P-AD-2 | GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA | | 12/16/2020 | PAYDOWN | XXX | 2,002,347 | 2,002,347 | 2,001,893 | 2,002,233 | | 115 | | 115 | | 2,002,347 | | | | 24,019 | 07/18/2022 |
| 36256G-AB-5 | GM FINANCIAL AUTOMOBILE LEASING TRUST 20 | | 01/20/2020 | PAYDOWN | XXX | 15,869 | 15,869 | 15,868 | 15,869 | | | | | | 15,869 | | | | 38 | 09/21/2020 |
| 36256G-AD-1 | GM FINANCIAL AUTOMOBILE LEASING TRUST 20 | | 11/20/2020 | PAYDOWN | XXX | 1,400,000 | 1,400,000 | 1,399,889 | 1,399,968 | | 32 | | 32 | | 1,400,000 | | | | 23,318 | 06/21/2021 |
| 36257A-AB-7 | GM FINANCIAL AUTOMOBILE LEASING TRUST 20 | | 10/20/2020 | PAYDOWN | XXX | 3,000,520 | 3,000,520 | 3,000,312 | 3,000,420 | | 100 | | 100 | | 3,000,520 | | | | 37,889 | 06/21/2021 |
| 36257F-AB-6 | GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA | | 10/16/2020 | PAYDOWN | XXX | 889,236 | 889,236 | 889,156 | 889,193 | | 43 | | 43 | | 889,236 | | | | 10,368 | 06/16/2022 |
| 36257F-AD-2 | GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA | | 12/16/2020 | PAYDOWN | XXX | 258,495 | 258,495 | 258,474 | 258,482 | | 13 | | 13 | | 258,495 | | | | 6,500 | 02/16/2024 |
| 36258M-AB-0 | GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA | | 12/16/2020 | PAYDOWN | XXX | 1,655,379 | 1,655,379 | 1,655,326 | 1,655,333 | | 46 | | 46 | | 1,655,379 | | | | 19,092 | 11/16/2022 |
| 36258N-AB-8 | GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA | | 12/16/2020 | PAYDOWN | XXX | 384,960 | 384,960 | 384,943 | | | 17 | | 17 | | 384,960 | | | | 4,818 | 01/17/2023 |
| 362590-AB-7 | GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA | | 12/16/2020 | PAYDOWN | XXX | 5,551 | 5,551 | 5,551 | | | | | | | 5,551 | | | | 6 | 07/17/2023 |
| 36259K-AB-3 | GM FINANCIAL AUTOMOBILE LEASING TRUST 20 | | 12/20/2020 | PAYDOWN | XXX | 307,063 | 307,063 | 307,050 | | | 13 | | 13 | | 307,063 | | | | 3,822 | 04/20/2022 |
| 369550-AY-4 | GENERAL DYNAMICS CORP | | 01/07/2020 | PERSHING & COMPANY | XXX | 1,324,726 | 1,300,000 | 1,289,600 | 1,292,735 | | 31 | | 31 | | 1,292,766 | | 31,960 | 31,960 | 4,631 | 11/15/2024 |
| 369550-BA-5 | GENERAL DYNAMICS CORP | | 05/11/2020 | MATURITY | XXX | 1,615,000 | 1,615,000 | 1,609,283 | 1,613,948 | | 1,052 | | 1,052 | | 1,615,000 | | | | 23,216 | 05/11/2020 |
| 369604-BG-7 | GENERAL ELECTRIC CO | | 04/14/2020 | NON-BROKER TRADE, BO | XXX | 4,548,500 | 4,400,000 | 4,574,439 | 4,497,294 | | (6,790) | | (6,790) | | 4,490,504 | | 57,996 | 57,996 | 91,575 | 03/11/2024 |
| 36966T-HX-3 | GENERAL ELECTRIC CO | | 04/15/2020 | MATURITY | XXX | 250,000 | 250,000 | 253,778 | 250,368 | | (368) | | (368) | | 250,000 | | | | 3,452 | 04/15/2020 |
| 370334-BT-0 | GENERAL MILLS INC | | 11/09/2020 | MERRILL LYNCH PIERCE | XXX | 545,365 | 500,000 | 513,295 | 511,619 | | (2,479) | | (2,479) | | 509,140 | | 36,225 | 36,225 | 22,660 | 02/15/2024 |
| 370334-CE-2 | GENERAL MILLS INC | | 08/11/2020 | MARKETAXESS CORP | XXX | 2,197,640 | 2,000,000 | 1,995,660 | 1,996,915 | | 471 | | 471 | | 1,997,386 | | 200,254 | 200,254 | 60,844 | 10/17/2023 |
| 375558-BB-8 | GILEAD SCIENCES INC | | 09/01/2020 | VARIOUS | XXX | 3,008,920 | 3,000,000 | 3,029,720 | 3,004,315 | | (3,425) | | (3,425) | | 3,000,890 | | 8,030 | 8,030 | 66,158 | 09/01/2020 |
| 375558-BL-6 | GILEAD SCIENCES INC | | 02/18/2020 | CREDIT SUISSE FIRST | XXX | 4,836,416 | 4,725,000 | 4,726,604 | 4,725,782 | | (36) | | (36) | | 4,725,747 | | 110,669 | 110,669 | 55,453 | 09/01/2023 |
| 38013T-AB-7 | GM FINANCIAL AUTOMOBILE LEASING TRUST 20 | | 12/20/2020 | PAYDOWN | XXX | 108,561 | 108,561 | 108,557 | 108,558 | | 2 | | 2 | | 108,561 | | | | 1,528 | 10/20/2021 |
| 38141E-A5-8 | GOLDMAN SACHS GROUP INC/THE | | 03/15/2020 | MATURITY | XXX | 350,000 | 350,000 | 362,215 | 351,570 | | (1,570) | | (1,570) | | 350,000 | | | | 9,406 | 03/15/2020 |
| 38141G-GS-7 | GOLDMAN SACHS GROUP INC/THE | | 02/18/2020 | GOLDMAN SACHS & CO | XXX | 5,370,200 | 5,000,000 | 5,645,100 | 5,272,121 | | (17,531) | | (17,531) | | 5,254,590 | | 115,610 | 115,610 | 164,514 | 01/24/2022 |
| 38141G-WC-4 | GOLDMAN SACHS GROUP INC/THE | | 07/13/2020 | PERSHING & COMPANY | XXX | 1,527,645 | 1,500,000 | 1,495,510 | 1,497,916 | | 469 | | 469 | | 1,498,385 | | 29,260 | 29,260 | 32,375 | 04/26/2022 |
| 38141G-XG-4 | GOLDMAN SACHS GROUP INC/THE | | 04/16/2020 | GOLDMAN SACHS & CO | XXX | 4,955,400 | 5,000,000 | 4,998,250 | | | 31 | | 31 | | 4,998,281 | | (42,881) | (42,881) | 26,361 | 02/07/2030 |
| 38142G-7X-7 | GOLDMAN SACHS BANK USA/NEW YORK NY | | 05/26/2020 | CALL 100 | XXX | 550,000 | 550,000 | 550,000 | 550,000 | | | | | | 550,000 | | | | 4,418 | 05/24/2021 |
| 38143U-8F-1 | GOLDMAN SACHS GROUP INC/THE | | 12/04/2020 | PERSHING & COMPANY | XXX | 1,003,340 | 1,000,000 | 998,340 | 999,597 | | 327 | | 327 | | 999,924 | | 3,416 | 3,416 | 36,976 | 02/25/2021 |
| 38145G-AG-5 | GOLDMAN SACHS GROUP INC/THE | | 11/15/2020 | CALL 100 | XXX | 3,565,000 | 3,565,000 | 3,538,278 | 3,554,471 | | 4,830 | | 4,830 | | 3,559,302 | | 5,698 | 5,698 | 83,778 | 11/15/2021 |
| 38148L-AB-2 | GOLDMAN SACHS GROUP INC/THE | | 03/23/2020 | VARIOUS | XXX | 3,250,000 | 3,250,000 | 3,302,400 | 3,254,276 | | (4,276) | | (4,276) | | 3,250,000 | | | | 41,765 | 04/23/2020 |
| 38148L-AE-6 | GOLDMAN SACHS GROUP INC/THE | | 02/06/2020 | PERSHING & COMPANY | XXX | 1,446,573 | 1,349,000 | 1,369,430 | 1,361,471 | | (244) | | (244) | | 1,361,227 | | 85,346 | 85,346 | 10,961 | 05/22/2025 |
| 38148P-P8-4 | GOLDMAN SACHS BANK USA/NEW YORK NY | | 06/05/2020 | MATURITY | XXX | 800,000 | 800,000 | 799,816 | 799,960 | | 40 | | 40 | | 800,000 | | | | 12,800 | 06/05/2020 |
| 40428H-PR-7 | HSBC USA INC | | 03/05/2020 | MATURITY | XXX | 1,825,000 | 1,825,000 | 1,823,212 | 1,824,934 | | 66 | | 66 | | 1,825,000 | | | | 21,444 | 03/05/2020 |
| 40428H-PV-8 | HSBC USA INC | | 08/07/2020 | VARIOUS | XXX | 4,256,025 | 4,250,000 | 4,314,048 | 4,262,968 | | (12,302) | | (12,302) | | 4,250,665 | | 5,360 | 5,360 | 109,618 | 08/07/2020 |
| 437076-BL-5 | HOME DEPOT INC/THE | | 06/29/2020 | VARIOUS | XXX | 3,032,610 | 3,000,000 | 2,989,320 | 2,997,298 | | 944 | | 944 | | 2,998,243 | | 34,367 | 34,367 | 41,556 | 04/01/2021 |
| 437076-BN-1 | HOME DEPOT INC/THE | | 02/13/2020 | U.S. BANCORP INVESTM | XXX | 7,091,470 | 7,000,000 | 6,923,280 | 6,946,708 | | 876 | | 876 | | 6,947,584 | | 143,886 | 143,886 | 61,271 | 09/15/2026 |
| 437076-BQ-4 | HOME DEPOT INC/THE | | 06/05/2020 | MATURITY | XXX | 2,475,000 | 2,475,000 | 2,473,565 | 2,474,791 | | 209 | | 209 | | 2,475,000 | | | | 22,275 | 06/05/2020 |
| 437076-BR-2 | HOME DEPOT INC/THE | | 06/05/2020 | MATURITY | XXX | 1,000,000 | 1,000,000 | 1,000,000 | 1,000,000 | | | | | | 1,000,000 | | | | 8,902 | 06/05/2020 |
| 43811B-AD-6 | HONDA AUTO RECEIVABLES 2017-2 OWNER TRUS | | 12/15/2020 | PAYDOWN | XXX | 710,000 | 710,000 | 709,941 | 709,985 | | 15 | | 15 | | 710,000 | | | | 13,277 | 09/15/2023 |
| 43813D-AB-4 | HONDA AUTO RECEIVABLES 2020-2 OWNER TRUS | | 12/15/2020 | PAYDOWN | XXX | 19,606 | 19,606 | 19,605 | | | 1 | | 1 | | 19,606 | | | | 77 | 11/15/2022 |
| 43814R-AC-0 | HONDA AUTO RECEIVABLES 2016-4 OWNER TRUS | | 03/18/2020 | PAYDOWN | XXX | 111,537 | 111,537 | 110,374 | 111,442 | | 95 | | 95 | | 111,537 | | | | 186 | 12/18/2020 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | 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 (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 |
| 43814T-AC-6 | HONDA AUTO RECEIVABLES 2017-1 OWNER TRUS | | 09/21/2020 | PAYDOWN | XXX | 162,834 | 162,834 | 162,825 | 162,833 | | 1 | | 1 | | 162,834 | | | | 1,088 | 07/21/2021 |
| 43814W-AC-9 | HONDA AUTO RECEIVABLES 2019-1 OWNER TRUS | | 12/18/2020 | PAYDOWN | XXX | 75,316 | 75,316 | 75,314 | 75,314 | | 1 | | 1 | | 75,316 | | | | 2,131 | 03/20/2023 |
| 43815H-AB-3 | HONDA AUTO RECEIVABLES 2018-3 OWNER TRUS | | 03/21/2020 | PAYDOWN | XXX | 135,581 | 135,581 | 135,578 | 135,580 | | | | | | 135,581 | | | | 577 | 12/21/2020 |
| 43815N-AB-0 | HONDA AUTO RECEIVABLES 2019-3 OWNER TRUS | | 12/15/2020 | PAYDOWN | XXX | 302,974 | 302,974 | 302,953 | 302,959 | | 16 | | 16 | | 302,974 | | | | 4,137 | 04/15/2022 |
| 438516-BL-9 | HONEYWELL INTERNATIONAL INC | | 05/21/2020 | VARIOUS | XXX | 7,496,570 | 7,000,000 | 6,974,800 | 6,982,111 | | 687 | | 687 | | 6,982,798 | | 513,772 | 513,772 | 79,375 | 11/01/2026 |
| 438516-BM-7 | HONEYWELL INTERNATIONAL INC | | 04/29/2020 | GOLDMAN SACHS & CO | XXX | 4,527,171 | 4,455,000 | 4,454,777 | 4,454,916 | | 15 | | 15 | | 4,454,931 | | 72,240 | 72,240 | 41,209 | 11/01/2021 |
| 445658-CE-5 | JB HUNT TRANSPORT SERVICES INC | | 05/21/2020 | SOUTHWEST SECURITIES | XXX | 1,295,838 | 1,250,000 | 1,246,888 | 1,248,753 | | 178 | | 178 | | 1,248,931 | | 46,906 | 46,906 | 31,740 | 08/15/2022 |
| 445658-CF-2 | JB HUNT TRANSPORT SERVICES INC | | 07/16/2020 | FTN FINANCIAL SECURI | XXX | 5,815,050 | 5,000,000 | 4,999,700 | 4,999,732 | | 21 | | 21 | | 4,999,753 | | 815,297 | 815,297 | 171,684 | 03/01/2026 |
| 446150-AK-0 | HUNTINGTON BANCSHARES INC/OH | | 11/04/2020 | NON-BROKER TRADE, BO | XXX | 741,255 | 725,000 | 723,905 | 724,573 | | 174 | | 174 | | 724,748 | | 16,507 | 16,507 | 21,770 | 01/14/2022 |
| 446438-RM-7 | HUNTINGTON NATIONAL BANK/THE | | 03/01/2020 | CALL 100 | XXX | 1,340,000 | 1,340,000 | 1,338,312 | 1,339,913 | | 57 | | 57 | | 1,339,970 | | 30 | 30 | 13,400 | 04/01/2020 |
| 446438-RV-7 | HUNTINGTON NATIONAL BANK/THE | | 03/10/2020 | MATURITY | XXX | 425,000 | 425,000 | 425,000 | 425,000 | | | | | | 425,000 | | | | 2,579 | 03/10/2020 |
| 44891L-AB-9 | HYUNDAI AUTO RECEIVABLES TRUST 2020-A | | 12/15/2020 | PAYDOWN | XXX | 164,484 | 164,484 | 164,475 | | | 9 | | 9 | | 164,484 | | | | 1,559 | 04/17/2023 |
| 44931P-AD-8 | HYUNDAI AUTO RECEIVABLES TRUST 2017-A | | 08/15/2020 | PAYDOWN | XXX | 184,091 | 184,091 | 184,076 | 184,090 | | 1 | | 1 | | 184,091 | | | | 1,100 | 08/16/2021 |
| 44932H-AC-7 | IBM CREDIT LLC | | 05/07/2020 | NON-BROKER TRADE, BO | XXX | 2,062,160 | 2,000,000 | 2,000,000 | 2,000,000 | | | | | | 2,000,000 | | 62,160 | 62,160 | 29,700 | 09/08/2022 |
| 44932H-AK-9 | IBM CREDIT LLC | | 11/30/2020 | MATURITY | XXX | 525,000 | 525,000 | 524,585 | 524,807 | | 193 | | 193 | | 525,000 | | | | 18,113 | 11/30/2020 |
| 44932N-AD-2 | HYUNDAI AUTO RECEIVABLES TRUST 2019-A | | 12/15/2020 | PAYDOWN | XXX | 161,026 | 161,026 | 163,029 | 145,270 | | (1,529) | | (1,529) | | 161,026 | | | | 4,133 | 06/15/2023 |
| 452308-AX-7 | ILLINOIS TOOL WORKS INC | | 05/21/2020 | MORGAN STANLEY & CO | XXX | 7,552,230 | 7,000,000 | 6,977,950 | 6,984,260 | | 571 | | 571 | | 6,984,831 | | 567,399 | 567,399 | 74,347 | 11/15/2026 |
| 45687A-AM-4 | TRANE TECHNOLOGIES GLOBAL HOLDING CO LTD | | 04/16/2020 | CITIGROUP GLOBAL MKT | XXX | 4,321,715 | 4,300,000 | 4,293,034 | 4,297,285 | | 709 | | 709 | | 4,297,994 | | 23,721 | 23,721 | 82,787 | 02/21/2021 |
| 458140-AJ-9 | INTEL CORP | | 04/30/2020 | PERSHING & COMPANY | XXX | 778,418 | 750,000 | 805,988 | 770,075 | | (3,841) | | (3,841) | | 766,234 | | 12,184 | 12,184 | 14,644 | 10/01/2021 |
| 458140-AZ-3 | INTEL CORP | | 05/11/2020 | MATURITY | XXX | 7,000,000 | 7,000,000 | 6,997,340 | 6,999,674 | | 326 | | 326 | | 7,000,000 | | | | 64,750 | 05/11/2020 |
| 458140-BD-1 | INTEL CORP | | 01/09/2020 | J.P. MORGAN SECURITI | XXX | 4,616,297 | 4,450,000 | 4,448,888 | 4,449,281 | | 5 | | 5 | | 4,449,286 | | 167,010 | 167,010 | 22,034 | 05/11/2024 |
| 45866F-AC-8 | INTERCONTINENTAL EXCHANGE INC | | 06/25/2020 | CALL 100.84 | XXX | 1,321,004 | 1,310,000 | 1,308,533 | 1,309,717 | | 148 | | 148 | | 1,309,865 | | 135 | 135 | 31,418 | 12/01/2020 |
| 459200-HG-9 | INTERNATIONAL BUSINESS MACHINES CORP | | 11/17/2020 | VARIOUS | XXX | 2,828,020 | 2,750,000 | 2,750,853 | 2,750,374 | | (152) | | (152) | | 2,750,221 | | 77,799 | 77,799 | 60,013 | 08/01/2022 |
| 459200-JC-6 | INTERNATIONAL BUSINESS MACHINES CORP | | 05/21/2020 | NON-BROKER TRADE, BO | XXX | 606,398 | 575,000 | 602,019 | 587,967 | | (1,725) | | (1,725) | | 586,242 | | 20,156 | 20,156 | 8,863 | 11/09/2022 |
| 459200-JF-9 | INTERNATIONAL BUSINESS MACHINES CORP | | 03/06/2020 | CALL 100.792547 | XXX | 4,787,646 | 4,750,000 | 4,743,968 | 4,748,573 | | 220 | | 220 | | 4,748,793 | | 1,207 | 1,207 | 96,130 | 02/19/2021 |
| 46623E-KG-3 | JPMORGAN CHASE & CO | | 08/15/2020 | VARIOUS | XXX | 3,698,800 | 3,690,000 | 3,690,000 | 3,690,000 | | | | | | 3,690,000 | | 8,800 | 8,800 | 71,888 | 08/15/2021 |
| 46625H-HS-2 | JPMORGAN CHASE & CO | | 07/22/2020 | MATURITY | XXX | 675,000 | 675,000 | 690,815 | 679,592 | | (4,592) | | (4,592) | | 675,000 | | | | 29,700 | 07/22/2020 |
| 46625H-LW-8 | JPMORGAN CHASE & CO | | 05/23/2020 | CALL 100 | XXX | 3,150,000 | 3,150,000 | 3,166,598 | 3,152,055 | | (2,105) | | (2,105) | | 3,149,949 | | 51 | 51 | 36,094 | 06/23/2020 |
| 46625H-NX-4 | JPMORGAN CHASE & CO | | 09/29/2020 | VARIOUS | XXX | 5,002,985 | 5,000,000 | 5,019,465 | 5,003,449 | | (2,666) | | (2,666) | | 5,000,782 | | 2,203 | 2,203 | 113,298 | 10/29/2020 |
| 46625H-QJ-2 | JPMORGAN CHASE & CO | | 09/16/2020 | NON-BROKER TRADE, BO | XXX | 1,008,650 | 1,000,000 | 1,011,240 | 1,002,664 | | (1,756) | | (1,756) | | 1,000,908 | | 7,742 | 7,742 | 26,917 | 03/01/2021 |
| 46625H-RL-6 | JPMORGAN CHASE & CO | | 05/29/2020 | VARIOUS | XXX | 8,880,515 | 8,500,000 | 8,502,530 | 8,501,614 | | 155 | | 155 | | 8,501,769 | | 378,746 | 378,746 | 89,438 | 05/18/2023 |
| 46625H-RT-9 | JPMORGAN CHASE & CO | | 10/14/2020 | VARIOUS | XXX | 7,571,600 | 7,475,000 | 7,453,521 | 7,468,143 | | 3,253 | | 3,253 | | 7,471,397 | | 55,181 | 55,181 | 163,686 | 06/07/2021 |
| 46647P-BR-6 | JPMORGAN CHASE & CO | | 10/08/2020 | VARIOUS | XXX | 5,125,380 | 5,000,000 | 5,000,000 | | | | | | | 5,000,000 | | 125,380 | 125,380 | 12,607 | 06/01/2028 |
| 477870-AB-5 | JOHN DEERE OWNER TRUST 2019-B | | 12/15/2020 | PAYDOWN | XXX | 519,142 | 519,142 | 519,140 | 519,141 | | 1 | | 1 | | 519,142 | | | | 7,264 | 05/16/2022 |
| 47788B-AD-6 | JOHN DEERE OWNER TRUST 2017-B | | 11/15/2020 | PAYDOWN | XXX | 254,428 | 254,428 | 251,735 | 253,908 | | 521 | | 521 | | 254,428 | | | | 1,743 | 10/15/2021 |
| 47788C-AC-6 | JOHN DEERE OWNER TRUST 2018 | | 12/15/2020 | PAYDOWN | XXX | 254,524 | 254,524 | 254,505 | 254,519 | | 4 | | 4 | | 254,524 | | | | 3,465 | 04/18/2022 |
| 47788E-AB-4 | JOHN DEERE OWNER TRUST 2018-B | | 04/15/2020 | PAYDOWN | XXX | 172,736 | 172,736 | 172,729 | 172,735 | | 1 | | 1 | | 172,736 | | | | 816 | 04/15/2021 |
| 478160-BS-2 | JOHNSON & JOHNSON | | 06/29/2020 | WELLS FARGO SECS LLC | XXX | 1,007,780 | 1,000,000 | 1,000,000 | 1,000,000 | | | | | | 1,000,000 | | 7,780 | 7,780 | 13,750 | 03/01/2021 |
| 478160-CH-5 | JOHNSON & JOHNSON | | 11/10/2020 | MATURITY | XXX | 605,000 | 605,000 | 604,353 | 604,811 | | 189 | | 189 | | 605,000 | | | | 11,798 | 11/10/2020 |
| 478160-CJ-1 | JOHNSON & JOHNSON | | 03/30/2020 | PERSHING & COMPANY | XXX | 1,598,130 | 1,500,000 | 1,499,745 | 1,499,816 | | 8 | | 8 | | 1,499,825 | | 98,305 | 98,305 | 28,000 | 01/15/2025 |
| 478160-CK-8 | JOHNSON & JOHNSON | | 02/04/2020 | VARIOUS | XXX | 5,309,670 | 5,000,000 | 4,994,050 | 4,995,160 | | 50 | | 50 | | 4,995,210 | | 314,460 | 314,460 | 80,394 | 01/15/2028 |
| 478160-CR-3 | JOHNSON & JOHNSON | | 09/18/2020 | VARIOUS | XXX | 7,023,710 | 7,000,000 | 6,953,450 | | | 42 | | 42 | | 6,953,492 | | 70,218 | 70,218 | 3,208 | 09/01/2040 |
| 48125L-RK-0 | JPMORGAN CHASE BANK NA | | 02/01/2020 | CALL 100 | XXX | 525,000 | 525,000 | 525,000 | 525,000 | | | | | | 525,000 | | | | 6,836 | 02/01/2021 |
| 49326E-EF-6 | KEYCORP | | 09/15/2020 | MATURITY | XXX | 2,650,000 | 2,650,000 | 2,649,523 | 2,649,929 | | 71 | | 71 | | 2,650,000 | | | | 76,850 | 09/15/2020 |
| 49326E-EK-5 | KEYCORP | | 10/02/2020 | VARIOUS | XXX | 3,099,300 | 3,000,000 | 2,996,370 | | | 251 | | 251 | | 2,996,621 | | 102,679 | 102,679 | 36,375 | 04/06/2027 |
| 49327M-2G-8 | KEYBANK NA/CLEVELAND OH | | 03/16/2020 | MATURITY | XXX | 1,500,000 | 1,500,000 | 1,497,690 | 1,499,902 | | 98 | | 98 | | 1,500,000 | | | | 16,875 | 03/16/2020 |
| 501044-DE-8 | KROGER CO/THE | | 06/08/2020 | MITSUBISHI UFJ SECS | XXX | 2,708,708 | 2,501,000 | 2,312,875 | 2,360,649 | | 8,105 | | 8,105 | | 2,368,753 | | 339,955 | 339,955 | 43,264 | 10/15/2026 |
| 50188F-AD-7 | LG&E AND KU ENERGY LLC | | 08/15/2020 | CALL 100 | XXX | 1,000,000 | 1,000,000 | 1,048,820 | 1,007,178 | | (7,178) | | (7,178) | | 1,000,000 | | | | 28,125 | 11/15/2020 |
| 524660-AZ-0 | LEGGETT & PLATT INC | | 05/14/2020 | VARIOUS | XXX | 3,115,969 | 3,070,000 | 3,109,073 | 3,107,848 | | (1,382) | | (1,382) | | 3,106,467 | | 9,502 | 9,502 | 90,420 | 03/15/2029 |
| 53117C-AS-1 | LIBERTY PROPERTY LP | | 02/10/2020 | EXCHANGE OFFER | XXX | 927,583 | 954,000 | 917,246 | 927,190 | | 382 | | 382 | | 927,572 | | 12 | 12 | 11,110 | 10/01/2026 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | 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 (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 |
| 539830-BF-5 | LOCKHEED MARTIN CORP | | 10/23/2020 | VARIOUS | XXX | 4,380,134 | 4,360,000 | 4,427,628 | 4,377,726 | | (13,605) | | (13,605) | | 4,364,121 | | 14,356 | 14,356 | 78,422 | 11/23/2020 |
| 539830-BG-3 | LOCKHEED MARTIN CORP | | 01/08/2020 | CREDIT SUISSE FIRST | XXX | 8,282,080 | 8,000,000 | 8,056,160 | 8,029,506 | | (239) | | (239) | | 8,029,267 | | 252,813 | 252,813 | 120,556 | 01/15/2023 |
| 548661-CV-7 | LOWE'S COS INC | | 05/08/2020 | VARIOUS | XXX | 3,108,666 | 3,000,000 | 3,242,640 | 3,075,150 | | (15,064) | | (15,064) | | 3,060,086 | | 48,580 | 48,580 | 52,313 | 11/15/2021 |
| 55279H-AN-0 | MANUFACTURERS & TRADERS TRUST CO | | 07/17/2020 | CALL 100 | XXX | 1,010,000 | 1,010,000 | 1,009,152 | 1,009,818 | | 157 | | 157 | | 1,009,975 | | 25 | 25 | 18,980 | 08/17/2020 |
| 55907R-AA-6 | MAGELLAN MIDSTREAM PARTNERS LP | | 02/06/2020 | PERSHING & COMPANY | XXX | 2,173,641 | 2,125,000 | 2,240,685 | 2,152,492 | | (2,715) | | (2,715) | | 2,149,777 | | 23,865 | 23,865 | 47,414 | 02/01/2021 |
| 571748-BB-7 | MARSH & MCLENNAN COS INC | | 09/21/2020 | WELLS FARGO SECS LLC | XXX | 771,885 | 750,000 | 748,973 | 749,560 | | 152 | | 152 | | 749,711 | | 22,174 | 22,174 | 23,661 | 01/30/2022 |
| 571900-BA-6 | MARRIOTT INTERNATIONAL INC/MD | | 07/21/2020 | SOUTHWEST SECURITIES | XXX | 620,382 | 625,000 | 625,000 | 625,000 | | | | | | 625,000 | | (4,618) | (4,618) | 7,366 | 03/08/2021 |
| 571903-AP-8 | MARRIOTT INTERNATIONAL INC/MD | | 05/28/2020 | BANC/AMERICA SECUR.L | XXX | 2,355,643 | 2,413,000 | 2,461,453 | 2,446,827 | | (2,338) | | (2,338) | | 2,444,489 | | (88,846) | (88,846) | 60,325 | 10/01/2025 |
| 571903-AS-2 | MARRIOTT INTERNATIONAL INC/MD | | 04/23/2020 | VARIOUS | XXX | 3,528,700 | 3,850,000 | 3,825,055 | 3,831,582 | | 805 | | 805 | | 3,832,388 | | (303,688) | (303,688) | 43,706 | 06/15/2026 |
| 571903-AY-9 | MARRIOTT INTERNATIONAL INC/MD | | 04/21/2020 | MERRILL LYNCH PIERCE | XXX | 2,790,000 | 3,000,000 | 2,978,430 | 2,981,573 | | 580 | | 580 | | 2,982,153 | | (192,153) | (192,153) | 62,667 | 04/15/2028 |
| 571903-AZ-6 | MARRIOTT INTERNATIONAL INC/MD | | 12/01/2020 | MATURITY | XXX | 525,000 | 525,000 | 525,000 | 525,000 | | | | | | 525,000 | | | | 8,618 | 12/01/2020 |
| 571903-BC-6 | MARRIOTT INTERNATIONAL INC/MD | | 06/22/2020 | VARIOUS | XXX | 2,537,250 | 2,550,000 | 2,544,696 | 2,545,119 | | 817 | | 817 | | 2,545,936 | | (8,686) | (8,686) | 38,985 | 10/03/2022 |
| 579780-AL-1 | MCCORMICK & CO INC/MD | | 05/21/2020 | MERRILL LYNCH PIERCE | XXX | 519,715 | 500,000 | 499,950 | 499,973 | | 4 | | 4 | | 499,977 | | 19,738 | 19,738 | 10,388 | 08/15/2022 |
| 579780-AN-7 | MCCORMICK & CO INC/MD | | 04/13/2020 | RBC CAPITAL MARKETS | XXX | 3,177,690 | 3,000,000 | 2,990,520 | 2,992,190 | | 259 | | 259 | | 2,992,449 | | 185,241 | 185,241 | 68,000 | 08/15/2027 |
| 58013M-FE-9 | MCDONALD'S CORP | | 02/07/2020 | CITIGROUP GLOBAL MKT | XXX | 2,093,220 | 2,000,000 | 1,999,240 | 1,999,496 | | 16 | | 16 | | 1,999,513 | | 93,707 | 93,707 | 24,194 | 04/01/2023 |
| 585055-BR-6 | MEDTRONIC INC | | 10/29/2020 | VARIOUS | XXX | 2,246,442 | 2,161,000 | 2,252,346 | 2,204,087 | | (15,180) | | (15,180) | | 2,188,907 | | 4,488 | 4,488 | 126,963 | 03/15/2022 |
| 585055-BS-4 | MEDTRONIC INC | | 10/29/2020 | VARIOUS | XXX | 3,308,985 | 2,954,000 | 3,020,368 | 3,000,964 | | (4,104) | | (4,104) | | 2,996,860 | | 219,363 | 219,363 | 172,863 | 03/15/2025 |
| 58769T-AB-1 | MERCEDES-BENZ AUTO RECEIVABLES TRUST 201 | | 12/15/2020 | PAYDOWN | XXX | 462,803 | 462,803 | 462,758 | 462,767 | | 36 | | 36 | | 462,803 | | | | 6,515 | 06/15/2022 |
| 58772R-AB-0 | MERCEDES-BENZ AUTO RECEIVABLES TRUST 201 | | 04/15/2020 | PAYDOWN | XXX | 308,216 | 308,216 | 308,205 | 308,214 | | 2 | | 2 | | 308,216 | | | | 1,377 | 04/15/2021 |
| 58772T-AC-4 | MERCEDES-BENZ AUTO LEASE TRUST 2019-A | | 12/15/2020 | PAYDOWN | XXX | 271,005 | 271,005 | 270,997 | 271,001 | | 4 | | 4 | | 271,005 | | | | 6,657 | 11/15/2021 |
| 58933Y-AF-2 | MERCK & CO INC | | 02/18/2020 | CREDIT SUISSE FIRST | XXX | 1,931,662 | 1,861,000 | 1,868,872 | 1,865,496 | | (175) | | (175) | | 1,865,321 | | 66,342 | 66,342 | 13,316 | 05/18/2023 |
| 58933Y-AS-4 | MERCK & CO INC | | 02/10/2020 | MATURITY | XXX | 715,000 | 715,000 | 714,864 | 714,997 | | 3 | | 3 | | 715,000 | | | | 6,614 | 02/10/2020 |
| 594918-BH-6 | MICROSOFT CORP | | 07/13/2020 | PERSHING & COMPANY | XXX | 1,838,533 | 1,750,000 | 1,824,918 | 1,782,389 | | (6,368) | | (6,368) | | 1,776,021 | | 62,511 | 62,511 | 32,463 | 11/03/2022 |
| 594918-BQ-6 | MICROSOFT CORP | | 11/19/2020 | MARKETAXESS CORP | XXX | 1,165,511 | 1,117,000 | 1,102,080 | 1,108,590 | | 2,016 | | 2,016 | | 1,110,607 | | 54,904 | 54,904 | 28,856 | 08/08/2023 |
| 594918-BR-4 | MICROSOFT CORP | | 06/03/2020 | VARIOUS | XXX | 5,395,733 | 5,000,000 | 4,990,700 | 4,993,612 | | 310 | | 310 | | 4,993,922 | | 401,810 | 401,810 | 89,383 | 08/08/2026 |
| 594918-BV-5 | MICROSOFT CORP | | 02/06/2020 | MATURITY | XXX | 2,430,000 | 2,430,000 | 2,428,372 | 2,429,946 | | 54 | | 54 | | 2,430,000 | | | | 22,478 | 02/06/2020 |
| 606822-AA-2 | MITSUBISHI UFJ FINANCIAL GROUP INC | | 02/25/2020 | NON-BROKER TRADE, BO | XXX | 306,788 | 301,000 | 300,374 | 300,846 | | 26 | | 26 | | 300,872 | | 5,917 | 5,917 | 4,736 | 03/01/2021 |
| 606822-AG-9 | MITSUBISHI UFJ FINANCIAL GROUP INC | | 08/11/2020 | VARIOUS | XXX | 3,291,567 | 3,232,000 | 3,232,000 | 3,232,000 | | | | | | 3,232,000 | | 59,567 | 59,567 | 45,464 | 09/13/2021 |
| 606822-AS-3 | MITSUBISHI UFJ FINANCIAL GROUP INC | | 07/21/2020 | TORONTO DOMINION SEC | XXX | 749,895 | 750,000 | 750,000 | 750,000 | | | | | | 750,000 | | (105) | (105) | 10,617 | 03/02/2023 |
| 606822-BM-5 | MITSUBISHI UFJ FINANCIAL GROUP INC | | 04/16/2020 | MERRILL LYNCH PIERCE | XXX | 5,314,450 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | 314,450 | 314,450 | 120,700 | 07/18/2029 |
| 609207-AR-6 | MONDELEZ INTERNATIONAL INC | | 10/05/2020 | NON-BROKER TRADE, BO | XXX | 7,977,970 | 7,000,000 | 7,024,770 | 7,023,054 | | (2,900) | | (2,900) | | 7,020,154 | | 957,816 | 957,816 | 298,156 | 02/13/2026 |
| 615369-AG-0 | MOODY'S CORP | | 09/03/2020 | CALL 103.162172 | XXX | 618,973 | 600,000 | 598,146 | 599,214 | | 266 | | 266 | | 599,480 | | 520 | 520 | 30,798 | 12/15/2021 |
| 617446-8C-6 | MORGAN STANLEY | | 05/21/2020 | CITIGROUP GLOBAL MKT | XXX | 1,388,900 | 1,250,000 | 1,288,450 | 1,274,208 | | (1,589) | | (1,589) | | 1,272,618 | | 116,282 | 116,282 | 42,083 | 07/23/2025 |
| 617446-8J-1 | MORGAN STANLEY | | 01/21/2020 | GOLDMAN SACHS & CO | XXX | 1,881,107 | 1,845,000 | 1,845,000 | 1,845,000 | | | | | | 1,845,000 | | 36,107 | 36,107 | 25,092 | 07/22/2025 |
| 61744Y-AM-0 | MORGAN STANLEY | | 02/10/2020 | CALL 100 | XXX | 7,760,000 | 7,760,000 | 7,760,000 | 7,760,000 | | | | | | 7,760,000 | | | | 47,542 | 02/10/2021 |
| 61744Y-AN-8 | MORGAN STANLEY | | 02/05/2020 | MORGAN STANLEY & CO | XXX | 5,174,500 | 5,000,000 | 4,988,750 | 4,992,907 | | 223 | | 223 | | 4,993,131 | | 181,369 | 181,369 | 84,201 | 01/23/2023 |
| 61746B-DJ-2 | MORGAN STANLEY | | 06/04/2020 | MITSUBISHI UFJ SECS | XXX | 2,421,315 | 2,250,000 | 2,402,595 | 2,326,838 | | (10,252) | | (10,252) | | 2,316,586 | | 104,729 | 104,729 | 66,328 | 02/25/2023 |
| 61746B-DZ-6 | MORGAN STANLEY | | 05/21/2020 | MORGAN STANLEY & CO | XXX | 1,159,760 | 1,037,000 | 1,038,663 | 1,038,090 | | (73) | | (73) | | 1,038,017 | | 121,743 | 121,743 | 33,375 | 01/27/2026 |
| 61746B-EA-0 | MORGAN STANLEY | | 06/04/2020 | VARIOUS | XXX | 3,673,665 | 3,635,000 | 3,665,662 | 3,644,155 | | (471) | | (471) | | 3,643,684 | | 29,982 | 29,982 | 35,076 | 04/21/2021 |
| 61746B-ED-4 | MORGAN STANLEY | | 01/29/2020 | DEUTSCHE BANC/ALEX B | XXX | 3,045,180 | 3,000,000 | 2,984,670 | 2,994,004 | | 258 | | 258 | | 2,994,261 | | 50,919 | 50,919 | 16,188 | 11/17/2021 |
| 637071-AJ-0 | NATIONAL OILWELL VARCO INC | | 08/26/2020 | CALL 103.5 | XXX | 399,510 | 386,000 | 379,739 | 382,574 | | 740 | | 740 | | 383,314 | | 2,686 | 2,686 | 20,898 | 12/01/2022 |
| 637071-AM-3 | NATIONAL OILWELL VARCO INC | | 07/22/2020 | VARIOUS | XXX | 3,011,380 | 3,000,000 | 2,977,950 | 2,978,190 | | 361 | | 361 | | 2,978,551 | | 32,829 | 32,829 | 35,400 | 12/01/2029 |
| 637417-AJ-5 | NATIONAL RETAIL PROPERTIES INC | | 02/19/2020 | BAIRD ROBERT W & CO | XXX | 2,146,380 | 2,000,000 | 1,977,940 | 1,983,831 | | 286 | | 286 | | 1,984,117 | | 162,263 | 162,263 | 13,200 | 12/15/2026 |
| 637432-MQ-5 | NATIONAL RURAL UTILITIES COOPERATIVE FIN | | 08/03/2020 | U.S. BANCORP INVESTM | XXX | 1,551,885 | 1,500,000 | 1,561,680 | 1,523,890 | | (7,480) | | (7,480) | | 1,516,411 | | 35,474 | 35,474 | 44,479 | 02/15/2022 |
| 637432-NF-8 | NATIONAL RURAL UTILITIES COOPERATIVE FIN | | 10/01/2020 | CALL 100 | XXX | 1,035,000 | 1,035,000 | 1,032,909 | 1,034,636 | | 327 | | 327 | | 1,034,963 | | 37 | 37 | 21,821 | 11/01/2020 |
| 641423-CB-2 | NEVADA POWER CO | | 02/28/2020 | CALL 100.14201 | XXX | 751,065 | 750,000 | 749,835 | 749,976 | | 13 | | 13 | | 749,989 | | 11 | 11 | 8,685 | 04/15/2020 |
| 65339K-AQ-3 | NEXTERA ENERGY CAPITAL HOLDINGS INC | | 09/01/2020 | MATURITY | XXX | 1,315,000 | 1,315,000 | 1,318,748 | 1,316,232 | | (1,232) | | (1,232) | | 1,315,000 | | | | 43,947 | 09/01/2020 |
| 654747-AD-6 | NISSAN AUTO RECEIVABLES 2017-A OWNER TRU | | 09/15/2020 | PAYDOWN | XXX | 265,774 | 265,774 | 265,746 | 265,772 | | 3 | | 3 | | 265,774 | | | | 1,760 | 08/16/2021 |
| 65478G-AE-0 | NISSAN AUTO RECEIVABLES 2017-B OWNER TRU | | 12/15/2020 | PAYDOWN | XXX | 70,743 | 70,743 | 70,731 | 70,739 | | 3 | | 3 | | 70,743 | | | | 1,379 | 10/16/2023 |
| 65479B-AD-2 | NISSAN AUTO LEASE TRUST 2017-B | | 02/15/2020 | PAYDOWN | XXX | 113,795 | 113,795 | 113,207 | 113,757 | | 38 | | 38 | | 113,795 | | | | 195 | 09/15/2020 |
| 65479C-AB-4 | NISSAN AUTO RECEIVABLES 2020-B OWNER TRU | | 12/15/2020 | PAYDOWN | XXX | 179,145 | 179,145 | 179,140 | | | 5 | | 5 | | 179,145 | | | | 386 | 10/17/2022 |
| 65479G-AB-5 | NISSAN AUTO RECEIVABLES 2018-B OWNER TRU | | 06/15/2020 | PAYDOWN | XXX | 196,515 | 196,515 | 196,500 | 196,511 | | 3 | | 3 | | 196,515 | | | | 1,491 | 07/15/2021 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | 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 (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 |
| 65479K-AB-6 | NISSAN AUTO RECEIVABLES 2019-A OWNER TRU | | 11/15/2020 | PAYDOWN | XXX | 924,692 | 924,692 | 924,638 | 924,668 | | 25 | | 25 | | 924,692 | | | | 12,765 | 01/18/2022 |
| 65479K-AD-2 | NISSAN AUTO RECEIVABLES 2019-A OWNER TRU | | 12/15/2020 | PAYDOWN | XXX | 195,637 | 195,637 | 196,210 | 196,029 | | (392) | | (392) | | 195,637 | | | | 5,657 | 10/16/2023 |
| 65479N-AB-0 | NISSAN AUTO LEASE TRUST 2020-A | | 12/15/2020 | PAYDOWN | XXX | 339,637 | 339,637 | 339,618 | | | 19 | | 19 | | 339,637 | | | | 4,678 | 05/16/2022 |
| 65479P-AB-5 | NISSAN AUTO LEASE TRUST 2019-A | | 11/15/2020 | PAYDOWN | XXX | 864,186 | 864,186 | 864,161 | 864,174 | | 12 | | 12 | | 864,186 | | | | 12,379 | 07/15/2021 |
| 665772-CM-9 | NORTHERN STATES POWER CO/MN | | 07/31/2020 | CALL 100 | XXX | 3,585,000 | 3,585,000 | 3,578,404 | 3,584,141 | | 802 | | 802 | | 3,584,943 | | 57 | 57 | 75,803 | 08/15/2020 |
| 666807-BL-5 | NORTHROP GRUMMAN CORP | | 10/15/2020 | VARIOUS | XXX | 2,750,370 | 2,750,000 | 2,749,588 | 2,749,890 | | 109 | | 109 | | 2,749,999 | | 371 | 371 | 56,767 | 10/15/2020 |
| 666807-BQ-4 | NORTHROP GRUMMAN CORP | | 06/01/2020 | VARIOUS | XXX | 2,090,790 | 2,000,000 | 1,999,720 | 1,999,840 | | 23 | | 23 | | 1,999,863 | | 90,927 | 90,927 | 32,165 | 10/15/2022 |
| 66989H-AG-3 | NOVARTIS CAPITAL CORP | | 04/06/2020 | CITIGROUP GLOBAL MKT | XXX | 2,682,250 | 2,500,000 | 2,726,350 | 2,633,324 | | (7,905) | | (7,905) | | 2,625,418 | | 56,832 | 56,832 | 35,889 | 05/06/2024 |
| 66989H-AN-8 | NOVARTIS CAPITAL CORP | | 02/13/2020 | CITIGROUP GLOBAL MKT | XXX | 1,072,240 | 1,000,000 | 991,090 | 993,302 | | 107 | | 107 | | 993,408 | | 78,832 | 78,832 | 7,836 | 05/17/2027 |
| 66989H-AR-9 | NOVARTIS CAPITAL CORP | | 02/21/2020 | VARIOUS | XXX | 1,011,560 | 1,000,000 | 998,690 | | | 3 | | 3 | | 998,693 | | 12,867 | 12,867 | 672 | 08/14/2030 |
| 674599-CE-3 | OCCIDENTAL PETROLEUM CORP | | 12/15/2020 | NON-BROKER TRADE, BO | XXX | 514,415 | 517,000 | 512,497 | 514,563 | | 737 | | 737 | | 515,299 | | (884) | (884) | 18,883 | 02/15/2023 |
| 674599-CQ-6 | OCCIDENTAL PETROLEUM CORP | | 09/01/2020 | VARIOUS | XXX | 1,785,600 | 1,860,000 | 1,860,000 | 1,860,000 | | | | | | 1,860,000 | | (74,400) | (74,400) | 40,902 | 08/15/2022 |
| 674599-CR-4 | OCCIDENTAL PETROLEUM CORP | | 02/27/2020 | CITIGROUP GLOBAL MKT | XXX | 1,281,700 | 1,250,000 | 1,249,138 | 1,249,181 | | 18 | | 18 | | 1,249,200 | | 32,500 | 32,500 | 22,667 | 08/15/2026 |
| 674599-CS-2 | OCCIDENTAL PETROLEUM CORP | | 06/26/2020 | VARIOUS | XXX | 2,053,500 | 2,775,000 | 2,777,704 | 2,777,609 | | (122) | | (122) | | 2,777,487 | | (723,987) | (723,987) | 86,873 | 08/15/2029 |
| 674599-CU-7 | OCCIDENTAL PETROLEUM CORP | | 08/19/2020 | NON-BROKER/ *TRADE* | XXX | 452,250 | 450,000 | 452,507 | 452,395 | | (960) | | (960) | | 451,435 | | 815 | 815 | 12,318 | 08/13/2021 |
| 682680-BA-0 | ONEOK INC | | 09/10/2020 | VARIOUS | XXX | 4,965,500 | 5,000,000 | 4,996,100 | | | 342 | | 342 | | 4,996,442 | | (30,942) | (30,942) | 56,222 | 09/15/2025 |
| 68389X-AU-9 | ORACLE CORP | | 07/16/2020 | VARIOUS | XXX | 5,403,250 | 5,000,000 | 5,093,800 | 5,057,372 | | (5,096) | | (5,096) | | 5,052,276 | | 350,974 | 350,974 | 150,167 | 07/08/2024 |
| 68389X-BL-8 | ORACLE CORP | | 04/29/2020 | VARIOUS | XXX | 6,127,658 | 6,000,000 | 6,018,940 | 6,009,894 | | (97) | | (97) | | 6,009,797 | | 117,861 | 117,861 | 52,933 | 09/15/2023 |
| 68389X-BM-6 | ORACLE CORP | | 10/20/2020 | WELLS FARGO SECS LLC | XXX | 1,091,530 | 1,000,000 | 996,240 | 997,435 | | 293 | | 293 | | 997,728 | | 93,802 | 93,802 | 33,640 | 07/15/2026 |
| 68389X-BR-5 | ORACLE CORP | | 04/08/2020 | BNY CAPITAL MARKETS | XXX | 1,033,570 | 1,000,000 | 999,340 | 999,598 | | 35 | | 35 | | 999,633 | | 33,937 | 33,937 | 17,354 | 02/15/2023 |
| 68389X-BT-1 | ORACLE CORP | | 06/17/2020 | VARIOUS | XXX | 3,129,136 | 2,925,000 | 2,923,918 | | | 44 | | 44 | | 2,923,962 | | 205,174 | 205,174 | 15,844 | 04/01/2025 |
| 693304-AU-1 | PECO ENERGY CO | | 04/28/2020 | VARIOUS | XXX | 4,026,933 | 4,000,000 | 3,998,880 | 3,999,607 | | 59 | | 59 | | 3,999,666 | | 27,267 | 27,267 | 37,648 | 09/15/2021 |
| 693475-AW-5 | PNC FINANCIAL SERVICES GROUP INC/THE | | 05/14/2020 | GOLDMAN SACHS & CO | XXX | 1,421,329 | 1,300,000 | 1,297,920 | 1,298,043 | | 68 | | 68 | | 1,298,110 | | 123,219 | 123,219 | 25,540 | 04/23/2029 |
| 693476-BN-2 | PNC FINANCIAL SERVICES GROUP INC/THE | | 09/10/2020 | RBC CAPITAL MARKETS | XXX | 1,795,949 | 1,725,000 | 1,780,752 | 1,749,069 | | (7,874) | | (7,874) | | 1,741,195 | | 54,755 | 54,755 | 57,874 | 03/08/2022 |
| 69353R-EU-8 | PNC BANK NA | | 10/06/2020 | CALL 100 | XXX | 2,500,000 | 2,500,000 | 2,498,350 | 2,499,708 | | 264 | | 264 | | 2,499,972 | | 28 | 28 | 56,316 | 11/05/2020 |
| 69353R-FB-9 | PNC BANK NA | | 07/13/2020 | PERSHING & COMPANY | XXX | 2,068,020 | 2,000,000 | 1,999,060 | 1,999,585 | | 103 | | 103 | | 1,999,688 | | 68,332 | 68,332 | 47,833 | 02/17/2022 |
| 69353R-FC-7 | PNC BANK NA | | 04/20/2020 | CALL 100 | XXX | 900,000 | 900,000 | 898,983 | 899,867 | | 105 | | 105 | | 899,972 | | 28 | 28 | 7,550 | 05/19/2020 |
| 69353R-FD-5 | PNC BANK NA | | 05/19/2020 | MATURITY | XXX | 1,000,000 | 1,000,000 | 1,000,000 | 1,000,000 | | | | | | 1,000,000 | | | | 10,914 | 05/19/2020 |
| 69353R-FR-4 | PNC BANK NA | | 09/17/2020 | MIZUHO SECURITIES US | XXX | 752,651 | 750,000 | 750,000 | 750,000 | | | | | | 750,000 | | 2,651 | 2,651 | 8,719 | 12/09/2022 |
| 69362B-BC-5 | PSEG POWER LLC | | 10/08/2020 | DEUTSCHE BANC/ALEX B | XXX | 3,231,600 | 3,000,000 | 2,998,410 | 2,998,879 | | 244 | | 244 | | 2,999,123 | | 232,477 | 232,477 | 100,100 | 06/01/2023 |
| 69371R-M7-8 | PACCAR FINANCIAL CORP | | 08/14/2020 | MATURITY | XXX | 745,000 | 745,000 | 744,307 | 744,909 | | 91 | | 91 | | 745,000 | | | | 18,625 | 08/14/2020 |
| 69371R-N6-9 | PACCAR FINANCIAL CORP | | 02/27/2020 | MATURITY | XXX | 185,000 | 185,000 | 184,667 | 184,982 | | 18 | | 18 | | 185,000 | | | | 1,804 | 02/27/2020 |
| 69371R-N7-7 | PACCAR FINANCIAL CORP | | 08/03/2020 | PERSHING & COMPANY | XXX | 2,540,920 | 2,450,000 | 2,448,383 | 2,449,133 | | 193 | | 193 | | 2,449,326 | | 91,593 | 91,593 | 55,567 | 08/10/2022 |
| 69371R-N8-5 | PACCAR FINANCIAL CORP | | 11/13/2020 | VARIOUS | XXX | 2,165,489 | 2,165,000 | 2,164,805 | 2,164,943 | | 56 | | 56 | | 2,164,999 | | 490 | 490 | 43,722 | 11/13/2020 |
| 701094-AM-6 | PARKER-HANNIFIN CORP | | 08/20/2020 | VARIOUS | XXX | 1,495,968 | 1,400,000 | 1,399,595 | 1,399,637 | | 56 | | 56 | | 1,399,693 | | 96,275 | 96,275 | 25,035 | 06/14/2024 |
| 70450Y-AC-7 | PAYPAL HOLDINGS INC | | 06/01/2020 | VARIOUS | XXX | 1,634,836 | 1,625,000 | 1,624,009 | 1,624,058 | | 52 | | 52 | | 1,624,111 | | 10,726 | 10,726 | 21,282 | 10/01/2024 |
| 713448-DN-5 | PEPSICO INC | | 05/14/2020 | VARIOUS | XXX | 4,268,263 | 4,000,000 | 3,999,280 | 3,999,495 | | 22 | | 22 | | 3,999,517 | | 268,746 | 268,746 | 53,273 | 10/06/2026 |
| 713448-EL-8 | PEPSICO INC | | 04/15/2020 | WELLS FARGO SECS LLC | XXX | 6,552,840 | 6,000,000 | 5,982,180 | 5,982,844 | | 464 | | 464 | | 5,983,308 | | 569,532 | 569,532 | 112,875 | 07/29/2029 |
| 717081-DX-8 | PFIZER INC | | 11/28/2020 | CALL 100.908 | XXX | 756,810 | 750,000 | 748,898 | 749,676 | | 206 | | 206 | | 749,882 | | 118 | 118 | 21,232 | 06/03/2021 |
| 718172-BY-4 | PHILIP MORRIS INTERNATIONAL INC | | 02/21/2020 | MATURITY | XXX | 750,000 | 750,000 | 750,000 | 750,000 | | | | | | 750,000 | | | | 4,436 | 02/21/2020 |
| 740816-AK-9 | PRESIDENT & FELLOWS OF HARVARD COLLEGE | | 02/19/2020 | WELLS FARGO SECS LLC | XXX | 1,824,560 | 1,600,000 | 1,833,168 | 1,827,403 | | (2,372) | | (2,372) | | 1,825,031 | | (471) | (471) | 21,958 | 10/01/2031 |
| 742718-EQ-8 | PROCTER & GAMBLE CO/THE | | 04/03/2020 | WELLS FARGO SECS LLC | XXX | 1,263,425 | 1,250,000 | 1,247,438 | 1,249,033 | | 137 | | 137 | | 1,249,169 | | 14,256 | 14,256 | 9,031 | 11/03/2021 |
| 742718-FA-2 | PROCTER & GAMBLE CO/THE | | 10/23/2020 | MATURITY | XXX | 775,000 | 775,000 | 773,814 | 774,673 | | 327 | | 327 | | 775,000 | | | | 14,725 | 10/23/2020 |
| 743820-AA-0 | PROVIDENCE ST JOSEPH HEALTH OBLIGATED GR | | 11/17/2020 | MERRILL LYNCH PIERCE | XXX | 5,301,950 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | 301,950 | 301,950 | 143,480 | 10/01/2029 |
| 744573-AL-0 | PUBLIC SERVICE ENTERPRISE GROUP INC | | 08/12/2020 | BARCLAYS CAPITAL INC | XXX | 5,539,454 | 5,300,000 | 5,293,269 | 5,296,045 | | 827 | | 827 | | 5,296,872 | | 242,582 | 242,582 | 104,947 | 11/15/2022 |
| 747525-AR-4 | QUALCOMM INC | | 08/06/2020 | VARIOUS | XXX | 3,259,659 | 3,100,000 | 3,020,219 | 3,046,603 | | 9,993 | | 9,993 | | 3,056,596 | | 203,063 | 203,063 | 75,689 | 01/30/2023 |
| 747525-AT-0 | QUALCOMM INC | | 08/06/2020 | VARIOUS | XXX | 4,318,900 | 4,000,000 | 3,988,480 | 3,992,496 | | 766 | | 766 | | 3,993,262 | | 325,638 | 325,638 | 68,311 | 05/20/2024 |
| 747525-AU-7 | QUALCOMM INC | | 05/13/2020 | GOLDMAN SACHS & CO | XXX | 2,178,200 | 2,000,000 | 1,994,760 | 1,995,965 | | 180 | | 180 | | 1,996,145 | | 182,055 | 182,055 | 31,597 | 05/20/2027 |
| 751212-AC-5 | RALPH LAUREN CORP | | 04/30/2020 | JPM SECURITIES-FIXED | XXX | 1,062,520 | 1,000,000 | 995,210 | 996,054 | | 212 | | 212 | | 996,265 | | 66,255 | 66,255 | 23,854 | 09/15/2025 |
| 759187-CB-1 | REGIONS BANK/BIRMINGHAM AL | | 05/21/2020 | CA..CASH..CLOSE | XXX | 630,075 | 620,000 | 619,938 | 619,975 | | 8 | | 8 | | 619,983 | | 10,092 | 10,092 | 10,893 | 04/01/2021 |
| 759187-CE-5 | REGIONS BANK/BIRMINGHAM AL | | 08/13/2020 | CALL 100 | XXX | 550,000 | 550,000 | 550,000 | 550,000 | | | | | | 550,000 | | | | 7,727 | 08/13/2021 |
| 7591EP-AM-2 | REGIONS FINANCIAL CORP | | 12/17/2020 | CALL 103.8901777 | XXX | 883,067 | 850,000 | 849,567 | 849,766 | | 84 | | 84 | | 849,850 | | 150 | 150 | 64,428 | 08/14/2022 |
| 759351-AN-9 | REINSURANCE GROUP OF AMERICA INC | | 05/28/2020 | SEAPORT GROUP SECURI | XXX | 1,240,788 | 1,200,000 | 1,197,048 | 1,197,202 | | 104 | | 104 | | 1,197,306 | | 43,482 | 43,482 | 25,480 | 05/15/2029 |
| 760759-AT-7 | REPUBLIC SERVICES INC | | 02/18/2020 | GOLDMAN SACHS & CO | XXX | 1,125,340 | 1,000,000 | 987,060 | 988,830 | | 155 | | 155 | | 988,984 | | 136,356 | 136,356 | 10,424 | 05/15/2028 |
| 760759-AU-4 | REPUBLIC SERVICES INC | | 02/18/2020 | BARCLAYS CAPITAL FIX | XXX | 3,938,627 | 3,850,000 | 3,843,840 | 3,844,303 | | 158 | | 158 | | 3,844,461 | | 94,166 | 94,166 | 51,601 | 08/15/2024 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | 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 (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 |
| 760759-AV-2 | REPUBLIC SERVICES INC | | 05/13/2020 | U.S. BANCORP INVESTM | XXX | 2,506,175 | 2,500,000 | 2,492,675 | | | 139 | | 139 | | 2,492,814 | | 13,361 | 13,361 | 12,458 | 03/01/2030 |
| 773903-AF-6 | ROCKWELL AUTOMATION INC | | 03/01/2020 | MATURITY | XXX | 3,000,000 | 3,000,000 | 2,993,700 | 2,999,784 | | 216 | | 216 | | 3,000,000 | | | | 30,750 | 03/01/2020 |
| 774341-AJ-0 | ROCKWELL COLLINS INC | | 05/15/2020 | CITIGROUP GLOBAL MKT | XXX | 10,607,600 | 10,000,000 | 10,041,500 | 10,025,812 | | (2,292) | | (2,292) | | 10,023,520 | | 584,080 | 584,080 | 216,889 | 03/15/2024 |
| 776743-AL-0 | ROPER TECHNOLOGIES INC | | 09/29/2020 | BNY/SUNTRUST CAPITAL | XXX | 5,006,050 | 5,000,000 | 4,991,950 | | | 56 | | 56 | | 4,992,006 | | 14,044 | 14,044 | 7,049 | 02/15/2031 |
| 78355H-KN-8 | RYDER SYSTEM INC | | 06/17/2020 | MERRILL LYNCH PIERCE | XXX | 2,568,225 | 2,500,000 | 2,497,975 | 2,498,126 | | 177 | | 177 | | 2,498,303 | | 69,922 | 69,922 | 53,993 | 09/01/2024 |
| 816851-BD-0 | SEMPRA ENERGY | | 10/09/2020 | CALL 100 | XXX | 2,380,000 | 2,380,000 | 2,380,000 | 2,380,000 | | | | | | 2,380,000 | | | | 43,983 | 01/15/2021 |
| 828807-CS-4 | SIMON PROPERTY GROUP LP | | 07/21/2020 | WELLS FARGO SECS LLC | XXX | 647,078 | 598,000 | 627,857 | 615,455 | | (2,061) | | (2,061) | | 613,393 | | 33,684 | 33,684 | 16,370 | 10/01/2024 |
| 828807-CV-7 | SIMON PROPERTY GROUP LP | | 09/22/2020 | VARIOUS | XXX | 5,164,675 | 4,750,000 | 5,192,510 | 5,033,074 | | (22,463) | | (22,463) | | 5,010,611 | | 154,064 | 154,064 | 131,177 | 09/01/2025 |
| 828807-CX-3 | SIMON PROPERTY GROUP LP | | 09/22/2020 | WELLS FARGO SECS LLC | XXX | 910,188 | 900,000 | 899,262 | 899,784 | | 102 | | 102 | | 899,886 | | 10,302 | 10,302 | 26,813 | 07/15/2021 |
| 828807-CY-1 | SIMON PROPERTY GROUP LP | | 09/22/2020 | VARIOUS | XXX | 3,509,514 | 3,250,000 | 3,241,453 | 3,243,812 | | 303 | | 303 | | 3,244,116 | | 265,398 | 265,398 | 48,755 | 11/30/2026 |
| 842587-CM-7 | SOUTHERN CO/THE | | 05/15/2020 | CALL 100 | XXX | 300,000 | 300,000 | 297,909 | 299,479 | | 424 | | 424 | | 299,903 | | 97 | 97 | 3,438 | 06/15/2020 |
| 844741-BE-7 | SOUTHWEST AIRLINES CO | | 02/05/2020 | PIERPONT SECURITIES | XXX | 5,329,650 | 5,000,000 | 4,986,600 | 4,989,077 | | 123 | | 123 | | 4,989,200 | | 340,450 | 340,450 | 38,813 | 11/16/2027 |
| 844741-BF-4 | SOUTHWEST AIRLINES CO | | 12/04/2020 | GOLDMAN SACHS & CO | XXX | 4,025,720 | 4,000,000 | 3,978,720 | | | 1,552 | | 1,552 | | 3,980,272 | | 45,448 | 45,448 | 86,917 | 02/10/2030 |
| 85440K-AB-0 | LELAND STANFORD JUNIOR UNIVERSITY/THE | | 04/01/2020 | JPM SECURITIES-FIXED | XXX | 1,039,930 | 1,000,000 | 1,000,000 | 1,000,000 | | | | | | 1,000,000 | | 39,930 | 39,930 | 13,042 | 05/01/2029 |
| 855244-AJ-8 | STARBUCKS CORP | | 04/27/2020 | VARIOUS | XXX | 3,766,538 | 3,750,000 | 3,807,838 | 3,764,060 | | (4,522) | | (4,522) | | 3,759,538 | | 6,999 | 6,999 | 52,063 | 02/04/2021 |
| 857477-AS-2 | STATE STREET CORP | | 08/18/2020 | MATURITY | XXX | 2,850,000 | 2,850,000 | 2,843,502 | 2,849,135 | | 865 | | 865 | | 2,850,000 | | | | 72,675 | 08/18/2020 |
| 857477-AV-5 | STATE STREET CORP | | 07/10/2020 | PERSHING & COMPANY | XXX | 506,815 | 500,000 | 499,740 | 499,926 | | 29 | | 29 | | 499,954 | | 6,861 | 6,861 | 6,365 | 05/19/2021 |
| 857477-AW-3 | STATE STREET CORP | | 05/12/2020 | MORGAN STANLEY & CO | XXX | 1,069,880 | 1,000,000 | 998,600 | 999,064 | | 50 | | 50 | | 999,114 | | 70,766 | 70,766 | 12,882 | 05/19/2026 |
| 857477-AZ-6 | STATE STREET CORP | | 09/21/2020 | BANC/AMERICA SECUR L | XXX | 3,658,761 | 3,529,000 | 3,564,149 | 3,546,442 | | (5,243) | | (5,243) | | 3,541,199 | | 117,562 | 117,562 | 80,101 | 05/15/2023 |
| 857477-BE-2 | STATE STREET CORP | | 01/21/2020 | VARIOUS | XXX | 7,054,370 | 7,000,000 | 7,000,000 | 7,000,000 | | | | | | 7,000,000 | | 54,370 | 54,370 | 35,833 | 11/01/2025 |
| 857477-BG-7 | STATE STREET CORP | | 06/04/2020 | MERRILL LYNCH PIERCE | XXX | 2,651,600 | 2,500,000 | 2,489,850 | | | 337 | | 337 | | 2,490,187 | | 161,413 | 161,413 | 22,333 | 01/24/2030 |
| 858155-AE-4 | STEELCASE INC | | 04/16/2020 | PERSHING & COMPANY | XXX | 4,406,960 | 4,000,000 | 3,968,520 | 3,970,873 | | 771 | | 771 | | 3,971,644 | | 435,316 | 435,316 | 154,889 | 01/18/2029 |
| 86787E-AU-1 | TRUIST BANK | | 01/29/2020 | CALL 100 | XXX | 3,500,000 | 3,500,000 | 3,500,000 | 3,500,000 | | | | | | 3,500,000 | | | | 45,325 | 01/29/2021 |
| 86787E-AW-7 | TRUIST BANK | | 01/22/2020 | MIZUHO SECURITIES US | XXX | 1,808,928 | 1,800,000 | 1,800,000 | 1,800,000 | | | | | | 1,800,000 | | 8,928 | 8,928 | 10,094 | 08/02/2022 |
| 86787E-BA-4 | TRUIST BANK | | 10/26/2020 | CALL 100 | XXX | 1,680,000 | 1,680,000 | 1,680,000 | 1,680,000 | | | | | | 1,680,000 | | | | 59,220 | 10/26/2021 |
| 87612E-BE-5 | TARGET CORP | | 06/17/2020 | PERSHING & COMPANY | XXX | 884,526 | 805,000 | 804,928 | 804,952 | | 3 | | 3 | | 804,956 | | 79,570 | 79,570 | 13,640 | 04/15/2026 |
| 882508-AZ-7 | TEXAS INSTRUMENTS INC | | 04/10/2020 | CALL 100 | XXX | 4,200,000 | 4,200,000 | 4,187,776 | 4,199,145 | | 686 | | 686 | | 4,199,831 | | 169 | 169 | 32,463 | 05/01/2020 |
| 882508-BA-1 | TEXAS INSTRUMENTS INC | | 07/13/2020 | PERSHING & COMPANY | XXX | 1,795,903 | 1,750,000 | 1,745,433 | 1,748,141 | | 414 | | 414 | | 1,748,554 | | 47,348 | 47,348 | 21,583 | 05/15/2022 |
| 882508-BB-9 | TEXAS INSTRUMENTS INC | | 06/15/2020 | VARIOUS | XXX | 5,641,507 | 5,460,000 | 5,418,013 | 5,432,960 | | 501 | | 501 | | 5,433,461 | | 208,046 | 208,046 | 30,633 | 05/15/2024 |
| 88579Y-BA-8 | 3M CO | | 12/23/2020 | CALL 101.832 | XXX | 641,542 | 630,000 | 628,709 | 629,254 | | 424 | | 424 | | 629,678 | | 322 | 322 | 35,639 | 09/14/2021 |
| 89190B-AD-0 | TOYOTA AUTO RECEIVABLES 2017-B OWNER TRU | | 10/15/2020 | PAYDOWN | XXX | 78,159 | 78,159 | 78,153 | 78,158 | | 1 | | 1 | | 78,159 | | | | 557 | 07/15/2021 |
| 89190B-AE-8 | TOYOTA AUTO RECEIVABLES 2017-B OWNER TRU | | 12/15/2020 | PAYDOWN | XXX | 1,249,173 | 1,249,173 | 1,251,312 | 287,519 | | (2,202) | | (2,202) | | 1,249,173 | | | | 18,572 | 09/15/2022 |
| 89231P-AD-0 | TOYOTA AUTO RECEIVABLES 2018-D OWNER TRU | | 12/15/2020 | PAYDOWN | XXX | 97,474 | 97,474 | 98,730 | 98,291 | | (817) | | (817) | | 97,474 | | | | 2,852 | 03/15/2023 |
| 89232H-AB-1 | TOYOTA AUTO RECEIVABLES 2020-A OWNER TRU | | 12/15/2020 | PAYDOWN | XXX | 395,566 | 395,566 | 395,562 | | | 5 | | 5 | | 395,566 | | | | 4,935 | 11/15/2022 |
| 892331-AB-5 | TOYOTA MOTOR CORP | | 08/27/2020 | NON-BROKER TRADE, BO | XXX | 3,078,300 | 3,000,000 | 3,000,000 | 3,000,000 | | | | | | 3,000,000 | | 78,300 | 78,300 | 106,365 | 07/20/2021 |
| 89236T-DP-7 | TOYOTA MOTOR CREDIT CORP | | 01/22/2020 | BMOCM/BONDS | XXX | 2,033,180 | 2,000,000 | 2,014,520 | 2,006,206 | | (188) | | (188) | | 2,006,018 | | 27,162 | 27,162 | 27,878 | 01/11/2022 |
| 89236T-DR-3 | TOYOTA MOTOR CREDIT CORP | | 03/30/2020 | MERRILL LYNCH PIERCE | XXX | 1,019,420 | 1,000,000 | 996,690 | 997,567 | | 77 | | 77 | | 997,643 | | 21,777 | 21,777 | 23,111 | 01/11/2027 |
| 89236T-DU-6 | TOYOTA MOTOR CREDIT CORP | | 04/17/2020 | MATURITY | XXX | 2,040,000 | 2,040,000 | 2,039,062 | 2,039,906 | | 94 | | 94 | | 2,040,000 | | | | 19,890 | 04/17/2020 |
| 89236T-DV-4 | TOYOTA MOTOR CREDIT CORP | | 04/17/2020 | MATURITY | XXX | 1,500,000 | 1,500,000 | 1,500,000 | 1,500,000 | | | | | | 1,500,000 | | | | 16,619 | 04/17/2020 |
| 89236T-DW-2 | TOYOTA MOTOR CREDIT CORP | | 04/24/2020 | VARIOUS | XXX | 6,590,147 | 6,350,000 | 6,346,825 | 6,347,978 | | 136 | | 136 | | 6,348,114 | | 242,033 | 242,033 | 94,665 | 04/17/2024 |
| 89236T-EJ-0 | TOYOTA MOTOR CREDIT CORP | | 01/10/2020 | MATURITY | XXX | 2,295,000 | 2,295,000 | 2,292,957 | 2,294,975 | | 25 | | 25 | | 2,295,000 | | | | 25,245 | 01/10/2020 |
| 89236T-GL-3 | TOYOTA MOTOR CREDIT CORP | | 02/05/2020 | VARIOUS | XXX | 7,030,025 | 7,000,000 | 6,993,700 | 6,993,983 | | 82 | | 82 | | 6,994,065 | | 35,960 | 35,960 | 42,167 | 10/07/2024 |
| 89238M-AE-8 | TOYOTA AUTO RECEIVABLES 2017-A OWNER TRU | | 12/15/2020 | PAYDOWN | XXX | 2,262,193 | 2,262,193 | 2,223,665 | 2,246,768 | | 15,425 | | 15,425 | | 2,262,193 | | | | 32,222 | 09/15/2022 |
| 89239A-AB-9 | TOYOTA AUTO RECEIVABLES 2019-A OWNER TRU | | 11/15/2020 | PAYDOWN | XXX | 762,280 | 762,280 | 762,211 | 762,251 | | 29 | | 29 | | 762,280 | | | | 10,364 | 10/15/2021 |
| 89239R-AB-2 | TOYOTA AUTO RECEIVABLES 2020-B OWNER TRU | | 12/15/2020 | PAYDOWN | XXX | 268,527 | 268,527 | 268,507 | | | 20 | | 20 | | 268,527 | | | | 2,132 | 11/15/2022 |
| 902494-BB-8 | TYSON FOODS INC | | 06/02/2020 | MATURITY | XXX | 725,000 | 725,000 | 725,000 | 725,000 | | | | | | 725,000 | | | | 8,450 | 06/02/2020 |
| 902494-BG-7 | TYSON FOODS INC | | 06/01/2020 | PERSHING & COMPANY | XXX | 436,244 | 400,000 | 399,444 | 399,574 | | 45 | | 45 | | 399,619 | | 36,625 | 36,625 | 10,617 | 09/28/2023 |
| 902494-BK-8 | TYSON FOODS INC | | 06/01/2020 | NON-BROKER TRADE, BO | XXX | 592,055 | 500,000 | 527,070 | 525,630 | | (1,031) | | (1,031) | | 524,599 | | 67,456 | 67,456 | 16,433 | 03/01/2029 |
| 90331H-NH-2 | US BANK NA/CINCINNATI OH | | 09/23/2020 | CALL 100 | XXX | 2,920,000 | 2,920,000 | 2,920,000 | 2,920,000 | | | | | | 2,920,000 | | | | 40,563 | 10/23/2020 |
| 90331H-NS-8 | US BANK NA/CINCINNATI OH | | 05/21/2020 | CALL 100 | XXX | 375,000 | 375,000 | 375,000 | 375,000 | | | | | | 375,000 | | | | 5,820 | 05/21/2021 |
| 904764-AT-4 | UNILEVER CAPITAL CORP | | 10/09/2020 | CALL 100.9288422 | XXX | 605,573 | 600,000 | 595,224 | 598,458 | | 752 | | 752 | | 599,210 | | 790 | 790 | 15,450 | 07/28/2021 |
| 904764-AV-9 | UNILEVER CAPITAL CORP | | 05/05/2020 | MATURITY | XXX | 375,000 | 375,000 | 373,804 | 374,860 | | 140 | | 140 | | 375,000 | | | | 3,375 | 05/05/2020 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | 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 (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 |
| 904764-AX-5 | UNILEVER CAPITAL CORP | | 06/01/2020 | VARIOUS | XXX | 2,707,751 | 2,550,000 | 2,524,679 | 2,533,724 | | 1,056 | | 1,056 | | 2,534,781 | | 172,970 | 172,970 | 30,138 | 05/05/2024 |
| 907818-EP-9 | UNION PACIFIC CORP | | 05/13/2020 | MORGAN STANLEY & CO | XXX | 1,067,160 | 1,000,000 | 986,080 | 989,461 | | 477 | | 477 | | 989,939 | | 77,221 | 77,221 | 17,500 | 04/15/2027 |
| 907818-ES-3 | UNION PACIFIC CORP | | 09/23/2020 | MARKETAXESS CORP | XXX | 1,505,823 | 1,325,000 | 1,324,947 | 1,324,958 | | 5 | | 5 | | 1,324,963 | | 180,860 | 180,860 | 59,349 | 07/15/2025 |
| 911312-BK-1 | UNITED PARCEL SERVICE INC | | 09/21/2020 | MERRILL LYNCH PIERCE | XXX | 2,619,870 | 2,500,000 | 2,492,300 | 2,495,226 | | 807 | | 807 | | 2,496,033 | | 123,837 | 123,837 | 51,250 | 04/01/2023 |
| 91159H-HL-7 | US BANCORP | | 12/29/2020 | CALL 100 | XXX | 1,000,000 | 1,000,000 | 1,005,230 | 1,001,325 | | (1,325) | | (1,325) | | 1,000,000 | | | | 33,292 | 01/29/2021 |
| 91159H-HN-3 | US BANCORP | | 12/04/2020 | VARIOUS | XXX | 11,869,815 | 10,925,000 | 10,845,029 | 10,870,390 | | 4,631 | | 4,631 | | 10,875,021 | | 994,794 | 994,794 | 270,130 | 07/22/2026 |
| 913017-CG-2 | UNITED TECHNOLOGIES CORP | | 02/24/2020 | VARIOUS | XXX | 754,842 | 750,000 | 732,760 | 740,278 | | 807 | | 807 | | 741,084 | | 13,758 | 13,758 | 4,052 | 11/01/2021 |
| 913017-CH-0 | UNITED TECHNOLOGIES CORP | | 02/27/2020 | NON-BROKER/ *TRADE* | XXX | 19,075,603 | 17,776,000 | 17,631,825 | 17,670,970 | | 2,211 | | 2,211 | | 17,673,181 | | 1,402,423 | 1,402,423 | 153,096 | 11/01/2026 |
| 913017-CN-7 | UNITED TECHNOLOGIES CORP | | 02/27/2020 | NON-BROKER/ *TRADE* | XXX | 8,226,703 | 7,750,000 | 7,733,880 | 7,739,635 | | 359 | | 359 | | 7,739,994 | | 486,708 | 486,708 | 68,717 | 05/04/2024 |
| 913017-CQ-0 | UNITED TECHNOLOGIES CORP | | 02/24/2020 | NON-BROKER/ *TRADE* | XXX | 2,044,860 | 2,000,000 | 1,995,580 | 1,997,867 | | 142 | | 142 | | 1,998,009 | | 46,851 | 46,851 | 14,567 | 05/04/2022 |
| 913017-CZ-0 | UNITED TECHNOLOGIES CORP | | 03/04/2020 | CALL 100 | XXX | 725,000 | 725,000 | 725,000 | 725,000 | | | | | | 725,000 | | | | 5,440 | 08/16/2021 |
| 913017-DA-4 | UNITED TECHNOLOGIES CORP | | 03/04/2020 | VARIOUS | XXX | 345,503 | 335,000 | 334,591 | 334,774 | | 23 | | 23 | | 334,796 | | 10,707 | 10,707 | 6,105 | 08/16/2021 |
| 913017-DB-2 | RAYTHEON TECHNOLOGIES CORP | | 05/19/2020 | VARIOUS | XXX | 518,098 | 479,000 | 478,957 | 478,968 | | 1 | | 1 | | 478,969 | | 34,794 | 34,794 | 14,004 | 08/16/2023 |
| 91324P-CU-4 | UNITEDHEALTH GROUP INC | | 02/18/2020 | MORGAN STANLEY & CO | XXX | 1,004,930 | 1,000,000 | 996,950 | 999,243 | | 85 | | 85 | | 999,328 | | 5,602 | 5,602 | 9,149 | 03/15/2021 |
| 91324P-DB-5 | UNITEDHEALTH GROUP INC | | 10/15/2020 | MATURITY | XXX | 250,000 | 250,000 | 250,000 | 250,000 | | | | | | 250,000 | | | | 3,559 | 10/15/2020 |
| 91913Y-AU-4 | VALERO ENERGY CORP | | 06/17/2020 | PERSHING & COMPANY | XXX | 1,091,880 | 1,000,000 | 966,430 | 974,832 | | 1,545 | | 1,545 | | 976,376 | | 115,504 | 115,504 | 25,878 | 09/15/2026 |
| 92277G-AL-1 | VENTAS REALTY LP | | 01/06/2020 | MORGAN STANLEY & CO | XXX | 531,935 | 500,000 | 480,316 | 483,445 | | 37 | | 37 | | 483,482 | | 48,453 | 48,453 | 5,187 | 04/01/2027 |
| 92343V-BJ-2 | VERIZON COMMUNICATIONS INC | | 12/01/2020 | VARIOUS | XXX | 2,075,940 | 2,000,000 | 1,956,520 | 1,969,034 | | 9,673 | | 9,673 | | 1,978,706 | | 97,234 | 97,234 | 46,142 | 11/01/2022 |
| 92343V-CC-6 | VERIZON COMMUNICATIONS INC | | 12/18/2020 | CALL 101.656 | XXX | 559,108 | 550,000 | 588,099 | 560,004 | | (7,992) | | (7,992) | | 552,013 | | (2,013) | (2,013) | 32,985 | 03/15/2021 |
| 92343V-DZ-4 | VERIZON COMMUNICATIONS INC | | 05/22/2020 | MATURITY | XXX | 2,000,000 | 2,000,000 | 2,010,582 | 2,001,865 | | (1,865) | | (1,865) | | 2,000,000 | | | | 23,680 | 05/22/2020 |
| 92826C-AD-4 | VISA INC | | 02/18/2020 | VARIOUS | XXX | 4,500,300 | 4,200,000 | 4,209,492 | 4,206,549 | | (137) | | (137) | | 4,206,412 | | 293,888 | 293,888 | 23,345 | 12/14/2025 |
| 92868J-AB-2 | VOLKSWAGEN AUTO LOAN ENHANCED TRUST 2020 | | 12/20/2020 | PAYDOWN | XXX | 201,880 | 201,880 | 201,874 | | | 6 | | 6 | | 201,880 | | | | 962 | 12/20/2022 |
| 92868L-AB-7 | VOLKSWAGEN AUTO LOAN ENHANCED TRUST 2018 | | 07/20/2020 | PAYDOWN | XXX | 115,922 | 115,922 | 115,921 | 115,922 | | | | | | 115,922 | | | | 925 | 07/20/2021 |
| 92869B-AC-6 | VOLKSWAGEN AUTO LOAN ENHANCED TRUST 2018 | | 07/20/2020 | PAYDOWN | XXX | 565,684 | 565,684 | 565,684 | 565,684 | | | | | | 565,684 | | | | 2,676 | 08/20/2021 |
| 92869B-AD-4 | VOLKSWAGEN AUTO LOAN ENHANCED TRUST 2018 | | 12/20/2020 | PAYDOWN | XXX | 773,005 | 773,005 | 772,972 | 772,989 | | 16 | | 16 | | 773,005 | | | | 20,236 | 04/20/2023 |
| 92939U-AA-4 | WEC ENERGY GROUP INC | | 10/21/2020 | CALL 102.035154 | XXX | 851,994 | 835,000 | 834,658 | 834,831 | | 92 | | 92 | | 834,924 | | 77 | 77 | 40,948 | 06/15/2021 |
| 931142-EE-9 | WALMART INC | | 06/12/2020 | CREDIT SUISSE FIRST | XXX | 898,982 | 763,000 | 760,665 | 760,966 | | 94 | | 94 | | 761,060 | | 137,922 | 137,922 | 13,331 | 06/26/2028 |
| 931142-EQ-2 | WALMART INC | | 04/07/2020 | MERRILL LYNCH PIERCE | XXX | 3,102,390 | 3,000,000 | 2,996,820 | 2,996,897 | | 77 | | 77 | | 2,996,974 | | 105,416 | 105,416 | 38,594 | 09/24/2029 |
| 94106L-BE-8 | WASTE MANAGEMENT INC | | 05/13/2020 | RBC CAPITAL MARKETS | XXX | 1,088,260 | 1,000,000 | 999,820 | 999,854 | | 6 | | 6 | | 999,860 | | 88,400 | 88,400 | 15,750 | 11/15/2027 |
| 94106L-BF-5 | WASTE MANAGEMENT INC | | 07/20/2020 | VARIOUS | XXX | 586,866 | 575,000 | 574,966 | 574,969 | | 3 | | 3 | | 574,973 | | 7,143 | 7,143 | 14,495 | 06/15/2024 |
| 94106L-BG-3 | WASTE MANAGEMENT INC | | 07/20/2020 | VARIOUS | XXX | 8,804,384 | 8,475,000 | 8,474,668 | 8,474,663 | | 111 | | 111 | | 8,474,774 | | 270,860 | 270,860 | 222,905 | 06/15/2029 |
| 94106L-BH-1 | WASTE MANAGEMENT INC | | 07/20/2020 | VARIOUS | XXX | 2,499,750 | 2,475,000 | 2,474,332 | 2,474,384 | | 48 | | 48 | | 2,474,432 | | 2,068 | 2,068 | 70,550 | 06/15/2026 |
| 94973V-AS-6 | ANTHEM INC | | 08/15/2020 | MATURITY | XXX | 325,000 | 325,000 | 331,133 | 327,944 | | (2,944) | | (2,944) | | 325,000 | | | | 14,138 | 08/15/2020 |
| 949746-RW-3 | WELLS FARGO & CO | | 05/13/2020 | U.S. BANCORP INVESTM | XXX | 1,046,730 | 1,000,000 | 996,570 | 997,719 | | 122 | | 122 | | 997,840 | | 48,890 | 48,890 | 16,917 | 04/22/2026 |
| 94974B-GG-9 | WELLS FARGO & CO | | 01/30/2020 | MATURITY | XXX | 3,000,000 | 3,000,000 | 3,028,290 | 3,001,052 | | (1,052) | | (1,052) | | 3,000,000 | | | | 20,052 | 01/30/2020 |
| 94974B-GM-6 | WELLS FARGO & CO | | 07/22/2020 | MATURITY | XXX | 5,017,000 | 5,017,000 | 5,037,930 | 5,019,507 | | (2,507) | | (2,507) | | 5,017,000 | | | | 130,442 | 07/22/2020 |
| 94974B-GN-4 | WELLS FARGO & CO | | 07/22/2020 | MATURITY | XXX | 500,000 | 500,000 | 505,819 | 500,989 | | (989) | | (989) | | 500,000 | | | | 9,510 | 07/22/2020 |
| 94988J-5P-8 | WELLS FARGO BANK NA | | 07/23/2020 | CALL 100 | XXX | 750,000 | 750,000 | 750,000 | 750,000 | | | | | | 750,000 | | | | 24,938 | 07/23/2021 |
| 95000U-2B-8 | WELLS FARGO & CO | | 02/04/2020 | WELLS FARGO SECS LLC | XXX | 6,108,600 | 6,000,000 | 5,994,720 | 5,997,211 | | 104 | | 104 | | 5,997,314 | | 111,286 | 111,286 | 84,875 | 07/22/2022 |
| 98161Y-AB-0 | WORLD OMNI AUTOMOBILE LEASE SECURITIZATI | | 01/15/2020 | PAYDOWN | XXX | 29,159 | 29,159 | 29,157 | 29,158 | | | | | | 29,159 | | | | 63 | 11/16/2020 |
| 98161Y-AC-8 | WORLD OMNI AUTOMOBILE LEASE SECURITIZATI | | 08/15/2020 | PAYDOWN | XXX | 1,240,000 | 1,240,000 | 1,239,841 | 1,239,969 | | 31 | | 31 | | 1,240,000 | | | | 14,656 | 07/15/2021 |
| 98162H-AB-6 | WORLD OMNI AUTO RECEIVABLES TRUST 2020-A | | 12/15/2020 | PAYDOWN | XXX | 414,170 | 414,170 | 414,150 | | | 20 | | 20 | | 414,170 | | | | 5,203 | 11/15/2022 |
| 98162R-AB-4 | WORLD OMNI AUTO RECEIVABLES TRUST 2019-C | | 12/15/2020 | PAYDOWN | XXX | 1,246,089 | 1,246,089 | 1,246,047 | 1,246,051 | | 38 | | 38 | | 1,246,089 | | | | 18,866 | 02/15/2023 |
| 98162W-AD-9 | WORLD OMNI AUTO RECEIVABLES TRUST 2018-D | | 12/15/2020 | PAYDOWN | XXX | 155,733 | 155,733 | 155,701 | 155,716 | | 17 | | 17 | | 155,733 | | | | 4,766 | 04/15/2024 |
| 98163E-AD-8 | WORLD OMNI AUTO RECEIVABLES TRUST 2018-C | | 12/15/2020 | PAYDOWN | XXX | 655,558 | 655,558 | 658,662 | 657,396 | | (1,839) | | (1,839) | | 655,558 | | | | 17,019 | 11/15/2023 |
| 98389B-AR-1 | XCEL ENERGY INC | | 08/25/2020 | MERRILL LYNCH PIERCE | XXX | 1,661,700 | 1,500,000 | 1,588,740 | 1,554,437 | | (6,858) | | (6,858) | | 1,547,580 | | 114,120 | 114,120 | 36,575 | 06/01/2025 |
| 98389B-AS-9 | XCEL ENERGY INC | | 02/04/2020 | WELLS FARGO SECS LLC | XXX | 2,228,268 | 2,215,000 | 2,213,893 | 2,214,678 | | 26 | | 26 | | 2,214,704 | | 13,564 | 13,564 | 20,821 | 03/15/2021 |
| 98389B-AT-7 | XCEL ENERGY INC | | 09/14/2020 | VARIOUS | XXX | 2,051,276 | 2,000,000 | 1,999,460 | 1,999,766 | | 53 | | 53 | | 1,999,820 | | 51,456 | 51,456 | 42,098 | 03/15/2022 |
| 98389B-AW-0 | XCEL ENERGY INC | | 01/02/2020 | DEUTSCHE BANC/ALEX B | XXX | 3,978,400 | 4,000,000 | 3,971,160 | 3,971,538 | | 34 | | 34 | | 3,971,572 | | 6,828 | 6,828 | 17,044 | 12/01/2029 |
| 064159-FL-5 | BANK OF NOVA SCOTIA/THE | A | 07/13/2020 | U.S. BANCORP INVESTM | XXX | 2,049,680 | 2,000,000 | 2,065,700 | 2,022,373 | | (7,660) | | (7,660) | | 2,014,713 | | 34,967 | 34,967 | 55,067 | 07/21/2021 |
| 064159-JX-5 | BANK OF NOVA SCOTIA/THE | A | 07/14/2020 | VARIOUS | XXX | 1,911,663 | 1,910,000 | 1,909,733 | 1,909,951 | | 44 | | 44 | | 1,909,996 | | 1,668 | 1,668 | 39,071 | 07/14/2020 |
| 064159-JY-3 | BANK OF NOVA SCOTIA/THE | A | 07/14/2020 | MATURITY | XXX | 3,000,000 | 3,000,000 | 3,000,000 | 3,000,000 | | | | | | 3,000,000 | | | | 47,927 | 07/14/2020 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | 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 (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 |
| 064159-QE-9 | BANK OF NOVA SCOTIA/THE | A | 06/18/2020 | VARIOUS | XXX | 5,394,165 | 5,000,000 | 4,987,000 | 4,987,718 | | 759 | | 759 | | 4,988,477 | | 405,688 | 405,688 | 116,963 | 08/03/2026 |
| 136069-VY-4 | CANADIAN IMPERIAL BANK OF COMMERCE | A | 10/05/2020 | MATURITY | XXX | 3,000,000 | 3,000,000 | 3,000,000 | 3,000,000 | | | | | | 3,000,000 | | | | 52,023 | 10/05/2020 |
| 56501R-AB-2 | MANULIFE FINANCIAL CORP | A | 09/17/2020 | MATURITY | XXX | 600,000 | 600,000 | 616,188 | 607,249 | | (7,249) | | (7,249) | | 600,000 | | | | 29,400 | 09/17/2020 |
| 63307A-2E-4 | NATIONAL BANK OF CANADA | A | 05/26/2020 | CALL 100 | XXX | 850,000 | 850,000 | 849,091 | 849,861 | | 124 | | 124 | | 849,986 | | 14 | 14 | 8,325 | 06/12/2020 |
| 63307A-2F-1 | NATIONAL BANK OF CANADA | A | 05/26/2020 | NON-BROKER TRADE, BO | XXX | 3,500,000 | 3,500,000 | 3,500,000 | 3,500,000 | | | | | | 3,500,000 | | | | 31,452 | 06/12/2020 |
| 78012K-C5-4 | ROYAL BANK OF CANADA | A | 03/02/2020 | MATURITY | XXX | 1,000,000 | 1,000,000 | 1,000,000 | 1,000,000 | | | | | | 1,000,000 | | | | 5,781 | 03/02/2020 |
| 78013X-RJ-9 | ROYAL BANK OF CANADA | A | 07/22/2020 | MATURITY | XXX | 1,000,000 | 1,000,000 | 1,000,000 | 1,000,000 | | | | | | 1,000,000 | | | | 14,605 | 07/22/2020 |
| 89114Q-BC-1 | TORONTO-DOMINION BANK/THE | A | 12/14/2020 | MATURITY | XXX | 1,500,000 | 1,500,000 | 1,496,775 | 1,499,355 | | 645 | | 645 | | 1,500,000 | | | | 37,500 | 12/14/2020 |
| 046353-AK-4 | ASTRAZENECA PLC | D | 11/16/2020 | VARIOUS | XXX | 4,120,845 | 4,100,000 | 4,184,914 | 4,118,181 | | (6,848) | | (6,848) | | 4,111,333 | | 9,512 | 9,512 | 63,812 | 11/16/2020 |
| 046353-AN-8 | ASTRAZENECA PLC | D | 08/03/2020 | VARIOUS | XXX | 5,600,120 | 5,000,000 | 4,974,500 | 4,980,270 | | 1,301 | | 1,301 | | 4,981,571 | | 618,549 | 618,549 | 94,184 | 06/12/2027 |
| 05253J-AR-2 | AUSTRALIA & NEW ZEALAND BANKING GROUP LT | D | 08/19/2020 | MATURITY | XXX | 1,290,000 | 1,290,000 | 1,286,117 | 1,289,224 | | 776 | | 776 | | 1,290,000 | | | | 27,413 | 08/19/2020 |
| 05253J-AT-8 | AUSTRALIA & NEW ZEALAND BANKING GROUP LT | D | 11/09/2020 | MATURITY | XXX | 1,000,000 | 1,000,000 | 983,500 | 992,129 | | 7,871 | | 7,871 | | 1,000,000 | | | | 22,500 | 11/09/2020 |
| 05565Q-CP-1 | BP CAPITAL MARKETS PLC | D | 06/09/2020 | PERSHING & COMPANY | XXX | 1,643,910 | 1,500,000 | 1,518,615 | 1,510,137 | | (1,025) | | (1,025) | | 1,509,112 | | 134,798 | 134,798 | 47,834 | 02/10/2024 |
| 05565Q-CX-4 | BP CAPITAL MARKETS PLC | D | 02/13/2020 | MATURITY | XXX | 6,010,000 | 6,010,000 | 5,974,642 | 6,007,343 | | 2,657 | | 2,657 | | 6,010,000 | | | | 69,566 | 02/13/2020 |
| 05565Q-DD-7 | BP CAPITAL MARKETS PLC | D | 08/31/2020 | SOUTHWEST SECURITIES | XXX | 2,029,440 | 2,000,000 | 2,000,000 | 2,000,000 | | | | | | 2,000,000 | | 29,440 | 29,440 | 40,597 | 09/16/2021 |
| 05567L-T3-1 | BNP PARIBAS SA | D | 06/16/2020 | VARIOUS | XXX | 3,598,560 | 3,500,000 | 3,924,340 | 3,596,511 | | (27,076) | | (27,076) | | 3,569,435 | | 29,125 | 29,125 | 132,014 | 01/15/2021 |
| 05578D-AR-3 | BPCE SA | D | 01/27/2020 | MATURITY | XXX | 1,500,000 | 1,500,000 | 1,476,810 | 1,498,535 | | 1,465 | | 1,465 | | 1,500,000 | | | | 16,875 | 01/27/2020 |
| 06738E-AQ-8 | BARCLAYS PLC | D | 12/03/2020 | MARKETAXESS CORP | XXX | 1,018,550 | 1,000,000 | 998,380 | 999,392 | | 349 | | 349 | | 999,741 | | 18,809 | 18,809 | 42,400 | 08/10/2021 |
| 06738E-BM-6 | BARCLAYS PLC | D | 10/08/2020 | VARIOUS | XXX | 3,508,530 | 3,500,000 | 3,500,000 | | | | | | | 3,500,000 | | 8,530 | 8,530 | 25,642 | 06/24/2031 |
| 111021-AL-5 | BRITISH TELECOMMUNICATIONS PLC | D | 10/27/2020 | VARIOUS | XXX | 1,579,384 | 1,300,000 | 1,425,567 | 1,419,260 | | (9,702) | | (9,702) | | 1,409,558 | | 169,826 | 169,826 | 60,069 | 12/04/2028 |
| 21685W-DD-6 | COOPERATIEVE RABOBANK UA | D | 08/03/2020 | BMOCM/BONDS | XXX | 3,156,390 | 3,000,000 | 3,198,480 | 3,094,228 | | (26,179) | | (26,179) | | 3,068,049 | | 88,341 | 88,341 | 115,281 | 02/08/2022 |
| 21688A-AD-4 | COOPERATIEVE RABOBANK UA/NY | D | 01/14/2020 | MATURITY | XXX | 8,500,000 | 8,500,000 | 8,502,925 | 8,500,031 | | (31) | | (31) | | 8,500,000 | | | | 95,625 | 01/14/2020 |
| 21688A-AF-9 | COOPERATIEVE RABOBANK UA/NY | D | 05/07/2020 | VARIOUS | XXX | 3,039,180 | 3,000,000 | 3,025,080 | 3,005,737 | | (1,953) | | (1,953) | | 3,003,784 | | 35,396 | 35,396 | 60,833 | 01/19/2021 |
| 21688A-AJ-1 | COOPERATIEVE RABOBANK UA/NY | D | 09/09/2020 | WELLS FARGO SECS LLC | XXX | 2,064,440 | 2,000,000 | 1,996,100 | 1,998,356 | | 555 | | 555 | | 1,998,911 | | 65,529 | 65,529 | 64,319 | 01/10/2022 |
| 22533A-A9-8 | CREDIT AGRICOLE CORPORATE & INVESTMENT B | D | 10/03/2020 | CALL 100 | XXX | 1,275,000 | 1,275,000 | 1,275,000 | 1,275,000 | | | | | | 1,275,000 | | | | 26,240 | 10/03/2021 |
| 22546Q-AF-4 | CREDIT SUISSE AG/NEW YORK NY | D | 08/05/2020 | MATURITY | XXX | 800,000 | 800,000 | 852,576 | 810,769 | | (10,769) | | (10,769) | | 800,000 | | | | 35,000 | 08/05/2020 |
| 23291K-AG-0 | DH EUROPE FINANCE II SARL | D | 08/24/2020 | VARIOUS | XXX | 8,518,701 | 8,180,000 | 8,176,074 | 8,176,186 | | 334 | | 334 | | 8,176,520 | | 342,181 | 342,181 | 107,655 | 11/15/2024 |
| 25243Y-AW-9 | DIAGEO CAPITAL PLC | D | 05/18/2020 | MATURITY | XXX | 1,500,000 | 1,500,000 | 1,500,000 | 1,500,000 | | | | | | 1,500,000 | | | | 15,463 | 05/18/2020 |
| 25243Y-AX-7 | DIAGEO CAPITAL PLC | D | 05/18/2020 | MATURITY | XXX | 750,000 | 750,000 | 749,610 | 749,924 | | 76 | | 76 | | 750,000 | | | | 11,250 | 05/18/2020 |
| 25243Y-AY-5 | DIAGEO CAPITAL PLC | D | 05/21/2020 | NON-BROKER TRADE, BO | XXX | 511,352 | 475,000 | 473,941 | 474,243 | | 57 | | 57 | | 474,300 | | 37,052 | 37,052 | 9,771 | 09/18/2023 |
| 36164Q-MS-4 | GE CAPITAL INTERNATIONAL FUNDING CO UNLI | D | 11/15/2020 | MATURITY | XXX | 3,210,000 | 3,210,000 | 3,201,923 | 3,205,875 | | 4,125 | | 4,125 | | 3,210,000 | | | | 75,178 | 11/15/2020 |
| 377373-AE-5 | GLAXOSMITHKLINE CAPITAL PLC | D | 10/13/2020 | CALL 101.707 | XXX | 305,121 | 300,000 | 299,193 | 299,622 | | 214 | | 214 | | 299,836 | | 164 | 164 | 13,689 | 05/14/2021 |
| 404280-AN-9 | HSBC HOLDINGS PLC | D | 11/30/2020 | CA..CASH..CLOSE | XXX | 3,937,575 | 3,750,000 | 3,921,943 | 3,820,867 | | (28,244) | | (28,244) | | 3,792,623 | | 144,952 | 144,952 | 175,000 | 03/30/2022 |
| 404280-AV-1 | HSBC HOLDINGS PLC | D | 06/09/2020 | CA..CASH..CLOSE | XXX | 2,432,193 | 2,380,000 | 2,374,574 | 2,378,631 | | 499 | | 499 | | 2,379,130 | | 53,063 | 53,063 | 60,915 | 03/08/2021 |
| 404280-AY-5 | HSBC HOLDINGS PLC | D | 09/25/2020 | CA..CASH..CLOSE | XXX | 1,017,770 | 1,000,000 | 998,750 | 999,632 | | 191 | | 191 | | 999,823 | | 17,947 | 17,947 | 24,583 | 05/25/2021 |
| 404280-AZ-2 | HSBC HOLDINGS PLC | D | 09/25/2020 | CA..CASH..CLOSE | XXX | 505,480 | 500,000 | 519,210 | 508,312 | | (4,335) | | (4,335) | | 503,977 | | 1,503 | 1,503 | 12,156 | 05/25/2021 |
| 404280-BF-5 | HSBC HOLDINGS PLC | D | 08/21/2020 | CA..CASH..CLOSE | XXX | 7,735,500 | 7,500,000 | 7,503,825 | 7,501,528 | | (477) | | (477) | | 7,501,051 | | 234,449 | 234,449 | 224,146 | 01/05/2022 |
| 404280-BG-3 | HSBC HOLDINGS PLC | D | 08/21/2020 | CA..CASH..CLOSE | XXX | 611,328 | 600,000 | 622,332 | 611,765 | | (3,692) | | (3,692) | | 608,073 | | 3,255 | 3,255 | 16,271 | 01/05/2022 |
| 404280-BQ-1 | HSBC HOLDINGS PLC | D | 05/18/2020 | NON-BROKER TRADE, BO | XXX | 1,250,000 | 1,250,000 | 1,250,000 | 1,250,000 | | | | | | 1,250,000 | | | | 15,161 | 05/18/2021 |
| 404280-BV-0 | HSBC HOLDINGS PLC | D | 09/11/2020 | CALL 100 | XXX | 1,800,000 | 1,800,000 | 1,800,000 | 1,800,000 | | | | | | 1,800,000 | | | | 22,548 | 09/11/2021 |
| 404280-CM-9 | HSBC HOLDINGS PLC | D | 12/16/2020 | DAIWA CAP MKTS AMERI | XXX | 5,041,900 | 5,000,000 | 5,000,000 | | | | | | | 5,000,000 | | 41,900 | 41,900 | 5,297 | 05/24/2027 |
| 456837-AG-8 | ING GROEP NV | D | 09/10/2020 | TORONTO DOMINION SEC | XXX | 1,039,370 | 1,000,000 | 998,070 | 999,097 | | 275 | | 275 | | 999,373 | | 39,998 | 39,998 | 30,188 | 03/29/2022 |
| 53944V-AP-4 | LLOYDS BANK PLC | D | 05/21/2020 | CA..CASH..CLOSE | XXX | 307,080 | 300,000 | 299,634 | 299,831 | | 48 | | 48 | | 299,879 | | 7,201 | 7,201 | 5,335 | 05/07/2021 |
| 53944V-AS-8 | LLOYDS BANK PLC | D | 05/21/2020 | CA..CASH..CLOSE | XXX | 513,425 | 500,000 | 498,385 | 498,584 | | 203 | | 203 | | 498,787 | | 14,638 | 14,638 | 8,656 | 08/14/2022 |
| 53944Y-AF-0 | LLOYDS BANKING GROUP PLC | D | 05/13/2020 | BARCLAYS CAPITAL INC | XXX | 3,199,131 | 2,925,000 | 2,923,245 | 2,923,611 | | 86 | | 86 | | 2,923,697 | | 275,434 | 275,434 | 67,612 | 05/08/2025 |
| 60687Y-AL-3 | MIZUHO FINANCIAL GROUP INC | D | 09/09/2020 | PERSHING & COMPANY | XXX | 3,641,365 | 3,500,000 | 3,500,000 | 3,500,000 | | | | | | 3,500,000 | | 141,365 | 141,365 | 91,035 | 09/11/2022 |
| 80281L-AC-9 | SANTANDER UK GROUP HOLDINGS PLC | D | 10/16/2020 | MATURITY | XXX | 900,000 | 900,000 | 912,267 | 902,937 | | (2,937) | | (2,937) | | 900,000 | | | | 25,875 | 10/16/2020 |
| 80283L-AN-3 | SANTANDER UK PLC | D | 03/16/2020 | MATURITY | XXX | 2,000,000 | 2,000,000 | 1,996,694 | 1,999,813 | | 187 | | 187 | | 2,000,000 | | | | 23,750 | 03/16/2020 |
| 80283L-AP-8 | SANTANDER UK PLC | D | 11/03/2020 | MATURITY | XXX | 2,320,000 | 2,320,000 | 2,295,520 | 2,310,238 | | 9,762 | | 9,762 | | 2,320,000 | | | | 49,300 | 11/03/2020 |
| 822582-AM-4 | SHELL INTERNATIONAL FINANCE BV | D | 03/25/2020 | MATURITY | XXX | 400,000 | 400,000 | 438,004 | 402,398 | | (2,398) | | (2,398) | | 400,000 | | | | 8,750 | 03/25/2020 |
| 822582-BH-4 | SHELL INTERNATIONAL FINANCE BV | D | 05/11/2020 | MATURITY | XXX | 1,000,000 | 1,000,000 | 1,000,000 | 1,000,000 | | | | | | 1,000,000 | | | | 11,394 | 05/11/2020 |
| 822582-BW-1 | SHELL INTERNATIONAL FINANCE BV | D | 07/13/2020 | VARIOUS | XXX | 2,760,518 | 2,750,000 | 2,740,458 | 2,746,669 | | 361 | | 361 | | 2,747,030 | | 13,488 | 13,488 | 23,589 | 09/12/2021 |
| 830505-AT-0 | SKANDINAVISKA ENSKILDA BANKEN AB | D | 09/08/2020 | VARIOUS | XXX | 4,826,833 | 4,750,000 | 4,729,718 | 4,742,892 | | 2,704 | | 2,704 | | 4,745,596 | | 81,237 | 81,237 | 85,039 | 09/13/2021 |
| 830505-AV-5 | SKANDINAVISKA ENSKILDA BANKEN AB | D | 03/11/2020 | MATURITY | XXX | 1,500,000 | 1,500,000 | 1,498,965 | 1,499,932 | | 68 | | 68 | | 1,500,000 | | | | 17,250 | 03/11/2020 |
| 865622-CK-8 | SUMITOMO MITSUI BANKING CORP | D | 01/17/2020 | MATURITY | XXX | 1,250,000 | 1,250,000 | 1,249,100 | 1,249,977 | | 23 | | 23 | | 1,250,000 | | | | 7,513 | 01/17/2020 |
| 86562M-AM-2 | SUMITOMO MITSUI FINANCIAL GROUP INC | D | 09/10/2020 | PERSHING & COMPANY | XXX | 1,546,995 | 1,500,000 | 1,500,000 | 1,500,000 | | | | | | 1,500,000 | | 46,995 | 46,995 | 50,161 | 01/11/2022 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | 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 (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 |
| 86562M-AW-0 | SUMITOMO MITSUI FINANCIAL GROUP INC. | D | 01/06/2020 | BK OF NY/MIZUHO SECU | XXX | 904,254 | 900,000 | 900,000 | 900,000 | | | | | | 900,000 | | 4,254 | 4,254 | 5,690 | 01/17/2023 |
| 86562M-BU-3 | SUMITOMO MITSUI FINANCIAL GROUP INC. | D | 04/16/2020 | VARIOUS | XXX | 9,092,900 | 9,000,000 | 9,000,000 | 9,000,000 | | | | | | 9,000,000 | | 92,900 | 92,900 | 106,766 | 09/27/2029 |
| 86960B-AL-6 | SVENSKA HANDELSBANKEN AB | D | 06/16/2020 | VARIOUS | XXX | 3,049,350 | 3,000,000 | 3,000,000 | 3,000,000 | | | | | | 3,000,000 | | 49,350 | 49,350 | 52,675 | 03/30/2021 |
| 86960B-AQ-5 | SVENSKA HANDELSBANKEN AB | D | 09/22/2020 | VARIOUS | XXX | 7,336,409 | 7,295,000 | 7,266,622 | 7,285,151 | | 1,404 | | 1,404 | | 7,286,556 | | 49,853 | 49,853 | 76,589 | 09/07/2021 |
| 86960B-AR-3 | SVENSKA HANDELSBANKEN AB | D | 09/08/2020 | MATURITY | XXX | 350,000 | 350,000 | 349,647 | 349,918 | | 82 | | 82 | | 350,000 | | | | 6,825 | 09/08/2020 |
| 86960B-AS-1 | SVENSKA HANDELSBANKEN AB | D | 09/08/2020 | MATURITY | XXX | 1,725,000 | 1,725,000 | 1,725,000 | 1,725,000 | | | | | | 1,725,000 | | | | 18,702 | 09/08/2020 |
| 87019U-W8-8 | SWEDBANK AB/NEW YORK | D | 08/24/2020 | MATURITY | XXX | 775,000 | 775,000 | 775,000 | 775,000 | | | | | | 775,000 | | | | 9,651 | 08/24/2020 |
| 902133-AV-9 | TYCO ELECTRONICS GROUP SA | D | 06/05/2020 | MATURITY | XXX | 1,815,000 | 1,815,000 | 1,815,000 | 1,815,000 | | | | | | 1,815,000 | | | | 18,926 | 06/05/2020 |
| 961214-CS-0 | WESTPAC BANKING CORP | D | 11/23/2020 | MATURITY | XXX | 1,200,000 | 1,200,000 | 1,199,100 | 1,199,831 | | 169 | | 169 | | 1,200,000 | | | | 31,200 | 11/23/2020 |
| 961214-DA-8 | WESTPAC BANKING CORP | D | 01/29/2020 | MERRILL LYNCH PIERCE | XXX | 652,789 | 650,000 | 649,539 | 649,844 | | 8 | | 8 | | 649,852 | | 2,937 | 2,937 | 5,850 | 08/19/2021 |
| 961214-DG-5 | WESTPAC BANKING CORP | D | 09/09/2020 | RBC CAPITAL MARKETS | XXX | 1,550,355 | 1,500,000 | 1,499,235 | 1,499,677 | | 109 | | 109 | | 1,499,786 | | 50,569 | 50,569 | 49,000 | 01/11/2022 |
| 961214-DJ-9 | WESTPAC BANKING CORP | D | 03/06/2020 | MATURITY | XXX | 1,250,000 | 1,250,000 | 1,249,463 | 1,249,967 | | 33 | | 33 | | 1,250,000 | | | | 13,438 | 03/06/2020 |
| 961214-DL-4 | WESTPAC BANKING CORP | D | 03/06/2020 | MATURITY | XXX | 1,000,000 | 1,000,000 | 1,000,000 | 1,000,000 | | | | | | 1,000,000 | | | | 5,857 | 03/06/2020 |
| 961214-DW-0 | WESTPAC BANKING CORP | D | 01/10/2020 | MERRILL LYNCH PIERCE | XXX | 5,352,250 | 5,000,000 | 4,982,350 | 4,985,313 | | 56 | | 56 | | 4,985,368 | | 366,882 | 366,882 | 79,806 | 01/25/2028 |
| 961214-DY-6 | WESTPAC BANKING CORP | D | 05/15/2020 | MATURITY | XXX | 1,000,000 | 1,000,000 | 1,000,000 | 1,000,000 | | | | | | 1,000,000 | | | | 10,544 | 05/15/2020 |
| 3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | 1,326,790,038 | 1,284,932,130 | 1,289,912,483 | 1,216,291,465 | | (450,970) | | (450,970) | | 1,286,479,175 | | 38,759,605 | 38,759,605 | 24,505,360 | XXX |
| Bonds - Hybrid Securities | | | | | | | | | | | | | | | | | | | | |
| Bonds - Parent, Subsidiaries, and Affiliates | | | | | | | | | | | | | | | | | | | | |
| Bonds - SVO Identified Funds | | | | | | | | | | | | | | | | | | | | |
| Bonds - Subtotals - Unaffiliated Bank Loans | | | | | | | | | | | | | | | | | | | | |
| 8399997 - Bonds - Subtotals - Bonds - Part 4 | | | | | | 2,722,269,003 | 2,656,417,882 | 2,726,711,377 | 2,570,822,299 | | (7,591,628) | | (7,591,628) | | 2,665,027,303 | | 55,690,442 | 55,690,442 | 50,954,250 | XXX |
| 8399998 - Bonds - Summary item from Part 5 for Bonds | | | | | | 338,776,432 | 331,523,005 | 332,613,170 | | | (449,876) | | (449,876) | | 332,163,294 | | 6,572,005 | 6,572,005 | 1,964,408 | XXX |
| 8399999 - Bonds - Subtotals - Bonds | | | | | | 3,061,045,435 | 2,987,940,887 | 3,059,324,547 | 2,570,822,299 | | (8,041,503) | | (8,041,503) | | 2,997,190,597 | | 62,262,447 | 62,262,447 | 52,918,659 | XXX |
| Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred | | | | | | | | | | | | | | | | | | | | |
| Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred | | | | | | | | | | | | | | | | | | | | |
| Preferred Stocks - Parent, Subsidiaries and Affiliates Perpetual Preferred | | | | | | | | | | | | | | | | | | | | |
| Preferred Stocks - Parent, Subsidiaries and Affiliates Redeemable Preferred | | | | | | | | | | | | | | | | | | | | |
| Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded | | | | | | | | | | | | | | | | | | | | |
| Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other | | | | | | | | | | | | | | | | | | | | |
| Common Stocks - Parent, Subsidiaries, and Affiliates Publicly Traded | | | | | | | | | | | | | | | | | | | | |
| Common Stocks - Parent, Subsidiaries and Affiliates Other | | | | | | | | | | | | | | | | | | | | |
| Common Stocks - Mutual Funds | | | | | | | | | | | | | | | | | | | | |
| Common Stocks - Unit Investment Trusts | | | | | | | | | | | | | | | | | | | | |
| Common Stocks - Closed-End Funds | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | |
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| | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | |
| 9999999 Totals | | | | | | 3,061,045,435 | XXX | 3,059,324,547 | 2,570,822,299 | | (8,041,503) | | (8,041,503) | | 2,997,190,597 | | 62,262,447 | 62,262,447 | 52,918,659 | XXX |

# SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks **ACQUIRED** During Year and Fully **DISPOSED OF** During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | | 12 | 13 | 14 | 15 | 16 | | | | | |
| CUSIP Identification | Description | Foreign | Date Acquired | Name of Vendor | Disposal Date | Name of Purchaser | Par Value (Bonds) or Number of Shares (Stocks) | 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. Governments | | | | | | | | | | | | | | | | | | | | |
| 912810-SR-0 | UNITED STATES TREASURY NOTE/BOND | | 05/20/2020 | PIERPONT SECURITIES | 09/03/2020 | NOMURA SECURITIES IN | 10,000,000 | 9,849,687 | 10,032,422 | 9,851,412 | | 1,725 | | 1,725 | | | 181,010 | 181,010 | 34,239 | 5,197 |
| 912828-R6-9 | UNITED STATES TREASURY NOTE/BOND | | 01/22/2020 | GOLDMAN SACHS & CO | 03/31/2020 | GOLDMAN SACHS & CO | 1,500,000 | 1,504,922 | 1,560,410 | 1,504,651 | | (271) | | (271) | | | 55,759 | 55,759 | 8,258 | 3,663 |
| 912828-Z3-7 | UNITED STATES TREASURY INFLATION INDEXED | | 03/04/2020 | DEUTSCHE BANC/ALEX B | 04/23/2020 | J.P. MORGAN SECURITI | 10,047,800 | 10,573,843 | 10,634,968 | 10,565,581 | | (8,262) | | (8,262) | | | 69,387 | 69,387 | 3,450 | 1,716 |
| 912828-Z4-5 | UNITED STATES TREASURY FLOATING RATE NOT | | 01/27/2020 | SOCIETE GENERALE TD | 04/22/2020 | NOMURA SECURITIES IN | 5,000,000 | 5,001,892 | 5,001,256 | 5,001,676 | | (217) | | (217) | | | (420) | (420) | 10,931 | |
| 912828-ZA-1 | UNITED STATES TREASURY NOTE/BOND | | 06/05/2020 | BANC/AMERICA SECUR.L | 11/17/2020 | VARIOUS | 6,750,000 | 6,812,422 | 6,850,402 | 6,800,904 | | (11,518) | | (11,518) | | | 49,498 | 49,498 | 35,013 | 8,942 |
| 912828-ZH-6 | UNITED STATES TREASURY NOTE/BOND | | 04/20/2020 | RBC CAPITAL MARKETS | 10/29/2020 | VARIOUS | 10,000,000 | 9,998,438 | 10,010,195 | 9,998,555 | | 118 | | 118 | | | 11,640 | 11,640 | 6,119 | 478 |
| 912828-ZQ-6 | UNITED STATES TREASURY NOTE/BOND | | 07/01/2020 | VARIOUS | 09/30/2020 | VARIOUS | 5,310,000 | 5,283,096 | 5,292,617 | 5,283,601 | | 505 | | 505 | | | 9,016 | 9,016 | 10,757 | 4,329 |
| 912828-ZW-3 | UNITED STATES TREASURY NOTE/BOND | | 07/01/2020 | BANC/AMERICA SECUR.L | 08/17/2020 | VARIOUS | 4,310,000 | 4,300,404 | 4,315,483 | 4,300,617 | | 213 | | 213 | | | 14,866 | 14,866 | 1,262 | 59 |
| 91282C-AC-5 | UNITED STATES TREASURY NOTE/BOND | | 08/07/2020 | MORGAN STANLEY & CO | 08/18/2020 | BK OF AMERICA NA | 1,000,000 | 999,961 | 999,648 | 999,961 | | | | | | | (313) | (313) | 65 | 34 |
| 91282C-AG-6 | UNITED STATES TREASURY NOTE/BOND | | 09/03/2020 | NOMURA SECURITIES IN | 10/05/2020 | BK OF NYC/HSBCSI | 10,000,000 | 10,000,391 | 9,996,484 | 10,000,373 | | (17) | | (17) | | | (3,889) | (3,889) | 1,243 | 138 |
| 912834-FB-9 | UNITED STATES TREASURY STRIP COUPON | | 01/27/2020 | JPM SECURITIES-FIXED | 04/16/2020 | JPM SECURITIES-FIXED | 9,380,000 | 6,205,902 | 7,378,496 | 6,234,102 | | 28,200 | | 28,200 | | | 1,144,394 | 1,144,394 | | |
| 0599999 - Bonds - U.S. Governments | | | | | | | 73,297,800 | 70,530,956 | 72,072,382 | 70,541,434 | | 10,477 | | 10,477 | | | 1,530,948 | 1,530,948 | 111,337 | 24,555 |
| Bonds - All Other Governments | | | | | | | | | | | | | | | | | | | | |
| Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) | | | | | | | | | | | | | | | | | | | | |
| 373385-FU-2 | STATE OF GEORGIA | | 08/19/2020 | MORGAN STANLEY & CO | 09/23/2020 | JPM SECURITIES-FIXED | 2,000,000 | 2,000,000 | 1,996,960 | 2,000,000 | | | | | | | (3,040) | (3,040) | 1,649 | |
| 56052A-D8-6 | STATE OF MAINE | | 06/05/2020 | GOLDMAN SACHS & CO | 12/08/2020 | MORGAN STANLEY & CO | 3,000,000 | 3,543,540 | 3,495,000 | 3,480,165 | | (63,375) | | (63,375) | | | 14,835 | 14,835 | 69,167 | |
| 677522-4G-6 | STATE OF OHIO | | 06/18/2020 | PERSHING & COMPANY | 11/17/2020 | PERSHING & COMPANY | 2,000,000 | 2,000,000 | 2,020,100 | 2,000,000 | | | | | | | 20,100 | 20,100 | 11,917 | |
| 93974D-GF-9 | STATE OF WASHINGTON | | 06/15/2020 | RAYMOND JAMES & ASSO | 09/08/2020 | DAVIDSON D.A & CO IN | 3,720,000 | 4,079,910 | 4,045,686 | 4,039,127 | | (40,783) | | (40,783) | | | 6,559 | 6,559 | 128,650 | 85,767 |
| 1799999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) | | | | | | | 10,720,000 | 11,623,450 | 11,557,746 | 11,519,293 | | (104,157) | | (104,157) | | | 38,453 | 38,453 | 211,382 | 85,767 |
| Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) | | | | | | | | | | | | | | | | | | | | |
| 088281-LZ-1 | COUNTY OF BEXAR TX | | 07/21/2020 | RBC CAPITAL MARKETS | 10/02/2020 | SAMUEL A RAMIREZ & C | 3,000,000 | 3,416,310 | 3,383,940 | 3,386,923 | | (29,388) | | (29,388) | | | (2,983) | (2,983) | 46,250 | 15,833 |
| 194740-NK-8 | COUNTY OF COLLIN TX | | 06/25/2020 | CITIGROUP GLOBAL MKT | 12/08/2020 | NATL FINANCIAL SERVI | 3,410,000 | 3,957,544 | 3,923,614 | 3,901,646 | | (55,898) | | (55,898) | | | 21,968 | 21,968 | 62,043 | |
| 592112-QA-7 | METROPOLITAN GOVERNMENT OF NASHVILLE & D | | 06/24/2020 | JPM SECURITIES-FIXED | 10/02/2020 | BNY/SUNTRUST CAPITAL | 1,500,000 | 1,641,750 | 1,625,565 | 1,622,271 | | (19,479) | | (19,479) | | | 3,294 | 3,294 | 57,292 | 36,458 |
| 613340-2W-7 | COUNTY OF MONTGOMERY MD | | 06/15/2020 | RAYMOND JAMES & ASSO | 10/02/2020 | JPM SECURITIES-FIXED | 3,000,000 | 3,473,820 | 3,439,620 | 3,431,617 | | (42,203) | | (42,203) | | | 8,003 | 8,003 | 64,583 | 19,167 |
| 938429-J8-1 | WASHINGTON & MULTNOMAH COUNTIES SCHOOL D | | 06/03/2020 | CABRERA CAPITAL MARK | 10/02/2020 | BNY/SUNTRUST CAPITAL | 2,250,000 | 2,572,155 | 2,538,203 | 2,536,503 | | (35,652) | | (35,652) | | | 1,700 | 1,700 | 90,938 | 53,125 |
| 2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) | | | | | | | 13,160,000 | 15,061,579 | 14,910,942 | 14,878,959 | | (182,620) | | (182,620) | | | 31,983 | 31,983 | 321,106 | 124,583 |
| Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions | | | | | | | | | | | | | | | | | | | | |
| 25477G-NH-4 | DISTRICT OF COLUMBIA | | 06/30/2020 | RAYMOND JAMES & ASSO | 09/09/2020 | BARCLAYS CAPITAL FIX | 2,000,000 | 2,227,960 | 2,214,020 | 2,209,697 | | (18,263) | | (18,263) | | | 4,323 | 4,323 | 27,778 | 8,611 |
| 3130AK-7J-9 | FEDERAL HOME LOAN BANKS | | 09/30/2020 | CITIGROUP GLOBAL MKT | 12/22/2020 | CALL 100 | 10,000,000 | 9,995,000 | 10,000,000 | 9,995,324 | | 324 | | 324 | | | 4,676 | 4,676 | 8,250 | 825 |
| 3133EL-SK-1 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | 03/05/2020 | G.X. CLARKE AND CO | 06/11/2020 | CALL 100 | 9,730,000 | 9,730,000 | 9,730,000 | 9,730,000 | | | | | | | | | 20,190 | |
| 341271-AF-1 | STATE BOARD OF ADMINISTRATION FINANCE CO | | 10/28/2020 | VARIOUS | 11/23/2020 | CITIGROUP GLOBAL MKT | 5,500,000 | 5,536,548 | 5,692,060 | 5,536,304 | | (243) | | (243) | | | 155,756 | 155,756 | 22,707 | 7,240 |
| 64971X-PN-2 | NEW YORK CITY TRANSITIONAL FINANCE AUTHO | | 05/13/2020 | JPM SECURITIES-FIXED | 08/21/2020 | VARIOUS | 10,000,000 | 10,000,000 | 10,500,500 | 10,000,000 | | | | | | | 500,500 | 500,500 | 56,139 | |
| 79625G-CX-9 | CITY OF SAN ANTONIO TX ELECTRIC & GAS SY | | 02/26/2020 | EXCHANGE OFFER | 05/22/2020 | MORGAN STANLEY & CO | 1,745,000 | 1,867,318 | 1,884,914 | 1,851,634 | | (15,684) | | (15,684) | | | 33,280 | 33,280 | 28,114 | 6,059 |
| 882854-F8-0 | TEXAS WATER DEVELOPMENT BOARD | | 07/23/2020 | RAYMOND JAMES & ASSO | 12/08/2020 | MORGAN STANLEY & CO | 2,750,000 | 3,176,253 | 3,123,725 | 3,126,118 | | (50,134) | | (50,134) | | | (2,393) | (2,393) | 89,757 | 37,847 |
| 914378-LL-6 | UNIVERSITY OF KENTUCKY | | 07/16/2020 | CITIGROUP GLOBAL MKT | 11/09/2020 | OPPENHEIMER AND CO I | 2,000,000 | 2,114,980 | 2,082,740 | 2,084,818 | | (30,162) | | (30,162) | | | (2,078) | (2,078) | 61,389 | 30,278 |
| 914455-TH-3 | UNIVERSITY OF MICHIGAN | | 06/10/2020 | BANC/AMERICA SECUR.L | 12/08/2020 | MORGAN STANLEY & CO | 2,165,000 | 2,549,223 | 2,506,702 | 2,500,339 | | (48,884) | | (48,884) | | | 6,363 | 6,363 | 52,321 | |
| 3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions | | | | | | | 45,890,000 | 47,197,280 | 47,734,661 | 47,034,234 | | (163,046) | | (163,046) | | | 700,427 | 700,427 | 366,644 | 90,860 |
| Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | | | | | | | | | | | | | | | |
| 00206R-MF-6 | AT&T INC | | 12/07/2020 | NON-BROKER/ *TRADE* | 12/17/2020 | VARIOUS | 1,736,205 | 1,528,225 | 1,776,480 | 1,528,572 | | 346 | | 346 | | | 247,908 | 247,908 | 1,230 | |
| 00507V-AP-4 | ACTIVISION BLIZZARD INC | | 08/05/2020 | BANC/AMERICA SECUR.L | 10/02/2020 | JPM SECURITIES-FIXED | 2,900,000 | 2,888,806 | 2,835,417 | 2,888,969 | | 163 | | 163 | | | (53,552) | (53,552) | 6,090 | |
| 00914A-AF-9 | AIR LEASE CORP | | 01/07/2020 | BANC/AMERICA SECUR.L | 02/27/2020 | CREDIT SUISSE FIRST | 1,300,000 | 1,286,519 | 1,300,221 | 1,286,851 | | 332 | | 332 | | | 13,370 | 13,370 | 3,987 | |
| 023135-BS-4 | AMAZON.COM INC | | 06/01/2020 | GOLDMAN SACHS & CO | 07/15/2020 | BNP PARIBAS SEC CORP | 5,000,000 | 4,994,450 | 5,140,600 | 4,994,512 | | 62 | | 62 | | | 146,088 | 146,088 | 9,167 | |
| 024836-AF-5 | AMERICAN CAMPUS COMMUNITIES OPERATING PA | | 01/15/2020 | WELLS FARGO SECS LLC | 09/15/2020 | MERRILL LYNCH PIERCE | 5,000,000 | 4,990,500 | 5,037,700 | 4,991,025 | | 525 | | 525 | | | 46,675 | 46,675 | 89,854 | |
| 03027X-AZ-3 | AMERICAN TOWER CORP | | 01/07/2020 | JPM SECURITIES-FIXED | 02/11/2020 | MERRILL LYNCH PIERCE | 2,000,000 | 1,998,100 | 2,026,880 | 1,998,132 | | 32 | | 32 | | | 28,748 | 28,748 | 4,400 | |
| 052769-AG-1 | AUTODESK INC | | 01/07/2020 | CITIGROUP GLOBAL MKT | 02/27/2020 | MILLENNIUM ADVISORS | 940,000 | 937,885 | 977,948 | 937,909 | | 24 | | 24 | | | 40,039 | 40,039 | 3,572 | |
| 06051G-GS-2 | BANK OF AMERICA CORP | | 04/03/2020 | BANC/AMERICA SECUR.L | 10/01/2020 | CALL 100 | 1,439,000 | 1,435,906 | 1,439,000 | 1,436,902 | | 996 | | 996 | | | 2,098 | 2,098 | 16,750 | 558 |
| 06051G-JF-7 | BANK OF AMERICA CORP | | 07/20/2020 | BANC/AMERICA SECUR.L | 12/16/2020 | MERRILL LYNCH PIERCE | 5,000,000 | 5,000,000 | 5,010,900 | 5,000,000 | | | | | | | 10,900 | 10,900 | 38,224 | |
| 06367W-B8-5 | BANK OF MONTREAL | | 04/22/2020 | BMOCM/BONDS | 08/07/2020 | VARIOUS | 9,000,000 | 8,993,160 | 9,335,180 | 8,993,408 | | 248 | | 248 | | | 341,772 | 341,772 | 31,656 | |
| 06406R-AN-7 | BANK OF NEW YORK MELLON CORP/THE | | 04/17/2020 | GOLDMAN SACHS & CO | 04/24/2020 | RBC CAPITAL MARKETS | 6,230,000 | 6,227,633 | 6,246,572 | 6,227,638 | | 5 | | 5 | | | 18,934 | 18,934 | 1,108 | |
| 072722-AD-3 | BAYCARE HEALTH SYSTEM INC | | 04/08/2020 | MORGAN STANLEY & CO | 04/14/2020 | MORGAN STANLEY & CO | 2,000,000 | 2,000,000 | 2,027,880 | 2,000,000 | | | | | | | 27,880 | 27,880 | | |
| 093662-AH-7 | BLOCK FINANCIAL LLC | | 08/04/2020 | JPM SECURITIES-FIXED | 09/08/2020 | MORGAN STANLEY & CO | 2,150,000 | 2,143,271 | 2,176,703 | 2,143,322 | | 51 | | 51 | | | 33,381 | 33,381 | 7,637 | |
| 110122-CZ-9 | BRISTOL-MYERS SQUIBB CO | | 07/16/2020 | EXCHANGE OFFER | 08/17/2020 | VARIOUS | 2,000,000 | 2,067,944 | 2,138,469 | 2,066,128 | | (1,816) | | (1,816) | | | 72,341 | 72,341 | 30,676 | 26,361 |
| 126650-DN-7 | CVS HEALTH CORP | | 08/12/2020 | BARCLAYS CAPITAL INC | 11/19/2020 | WELLS FARGO SECS LLC | 2,800,000 | 2,795,408 | 2,788,492 | 2,795,516 | | 108 | | 108 | | | (7,024) | (7,024) | 12,522 | |

# 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 (Stocks) | 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 |
| 14913R-2C-0 | CATERPILLAR FINANCIAL SERVICES CORP | | 05/12/2020 | BANC/AMERICA SECUR.L | 06/22/2020 | VARIOUS | 7,000,000 | 6,985,580 | 7,168,590 | 6,985,853 | | 273 | | 273 | | | 182,737 | 182,737 | 9,868 | |
| 161175-BX-1 | CHARTER COMMUNICATIONS OPERATING LLC / C | | 11/30/2020 | VARIOUS | 12/22/2020 | J.P. MORGAN SECURITI | 5,550,000 | 5,548,848 | 5,513,537 | 5,548,852 | | 4 | | 4 | | | (35,316) | (35,316) | 7,092 | |
| 161571-HP-2 | CHASE ISSUANCE TRUST | | 02/10/2020 | PERSHING & COMPANY | 03/04/2020 | JPM SECURITIES-FIXED | 5,000,000 | 4,998,855 | 5,059,375 | 4,998,872 | | 18 | | 18 | | | 60,503 | 60,503 | 3,613 | |
| 166764-BZ-2 | CHEVRON CORP | | 05/07/2020 | JPM SECURITIES-FIXED | 10/09/2020 | VARIOUS | 2,000,000 | 2,000,000 | 2,165,796 | 2,000,000 | | | | | | | 165,796 | 165,796 | 25,214 | |
| 191216-CP-3 | COCA-COLA CO/THE | | 03/20/2020 | BANC/AMERICA SECUR.L | 09/21/2020 | CA..CASH..CLOSE | 1,550,000 | 1,547,272 | 2,040,389 | 1,547,316 | | 44 | | 44 | | | 493,073 | 493,073 | 31,258 | |
| 20605P-AK-7 | CONCHO RESOURCES INC | | 09/14/2020 | NATL FINANCIAL SERVI | 12/11/2020 | KEYBANC CAPITAL MARK | 300,000 | 339,042 | 357,627 | 337,951 | | (1,091) | | (1,091) | | | 19,676 | 19,676 | 4,157 | 1,111 |
| 22160K-AQ-8 | COSTCO WHOLESALE CORP | | 04/16/2020 | CREDIT SUISSE FIRST | 11/17/2020 | BARCLAYS CAPITAL FIX | 2,000,000 | 1,995,900 | 2,067,320 | 1,996,080 | | 180 | | 180 | | | 71,240 | 71,240 | 20,319 | |
| 30231G-BL-5 | EXXON MOBIL CORP | | 04/13/2020 | BANC/AMERICA SECUR.L | 04/28/2020 | MORGAN STANLEY & CO | 825,000 | 825,000 | 829,034 | 825,000 | | | | | | | 4,034 | 4,034 | 540 | |
| 337932-AK-3 | FIRSTENERGY CORP | | 02/18/2020 | NON-BROKER TRADE, BO | 10/23/2020 | MERRILL LYNCH PIERCE | 125,000 | 124,744 | 127,064 | 124,777 | | 33 | | 33 | | | 2,287 | 2,287 | 1,758 | |
| 337932-AL-1 | FIRSTENERGY CORP | | 02/18/2020 | MORGAN STANLEY & CO | 10/30/2020 | J.P. MORGAN SECURITI | 3,000,000 | 2,997,870 | 2,921,010 | 2,998,001 | | 131 | | 131 | | | (76,991) | (76,991) | 55,871 | |
| 337932-AN-7 | FIRSTENERGY CORP | | 06/03/2020 | VARIOUS | 10/23/2020 | CREDIT SUISSE FIRST | 2,500,000 | 2,496,250 | 2,480,225 | 2,496,497 | | 247 | | 247 | | | (16,272) | (16,272) | 15,444 | |
| 375558-BX-0 | GILEAD SCIENCES INC | | 09/23/2020 | BARCLAYS CAPITAL FIX | 11/10/2020 | MORGAN STANLEY & CO | 4,000,000 | 3,996,520 | 4,006,440 | 3,996,578 | | 58 | | 58 | | | 9,862 | 9,862 | 5,733 | |
| 38143U-8H-7 | GOLDMAN SACHS GROUP INC/THE | | 09/14/2020 | JANE STREET EXECUTIO | 12/03/2020 | GOLDMAN SACHS & CO | 425,000 | 481,317 | 481,602 | 478,962 | | (2,355) | | (2,355) | | | 2,640 | 2,640 | 4,516 | 930 |
| 384802-AE-4 | WW GRAINGER INC | | 02/21/2020 | BANC/AMERICA SECUR.L | 07/16/2020 | VARIOUS | 5,750,000 | 5,734,015 | 6,014,068 | 5,735,142 | | 1,127 | | 1,127 | | | 278,925 | 278,925 | 39,081 | |
| 440452-AF-7 | HORMEL FOODS CORP | | 06/04/2020 | WELLS FARGO SECS LLC | 11/17/2020 | MORGAN STANLEY & CO | 3,000,000 | 2,991,810 | 3,105,210 | 2,992,140 | | 330 | | 330 | | | 113,070 | 113,070 | 23,700 | |
| 45866F-AN-4 | INTERCONTINENTAL EXCHANGE INC | | 08/17/2020 | WELLS FARGO SECS LLC | 10/29/2020 | WELLS FARGO SECS LLC | 2,700,000 | 2,688,093 | 2,693,088 | 2,688,273 | | 180 | | 180 | | | 4,815 | 4,815 | 9,990 | |
| 46124H-AC-0 | INTUIT INC | | 06/25/2020 | BANC/AMERICA SECUR.L | 09/23/2020 | MERRILL LYNCH PIERCE | 1,800,000 | 1,798,308 | 1,847,862 | 1,798,363 | | 55 | | 55 | | | 49,499 | 49,499 | 5,805 | |
| 46647P-BJ-4 | JPMORGAN CHASE & CO | | 03/19/2020 | JPM SECURITIES-FIXED | 04/08/2020 | VARIOUS | 5,000,000 | 5,000,000 | 5,846,070 | 5,000,000 | | | | | | | 846,070 | 846,070 | 11,857 | |
| 48125L-RN-4 | JPMORGAN CHASE BANK NA | | 03/05/2020 | GOLDMAN SACHS & CO | 04/26/2020 | CALL 100 | 2,425,000 | 2,430,262 | 2,425,000 | 2,425,000 | | (5,262) | | (5,262) | | | | | 37,418 | 27,648 |
| 512807-AV-0 | LAM RESEARCH CORP | | 04/30/2020 | J.P. MORGAN SECURITI | 10/29/2020 | MORGAN STANLEY & CO | 1,000,000 | 996,700 | 1,033,330 | 996,847 | | 147 | | 147 | | | 36,483 | 36,483 | 9,342 | |
| 539830-BP-3 | LOCKHEED MARTIN CORP | | 11/06/2020 | BNP PARIBAS SEC CORP | 11/20/2020 | GOLDMAN SACHS & CO | 330,000 | 347,130 | 346,229 | 347,064 | | (66) | | (66) | | | (835) | (835) | 3,120 | 2,883 |
| 571903-BD-4 | MARRIOTT INTERNATIONAL INC/MD | | 04/14/2020 | VARIOUS | 04/15/2020 | VARIOUS | 200,000 | 199,992 | 205,450 | 199,992 | | | | | | | 5,458 | 5,458 | 32 | |
| 609207-AX-3 | MONDELEZ INTERNATIONAL INC | | 09/02/2020 | U.S. BANCORP INVESTM | 09/29/2020 | WELLS FARGO SECS LLC | 4,600,000 | 4,567,892 | 4,511,772 | 4,568,093 | | 201 | | 201 | | | (56,321) | (56,321) | 4,983 | |
| 620076-BT-5 | MOTOROLA SOLUTIONS INC | | 08/10/2020 | GOLDMAN SACHS & CO | 12/01/2020 | VARIOUS | 1,820,000 | 1,816,396 | 1,850,658 | 1,816,489 | | 93 | | 93 | | | 34,168 | 34,168 | 12,409 | |
| 63946B-AH-3 | NBCUNIVERSAL MEDIA LLC | | 04/08/2020 | CITIGROUP GLOBAL MKT | 09/10/2020 | CALL 105.875 | 350,000 | 363,951 | 370,563 | 361,903 | | (2,048) | | (2,048) | | | (11,903) | (11,903) | 27,131 | 2,460 |
| 66989H-AR-9 | NOVARTIS CAPITAL CORP | | 02/11/2020 | CITIGROUP GLOBAL MKT | 04/23/2020 | VARIOUS | 9,000,000 | 8,988,210 | 9,351,050 | 8,988,292 | | 82 | | 82 | | | 362,758 | 362,758 | 16,561 | |
| 682680-BA-0 | ONEOK INC | | 03/05/2020 | BARCLAYS CAPITAL INC | 04/21/2020 | J.P. MORGAN SECURITI | 6,350,000 | 6,345,047 | 5,480,241 | 6,345,149 | | 102 | | 102 | | | (864,908) | (864,908) | 16,686 | |
| 718546-AY-0 | PHILLIPS 66 | | 11/16/2020 | RBC CAPITAL MARKETS | 12/08/2020 | RBC CAPITAL MARKETS | 5,600,000 | 5,593,952 | 5,614,934 | 5,594,057 | | 105 | | 105 | | | 20,877 | 20,877 | 2,930 | |
| 742718-FF-1 | PROCTER & GAMBLE CO/THE | | 03/23/2020 | VARIOUS | 04/14/2020 | VARIOUS | 625,000 | 624,006 | 664,816 | 624,017 | | 10 | | 10 | | | 40,800 | 40,800 | 825 | |
| 742718-FJ-3 | PROCTER & GAMBLE CO/THE | | 03/23/2020 | CITIGROUP GLOBAL MKT | 10/20/2020 | NON-BROKER TRADE, BO | 3,000,000 | 2,985,090 | 3,742,050 | 2,985,398 | | 308 | | 308 | | | 756,652 | 756,652 | 63,308 | |
| 81762P-AE-2 | SERVICENOW INC | | 09/14/2020 | CREDIT SUISSE FIRST | 12/03/2020 | JPM SECURITIES-FIXED | 350,000 | 344,782 | 341,243 | 344,892 | | 110 | | 110 | | | (3,649) | (3,649) | 1,579 | 476 |
| 844741-BJ-6 | SOUTHWEST AIRLINES CO | | 04/29/2020 | VARIOUS | 04/30/2020 | VARIOUS | 1,200,000 | 1,197,396 | 1,195,500 | 1,197,396 | | | | | | | (1,896) | (1,896) | | |
| 89788M-AC-6 | TRUIST FINANCIAL CORP | | 07/30/2020 | BNY/SUNTRUST CAPITAL | 12/03/2020 | GOLDMAN SACHS & CO | 2,600,000 | 2,595,814 | 2,595,008 | 2,596,011 | | 197 | | 197 | | | (1,003) | (1,003) | 10,075 | |
| 904764-BK-2 | UNILEVER CAPITAL CORP | | 09/08/2020 | BANC/AMERICA SECUR.L | 09/23/2020 | GOLDMAN SACHS & CO | 2,000,000 | 1,998,700 | 2,014,940 | 1,998,704 | | 4 | | 4 | | | 16,236 | 16,236 | 840 | |
| 91159H-JA-9 | US BANCORP | | 07/16/2020 | U.S. BANCORP INVESTM | 09/02/2020 | VARIOUS | 15,000,000 | 14,903,850 | 15,083,660 | 14,904,370 | | 520 | | 520 | | | 179,290 | 179,290 | 11,764 | |
| 913017-CY-3 | RAYTHEON TECHNOLOGIES CORP | | 09/14/2020 | KEYBANC CAPITAL MARK | 12/11/2020 | CITIGROUP GLOBAL MKT | 400,000 | 477,924 | 473,108 | 475,634 | | (2,290) | | (2,290) | | | (2,526) | (2,526) | 9,579 | 5,500 |
| 95000U-2N-2 | WELLS FARGO & CO | | 04/23/2020 | WELLS FARGO SECS LLC | 10/02/2020 | VARIOUS | 7,000,000 | 7,000,000 | 7,212,690 | 7,000,000 | | | | | | | 212,690 | 212,690 | 48,987 | |
| 98419M-AM-2 | XYLEM INC/NY | | 06/24/2020 | CITIGROUP GLOBAL MKT | 10/29/2020 | BARCLAYS CAPITAL INC | 2,700,000 | 2,686,527 | 2,794,905 | 2,687,107 | | 580 | | 580 | | | 107,798 | 107,798 | 18,428 | |
| 136385-AZ-4 | CANADIAN NATURAL RESOURCES LTD | A | 06/22/2020 | JPM SECURITIES-FIXED | 11/10/2020 | JP MORGAN CHASE/JP M | 2,000,000 | 1,996,640 | 2,038,400 | 1,996,885 | | 245 | | 245 | | | 41,515 | 41,515 | 15,831 | |
| 63307A-2J-3 | NATIONAL BANK OF CANADA | A | 01/09/2020 | NATIONAL BANK OF CAN | 07/16/2020 | VARIOUS | 10,000,000 | 9,996,700 | 10,244,260 | 9,997,085 | | 385 | | 385 | | | 247,175 | 247,175 | 76,825 | |
| 06738E-BQ-7 | BARCLAYS PLC | D | 12/03/2020 | BARCLAYS CAPITAL FIX | 12/16/2020 | GOLDMAN SACHS & CO | 7,335,000 | 7,335,000 | 7,350,917 | 7,335,000 | | | | | | | 15,917 | 15,917 | 1,641 | |
| 22303Q-AP-5 | COVIDIEN INTERNATIONAL FINANCE SA | D | 04/01/2020 | MITSUBISHI UFJ SECS | 10/29/2020 | CALL 106.857 | 300,000 | 313,283 | 320,571 | 310,740 | | (2,543) | | (2,543) | | | (10,740) | (10,740) | 28,290 | 2,631 |
| 404280-BF-5 | HSBC HOLDINGS PLC | D | 07/29/2020 | HSBC SECURITIES (USA | 11/30/2020 | CA..CASH..CLOSE | 250,000 | 257,430 | 256,660 | 255,711 | | (1,719) | | (1,719) | | | 949 | 949 | 2,668 | 478 |
| 3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | | 188,455,205 | 188,199,904 | 192,500,701 | 188,189,374 | | (10,530) | | (10,530) | | | 4,270,194 | 4,270,194 | 953,940 | 71,036 |
| Bonds - Hybrid Securities | | | | | | | | | | | | | | | | | | | | |
| Bonds - Parent, Subsidiaries, and Affiliates | | | | | | | | | | | | | | | | | | | | |
| Bonds - SVO Identified Funds | | | | | | | | | | | | | | | | | | | | |
| Bonds - Subtotals - Unaffiliated Bank Loans | | | | | | | | | | | | | | | | | | | | |
| 8399998 - Bonds - Subtotals - Bonds | | | | | | | 331,523,005 | 332,613,170 | 338,776,432 | 332,163,294 | | (449,876) | | (449,876) | | | 6,572,005 | 6,572,005 | 1,964,408 | 396,802 |
| Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred | | | | | | | | | | | | | | | | | | | | |
| Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred | | | | | | | | | | | | | | | | | | | | |
| Preferred Stocks - Parent, Subsidiaries and Affiliates Perpetual Preferred | | | | | | | | | | | | | | | | | | | | |
| Preferred Stocks - Parent, Subsidiaries and Affiliates Redeemable Preferred | | | | | | | | | | | | | | | | | | | | |
| Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded | | | | | | | | | | | | | | | | | | | | |
| Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other | | | | | | | | | | | | | | | | | | | | |
| Common Stocks - Parent, Subsidiaries, and Affiliates Publicly Traded | | | | | | | | | | | | | | | | | | | | |
| Common Stocks - Parent, Subsidiaries and Affiliates Other | | | | | | | | | | | | | | | | | | | | |
| Common Stocks - Mutual Funds | | | | | | | | | | | | | | | | | | | | |
| Common Stocks - Unit Investment Trusts | | | | | | | | | | | | | | | | | | | | |
| Common Stocks - Closed-End Funds | | | | | | | | | | | | | | | | | | | | |
| 9999999 Totals | | | | | | | | 332,613,170 | 338,776,432 | 332,163,294 | | (449,876) | | (449,876) | | | 6,572,005 | 6,572,005 | 1,964,408 | 396,802 |

# SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Stock of Such Company Owned by Insurer on Statement Date | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 |
| CUSIP Identification | Description Name of Subsidiary, Controlled or Affiliated Company | Foreign | NAIC Company Code | ID Number | NAIC Valuation Method | Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock? | Total Amount of Such Intangible Assets | Book / Adjusted Carrying Value | Nonadmitted Amount | Number of Shares | % of Outstanding |
| | | | | | | | | | | | |
| 1999999 Totals - Preferred and Common Stocks | | | | | | | | | | XXX | XXX |

NONE

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: $
2. Total amount of intangible assets nonadmitted $

# SCHEDULE D - PART 6 - SECTION 2

| 1 | 2 | 3 | 4 | Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date | |
|---|---|---|---|---|---|
| | | | | 5 | 6 |
| CUSIP Identification | Name of Lower-Tier Company | Name of Company Listed in Section 1 Which Controls Lower-Tier Company | Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1 | Number of Shares | % of Outstanding |
| | | | | | |
| 0399999 Totals - Preferred and Common | | | | XXX | XXX |

NONE

# SCHEDULE DA - PART 1

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

| 1 | Codes | | 4 | 5 | 6 | 7 | Change In Book/Adjusted Carrying Value | | | | 12 | 13 | Interest | | | | | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | | | 14 | 15 | 16 | 17 | 18 | 19 | |
| Description | Code | Foreign | Date Acquired | Name of Vendor | Maturity Date | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Par Value | Actual Cost | Amount Due And Accrued Dec. 31 of Current Year On Bond Not In Default | Non-Admitted Due and Accrued | Rate of | Effective Rate of | When Paid | Amount Received During Year | Paid for Accrued Interest |
| Bonds - U.S. Governments Issuer Obligations | | | | | | | | | | | | | | | | | | | |
| UNITED STATES TREASURY BILL | | | 09/25/2020 | NOMURA SECURITIES IN | 03/25/2021 | 2,999,256 | | 851 | | | 3,000,000 | 2,998,405 | | | | 0.108 | MAT | | |
| UNITED STATES TREASURY BILL | | | 07/21/2020 | NON-BROKER TRADE, BO | 04/22/2021 | 2,998,705 | | 1,890 | | | 3,000,000 | 2,996,815 | | | | 0.142 | MAT | | |
| UNITED STATES TREASURY BILL | | | 11/20/2020 | NOMURA SECURITIES IN | 05/20/2021 | 4,998,311 | | 474 | | | 5,000,000 | 4,997,837 | | | | 0.088 | MAT | | |
| UNITED STATES TREASURY BILL | | | 12/31/2020 | J.P. MORGAN SECURITI | 12/30/2021 | 7,037,470 | | 21 | | | 7,045,000 | 7,037,449 | | | | 0.106 | MAT | | |
| U S TREASURY BILL | @ | | 10/14/2020 | BARCLAYS CAPITAL INC | 03/23/2021 | 3,998,920 | | 973 | | | 4,000,000 | 3,997,947 | | | | 0.120 | N/A | | |
| UNITED STATES TREASURY NOTE/BOND | | | 09/16/2020 | NON-BROKER TRADE, BO | 05/15/2021 | 52,452,516 | | (376,204) | | | 51,968,000 | 52,828,720 | 177,115 | | 2.625 | 0.105 | MN | 682,080 | 467,077 |
| 0199999 - Bonds - U.S. Governments - Issuer Obligations | | | | | | 74,485,178 | | (371,995) | | | 74,013,000 | 74,857,173 | 177,115 | | XXX | XXX | XXX | 682,080 | 467,077 |
| Bonds - U.S. Governments - Residential Mortgage-Backed Securities | | | | | | | | | | | | | | | | | | | |
| Bonds - U.S. Governments - Commercial Mortgage-Backed Securities | | | | | | | | | | | | | | | | | | | |
| Bonds - U.S Governments - Other Loan-Backed and Structured Securities | | | | | | | | | | | | | | | | | | | |
| 0599999 - Bonds - Subtotals - U.S. Governments | | | | | | 74,485,178 | | (371,995) | | | 74,013,000 | 74,857,173 | 177,115 | | XXX | XXX | XXX | 682,080 | 467,077 |
| Bonds - All Other Governments - Issuer Obligations | | | | | | | | | | | | | | | | | | | |
| Bonds - All Other Governments - Residential Mortgage-Backed Securities | | | | | | | | | | | | | | | | | | | |
| Bonds - All Other Governments - Single Class Mortgage-Backed/Asset-Backed Securities | | | | | | | | | | | | | | | | | | | |
| Bonds - All Other Governments - Other Loan-Backed and Structured Securities | | | | | | | | | | | | | | | | | | | |
| Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations | | | | | | | | | | | | | | | | | | | |
| Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities | | | | | | | | | | | | | | | | | | | |
| Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities | | | | | | | | | | | | | | | | | | | |
| Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities | | | | | | | | | | | | | | | | | | | |
| Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations | | | | | | | | | | | | | | | | | | | |
| Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities | | | | | | | | | | | | | | | | | | | |
| Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities | | | | | | | | | | | | | | | | | | | |
| Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities | | | | | | | | | | | | | | | | | | | |
| Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions - Issuer Obligations | | | | | | | | | | | | | | | | | | | |
| CITY OF LOS ANGELES CA | | | 07/08/2020 | UPM SECURITIES-FIXED | 06/24/2021 | 26,456,846 | | (451,594) | | | 26,000,000 | 26,908,440 | 485,333 | | 4.000 | 0.301 | MAT | | |
| NEW YORK STATE DORMITORY AUTHORITY | | | 05/04/2020 | EXCHANGE OFFER | 02/15/2021 | 4,015,082 | | (81,303) | | | 4,000,000 | 4,096,385 | 75,556 | | 5.000 | 1.887 | FA | 100,000 | |
| 2599999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions - Issuer Obligations | | | | | | 30,471,928 | | (532,897) | | | 30,000,000 | 31,004,825 | 560,889 | | XXX | XXX | XXX | 100,000 | |
| Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions - Residential Mortgage-Backed Securities | | | | | | | | | | | | | | | | | | | |
| Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions - Commercial Mortgage-Backed Securities | | | | | | | | | | | | | | | | | | | |
| Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions - Other Loan-Backed and Structured Securities | | | | | | | | | | | | | | | | | | | |
| 3199999 - Bonds - Subtotals - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions | | | | | | 30,471,928 | | (532,897) | | | 30,000,000 | 31,004,825 | 560,889 | | XXX | XXX | XXX | 100,000 | |
| Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations | | | | | | | | | | | | | | | | | | | |
| BRISTOL-MYERS SQUIBB CO | | | 07/16/2020 | EXCHANGE OFFER | 02/19/2021 | 500,692 | | (2,391) | | | 500,000 | 503,083 | 5,271 | | 2.875 | 1.826 | FA | 7,188 | |
| CAPITAL ONE FINANCIAL CORP | | | 12/16/2020 | US BANKCORP INVESTME | 04/30/2021 | 705,363 | | (853) | | | 700,000 | 706,216 | 4,092 | | 3.450 | 0.279 | AO | | 3,220 |
| GOLDMAN SACHS GROUP INC/THE | | | 10/27/2020 | CITIGROUP GLOBAL MKT | 07/27/2021 | 642,716 | | (5,396) | | | 625,000 | 648,113 | 14,036 | | 5.250 | 0.275 | JJ | | 8,385 |
| MITSUBISHI UFJ FINANCIAL GROUP INC | | | 09/02/2020 | TORONTO DOMINION SEC | 07/26/2021 | 483,735 | | (4,969) | | | 475,000 | 488,704 | 7,230 | | 3.535 | 0.292 | JJ | | 1,772 |
| SUNOCO LOGISTICS PARTNERS OPERATIONS LP | | | 10/28/2020 | BARCLAYS CAPITAL INC | 04/01/2021 | 1,735,645 | | (11,366) | | | 1,725,000 | 1,747,011 | 18,975 | | 4.400 | 0.585 | AO | | 6,114 |
| 3299999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations | | | | | | 4,068,151 | | (24,975) | | | 4,025,000 | 4,093,126 | 49,604 | | XXX | XXX | XXX | 7,188 | 19,492 |
| Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities | | | | | | | | | | | | | | | | | | | |
| Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities | | | | | | | | | | | | | | | | | | | |
| Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities | | | | | | | | | | | | | | | | | | | |
| 3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated) | | | | | | 4,068,151 | | (24,975) | | | 4,025,000 | 4,093,126 | 49,604 | | XXX | XXX | XXX | 7,188 | 19,492 |
| Bonds - Hybrid Securities - Issuer Obligations | | | | | | | | | | | | | | | | | | | |
| Bonds - Hybrid Securities - Residential Mortgage-Backed Securities | | | | | | | | | | | | | | | | | | | |
| Bonds - Hybrid Securities - Commercial Mortgage-Backed Securities | | | | | | | | | | | | | | | | | | | |
| Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities | | | | | | | | | | | | | | | | | | | |
| Bonds - Parent, Subsidiaries and Affiliates Bonds - Issuer Obligations | | | | | | | | | | | | | | | | | | | |
| Bonds - Parent, Subsidiaries and Affiliates Bonds - Residential Mortgage-Backed Securities | | | | | | | | | | | | | | | | | | | |
| Bonds - Parent, Subsidiaries and Affiliates Bonds - Commercial Mortgage-Backed Securities | | | | | | | | | | | | | | | | | | | |
| Bonds - Parent, Subsidiaries and Affiliates Bonds - Other Loan-Backed and Structured Securities | | | | | | | | | | | | | | | | | | | |
| Bonds - Parent, Subsidiaries and Affiliates Bonds - Affiliated Bank Loans - Issued | | | | | | | | | | | | | | | | | | | |
| Bonds - Parent, Subsidiaries and Affiliates Bonds - Affiliated Bank Loans – Acquired | | | | | | | | | | | | | | | | | | | |
| Bonds - SVO Identified Funds - Exchange Traded Funds - as Identified by the SVO | | | | | | | | | | | | | | | | | | | |
| Bonds - SVO Identified Funds - Bond Mutual Funds - as Identified by the SVO | | | | | | | | | | | | | | | | | | | |
| Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Issued | | | | | | | | | | | | | | | | | | | |
| Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Acquired | | | | | | | | | | | | | | | | | | | |
| 7699999 - Bonds - Total Bonds - Subtotals - Issuer Obligations | | | | | | 109,025,257 | | (929,868) | | | 108,038,000 | 109,955,124 | 787,608 | | XXX | XXX | XXX | 789,268 | 486,569 |

# SCHEDULE DA - PART 1

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

| 1 | Codes | | 4 | 5 | 6 | 7 | Change In Book/Adjusted Carrying Value | | | | 12 | 13 | Interest | | | | | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | | | 14 | 15 | 16 | 17 | 18 | 19 | |
| Description | Code | Foreign | Date Acquired | Name of Vendor | Maturity Date | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Par Value | Actual Cost | Amount Due And Accrued Dec. 31 of Current Year On Bond Not In Default | Non-Admitted Due and Accrued | Rate of | Effective Rate of | When Paid | Amount Received During Year | Paid for Accrued Interest |
| 8399999 - Bonds - Total Bonds - Subtotals - Bonds | | | | | | 109,025,257 | | (929,868) | | | 108,038,000 | 109,955,124 | 787,608 | | XXX | XXX | XXX | 789,268 | 486,569 |
| Parent, Subsidiaries and Affiliates - Mortgage Loans | | | | | | | | | | | | | | | | | | | |
| Parent, Subsidiaries and Affiliates - Other Short-Term Invested Assets | | | | | | | | | | | | | | | | | | | |
| Mortgage Loans | | | | | | | | | | | | | | | | | | | |
| Other Short-Term Invested Assets | | | | | | | | | | | | | | | | | | | |
| 9199999 Totals | | | | | | 109,025,257 | | (929,868) | | | XXX | 109,955,124 | 787,608 | | XXX | XXX | XXX | 789,268 | 486,569 |

E17.1

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A $ 74,485,178 1B $ 26,456,846 1C $ 4,015,082 1D $ 1E $ 1F $ 500,692 1G $ 483,735

2A $ 642,716 2B $ 705,363 2C $ 1,735,645

3A $ 3B $ 3C $

4A $ 4B $ 4C $

5A $ 5B $ 5C $

6 $

Schedule DB - Part A - Section 1

NONE

Schedule DB - Part A - Section 2

NONE

Schedule DB - Part B - Section 1

NONE

Schedule DB - Part B - Section 2

NONE

Schedule DB - Part D - Section 1

NONE

Schedule DB - Part D - Section 2

NONE

Schedule DB - Part E

NONE

Schedule DL - Part 1

NONE

Schedule DL - Part 2

NONE

# SCHEDULE E - PART 1 - CASH

| 1<br>Depository | 2<br>Code | 3<br>Rate of Interest | 4<br>Amount of Interest Received During Year | 5<br>Amount of Interest Accrued December 31 of Current Year | 6<br>Balance | 7<br>* |
|---|---|---|---|---|---|---|
| **OPEN DEPOSITORIES** | | | | | | |
| PLA Master - 6637 Wells Fargo - Jax, FL | | | | | | XXX |
| AP Cash Operating - 6747 Wells Fargo - Jax, FL | | | | | | XXX |
| PLA Payroll - 5644 Wells Fargo - Jax, FL | | | | | (1,719) | XXX |
| Agent Contract Fees - 5201 Wells Fargo - Jax, FL | | | | | 34,625 | XXX |
| GW PLA Depository - 8940 Wells Fargo - Jax, FL | | | | | 9,770 | XXX |
| Self-Funded Health Insurance Plan - 0266 Wells Fargo - Jax, FL | | | | | | XXX |
| GW PLA Depository Return Items - 6484 Wells Fargo - Jax, FL | | | | | | XXX |
| GW PLA Return Premium - 8932 Wells Fargo - Jax, FL | | | | | 2,839 | XXX |
| ePas Return Premium - 6967 Wells Fargo - Jax, FL | | | | | (2,990) | XXX |
| GW PLA Commissions - 8957 Wells Fargo - Jax, FL | | | | | (3) | XXX |
| PLA Field Claims - 7186 Wells Fargo - Jax, FL | | | | | | XXX |
| Wells Fargo ePas Commissions - 7076 Wells Fargo - Jax, FL | | | | | 1,480 | XXX |
| GW PLA Indemnity - 8339 Wells Fargo - Jax, FL | | | | | (162,935) | XXX |
| Wells Fargo ePas Claims - 6857 Wells Fargo - Jax, FL | | | | | 60 | XXX |
| Wells Fargo Block Policy - 3556 Wells Fargo - Jax, FL | | | | | | XXX |
| GW PLA LAE - 8347 Wells Fargo - Jax, FL | | | | | 515 | XXX |
| PLA BC Dep Rtn Items - 7331 JP Morgan Chase Bank | | | | | 81,232 | XXX |
| PLA BC Return Premium - 5638 JP Morgan Chase Bank | | | | | (4,012,114) | XXX |
| Flexible Spending - 8016 JP Morgan Chase Bank | | | | | | XXX |
| Blocked Policy - 0852 JP Morgan Chase Bank | | | | | | XXX |
| Payroll - 1058 JP Morgan Chase Bank | | | | | (12,281) | XXX |
| PLA Agent Contract - 1363 JP Morgan Chase Bank | | | | | (87,052) | XXX |
| PLA Master - 1975 JP Morgan Chase Bank | | | | | 15,263,899 | XXX |
| PLA Operating - 3385 JP Morgan Chase Bank | | | | | (1,046,013) | XXX |
| PLA Field Claims - 5257 JP Morgan Chase Bank | | | | | | XXX |
| PLA BC Depository - 2126 JP Morgan Chase Bank | | | | | 1,430,933 | XXX |
| BC Commissions - 6693 JP Morgan Chase Bank | | | | | (257,928) | XXX |
| Self-Funded Health Ins Plan - 7758 JP Morgan Chase Bank | | | | | | XXX |
| PLA CC Indemnity - 8715 JP Morgan Chase Bank | | | | | (51,802,497) | XXX |
| PLA CC LAE - 0257 JP Morgan Chase Bank | | | | | (3,206,904) | XXX |
| PLA EPAS Return Premium - 1776 JP Morgan Chase Bank | | | | | (30,366) | XXX |
| CLA Master - 5678 Wells Fargo - Jax, FL | | | | | | XXX |
| GW CLA Depository - 8908 Wells Fargo - Jax, FL | | | | | (130) | XXX |
| GW CLA Depository Return Items - 8221 Wells Fargo - Jax, FL | | | | | | XXX |
| CLA Return Premium - 8890 Wells Fargo - Jax, FL | | | | | | XXX |
| GW CLA Indemnity - 2258 Wells Fargo - Jax, FL | | | | | 12,247 | XXX |
| GW CLA LAE - 2266 Wells Fargo - Jax, FL | | | | | | XXX |
| CLA Master - 0050 JP Morgan Chase Bank | | | | | 2,054,755 | XXX |
| CLA BC Return Premium - 8626 JP Morgan Chase Bank | | | | | (15,014) | XXX |
| CLA BC Depository - 0761 JP Morgan Chase Bank | | | | | 60,876 | XXX |
| CLA CC Indemnity - 0936 JP Morgan Chase Bank | | | | | (221,810) | XXX |
| CLA CC LAE - 1207 JP Morgan Chase Bank | | | | | (71,910) | XXX |
| CLA BC Dep Rtn Items - 5596 JP Morgan Chase Bank | | | | | 50,067 | XXX |
| Coastal Master - 0195 Wells Fargo - Jax, FL | | | | | | XXX |
| Flexible Spending - 2997 Wells Fargo - Jax, FL | | | | | | XXX |
| GW Coastal Depository - 8924 Wells Fargo - Jax, FL | | | | | (14,157) | XXX |
| Coastal ePas Premium Depository - 2708 Wells Fargo - Jax, FL | | | | | | XXX |
| GW Coastal Depository Return Items - 8239 Wells Fargo - Jax, FL | | | | | (298) | XXX |
| GW Coastal Return Premium - 8916 Wells Fargo - Jax, FL | | | | | (5) | XXX |
| Coastal ePas Return Premium - 3448 Wells Fargo - Jax, FL | | | | | | XXX |
| Coastal General Disbursements - 6731 Wells Fargo - Jax, FL | | | | | (427,688) | XXX |
| GW Coastal Indemnity - 2274 Wells Fargo - Jax, FL | | | | | | XXX |
| Coastal ePas Claims - 2711 Wells Fargo - Jax, FL | | | | | | XXX |
| Coastal Field Claims - 2685 Wells Fargo - Jax, FL | | | | | | XXX |
| ePas Field Claims - 7186 Wells Fargo - Jax, FL | | | | | | XXX |
| GW Coastal LAE - 2282 Wells Fargo - Jax, FL | | | | | 928 | XXX |
| FSLSO Assessment Lockbox - 1456 Wells Fargo - Jax, FL | | | | | | XXX |
| FSLSO Assessment Lockbox Sweep - 1456 Wells Fargo - Jax, FL | | | | | | XXX |
| CST Field Claims - 6198 JP Morgan Chase Bank | | | | | | XXX |
| CST EPAS Return Premium - 6560 JP Morgan Chase Bank | | | | | (13,189) | XXX |
| CST Master - 6891 JP Morgan Chase Bank | | | | | 10,537,992 | XXX |
| CST BC Return Premium - 7618 JP Morgan Chase Bank | | | | | (2,284,481) | XXX |
| CST BC Depository - 1667 JP Morgan Chase Bank | | | | | 577,836 | XXX |
| CST CC Indemnity - 1980 JP Morgan Chase Bank | | | | | (18,801,865) | XXX |
| CST CC LAE - 2186 JP Morgan Chase Bank | | | | | (975,565) | XXX |
| CST BC Dep Rtn Items - 2657 JP Morgan Chase Bank | | | | | 63,339 | XXX |
| 06367C209 BANK OF MONTREAL/CHICAGO IL CA 11/.. | | 0.280 | | 505 | 1,350,000 | XXX |
| 21684L7G1 COOPERATIEVE RABOBANK UA/NY NL 09/.. | | 0.249 | 2,355 | 363 | 3,500,080 | XXX |
| 22532XPU6 CREDIT AGRICOLE CORPORATE & INVESTMENT.. | | 0.200 | 1,110 | 368 | 6,025,000 | XXX |
| 78012USY2 ROYAL BANK OF CANADA/NEW YORK NY C.. | | 0.250 | 7,003 | 760 | 2,500,000 | XXX |
| BANK OF NEW YOR K MEL | | | | | 31,314 | XXX |
| 0199998 Deposits in ..... depositories that do not exceed the allowable limit in any one depository - Open Depositories | XXX | XXX | | | | XXX |
| 0199999 Totals - Open Depositories | XXX | XXX | 10,468 | 1,996 | (39,859,126) | XXX |
| 0399999 Total Cash on Deposit | XXX | XXX | 10,468 | 1,996 | (39,859,126) | XXX |
| 0499999 Cash in Company's Office | XXX | XXX | XXX | XXX | | XXX |
| 0599999 Total Cash | XXX | XXX | 10,468 | 1,996 | (39,859,126) | XXX |

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

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 1. January | 4,905,840 | 4. April | 7,001,336 | 7. July | 7,946,142 | 10. October | 6,033,238 |
| 2. February | 29,278,602 | 5. May | 7,746,786 | 8. August | 7,781,961 | 11. November | 13,523,933 |
| 3. March | 7,689,132 | 6. June | 7,722,100 | 9. September | 5,958,882 | 12. December | 13,406,394 |

# SCHEDULE E - PART 2 - CASH EQUIVALENTS

**Show Investments Owned December 31 of Current Year**

| 1<br>CUSIP | 2<br>Description | 3<br>Code | 4<br>Date Acquired | 5<br>Rate of Interest | 6<br>Maturity Date | 7<br>Book/Adjusted Carrying Value | 8<br>Amount of Interest Due & Accrued | 9<br>Amount Received During Year |
|---|---|---|---|---|---|---|---|---|
| Bonds - U.S. Governments - Issuer Obligations | | | | | | | | |
| Bonds - U.S. Governments - Residential Mortgage-Backed Securities | | | | | | | | |
| Bonds - U.S. Governments - Commercial Mortgage-Backed Securities | | | | | | | | |
| Bonds - U.S. Governments - Other Loan-Backed and Structured Securities | | | | | | | | |
| Bonds - All Other Governments - Issuer Obligations | | | | | | | | |
| Bonds - All Other Governments - Residential Mortgage-Backed Securities | | | | | | | | |
| Bonds - All Other Governments - Commercial Mortgage-Backed Securities | | | | | | | | |
| Bonds - All Other Governments - Other Loan-Backed and Structured Securities | | | | | | | | |
| Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations | | | | | | | | |
| Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities | | | | | | | | |
| Bonds - .S. States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities | | | | | | | | |
| Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities | | | | | | | | |
| Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations | | | | | | | | |
| XXX | LOS ANGELES UNIFIED SCHOOL DISTRICT/CA | | 10/28/2020 | 1.350 | 01/01/2021 | 390,000 | 746 | (577) |
| 1899999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations | | | | | | 390,000 | 746 | (577) |
| Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities | | | | | | | | |
| Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities | | | | | | | | |
| Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities | | | | | | | | |
| 2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Subtotals - Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) | | | | | | 390,000 | 746 | (577) |
| Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations | | | | | | | | |
| Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities | | | | | | | | |
| U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Commercial Mortgage-Backed Securities | | | | | | | | |
| Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Other Loan-Backed and Structured Securities | | | | | | | | |
| Bonds - Industrial and Miscellaneous - Issuer Obligations | | | | | | | | |
| XXX | DEUTSCHE BANK AG/NEW YORK NY | | 11/09/2020 | 4.250 | 02/04/2021 | 1,504,657 | 26,031 | (6,848) |
| 3299999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations | | | | | | 1,504,657 | 26,031 | (6,848) |
| Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities | | | | | | | | |
| Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities | | | | | | | | |
| Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities | | | | | | | | |
| 3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated) | | | | | | 1,504,657 | 26,031 | (6,848) |
| Bonds - Hybrid Securities - Issuer Obligations | | | | | | | | |
| Bonds - Hybrid Securities - Residential Mortgage-Backed Securities | | | | | | | | |
| Bonds - Hybrid Securities - Commercial Mortgage-Backed Securities | | | | | | | | |
| Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities | | | | | | | | |
| Bonds - Parent, Subsidiaries and Affiliates Bonds - Issuer Obligations | | | | | | | | |
| Bonds - Parent, Subsidiaries and Affiliates Bonds - Residential Mortgage-Backed Securities | | | | | | | | |
| Bonds - Parent, Subsidiaries and Affiliates Bonds - Commercial Mortgage-Backed Securities | | | | | | | | |
| Bonds - Parent, Subsidiaries and Affiliates Bonds - Other Loan-Backed and Structured Securities | | | | | | | | |
| Bonds - Parent, Subsidiaries and Affiliates Bonds - Affiliated Bank Loans - Issued | | | | | | | | |
| Bonds - Parent, Subsidiaries and Affiliates Bonds - Affiliated Bank Loans - Acquired | | | | | | | | |
| Bonds - SVO Identified Funds - Exchange Traded Funds –as Identified by the SVO | | | | | | | | |
| Bonds - SVO Identified Funds - Bond Mutual Funds - as Identified by the SVO | | | | | | | | |
| Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Issued | | | | | | | | |
| Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Acquired | | | | | | | | |
| 7699999 - Bonds - Total Bonds - Subtotals - Issuer Obligations | | | | | | 1,894,657 | 26,777 | (7,425) |
| 8399999 - Bonds - Total Bonds - Subtotals - Bonds | | | | | | 1,894,657 | 26,777 | (7,425) |
| Sweep Accounts | | | | | | | | |
| Exempt Money Market Mutual Funds – as Identified by SVO | | | | | | | | |
| 262006-20-8 | DREYFUS GOVERNMENT CASH MANAGEMENT | | 12/31/2020 | | XXX | 147,091,331 | 1,857 | 32,127 |
| 8599999 - Exempt Money Market Mutual Funds – as Identified by SVO | | | | | | 147,091,331 | 1,857 | 32,127 |
| All Other Money Market Mutual Funds | | | | | | | | |
| 09248U-61-9 | BLACKROCK LIQUIDITY FUNDS TEMPFUND PORTF | | 11/19/2020 | | XXX | 143,516,376 | 12,162 | 6,392 |
| 38141W-27-3 | GOLDMAN SACHS FINANCIAL SQUARE GOVERNMEN | | 12/31/2020 | | XXX | 62,366,937 | 1,174 | 122,654 |
| 4812A0-36-7 | JPMORGAN PRIME MONEY MARKET FUND | | 12/29/2020 | | XXX | 87,062,812 | 1,959 | |
| 61747C-71-5 | MORGAN STANLEY INSTITUTIONAL LIQUIDITY F | | 12/07/2020 | | XXX | 134,557,370 | 10,719 | 86,972 |
| 761056-37-3 | RESERVE PRIMARY FUND | | 11/03/2008 | | XXX | 159 | | |
| 94975P-40-5 | WELLS FARGO GOVERNMENT MONEY MARKET FUND | | 08/01/2019 | | XXX | | | |

# SCHEDULE E - PART 2 - CASH EQUIVALENTS

**Show Investments Owned December 31 of Current Year**

| 1<br>CUSIP | 2<br>Description | 3<br>Code | 4<br>Date Acquired | 5<br>Rate of Interest | 6<br>Maturity Date | 7<br>Book/Adjusted Carrying Value | 8<br>Amount of Interest Due & Accrued | 9<br>Amount Received During Year |
|---|---|---|---|---|---|---|---|---|
| 996138-63-2 | DREYFUS INSTL CASH V | | 07/05/2016 | 0.093 | XXX | 31 | | |
| 999579-77-4 | DREYFUS TAX EXEMPT CASH MGMT | | 12/31/2020 | 0.445 | XXX | 3,962,865 | 133 | 323 |
| 8699999 - All Other Money Market Mutual Funds | | | | | | 431,466,551 | 26,147 | 216,342 |
| Other Cash Equivalents | | | | | | | | |
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| | | | | | | | | |
| 8899999 Total Cash Equivalents | | | | | | 580,452,539 | 54,781 | 241,043 |

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A $ ..... 1B $ ..... 1C $ ..... 1D $ 390,000 ..... 1E $ ..... 1F $ ..... 1G $ .....

2A $ ..... 2B $ ..... 2C $ 1,504,657 .....

3A $ ..... 3B $ ..... 3C $ .....

4A $ ..... 4B $ ..... 4C $ .....

5A $ ..... 5B $ ..... 5C $ .....

6 $ .....

# SCHEDULE E - PART 3 - SPECIAL DEPOSITS

| States, etc. | 1<br>Type of Deposits | 2<br>Purpose of Deposits | Deposits For the Benefit of All Policyholders | | All Other Special Deposits | |
|---|---|---|---|---|---|---|
| | | | 3<br>Book/Adjusted Carrying Value | 4<br>Fair Value | 5<br>Book/Adjusted Carrying Value | 6<br>Fair Value |
| 1. Alabama AL | | | | | | |
| 2. Alaska AK | | | | | | |
| 3. Arizona AZ | | | | | | |
| 4. Arkansas AR | | | | | | |
| 5. California CA | | | | | | |
| 6. Colorado CO | | | | | | |
| 7. Connecticut CT | | | | | | |
| 8. Delaware DE | | | | | | |
| 9. District of Columbia DC | | | | | | |
| 10. Florida FL | | | | | | |
| 11. Georgia GA | | | | | | |
| 12. Hawaii HI | | | | | | |
| 13. Idaho ID | | | | | | |
| 14. Illinois IL | | | | | | |
| 15. Indiana IN | | | | | | |
| 16. Iowa IA | | | | | | |
| 17. Kansas KS | | | | | | |
| 18. Kentucky KY | | | | | | |
| 19. Louisiana LA | | | | | | |
| 20. Maine ME | | | | | | |
| 21. Maryland MD | | | | | | |
| 22. Massachusetts MA | | | | | | |
| 23. Michigan MI | | | | | | |
| 24. Minnesota MN | | | | | | |
| 25. Mississippi MS | | | | | | |
| 26. Missouri MO | | | | | | |
| 27. Montana MT | | | | | | |
| 28. Nebraska NE | | | | | | |
| 29. Nevada NV | | | | | | |
| 30. New Hampshire NH | | NONE | | | | |
| 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 | | | | |
| 59. Total | XXX | XXX | | | | |
| **DETAILS OF WRITE-INS** | | | | | | |
| 5801. | | | | | | |
| 5802. | | | | | | |
| 5803. | | | | | | |
| 5898. Sum of remaining write-ins for Line 58 from overflow page | XXX | XXX | | | | |
| 5899. Totals (Lines 5801 - 5803 + 5898) (Line 58 above) | XXX | XXX | | | | |