



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

# QUARTERLY STATEMENT

AS OF JUNE 30, 2020

OF THE CONDITION AND AFFAIRS OF THE

## MGIC INDEMNITY CORPORATION

NAIC Group Code 0105 0105 NAIC Company Code 18740 Employer's ID Number 39-0916088  
(Current) (Prior)

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

Country of Domicile United States of America

Incorporated/Organized 11/15/1956 Commenced Business 02/15/1957

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

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

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

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

Internet Website Address www.MGIC.com

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

### OFFICERS

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

### OTHER

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

### DIRECTORS OR TRUSTEES

Heidi Ann Heyrman Paula Christine Maggio Timothy James Mattke  
Salvatore Antonino Miosi Lisa Marie Pendergast Julie Kay Sperber  
Steven Mark Thompson

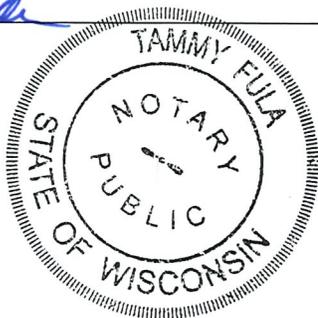
State of Wisconsin SS:  
County of Milwaukee

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

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

Subscribed and sworn to before me this 5th day of August, 2020

Tammy Fula  
Tammy Fula  
Notary Public  
My commission expires September 14, 2022



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

## STATEMENT AS OF JUNE 30, 2020 OF THE MGIC INDEMNITY CORPORATION

**ASSETS**

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds .....	152,093,240		152,093,240	153,224,237
2. Stocks:				
2.1 Preferred stocks .....				
2.2 Common stocks .....				
3. Mortgage loans on real estate:				
3.1 First liens .....				
3.2 Other than first liens .....				
4. Real estate:				
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 (\$ .....130,620 ), cash equivalents (\$ .....3,914,700 ) and short-term investments (\$ ..... ) .....	4,045,320		4,045,320	900,446
6. Contract loans (including \$ ..... premium notes) .....				
7. Derivatives .....				
8. Other invested assets .....				
9. Receivables for securities .....				
10. Securities lending reinvested collateral assets .....				
11. Aggregate write-ins for invested assets .....				
12. Subtotals, cash and invested assets (Lines 1 to 11) .....	156,138,560		156,138,560	154,124,683
13. Title plants less \$ ..... charged off (for Title insurers only) .....				
14. Investment income due and accrued .....	1,198,055		1,198,055	1,196,255
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection .....	158,018		158,018	207,462
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 .....	146,960		146,960	209,012
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 .....	31,963		31,963	96,719
18.2 Net deferred tax asset .....	2,535,880	2,405,720	130,160	118,272
19. Guaranty funds receivable or on deposit .....				
20. Electronic data processing equipment and software .....				
21. Furniture and equipment, including health care delivery assets (\$ ..... ) .....				
22. Net adjustment in assets and liabilities due to foreign exchange rates .....				
23. Receivables from parent, subsidiaries and affiliates .....	156,491		156,491	347,467
24. Health care (\$ ..... ) and other amounts receivable .....				
25. Aggregate write-ins for other than invested assets .....	185,657		185,657	9,728
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) .....	160,551,584	2,405,720	158,145,864	156,309,598
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....				
28. Total (Lines 26 and 27)	160,551,584	2,405,720	158,145,864	156,309,598
<b>DETAILS OF WRITE-INS</b>				
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. Miscellaneous receivables .....	185,657		185,657	9,728
2502. ....				
2503. ....				
2598. Summary of remaining write-ins for Line 25 from overflow page .....				
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	185,657		185,657	9,728

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

STATEMENT AS OF JUNE 30, 2020 OF THE MGIC INDEMNITY CORPORATION  
**LIABILITIES, SURPLUS AND OTHER FUNDS**

	1 Current Statement Date	2 December 31, Prior Year
1. Losses (current accident year \$ .....79,127 ) .....	79,127	
2. Reinsurance payable on paid losses and loss adjustment expenses .....		
3. Loss adjustment expenses .....	2,176	
4. Commissions payable, contingent commissions and other similar charges .....		
5. Other expenses (excluding taxes, licenses and fees) .....	22,054	7,000
6. Taxes, licenses and fees (excluding federal and foreign income taxes) .....		23,450
7.1 Current federal and foreign income taxes (including \$ ..... on realized capital gains (losses)) .....		
7.2 Net deferred tax liability .....		
8. Borrowed money \$ ..... and interest thereon \$ .....		
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$ .....262,285 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) .....	1,563,331	1,610,102
10. Advance premium .....		
11. Dividends declared and unpaid:		
11.1 Stockholders .....		
11.2 Policyholders .....		
12. Ceded reinsurance premiums payable (net of ceding commissions) .....	559,407	675,240
13. Funds held by company under reinsurance treaties .....		
14. Amounts withheld or retained by company for account of others .....		
15. Remittances and items not allocated .....	56,919	
16. Provision for reinsurance (including \$ ..... certified) .....		
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 .....		
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 .....	54,512,713	54,247,204
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25) .....	56,795,727	56,562,996
27. Protected cell liabilities .....		
28. Total liabilities (Lines 26 and 27) .....	56,795,727	56,562,996
29. Aggregate write-ins for special surplus funds .....		
30. Common capital stock .....	3,588,000	3,588,000
31. Preferred capital stock .....		
32. Aggregate write-ins for other than special surplus funds .....		
33. Surplus notes .....		
34. Gross paid in and contributed surplus .....	98,225,792	98,225,792
35. Unassigned funds (surplus) .....	(463,655)	(2,067,190)
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) .....	101,350,137	99,746,602
38. Totals (Page 2, Line 28, Col. 3)	158,145,864	156,309,598
<b>DETAILS OF WRITE-INS</b>		
2501. Contingency reserve per Wisconsin Administrative Code Section Insurance 3.09(14) .....	54,512,713	54,247,204
2502. ....		
2503. ....		
2598. Summary of remaining write-ins for Line 25 from overflow page .....		
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	54,512,713	54,247,204
2901. ....		
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)		
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 AS OF JUNE 30, 2020 OF THE MGIC INDEMNITY CORPORATION

**STATEMENT OF INCOME**

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
<b>UNDERWRITING INCOME</b>			
1. Premiums earned:			
1.1 Direct (written \$ 1,743,536 )	1,953,882	2,850,224	5,293,218
1.2 Assumed (written \$ )			
1.3 Ceded (written \$ 1,447,799 )	1,611,375	2,312,812	4,231,452
1.4 Net (written \$ 295,737 )	342,507	537,412	1,061,766
<b>DEDUCTIONS:</b>			
2. Losses incurred (current accident year \$ 79,127 ):			
2.1 Direct	746,266	(366,760)	67,295
2.2 Assumed			
2.3 Ceded	667,139	(174,602)	259,423
2.4 Net	79,127	(192,158)	(192,128)
3. Loss adjustment expenses incurred	2,187	(4,323)	(4,323)
4. Other underwriting expenses incurred	151,775	202,033	796,984
5. Aggregate write-ins for underwriting deductions	265,509	443,621	751,333
6. Total underwriting deductions (Lines 2 through 5)	498,598	449,173	1,351,866
7. Net income of protected cells			
8. Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	(156,091)	88,239	(290,100)
<b>INVESTMENT INCOME</b>			
9. Net investment income earned	2,162,606	1,882,774	3,901,794
10. Net realized capital gains (losses) less capital gains tax of \$ 7,202	27,093	(96,696)	(125,315)
11. Net investment gain (loss) (Lines 9 + 10)	2,189,699	1,786,078	3,776,479
<b>OTHER INCOME</b>			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$ amount charged off \$ (578) )	578	1,368	2,848
13. Finance and service charges not included in premiums			
14. Aggregate write-ins for miscellaneous income			
15. Total other income (Lines 12 through 14)	578	1,368	2,848
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	2,034,186	1,875,685	3,489,227
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)	2,034,186	1,875,685	3,489,227
19. Federal and foreign income taxes incurred	442,554	421,307	766,832
20. Net income (Line 18 minus Line 19)(to Line 22)	1,591,632	1,454,378	2,722,395
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
21. Surplus as regards policyholders, December 31 prior year	99,746,602	96,943,652	96,943,652
22. Net income (from Line 20)	1,591,632	1,454,378	2,722,395
23. Net transfers (to) from Protected Cell accounts			
24. Change in net unrealized capital gains (losses) less capital gains tax of \$ 3	12		(12)
25. Change in net unrealized foreign exchange capital gain (loss)			
26. Change in net deferred income tax	30,432	36,349	50,650
27. Change in nonadmitted assets	(18,541)	(33,904)	29,917
28. Change in provision for reinsurance			
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			
37. Aggregate write-ins for gains and losses in surplus			
38. Change in surplus as regards policyholders (Lines 22 through 37)	1,603,535	1,456,823	2,802,950
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	101,350,137	98,400,475	99,746,602
<b>DETAILS OF WRITE-INS</b>			
0501. Contingency reserve contribution per Wisconsin Administrative Code Section Insurance 3.09(14)	266,702	445,154	754,102
0502. 120 month release of statutory contingency reserve	(1,193)	(1,533)	(2,769)
0503. Summary of remaining write-ins for Line 5 from overflow page			
0598. Summary of remaining write-ins for Line 5 from overflow page			
0599. Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)	265,509	443,621	751,333
1401. Summary of remaining write-ins for Line 14 from overflow page			
1402. Summary of remaining write-ins for Line 14 from overflow page			
1403. Summary of remaining write-ins for Line 14 from overflow page			
1498. Summary of remaining write-ins for Line 14 from overflow page			
1499. Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)			
3701. Summary of remaining write-ins for Line 37 from overflow page			
3702. Summary of remaining write-ins for Line 37 from overflow page			
3703. Summary of remaining write-ins for Line 37 from overflow page			
3798. Summary of remaining write-ins for Line 37 from overflow page			
3799. Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)			

## STATEMENT AS OF JUNE 30, 2020 OF THE MGIC INDEMNITY CORPORATION

**CASH FLOW**

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>Cash from Operations</b>			
1. Premiums collected net of reinsurance .....	229,347	601,353	2,093,526
2. Net investment income .....	2,458,548	2,369,608	4,685,474
3. Miscellaneous income .....	578	1,368	2,848
4. Total (Lines 1 to 3) .....	2,688,473	2,972,329	6,781,848
5. Benefit and loss related payments .....	(61,926)	1,244,512	1,292,854
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....			
7. Commissions, expenses paid and aggregate write-ins for deductions .....	353,024	251,518	796,064
8. Dividends paid to policyholders .....			
9. Federal and foreign income taxes paid (recovered) net of \$ ..... 73,654 tax on capital gains (losses) .....	385,000	540,000	820,613
10. Total (Lines 5 through 9) .....	676,098	2,036,030	2,909,531
11. Net cash from operations (Line 4 minus Line 10) .....	2,012,375	936,299	3,872,317
<b>Cash from Investments</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds .....	37,919,720	25,710,040	42,822,709
12.2 Stocks .....			
12.3 Mortgage loans .....			
12.4 Real estate .....		676,000	676,000
12.5 Other invested assets .....			
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....	(492)	200	(329)
12.7 Miscellaneous proceeds .....			
12.8 Total investment proceeds (Lines 12.1 to 12.7) .....	37,919,228	26,386,240	43,498,380
13. Cost of investments acquired (long-term only):			
13.1 Bonds .....	37,036,609	26,865,610	54,517,751
13.2 Stocks .....			
13.3 Mortgage loans .....			
13.4 Real estate .....			
13.5 Other invested assets .....			
13.6 Miscellaneous applications .....			
13.7 Total investments acquired (Lines 13.1 to 13.6) .....	37,036,609	26,865,610	54,517,751
14. Net increase (or decrease) in contract loans and premium notes .....			
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) .....	882,619	(479,370)	(11,019,371)
<b>Cash from Financing and Miscellaneous Sources</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes .....			
16.2 Capital and paid in surplus, less treasury stock .....			
16.3 Borrowed funds .....			
16.4 Net deposits on deposit-type contracts and other insurance liabilities .....			
16.5 Dividends to stockholders .....			
16.6 Other cash provided (applied) .....	249,880	(654,387)	(430,515)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) .....	249,880	(654,387)	(430,515)
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .....	3,144,874	(197,458)	(7,577,569)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year .....	900,446	8,478,015	8,478,015
19.2 End of period (Line 18 plus Line 19.1) .....	4,045,320	8,280,557	900,446

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

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## NOTES TO FINANCIAL STATEMENTS

## 1. Summary of Significant Accounting Policies and Going Concern

## A. Accounting Practices

The financial statements of MGIC Indemnity Corporation ("MIC") are presented on the basis of accounting practices prescribed or permitted by the Office of the Commissioner of Insurance of the State of Wisconsin ("OCI"). The OCI recognizes only statutory accounting practices prescribed or permitted by the State of Wisconsin for determining and reporting the financial condition and results of operations of an insurance company, for determining its solvency under the Wisconsin insurance law. The National Association of Insurance Commissioners' ("NAIC") *Accounting Practices and Procedures Manual* ("NAIC SAP") has been adopted as a component of prescribed practices by the OCI. The OCI has adopted certain prescribed accounting practices that differ from those found in NAIC SAP. Specifically, Wisconsin domiciled companies record changes in the contingency reserve through the income statement as an underwriting deduction. In NAIC SAP, changes in the contingency reserve are recorded directly to unassigned surplus. In addition, Wisconsin domiciled companies' annual contribution to the contingency reserve is calculated as the greater of a) fifty percent of net earned premium or b) one-seventh of the result of the minimum policyholders' position calculation provided under Wisconsin Administrative Code Section Insurance 3.09(14). In NAIC SAP, the annual contribution to the contingency reserve is fifty percent of net earned premium. The OCI has the right to permit other specific practices that deviate from prescribed practices. A reconciliation of our net income and capital and surplus between the NAIC SAP and practices permitted by the OCI is shown below:

	SSAP #	F/S Page	F/S Line #	2020	2019
<b>NET INCOME</b>					
(1) MGIC state basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	\$ 1,591,632	\$ 2,722,395
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP					
Change in contingency reserve	00	4	5	(265,509)	(751,333)
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP				-	-
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$ 1,857,141	\$ 3,473,728
<b>SURPLUS</b>					
(5) MGIC state basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	\$ 101,350,137	\$ 99,746,602
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP					
Accumulated difference in contingency reserve	00	3	37	(1,644,852)	(1,645,922)
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP				-	-
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$ 102,994,989	\$ 101,392,524

## B. Use of Estimates in the Preparation of the Financial Statements – no significant changes

## C. Accounting Policy

- (1) No significant changes
- (2) Generally, bonds are stated at amortized cost and are amortized using the modified scientific method in accordance with SSAP No. 26, Bonds ("SSAP No. 26R"). We do not own any mandatory convertible securities or SVO-identified investments identified in SSAP No. 26.
- (3) - (5) No significant changes
- (6) Loan-backed securities are valued using the retrospective or prospective method and stated at amortized cost or fair value in accordance with their NAIC designation.
- (7) - (10) No significant changes
- (11) Case reserves and loss adjustment expenses ("LAE") reserves are established on delinquent loans that were reported to us as two payments past due and have not become current or resulted in a claim payment. Such loans are referred to as being in our delinquency inventory. We do not establish case reserves for future claims on insured loans which are not in our delinquency inventory. Case reserves are established by estimating the number of loans in our inventory of delinquent loans that will result in a claim payment, which is referred to as the claim rate, and further estimating the amount of the claim payment, which is referred to as claim severity. Our case reserve estimates are established based upon historical experience, including rescissions of policies, curtailments of claims, and loan modification activity. Adjustments to reserve estimates are reflected in the financial statements in the years in which the adjustments are made.

Incurred but not reported ("IBNR") reserves are established for estimated losses from delinquencies occurring prior to the close of an accounting period on notices of delinquency not yet reported to us. IBNR reserves are also established using estimated notices of delinquency, claim rates and claim severities.

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

Loss reserves are ceded to reinsurers under our reinsurance agreements.

Estimation of losses is inherently judgmental. The conditions that affect the claim rate and claim severity include the current and future state of the domestic economy, including unemployment and the current and future strength of local housing markets; exposure on insured loans; the amount of time between delinquency and claim filing; and curtailments and rescissions. The actual amount of the claim payments may be substantially different than our loss reserve estimates. Our estimates could be adversely affected by several factors, including a deterioration of regional or national economic conditions, including unemployment, leading to a reduction in borrowers' income and thus their ability to make mortgage payments, and a drop in housing values which may affect borrower willingness to continue to make mortgage payments when the value of the home is below the mortgage balance. Changes to our estimates could result in a material impact to our results of operations and financial position, even in a stable economic

## (12) – (13) No significant changes

## D. Going Concern

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

## 2. Accounting Changes and Corrections of Errors – not applicable

## 3. Business Combinations and Goodwill – not applicable

## 4. Discontinued Operations – not applicable

## 5. Investments

## A. Mortgage Loans, including Mezzanine Real Estate Loans – not applicable

## B. Debt Restructuring – not applicable

## C. Reverse Mortgages – not applicable

## D. Loan-Backed Securities

- (1) Prepayment assumptions for mortgage-backed/loan-backed and structured securities were obtained from investment banker surveys or internal estimates.
- (2) We did not recognize any other-than-temporary impairments ("OTTI") in the current reporting period.
- (3) We do not currently hold any securities for which an OTTI has been recognized.
- (4) All impaired securities for which an OTTI has not been recognized in earnings as a realized loss:
  - a. The aggregate amount of unrealized losses:
    1. Less than 12 months \$ 112,245
    2. 12 months or longer \$ -
  - b. The aggregate related fair value of securities with unrealized losses:
    1. Less than 12 months \$ 633,876
    2. 12 months or longer \$ -

(5) All loan-backed and structured securities in an unrealized loss position were reviewed for potential OTTIs; however, we have the intent and ability to hold these securities long enough to recover our cost basis. Cash flow analysis and credit research were used to support the conclusion that impairments are not other-than-temporary. Unrealized losses are primarily attributable to widening credit spreads over risk free rates, as a result of economic and market uncertainties arising from the COVID-19 pandemic, which includes demand shocks in multiple sectors that originated in the first half of 2020.

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

STATEMENT AS OF JUNE 30, 2020 OF THE MGIC INDEMNITY CORPORATION

- F. Repurchase Agreements Transactions Accounted for as Secured Borrowing – not applicable
- G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing – not applicable
- H. Repurchase Agreements Transactions Accounted for as a Sale – not applicable
- I. Reverse Repurchase Agreements Transactions Accounted for as a Sale – not applicable
- J. Real Estate – no significant changes
- K. Low-Income Housing Tax Credits (“LIHTC”) - not applicable
- L. Restricted Assets – no significant changes

(1) Restricted Assets (Including Pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
	1	2	3	4	5		
Total General Account (G/A)	G/A Supporting Protected Cell Account Activity (a)	Total Protected Cell Account Restricted Assets	Protected Cell Account Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	
a. Subject to contractual obligation for which liability is not shown	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
b. Collateral held under security lending agreements	-	-	-	-	-	-	-
c. Subject to repurchase agreements	-	-	-	-	-	-	-
d. Subject to reverse repurchase agreements	-	-	-	-	-	-	-
e. Subject to dollar repurchase agreements	-	-	-	-	-	-	-
f. Subject to dollar reverse repurchase agreements	-	-	-	-	-	-	-
g. Placed under option contracts	-	-	-	-	-	-	-
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	-	-	-	-	-	-	-
i. FHLB capital stock	-	-	-	-	-	-	-
j. On deposit with states	4,243,358	-	-	-	4,243,358	4,239,693	3,665
k. On deposit with other regulatory bodies	-	-	-	-	-	-	-
l. Pledged collateral to FHLB (including assets backing funding agreements)	-	-	-	-	-	-	-
m. Pledged as collateral not captured in other categories	8,161,837	-	-	-	8,161,837	3,143,434	5,018,403
n. Other restricted assets	-	-	-	-	-	-	-
<b>o. Total Restricted Assets</b>	<b>\$ 12,405,195</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ 12,405,195</b>	<b>\$ 7,383,127</b>	<b>\$ 5,022,068</b>

Restricted Asset Category	Current Year			
	8	9	Percentage	
			10	11
Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)	
a. Subject to contractual obligation for which liability is not shown	\$ -	\$ -	0%	0%
b. Collateral held under security lending agreements	-	-	0%	0%
c. Subject to repurchase agreements	-	-	0%	0%
d. Subject to reverse repurchase agreements	-	-	0%	0%
e. Subject to dollar repurchase agreements	-	-	0%	0%
f. Subject to dollar reverse repurchase agreements	-	-	0%	0%
g. Placed under option contracts	-	-	0%	0%
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	-	-	0%	0%
i. FHLB capital stock	-	-	0%	0%
j. On deposit with states	-	4,243,358	2.64%	2.68%
k. On deposit with other regulatory bodies	-	-	0%	0%
l. Pledged collateral to FHLB (including assets backing funding agreements)	-	-	0%	0%
m. Pledged as collateral not captured in other categories	-	8,161,837	5.08%	5.16%
n. Other restricted assets	-	-	0%	0%
<b>o. Total Restricted Assets</b>	<b>\$ -</b>	<b>\$ 12,405,195</b>	<b>7.73%</b>	<b>7.84%</b>

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

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

Description of Assets	Gross (Admitted & Nonadmitted) Restricted							Percentage		
	Current Year					6	7	8	9	10
	1	2	3	4	5					
Total General Account (G/A)	G/A Supporting Protected Cell Account Activity (a)	Total Protected Cell Account Restricted Assets	Protected Cell Account Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets	
Collateral for insurance transactions	\$ 8,161,837	\$ -	\$ -	\$ -	\$ 8,161,837	\$ 3,143,434	\$ 5,018,403	\$ 8,161,837	5.08%	5.16%
<b>Total (c)</b>	<b>\$ 8,161,837</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ 8,161,837</b>	<b>\$ 3,143,434</b>	<b>\$ 5,018,403</b>	<b>\$ 8,161,837</b>	<b>5.08%</b>	<b>5.16%</b>

- (a) Subset of column 1
- (b) Subset of column 3
- (c) Total Line for Columns 1 through 7 should equal 5H(1)m Columns 1 through 7 respectively and Total Line for Columns 8 through 10 should equal 5H(1)m Columns 9 through 11 respectively

- (3) Detail of Other Restricted Assets – not applicable
- (4) Collateral Received and Reflected as Assets Within the Reporting Entity’s Financial Statements – not applicable

- M. Working Capital Finance Investments – not applicable
- N. Offsetting and Netting of Assets and Liabilities – not applicable
- O. SGI Securities – not applicable
- P. Short Sales – not applicable
- Q. Prepayment Penalty and Acceleration Fees – no significant changes
- 6. Joint Ventures, Partnerships and Limited Liability Companies – not applicable
- 7. Investment Income – not applicable
- 8. Derivative Instruments – not applicable

**STATEMENT AS OF JUNE 30, 2020 OF THE MGIC INDEMNITY CORPORATION**

9. Income Taxes – no significant changes
10. Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties – no significant changes
11. Debt – not applicable
12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans – not applicable
13. Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations – no significant changes
14. Liabilities, Contingencies and Assessments – not applicable
15. Leases – not applicable
16. Information About Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk – not applicable
17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities – not applicable
18. Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans – not applicable
19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators – not applicable
20. Fair Value Measurement

A. Assets and Liabilities Measured and Reported at Fair Value

(1) Fair Value Measurements at Reporting Date

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

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

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

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

Fair value measurements at reporting date:

	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Cash equivalents - Money market mutual funds	\$ 3,914,700	\$ -	\$ -	\$ -	\$ 3,914,700
Total assets at fair value	\$ 3,914,700	\$ -	\$ -	\$ -	\$ 3,914,700
b. Liabilities at fair value					
Total liabilities at fair value	\$ -	\$ -	\$ -	\$ -	\$ -

(2) Fair Value Measurements in (Level 3) of the Fair Value hierarchy – not applicable

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

At the end of each reporting period, we evaluate whether or not any event has occurred, or circumstances have changed that would cause a security to be transferred into or out of Level 3. During the period ended June 30, 2020, there were no transfers into or out of Level 3.

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

We use independent pricing sources to determine the fair value of our financial instruments, which primarily consist of assets in our bond portfolio, but also includes amounts in cash and cash equivalents and restricted cash. A variety of inputs are used; in approximate order of priority, they are: benchmark yields, reported trades, broker/dealer quotes, issuer spreads, two-sided markets, benchmark securities, bids, offers, and reference data including market research publications. Market indicators, industry and economic events are also considered. This information is evaluated using a multidimensional pricing model. This model combines all inputs to arrive at a value assigned to each security. Quality controls are performed by the independent pricing sources throughout this process, which include reviewing tolerance reports, trading information, data changes, and directional moves compared to market moves.

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

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

(5) Derivative Fair Values – not applicable

B. Other Fair Value Disclosures – not applicable

C. Aggregate Fair Value for All Financial Instruments

The following tables set forth the aggregate fair values, admitted asset values and level of fair value amounts for financial instruments held as of June 30, 2020 and December 31, 2019:

<u>June 30, 2020</u>	Aggregate Fair Value	Admitted Asset Value					Not Net Asset Value (NAV)	
			Level 1	Level 2	Level 3	(NAV)	Practicable (Carrying Value)	
Bonds	\$ 157,164,388	\$ 152,093,240	\$ 14,875,692	\$ 142,288,696	\$ -	\$ -	\$ -	\$ -
Cash equivalents	3,914,700	3,914,700	3,914,700	-	-	-	-	-

<u>December 31, 2019</u>	Aggregate Fair Value	Admitted Asset Value					Not Net Asset Value (NAV)	
			Level 1	Level 2	Level 3	(NAV)	Practicable (Carrying Value)	
Bonds	\$ 155,435,999	\$ 153,224,237	\$ 18,616,032	\$ 136,819,967	\$ -	\$ -	\$ -	\$ -
Cash equivalents	679,436	679,436	679,436	-	-	-	-	-

See Note 20A(4) for information on the determination of the fair value of Level 1 and Level 2 financial instruments.

D. Not Practicable to Estimate Fair Value – not applicable

21. Other Items

- A. Unusual or Infrequent Items – not applicable
- B. Troubled Debt Restructuring: Debtors – not applicable
- C. Other Disclosures

The future impact of the COVID-19 pandemic on our business, financial results, liquidity and/or financial condition may be material. The increase in unemployment and economic uncertainty resulting from initiatives to reduce the transmission of COVID-19 (including “shelter-in-place” restrictions), as well as COVID-19-related illnesses and deaths, could negatively impact our business. Among other things, the COVID-19 pandemic led to an increase in new defaults, which increased our losses incurred. The magnitude of the future impact will be influenced by various factors, including the length and severity of the pandemic in the United States, the length of time that measures intended to reduce the transmission of COVID-19 remain in place, the resulting level of unemployment, and the impact of past and future government initiatives (including the enactment of the CARES Act) and actions taken by Fannie Mae and Freddie Mac (including implementation of mortgage forbearance and modification programs) to mitigate the economic harm caused by the COVID-19 pandemic and efforts to reduce its transmission.

- D. Business Interruption Insurance Recoveries – not applicable
- E. State Transferable and Non-transferable Tax Credits – not applicable
- F. Subprime-Mortgage-Related Risk Exposure – not applicable
- G. Insurance-Linked Securities (ILS) Contracts – not applicable
- H. The Amount That Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy – not applicable

## STATEMENT AS OF JUNE 30, 2020 OF THE MGIC INDEMNITY CORPORATION

22. Events subsequent  
We have considered subsequent events through August 5, 2020.
23. Reinsurance – no significant changes
24. Retrospectively Rated Contracts & Contracts Subject to Redetermination – not applicable
25. Change in Incurred Losses and Loss Adjustment Expenses
  - A. There were no reserves recorded as of December 31, 2019, due to our reinsurance agreements. For the six months ended June 30, 2020, we reported \$81 thousand of net losses incurred and loss adjustment expenses incurred related to the current year. We did not adjust premiums based on past claim activity.
  - B. Not applicable
26. Inter-company Pooling Arrangements – not applicable
27. Structured Settlements – not applicable
28. Health Care Receivables – not applicable
29. Participating Policies – not applicable
30. Premium Deficiency Reserves – no significant changes
31. High Deductibles - not applicable
32. Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses - not applicable
33. Asbestos/Environmental Reserves - not applicable
34. Subscriber Savings Accounts - not applicable
35. Multiple Peril Crop Insurance - not applicable
36. Financial Guaranty Insurance – not applicable

STATEMENT AS OF JUNE 30, 2020 OF THE MGIC INDEMNITY CORPORATION  
**GENERAL INTERROGATORIES**

**PART 1 - COMMON INTERROGATORIES**

**GENERAL**

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? ..... Yes [ ] No [ X ]
- 1.2 If yes, has the report been filed with the domiciliary state? ..... Yes [ ] No [ ]
- 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 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? ..... Yes [ X ] No [ ]  
 If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? ..... Yes [ ] No [ X ]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.
- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group? ..... Yes [ X ] No [ ]
- 3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. .... 0000876437
- 
- 4.1 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.
- 4.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? ..... Yes [ ] No [ X ] N/A [ ]  
 If yes, attach an explanation.
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. .... 12/31/2016
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. .... 12/31/2016
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). .... 05/10/2018
- 6.4 By what department or departments?  
 Office of the Commissioner of Insurance of the State of Wisconsin
- 6.5 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 ]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? ..... Yes [ ] No [ ] N/A [ X ]
- 7.1 Has this 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 ]
- 7.2 If yes, give full information:
- 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 below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

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

STATEMENT AS OF JUNE 30, 2020 OF THE MGIC INDEMNITY CORPORATION  
**GENERAL INTERROGATORIES**

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? ..... Yes  No   
 (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;  
 (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;  
 (c) Compliance with applicable governmental laws, rules and regulations;  
 (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and  
 (e) Accountability for adherence to the code.
- 9.11 If the response to 9.1 is No, please explain:
- 9.2 Has the code of ethics for senior managers been amended? ..... Yes  No
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? ..... Yes  No
- 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

**FINANCIAL**

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? ..... Yes  No   
 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... \$ ..... 156,491

**INVESTMENT**

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) ..... Yes  No   
 11.2 If yes, give full and complete information relating thereto:
12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... \$ .....  
 13. Amount of real estate and mortgages held in short-term investments: ..... \$ .....
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? ..... Yes  No   
 14.2 If yes, please complete the following:
- |   | 1<br>Prior Year-End<br>Book/Adjusted<br>Carrying Value | 2<br>Current Quarter<br>Book/Adjusted<br>Carrying Value |
|---|--|---|
| 14.21 Bonds .....   | \$ .....   | \$ .....  |
| 14.22 Preferred Stock .....   | \$ .....   | \$ .....  |
| 14.23 Common Stock .....  | \$ .....   | \$ .....  |
| 14.24 Short-Term Investments .....  | \$ .....   | \$ .....  |
| 14.25 Mortgage Loans on Real Estate .....   | \$ .....   | \$ .....  |
| 14.26 All Other .....   | \$ .....   | \$ .....  |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) ..... | \$ .....   | \$ .....  |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above .....                       | \$ .....   | \$ .....  |
- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? ..... Yes  No   
 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? ..... Yes  No  N/A   
 If no, attach a description with this statement.
16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:
- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. .... \$ .....  
 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. .... \$ .....  
 16.3 Total payable for securities lending reported on the liability page. .... \$ .....

STATEMENT AS OF JUNE 30, 2020 OF THE MGIC INDEMNITY CORPORATION  
**GENERAL INTERROGATORIES**

17. 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 [ ]
- 17.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

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

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

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

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? ..... Yes [ ] No [ X ]
- 17.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
Wellington Management Company, LLP .....	U.....
Lisa Pendergast .....	I.....

- 17.5097 For those firms/individuals listed in the table for Question 17.5, 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 [ ]
- 17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets? ..... Yes [ X ] No [ ]

- 17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1	2	3	4	5
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	Investment Management Agreement (IMA) Filed
106595 .....	Wellington Management Company, LLP .....	549300YHP12TEZNLX41 .....	SEC .....	NO.....

- 18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? ..... Yes [ X ] No [ ]
- 18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for 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 ]

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
- a. The security was purchased prior to January 1, 2018.
  - b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
  - c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
  - d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.
- Has the reporting entity self-designated PLGI securities? ..... Yes [ ] No [ X ]

21. 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 ]

**GENERAL INTERROGATORIES**

**PART 2 - PROPERTY & CASUALTY INTERROGATORIES**

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? ..... Yes [ ] No [ ] N/A [ X ]  
If yes, attach an explanation.

2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? ..... Yes [ ] No [ X ]  
If yes, attach an explanation.

3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? ..... Yes [ ] No [ X ]

3.2 If yes, give full and complete information thereto.

4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see Annual Statement Instructions pertaining to disclosure of discounting for definition of "tabular reserves") discounted at a rate of interest greater than zero? ..... Yes [ ] No [ X ]

4.2 If yes, complete the following schedule:

			TOTAL DISCOUNT				DISCOUNT TAKEN DURING PERIOD			
1	2	3	4	5	6	7	8	9	10	11
Line of Business	Maximum Interest	Discount Rate	Unpaid Losses	Unpaid LAE	IBNR	TOTAL	Unpaid Losses	Unpaid LAE	IBNR	TOTAL
TOTAL										

5. Operating Percentages:

5.1 A&H loss percent ..... %

5.2 A&H cost containment percent ..... %

5.3 A&H expense percent excluding cost containment expenses ..... %

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

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

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

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

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

7.1 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 [ ]

**SCHEDULE F - CEDED REINSURANCE**

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
<b>NONE</b>						

STATEMENT AS OF JUNE 30, 2020 OF THE MGIC INDEMNITY CORPORATION  
**SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN**

Current Year to Date - Allocated by States and Territories

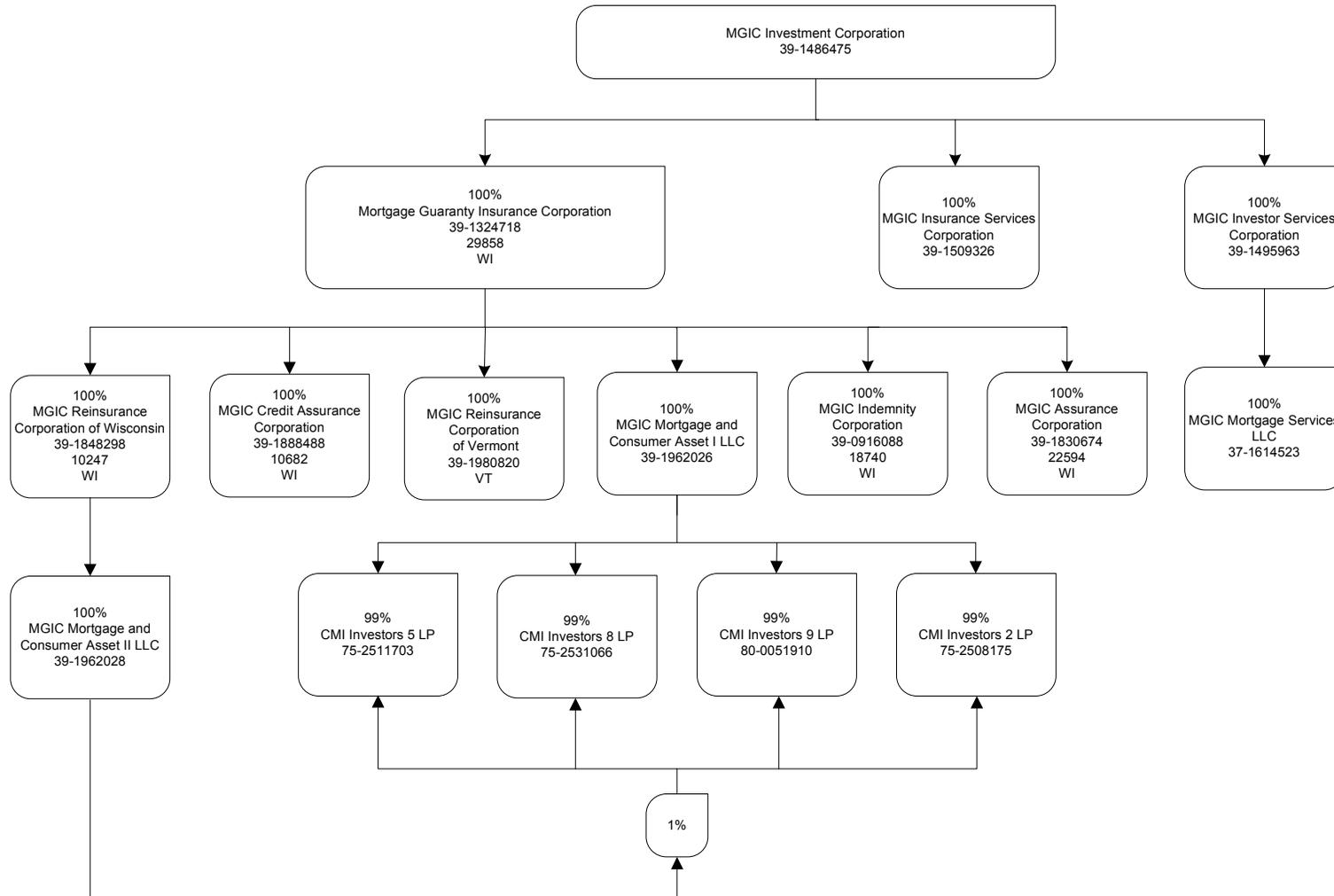
States, etc.	1 Active Status (a)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid		
		2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date	
1. Alabama	AL	L		6,375				
2. Alaska	AK	L						
3. Arizona	AZ	L	16,908			3,685		
4. Arkansas	AR	L						
5. California	CA	L	91,187	149,265		35,508		
6. Colorado	CO	L	21,336	8,753				
7. Connecticut	CT	L						
8. Delaware	DE	L	1,976					
9. District of Columbia	DC	L						
10. Florida	FL	L	275,801	458,971	(27,943)	315,018	217,434	
11. Georgia	GA	L		9,339				
12. Hawaii	HI	L						
13. Idaho	ID	L	42,806	79,100		9,305	1,904	
14. Illinois	IL	L	10,237	8,898		6,759		
15. Indiana	IN	L	15,155	4,637				
16. Iowa	IA	L						
17. Kansas	KS	L		3,239				
18. Kentucky	KY	L	2,171	5,467				
19. Louisiana	LA	L	1,703	2,641		1,736		
20. Maine	ME	L						
21. Maryland	MD	L	26,208	10,487		3,046		
22. Massachusetts	MA	L		14,891				
23. Michigan	MI	L		7,176		2,492		
24. Minnesota	MN	L		1,284				
25. Mississippi	MS	L						
26. Missouri	MO	L	52,633	96,769		69,246	27,235	
27. Montana	MT	L						
28. Nebraska	NE	L						
29. Nevada	NV	L	6,223	2,668		2,736		
30. New Hampshire	NH	L						
31. New Jersey	NJ	L	155,405	306,585	(35,177)	271,565	95,062	
32. New Mexico	NM	L						
33. New York	NY	L	220,072	366,557	45,221	14,314	209,016	213,685
34. North Carolina	NC	L	131,306	230,168		44,533	18,031	
35. North Dakota	ND	L						
36. Ohio	OH	L	386,950	622,166		233,224	90,134	
37. Oklahoma	OK	L						
38. Oregon	OR	L	13,786	32,906		8,876		
39. Pennsylvania	PA	L	9,709	1,938				
40. Rhode Island	RI	L		13,964				
41. South Carolina	SC	L		2,757				
42. South Dakota	SD	L						
43. Tennessee	TN	L	9,129	15,307				
44. Texas	TX	L	146,825	244,914		33,663	40,861	
45. Utah	UT	L	4,349			1,893		
46. Vermont	VT	L						
47. Virginia	VA	L	53,163	37,315		10,984		
48. Washington	WA	L	9,999	9,318				
49. West Virginia	WV	L						
50. Wisconsin	WI	L						
51. Wyoming	WY	L						
52. American Samoa	AS	N						
53. Guam	GU	N						
54. Puerto Rico	PR	L	55,407	75,251	141,392	801,024	598,118	
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		1,743,536	2,846,014	186,613	(48,806)	2,064,309	1,302,464
DETAILS OF WRITE-INS								
58001.	XXX							
58002.	XXX							
58003.	XXX							
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX							
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX							

(a) Active Status Counts:

- L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG ..... 52
- 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 (DSLII) - 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 ..... 5

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

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



STATEMENT AS OF JUNE 30, 2020 OF THE MGIC INDEMNITY CORPORATION

**SCHEDULE Y**

**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
.0105	Mortgage Guaranty Insurance Corporation	.00000	39-1486475		876437	New York Stock Exchange	MGIC Investment Corporation	WI	UIP		Ownership	100.000		N	
.0105	Mortgage Guaranty Insurance Corporation	29858	39-1324718				Mortgage Guaranty Insurance Corporation	WI	UDP	MGIC Investment Corporation	Ownership	100.000	MGIC Investment Corporation	N	
.0105	Mortgage Guaranty Insurance Corporation	.00000	39-1509326				MGIC Insurance Services Corporation	WI	NIA	MGIC Investment Corporation	Ownership	100.000	MGIC Investment Corporation	N	
.0105	Mortgage Guaranty Insurance Corporation	.00000	39-1495963				MGIC Investor Services Corporation	WI	NIA	MGIC Investment Corporation	Ownership	100.000	MGIC Investment Corporation	N	
.0105	Mortgage Guaranty Insurance Corporation	.18740	39-0916088				MGIC Indemnity Corporation	WI	RE	Mortgage Guaranty Insurance Corporation	Ownership	100.000	MGIC Investment Corporation	N	
.0105	Mortgage Guaranty Insurance Corporation	.10682	39-1888488				MGIC Credit Assurance Corporation	WI	IA	Mortgage Guaranty Insurance Corporation	Ownership	100.000	MGIC Investment Corporation	N	
.0105	Mortgage Guaranty Insurance Corporation	.10247	39-1848298				MGIC Reinsurance Corporation of Wisconsin	WI	IA	Mortgage Guaranty Insurance Corporation	Ownership	100.000	MGIC Investment Corporation	N	
.0105	Mortgage Guaranty Insurance Corporation	.22594	39-1830674				MGIC Assurance Corporation	WI	IA	Mortgage Guaranty Insurance Corporation	Ownership	100.000	MGIC Investment Corporation	N	
.0105	Mortgage Guaranty Insurance Corporation	.00000	39-1980820				MGIC Reinsurance Corporation of Vermont	VT	IA	Mortgage Guaranty Insurance Corporation	Ownership	100.000	MGIC Investment Corporation	N	
.0105	Mortgage Guaranty Insurance Corporation	.00000	39-1962026				MGIC Mortgage and Consumer Asset I LLC	DE	NIA	Mortgage Guaranty Insurance Corporation	Ownership	100.000	MGIC Investment Corporation	N	
.0105	Mortgage Guaranty Insurance Corporation	.00000	37-1614523				MGIC Mortgage Services LLC	WI	NIA	MGIC Investor Services Corporation	Ownership	100.000	MGIC Investment Corporation	N	
.0105	Mortgage Guaranty Insurance Corporation	.00000	39-1962028				MGIC Mortgage and Consumer Asset II LLC	DE	NIA	MGIC Reinsurance Corporation of Wisconsin	Ownership	100.000	MGIC Investment Corporation	N	
.0105	Mortgage Guaranty Insurance Corporation	.00000	75-2511703				CMI Investors 5 LP	DE	NIA	MGIC Mortgage and Consumer Asset I LLC	Ownership	99.000	MGIC Investment Corporation	Y	
.0105	Mortgage Guaranty Insurance Corporation	.00000	75-2511703				CMI Investors 5 LP	DE	NIA	MGIC Mortgage and Consumer Asset II LLC	Ownership	1.000	MGIC Investment Corporation	Y	
.0105	Mortgage Guaranty Insurance Corporation	.00000	75-2531066				CMI Investors 8 LP	DE	NIA	MGIC Mortgage and Consumer Asset I LLC	Ownership	99.000	MGIC Investment Corporation	Y	
.0105	Mortgage Guaranty Insurance Corporation	.00000	75-2531066				CMI Investors 8 LP	DE	NIA	MGIC Mortgage and Consumer Asset II LLC	Ownership	1.000	MGIC Investment Corporation	Y	
.0105	Mortgage Guaranty Insurance Corporation	.00000	80-0051910				CMI Investors 9 LP	DE	NIA	MGIC Mortgage and Consumer Asset I LLC	Ownership	99.000	MGIC Investment Corporation	Y	
.0105	Mortgage Guaranty Insurance Corporation	.00000	80-0051910				CMI Investors 9 LP	DE	NIA	MGIC Mortgage and Consumer Asset II LLC	Ownership	1.000	MGIC Investment Corporation	Y	
.0105	Mortgage Guaranty Insurance Corporation	.00000	75-2508175				CMI Investors 2 LP	DE	NIA	MGIC Mortgage and Consumer Asset I LLC	Ownership	99.000	MGIC Investment Corporation	Y	
.0105	Mortgage Guaranty Insurance Corporation	.00000	75-2508175				CMI Investors 2 LP	DE	NIA	MGIC Mortgage and Consumer Asset II LLC	Ownership	1.000	MGIC Investment Corporation	Y	

Asterisk	Explanation
----------	-------------

STATEMENT AS OF JUNE 30, 2020 OF THE MGIC INDEMNITY CORPORATION

**PART 1 - LOSS EXPERIENCE**

Line of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire				
2. Allied Lines				
3. Farmowners multiple peril				
4. Homeowners multiple peril				
5. Commercial multiple peril				
6. Mortgage guaranty	1,953,882	746,266	38.2	(12.9)
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				
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	XXX	XXX	XXX
32. Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33. Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business				
35. Totals	1,953,882	746,266	38.2	(12.9)
<b>DETAILS OF WRITE-INS</b>				
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)				

**PART 2 - DIRECT PREMIUMS WRITTEN**

Line of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire			
2. Allied Lines			
3. Farmowners multiple peril			
4. Homeowners multiple peril			
5. Commercial multiple peril			
6. Mortgage guaranty	687,849	1,743,536	2,846,014
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			
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	XXX	XXX
32. Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX
33. Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business			
35. Totals	687,849	1,743,536	2,846,014
<b>DETAILS OF WRITE-INS</b>			
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)			

STATEMENT AS OF JUNE 30, 2020 OF THE MGIC INDEMNITY CORPORATION

**PART 3 (000 omitted)**

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13	
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	2020 Loss and LAE Payments on Claims Reported as of Prior Year-End	2020 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2020 Loss and LAE Payments (Cols. 4+5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)	
1. 2017 + Prior .....														
2. 2018 .....														
3. Subtotals 2018 + Prior .....														
4. 2019 .....														
5. Subtotals 2019 + Prior .....														
6. 2020 .....	XXX	XXX	XXX	XXX			XXX	81		81	XXX	XXX	XXX	
7. Totals .....								81		81				
8. Prior Year-End Surplus As Regards Policyholders	99,747											Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
												1.	2.	3.
												Col. 13, Line 7 As a % of Col. 1 Line 8		
												4.		

# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. 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.

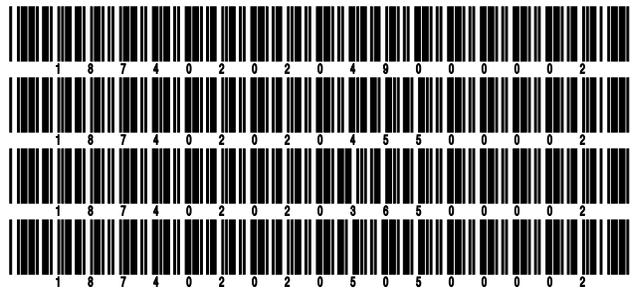
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement? .....	NO
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement? .....	NO
3. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement? .....	NO
4. Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC with this statement? .....	NO

Explanations:

- 1.
- 2.
- 3.
- 4.

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490]
2. Supplement A to Schedule T [Document Identifier 455]
3. Medicare Part D Coverage Supplement [Document Identifier 365]
4. Director and Officer Supplement [Document Identifier 505]



STATEMENT AS OF JUNE 30, 2020 OF THE MGIC INDEMNITY CORPORATION

**SCHEDULE A - VERIFICATION**

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year		
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Current year change in encumbrances		
4. Total gain (loss) on disposals		
5. Deduct amounts received on disposals		
6. Total foreign exchange change in book/adjusted carrying value		
7. Deduct current year's other than temporary impairment recognized		
8. Deduct current year's depreciation		
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**

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
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		
2.2 Additional investment made after acquisition		
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals		
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		
10. Deduct current year's other than temporary impairment recognized		
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 at end of current period (Line 13 minus Line 14)		

**NONE**

**SCHEDULE BA - VERIFICATION**

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year		
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals		
8. Deduct amortization of premium and depreciation		
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other than temporary impairment recognized		
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)		

**NONE**

**SCHEDULE D - VERIFICATION**

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	153,224,237	142,385,828
2. Cost of bonds and stocks acquired	37,617,027	56,073,799
3. Accrual of discount	92,454	195,505
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	91,541	(91,434)
6. Deduct consideration for bonds and stocks disposed of	38,677,625	44,446,159
7. Deduct amortization of premium	375,142	893,826
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized	56,739	66,878
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	177,487	67,402
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	152,093,240	153,224,237
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	152,093,240	153,224,237

STATEMENT AS OF JUNE 30, 2020 OF THE MGIC INDEMNITY CORPORATION

**SCHEDULE D - PART 1B**

Showing the Acquisitions, Dispositions and Non-Trading Activity  
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
<b>BONDS</b>								
1. NAIC 1 (a) .....	117,104,555	9,874,819	9,906,953	2,890,713	117,104,555	119,963,134		124,386,003
2. NAIC 2 (a) .....	36,049,395	5,961,082	6,856,200	(3,024,171)	36,049,395	32,130,106		27,794,807
3. NAIC 3 (a) .....	980,000		980,281	281	980,000			1,043,427
4. NAIC 4 (a) .....								
5. NAIC 5 (a) .....								
6. NAIC 6 (a) .....								
7. Total Bonds	154,133,950	15,835,901	17,743,434	(133,177)	154,133,950	152,093,240		153,224,237
<b>PREFERRED STOCK</b>								
8. NAIC 1 .....								
9. NAIC 2 .....								
10. NAIC 3 .....								
11. NAIC 4 .....								
12. NAIC 5 .....								
13. NAIC 6 .....								
14. Total Preferred Stock								
15. Total Bonds and Preferred Stock	154,133,950	15,835,901	17,743,434	(133,177)	154,133,950	152,093,240		153,224,237

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 \$ ..... ; NAIC 2 \$ ..... ; NAIC 3 \$ ..... NAIC 4 \$ ..... ; NAIC 5 \$ ..... ; NAIC 6 \$ .....

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STATEMENT AS OF JUNE 30, 2020 OF THE MGIC INDEMNITY CORPORATION

**SCHEDULE DA - PART 1**

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Premium	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
9199999 Totals		XX			

**NONE**

**SCHEDULE DA - VERIFICATION**

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....		4,160,935
2. Cost of short-term investments acquired .....		
3. Accrual of discount .....		39,065
4. Unrealized valuation increase (decrease) .....		
5. Total gain (loss) on disposals .....		
6. Deduct consideration received on disposals .....		4,200,000
7. Deduct amortization of premium .....		
8. Total foreign exchange change in book/adjusted carrying value .....		
9. Deduct current year's other than temporary impairment recognized .....		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) .....		
11. Deduct total nonadmitted amounts .....		
12. Statement value at end of current period (Line 10 minus Line 11)		

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

**N O N E**

Schedule DB - Part B - Verification - Futures Contracts

**N O N E**

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

**N O N E**

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

**N O N E**

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

**N O N E**

## STATEMENT AS OF JUNE 30, 2020 OF THE MGIC INDEMNITY CORPORATION

**SCHEDULE E - PART 2 - VERIFICATION**

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	679,436	3,859,139
2. Cost of cash equivalents acquired .....	29,907,403	80,740,330
3. Accrual of discount .....		
4. Unrealized valuation increase (decrease) .....	15	(15)
5. Total gain (loss) on disposals .....	(507)	(314)
6. Deduct consideration received on disposals .....	26,671,647	83,919,704
7. Deduct amortization of premium .....		
8. Total foreign exchange change in book/adjusted carrying value .....		
9. Deduct current year's other than temporary impairment recognized .....		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) .....	3,914,700	679,436
11. Deduct total nonadmitted amounts .....		
12. Statement value at end of current period (Line 10 minus Line 11)	3,914,700	679,436

Schedule A - Part 2 - Real Estate Acquired and Additions Made

**N O N E**

Schedule A - Part 3 - Real Estate Disposed

**N O N E**

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

**N O N E**

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

**N O N E**

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

**N O N E**

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

**N O N E**

STATEMENT AS OF JUNE 30, 2020 OF THE MGIC INDEMNITY CORPORATION

**SCHEDULE D - PART 3**

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
14574A-AL-8	Carson CA Pension Oblig Taxable 3.496% 01/15/38		.06/11/2020	Cabrera Capital Markets		1,585,000	1,585,000		1FE
283299-AR-6	El Monte Ca Taxable 3.616% 08/01/40		.06/10/2020	Samuel A Ramirez & Co		805,000	805,000		1FE
283299-AR-6	El Monte Ca Taxable 3.616% 08/01/40		.06/12/2020	Samuel A Ramirez & Co		116,380	115,000		1FE
283299-AR-6	El Monte Ca Taxable 3.616% 08/01/40		.06/12/2020	Samuel A Ramirez & Co		1,129,138	1,115,000		1FE
34061U-EN-4	Florida St Dev Fin Corp Eductn Taxable Ref NOVA SE Univ Proj 3.631% 04/01/35		.06/18/2020	Morgan Stanley & Co., Inc.		2,255,000	2,255,000		1FE
646066-7F-1	New Jersey St Eductnl Facs Aut Txbl Seton Hall Univ Ser D 3.468% 07/01/35		.06/05/2020	Bank of America Merrill Lynch		730,000	730,000		1FE
646080-UQ-2	New Jersey St Hgr Edu Assistan AMT Ref Senior Ser A 5.000% 12/01/22		.05/21/2020	RBC Capital Markets		306,446	285,000		1FE
64971X-QG-6	New York NY City Transitional Future Tax Sub Bonds Ser C1 4.000% 05/01/37		.05/14/2020	Loop Capital Mkts		702,994	615,000		1FE
64971X-QJ-0	New York NY City Transitional Future Tax Sub Bonds Ser C1 4.000% 05/01/39		.05/14/2020	Loop Capital Mkts		1,021,662	900,000		1FE
64972G-WA-8	New York NY City Mun Wtr Fin Prerefunded BABs 5.790% 06/15/41		.04/13/2020	Tax Free Exchange		80,326	80,000	1,518	1
64990G-H4-7	New York St Dorm Auth Revenues School Districts Rev Ser A 5.000% 10/01/35		.05/15/2020	RBC Capital Markets		560,018	465,000		1FE
769036-BQ-6	Riverside Ca Pensn Oblig Taxable Ser A 2.773% 06/01/28		.06/05/2020	Bank of America Merrill Lynch		350,000	350,000		1FE
<b>3199999. Subtotal - Bonds - U.S. Special Revenues</b>						<b>9,641,964</b>	<b>9,300,000</b>	<b>1,518</b>	<b>XXX</b>
03027X-BC-3	American Tower Corp 2.100% 06/15/30		.06/01/2020	RBC Capital Markets		1,038,991	1,045,000		2FE
340711-AY-6	Florida Gas Transmission 2.550% 07/01/30		.06/10/2020	PNC Capital Markets		468,887	470,000		2FE
340711-AY-6	Florida Gas Transmission 2.550% 07/01/30		.06/11/2020	State Street		161,718	160,000		2FE
340711-AY-6	Florida Gas Transmission 2.550% 07/01/30		.06/11/2020	State Street		161,440	160,000		2FE
340711-AY-6	Florida Gas Transmission 2.550% 07/01/30		.06/11/2020	Sea Port Group Securities, LLC		156,336	155,000		2FE
340711-AY-6	Florida Gas Transmission 2.550% 07/01/30		.06/11/2020	Cantor Fitzgerald & Co		156,516	155,000		2FE
340711-AY-6	Florida Gas Transmission 2.550% 07/01/30		.06/11/2020	Sea Port Group Securities, LLC		317,810	315,000		2FE
340711-AY-6	Florida Gas Transmission 2.550% 07/01/30		.06/11/2020	Cantor Fitzgerald & Co		222,152	220,000		2FE
340711-AY-6	Florida Gas Transmission 2.550% 07/01/30		.06/11/2020	J.P. Morgan		135,367	134,000		2FE
340711-AY-6	Florida Gas Transmission 2.550% 07/01/30		.06/12/2020	Market Axess Corp		86,068	85,000		2FE
340711-AY-6	Florida Gas Transmission 2.550% 07/01/30		.06/12/2020	Sea Port Group Securities, LLC		70,798	70,000		2FE
427866-BE-7	Hershey Company 1.700% 06/01/30		.05/27/2020	Citigroup Global Markets Inc.		633,546	635,000		1FE
57284P-AA-9	Marshfield Clinic Health 2.703% 02/15/30		.06/17/2020	Citigroup Global Markets Inc.		1,685,000	1,685,000		1FE
68235P-AH-1	One Gas Inc 2.000% 05/15/30		.04/29/2020	Mizuho Securities USA Inc.		170,272	170,000		1FE
68235P-AH-1	One Gas Inc 2.000% 05/15/30		.04/29/2020	State Street		25,036	25,000		1FE
68235P-AH-1	One Gas Inc 2.000% 05/15/30		.04/29/2020	Mizuho Securities USA Inc.		174,083	175,000		1FE
68235P-AH-1	One Gas Inc 2.000% 05/15/30		.04/29/2020	CIBC World Markets Corp		40,028	40,000		1FE
68235P-AH-1	One Gas Inc 2.000% 05/15/30		.04/29/2020	State Street		35,062	35,000		1FE
68235P-AH-1	One Gas Inc 2.000% 05/15/30		.04/30/2020	Mizuho Securities USA Inc.		70,312	70,000		1FE
845011-AC-9	Southwest Gas Corp 2.200% 06/15/30		.06/01/2020	US Bank NA		384,515	385,000		1FE
<b>3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)</b>						<b>6,193,937</b>	<b>6,189,000</b>		<b>XXX</b>
<b>8399997. Total - Bonds - Part 3</b>						<b>15,835,901</b>	<b>15,489,000</b>	<b>1,518</b>	<b>XXX</b>
<b>8399998. Total - Bonds - Part 5</b>						<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>
<b>8399999. Total - Bonds</b>						<b>15,835,901</b>	<b>15,489,000</b>	<b>1,518</b>	<b>XXX</b>
<b>8999997. Total - Preferred Stocks - Part 3</b>							<b>XXX</b>		<b>XXX</b>
<b>8999998. Total - Preferred Stocks - Part 5</b>						<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>
<b>8999999. Total - Preferred Stocks</b>							<b>XXX</b>		<b>XXX</b>
<b>9799997. Total - Common Stocks - Part 3</b>							<b>XXX</b>		<b>XXX</b>
<b>9799998. Total - Common Stocks - Part 5</b>						<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>
<b>9799999. Total - Common Stocks</b>							<b>XXX</b>		<b>XXX</b>
<b>9899999. Total - Preferred and Common Stocks</b>							<b>XXX</b>		<b>XXX</b>
<b>9999999 - Totals</b>						<b>15,835,901</b>	<b>XXX</b>	<b>1,518</b>	<b>XXX</b>

E04

STATEMENT AS OF JUNE 30, 2020 OF THE MGIC INDEMNITY CORPORATION

**SCHEDULE D - PART 4**

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation and Admini- strative Symbol	
36179U-QA-3	Government National Mortgage A 3.500% 04/20/34		04/01/2020	Paydown		152,413	152,413	158,343	158,215		(5,803)		(5,803)		152,413				1,778	04/20/2034	1	
36179U-QA-3	Government National Mortgage A 3.500% 04/20/34		05/01/2020	Paydown		198,928	198,928	206,668	206,502		(7,573)		(7,573)		198,928				2,901	04/20/2034	1	
36179U-QA-3	Government National Mortgage A 3.500% 04/20/34		06/01/2020	Paydown		175,966	175,966	182,813	182,666		(6,699)		(6,699)		175,966				3,079	04/20/2034	1	
912828-AJ-6	U.S. Treasury Bond 2.375% 04/30/20		04/30/2020	Maturity		4,000,000	4,000,000	3,978,750	3,994,881		5,119		5,119		4,000,000				47,500	04/30/2020	1	
0599999	<b>Subtotal - Bonds - U.S. Governments</b>						4,527,307	4,527,307	4,526,574	4,542,264		(14,956)		(14,956)	4,527,307				55,258	XXX	XXX	
3137FN-5Y-2	Federal Home Loan Mtg Corp Series 4904 Class CA 3.000% 08/15/57		04/01/2020	Paydown		54,012	54,012	55,067	55,061		(1,049)		(1,049)		54,012				540	08/15/2057	1	
3137FN-5Y-2	Federal Home Loan Mtg Corp Series 4904 Class CA 3.000% 08/15/57		05/01/2020	Paydown		56,879	56,879	57,990	57,983		(1,104)		(1,104)		56,879				711	08/15/2057	1	
3137FN-5Y-2	Federal Home Loan Mtg Corp Series 4904 Class CA 3.000% 08/15/57		06/01/2020	Paydown		36,132	36,132	36,837	36,833		(701)		(701)		36,132				542	08/15/2057	1	
64972G-WA-8	New York NY City Mun Wtr Fin Prerefunded BABs 5.790% 06/15/41		06/15/2020	Redemption 100.0000		245,000	245,000	246,897			(1,897)		(1,897)		245,000				7,093	06/15/2041	1	
64972G-WC-4	New York NY City Mun Wtr Fin Unrefunded BABs 5.790% 06/15/41		04/13/2020	Tax Free Exchange		80,326	80,000	80,853			(528)		(528)		80,326				1,518	06/15/2041	1FE	
64972G-WC-4	New York NY City Mun Wtr Fin Unrefunded BABs 5.790% 06/15/41		06/15/2020	Call 100.0000		165,000	165,000	166,760			(1,760)		(1,760)		165,000				4,777	06/15/2041	1FE	
3199999	<b>Subtotal - Bonds - U.S. Special Revenues</b>						637,349	637,023	644,404	149,877		(7,039)		(7,039)	637,349				15,181	XXX	XXX	
00206R-AX-0	AT&T Inc 4.450% 05/15/21		05/07/2020	TD Securities		515,500	500,000	516,341	511,001		(2,844)		(2,844)		508,157		7,343	7,343	10,878	05/15/2021	2FE	
00206R-AX-0	AT&T Inc 4.450% 05/15/21		06/29/2020	Call 103.5717		2,485,720	2,400,000	2,478,433	2,452,806		(18,775)		(18,775)		2,434,031		(34,032)	(34,032)	152,174	05/15/2021	2FE	
09062X-AC-7	Biogen Inc 2.900% 09/15/20		05/28/2020	Call 100.7812		2,922,655	2,900,000	2,969,397	2,917,186		(9,860)		(9,860)		2,907,326		(7,326)	(7,326)	81,758	09/15/2020	2FE	
12189L-AB-7	Burlington Northern Santa Fe 3.600% 09/01/20		06/01/2020	Call 100.0000		3,235,000	3,235,000	3,336,997	3,250,749		(15,749)		(15,749)		3,235,000				87,345	09/01/2020	1FE	
24422E-TS-8	John Deere Capital Corp 1.950% 06/22/20		06/22/2020	Maturity		1,000,000	1,000,000	996,674			3,326		3,326		1,000,000				9,750	06/22/2020	1FE	
345397-VU-4	Ford Motor Credit Co Llc 5.875% 08/02/21		04/06/2020	Bank of America Merrill Lynch		374,400	390,000	382,200	406,936		(2,499)	22,128	(24,627)		382,310		(7,910)	(7,910)	15,657	08/02/2021	3FE	
345397-VU-4	Ford Motor Credit Co Llc 5.875% 08/02/21		04/06/2020	Bank of America Merrill Lynch		585,600	610,000	597,800	636,490		(3,908)	34,611	(38,519)		597,971		(12,371)	(12,371)	24,489	08/02/2021	3FE	
61746B-ED-4	Morgan Stanley 2.625% 11/17/21		05/07/2020	Morgan Stanley & Co., Inc.		509,170	500,000	497,480	498,140		349		349		498,489		10,681	10,681	6,344	11/17/2021	1FE	
80307A-AA-7	Sapphire Aviation Finance I Sapphire Aviation Finance I 3.228% 03/15/40		04/01/2020	Paydown		4,840	4,840	4,840							4,840				24	03/15/2040	1FE	
80307A-AA-7	Sapphire Aviation Finance I Sapphire Aviation Finance I 3.228% 03/15/40		05/01/2020	Paydown		3,228	3,228	3,228							3,228				25	03/15/2040	1FE	
80307A-AA-7	Sapphire Aviation Finance I Sapphire Aviation Finance I 3.228% 03/15/40		06/01/2020	Paydown		741	741	741							741				8	03/15/2040	1FE	
92343V-DW-1	Verizon Communications 3.125% 03/16/22		06/29/2020	Call 104.6710		1,046,710	1,000,000	1,016,010	1,008,546		(1,860)		(1,860)		1,006,685		(6,685)	(6,685)	71,276	03/16/2022	2FE	
3899999	<b>Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)</b>						12,683,564	12,543,809	12,787,427	12,678,528		(51,820)	56,739	(108,559)	12,578,778		(50,300)	(50,300)	459,728	XXX	XXX	
8399997	<b>Total - Bonds - Part 4</b>						17,848,220	17,708,139	17,958,405	17,370,669		(73,815)	56,739	(130,554)	17,743,434		(50,300)	(50,300)	530,167	XXX	XXX	
8399998	<b>Total - Bonds - Part 5</b>						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999	<b>Total - Bonds</b>						17,848,220	17,708,139	17,958,405	17,370,669		(73,815)	56,739	(130,554)	17,743,434		(50,300)	(50,300)	530,167	XXX	XXX	
8999997	<b>Total - Preferred Stocks - Part 4</b>							XXX												XXX	XXX	
8999998	<b>Total - Preferred Stocks - Part 5</b>						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999	<b>Total - Preferred Stocks</b>							XXX												XXX	XXX	
9799997	<b>Total - Common Stocks - Part 4</b>							XXX												XXX	XXX	
9799998	<b>Total - Common Stocks - Part 5</b>						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999	<b>Total - Common Stocks</b>							XXX												XXX	XXX	
9899999	<b>Total - Preferred and Common Stocks</b>							XXX												XXX	XXX	
9999999	<b>Totals</b>						17,848,220	XXX	17,958,405	17,370,669		(73,815)	56,739	(130,554)	17,743,434		(50,300)	(50,300)	530,167	XXX	XXX	

E05

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open

**N O N E**

Schedule DB - Part B - Section 1 - Futures Contracts Open

**N O N E**

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

**N O N E**

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open

**N O N E**

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By

**N O N E**

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To

**N O N E**

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

**N O N E**

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

**N O N E**

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

**N O N E**



