2985820242010010100

PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2024
OF THE CONDITION AND AFFAIRS OF THE

MORTGAGE GUARANTY INSURANCE CORPORATION

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

Organized under the Laws of Wisconsin, State of Domicile or Port of Entry WI
Country of Domicile United States of America

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

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

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

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

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

Internet Website Address www.MGIC.com

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

OFFICERS

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

OTHER

Nathaniel Howe Colson, Executive Vice President
Timothy James Mattke, Chief Executive Officer

DIRECTORS OR TRUSTEES

Analisa Marie Allen	Daniel Allen Arrigoni	Charles Edward Chaplin
Curt Steven Culver	Jay Carter Hartzell	Timothy Arthur Holt
Jodeen Ann Kozlak	Michael Evans Lehman	Teresita Maria Lowman
Timothy James Mattke	Sheryl Lee Sculley	Michael Lael Thompson
Mark Mansur Zandi		

State of Wisconsin
County of Milwaukee SS

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

Salvatore Antonino Miosi
President & Chief Operating Officer

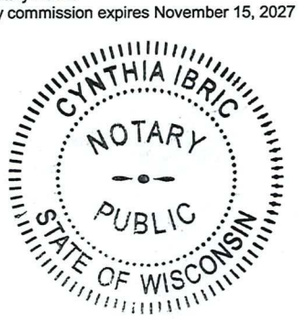
Paula Christine Maggio
Executive Vice President & Secretary

Julie Kay Sperber
Vice President & Controller

Subscribed and sworn to before me this
26th day of February, 2025

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

Cynthia Ibric
Notary Public
My commission expires November 15, 2027



ASSETS

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1.	Bonds (Schedule D)	5,633,825,315		5,633,825,315	5,734,253,459
2.	Stocks (Schedule D):				
	2.1 Preferred stocks				
	2.2 Common stocks	467,698,232	3,386,469	464,311,763	390,929,536
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens				
	3.2 Other than first liens				
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ ..... encumbrances)	10,607,560		10,607,560	11,119,349
	4.2 Properties held for the production of income (less $ ..... encumbrances)				
	4.3 Properties held for sale (less $ ..... encumbrances)	2,193,374		2,193,374	394,934
5.	Cash ($ 541,883 , Schedule E - Part 1), cash equivalents ($ 96,625,485 , Schedule E - Part 2) and short-term investments ($ 29,355,128 , Schedule DA)	126,522,496		126,522,496	149,393,481
6.	Contract loans (including $ ..... premium notes)				
7.	Derivatives (Schedule DB)				
8.	Other invested assets (Schedule BA)	75,253	75,253		
9.	Receivable for securities				
10.	Securities lending reinvested collateral assets (Schedule DL)				
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	6,240,922,230	3,461,722	6,237,460,508	6,286,090,759
13.	Title plants less $ ..... charged off (for Title insurers only)				
14.	Investment income due and accrued	49,530,520		49,530,520	49,943,291
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	56,143,875		56,143,875	57,298,543
	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	4,196,870		4,196,870	9,896,256
	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	5,517,065		5,517,065	4,032,280
18.2	Net deferred tax asset	93,025,854	32,927,372	60,098,482	80,418,229
19.	Guaranty funds receivable or on deposit				
20.	Electronic data processing equipment and software	1,380,521	17,549	1,362,972	1,991,023
21.	Furniture and equipment, including health care delivery assets ($ .....)	29,950,904	29,950,904		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	525,458		525,458	452,728
24.	Health care ($ .....) and other amounts receivable				
25.	Aggregate write-ins for other-than-invested assets	146,383,477	143,344,430	3,039,047	5,014,743
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	6,627,576,774	209,701,977	6,417,874,797	6,495,137,852
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	6,627,576,774	209,701,977	6,417,874,797	6,495,137,852
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501.	Prepaid post retirement assets	133,221,316	133,221,316		
2502.	Prepaid expenses	10,123,114	10,123,114		
2503.	ILN expense premium	2,754,721		2,754,721	4,402,248
2598.	Summary of remaining write-ins for Line 25 from overflow page	284,326		284,326	612,495
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	146,383,477	143,344,430	3,039,047	5,014,743

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

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Losses (Part 2A, Line 35, Column 8)	387,181,657	440,861,484
2.	Reinsurance payable on paid losses and loss adjustment expenses (Schedule F, Part 1, Column 6)		48,136
3.	Loss adjustment expenses (Part 2A, Line 35, Column 9)	27,958,913	31,025,024
4.	Commissions payable, contingent commissions and other similar charges		
5.	Other expenses (excluding taxes, licenses and fees)	48,015,787	48,538,513
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	5,810,353	5,442,635
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 (Part 1A, Line 38, Column 5) (after deducting unearned premiums for ceded reinsurance of $ ..... and including warranty reserves of $ ..... and accrued accident and health experience rating refunds including $ ..... for medical loss ratio rebate per the Public Health Service Act)	87,341,180	117,343,278
10.	Advance premium		
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders		
12.	Ceded reinsurance premiums payable (net of ceding commissions)	27,942,847	28,323,459
13.	Funds held by company under reinsurance treaties (Schedule F, Part 3, Column 20)		
14.	Amounts withheld or retained by company for account of others	9,643,117	6,499,955
15.	Remittances and items not allocated	795,151	186,680
16.	Provision for reinsurance (including $ ..... certified) (Schedule F, Part 3, Column 78)		
17.	Net adjustments in assets and liabilities due to foreign exchange rates		
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates	2,511,550	2,859,802
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	4,848,032,620	5,178,228,733
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	5,445,233,175	5,859,357,699
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	5,445,233,175	5,859,357,699
29.	Aggregate write-ins for special surplus funds		
30.	Common capital stock	5,000,000	5,000,000
31.	Preferred capital stock		
32.	Aggregate write-ins for other-than-special surplus funds		
33.	Surplus notes		
34.	Gross paid in and contributed surplus	433,443,052	737,735,668
35.	Unassigned funds (surplus)	721,780,511	80,626,426
36.	Less treasury stock, at cost:		
	36.1 ..... 58,915 shares common (value included in Line 30 $ ..... 2,945,750)	187,581,941	187,581,941
	36.2 ..... shares preferred (value included in Line 31 $ .....)		
37.	Surplus as regards policyholders (Lines 29 to 35, less 36) (Page 4, Line 39)	972,641,622	635,780,153
38.	TOTALS (Page 2, Line 28, Col. 3)	6,417,874,797	6,495,137,852
	DETAILS OF WRITE-INS		
2501.	Contingency reserve per Wisconsin Administrative Code Section 3.09(14)	4,833,240,951	5,131,178,458
2502.	Accrual for premium refunds	12,500,000	21,100,000
2503.	Liability for pension benefits	1,364,113	24,930,074
2598.	Summary of remaining write-ins for Line 25 from overflow page	927,556	1,020,201
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	4,848,032,620	5,178,228,733
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 OF INCOME

		1 Current Year	2 Prior Year
	UNDERWRITING INCOME		
1.	Premiums earned (Part 1, Line 35, Column 4)	948,622,867	933,915,975
	DEDUCTIONS:		
2.	Losses incurred (Part 2, Line 35, Column 7)	(18,694,549)	(23,780,182)
3.	Loss adjustment expenses incurred (Part 3, Line 25, Column 1)	3,899,422	3,259,809
4.	Other underwriting expenses incurred (Part 3, Line 25, Column 2)	211,209,471	228,565,041
5.	Aggregate write-ins for underwriting deductions	(297,937,507)	534,067,185
6.	Total underwriting deductions (Lines 2 through 5)	(101,523,163)	742,111,853
7.	Net income of protected cells		
8.	Net underwriting gain (loss) (Line 1 minus Line 6 plus Line 7)	1,050,146,030	191,804,122
	INVESTMENT INCOME		
9.	Net investment income earned (Exhibit of Net Investment Income, Line 17)	198,596,595	183,018,891
10.	Net realized capital gains (losses) less capital gains tax of $ (2,625,270) (Exhibit of Capital Gains (Losses))	(9,876,018)	(14,262,269)
11.	Net investment gain (loss) (Lines 9 + 10)	188,720,577	168,756,622
	OTHER INCOME		
12.	Net gain (loss) from agents' or premium balances charged off (amount recovered $ amount charged off $ (364,526))	364,526	174,880
13.	Finance and service charges not included in premiums		
14.	Aggregate write-ins for miscellaneous income		
15.	Total other income (Lines 12 through 14)	364,526	174,880
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	1,239,231,133	360,735,624
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)	1,239,231,133	360,735,624
19.	Federal and foreign income taxes incurred	144,526,866	91,580,403
20.	Net income (Line 18 minus Line 19)(to Line 22)	1,094,704,267	269,155,221
	CAPITAL AND SURPLUS ACCOUNT		
21.	Surplus as regards policyholders, December 31 prior year (Page 4, Line 39, Column 2)	635,780,153	921,117,625
22.	Net income (from Line 20)	1,094,704,267	269,155,221
23.	Net transfers (to) from Protected Cell accounts		
24.	Change in net unrealized capital gains or (losses) less capital gains tax of $ (5,864)	13,117,157	10,362,764
25.	Change in net unrealized foreign exchange capital gain (loss)		
26.	Change in net deferred income tax	(116,729,877)	13,996,613
27.	Change in nonadmitted assets (Exhibit of Nonadmitted Assets, Line 28, Col. 3)	71,715,486	(8,871,063)
28.	Change in provision for reinsurance (Page 3, Line 16, Column 2 minus Column 1)		
29.	Change in surplus notes		
30.	Surplus (contributed to) withdrawn from protected cells		
31.	Cumulative effect of changes in accounting principles		
32.	Capital changes:		
	32.1 Paid in		
	32.2 Transferred from surplus (Stock Dividend)		
	32.3 Transferred to surplus		
33.	Surplus adjustments:		
	33.1 Paid in	(304,292,616)	(273,066,528)
	33.2 Transferred to capital (Stock Dividend)		
	33.3 Transferred from capital		
34.	Net remittances from or (to) Home Office		
35.	Dividends to stockholders	(445,707,384)	(326,933,472)
36.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Column 2 minus Column 1)		
37.	Aggregate write-ins for gains and losses in surplus	24,054,436	30,018,993
38.	Change in surplus as regards policyholders for the year (Lines 22 through 37)	336,861,469	(285,337,472)
39.	Surplus as regards policyholders, December 31 current year (Line 21 plus Line 38) (Page 3, Line 37)	972,641,622	635,780,153
	DETAILS OF WRITE-INS		
0501.	Change in contingency reserve	(297,937,507)	534,067,185
0502.			
0503.			
0598.	Summary of remaining write-ins for Line 5 from overflow page		
0599.	Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)	(297,937,507)	534,067,185
1401.			
1402.			
1403.			
1498.	Summary of remaining write-ins for Line 14 from overflow page		
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)		
3701.	SSAP 92 & SSAP 102 net funded status adjustments	24,054,436	30,018,993
3702.			
3703.			
3798.	Summary of remaining write-ins for Line 37 from overflow page		
3799.	Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	24,054,436	30,018,993

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	910,794,825	903,548,252
2.	Net investment income	217,404,318	208,901,035
3.	Miscellaneous income	364,526	174,880
4.	Total (Lines 1 through 3)	1,128,563,669	1,112,624,167
5.	Benefit and loss related payments	29,486,611	22,254,750
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts		
7.	Commissions, expenses paid and aggregate write-ins for deductions	213,822,312	234,536,862
8.	Dividends paid to policyholders		
9.	Federal and foreign income taxes paid (recovered) net of $ (1,266,081) tax on capital gains (losses)	142,350,588	132,356,996
10.	Total (Lines 5 through 9)	385,659,511	389,148,608
11.	Net cash from operations (Line 4 minus Line 10)	742,904,158	723,475,559
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	706,926,117	565,584,572
	12.2 Stocks		
	12.3 Mortgage loans		
	12.4 Real estate	2,494,406	3,425,561
	12.5 Other invested assets		
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	97,830	1,266
	12.7 Miscellaneous proceeds		
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	709,518,353	569,011,399
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	967,057,961	915,124,040
	13.2 Stocks	677,552	
	13.3 Mortgage loans		
	13.4 Real estate	4,292,847	506,586
	13.5 Other invested assets		
	13.6 Miscellaneous applications		
	13.7 Total investments acquired (Lines 13.1 to 13.6)	972,028,360	915,630,626
14.	Net increase/(decrease) in contract loans and premium notes		
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(262,510,007)	(346,619,227)
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes		
	16.2 Capital and paid in surplus, less treasury stock	(34,390,586)	(19,870,568)
	16.3 Borrowed funds		
	16.4 Net deposits on deposit-type contracts and other insurance liabilities		
	16.5 Dividends to stockholders	445,707,384	326,933,472
	16.6 Other cash provided (applied)	(23,167,166)	9,652,043
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(503,265,136)	(337,151,997)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(22,870,985)	39,704,335
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	149,393,481	109,689,146
	19.2 End of period (Line 18 plus Line 19.1)	126,522,496	149,393,481

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

20.0001. Line 2 Net investment income - Dividend received/Dividend to Parent, net	6,303,004	8,547,364
20.0002. Line 12.1 Bonds - Return of capital to Parent	266,704,482	251,107,458
20.0003. Line 12.1 Bonds - Capital contributed to subsidiary	59,581,448	
20.0004. LIne 13.1 Bonds - Dividend from Subsidiary	3,105,456	6,458,862
20.0005. Line 13.2 Stocks - Capital contributed to subsidiary	59,581,448	
20.0006. Line 16.2 Capital and paid in surplus - Return of capital to Parent	269,902,030	253,195,960

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1 - PREMIUMS EARNED

Line of Business	1 Net Premiums Written per Column 6, Part 1B	2 Unearned Premiums Dec. 31 Prior Year - per Col. 3, Last Year's Part 1	3 Unearned Premiums Dec. 31 Current Year - per Col. 5 Part 1A	4 Premiums Earned During Year (Cols. 1 + 2 - 3)
1. Fire				
2.1 Allied lines				
2.2 Multiple peril crop				
2.3 Federal flood				
2.4 Private crop				
2.5 Private flood				
3. Farmowners multiple peril				
4. Homeowners multiple peril				
5.1 Commercial multiple peril (non-liability portion)				
5.2 Commercial multiple peril (liability portion)				
6. Mortgage guaranty	918,620,769	117,343,278	87,341,180	948,622,867
8. Ocean marine				
9.1 Inland marine				
9.2 Pet insurance plans				
10. Financial guaranty				
11.1 Medical professional liability - occurrence				
11.2 Medical professional liability - claims-made				
12. Earthquake				
13.1 Comprehensive (hospital and medical) individual				
13.2 Comprehensive (hospital and medical) group				
14. Credit accident and health (group and individual)				
15.1 Vision only				
15.2 Dental only				
15.3 Disability income				
15.4 Medicare supplement				
15.5 Medicaid Title XIX				
15.6 Medicare Title XVIII				
15.7 Long-term care				
15.8 Federal employees health benefits plan				
15.9 Other 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 Private passenger auto no-fault (personal injury protection)				
19.2 Other private passenger auto liability				
19.3 Commercial auto no-fault (personal injury protection)				
19.4 Other commercial auto liability				
21.1 Private passenger auto physical damage				
21.2 Commercial auto physical damage				
22. Aircraft (all perils)				
23. Fidelity				
24. Surety				
26. Burglary and theft				
27. Boiler and machinery				
28. Credit				
29. International				
30. Warranty				
31. Reinsurance - nonproportional assumed property				
32. Reinsurance - nonproportional assumed liability				
33. Reinsurance - nonproportional assumed financial lines				
34. Aggregate write-ins for other lines of business				
35. TOTALS	918,620,769	117,343,278	87,341,180	948,622,867
DETAILS OF WRITE-INS				
3401.				
3402.				
3403.				
3498. Summary of remaining write-ins for Line 34 from overflow page				
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)				

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1A - RECAPITULATION OF ALL PREMIUMS

Line of Business	1 Amount Unearned (Running One Year or Less from Date of Policy) (a)	2 Amount Unearned (Running More Than One Year from Date of Policy) (a)	3 Earned But Unbilled Premium	4 Reserve for Rate Credits and Retrospective Adjustments Based on Experience	5 Total Reserve for Unearned Premiums Cols. 1 + 2 + 3 + 4
1. Fire					
2.1 Allied lines					
2.2 Multiple peril crop					
2.3 Federal flood					
2.4 Private crop					
2.5 Private flood					
3. Farmowners multiple peril					
4. Homeowners multiple peril					
5.1 Commercial multiple peril (non-liability portion)					
5.2 Commercial multiple peril (liability portion)					
6. Mortgage guaranty	691,616	86,649,564			87,341,180
8. Ocean marine					
9.1 Inland marine					
9.2 Pet insurance plans					
10. Financial guaranty					
11.1 Medical professional liability - occurrence					
11.2 Medical professional liability - claims-made					
12. Earthquake					
13.1 Comprehensive (hospital and medical) individual					
13.2 Comprehensive (hospital and medical) group					
14. Credit accident and health (group and individual)					
15.1 Vision only					
15.2 Dental only					
15.3 Disability income					
15.4 Medicare supplement					
15.5 Medicaid Title XIX					
15.6 Medicare Title XVIII					
15.7 Long-term care					
15.8 Federal employees health benefits plan					
15.9 Other 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 Private passenger auto no-fault (personal injury protection)					
19.2 Other private passenger auto liability					
19.3 Commercial auto no-fault (personal injury protection)					
19.4 Other commercial auto liability					
21.1 Private passenger auto physical damage					
21.2 Commercial auto physical damage					
22. Aircraft (all perils)					
23. Fidelity					
24. Surety					
26. Burglary and theft					
27. Boiler and machinery					
28. Credit					
29. International					
30. Warranty					
31. Reinsurance - nonproportional assumed property					
32. Reinsurance - nonproportional assumed liability					
33. Reinsurance - nonproportional assumed financial lines					
34. Aggregate write-ins for other lines of business					
35. TOTALS	691,616	86,649,564			87,341,180
36. Accrued retrospective premiums based on experience					
37. Earned but unbilled premiums					
38. Balance (Sum of Line 35 through 37)					87,341,180
DETAILS OF WRITE-INS					
3401.					
3402.					
3403.					
3498. Summary of remaining write-ins for Line 34 from overflow page					
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)					

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

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1B - PREMIUMS WRITTEN

Line of Business	1 Direct Business (a)	Reinsurance Assumed 2 From Affiliates	Reinsurance Assumed 3 From Non-Affiliates	Reinsurance Ceded 4 To Affiliates	Reinsurance Ceded 5 To Non-Affiliates	6 Net Premiums Written Cols. 1+2+3-4-5
1. Fire						
2.1 Allied lines						
2.2 Multiple peril crop						
2.3 Federal flood						
2.4 Private crop						
2.5 Private flood						
3. Farmowners multiple peril						
4. Homeowners multiple peril						
5.1 Commercial multiple peril (non-liability portion)						
5.2 Commercial multiple peril (liability portion)						
6. Mortgage guaranty	1,100,477,530	20,128	19,236		181,896,125	918,620,769
8. Ocean marine						
9.1 Inland marine						
9.2 Pet insurance plans						
10. Financial guaranty						
11.1 Medical professional liability - occurrence						
11.2 Medical professional liability - claims-made						
12. Earthquake						
13.1 Comprehensive (hospital and medical) individual						
13.2 Comprehensive (hospital and medical) group						
14. Credit accident and health (group and individual)						
15.1 Vision only						
15.2 Dental only						
15.3 Disability income						
15.4 Medicare supplement						
15.5 Medicaid Title XIX						
15.6 Medicare Title XVIII						
15.7 Long-term care						
15.8 Federal employees health benefits plan						
15.9 Other 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 Private passenger auto no-fault (personal injury protection)						
19.2 Other private passenger auto liability						
19.3 Commercial auto no-fault (personal injury protection)						
19.4 Other commercial auto liability						
21.1 Private passenger auto physical damage						
21.2 Commercial auto physical damage						
22. Aircraft (all perils)						
23. Fidelity						
24. Surety						
26. Burglary and theft						
27. Boiler and machinery						
28. Credit						
29. International						
30. Warranty						
31. Reinsurance - nonproportional assumed property	XXX					
32. Reinsurance - nonproportional assumed liability	XXX					
33. Reinsurance - nonproportional assumed financial lines	XXX					
34. Aggregate write-ins for other lines of business						
35. TOTALS	1,100,477,530	20,128	19,236		181,896,125	918,620,769
DETAILS OF WRITE-INS						
3401.						
3402.						
3403.						
3498. Summary of remaining write-ins for Line 34 from overflow page						
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)						

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

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

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

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2 - LOSSES PAID AND INCURRED

Line of Business	Losses Paid Less Salvage 1 Direct Business	2 Reinsurance Assumed	3 Reinsurance Recovered	4 Net Payments (Cols. 1 + 2 -3)	5 Net Losses Unpaid Current Year (Part 2A , Col. 8)	6 Net Losses Unpaid Prior Year	7 Losses Incurred Current Year (Cols. 4 + 5 - 6)	8 Percentage of Losses Incurred (Col. 7, Part 2) to Premiums Earned (Col. 4, Part 1)
1. Fire								
2.1 Allied lines								
2.2 Multiple peril crop								
2.3 Federal flood								
2.4 Private crop								
2.5 Private flood								
3. Farmowners multiple peril								
4. Homeowners multiple peril								
5.1 Commercial multiple peril (non-liability portion)								
5.2 Commercial multiple peril (liability portion)								
6. Mortgage guaranty	41,371,922	93,896	6,480,540	34,985,278	387,181,657	440,861,484	(18,694,549)	(2.0)
8. Ocean marine								
9.1 Inland marine								
9.2 Pet insurance plans								
10. Financial guaranty								
11.1 Medical professional liability - occurrence								
11.2 Medical professional liability - claims-made								
12. Earthquake								
13.1 Comprehensive (hospital and medical) individual								
13.2 Comprehensive (hospital and medical) group								
14. Credit accident and health (group and individual)								
15.1 Vision only								
15.2 Dental only								
15.3 Disability income								
15.4 Medicare supplement								
15.5 Medicaid Title XIX								
15.6 Medicare Title XVIII								
15.7 Long-term care								
15.8 Federal employees health benefits plan								
15.9 Other 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 Private passenger auto no-fault (personal injury protection)								
19.2 Other private passenger auto liability								
19.3 Commercial auto no-fault (personal injury protection)								
19.4 Other commercial auto liability								
21.1 Private passenger auto physical damage								
21.2 Commercial auto physical damage								
22. Aircraft (all perils)								
23. Fidelity								
24. Surety								
26. Burglary and theft								
27. Boiler and machinery								
28. Credit								
29. International								
30. Warranty								
31. Reinsurance - nonproportional assumed property	XXX							
32. Reinsurance - nonproportional assumed liability	XXX							
33. Reinsurance - nonproportional assumed financial lines	XXX							
34. Aggregate write-ins for other lines of business								
35. TOTALS	41,371,922	93,896	6,480,540	34,985,278	387,181,657	440,861,484	(18,694,549)	(2.0)
DETAILS OF WRITE-INS								
3401.								
3402.								
3403.								
3498. Summary of remaining write-ins for Line 34 from overflow page								
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)								

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2A - UNPAID LOSSES AND LOSS ADJUSTMENT EXPENSES

Line of Business	Reported Losses				Incurred But Not Reported			8	9
	1	2	3	4	5	6	7		
	Direct	Reinsurance Assumed	Deduct Reinsurance Recoverable	Net Losses Excl. Incurred But Not Reported (Cols. 1 + 2 - 3)	Direct	Reinsurance Assumed	Reinsurance Ceded	Net Losses Unpaid (Cols. 4 + 5 + 6 - 7)	Net Unpaid Loss Adjustment Expenses
1. Fire									
2.1 Allied lines									
2.2 Multiple peril crop									
2.3 Federal flood									
2.4 Private crop									
2.5 Private flood									
3. Farmowners multiple peril									
4. Homeowners multiple peril									
5.1 Commercial multiple peril (non-liability portion)									
5.2 Commercial multiple peril (liability portion)									
6. Mortgage guaranty	403,409,106	326,461	46,015,128	357,720,439	29,450,000	11,218		387,181,657	27,958,913
8. Ocean marine									
9.1 Inland marine									
9.2 Pet insurance plans									
10. Financial guaranty									
11.1 Medical professional liability - occurrence									
11.2 Medical professional liability - claims-made									
12. Earthquake									
13.1 Comprehensive (hospital and medical) individual								(a)	
13.2 Comprehensive (hospital and medical) group								(a)	
14. Credit accident and health (group and individual)									
15.1 Vision only								(a)	
15.2 Dental only								(a)	
15.3 Disability income								(a)	
15.4 Medicare supplement								(a)	
15.5 Medicaid Title XIX								(a)	
15.6 Medicare Title XVIII								(a)	
15.7 Long-term care								(a)	
15.8 Federal employees health benefits plan								(a)	
15.9 Other health								(a)	
16. Workers' compensation									
17.1 Other liability - occurrence									
17.2 Other liability - claims-made									
17.3 Excess workers' compensation									
18.1 Products liability - occurrence									
18.2 Products liability - claims-made									
19.1 Private passenger auto no-fault (personal injury protection)									
19.2 Other private passenger auto liability									
19.3 Commercial auto no-fault (personal injury protection)									
19.4 Other commercial auto liability									
21.1 Private passenger auto physical damage									
21.2 Commercial auto physical damage									
22. Aircraft (all perils)									
23. Fidelity									
24. Surety									
26. Burglary and theft									
27. Boiler and machinery									
28. Credit									
29. International									
30. Warranty									
31. Reinsurance - nonproportional assumed property	XXX				XXX				
32. Reinsurance - nonproportional assumed liability	XXX				XXX				
33. Reinsurance - nonproportional assumed financial lines	XXX				XXX				
34. Aggregate write-ins for other lines of business									
35. TOTALS	403,409,106	326,461	46,015,128	357,720,439	29,450,000	11,218		387,181,657	27,958,913
DETAILS OF WRITE-INS									
3401.									
3402.									
3403.									
3498. Summary of remaining write-ins for Line 34 from overflow page									
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)									

(a) Including $ ..... for present value of life indemnity claims reported in Lines 13 and 15.

UNDERWRITING AND INVESTMENT EXHIBIT

PART 3 - EXPENSES

		1 Loss Adjustment Expenses	2 Other Underwriting Expenses	3 Investment Expenses	4 Total
1.	Claim adjustment services:				
	1.1 Direct	(212,513)			(212,513)
	1.2 Reinsurance assumed	(5,928)			(5,928)
	1.3 Reinsurance ceded	522,106			522,106
	1.4 Net claim adjustment service (1.1 + 1.2 - 1.3)	(740,547)			(740,547)
2.	Commission and brokerage:				
	2.1 Direct excluding contingent				
	2.2 Reinsurance assumed, excluding contingent		9,547		9,547
	2.3 Reinsurance ceded, excluding contingent		44,532,103		44,532,103
	2.4 Contingent - direct				
	2.5 Contingent - reinsurance assumed				
	2.6 Contingent - reinsurance ceded				
	2.7 Policy and membership fees				
	2.8 Net commission and brokerage (2.1 + 2.2 - 2.3 + 2.4 + 2.5 - 2.6 + 2.7)		(44,522,556)		(44,522,556)
3.	Allowances to managers and agents				
4.	Advertising		880,436		880,436
5.	Boards, bureaus and associations	10,011	2,029,076	2,243	2,041,330
6.	Surveys and underwriting reports		395,292		395,292
7.	Audit of assureds' records				
8.	Salary and related items:				
	8.1 Salaries	3,739,593	124,135,009	1,137,622	129,012,224
	8.2 Payroll taxes	227,688	6,678,842	54,852	6,961,382
9.	Employee relations and welfare	427,568	14,802,358	124,088	15,354,014
10.	Insurance		2,189,004		2,189,004
11.	Directors' fees		3,586,803		3,586,803
12.	Travel and travel items	3,098	3,808,579	1,081	3,812,758
13.	Rent and rent items	49,178	6,881,730	11,519	6,942,427
14.	Equipment		3,397,890		3,397,890
15.	Cost or depreciation of EDP equipment and software	3,076	24,345,798	468,934	24,817,808
16.	Printing and stationery	3,208	455,555	656	459,419
17.	Postage, telephone and telegraph, exchange and express	8,185	1,502,587	93,315	1,604,087
18.	Legal and auditing	98,602	2,925,143	27,787	3,051,532
19.	Totals (Lines 3 to 18)	4,570,207	198,014,102	1,922,097	204,506,406
20.	Taxes, licenses and fees:				
	20.1 State and local insurance taxes deducting guaranty association credits of $		21,533,503		21,533,503
	20.2 Insurance department licenses and fees		727,008		727,008
	20.3 Gross guaranty association assessments				
	20.4 All other (excluding federal and foreign income and real estate)		4,683,829		4,683,829
	20.5 Total taxes, licenses and fees (20.1 + 20.2 + 20.3 + 20.4)		26,944,340		26,944,340
21.	Real estate expenses			5,203,551	5,203,551
22.	Real estate taxes			1,238,572	1,238,572
23.	Reimbursements by uninsured plans				
24.	Aggregate write-ins for miscellaneous expenses	69,762	30,773,585	2,349,139	33,192,486
25.	Total expenses incurred	3,899,422	211,209,471	10,713,359	(a) 225,822,252
26.	Less unpaid expenses - current year	27,958,913	53,311,303	514,837	81,785,053
27.	Add unpaid expenses - prior year	31,025,024	53,411,794	569,354	85,006,172
28.	Amounts receivable relating to uninsured plans, prior year				
29.	Amounts receivable relating to uninsured plans, current year				
30.	TOTAL EXPENSES PAID (Lines 25 - 26 + 27 - 28 + 29)	6,965,533	211,309,962	10,767,876	229,043,371
	DETAILS OF WRITE-INS				
2401.	Outside services hired	69,762	27,883,379	280,328	28,233,469
2402.	Investment management fees			2,068,811	2,068,811
2403.	Contributions		1,297,400		1,297,400
2498.	Summary of remaining write-ins for Line 24 from overflow page		1,592,806		1,592,806
2499.	Totals (Lines 2401 through 2403 plus 2498)(Line 24 above)	69,762	30,773,585	2,349,139	33,192,486

(a) Includes management fees of $ (4,857) to affiliates and $ to non-affiliates.

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 1,675,067	1,688,251
1.1	Bonds exempt from U.S. tax	(a) 20,351,153	20,325,548
1.2	Other bonds (unaffiliated)	(a) 157,709,189	157,980,023
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b)	
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	48,833	48,833
2.21	Common stocks of affiliates	11,500,000	11,500,000
3.	Mortgage loans	(c)	
4.	Real estate	(d) 6,953,912	6,953,912
5	Contract loans		
6	Cash, cash equivalents and short-term investments	(e) 10,965,728	10,983,435
7	Derivative instruments	(f)	
8.	Other invested assets	341,740	341,740
9.	Aggregate write-ins for investment income		
10.	Total gross investment income	209,545,622	209,821,742
11.	Investment expenses		(g) 10,713,359
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g)
13.	Interest expense		(h)
14.	Depreciation on real estate and other invested assets		(i) 511,789
15.	Aggregate write-ins for deductions from investment income		
16.	Total deductions (Lines 11 through 15)		11,225,148
17.	Net investment income (Line 10 minus Line 16)		198,596,594
	DETAILS OF WRITE-INS		
0901.			
0902.			
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9, above)		
1501.			
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Totals (Lines 1501 through 1503 plus 1598) (Line 15, above)		

(a) Includes $ 5,598,364 accrual of discount less $ 30,350,837 amortization of premium and less $ 3,395,479 paid for accrued interest on purchases.

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

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

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

(e) Includes $ 1,765,974 accrual of discount less $ 30,182 amortization of premium and less $ 571,144 paid for accrued interest on purchases.

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

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

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

(i) Includes $ 511,789 depreciation on real estate and $ depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	(1,077,750)		(1,077,750)		
1.1	Bonds exempt from U.S. tax	(135,960)		(135,960)		
1.2	Other bonds (unaffiliated)	(11,390,428)		(11,390,428)	(22,904)	
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)					
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)					
2.21	Common stocks of affiliates				13,139,217	
3.	Mortgage loans					
4.	Real estate					
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments	102,850		102,850	(5,020)	
7.	Derivative instruments					
8.	Other invested assets					
9.	Aggregate write-ins for capital gains (losses)					
10.	Total capital gains (losses)	(12,501,288)		(12,501,288)	13,111,293	
	DETAILS OF WRITE-INS					
0901.						
0902.						
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9, above)					

EXHIBIT OF NON-ADMITTED ASSETS

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)			
2.	Stocks (Schedule D):			
	2.1 Preferred stocks			
	2.2 Common stocks	3,386,469	3,370,479	(15,990)
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens			
	3.2 Other than first liens			
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company			
	4.2 Properties held for the production of income			
	4.3 Properties held for sale			
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)			
6.	Contract loans			
7.	Derivatives (Schedule DB)			
8.	Other invested assets (Schedule BA)	75,253	75,253	
9.	Receivables for securities			
10.	Securities lending reinvested collateral assets (Schedule DL)			
11.	Aggregate write-ins for invested assets			
12.	Subtotals, cash and invested assets (Lines 1 to 11)	3,461,722	3,445,732	(15,990)
13.	Title plants (for Title insurers only)			
14.	Investment income due and accrued			
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection			
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due			
	15.3 Accrued retrospective premiums and contracts subject to redetermination			
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers			
	16.2 Funds held by or deposited with reinsured companies			
	16.3 Other amounts receivable under reinsurance contracts			
17.	Amounts receivable relating to uninsured plans			
18.1	Current federal and foreign income tax recoverable and interest thereon			
18.2	Net deferred tax asset	32,927,372	129,331,638	96,404,266
19.	Guaranty funds receivable or on deposit			
20.	Electronic data processing equipment and software	17,549	150,697	133,148
21.	Furniture and equipment, including health care delivery assets	29,950,904	31,804,135	1,853,231
22.	Net adjustment in assets and liabilities due to foreign exchange rates			
23.	Receivables from parent, subsidiaries and affiliates			
24.	Health care and other amounts receivable			
25.	Aggregate write-ins for other-than-invested assets	143,344,430	116,685,261	(26,659,169)
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	209,701,977	281,417,463	71,715,486
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28.	Total (Lines 26 and 27)	209,701,977	281,417,463	71,715,486
	DETAILS OF WRITE-INS			
1101.				
1102.				
1103.				
1198.	Summary of remaining write-ins for Line 11 from overflow page			
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)			
2501.	Prepaid post retirement assets	133,221,316	104,132,625	(29,088,691)
2502.	Prepaid expenses	10,123,114	12,552,636	2,429,522
2503.				
2598.	Summary of remaining write-ins for Line 25 from overflow page			
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	143,344,430	116,685,261	(26,659,169)

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

	SSAP #	F/S Page	F/S Line #	2024	2023
NET INCOME					
(1) MGIC state basis (Page 4, Line 20, Columns 1 & 2)	XXX	XXX	XXX	$ 1,094,704,267	$ 269,155,221
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP					
Change in contingency reserve	00	4	5	297,937,507	(534,067,185)
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP				—	—
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 796,766,760	$ 803,222,406
SURPLUS					
(5) MGIC state basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	$ 972,642,622	$ 635,780,153
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP				—	—
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP				—	—
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 972,642,622	$ 635,780,153

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

The preparation of financial statements in conformity with statutory accounting principles requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities and disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenues and expenses during the reporting period. Actual results could differ from those estimates.

C. Accounting Policy

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

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

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

(4) We own no preferred stock.

(5) We own no mortgage loans.

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

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

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

(9) We own no derivative instruments.

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

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

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

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

Loss reserves are ceded to reinsurers under our reinsurance agreements.

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

Changes to our estimates could result in a material impact to our results of operations and financial position, even in a stable economic environment. Given the uncertainty of the macroeconomic environment, including the effectiveness of loss mitigation efforts, changes in home prices, and level of employment, our loss reserve estimates may continue to be impacted.

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

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

D. Going Concern

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

2. Accounting Changes and Corrections of Errors – 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 other-than-temporary impairment has not been recognized in earnings as a realized loss:

a. The aggregate amount of unrealized losses:

1.	Less than 12 months	$ 2,490,076
2.	12 months or longer	$ 14,046,841

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

1.	Less than 12 months	$153,462,835
2.	12 months or longer	$234,435,975

(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. The unrealized losses were primarily caused by an increase in prevailing interest rates.

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

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing – not applicable

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing – not applicable

H. Repurchase Agreements Transactions Accounted for as a Sale – not applicable

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale – not applicable

J. Real Estate

Our investments in real estate are for either our own use or as settlements of claims.

(2) In October 2023, we disposed of our property located at 5151 West State Street, Milwaukee, Wisconsin, receiving net sales proceeds of $2.2 million. We recognized a net realized capital gain on the sale of $2.2 million, which was reported on line 10 in our Annual Statement of Income.

K. Low-Income Housing Tax Credits ("LIHTC") – not applicable

L. Restricted Assets

(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	1,109,000	—	—	—	1,109,000	850,000	259,000
j. On deposit with states	2,967,279	—	—	—	2,967,279	2,931,358	35,921
k. On deposit with other regulatory bodies	—	—	—	—	—	—	—
l. Pledged as collateral to FHLB (including assets backing funding agreements)	—	—	—	—	—	—	—
m. Pledged as collateral not captured in other categories	491,085	—	—	—	491,085	3,252,062	(2,760,977)
n. Other restricted assets	—	—	—	—	—	—	—
o. Total Restricted Assets (Sum of a through n)	$ 4,567,364	$ —	$ —	$ —	$ 4,567,364	$ 7,033,420	$(2,466,056)

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	$ —	$ —	— %	— %
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	—	1,109,000	0.02 %	0.02 %
j. On deposit with states	—	2,967,279	0.04 %	0.05 %
k. On deposit with other regulatory bodies	—	—	— %	— %
l. Pledged as collateral to FHLB (including assets backing funding agreements)	—	—	— %	— %
m. Pledged as collateral not captured in other categories	—	491,085	0.01 %	0.01 %
n. Other restricted assets	—	—	— %	— %
o. Total Restricted Assets (Sum of a through n)	$ —	$ 4,567,364	0.07 %	0.08 %

(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
Premium deposits for Home Re transactions	$ 491,085	$ —	$ —	$ —	$ 491,085	$ 3,252,062	$ (2,760,977)	$ 491,085	0.01 %	0.01 %
Total (c)	$ 491,085	$ —	$ —	$ —	$ 491,085	$ 3,252,062	$ (2,760,977)	$ 491,085	0.01 %	0.01 %

(a) Subset of column 1
(b) Subset of column 3
(c) Total Line for Columns 1 through 7 should equal 5L(1)m Columns 1 through 7 respectively and Total Line for Columns 8 through 10 should equal 5L(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. 5GI Securities – not applicable
P. Short Sales – not applicable
Q. Prepayment Penalty and Acceleration Fees

During 2024, the number of long-term bonds sold that generated investment income because of a prepayment penalty and/or acceleration fee are listed in the table below.

	General Account	Protected Cell
(1) Number of CUSIPs	14	—
(2) Aggregate Amount of Investment Income	$ (238,487)	$ —

R. Reporting Entity's Share of Cash Pool by Asset Type – not applicable
S. Aggregate Collateral Loans by Qualifying Investment Collateral – not applicable

6. Joint Ventures, Partnerships and Limited Liability Companies

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

7. Investment Income – not applicable
8. Derivative Instruments – not applicable
9. Income Taxes

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

1.

	12/31/2024			12/31/2023			Change		
	(1) Ordinary	(2) Capital	(3) Total	(4) Ordinary	(5) Capital	(6) Total	(7) Ordinary	(8) Capital	(9) Total
(a) Gross Deferred Tax Assets	$ 93,183,579	$2,424,191	$ 95,607,770	$210,272,547	$2,036,371	$212,308,918	$(117,088,968)	$ 387,820	$(116,701,148)
(b) Statutory Valuation Allowance Adjustments	—	—	—	—	—	—	—	—	—
(c) Adjusted Gross Deferred Tax Assets (1a - 1b)	$ 93,183,579	$2,424,191	$ 95,607,770	$210,272,547	$2,036,371	$212,308,918	$(117,088,968)	$ 387,820	$(116,701,148)
(d) Deferred Tax Assets Nonadmitted	31,595,281	1,332,091	32,927,372	128,289,747	1,041,891	129,331,638	(96,694,466)	290,200	(96,404,266)
(e) Subtotal Net Admitted Deferred Tax Asset (1c - 1d)	$ 61,588,298	$1,092,100	$ 62,680,398	$ 81,982,800	$ 994,480	$ 82,977,280	$ (20,394,502)	$ 97,620	$ (20,296,882)
(f) Deferred Tax Liabilities	1,489,816	1,092,100	2,581,916	1,564,571	994,480	2,559,051	(74,755)	97,620	22,865
(g) Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e - 1f)	$ 60,098,482	$ —	$ 60,098,482	$ 80,418,229	$ —	$ 80,418,229	$ (20,319,747)	$ —	$ (20,319,747)

2.

	12/31/2024			12/31/2023			Change		
	(1) Ordinary	(2) Capital	(3) (Col 1 + 2) Total	(4) Ordinary	(5) Capital	(6) (Col 4 + 5) Total	(7) (Col 1 - 4) Ordinary	(8) (Col 2 - 5) Capital	(9) (Col 7 + 8) Total
Admission Calculation Components SSAP No. 101									
(a) Federal Income Taxes Paid In Prior Years Recoverable Through Loss Carrybacks	$42,651,467	$ —	$42,651,467	$49,041,848	$ —	$49,041,848	$(6,390,381)	$ —	$ (6,390,381)
(b) Adjusted Gross Deferred Tax Assets Expected To Be Realized (Excluding The Amount Of Deferred Tax Assets From 2(a) above) After Application of the Threshold Limitation. (The Lesser of 2(b)1 and 2(b)2 Below)	17,447,015	—	17,447,015	31,376,381	—	$31,376,381	(13,929,366)	—	(13,929,366)
1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date	17,447,015	—	17,447,015	31,376,381	—	$31,376,381	(13,929,366)	—	(13,929,366)
2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold	xxx	xxx	136,680,665	xxx	xxx	83,016,554	xxx	xxx	53,664,111
(c) Adjusted Gross Deferred Tax Assets (Excluding The Amount Of Deferred Tax Assets From 2(a) and 2(b) above) Offset by Gross Deferred Tax Liabilities	1,489,816	1,092,100	2,581,916	1,564,571	994,480	2,559,051	(74,755)	97,620	22,865
(d) Deferred Tax Assets Admitted as the result of application of SSAP No. 101 Total (2(a) + 2(b) + 2(c))	$61,588,298	$ 1,092,100	$62,680,398	$81,982,800	$ 994,480	$82,977,280	$(20,394,502	$ 97,620	$ (20,296,882)

3.

	2024	2023
(a) Ratio Percentage Used To Determine Recovery Period And Threshold Limitation Amount	247 %	242 %
(b) Amount Of Adjusted Capital And Surplus Used To Determine Recovery Period And Threshold Limitation In 2(b)2 Above	$ 5,744,445,384	$ 5,684,622,153

4. We did not assume the benefit of future tax planning strategies in our valuation of gross deferred tax assets as of December 31, 2024 or 2023.

	12/31/2024		12/31/2023		Change	
	(1) Ordinary	(2) Capital	(3) Ordinary	(4) Capital	(5) (Col 1 - 3) Ordinary	(6) (Col 2 - 4) Capital
Impact of Tax Planning Strategies						
(a) Determination Of Adjusted Gross Deferred Tax Assets And Net Admitted Deferred Tax Assets, By Tax Character As A Percentage						
1. Adjusted Gross DTAs Amount From Note 9A1(c)	$ 93,183,579	$ 2,424,191	$210,272,547	$ 2,036,371	$(117,088,968)	$ 387,820
2. Percentage Of Adjusted Gross DTAs By Tax Character Attributable To The Impact Of Tax Planning Strategies	0.00 %	0.00 %	0.00 %	0.00 %	0.00 %	0.00 %
3. Net Admitted Adjusted Gross DTAs Amount From Note 9A1(e)	$ 61,588,298	$ 1,092,100	$ 81,982,800	$ 994,480	$(20,394,502)	$ 97,620
4. Percentage Of Net Admitted Adjusted Gross DTAs By Tax Character Admitted Because Of The Impact Of Tax Planning Strategies	0.00 %	0.00 %	0.00 %	0.00 %	0.00 %	0.00 %
(b) Does the Company's tax-planning strategies include the use of reinsurance?			Yes		No	

B. Not applicable

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

	(1) 12/31/2024	(2) 12/31/2023	(3) (Col 1 - 2) Change
1. Current Income Tax:			
(a) Federal	$ 144,526,866	$ 91,580,403	$ 52,946,463
(b) Foreign	—	—	—
(c) Subtotal (1a + 1b)	$ 144,526,866	$ 91,580,403	$ 52,946,463
(d) Federal income tax on net capital gains	(2,625,270)	(3,791,236)	1,165,966
(e) Utilization of capital loss carry-forwards	—	—	—
(f) Other	—	—	—
(g) Federal and foreign income taxes incurred (1c + 1d + 1e + 1f)	141,901,596	87,789,167	54,112,429
2. Deferred Tax Assets:			
(a) Ordinary			
(1) Discounting of unpaid losses	$ 2,636,222	$ 2,612,663	$ 23,559
(2) Unearned premium reserve	3,787,412	5,124,050	(1,336,638)
(3) Policyholder reserves	—	—	—
(4) Investments	—	—	—
(5) Deferred acquisition costs	—	—	—
(6) Policyholder dividends accrual	—	—	—
(7) Fixed assets	—	—	—
(8) Compensation and benefits accrual	10,659,701	10,191,515	468,186
(9) Pension accrual	—	—	—
(10) Receivables - nonadmitted	—	—	—
(11) Net operating loss carry-forward	—	—	—
(12) Tax credit carry-forward	—	—	—
(13) Other	76,100,244	192,344,319	(116,244,075)
(99) Subtotal (sun of 2a1 through 2a13)	$ 93,183,579	$ 210,272,547	$ (117,088,968)
(b) Statutory valuation allowance adjustment	—	—	—
(c) Nonadmitted	31,595,281	128,289,747	(96,694,466)
(d) Admitted ordinary deferred tax assets (2a99 - 2b - 2c)	$ 61,588,298	$ 81,982,800	$ (20,394,502)
(e) Capital:			
(1) Investments	2,424,191	2,036,371	387,820
(2) Net capital loss carry-forward	—	—	—
(3) Real estate	—	—	—
(4) Other	—	—	—
(99) Subtotal (2e1 + 2e2 + 2e3 + 2e4)	$ 2,424,191	$ 2,036,371	$ 387,820
(f) Statutory valuation allowance adjustment	—	—	—
(g) Nonadmitted	1,332,091	1,041,891	290,200
(h) Admitted capital deferred tax assets (2e99 - 2f - 2g)	$ 1,092,100	$ 994,480	$ 97,620
(i) Admitted deferred tax assets (2d + 2h)	$ 62,680,398	$ 82,977,280	$ (20,296,882)
3. Deferred Tax Liabilities:			
(a) Ordinary			
(1) Investments	$ —	$ —	$ —
(2) Fixed assets	—	—	—
(3) Deferred and uncollected premium	—	—	—
(4) Policyholder reserves	—	—	—
(5) Other	1,489,816	1,564,571	(74,755)
(99) Subtotal (3a1 + 3a2 + 3a3 + 3a4)	$ 1,489,816	$ 1,564,571	$ (74,755)
(b) Capital			
(1) Investments	1,092,100	994,480	97,620
(2) Real Estate	—	—	—
(3) Other	—	—	—
(99) Subtotal (3b1 + 3b2 + 3b3)	$ 1,092,100	$ 994,480	$ 97,620
(c) Deferred tax liabilities (3a99 + 3b99)	$ 2,581,916	$ 2,559,051	$ 22,865
4. Net deferred tax assets/(liabilities) (2i - 3c)	$ 60,098,482	$ 80,418,229	$ (20,319,747)

Note to Table 9.C: The Other Ordinary Deferred Tax Asset on Line 2(a)(13) includes $56,917,474 and $173,704,093 related to the contingency reserve and $14,143,025 and $13,351,175 related to research and experimental costs for December 31, 2024 and 2023, respectively.

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

	12/31/2024	12/31/2023
Provision computed at statutory rate	$ 259,687,231	$ 74,958,321
Tax exempt investment income	(3,166,797)	(4,047,544)
Change in nonadmitted assets	(5,213,460)	(4,487,916)
Benefit plans	5,051,432	6,303,989
Investment in affiliates	(2,415,000)	(2,373,000)
Compensation plans	5,373,060	4,418,541
Other	(684,993)	(979,837)
Total statutory income taxes	$ 258,631,473	$ 73,792,554
Federal and foreign income taxes incurred (incl. capital gain tax)	$ 141,901,596	$ 87,789,167
Change in net deferred income taxes	116,729,877	(13,996,613)
Total statutory income taxes	$ 258,631,473	$ 73,792,554

E. The amount of federal income taxes incurred and available for recoupment in the event of future net losses – for current year $142,686,395, and first preceding year $93,476,752.

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

MGIC Investment Corporation	MGIC Indemnity Corporation
MGIC Reinsurance Corporation of Vermont	MGIC Investor Services Corporation
MGIC Credit Assurance Corporation	MGIC Insurance Services Corporation
MGIC Assurance Corporation	

The method of allocation between the companies is subject to written agreement. Allocation is based upon separate return calculations with current credit for losses that were utilized or could have been utilized by the MGIC Group. Inter-company tax balances are settled quarterly. Tax and loss bonds are assumed to be purchased and held to the extent allowable. As of December 31, 2024, we owned tax and loss bonds of $956 million.

On August 16, 2022, the Inflation Reduction Act (the "IRA") was enacted and signed into law in the United States. The IRA provides for a 15% corporate minimum tax. We are not an applicable corporation that is subject to the corporate minimum tax.

G. Not applicable

H. Repatriation Transition Tax (RTT) – not applicable

I. Alternative Minimum Tax (AMT) Credit – not applicable

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

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

(1) During 2024 and 2023, we paid the following dividends to Investment:

Date Paid	Amount	Date Paid	Amount
4/26/2024	$ 350,000,000	5/1/2023	$ 300,000,000
10/29/2024	400,000,000	10/30/2023	300,000,000
	$ 750,000,000		$ 600,000,000

The dividends paid in 2024 and 2023 consisted of cash and investment securities. The dividends paid in 2024 were reported on our financial statements as returns of capital of $304.3 million and dividends of $445.7 million. The dividends paid in 2023 were reported on our financial statements as returns of capital of $273.1 million and dividends of $326.9 million.

(2) On February 28, 2024, we contributed $60 million of capital to our subsidiary, MAC.

(3) On March 25, 2024, MIC, a subsidiary of ours, paid us an $11.5 million ordinary dividend. In 2023, MIC paid us an $11.3 million dividend. The dividends received consisted of cash and investment securities.

(4) During 2024, we paid $145,578,763 to Investment for inter-company tax settlements and received cash from MAC of $3,046,931; MIC of $2,544,158; and MRCV of $2,943 for inter-company tax settlements. During 2023, we paid $135,120,273 to Investment for inter-company tax settlements and received cash from MAC of $2,455,315; MIC of $3,566,979; and MRCV of $4,118 for inter-company tax settlements.

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

D. We have a reinsurance agreement with MIC. Reinsurance balances are settled quarterly, the month following the end of each quarter. As of December 31, 2024 the reinsurance balance due to us from MIC was $4,468. As of December 31, 2023, the reinsurance balance due to MIC from us was $42,408.

In addition to reinsurance balances, we reported a net payable balance of $1,986,092 and $2,407,074 due to affiliates as of December 31, 2024 and 2023, respectively. These balances are settled monthly.

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

F. Guarantees and Undertakings – not applicable

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

H. Upstream Intermediate Company – not applicable

I. Investments in SCA Exceeding 10% of Admitted Assets – not applicable

J. Investment in Impaired SCA – not applicable

K. Investment in Foreign Insurance Subsidiary – not applicable

L. Investment in Downstream Non-insurance Holding Company – not applicable

M. All SCA Investments

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

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

(2) NAIC Filing Response Information – not applicable

N. Investment in Insurance SCAs

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

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

SCA Entity (Investments in Insurance SCA Entities)	Monetary Effect on NAIC SAP		Amount of Investment	
	Net Income Increase (Decrease)	Surplus Increase (Decrease)	Per Statutory Equity	If the Insurance SCA Had Completed Statutory Financial Statements*
MIC	$ 11,416,293	$ (279,857)	$ 116,355,626	$ 116,635,483
MAC	(7,231,825)	—	346,847,136	346,847,136

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

(3) Not applicable

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

11. Debt

A. Not applicable

B. FHLB (Federal Home Loan Bank) Agreements

(1) We are a member of the Federal Home Loan Bank ("FHLB") of Chicago. Through our membership, we can conduct business activity (borrowings) with the FHLB. As of December 31, 2024, we have determined our estimated maximum borrowing capacity to be $2,106,733,229 which represents the value of eligible collateral.

(2) FHLB Capital Stock

a. Aggregate Totals

		1 Total 2+3	2 General Account	3 Protected Cell Accounts
1	Current Year			
	(a) Membership Stock - Class A	$ —	$ —	$ —
	(b) Membership Stock - Class B	—	—	—
	(c) Activity Stock	1,109,000	1,109,000	—
	(d) Excess Stock	—	—	—
	(e) Aggregate Total (a+b+c+d)	$ 1,109,000	$ 1,109,000	$ —
	(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 2,106,733,229	XXX	XXX
2	Prior Year-end			
	(a) Membership Stock - Class A	$ —	$ —	$ —
	(b) Membership Stock - Class B	—	—	—
	(c) Activity Stock	850,000	850,000	—
	(d) Excess Stock	—	—	—
	(e) Aggregate Total (a+b+c+d)	$ 850,000	$ 850,000	$ —
	(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 2,253,318,177	XXX	XXX

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

(3) Collateral Pledged to FHLB

We had no collateral pledged to the FHLB as of December 31, 2024 or 2023.

(4) Borrowing from FHLB

We reported no borrowings outstanding from the FHLB as of December 31, 2024 or 2023.

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

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

Defined Benefit Plan - Investment sponsors a defined benefit pension plan and a supplemental executive retirement plan (the “Pension Benefit Plans”) and a postretirement medical plan (the “Postretirement Benefit Plan”). Effective January 1, 2023, the Pension Benefit Plans were frozen (no future benefits will be accrued for participants due to employment and no new participants will be added). Participants in the Pension Benefit Plans were fully vested in their benefits as of December 31, 2022. Participation in the Postretirement Benefit Plan is limited to eligible employees that participated in the defined benefit pension plan.

The pension expense allocated to us during 2024 and 2023 was $857,809 and $12,336,122, respectively. The supplemental executive retirement expense allocated to us during 2024 and 2023 was $193,249 and 293,599, respectively. The postretirement medical benefit allocated to us during 2024 and 2023 was ($6,430,565) and ($3,417,250), respectively.

A summary of assets, obligations and assumptions of the Pension Benefit and Postretirement Benefit Plans are as follows as of December 31, 2024 and 2023:

(1) Change in benefit obligation

a. Pension Benefits

	Overfunded		Underfunded	
	2024	2023	2024	2023
1. Benefit obligation at beginning year			$ 261,330,096	$ 274,974,742
2. Service cost			—	—
3. Interest cost			12,988,312	13,787,129
4. Contribution by plan participants			—	—
5. Actuarial (gain) loss			(8,636,708)	16,994,991
7. Benefits paid			(14,299,306)	(13,932,754)
8. Plan amendments			—	—
9. Business combinations, divestitures, curtailments, settlements and special termination benefits			(9,129,802)	(30,494,012)
10. Benefit obligation at end of year			$ 242,252,592	$ 261,330,096

b. Postretirement Benefits

	Overfunded		Underfunded	
	2024	2023	2024	2023
1. Benefit obligation at beginning year	$ 30,238,285	$ 29,579,969		
2. Service cost	1,668,384	1,496,553		
3. Interest cost	1,500,605	1,632,963		
4. Contribution by plan participants	239,734	311,174		
5. Actuarial (gain) loss	(378,976)	1,294,789		
7. Benefits paid	(3,580,411)	(3,730,881)		
8. Plan amendments	(6,304,771)	(346,282)		
9. Business combinations, divestitures, curtailments, settlements and special termination benefits	—	—		
10. Benefit obligation at end of year	$ 23,382,850	$ 30,238,285		

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

(2) Change in plan assets

	Pension Benefits		Postretirement Benefits	
	2024	2023	2024	2023
a. Fair value of plan assets at beginning of year	$ 235,611,988	$ 250,673,609	$ 134,370,908	$ 111,154,068
b. Actual return on plan assets	4,718,950	28,980,926	25,698,977	26,702,598
d. Reporting entity contribution	23,313,747	384,219	—	—
e. Plan participants' contributions	—	—	239,734	311,174
f. Benefits paid	(14,299,306)	(13,932,754)	(3,705,451)	(3,796,932)
g. Business combinations, divestitures and settlements	(9,129,802)	(30,494,012)	—	—
h. Fair value of plan assets at end of year	$ 240,215,577	$ 235,611,988	$ 156,604,168	$ 134,370,908

(3) Funded status

	Pension Benefits		Postretirement Benefits	
	2024	2023	2024	2023
a. Components				
1. Prepaid benefit costs	$ 80,267,034	$ 58,147,599	$ 89,816,051	$ 83,335,267
2. Overfunded plan assets	(80,267,034)	(58,147,599)	43,405,267	20,797,356
3. Accrued benefit costs	672,902	788,035	—	—
4. Liability for pension benefits	1,364,113	24,930,073	—	—
b. Assets and liabilities recognized	—	—	—	—
1. Assets (nonadmitted)	—	—	133,221,318	104,132,623
2. Liabilities recognized	2,037,015	25,718,108	—	—
c. Unrecognized liabilities	—	—	—	—

Note 1: The defined benefit pension plan for 2024 was underfunded. (3)a.2. above represents the contra asset amount. The underfunded amount of $1,016,417 for the defined benefit pension plan is included in (3)a.4. and (3)b.2. above.

Note 2: The defined benefit pension plan for 2023 was underfunded. (3)a.2. above represents the contra asset amount. The underfunded amount of $24,449,701 for the defined benefit pension plan is included in (3)a.4. and (3)b.2. above.

(4) Components of net periodic benefit cost

	Pension Benefits		Postretirement Benefits	
	2024	2023	2024	2023
a. Service cost	$ —	$ —	$ 1,668,384	$ 1,496,553
b. Interest cost	12,988,312	13,787,129	1,500,605	1,632,963
c. Expected return on plan assets	(14,576,461)	(13,517,091)	(9,974,280)	(8,234,545)
d. Transition asset or obligation	—	—	—	—
e. Gains and losses	2,125,485	2,220,196	(1,613,689)	(249,237)
f. Prior service cost or credit	345,300	345,300	1,813,156	1,861,117
g. Gain or loss recognized due to a settlement or curtailment	196,543	9,853,227	—	—
h. Total net periodic benefit cost	$ 1,079,179	$ 12,688,761	$ (6,605,824)	$ (3,493,149)

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

	Pension Benefits		Postretirement Benefits	
	2024	2023	2024	2023
a. Items not yet recognized as a component of net periodic cost - prior year	$ 83,077,672	$ 93,965,239	$ (20,797,356)	$ (1,665,930)
b. Net transition asset or obligation recognized	—	—	—	—
c. Net prior service cost or (credit) arising during the period	—	—	(6,304,771)	(346,282)
d. Net prior service (cost) or credit recognized	(345,300)	(345,300)	(1,813,156)	(1,861,117)
e. Net (gain) and loss arising during the period	1,220,803	1,531,156	(16,103,673)	(17,173,264)
f. Net gain and (loss) recognized	(2,322,028)	(12,073,423)	1,613,689	249,237
g. Items not yet recognized as a component of net periodic cost - current year	$ 81,631,147	$ 83,077,672	$ (43,405,267)	$ (20,797,356)

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

	Pension Benefits		Postretirement Benefits	
	2024	2023	2024	2023
a. Net transition asset or obligation	$ —	$ —	$ —	$ —
b. Net prior service cost or (credit)	2,554,591	2,899,891	2,923,449	11,041,376
c. Net recognized (gains) and losses	79,076,556	80,177,781	(46,328,716)	(31,838,732)

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

	2024	2023
a. Weighted average discount rate	5.20	5.50
b. Expected long-term rate of return on plan assets	6.00	6.00
c. Rate of compensation increase	N/A	N/A
Weighted-average assumptions used to determine projected benefit obligations under the Pension Benefit Plans as of December 31:		
d. Weighted average discount rate	5.70	5.20
e. Rate of compensation increase	N/A	N/A
f. Interest crediting rates (for cash balance plans and other plans with promised interest crediting rates)	4.78	4.03

(8) The amount of the accumulated benefit obligation for Pension Benefit Plans was $242,252,592 for the current year and $261,330,096 for the prior year.

(9) For measurement purposes, a 6.75% health care trend rate was used for pre-65 benefits for 2024 for the Postretirement Benefits plan.

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

Years	Amount
a. 2025	$ 24,326,360
b. 2026	24,440,406
c. 2027	24,731,791
d. 2028	23,854,145
e. 2029	23,286,402
f. 2030 through 2034	106,178,404

(11) We do not have any regulatory contribution requirements for 2025. We do not expect to make a contribution to the pension plan in 2025.

(12) Not applicable

(13) Not applicable

(14) Not applicable

(15) Not applicable

(16) The change in the actuarial (gain) loss on the benefit obligation reported in (1) above for the Pension Benefit and Postretirement Benefit Plans in 2024 as compared to 2023 is primarily due to changes in the discount rate used to calculate the benefit obligation. When the discount rate increases, the impact on the benefit obligation is a decrease, resulting in an actuarial gain. When the discount rate decreases, the impact on the benefit obligation is an increase, resulting in an actuarial loss.

(17) Not applicable

(18) Not applicable

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

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

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

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

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

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

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

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

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

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

The Postretirement Benefit Plan portfolio includes investments in international mutual funds as indicated below. The investment in international mutual funds is limited to a maximum of 30% of the equity range. The allocation as of December 31, 2024 included 2% that was primarily invested in equity securities of emerging market countries and another 15% was invested in securities of companies primarily based in Europe and the Pacific Basin.

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

	Pension Benefits		Postretirement Benefits	
	12/31/2024	12/31/2023	12/31/2024	12/31/2023
Equity securities	21 %	21 %	100 %	100 %
Debt securities	79 %	79 %	0 %	0 %
Total	100 %	100 %	100 %	100 %

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

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

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

To determine the fair value of securities in Level 1 and Level 2 of the fair value hierarchy, independent pricing sources have been used. One price is provided per security based on observable market data. To ensure securities are appropriately classified in the fair value hierarchy, we review the pricing techniques and methodologies of the independent pricing sources and believe that their policies adequately consider market activity, either based on specific transactions for the issue valued or based on modeling of securities with similar credit quality, duration, yield and structure that were recently traded. A variety of inputs are used by the independent pricing sources including benchmark yields, reported trades, broker/dealer quotes, issuer spreads, 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. In addition, on a quarterly basis, we perform quality controls over values received from the pricing source (the “Trustee”) which include comparing values to other independent pricing sources. In addition, we review annually the Trustee’s auditor’s report on internal controls in order to determine that their controls around valuing securities are operating effectively. We have not made any adjustments to the prices obtained from the independent sources.

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

Description for each class of plan assets	(Level 1)	(Level 2)	(Level 3)	Total
Domestic Mutual Funds	$ 3,478,588	$ —	$ —	$ 3,478,588
U.S. Government Securities	22,355,136	—	—	22,355,136
Corporate Debt Securities				
Corporate bonds and other	—	135,738,969	—	135,738,969
Non-government foreign bonds	—	20,665,361	—	20,665,361
Municipal Bonds	—	11,606,480	—	11,606,480
Pooled Equity Accounts	—	46,371,043	—	46,371,043
Domestic Mutual Funds - Postretirement	130,586,573	—	—	130,586,573
International Mutual Funds - Postretirement	26,017,595	—	—	26,017,595
Total Benefit Plan Assets	$ 182,437,892	$ 214,381,853	$ —	$ 396,819,745

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

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

E. Defined Contribution Plans - Investment has a profit sharing and 401(k) savings plan covering substantially all employees. The cost allocated to us for these plans during 2024 and 2023 was $7,949,977 and $9,320,248, respectively.

F. Multiemployer Plans – not applicable

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

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

I. Impact of Medicare Modernization Act on Post Retirement Benefits (INT 04-17) – not applicable

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

A. As of December 31, 2024, we had 100,000 shares of $50 par value common capital stock authorized and issued, and 41,085 shares outstanding.

B. We have no preferred stock outstanding.

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

D. In 2024 and 2023, we paid dividends totaling $750 million and $600 million to Investment, respectively. All the dividends paid in 2024 and 2023 were extraordinary. See Note 10 above for the details related to these dividend payments.

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

F. The substantial majority of our new insurance written has been for loans purchased by the GSE's. The current private mortgage insurer eligibility requirements (“PMIERs”) of the GSEs include financial requirements, as well as business, quality control and certain transactional approval requirements. The financial requirements of the PMIERs require a mortgage insurer’s “Available Assets” (generally only the most liquid assets of an insurer) to equal or exceed its “Minimum Required Assets” (which are based on an insurer's book of risk in force, calculated from tables of factors with several risk dimensions). Based on our application of the PMIERs, as of December 31, 2024, our Available Assets are in excess of our Minimum Required Assets; and we are in compliance with the financial requirements of the PMIERs and eligible to insure loans purchased by the GSEs.

The insurance laws of 16 jurisdictions, including Wisconsin, our domiciliary state, require a mortgage insurer to maintain a minimum amount of statutory capital relative to the risk in force (or a similar measure) in order for the mortgage insurer to continue to write new business. We refer to these requirements as the “State Capital Requirements” and, together with the GSE Financial Requirements, the “Financial Requirements.” While they vary among jurisdictions, the most common State Capital Requirements allow for a maximum risk-to-capital ratio of 25 to 1. A risk-to-capital ratio will increase if (i) the percentage

decrease in capital exceeds the percentage decrease in insured risk, or (ii) the percentage increase in capital is less than the percentage increase in insured risk. Wisconsin does not regulate capital by using a risk-to-capital measure but instead requires a minimum policyholder position ("MPP"). The "policyholder position" of a mortgage insurer is its net worth or surplus, and its contingency reserve.

On December 31, 2024, our risk-to-capital ratio was 10.0 to 1, below the maximum allowed by the jurisdictions with State Capital Requirements and our policyholder position was $3.6 billion above the required MPP of $2.2 billion. The calculation of our risk-to-capital ratio and MPP reflect credit for the risk ceded under our reinsurance transactions.

In 2023, the NAIC adopted a revised Mortgage Guaranty Insurance Model Act. The revised Model Act includes requirements relating to, among other things: (i) capital and minimum capital requirements, and contingency reserves; (ii) restrictions on mortgage insurers' investments in notes secured by mortgages; (iii) prudent underwriting standards and formal underwriting guidelines; (iv) the establishment of formal, internal "Mortgage Guaranty Quality Control Programs" with respect to in-force business; and (v) reinsurance and prohibitions on captive reinsurance arrangements. It is uncertain when the revised Model Act will be adopted in any jurisdiction. It is unknown whether any changes will be made by state legislatures prior to adoption, and the effect changes, if any, will have on the mortgage guaranty insurance market generally, or on our business. Wisconsin, where MGIC is domiciled, has begun the process to replace current mortgage insurance regulations with the Model Act, though it is expected that some changes will be made before formal adoption.

G. We have not made any advances to surplus.
H. We hold no stock for special purposes.
I. We have no special surplus funds.
J. The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains and (losses) was $169,932,978 and $156,815,821 as of December 31, 2024 and 2023, respectively.
K. Surplus Notes – not applicable
L. We have not undergone a quasi-reorganization.
M. We have not undergone a quasi-reorganization.

14. Liabilities, Contingencies and Assessments
A. Contingent Commitments – not applicable
B. Assessments – not applicable
C. Gain Contingencies – not applicable
D. Claims Related Extra Contractual Obligation and Bad Faith Losses Stemming from Lawsuits – not applicable
E. Product Warranties – not applicable
F. Joint and Several Liabilities – not applicable
G. All Other Contingencies

We operate in a highly regulated industry that is subject to the risk of litigation and regulatory proceedings, including related to our claims paying practices. From time to time, we are involved in disputes and legal proceedings in the ordinary course of business. In our opinion, based on the facts known at this time, the ultimate resolution of these ordinary course disputes and legal proceedings will not have a material adverse effect on our financial position or results of operations.

Under SSAP 5R, until a loss associated with settlement discussions or legal proceedings becomes probable and can be reasonably estimated we do not accrue an estimated loss. When we determine that a loss is probable and can be reasonably estimated, we record our best estimate of our probable loss.

15. Leases
A. Lessee Operating Leases
(1) We lease certain data processing equipment and vehicles under operating leases that expire during the next four years. Generally, all rental payments are fixed. Total rental expense under operating leases was $1.7 million and $1.5 million for 2024 and 2023, respectively.
(2) On December 31, 2024, the minimum aggregate operating lease commitments outstanding are as follows:

Year ending December 31	Operating Leases
1. 2025	$ 1,076,241
2. 2026	535,867
3. 2027	187,384
4. 2028	13,164
5. 2029	—
Total	$ 1,812,656

(3) Sale-leaseback transactions – not applicable
B. Lessor Leases– not applicable

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

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

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

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

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

Fair value measurements at reporting date:

	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bonds - US Special Revenues Issuer Obligations	$ —	$ 641,091	$ —	$ —	$ 641,091
Cash equivalents - Money market mutual funds	96,625,485	—	—	—	96,625,485
Real estate acquired through claim settlement	—	—	2,193,374	—	2,193,374
Total assets at fair value	$ 96,625,485	$ 641,091	$ 2,193,374	$ —	$ 99,459,950
b. Liabilities at fair value	—	—	—	—	—
Total liabilities at fair value	$ —	$ —	$ —	$ —	$ —

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

Description	Beginning Balance at 01/01/2024	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 12/31/2024
a. Assets										
Real estate acquired through claim settlement	$ 394,934	$ —	$ —	$ (739,236)	$ —	$ 5,217,266	$ —	$(2,679,590)	$ —	$ 2,193,374
Total Assets	$ 394,934	$ —	$ —	$ (739,236)	$ —	$ 5,217,266	$ —	$(2,679,590)	$ —	$ 2,193,374
b. Liabilities	—	—	—	—	—	—	—	—	—	—
Total Liabilities	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —

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

At the end of each reporting period, we evaluate whether or not any event has occurred, or circumstances have changed that would cause a security to be transferred into or out of Level 3. During 2024, there were no transfers into or out of Level 3.

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

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

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

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

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

B. Other Fair Value Disclosures – not applicable

C. Aggregate Fair Value for All Financial Instruments

The following tables set forth the aggregate fair values, admitted asset values and level of fair value amounts for financial instruments held as of December 31, 2024 and 2023:

December 31, 2024	Aggregate Fair Value	Admitted Asset Value	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	$ 5,342,701,648	$ 5,633,825,315	$ 970,220,544	$ 4,372,481,104	$ —	$ —	$ —
Common stocks	1,109,000	1,109,000	—	1,109,000	—	—	—
Short-term investments	29,404,187	29,355,128	3,034,298	26,369,889	—	—	—
Cash equivalents	96,625,485	96,625,485	96,625,485	—	—	—	—

December 31, 2023	Aggregate Fair Value	Admitted Asset Value	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	$ 5,435,312,848	$ 5,734,253,459	$ 844,036,630	$ 4,591,276,218	$ —	$ —	$ —
Common stocks	850,000	850,000	—	850,000	—	—	—
Short-term investments	19,413,834	19,403,994	1,860,009	17,553,825	—	—	—
Cash equivalents	130,501,337	130,501,277	130,285,474	215,863	—	—	—

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

D. Not Practicable to Estimate Fair Value – not applicable

E. Investments Measured Using NAV Practical Expedient – not applicable

21. Other Items

A. Unusual or Infrequent Items – not applicable

B. Troubled Debt Restructuring: Debtors – not applicable

C. Other Disclosures – not applicable

D. Business Interruption Insurance Recoveries – not applicable

E. State Transferable and Non-transferable Tax Credits – not applicable

F. Subprime-Mortgage-Related Risk Exposure

(1) Subprime Mortgage Exposures

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

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

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

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

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

(3) Direct exposure through other investments – not applicable

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

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

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

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

	Losses Paid in the Current Year	Losses Incurred in the Current Year	Case Reserves at End of Current Period	IBNR Reserves at End of Current Period
a. Mortgage Guaranty Coverage	$ 1,222,301	$ (4,880,635)	$ 12,280,660	$ 1,006,073
b. Financial Guaranty Coverage	—	—	—	—
c. Other	—	—	—	—
d. Total	$ 1,222,301	$ (4,880,635)	$ 12,280,660	$ 1,006,073

G. Insurance-Linked Securities (ILS) Contracts

We have aggregate excess of loss reinsurance transactions ("Home Re Transactions") with unaffiliated special purpose insurers ("Home Re Entities"). For the reinsurance coverage periods, we retain the first layer of the respective aggregate losses paid, and a Home Re Entity will then provide second layer coverage up to the outstanding reinsurance coverage amount. We retain losses paid in excess of the outstanding reinsurance coverage amount. Subject to certain conditions, the reinsurance coverage decreases as the underlying covered mortgages amortize or are repaid, or mortgage insurance losses are paid.

The Home Re Entities financed the coverages by issuing mortgage insurance-linked notes ("ILNs") to unaffiliated investors in an aggregate amount equal to the initial reinsurance coverage amounts. Each ILN is non-recourse to any assets of ours or our affiliates. The proceeds of the ILNs, which were deposited into reinsurance trusts for the benefit of us, will be the source of reinsurance claim payments to us and principal repayments on the ILNs.

The reinsurance premiums ceded to each Home Re Entity are composed of coverage, initial expense and supplemental premiums. The coverage premiums are generally calculated as the difference between the amount of interest payable by the Home Re entity on the remaining reinsurance coverage levels, and the investment income collected on the collateral assets held in the reinsurance trust account and used to collateralize the Home Re Entity's reinsurance obligation to us. The amount of monthly reinsurance coverage premium ceded will fluctuate due to changes in the reference rate and changes in money market rates that affect investment income collected on the assets in the reinsurance trust.

In 2024, we exercised our option to terminate the reinsurance agreement with Home Re 2020-1, Ltd. and Home Re 2018-1, Ltd. We also terminated our reinsurance agreement with Home Re 2019-1, Ltd. In connection with the terminations, the insurance linked notes issued by Home Re 2020-1 Ltd., Home Re 2019-1 Ltd, and Home Re 2018-1, Ltd. were redeemed in full.

Payment of principal on the related insurance-linked notes will be suspended and the reinsurance coverage available to us under the transactions will not be reduced by such principal payments until a target level of credit enhancement is obtained or if certain thresholds or "Trigger Events" are reached, as defined in the related insurance-linked notes transaction agreement. As of December 31, 2024, there were no "Trigger Events".

The tables below provide a summary of our Home Re Transactions as of December 31, 2024:

Transaction Details and Initial/Remaining First Layer Retentions

($ in thousands)	Issue Date	Policy In force Dates	Optional Call/ Termination Date[1]	Legal Maturity	Initial First Layer Retention	Remaining First Layer Retention as of 12/31/2024
Home Re 2023-1, Ltd.	October 23, 2023	June 1, 2022 - August 31, 2023	October 25, 2028	10 years	$ 272,961	$ 272,269
Home Re 2022-1, Ltd.	April 26, 2022	May 29, 2021 - December 31, 2021	April 25, 2028	12.5 years	325,589	322,566
Home Re 2021-2, Ltd.	August 3, 2021	January 1, 2021 - May 28, 2021	July 25, 2028	12.5 years	190,159	188,211
Home Re 2021-1, Ltd.	February 2, 2021	August 1, 2020 - December 31, 2020	January 25, 2028	12.5 years	211,159	210,027

(1) We have the right to terminate the Home Re Transactions under certain circumstances, including an optional call feature that provides us the right to terminate if the outstanding principal balance of the related insurance-linked notes falls below 10% of the initial principal balance of the related insurance-linked notes, and on any payment date on or after the respective Optional Call Date.

Excess of Loss Reinsurance Coverages and Funding Percentages

($ in thousands)	Initial Excess of Loss Reinsurance Coverage [1]	Initial Funding Percentage [2]	Funding Percentage at 12/31/2024 [2]	Remaining Excess of Loss Reinsurance Coverage at 12/31/2024[1]
Home Re 2023-1, Ltd.	$330,277	97%	97%	$299,325
Home Re 2022-1, Ltd.	473,575	100%	100%	305,639
Home Re 2021-2, Ltd. [3]	398,429	100%	85%	132,424
Home Re 2021-1, Ltd.	398,848	100%	100%	92,019

(1) The initial and remaining excess of loss reinsurance coverage is reduced by the applicable funding percentage.
(2) The funding percentage represents the aggregate outstanding note balances divided by the aggregate ending coverage amounts.
(3) The funding percentage on the 2021-2 transaction was reduced from 100% after the tender offer was conducted in the fourth quarter of 2023.

ILS Contracts Outstanding as of December 31, 2024:

	Number of Outstanding ILS Contracts	Aggregate Maximum Proceeds
Management of Risk Related To:		
(1) Directly Written Insurance Risks		
a. ILS Contracts as Issuer		$ —
b. ILS Contracts as Ceding Issuer	4	829,407,000
c. ILS Contracts as Counterparty		—
(2) Assumed Insurance Risks		
a. ILS Contracts as Issuer		$ —
b. ILS Contracts as Ceding Issuer		—
c. ILS Contracts as Counterparty		—

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

22. Events Subsequent

We have considered subsequent events through February 26, 2025.

23. Reinsurance

In addition to the Home Re Transactions discussed above, we utilize Quota Share Reinsurance ("QSR") transactions and excess of loss reinsurance transactions executed through the traditional reinsurance markets (“Traditional XOL Transactions”), to manage our exposure to losses resulting from our mortgage guaranty insurance policies and to provide reinsurance capital credit under the PMIERs.

Traditional XOL Transactions

For the policies covered under our Traditional XOL Transactions, we retain the first layer of aggregate losses paid, and the reinsurers will then provide second layer coverage up to the outstanding reinsurance coverage amount. We retain losses paid in excess of the outstanding reinsurance coverage amount. The reinsurance coverage is subject to adjustment based on the risk characteristics of the covered loans until the initial excess of loss reinsurance coverage layer has been finalized.

We can elect to terminate our Traditional XOL Transactions under specified scenarios without penalty upon prior written notice, including if we will receive less than the full credit amount under the PMIERs, full financial statement credit or full credit under applicable regulatory capital requirements for the risk ceded in any required calculation period. The reinsurance premiums ceded under the Traditional XOL Transactions are based off the remaining reinsurance coverage levels. The reinsured coverage levels are secured by funds on deposit from reinsurers (which does not include letters of credit), the minimum amount of which is based on the greater of 1) a reinsurer's funding requirements under PMIERs or 2) ceded reserves and unpaid losses.

The tables below provide a summary of our Traditional XOL Transactions.

	Issue Date	Policy In force Dates	Optional Call/Termination Date[(1)]	Legal Maturity
2024 Traditional XOL	April 1, 2024	January 1, 2024 - December 31, 2024	January 1, 2030	10 years
2023 Traditional XOL	April 1, 2023	January 1, 2023 - December 29, 2023	January 1, 2031	10 years
2022 Traditional XOL	April 1, 2022	January 1, 2022 - December 30, 2022	January 1, 2030	10 years

(1) We can elect early termination of the Traditional XOL Transactions beginning this date, and quarterly thereafter.

($ in thousands)	Initial First Layer Retention	Remaining First Layer Retention as of 12/31/2024	Initial Excess of Loss Reinsurance Coverage	Remaining Excess of Loss Reinsurance Coverage at 12/31/2024
2024 Traditional XOL	$125,016	$125,016	$187,220	$187,220
2023 Traditional XOL	70,578	70,401	96,942	91,404
2022 Traditional XOL	82,523	81,112	142,642	124,344

QSR Transactions

We have entered into QSR transactions with panels of third-party reinsurers to cede a fixed percentage of premiums earned and received and losses incurred on insurance covered by the transactions. We receive the benefit of a ceding commission equal to 20% of premiums ceded before profit commission. We also receive the benefit of a profit commission through a reduction of premiums we cede. The profit commission varies inversely with the level of losses on a “dollar for dollar” basis and can be eliminated at annual loss ratios higher than we have experienced on our QSR transactions.

We executed a 40% QSR transaction with a group of unaffiliated reinsurers covering most of our new insurance written in 2025 and 2026. Generally, we will receive an annual profit commission provided the annual loss ratio on the loans covered under the transaction remains below 63.0% and 62.0% on 2025 and 2026 new insurance written, respectively.

Each of our QSR transactions typically have annual loss ratio caps of 300% and lifetime loss ratios of 200%.

We can elect to terminate the QSR Transactions under specified scenarios without penalty upon prior written notice, including if we will receive less than 90% (80% for the Credit Union QSR Transaction) of the full credit amount under the PMIERs, full financial statement credit or full credit under applicable regulatory capital requirements for the risk ceded in any required calculation period.

The table below provides additional detail regarding our QSR Transactions.

Quota Share Contract	Covered Policy Years	Quota Share %	Annual Loss Ratio to Exhaust Profit Commission [1]	Contractual Termination Date
2020 QSR and 2021 QSR [2]	2021	17.5%	61.9%	December 31, 2036
2021 QSR and 2022 QSR [3]	2021	12.5%	57.5%	December 31, 2036
2021 QSR and 2022 QSR	2022	15.0%	57.5%	December 31, 2033
2022 QSR and 2023 QSR	2022	15.0%	62.0%	December 31, 2033
2022 QSR and 2023 QSR	2023	15.0%	62.0%	December 31, 2034
2023 QSR	2023	10.0%	58.5%	December 31, 2034
2024 QSR	2024	30.0%	56.0%	December 31, 2035
Credit Union QSR	2020-2025	65.0%	50.0%	December 31, 2039

(1) We will receive a profit commission provided the annual loss ratio on policies covered under the transaction remains below this ratio.
(2) Effective December 31, 2024, we agreed to amended terms with certain participants on our 2020 QSR and 2021 QSR Transaction covering policy year 2021 reducing the quota shared cede rate to 14.8%. Under the amended terms we will generally receive an annual profit commission provided the annual loss ratio on loans covered under the transaction remain below 69%.
(3) Effective December 31, 2024, we agreed to amended terms with certain participants on our 2021 QSR and 2022 QSR Transaction covering policy year 2021 reducing the quota shared cede rate to 11.1%. Under the amended terms we will generally receive an annual profit commission provided the annual loss ratio on loans covered under the transaction remain below 69%.

The table below provides additional details regarding optional termination dates and optional reductions to our quota share percentage which can, in each case, be elected by us for a fee. Under the optional reduction to the quota share percentage, we may reduce our quota share percentage from the original percentage shown in the table above to the percentage shown in the table below.

Quota Share Contract	Covered Policy Years	Optional Termination Date [1]	Optional Quota Share % Reduction Date [2]	Optional Reduced Quota Share %
2020 QSR and 2021 QSR [3]	2021	December 31,2027	January 1, 2028	12.3% or 10%
2021 QSR and 2022 QSR [3]	2021	December 31,2027	January 1, 2028	9.4% or 7%
2021 QSR and 2022 QSR	2022	July 1, 2025	January 1, 2025	12.5% or 10%
2022 QSR and 2023 QSR	2022	July 1, 2025	January 1, 2025	12.5% or 10%
2022 QSR and 2023 QSR	2023	December 31, 2025	January 1, 2025	12.5% or 10%
2023 QSR	2023	December 31, 2025	January 1, 2025	8% or 7%
2024 QSR	2024	December 31, 2027	December 31, 2027	23% or 15%

(1) We can elect early termination of the QSR Transaction beginning on this date, and bi-annually thereafter.
(2) We can elect to reduce the quota share percentage beginning on this date, and bi-annually thereafter.
(3) Terms of the agreement were amended effective December 31, 2024.

We incurred an early termination fee of $1.0 million for our 2021 QSR Transaction effective December 31, 2024 for reinsurers who did not participate in the amended agreement. We incurred an early termination fee of $5.1 million for our 2020 QSR Transaction effective December 31, 2023. The reinsurance recoverable on paid losses due from reinsurers for loss and LAE reserves incurred at the time of termination includes $2.7 million as of December 31, 2024 for reinsurers who chose not to participate in the 2021 QSR Transaction amendment and $9.4 million as of December 31, 2023 from reinsurers participating in the 2020 QSR Transaction.

A. Unsecured Reinsurance Recoverables
We have no unsecured reinsurance recoverables outstanding as of December 31, 2024 in excess of 3% of our policyholders' surplus.

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

C. Reinsurance Assumed and Ceded

(1) The maximum amount of return commission which would have been due reinsurers if all reinsurance contracts had been canceled as of December 31, 2024 with the return of unearned premium reserve is as follows:

	ASSUMED REINSURANCE		CEDED REINSURANCE		NET	
	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity
a. Affiliates	$ 1,165	$ 233	$ —	$ —	$ 1,165	$ 233
b. All Other	—	—	—	—	—	—
c. Total	$ 1,165	$ 233	$ —	$ —	$ 1,165	$ 233
d. Direct Unearned Premium Reserve					$ 87,340,015	

(2)

REINSURANCE

	Direct	Assumed	Ceded	Net
a. Contingent Commission	$ —	$ —	$ —	$ —
b. Sliding Scale Adjustments	—	—	—	—
c. Other Profit Commission Arrangements	—	—	(27,293,004)	27,293,004
d. Total	$ —	$ —	$ (27,293,004)	$ 27,293,004

(3) Not applicable

D. Uncollectible Reinsurance – not applicable

E. Commutation of Ceded Reinsurance

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

(1)	Losses incurred	$ —
(2)	Loss adjustment expenses incurred	—
(3)	Premiums earned	(1,011,614)
(4)	Other	—

(5)	Company	Amount
	Markel Global Reinsurance Co	$ (467,424)
	SiriusPoint Bermuda Reinsurance Company Ltd	(382,580)
	Transatlantic Reinsurance Company	(161,610)

In a commutation, the reinsurance agreement is terminated, with no future premium ceded and funds for any incurred but unpaid losses transferred to us in the quarter after the termination effective date. In a reinsurance termination, amounts for any incurred but unpaid losses are due to us from the reinsurers. As a result, the amount due from the reinsurers is reclassified from ceded loss reserves to amounts recoverable from reinsurers, resulting in no impact to losses incurred. The decrease in premiums earned reported above relates to the termination fee paid to a group of nonaffiliated reinsurers.

F. Retroactive Reinsurance – not applicable

G. Reinsurance Accounted for as a Deposit – not applicable

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

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

J. Reinsurance Agreements Qualifying for Reinsurer Aggregation – not applicable

K. Reinsurance Credit – not applicable

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

25. Change in Incurred Losses and Loss Adjustment Expenses

A. Reserves as of December 31, 2023 were $472 million. As of December 31, 2024, $41 million has been paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $215 million as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been $216 million of favorable prior year development from December 31, 2023 to December 31, 2024. The decrease is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased as additional information becomes known regarding individual claims. Our estimate of premiums to be refunded on expected claim payments is accrued for separately. Changes in the liability affect premiums written and earned.

B. Not applicable

26. Intercompany Pooling Arrangements – not applicable

27. Structured Settlements – not applicable

28. Health Care Receivables – not applicable

29. Participating Policies – not applicable

30. Premium Deficiency Reserves

1.	Liability carried for premium deficiency reserves	$0
2.	Date of the most recent evaluation of this liability	02/07/2025
3.	Was anticipated investment income utilized in the calculation	Yes X No

31. High Deductibles – not applicable

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

33. Asbestos/Environmental Reserves – not applicable

34. Subscriber Savings Accounts – not applicable

35. Multiple Peril Crop Insurance – not applicable

36. Financial Guaranty Insurance – not applicable

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES
GENERAL

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

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

1.3 State Regulating? ..... Wisconsin

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

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

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

2.2 If yes, date of change: .....

3.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2021

3.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2021

3.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 03/06/2023

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

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

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

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

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

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

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

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

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

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

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

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

1 Nationality	2 Type of Entity
.....	.....

GENERAL INTERROGATORIES

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

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

.....

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

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

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

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

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

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

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

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

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

.....

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

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

.....

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

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

.....

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

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

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

12.11 Name of real estate holding company ...

12.12 Number of parcels involved .....

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

12.2 If yes, provide explanation

.....

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

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

.....

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

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

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

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

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

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

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

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

e. Accountability for adherence to the code.

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

.....

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

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

.....

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

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

.....

GENERAL INTERROGATORIES

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

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

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

BOARD OF DIRECTORS

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

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

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

FINANCIAL

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

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

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

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

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

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

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

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

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

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

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

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

INVESTMENT

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

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

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

25.091 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $
25.092 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $
25.093 Total payable for securities lending reported on the liability page $

26.1 Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity or has the reporting entity sold or transferred any assets subject to a put option contract that is currently in force? (Exclude securities subject to Interrogatory 21.1 and 25.03). Yes [X] No [ ]

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

26.21	Subject to repurchase agreements	$
26.22	Subject to reverse repurchase agreements	$
26.23	Subject to dollar repurchase agreements	$
26.24	Subject to reverse dollar repurchase agreements	$
26.25	Placed under option agreements	$
26.26	Letter stock or securities restricted as to sale - excluding FHLB Capital Stock	$
26.27	FHLB Capital Stock	$ 1,109,000
26.28	On deposit with states	$ 2,967,279
26.29	On deposit with other regulatory bodies	$
26.30	Pledged as collateral - excluding collateral pledged to an FHLB	$ 491,085
26.31	Pledged as collateral to FHLB - including assets backing funding agreements	$
26.32	Other	$

26.3 For category (26.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount

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

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

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

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

27.4 If the response to 27.3 is YES, does the reporting entity utilize:

27.41 Special accounting provision of SSAP No. 108 Yes [ ] No [ ]
27.42 Permitted accounting practice Yes [ ] No [ ]
27.43 Other accounting guidance Yes [ ] No [ ]

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

1 Name of Firm or Individual	2 Affiliation
Wellington Management Company, LLP	U
Goldman Sachs Asset Management, LP	U
Nathan Abramowski	I

29.0597 For those firms/individuals listed in the table for Question 29.05, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") manage more than 10% of the reporting entity's invested assets?..... Yes [X] No [ ]

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

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

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

30.1 Does the reporting entity have any diversified mutual funds reported in Schedule D - Part 2 (diversified according to the Securities and Exchange Commission (SEC) in the Investment Company Act of 1940 [Section 5(b)(1)])? ..... Yes [ ] No [X]

30.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
30.2999 - Total		

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

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

GENERAL INTERROGATORIES

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

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
31.1 Bonds	5,663,180,443	5,372,105,835	(291,074,608)
31.2 Preferred stocks			
31.3 Totals	5,663,180,443	5,372,105,835	(291,074,608)

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

Fair values are determined using market prices provided by independent third-party pricing sources.

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

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

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

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

33.2 If no, list exceptions:

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

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

35. By self-designating PLGI securities, the reporting entity is certifying its compliance with the requirements as specified in the Purposes and Procedures Manual of the NAIC Investment Analysis Office (P&P Manual) for private letter rating (PLR) securities and the following elements of each self-designated PLGI security:
    a. The security was either:
        i. issued prior to January 1, 2018 (which is exempt from PLR filing requirements pursuant to the P&P Manual), or
        ii. issued from January 1, 2018 to December 31, 2021 and subject to a confidentiality agreement executed prior to January 1, 2022 which confidentiality agreement remains in force, for which an insurance company cannot provide a copy of a private letter rating rationale report to the SVO due to confidentiality or other contractual reasons ("waived submission PLR securities").
    b. The reporting entity is holding capital commensurate with the NAIC Designation and NAIC Designation Category reported for the security.
    c. The NAIC Designation and NAIC Designation Category were 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, dated during the financial statement year, held by the insurer and available for examination by state insurance regulators.
    d. Other than for waived submission PLR securities, defined above, on or after January 1, 2024 for any PLR securities issued on or after January 1, 2022, if the reporting entity is not permitted to share this private credit rating or the private rating letter rationale report of the PL security with the SVO, it certifies that it is reporting it as an NAIC 5.B GI and may not assign any other self-designation.

    Has the reporting entity self-designated PLGI to securities, all of which meet the above requirement and as specified in the P&P Manual? ..... Yes [ ] No [X]

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

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

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

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

GENERAL INTERROGATORIES

38.1 Does the reporting entity directly hold cryptocurrencies? ..... Yes [ ] No [X]

38.2 If the response to 38.1 is yes, on what schedule are they reported?

.....

39.1 Does the reporting entity directly or indirectly accept cryptocurrencies as payments for premiums on policies? ..... Yes [ ] No [X]

39.2 If the response to 39.1 is yes, are the cryptocurrencies held directly or are they immediately converted to U.S. dollars?

39.21 Held directly ..... Yes [ ] No [ ]

39.22 Immediately converted to U.S. dollars ..... Yes [ ] No [ ]

39.3 If the response to 38.1 or 39.1 is yes, list all cryptocurrencies accepted for payments of premiums or that are held directly.

1 Name of Cryptocurrency	2 Immediately Converted to USD, Directly Held, or Both	3 Accepted for Payment of Premiums

OTHER

40.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? ..... $ 2,566,355

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

1 Name	2 Amount Paid

41.1 Amount of payments for legal expenses, if any? ..... $ 359,021

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

1 Name	2 Amount Paid
Foley & Lardner LLP	227,362

42.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers, or departments of government, if any? ..... $ 380,600

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

1 Name	2 Amount Paid
Capstone National Partners, LLC	202,500

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

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

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

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

1.31 Reason for excluding

.....

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

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

1.6 Individual policies:

Most current three years:

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

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

1.63 Number of covered lives ....

All years prior to most current three years:

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

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

1.66 Number of covered lives ....

1.7 Group policies:

Most current three years:

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

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

1.73 Number of covered lives ....

All years prior to most current three years:

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

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

1.76 Number of covered lives ....

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator	.....	.....
2.2	Premium Denominator	948,622,867	933,915,975
2.3	Premium Ratio (2.1/2.2)	.....0.000	.....0.000
2.4	Reserve Numerator	.....	.....
2.5	Reserve Denominator	502,481,750	589,277,922
2.6	Reserve Ratio (2.4/2.5)	.....0.000	.....0.000

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

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

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

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

4. For mutual reporting Entities and Reciprocal Exchanges only:

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

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

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

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

5. For Reciprocal Exchanges Only:

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

5.2 If yes, is the commission paid:

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

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

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

.....

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

5.5 If yes, give full information

.....

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

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

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

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

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

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

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

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

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

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

8.2 If yes, give full information
.....

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

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

11.2 If yes, give full information

.....

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

12.11 Unpaid losses ..... $ .....

12.12 Unpaid underwriting expenses (including loss adjustment expenses) ..... $ .....

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

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

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

12.41 From .... %

12.42 To..... ..... %

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

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

12.61 Letters of Credit ..... $ .....

12.62 Collateral and other funds..... $ .....

13.1 Largest net aggregate amount insured in any one risk (excluding workers' compensation): ..... $ 610,932

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

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

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

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

.....

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

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

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

.....

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

15.2 If yes, give full information

.....

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

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

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

* Disclose type of coverage:

.....

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

18.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
18.2	If yes, please provide the amount of custodial funds held as of the reporting date.	$
18.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
18.4	If yes, please provide the balance of funds administered as of the reporting date.	$
19.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No [ ]
19.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [ ] No [ ]

FIVE-YEAR HISTORICAL DATA

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

		1 2024	2 2023	3 2022	4 2021	5 2020
	Gross Premiums Written (Page 8, Part 1B Cols. 1, 2 & 3)					
1.	Liability lines (Lines 11, 16, 17, 18 & 19)					
2.	Property lines (Lines 1, 2, 9, 12, 21 & 26)					
3.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)					
4.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	1,100,516,894	1,104,809,698	1,108,430,169	1,119,075,886	1,103,519,014
5.	Nonproportional reinsurance lines (Lines 31, 32 & 33)					
6.	Total (Line 35)	1,100,516,894	1,104,809,698	1,108,430,169	1,119,075,886	1,103,519,014
	Net Premiums Written (Page 8, Part 1B, Col. 6)					
7.	Liability lines (Lines 11, 16, 17, 18 & 19)					
8.	Property lines (Lines 1, 2, 9, 12, 21 & 26)					
9.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)					
10.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	918,620,769	901,989,148	952,013,212	956,043,610	915,058,619
11.	Nonproportional reinsurance lines (Lines 31, 32 & 33)					
12.	Total (Line 35)	918,620,769	901,989,148	952,013,212	956,043,610	915,058,619
	Statement of Income (Page 4)					
13	Net underwriting gain (loss) (Line 8)	1,050,146,030	191,804,122	464,352,635	173,854,204	(106,138,225)
14.	Net investment gain (loss) (Line 11)	188,720,577	168,756,622	107,565,158	145,149,253	(544,594,910)
15.	Total other income (Line 15)	364,526	174,880	(1,238,718)	(61,650)	(103,897)
16.	Dividends to policyholders (Line 17)					
17.	Federal and foreign income taxes incurred (Line 19)	144,526,866	91,580,403	143,306,247	29,368,504	(8,324,410)
18.	Net income (Line 20)	1,094,704,267	269,155,221	427,372,828	289,573,303	(642,512,622)
	Balance Sheet Lines (Pages 2 and 3)					
19.	Total admitted assets excluding protected cell business (Page 2, Line 26, Col. 3)	6,417,874,797	6,495,137,852	6,374,797,004	6,577,128,505	6,176,479,420
20.	Premiums and considerations (Page 2, Col. 3)					
	20.1 In course of collection (Line 15.1)	56,143,875	57,298,543	57,149,665	55,719,482	55,537,248
	20.2 Deferred and not yet due (Line 15.2)					
	20.3 Accrued retrospective premiums (Line 15.3)					
21.	Total liabilities excluding protected cell business (Page 3, Line 26)	5,445,233,175	5,859,357,699	5,453,679,379	5,360,033,467	4,840,442,232
22.	Losses (Page 3, Line 1)	387,181,657	440,861,484	494,866,333	761,730,043	732,220,876
23.	Loss adjustment expenses (Page 3, Line 3)	27,958,913	31,025,024	34,455,017	53,384,121	52,809,060
24.	Unearned premiums (Page 3, Line 9)	87,341,180	117,343,278	149,270,105	188,380,276	221,984,164
25.	Capital paid up (Page 3, Lines 30 & 31)	5,000,000	5,000,000	5,000,000	5,000,000	5,000,000
26.	Surplus as regards policyholders (Page 3, Line 37)	972,641,622	635,780,153	921,117,625	1,217,095,038	1,336,037,188
	Cash Flow (Page 5)					
27.	Net cash from operations (Line 11)	742,904,158	723,475,559	795,147,301	886,336,753	842,033,063
	Risk-Based Capital Analysis					
28.	Total adjusted capital					
29.	Authorized control level risk-based capital					
	Percentage Distribution of Cash, Cash Equivalents and Invested Assets (Page 2, Col. 3) (Line divided by Page 2, Line 12, Col. 3) x100.0					
30.	Bonds (Line 1)	90.3	91.2	91.9	91.9	90.9
31.	Stocks (Lines 2.1 & 2.2)	7.4	6.2	6.2	5.8	6.2
32.	Mortgage loans on real estate (Lines 3.1 and 3.2)					
33.	Real estate (Lines 4.1, 4.2 & 4.3)	0.2	0.2	0.2	0.2	0.2
34.	Cash, cash equivalents and short-term investments (Line 5)	2.0	2.4	1.8	2.1	2.6
35.	Contract loans (Line 6)					
36.	Derivatives (Line 7)					
37.	Other invested assets (Line 8)					
38.	Receivables for securities (Line 9)				0.0	
39.	Securities lending reinvested collateral assets (Line 10)					
40.	Aggregate write-ins for invested assets (Line 11)					
41.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0
	Investments in Parent, Subsidiaries and Affiliates					
42.	Affiliated bonds (Schedule D, Summary, Line 12, Col. 1)					
43.	Affiliated preferred stocks (Schedule D, Summary, Line 18, Col. 1)					
44.	Affiliated common stocks (Schedule D, Summary, Line 24, Col. 1)	466,589,231	393,450,015	383,183,002	371,161,192	373,418,816
45.	Affiliated short-term investments (subtotals included in Schedule DA Verification, Col. 5, Line 10)					
46.	Affiliated mortgage loans on real estate					
47.	All other affiliated	75,253	75,253			
48.	Total of above Lines 42 to 47	466,664,484	393,525,268	383,183,002	371,161,192	373,418,816
49.	Total Investment in Parent included in Lines 42 to 47 above					
50.	Percentage of investments in parent, subsidiaries and affiliates to surplus as regards policyholders (Line 48 above divided by Page 3, Col. 1, Line 37 x 100.0)	48.0	61.9	41.6	30.5	27.9

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2024	2 2023	3 2022	4 2021	5 2020
	Capital and Surplus Accounts (Page 4)					
51.	Net unrealized capital gains (losses) (Line 24)	13,117,157	10,362,764	69,159,180	11,936,858	769,966,710
52.	Dividends to stockholders (Line 35)	(445,707,384)	(326,933,472)	(521,481,671)	(408,911,559)	(65,589,497)
53.	Change in surplus as regards policyholders for the year (Line 38)	336,861,469	(285,337,472)	(295,977,413)	(118,942,150)	(282,831,266)
	Gross Losses Paid (Page 9, Part 2, Cols. 1 & 2)					
54.	Liability lines (Lines 11, 16, 17, 18 & 19)					
55.	Property lines (Lines 1, 2, 9, 12, 21 & 26)					
56.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)					
57.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	41,465,818	40,527,432	43,118,088	57,128,871	100,353,188
58.	Nonproportional reinsurance lines (Lines 31, 32 & 33)					
59.	Total (Line 35)	41,465,818	40,527,432	43,118,088	57,128,871	100,353,188
	Net Losses Paid (Page 9, Part 2, Col. 4)					
60.	Liability lines (Lines 11, 16, 17, 18 & 19)					
61.	Property lines (Lines 1, 2, 9, 12, 21 & 26)					
62.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)					
63.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	34,985,278	30,224,667	24,963,072	20,168,231	95,962,816
64.	Nonproportional reinsurance lines (Lines 31, 32 & 33)					
65.	Total (Line 35)	34,985,278	30,224,667	24,963,072	20,168,231	95,962,816
	Operating Percentages (Page 4) (Line divided by Page 4, Line 1) x 100.0					
66.	Premiums earned (Line 1)	100.0	100.0	100.0	100.0	100.0
67.	Losses incurred (Line 2)	(2.0)	(2.5)	(24.4)	5.0	33.2
68.	Loss expenses incurred (Line 3)	0.4	0.3	(1.1)	1.4	3.7
69.	Other underwriting expenses incurred (Line 4)	22.3	24.5	24.1	20.0	17.4
70.	Net underwriting gain (loss) (Line 8)	110.7	20.5	46.9	17.6	(10.7)
	Other Percentages					
71.	Other underwriting expenses to net premiums written (Page 4, Lines 4 + 5 - 15 divided by Page 8, Part 1B, Col. 6, Line 35 x 100.0)	(9.5)	84.5	82.0	78.7	79.9
72.	Losses and loss expenses incurred to premiums earned (Page 4, Lines 2 + 3 divided by Page 4, Line 1 x 100.0)	(1.6)	(2.2)	(25.5)	6.4	36.9
73.	Net premiums written to policyholders' surplus (Page 8, Part 1B, Col. 6, Line 35 divided by Page 3, Line 37, Col. 1 x 100.0)	94.4	141.9	103.4	78.6	68.5
	One Year Loss Development ($000 omitted)					
74.	Development in estimated losses and loss expenses incurred prior to current year (Schedule P - Part 2 - Summary, Line 12, Col. 11)	(211,669)	(204,113)	(391,061)	(67,375)	9,190
75.	Percent of development of losses and loss expenses incurred to policyholders' surplus of prior year end (Line 74 above divided by Page 4, Line 21, Col. 1 x 100.0)	(33.3)	(22.2)	(32.1)	(5.0)	0.6
	Two Year Loss Development ($000 omitted)					
76.	Development in estimated losses and loss expenses incurred two years before the current year and prior year (Schedule P, Part 2 - Summary, Line 12, Col. 12)	(329,004)	(543,816)	(440,158)	(69,791)	(53,184)
77.	Percent of development of losses and loss expenses incurred to reported policyholders' surplus of second prior year end (Line 76 above divided by Page 4, Line 21, Col. 2 x 100.0)	(35.7)	(44.7)	(32.9)	(4.3)	(3.2)

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

If no, please explain: .....

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE MORTGAGE GUARANTY INSURANCE CORPORATION

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0105 BUSINESS IN THE STATE OF Grand Total DURING THE YEAR 2024 NAIC Company Code 29858

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire												
2.1 Allied Lines												
2.2 Multiple Peril Crop												
2.3 Federal Flood												
2.4. Private Crop												
2.5 Private Flood												
3. Farmowners Multiple Peril												
4. Homeowners Multiple Peril												
5.1 Commercial Multiple Peril (Non-Liability Portion)												
5.2 Commercial Multiple Peril (Liability Portion)												
6. Mortgage Guaranty	1,100,477,530	1,130,479,600		87,340,015	41,371,922	1,652,354	432,859,106	879,675	(212,513)	11,903,726		26,477,302
8. Ocean Marine												
9.1 Inland Marine												
9.2 Pet Insurance Plans												
10. Financial Guaranty												
11.1 Medical Professional Liability - Occurrence												
11.2 Medical Professional Liability - Claims-Made												
12. Earthquake												
13.1 Comprehensive (hospital and medical) ind (b)												
13.2 Comprehensive (hospital and medical) group (b)												
14. Credit A&H (Group and Individual)												
15.1 Vision Only (b)												
15.2 Dental Only (b)												
15.3 Disability Income (b)												
15.4 Medicare Supplement (b)												
15.5 Medicaid Title XIX (b)												
15.6 Medicare Title XVIII (b)												
15.7 Long-Term Care (b)												
15.8 Federal Employees Health Benefits Plan (b)												
15.9 Other Health (b)												
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 Private Passenger Auto No-Fault (Personal Injury Protection)												
19.2 Other Private Passenger Auto Liability												
19.3 Commercial Auto No-Fault (Personal Injury Protection)												
19.4 Other Commercial Auto Liability												
21.1 Private Passenger Auto Physical Damage												
21.2 Commercial Auto Physical Damage												
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and Theft												
27. Boiler and Machinery												
28. Credit												
29. International												
30. Warranty												
31. Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32. Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33. Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34. Aggregate Write-Ins for Other Lines of Business												
35. Total (a)	1,100,477,530	1,130,479,600		87,340,015	41,371,922	1,652,354	432,859,106	879,675	(212,513)	11,903,726		26,477,302
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)												

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

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

SCHEDULE F - PART 1

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

1	2	3	4	5	Reinsurance On		8	9	10	11	12	13	14	15
					6	7								
ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Cols. 6 + 7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held By or Deposited With Reinsured Companies	Letters of Credit Posted	Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	Amount of Assets Pledged or Collateral Held in Trust
39-0916088	18740	MGIC INDEMNITY CORPORATION	WI	20		231	231		4	1				
0299999. Affiliates - U.S. Non-Pool - Captive				20		231	231		4	1				
0499999. Total - U.S. Non-Pool				20		231	231		4	1				
0799999. Total - Other (Non-U.S.)														
0899999. Total - Affiliates				20		231	231		4	1				
04-2443980		MASSACHUSETTS HOUSING	MA	19		102	102							
0999999. Total Other U.S. Unaffiliated Insurers				19		102	102							
1299999. Total - Pools and Associations														
9999999 Totals				39		333	333		4	1				

SCHEDULE F - PART 2

Premium Portfolio Reinsurance Effected or (Canceled) during Current Year

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

NONE

SCHEDULE F - PART 3

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

1	2	3	4	5	6	Reinsurance Recoverable On									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Columns 7 through 14 Totals	Amount in Dispute included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [17 + 18]	Funds Held by Company Under Reinsurance Treaties
0499999. Total Authorized - Affiliates - U.S. Non-Pool																			
0799999. Total Authorized - Affiliates - Other (Non-U.S.)																			
0899999. Total Authorized - Affiliates																			
39-0273710	19275	AMERICAN FAMILY MUTUAL INSURANCE COMPANY, S.I.	WI		91											42		(42)	
75-2344200	43460	ASPEN AMERICAN INSURANCE COMPANY	CT		3,084	17		490	13					520		1,099	(298)	(281)	
51-0434766	20370	AXIS REINSURANCE COMPANY	NY		5,779	64	2	2,117	58					2,241		2,110	(956)	1,087	
46-4176609	15353	CUMIS MORTGAGE REINSURANCE COMPANY	WI		21,338	74	1	3,911	108					4,094		7,889	(4,664)	869	
22-2005057	26921	EVEREST REINSURANCE COMPANY	DE		14,002	226	5	7,172	197					7,600		5,480	(3,267)	5,387	
95-2769232	27847	INSURANCE COMPANY OF THE WEST (ICW)	CA		2,240	27		842	23					892		893	(441)	440	
06-1481194	10829	MARKEL GLOBAL REINSURANCE COMPANY	DE		3,345	1,258	35	415	11					1,719		1,643	(752)	828	
37-0915434	13056	RLI INSURANCE COMPANY	IL		1,324	20		551	15					586		614	(324)	296	
13-5616275	19453	TRANSATLANTIC REINSURANCE COMPANY	NY		2,166	429	12							441		822	(202)	(179)	
42-0644327	13021	UNITED FIRE & CASUALTY COMPANY	IA		924	13		354	10					377		388	(184)	173	
13-5459190	21113	UNITED STATES FIRE INSURANCE COMPANY	NJ		4,154	45	1	1,359	37					1,442		1,429	(576)	589	
0999999. Total Authorized - Other U.S. Unaffiliated Insurers					58,447	2,173	56	17,211	472					19,912		22,409	(11,664)	9,167	
AA-3194168	00000	ASPEN BERMUDA LTD	BMU		969	18		530	15					563		355	(205)	413	
AA-1120337	00000	ASPEN INSURANCE UK LIMITED	GBR		667	9		384	11					404		296	(202)	310	
AA-3190871	00000	LANCASHIRE INSURANCE COMPANY LIMITED	BMU		1,608	3		240	7					250		731	(274)	(207)	
AA-3190829	00000	MARKEL BERMUDA LIMITED	BMU		2,167			62	2					64		779	(117)	(598)	
AA-3190686	00000	PARTNER REINSURANCE COMPANY LTD	BMU		20,818	294	6	9,453	260					10,013		8,676	(4,762)	6,099	
AA-3190339	00000	RENAISSANCE REINSURANCE LTD	BMU		3,195											1,079		(1,079)	
AA-3190870	00000	VALIDUS REINSURANCE LTD	BMU		656											154		(154)	
1299999. Total Authorized - Other Non-U.S. Insurers					30,080	324	6	10,669	295					11,294		12,070	(5,560)	4,784	
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)					88,527	2,497	62	27,880	767					31,206		34,479	(17,224)	13,951	
1899999. Total Unauthorized - Affiliates - U.S. Non-Pool																			
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)																			
2299999. Total Unauthorized - Affiliates																			
20-8249009	12936	HOUSTON SPECIALTY INSURANCE COMPANY	TX		114											53		(53)	
95-2379438	20338	PALOMAR SPECIALTY INSURANCE COMPANY	CA		99											46		(46)	
2399999. Total Unauthorized - Other U.S. Unaffiliated Insurers					213											99		(99)	
AA-3194128	22730	ALLIED WORLD ASSURANCE COMPANY, LTD.	BMU		431			77	2					79		379	(146)	(154)	
AA-3191352	00000	ASCOT BERMUDA LIMITED	BMU		9,600	123	2	3,992	110					4,227		4,178	(2,150)	2,199	
AA-3194101	00000	EVEREST REINSURANCE BERMUDA LTD	BMU		5,204	52		1,450	40					1,542		1,946	(785)	381	
AA-3770280	00000	GREENLIGHT REINSURANCE LTD	CYM		2,793	33	1	1,051	29					1,114		1,112	(543)	545	
AA-3191190	00000	HAMILTON RE LTD	BMU		74											34		(34)	
AA-3191378	00000	HOME RE 2018 1 LTD	BMU		1,342														
AA-3191397	00000	HOME RE 2019 LTD	BMU		125														
AA-3191440	00000	HOME RE 2020-1 LTD	BMU		(158)														
AA-3191444	00000	HOME RE 2021-1 LTD	BMU		4,194											381		(381)	
AA-3191468	00000	HOME RE 2021-2 LTD	BMU		5,878											551		(551)	
AA-3191487	00000	HOME RE 2022-1 LTD	BMU		15,016											1,560		(1,560)	
AA-3191552	00000	HOME RE 2023 1 LTD	BMU		22,740											1,271		(1,271)	
AA-1460023	00000	RENAISSANCERE EUROPE AG	CHE		21,201	319	6	10,209	281					10,815		9,108	(5,429)	7,136	
AA-3191179	00000	SIRIUSPOINT BERMUDA INSURANCE COMPANY LTD	BMU		4,716	1,072	29	1,355	37					2,493		2,050	(1,017)	1,460	
2699999. Total Unauthorized - Other Non-U.S. Insurers					93,156	1,599	38	18,134	499					20,270		22,570	(10,070)	7,770	
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)					93,369	1,599	38	18,134	499					20,270		22,669	(10,070)	7,671	

SCHEDULE F - PART 3

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

1	2	3	4	5	6	Reinsurance Recoverable On									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Com-pany Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commis-sions	Columns 7 through 14 Totals	Amount in Dispute included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [17 + 18]	Funds Held by Company Under Reinsurance Treaties
3299999. Total Certified - Affiliates - U.S. Non-Pool																			
3599999. Total Certified - Affiliates - Other (Non-U.S.)																			
3699999. Total Certified - Affiliates																			
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)																			
4699999. Total Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool																			
4999999. Total Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.)																			
5099999. Total Reciprocal Jurisdiction - Affiliates																			
5699999. Total Reciprocal Jurisdiction Excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999)																			
5799999. Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999)					181,896	4,096	100	46,014	1,266					51,476		57,148	(27,294)	21,622	
5899999. Total Protected Cells (Sum of 1399999, 2799999, 4199999 and 5599999)																			
9999999 Totals					181,896	4,096	100	46,014	1,266					51,476		57,148	(27,294)	21,622	

SCHEDULE F - PART 3 (Continued)

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

ID Number From Col. 1	Name of Reinsurer From Col. 3	Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
		Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15-27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17+18+20; but not in excess of Col. 29)	Stressed Net Recoverable (Cols. 29-30)	Total Collateral (Cols. 21+22 + 24, not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31-32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Un-collateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
0499999. Total Authorized - Affiliates - U.S. Non-Pool				XXX					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0799999. Total Authorized - Affiliates - Other (Non-U.S.)				XXX											XXX		
0899999. Total Authorized - Affiliates				XXX											XXX		
39-0273710 ..	AMERICAN FAMILY MUTUAL INSURANCE COMPANY, S.I.				950										3		
75-2344200 ..	ASPEN AMERICAN INSURANCE COMPANY				16,228	520			520	624	624				3		
51-0434766 ..	AXIS REINSURANCE COMPANY				23,880	2,241			2,241	2,689	1,154	1,535	1,535		3	43	
46-4176609 ..	CUMIS MORTGAGE REINSURANCE COMPANY				47,231	4,094			4,094	4,913	3,225	1,688	1,688		3	47	
22-2005057 ..	EVEREST REINSURANCE COMPANY				90,620	7,600			7,600	9,120	2,213	6,907	6,907		2	145	
95-2769232 ..	INSURANCE COMPANY OF THE WEST (ICW)				9,714	892			892	1,070	452	618	618		3	17	
06-1481194 ..	MARKEL GLOBAL REINSURANCE COMPANY				15,697	1,719			1,719	2,063	891	1,172	1,172		3	33	
37-0915434 ..	RLI INSURANCE COMPANY				4,455	586			586	703	290	413	413		2	9	
13-5616275 ..	TRANSATLANTIC REINSURANCE COMPANY				8,028	441			441	529	529				1		
42-0644327 ..	UNITED FIRE & CASUALTY COMPANY				4,387	377			377	452	204	248	248		4	7	
13-5459190 ..	UNITED STATES FIRE INSURANCE COMPANY				15,830	1,442			1,442	1,730	853	877	877		3	25	
0999999. Total Authorized - Other U.S. Unaffiliated Insurers				XXX	237,020	19,912			19,912	23,894	10,435	13,459	13,459		XXX	326	
AA-3194168 ..	ASPEN BERMUDA LTD				4,404	563			563	676	150	526	526		3	15	
AA-1120337 ..	ASPEN INSURANCE UK LIMITED				2,183	404			404	485	94	391	391		3	11	
AA-3190871 ..	LANCASHIRE INSURANCE COMPANY LIMITED				7,132	250			250	300	300				3		
AA-3190829 ..	MARKEL BERMUDA LIMITED				13,759	64			64	77	77				3		
AA-3190686 ..	PARTNER REINSURANCE COMPANY LTD				63,111	10,013			10,013	12,016	3,914	8,102	8,102		2	170	
AA-3190339 ..	RENAISSANCE REINSURANCE LTD				10,429										2		
AA-3190870 ..	VALIDUS REINSURANCE LTD				3,987										2		
1299999. Total Authorized - Other Non-U.S. Insurers				XXX	105,005	11,294			11,294	13,553	4,535	9,018	9,018		XXX	196	
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)				XXX	342,025	31,206			31,206	37,447	14,970	22,477	22,477		XXX	522	
1899999. Total Unauthorized - Affiliates - U.S. Non-Pool				XXX					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)				XXX											XXX		
2299999. Total Unauthorized - Affiliates				XXX											XXX		
20-8249009 ..	HOUSTON SPECIALTY INSURANCE COMPANY				1,540										3		
95-2379438 ..	PALOMAR SPECIALTY INSURANCE COMPANY				1,232										3		
2399999. Total Unauthorized - Other U.S. Unaffiliated Insurers				XXX	2,772										XXX		
AA-3194128 ..	ALLIED WORLD ASSURANCE COMPANY, LTD.				1,906	79			79	95	95				3		
AA-3191352 ..	ASCOT BERMUDA LIMITED				38,548	4,227			4,227	5,072	2,028	3,044	3,044		3	85	
AA-3194101 ..	EVEREST REINSURANCE BERMUDA LTD				22,262	1,542			1,542	1,850	1,161	689	689		2	14	
AA-3770280 ..	GREENLIGHT REINSURANCE LTD				17,325	1,114			1,114	1,337	569	768	768		4	23	
AA-3191190 ..	HAMILTON RE LTD				915										3		
AA-3191378 ..	HOME RE 2018 1 LTD														6		
AA-3191397 ..	HOME RE 2019 LTD														6		
AA-3191440 ..	HOME RE 2020-1 LTD														6		
AA-3191444 ..	HOME RE 2021-1 LTD				97,373										6		
AA-3191468 ..	HOME RE 2021-2 LTD				136,486										6		
AA-3191487 ..	HOME RE 2022-1 LTD				313,299										6		
AA-3191552 ..	HOME RE 2023 1 LTD				303,733										6		

SCHEDULE F - PART 3 (Continued)

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

ID Number From Col. 1	Name of Reinsurer From Col. 3	Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
		Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15-27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17+18+20; but not in excess of Col. 29)	Stressed Net Recoverable (Cols. 29-30)	Total Collateral (Cols. 21+22 + 24, not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31-32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Un-collateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
AA-1460023	RENAISSANCERE EUROPE AG				56,568	10,815			10,815	12,978	3,679	9,299	9,299		2	195	
AA-3191179	SIRIUSPOINT BERMUDA INSURANCE COMPANY LTD				14,751	2,493			2,493	2,992	1,033	1,959	1,959		4	59	
2699999. Total Unauthorized - Other Non-U.S. Insurers				XXX	1,003,166	20,270			20,270	24,324	8,565	15,759	15,759		XXX	377	
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)				XXX	1,005,938	20,270			20,270	24,324	8,565	15,759	15,759		XXX	377	
3299999. Total Certified - Affiliates - U.S. Non-Pool				XXX					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3599999. Total Certified - Affiliates - Other (Non-U.S.)				XXX											XXX		
3699999. Total Certified - Affiliates				XXX											XXX		
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)				XXX											XXX		
4699999. Total Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool				XXX					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4999999. Total Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.)				XXX											XXX		
5099999. Total Reciprocal Jurisdiction - Affiliates				XXX											XXX		
5699999. Total Reciprocal Jurisdiction Excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999)				XXX											XXX		
5799999. Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999)				XXX	1,347,963	51,476			51,476	61,771	23,535	38,236	38,236		XXX	899	
5899999. Total Protected Cells (Sum of 1399999, 2799999, 4199999 and 5599999)				XXX					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9999999 Totals				XXX	1,347,963	51,476			51,476	61,771	23,535	38,236	38,236		XXX	899	

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

ID Number From Col. 1	Name of Reinsurer From Col. 3	Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							44	45	46	47	48	49	50	51	52	53
		37	Overdue					43										
			38	39	40	41	42											
		Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue Cols. 38+39 +40+41	Total Due Cols. 37+42 (In total should equal Cols. 7+8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols 43-44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue Col. 42/Col. 43	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47/[Cols. 46+48])	Percentage More Than 120 Days Overdue (Col. 41/ Col. 43)	Is the Amount in Col. 50 Less Than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
0499999. Total Authorized - Affiliates - U.S. Non-Pool																	XXX	
0799999. Total Authorized - Affiliates - Other (Non-U.S.)																	XXX	
0899999. Total Authorized - Affiliates																	XXX	
39-0273710 ..	AMERICAN FAMILY MUTUAL INSURANCE COMPANY, S.I.	2						2			2						YES	
75-2344200 ..	ASPEN AMERICAN INSURANCE COMPANY	17						17			17						YES	
51-0434766 ..	AXIS REINSURANCE COMPANY	66						66			66						YES	
46-4176609 ..	CUMIS MORTGAGE REINSURANCE COMPANY	75						75			75						YES	
22-2005057 ..	EVEREST REINSURANCE COMPANY	231						231			231						YES	
95-2769232 ..	INSURANCE COMPANY OF THE WEST (ICW)	27						27			27						YES	
06-1481194 ..	MARKEL GLOBAL REINSURANCE COMPANY	1,293						1,293			1,293						YES	
37-0915434 ..	RLI INSURANCE COMPANY	20						20			20						YES	
13-5616275 ..	TRANSATLANTIC REINSURANCE COMPANY	441						441			441						YES	
42-0644327 ..	UNITED FIRE & CASUALTY COMPANY	13						13			13						YES	
13-5459190 ..	UNITED STATES FIRE INSURANCE COMPANY	46						46			46						YES	
0999999. Total Authorized - Other U.S. Unaffiliated Insurers		2,231						2,231			2,231						XXX	
AA-3194168 ..	ASPEN BERMUDA LTD	18						18			18						YES	
AA-1120337 ..	ASPEN INSURANCE UK LIMITED	9						9			9						YES	
AA-3190871 ..	LANCASHIRE INSURANCE COMPANY LIMITED	3						3			3						YES	
AA-3190829 ..	MARKEL BERMUDA LIMITED																YES	
AA-3190686 ..	PARTNER REINSURANCE COMPANY LTD	300						300			300						YES	
AA-3190339 ..	RENAISSANCE REINSURANCE LTD																YES	
AA-3190870 ..	VALIDUS REINSURANCE LTD																YES	
1299999. Total Authorized - Other Non-U.S. Insurers		330						330			330						XXX	
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)		2,561						2,561			2,561						XXX	
1899999. Total Unauthorized - Affiliates - U.S. Non-Pool																	XXX	
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)																	XXX	
2299999. Total Unauthorized - Affiliates																	XXX	
20-8249009 ..	HOUSTON SPECIALTY INSURANCE COMPANY																YES	
95-2379438 ..	PALOMAR SPECIALTY INSURANCE COMPANY																YES	
2399999. Total Unauthorized - Other U.S. Unaffiliated Insurers																	XXX	
AA-3194128 ..	ALLIED WORLD ASSURANCE COMPANY, LTD.																YES	
AA-3191352 ..	ASCOT BERMUDA LIMITED	125						125			125						YES	
AA-3194101 ..	EVEREST REINSURANCE BERMUDA LTD	52						52			52						YES	
AA-3770280 ..	GREENLIGHT REINSURANCE LTD	34						34			34						YES	
AA-3191190 ..	HAMILTON RE LTD	4						4			4						YES	
AA-3191378 ..	HOME RE 2018 1 LTD																YES	
AA-3191397 ..	HOME RE 2019 LTD																YES	
AA-3191440 ..	HOME RE 2020-1 LTD																YES	
AA-3191444 ..	HOME RE 2021-1 LTD																YES	
AA-3191468 ..	HOME RE 2021-2 LTD																YES	

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

ID Number From Col. 1	Name of Reinsurer From Col. 3	Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							44	45	46	47	48	49	50	51	52	53
		37	Overdue					43										
			38	39	40	41	42											
		Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue Cols. 38+39 +40+41	Total Due Cols. 37+42 (In total should equal Cols. 7+8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols 43-44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue Col. 42/Col. 43	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47/[Cols. 46+48])	Percentage More Than 120 Days Overdue (Col. 41/ Col. 43)	Is the Amount in Col. 50 Less Than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
AA-3191487 ..	HOME RE 2022-1 LTD																YES	
AA-3191552 ..	HOME RE 2023 1 LTD																YES	
AA-1460023 ..	RENAISSANCERE EUROPE AG	320						320			320						YES	
AA-3191179 ..	SIRIUSPOINT BERMUDA INSURANCE COMPANY LTD	1,101						1,101			1,101						YES	
2699999. Total Unauthorized - Other Non-U.S. Insurers		1,636						1,636			1,636						XXX	
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)		1,636						1,636			1,636						XXX	
3299999. Total Certified - Affiliates - U.S. Non-Pool																	XXX	
3599999. Total Certified - Affiliates - Other (Non-U.S.)																	XXX	
3699999. Total Certified - Affiliates																	XXX	
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)																	XXX	
4699999. Total Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool																	XXX	
4999999. Total Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.)																	XXX	
5099999. Total Reciprocal Jurisdiction - Affiliates																	XXX	
5699999. Total Reciprocal Jurisdiction Excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999)																	XXX	
5799999. Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999)		4,197						4,197			4,197						XXX	
5899999. Total Protected Cells (Sum of 1399999, 2799999, 4199999 and 5599999)																	XXX	
9999999 Totals		4,197						4,197			4,197						XXX	

SCHEDULE F - PART 3 (Continued)

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

		Provision for Certified Reinsurance															
		54	55	56	57	58	59	60	61	62	63	64	65	Complete if Col. 52 = "No"; Otherwise Enter 0			69
														66	67	68	
ID Number From Col. 1	Name of Reinsurer From Col. 3	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, not to exceed 100%)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24, not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col.68; not to Exceed Col. 63)
0499999. Total Authorized - Affiliates - U.S. Non-Pool				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0799999. Total Authorized - Affiliates - Other (Non-U.S.)				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0899999. Total Authorized - Affiliates				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
39-0273710 ..	AMERICAN FAMILY MUTUAL INSURANCE COMPANY, S.I.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
75-2344200 ..	ASPEN AMERICAN INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
51-0434766 ..	AXIS REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
46-4176609 ..	CUMIS MORTGAGE REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
22-2005057 ..	EVEREST REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
95-2769232 ..	INSURANCE COMPANY OF THE WEST (ICW)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-1481194 ..	MARKEL GLOBAL REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
37-0915434 ..	RLI INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-5616275 ..	TRANSATLANTIC REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
42-0644327 ..	UNITED FIRE & CASUALTY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-5459190 ..	UNITED STATES FIRE INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0999999. Total Authorized - Other U.S. Unaffiliated Insurers				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3194168 ..	ASPEN BERMUDA LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120337 ..	ASPEN INSURANCE UK LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190871 ..	LANCASHIRE INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190829 ..	MARKEL BERMUDA LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190686 ..	PARTNER REINSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190339 ..	RENAISSANCE REINSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190870 ..	VALIDUS REINSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1299999. Total Authorized - Other Non-U.S. Insurers				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1899999. Total Unauthorized - Affiliates - U.S. Non-Pool				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2299999. Total Unauthorized - Affiliates				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
20-8249009 ..	HOUSTON SPECIALTY INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
95-2379438 ..	PALOMAR SPECIALTY INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2399999. Total Unauthorized - Other U.S. Unaffiliated Insurers				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3194128 ..	ALLIED WORLD ASSURANCE COMPANY, LTD.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191352 ..	ASCOT BERMUDA LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3194101 ..	EVEREST REINSURANCE BERMUDA LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3770280 ..	GREENLIGHT REINSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191190 ..	HAMILTON RE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191378 ..	HOME RE 2018 1 LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191397 ..	HOME RE 2019 LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191440 ..	HOME RE 2020-1 LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191444 ..	HOME RE 2021-1 LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191468 ..	HOME RE 2021-2 LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE F - PART 3 (Continued)

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

ID Number From Col. 1	Name of Reinsurer From Col. 3	Provision for Certified Reinsurance														
		54	55	56	57	58	59	60	61	62	63	64	65	Complete if Col. 52 = "No"; Otherwise Enter 0			69
														66	67	68	
		Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, not to exceed 100%)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24, not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col.68; not to Exceed Col. 63)
AA-3191487 ..	HOME RE 2022-1 LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191552 ..	HOME RE 2023 1 LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1460023 ..	RENAISSANCERE EUROPE AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191179 ..	SIRIUSPOINT BERMUDA INSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2699999. Total Unauthorized - Other Non-U.S. Insurers				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3299999. Total Certified - Affiliates - U.S. Non-Pool				XXX				XXX	XXX								
3599999. Total Certified - Affiliates - Other (Non-U.S.)				XXX				XXX	XXX								
3699999. Total Certified - Affiliates				XXX				XXX	XXX								
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)				XXX				XXX	XXX								
4699999. Total Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4999999. Total Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.)				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5099999. Total Reciprocal Jurisdiction - Affiliates				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5699999. Total Reciprocal Jurisdiction Excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999)				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5799999. Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999)				XXX				XXX	XXX								
5899999. Total Protected Cells (Sum of 1399999, 2799999, 4199999 and 5599999)				XXX				XXX	XXX								
9999999 Totals				XXX				XXX	XXX								

SCHEDULE F - PART 3 (Continued)

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

ID Number From Col. 1	Name of Reinsurer From Col. 3	70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized and Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73 Complete if Col. 52 = "Yes"; Otherwise Enter 0	74 Complete if Col. 52 = "No"; Otherwise Enter 0	75	76	77	78
		20% of Recoverable on Paid Losses & LAE Over 90 Days past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
0499999. Total Authorized - Affiliates - U.S. Non-Pool			XXX	XXX				XXX	XXX	
0799999. Total Authorized - Affiliates - Other (Non-U.S.)			XXX	XXX				XXX	XXX	
0899999. Total Authorized - Affiliates			XXX	XXX				XXX	XXX	
39-0273710 ..	AMERICAN FAMILY MUTUAL INSURANCE COMPANY, S.I.		XXX	XXX				XXX	XXX	
75-2344200 ..	ASPEN AMERICAN INSURANCE COMPANY		XXX	XXX				XXX	XXX	
51-0434766 ..	AXIS REINSURANCE COMPANY		XXX	XXX				XXX	XXX	
46-4176609 ..	CUMIS MORTGAGE REINSURANCE COMPANY		XXX	XXX				XXX	XXX	
22-2005057 ..	EVEREST REINSURANCE COMPANY		XXX	XXX				XXX	XXX	
95-2769232 ..	INSURANCE COMPANY OF THE WEST (ICW)		XXX	XXX				XXX	XXX	
06-1481194 ..	MARKEL GLOBAL REINSURANCE COMPANY		XXX	XXX				XXX	XXX	
37-0915434 ..	RLI INSURANCE COMPANY		XXX	XXX				XXX	XXX	
13-5616275 ..	TRANSATLANTIC REINSURANCE COMPANY		XXX	XXX				XXX	XXX	
42-0644327 ..	UNITED FIRE & CASUALTY COMPANY		XXX	XXX				XXX	XXX	
13-5459190 ..	UNITED STATES FIRE INSURANCE COMPANY		XXX	XXX				XXX	XXX	
0999999. Total Authorized - Other U.S. Unaffiliated Insurers			XXX	XXX				XXX	XXX	
AA-3194168 ..	ASPEN BERMUDA LTD		XXX	XXX				XXX	XXX	
AA-1120337 ..	ASPEN INSURANCE UK LIMITED		XXX	XXX				XXX	XXX	
AA-3190871 ..	LANCASHIRE INSURANCE COMPANY LIMITED		XXX	XXX				XXX	XXX	
AA-3190829 ..	MARKEL BERMUDA LIMITED		XXX	XXX				XXX	XXX	
AA-3190686 ..	PARTNER REINSURANCE COMPANY LTD		XXX	XXX				XXX	XXX	
AA-3190339 ..	RENAISSANCE REINSURANCE LTD		XXX	XXX				XXX	XXX	
AA-3190870 ..	VALIDUS REINSURANCE LTD		XXX	XXX				XXX	XXX	
1299999. Total Authorized - Other Non-U.S. Insurers			XXX	XXX				XXX	XXX	
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)			XXX	XXX				XXX	XXX	
1899999. Total Unauthorized - Affiliates - U.S. Non-Pool					XXX	XXX	XXX		XXX	
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)					XXX	XXX	XXX		XXX	
2299999. Total Unauthorized - Affiliates					XXX	XXX	XXX		XXX	
20-8249009 ..	HOUSTON SPECIALTY INSURANCE COMPANY				XXX	XXX	XXX		XXX	
95-2379438 ..	PALOMAR SPECIALTY INSURANCE COMPANY				XXX	XXX	XXX		XXX	
2399999. Total Unauthorized - Other U.S. Unaffiliated Insurers					XXX	XXX	XXX		XXX	
AA-3194128 ..	ALLIED WORLD ASSURANCE COMPANY, LTD.				XXX	XXX	XXX		XXX	
AA-3191352 ..	ASCOT BERMUDA LIMITED				XXX	XXX	XXX		XXX	
AA-3194101 ..	EVEREST REINSURANCE BERMUDA LTD				XXX	XXX	XXX		XXX	
AA-3770280 ..	GREENLIGHT REINSURANCE LTD				XXX	XXX	XXX		XXX	
AA-3191190 ..	HAMILTON RE LTD				XXX	XXX	XXX		XXX	
AA-3191378 ..	HOME RE 2018 1 LTD				XXX	XXX	XXX		XXX	
AA-3191397 ..	HOME RE 2019 LTD				XXX	XXX	XXX		XXX	
AA-3191440 ..	HOME RE 2020-1 LTD				XXX	XXX	XXX		XXX	
AA-3191444 ..	HOME RE 2021-1 LTD				XXX	XXX	XXX		XXX	

SCHEDULE F - PART 3 (Continued)

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

ID Number From Col. 1	Name of Reinsurer From Col. 3	70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized and Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73 Complete if Col. 52 = "Yes"; Otherwise Enter 0	74 Complete if Col. 52 = "No"; Otherwise Enter 0	75	76	77	78
		20% of Recoverable on Paid Losses & LAE Over 90 Days past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
AA-3191468	HOME RE 2021-2 LTD				XXX	XXX	XXX		XXX	
AA-3191487	HOME RE 2022-1 LTD				XXX	XXX	XXX		XXX	
AA-3191552	HOME RE 2023 1 LTD				XXX	XXX	XXX		XXX	
AA-1460023	RENAISSANCERE EUROPE AG				XXX	XXX	XXX		XXX	
AA-3191179	SIRIUSPOINT BERMUDA INSURANCE COMPANY LTD				XXX	XXX	XXX		XXX	
2699999. Total Unauthorized - Other Non-U.S. Insurers					XXX	XXX	XXX		XXX	
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)					XXX	XXX	XXX		XXX	
3299999. Total Certified - Affiliates - U.S. Non-Pool		XXX	XXX	XXX	XXX	XXX	XXX	XXX		
3599999. Total Certified - Affiliates - Other (Non-U.S.)		XXX	XXX	XXX	XXX	XXX	XXX	XXX		
3699999. Total Certified - Affiliates		XXX	XXX	XXX	XXX	XXX	XXX	XXX		
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)		XXX	XXX	XXX	XXX	XXX	XXX	XXX		
4699999. Total Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool			XXX	XXX				XXX	XXX	
4999999. Total Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.)			XXX	XXX				XXX	XXX	
5099999. Total Reciprocal Jurisdiction - Affiliates			XXX	XXX				XXX	XXX	
5699999. Total Reciprocal Jurisdiction Excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999)			XXX	XXX				XXX	XXX	
5799999. Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999)										
5899999. Total Protected Cells (Sum of 1399999, 2799999, 4199999 and 5599999)										
9999999 Totals										

SCHEDULE F - PART 4

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

1 Issuing or Confirming Bank Reference Number Used in Col. 23 of Sch F Part 3	2 Letters of Credit Code	3 American Bankers Association (ABA) Routing Number	4 Issuing or Confirming Bank Name	5 Letters of Credit Amount
			NONE	
Total				

SCHEDULE F - PART 5

Interrogatories for Schedule F, Part 3 (000 Omitted)

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

	1 Name of Reinsurer	2 Commission Rate	3 Ceded Premium
1.	Renaissance Europe AG	20.000	21,201
2.	Cumis Mortgage Reinsurance Company	20.000	21,338
3.	Partner Reinsurance Company Ltd	20.000	20,818
4.	Everest Reinsurance Company	20.000	14,002
5.	Ascot Bermuda Ltd.	20.000	9,600

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

	1 Name of Reinsurer	2 Total Recoverables	3 Ceded Premiums	4 Affiliated
6.	Renaissance Europe AG	10,815	21,201	Yes [ ] No [X]
7.	Partner Reinsurance Company Ltd	10,013	20,818	Yes [ ] No [X]
8.	Everest Reinsurance Company	7,600	14,002	Yes [ ] No [X]
9.	Ascot Bermuda Ltd.	4,227	9,600	Yes [ ] No [X]
10.	Cumis Mortgage Reinsurance Company	4,094	21,338	Yes [ ] No [X]

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

SCHEDULE F - PART 6

Restatement of Balance Sheet to Identify Net Credit for Reinsurance

		1 As Reported (Net of Ceded)	2 Restatement Adjustments	3 Restated (Gross of Ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	6,237,460,508		6,237,460,508
2.	Premiums and considerations (Line 15)	56,143,875		56,143,875
3.	Reinsurance recoverable on loss and loss adjustment expense payments (Line 16.1)	4,196,870	(4,196,870)	
4.	Funds held by or deposited with reinsured companies (Line 16.2)			
5.	Other assets	120,073,544		120,073,544
6.	Net amount recoverable from reinsurers		23,534,582	23,534,582
7.	Protected cell assets (Line 27)			
8.	Totals (Line 28)	6,417,874,797	19,337,712	6,437,212,509
	LIABILITIES (Page 3)			
9.	Losses and loss adjustment expenses (Lines 1 through 3)	415,140,570	47,280,559	462,421,129
10.	Taxes, expenses, and other obligations (Lines 4 through 8)	53,826,140		53,826,140
11.	Unearned premiums (Line 9)	87,341,180		87,341,180
12.	Advance premiums (Line 10)			
13.	Dividends declared and unpaid (Line 11.1 and 11.2)			
14.	Ceded reinsurance premiums payable (net of ceding commissions (Line 12)	27,942,847	(27,942,847)	
15.	Funds held by company under reinsurance treaties (Line 13)			
16.	Amounts withheld or retained by company for account of others (Line 14)	9,643,117		9,643,117
17.	Provision for reinsurance (Line 16)			
18.	Other liabilities	4,851,339,321		4,851,339,321
19.	Total liabilities excluding protected cell business (Line 26)	5,445,233,175	19,337,712	5,464,570,887
20.	Protected cell liabilities (Line 27)			
21.	Surplus as regards policyholders (Line 37)	972,641,622	XXX	972,641,622
22.	Totals (Line 38)	6,417,874,797	19,337,712	6,437,212,509

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

If yes, give full explanation: .....

Schedule H - Part 1 - Analysis of Underwriting Operations

N O N E

Schedule H - Part 2 - Reserves and Liabilities

N O N E

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

N O N E

Schedule H - Part 4 - Reinsurance

N O N E

Schedule H - Part 5 - Health Claims

N O N E

SCHEDULE P - ANALYSIS OF LOSSES AND LOSS EXPENSES

SCHEDULE P - PART 1 - SUMMARY

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	7,463		112		1,043		900	8,618	XXX
2. 2015	1,015,419	213,964	801,455	311,556	68,191	4,400	1,092	8,807		26,530	255,480	XXX
3. 2016	1,055,338	246,944	808,394	227,765	62,481	3,403	1,123	9,082		18,055	176,646	XXX
4. 2017	1,063,122	241,658	821,464	153,724	51,355	2,540	984	10,427		14,162	114,352	XXX
5. 2018	1,088,443	227,685	860,758	98,560	45,292	1,606	836	12,928		9,309	66,966	XXX
6. 2019	1,152,892	169,966	982,926	56,673	20,701	758	539	8,505		7,464	44,696	XXX
7. 2020	1,177,749	188,462	989,287	37,600	29,267	427	795	8,996		1,351	16,961	XXX
8. 2021	1,152,680	163,032	989,648	12,278	11,635	98	317	1,938		1,408	2,362	XXX
9. 2022	1,147,540	156,417	991,123	12,374	10,969	142	289	1,876		1,175	3,134	XXX
10. 2023	1,136,737	202,821	933,916	8,632	9,798	572	249	1,592		517	749	XXX
11. 2024	1,130,519	181,896	948,623	1,015	378	5	2	153			793	XXX
12. Totals	XXX	XXX	XXX	927,640	310,067	14,063	6,226	65,347		80,871	690,757	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	21,534				592				861			22,987	26
2. 2015	1,776				49				71			1,896	4
3. 2016	3,101				85				124			3,310	2
4. 2017	5,468				150				219			5,837	11
5. 2018	6,035				166				241			6,442	7
6. 2019	10,208				281				406			10,895	13
7. 2020	15,949	21			439	1			637		319	17,003	25
8. 2021	14,570	268			401	7			581		620	15,277	31
9. 2022	33,927	2,434			933	67			1,357		460	33,716	51
10. 2023	102,808	11,940			2,826	328			4,111		2,352	97,477	124
11. 2024	188,360	31,352	29,461		5,178	862	810		8,706		7,389	200,301	26
12. Totals	403,736	46,015	29,461		11,100	1,265	810		17,314		11,140	415,141	320

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	21,534	1,453
2. 2015	326,659	69,283	257,376	32.2	32.4	32.1				1,776	120
3. 2016	243,560	63,604	179,956	23.1	25.8	22.3				3,101	209
4. 2017	172,528	52,339	120,189	16.2	21.7	14.6				5,468	369
5. 2018	119,536	46,128	73,408	11.0	20.3	8.5				6,035	407
6. 2019	76,831	21,240	55,591	6.7	12.5	5.7				10,208	687
7. 2020	64,048	30,084	33,964	5.4	16.0	3.4				15,928	1,075
8. 2021	29,866	12,227	17,639	2.6	7.5	1.8				14,302	975
9. 2022	50,609	13,759	36,850	4.4	8.8	3.7				31,493	2,223
10. 2023	120,541	22,315	98,226	10.6	11.0	10.5				90,868	6,609
11. 2024	233,688	32,594	201,094	20.7	17.9	21.2				186,469	13,832
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	387,182	27,959

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

SCHEDULE P - PART 2 - SUMMARY

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024	11 One Year	12 Two Year
1. Prior	1,188,324	1,110,855	1,039,674	1,013,045	1,029,555	1,049,742	1,038,781	1,032,327	1,019,269	1,003,654	(15,615)	(28,673)
2. 2015	369,478	325,486	276,178	260,210	256,550	258,476	255,477	252,036	250,062	248,498	(1,564)	(3,538)
3. 2016	XXX	318,405	242,375	197,812	187,040	190,853	184,016	177,625	173,937	170,750	(3,187)	(6,875)
4. 2017	XXX	XXX	231,105	177,206	139,287	143,904	132,807	87,545	113,748	109,543	(4,205)	21,998
5. 2018	XXX	XXX	XXX	164,613	116,679	116,727	98,141	79,407	66,472	60,239	(6,233)	(19,168)
6. 2019	XXX	XXX	XXX	XXX	172,895	151,494	122,993	78,861	57,341	46,680	(10,661)	(32,181)
7. 2020	XXX	XXX	XXX	XXX	XXX	328,064	339,670	91,301	34,652	24,331	(10,321)	(66,970)
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	117,907	99,629	30,495	15,120	(15,375)	(84,509)
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	142,705	91,347	33,617	(57,730)	(109,088)
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	179,301	92,523	(86,778)	XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	192,235	XXX	XXX
12. Totals											(211,669)	(329,004)

SCHEDULE P - PART 3 - SUMMARY

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	1 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024		
1. Prior	000	489,096	736,258	863,081	923,145	947,782	957,396	964,642	973,953	981,528	XXX	XXX
2. 2015	13,997	108,788	198,509	229,834	237,429	241,532	243,661	245,277	245,798	246,673	XXX	XXX
3. 2016	XXX	12,057	80,199	139,880	151,841	160,317	163,086	165,023	167,052	167,564	XXX	XXX
4. 2017	XXX	XXX	9,083	54,621	74,710	90,589	96,548	100,172	102,171	103,925	XXX	XXX
5. 2018	XXX	XXX	XXX	5,110	9,400	33,106	42,880	48,141	51,854	54,038	XXX	XXX
6. 2019	XXX	XXX	XXX	XXX	(7,679)	11,035	22,149	27,882	33,342	36,191	XXX	XXX
7. 2020	XXX	XXX	XXX	XXX	XXX	2,637	(12,750)	(4,782)	1,916	7,965	XXX	XXX
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	(5,621)	(7,448)	(2,912)	424	XXX	XXX
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(5,943)	(4,067)	1,258	XXX	XXX
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(5,466)	(843)	XXX	XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	640	XXX	XXX

SCHEDULE P - PART 4 - SUMMARY

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024
1. Prior	90,875									
2. 2015	41,752	13,000								
3. 2016	XXX	34,851	12,000							
4. 2017	XXX	XXX	18,802	9,000						
5. 2018	XXX	XXX	XXX	16,917	6,000					
6. 2019	XXX	XXX	XXX	XXX	16,953	3,000				
7. 2020	XXX	XXX	XXX	XXX	XXX	25,747	8,300			
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	19,702			
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	21,430		
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	22,960	
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	30,271

Schedule P - Part 1A - Homeowners/Farmowners

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule P - Part 1E - Commercial Multiple Peril

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule P - Part 1J - Auto Physical Damage

N O N E

Schedule P - Part 1K - Fidelity/Surety

N O N E

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

N O N E

Schedule P - Part 1M - International

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
				4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	7,463		112		1,043		900	8,618	XXX
2. 2015	1,015,419	213,964	801,455	311,556	68,191	4,400	1,092	8,807		26,530	255,480	XXX
3. 2016	1,055,338	246,944	808,394	227,765	62,481	3,403	1,123	9,082		18,055	176,646	XXX
4. 2017	1,063,122	241,658	821,464	153,724	51,355	2,540	984	10,427		14,162	114,352	XXX
5. 2018	1,088,443	227,685	860,758	98,560	45,292	1,606	836	12,928		9,309	66,966	XXX
6. 2019	1,152,892	169,966	982,926	56,673	20,701	758	539	8,505		7,464	44,696	XXX
7. 2020	1,177,749	188,462	989,287	37,600	29,267	427	795	8,996		1,351	16,961	XXX
8. 2021	1,152,680	163,032	989,648	12,278	11,635	98	317	1,938		1,408	2,362	XXX
9. 2022	1,147,540	156,417	991,123	12,374	10,969	142	289	1,876		1,175	3,134	XXX
10. 2023	1,136,737	202,821	933,916	8,632	9,798	572	249	1,592		517	749	XXX
11. 2024	1,130,519	181,896	948,623	1,015	378	5	2	153			793	XXX
12. Totals	XXX	XXX	XXX	927,640	310,067	14,063	6,226	65,347		80,871	690,757	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	21,534				592				861			22,987	26
2. 2015	1,776				49				71			1,896	4
3. 2016	3,101				85				124			3,310	2
4. 2017	5,468				150				219			5,837	11
5. 2018	6,035				166				241			6,442	7
6. 2019	10,208				281				406			10,895	13
7. 2020	15,949	21			439	1			637		319	17,003	25
8. 2021	14,570	268			401	7			581		620	15,277	31
9. 2022	33,927	2,434			933	67			1,357		460	33,716	51
10. 2023	102,808	11,940			2,826	328			4,111		2,352	97,477	124
11. 2024	188,360	31,352	29,461		5,178	862	810		8,706		7,389	200,301	26
12. Totals	403,736	46,015	29,461		11,100	1,265	810		17,314		11,140	415,141	320

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	21,534	1,453
2. 2015	326,659	69,283	257,376	32.2	32.4	32.1				1,776	120
3. 2016	243,560	63,604	179,956	23.1	25.8	22.3				3,101	209
4. 2017	172,528	52,339	120,189	16.2	21.7	14.6				5,468	369
5. 2018	119,536	46,128	73,408	11.0	20.3	8.5				6,035	407
6. 2019	76,831	21,240	55,591	6.7	12.5	5.7				10,208	687
7. 2020	64,048	30,084	33,964	5.4	16.0	3.4				15,928	1,075
8. 2021	29,866	12,227	17,639	2.6	7.5	1.8				14,302	975
9. 2022	50,609	13,759	36,850	4.4	8.8	3.7				31,493	2,223
10. 2023	120,541	22,315	98,226	10.6	11.0	10.5				90,868	6,609
11. 2024	233,688	32,594	201,094	20.7	17.9	21.2				186,469	13,832
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	387,182	27,959

Schedule P - Part 1T - Warranty

N O N E

Schedule P - Part 1U - Pet Insurance Plans

N O N E

Schedule P - Part 2A - Homeowners/Farmowners

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule P - Part 2E - Commercial Multiple Peril

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule P - Part 2I - Special Property

N O N E

Schedule P - Part 2J - Auto Physical Damage

N O N E

Schedule P - Part 2K - Fidelity/Surety

N O N E

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

N O N E

Schedule P - Part 2M - International

N O N E

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

N O N E

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

N O N E

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

N O N E

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

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024	11 One Year	12 Two Year
1. Prior												
2. 2015												
3. 2016	XXX											
4. 2017	XXX	XXX										
5. 2018	XXX	XXX	XXX									
6. 2019	XXX	XXX	XXX	XXX								
7. 2020	XXX	XXX	XXX	XXX	XXX							
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals		

NONE

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

1. Prior												
2. 2015												
3. 2016	XXX											
4. 2017	XXX	XXX										
5. 2018	XXX	XXX	XXX									
6. 2019	XXX	XXX	XXX	XXX								
7. 2020	XXX	XXX	XXX	XXX	XXX							
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals		

NONE

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

1. Prior	1,188,324	1,110,855	1,039,674	1,013,045	1,029,555	1,049,742	1,038,781	1,032,327	1,019,269	1,003,654	(15,615)	(28,673)
2. 2015	369,478	325,486	276,178	260,210	256,550	258,476	255,477	252,036	250,062	248,498	(1,564)	(3,538)
3. 2016	XXX	318,405	242,375	197,812	187,040	190,853	184,016	177,625	173,937	170,750	(3,187)	(6,875)
4. 2017	XXX	XXX	231,105	177,206	139,287	143,904	132,807	87,545	113,748	109,543	(4,205)	21,998
5. 2018	XXX	XXX	XXX	164,613	116,679	116,727	98,141	79,407	66,472	60,239	(6,233)	(19,168)
6. 2019	XXX	XXX	XXX	XXX	172,895	151,494	122,993	78,861	57,341	46,680	(10,661)	(32,181)
7. 2020	XXX	XXX	XXX	XXX	XXX	328,064	339,670	91,301	34,652	24,331	(10,321)	(66,970)
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	117,907	99,629	30,495	15,120	(15,375)	(84,509)
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	142,705	91,347	33,617	(57,730)	(109,088)
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	179,301	92,523	(86,778)	XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	192,235	XXX	XXX
										12. Totals	(211,669)	(329,004)

SCHEDULE P - PART 2T - WARRANTY

1. Prior												
2. 2015												
3. 2016	XXX											
4. 2017	XXX	XXX										
5. 2018	XXX	XXX	XXX									
6. 2019	XXX	XXX	XXX	XXX								
7. 2020	XXX	XXX	XXX	XXX	XXX							
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals		

NONE

SCHEDULE P - PART 2U - PET INSURANCE PLANS

1. Prior												
2. 2015												
3. 2016	XXX											
4. 2017	XXX	XXX										
5. 2018	XXX	XXX	XXX									
6. 2019	XXX	XXX	XXX	XXX								
7. 2020	XXX	XXX	XXX	XXX	XXX							
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals		

NONE

Schedule P - Part 3A - Homeowners/Farmowners

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule P - Part 3E - Commercial Multiple Peril

N O N E

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

N O N E

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

N O N E

Schedule P - Part 3G - Special Liability

N O N E

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

N O N E

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

N O N E

Schedule P - Part 3I - Special Property

N O N E

Schedule P - Part 3J - Auto Physical Damage

N O N E

Schedule P - Part 3K - Fidelity/Surety

N O N E

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

N O N E

Schedule P - Part 3M - International

N O N E

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

N O N E

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

N O N E

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

N O N E

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

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	1	2	3	4	5	6	7	8	9	10		
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024		
1. Prior	000											
2. 2015												
3. 2016	XXX											
4. 2017	XXX	XXX										
5. 2018	XXX	XXX	XXX									
6. 2019	XXX	XXX	XXX	XXX								
7. 2020	XXX	XXX	XXX	XXX								
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

NONE

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

1. Prior	000											
2. 2015												
3. 2016	XXX											
4. 2017	XXX	XXX										
5. 2018	XXX	XXX	XXX									
6. 2019	XXX	XXX	XXX	XXX								
7. 2020	XXX	XXX	XXX	XXX								
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

NONE

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

1. Prior	000	489,096	736,258	863,081	923,145	947,782	957,396	964,642	973,953	981,528	XXX	XXX
2. 2015	13,997	108,788	198,509	229,834	237,429	241,532	243,661	245,277	245,798	246,673	XXX	XXX
3. 2016	XXX	12,057	80,199	139,880	151,841	160,317	163,086	165,023	167,052	167,564	XXX	XXX
4. 2017	XXX	XXX	9,083	54,621	74,710	90,589	96,548	100,172	102,171	103,925	XXX	XXX
5. 2018	XXX	XXX	XXX	5,110	9,400	33,106	42,880	48,141	51,854	54,038	XXX	XXX
6. 2019	XXX	XXX	XXX	XXX	(7,679)	11,035	22,149	27,882	33,342	36,191	XXX	XXX
7. 2020	XXX	XXX	XXX	XXX	XXX	2,637	(12,750)	(4,782)	1,916	7,965	XXX	XXX
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	(5,621)	(7,448)	(2,912)	424	XXX	XXX
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(5,943)	(4,067)	1,258	XXX	XXX
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(5,466)	(843)	XXX	XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	640	XXX	XXX

SCHEDULE P - PART 3T - WARRANTY

1. Prior	000											
2. 2015												
3. 2016	XXX											
4. 2017	XXX	XXX										
5. 2018	XXX	XXX	XXX									
6. 2019	XXX	XXX	XXX	XXX								
7. 2020	XXX	XXX	XXX	XXX								
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

NONE

SCHEDULE P - PART 3U - PET INSURANCE PLANS

1. Prior	000										XXX	XXX
2. 2015											XXX	XXX
3. 2016	XXX										XXX	XXX
4. 2017	XXX	XXX									XXX	XXX
5. 2018	XXX	XXX	XXX								XXX	XXX
6. 2019	XXX	XXX	XXX	XXX							XXX	XXX
7. 2020	XXX	XXX	XXX	XXX							XXX	XXX
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX					XXX	XXX
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX	XXX
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

NONE

Schedule P - Part 4A - Homeowners/Farmowners

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule P - Part 4E - Commercial Multiple Peril

N O N E

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

N O N E

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

N O N E

Schedule P - Part 4G - Special Liability

N O N E

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

N O N E

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

N O N E

Schedule P - Part 4I - Special Property

N O N E

Schedule P - Part 4J - Auto Physical Damage

N O N E

Schedule P - Part 4K - Fidelity/Surety

N O N E

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

N O N E

Schedule P - Part 4M - International

N O N E

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

N O N E

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

N O N E

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

N O N E

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

BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)

Years in Which Losses Were Incurred	1	2	3	4	5	6	7	8	9	10
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
1. Prior										
2. 2015										
3. 2016	XXX									
4. 2017	XXX	XXX								
5. 2018	XXX	XXX	XXX							
6. 2019	XXX	XXX	XXX	XXX						
7. 2020	XXX	XXX	XXX	XXX	XXX					
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

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

1. Prior										
2. 2015										
3. 2016	XXX									
4. 2017	XXX	XXX								
5. 2018	XXX	XXX	XXX							
6. 2019	XXX	XXX	XXX	XXX						
7. 2020	XXX	XXX	XXX	XXX	XXX					
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

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

1. Prior	90,875									
2. 2015	41,752	13,000								
3. 2016	XXX	34,851	12,000							
4. 2017	XXX	XXX	18,802	9,000						
5. 2018	XXX	XXX	XXX	16,917	6,000					
6. 2019	XXX	XXX	XXX	XXX	16,953	3,000				
7. 2020	XXX	XXX	XXX	XXX	XXX	25,747	8,300			
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	19,702			
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	21,430		
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	22,960	
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	30,271

SCHEDULE P - PART 4T - WARRANTY

1. Prior										
2. 2015										
3. 2016	XXX									
4. 2017	XXX	XXX								
5. 2018	XXX	XXX	XXX							
6. 2019	XXX	XXX	XXX	XXX						
7. 2020	XXX	XXX	XXX	XXX	XXX					
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 4U - PET INSURANCE PLANS

1. Prior										
2. 2015										
3. 2016	XXX									
4. 2017	XXX	XXX								
5. 2018	XXX	XXX	XXX							
6. 2019	XXX	XXX	XXX	XXX						
7. 2020	XXX	XXX	XXX	XXX	XXX					
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule P - Part 5T - Warranty - Section 1

N O N E

Schedule P - Part 5T - Warranty - Section 2

N O N E

Schedule P - Part 5T - Warranty - Section 3

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule P - Part 6M - International - Section 1

N O N E

Schedule P - Part 6M - International - Section 2

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE P INTERROGATORIES

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

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

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

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

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

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

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

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

Years in Which Premiums Were Earned and Losses Were Incurred	DDR Reserve Included in Schedule P, Part 1F, Medical Professional Liability Column 24: Total Net Losses and Expenses Unpaid	
	1 Section 1: Occurrence	2 Section 2: Claims-Made
1.601 Prior	.....	.....
1.602 2015	.....	.....
1.603 2016	.....	.....
1.604 2017	.....	.....
1.605 2018	.....	.....
1.606 2019	.....	.....
1.607 2020	.....	.....
1.608 2021.....	.....	.....
1.609 2022.....	.....	.....
1.610 2023.....	.....	.....
1.611 2024.....	.....	.....
1.612 Totals		

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

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

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

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

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

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

(in thousands of dollars)

5.1 Fidelity ....

5.2 Surety ....

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

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

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

7.2 (An extended statement may be attached.)

.....

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.	1 Active Status (a)	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies Not Taken: 2 Direct Premiums Written	3 Direct Premiums Earned	4 Dividends Paid or Credited to Policyholders on Direct Business	5 Direct Losses Paid (Deducting Salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Finance and Service Charges Not Included in Premiums	9 Direct Premiums Written for Federal Purchasing Groups (Included in Column 2)
1. Alabama AL	L	11,773,025	12,172,157		414,125	(1,745,164)	3,209,586		
2. Alaska AK	L	3,508,100	3,565,369		272,624	532,331	496,535		
3. Arizona AZ	L	25,462,923	26,243,964		208,863	4,030,712	6,230,201		
4. Arkansas AR	L	4,695,750	4,777,979		250,306	170,917	1,447,564		
5. California CA	L	88,825,898	91,577,656		2,917,483	19,589,329	32,306,851		
6. Colorado CO	L	19,082,884	19,727,753		265,518	2,342,030	4,144,186		
7. Connecticut CT	L	14,823,581	15,116,089		702,540	(3,709,964)	4,754,311		
8. Delaware DE	L	5,588,800	5,755,659		122,411	(459,392)	2,480,758		
9. District of Columbia DC	L	3,807,090	4,050,927		76,231	(1,027,640)	1,937,038		
10. Florida FL	L	80,704,941	81,963,170		1,347,293	(6,737,170)	39,752,036		
11. Georgia GA	L	37,092,552	37,980,786		888,603	(2,291,461)	12,976,502		
12. Hawaii HI	L	4,644,900	4,800,746		406,612	1,855,358	3,875,900		
13. Idaho ID	L	6,661,948	6,795,935		284,238	342,440	2,616,764		
14. Illinois IL	L	49,058,130	49,758,340		3,937,680	6,552,509	37,645,405		
15. Indiana IN	L	19,442,954	19,872,883		561,938	3,078,659	12,539,533		
16. Iowa IA	L	14,111,479	14,338,203		892,151	1,437,629	4,865,832		
17. Kansas KS	L	8,226,989	8,500,092		168,343	974,593	3,165,799		
18. Kentucky KY	L	9,318,691	9,845,104		171,116	677,846	4,351,175		
19. Louisiana LA	L	10,828,218	11,201,499		1,148,290	4,350,010	6,133,394		
20. Maine ME	L	5,168,739	5,255,696		297,281	(1,087,115)	978,271		
21. Maryland MD	L	31,517,910	33,838,659		1,744,220	(1,598,024)	12,738,109		
22. Massachusetts MA	L	19,848,258	20,494,495		166,932	(4,757,881)	5,562,049		
23. Michigan MI	L	39,040,026	39,629,056		2,330,698	5,341,469	18,735,886		
24. Minnesota MN	L	30,599,116	31,530,651		1,335,031	1,632,247	12,447,414		
25. Mississippi MS	L	8,321,767	8,404,229		444,646	(66,135)	2,980,856		
26. Missouri MO	L	21,553,769	22,082,245		744,329	912,105	8,405,159		
27. Montana MT	L	3,851,510	3,933,933		46,443	323,643	1,892,746		
28. Nebraska NE	L	9,198,474	9,371,560		81,917	1,448,425	3,833,281		
29. Nevada NV	L	11,129,514	11,378,216		955,779	1,972,593	3,416,487		
30. New Hampshire NH	L	5,840,835	6,074,652		278,575	(1,022,833)	869,768		
31. New Jersey NJ	L	33,508,844	34,640,854		1,609,979	(10,411,538)	13,205,025		
32. New Mexico NM	L	7,062,097	7,114,520		162,467	806,327	1,598,599		
33. New York NY	L	45,055,554	45,702,260		4,401,836	(41,032,518)	34,074,077		
34. North Carolina NC	L	36,314,468	37,713,488		333,537	(806,592)	8,734,676		
35. North Dakota ND	L	6,205,111	6,295,396		300,722	1,389,183	2,932,872		
36. Ohio OH	L	41,813,159	42,730,406		1,680,650	4,403,246	20,666,862		
37. Oklahoma OK	L	5,586,329	5,733,442		85,618	974,031	1,631,800		
38. Oregon OR	L	20,307,303	20,794,480		459,354	2,812,940	4,315,517		
39. Pennsylvania PA	L	55,831,918	57,404,589		1,590,412	(10,206,281)	15,418,974		
40. Rhode Island RI	L	2,878,172	3,001,678		(5,460)	(1,269,865)	1,000,479		
41. South Carolina SC	L	16,298,440	16,857,307		460,007	(785,016)	6,479,702		
42. South Dakota SD	L	3,385,143	3,403,421		59,358	353,550	1,041,413		
43. Tennessee TN	L	14,421,652	15,065,797		235,181	(383,186)	3,240,237		
44. Texas TX	L	88,004,596	89,301,565		2,947,173	17,995,553	27,759,796		
45. Utah UT	L	10,951,161	11,250,034		72,053	2,082,902	3,061,382		
46. Vermont VT	L	2,817,908	2,848,058		29,481	(542,701)	512,977		
47. Virginia VA	L	34,982,543	37,670,829		326,488	(946,506)	7,244,843		
48. Washington WA	L	31,071,790	31,767,495		735,009	4,318,858	6,824,805		
49. West Virginia WV	L	6,127,259	6,252,542		238,270	191,987	1,373,143		
50. Wisconsin WI	L	24,750,450	25,096,902		276,173	36,209	9,896,735		
51. Wyoming WY	L	2,525,589	2,553,297		5,697	(193,464)	727,322		
52. American Samoa AS	N								
53. Guam GU	L	917,686	936,282		449	79,264	107,164		
54. Puerto Rico PR	L	5,931,587	6,307,255		1,905,251	(276,096)	4,221,310		
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	1,100,477,530	1,130,479,600		41,371,922	1,652,354	432,859,106		
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:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... 53
2. R - Registered - Non-domiciled RRGs..... 0
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - see DSLI)..... 0
4. Q - Qualified - Qualified or accredited reinsurer..... 0
5. D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile..... 0
6. N - None of the above - Not allowed to write business in the state... 4

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

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

SCHEDULE T - PART 2

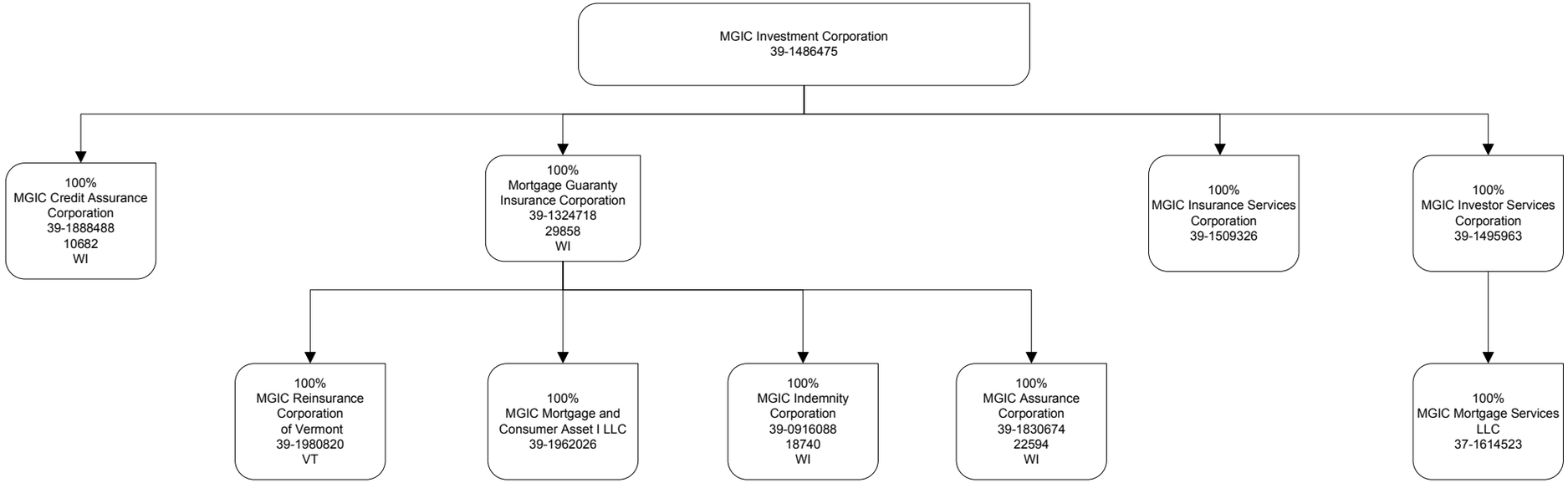
INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

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

NONE

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



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

Asterisk	Explanation

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

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
29858	39-1324718	Mortgage Guaranty Insurance Corporation	(434,207,384)	(364,292,616)			(139,979,874)				(938,479,874)	(238,618)
22594	39-1830674	MGIC Assurance Corporation		60,000,000			(3,046,931)				56,953,069	
10682	39-1888488	MGIC Credit Assurance Corporation					(37,513)				(37,513)	
	39-1980820	MGIC Reinsurance Corporation of Vermont					(2,943)				(2,943)	
18740	39-0916088	MGIC Indemnity Corporation	(11,500,000)				(2,549,015)				(14,049,015)	238,618
	39-1486475	MGIC Investment Corporation	445,707,384	304,292,616			145,616,276				895,616,276	
9999999 Control Totals									XXX			

SCHEDULE Y

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

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

REQUIRED FILINGS

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

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

SUPPLEMENTAL FILINGS

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

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

Explanations:

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

11. SIS Stockholder Information Supplement [Document Identifier 420]

12. Financial Guaranty Insurance Exhibit [Document Identifier 240]

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

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

15. Trusteed Surplus Statement [Document Identifier 490]

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

17. Reinsurance Summary Supplemental Filing [Document Identifier 401]

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

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

22. Bail Bond Supplement [Document Identifier 500]

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

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

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

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

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

28. Exhibit of Other Liabilities by Lines of Business [Document Identifier 570]

29. Market Conduct Annual Statement (MCAS) Premium Exhibit [Document Identifier 600]

30. Credit Insurance Experience Exhibit [Document Identifier 230]

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

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

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

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

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

36. Private Flood Insurance Supplement [Document Identifier 560]

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
2504.	State income tax receivable				328,169
2505.	Cash surrender value of split dollar life plan	284,326		284,326	284,326
2597.	Summary of remaining write-ins for Line 25 from overflow page	284,326		284,326	612,495

Additional Write-ins for Liabilities Line 25

		1 Current Year	2 Prior Year
2504.	Checks pending escheatment	927,556	1,020,201
2597.	Summary of remaining write-ins for Line 25 from overflow page	927,556	1,020,201

Additional Write-ins for Underwriting and Investment Exhibit Part 3 Line 24

		1 Loss Adjustment Expenses	2 Other Underwriting Expenses	3 Investment Expenses	4 Total
2404.	Other		1,592,806		1,592,806
2497.	Summary of remaining write-ins for Line 24 from overflow page		1,592,806		1,592,806

SUMMARY INVESTMENT SCHEDULE

	Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
		1	2	3	4	5	6
		Amount	Percentage of Column 1 Line 13	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage of Column 5 Line 13
1.	Long-Term Bonds (Schedule D, Part 1):						
	1.01 U.S. governments	1,006,250,454	16.123	1,006,250,454		1,006,250,454	16.132
	1.02 All other governments	3,932,319	0.063	3,932,319		3,932,319	0.063
	1.03 U.S. states, territories and possessions, etc. guaranteed	46,676,873	0.748	46,676,873		46,676,873	0.748
	1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	207,700,246	3.328	207,700,246		207,700,246	3.330
	1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	1,936,091,957	31.023	1,936,091,957		1,936,091,957	31.040
	1.06 Industrial and miscellaneous	2,433,123,466	38.987	2,433,123,466		2,433,123,466	39.008
	1.07 Hybrid securities		0.000				0.000
	1.08 Parent, subsidiaries and affiliates		0.000				0.000
	1.09 SVO identified funds		0.000				0.000
	1.10 Unaffiliated bank loans		0.000				0.000
	1.11 Unaffiliated certificates of deposit	50,000	0.001	50,000		50,000	0.001
	1.12 Total long-term bonds	5,633,825,315	90.272	5,633,825,315		5,633,825,315	90.322
2.	Preferred stocks (Schedule D, Part 2, Section 1):						
	2.01 Industrial and miscellaneous (Unaffiliated)		0.000				0.000
	2.02 Parent, subsidiaries and affiliates		0.000				0.000
	2.03 Total preferred stocks		0.000				0.000
3.	Common stocks (Schedule D, Part 2, Section 2):						
	3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)		0.000				0.000
	3.02 Industrial and miscellaneous Other (Unaffiliated)	1,109,000	0.018	1,109,000		1,109,000	0.018
	3.03 Parent, subsidiaries and affiliates Publicly traded		0.000				0.000
	3.04 Parent, subsidiaries and affiliates Other	466,589,231	7.476	463,202,762		463,202,762	7.426
	3.05 Mutual funds		0.000				0.000
	3.06 Unit investment trusts		0.000				0.000
	3.07 Closed-end funds		0.000				0.000
	3.08 Exchange traded funds		0.000				0.000
	3.09 Total common stocks	467,698,231	7.494	464,311,762		464,311,762	7.444
4.	Mortgage loans (Schedule B):						
	4.01 Farm mortgages		0.000				0.000
	4.02 Residential mortgages		0.000				0.000
	4.03 Commercial mortgages		0.000				0.000
	4.04 Mezzanine real estate loans		0.000				0.000
	4.05 Total valuation allowance		0.000				0.000
	4.06 Total mortgage loans		0.000				0.000
5.	Real estate (Schedule A):						
	5.01 Properties occupied by company	10,607,560	0.170	10,607,560		10,607,560	0.170
	5.02 Properties held for production of income		0.000				0.000
	5.03 Properties held for sale	2,193,374	0.035	2,193,374		2,193,374	0.035
	5.04 Total real estate	12,800,934	0.205	12,800,934		12,800,934	0.205
6.	Cash, cash equivalents and short-term investments:						
	6.01 Cash (Schedule E, Part 1)	541,883	0.009	541,883		541,883	0.009
	6.02 Cash equivalents (Schedule E, Part 2)	96,625,485	1.548	96,625,485		96,625,485	1.549
	6.03 Short-term investments (Schedule DA)	29,355,128	0.470	29,355,128		29,355,128	0.471
	6.04 Total cash, cash equivalents and short-term investments	126,522,496	2.027	126,522,496		126,522,496	2.028
7.	Contract loans		0.000				0.000
8.	Derivatives (Schedule DB)		0.000				0.000
9.	Other invested assets (Schedule BA)	75,253	0.001				0.000
10.	Receivables for securities		0.000				0.000
11.	Securities Lending (Schedule DL, Part 1)		0.000		XXX	XXX	XXX
12.	Other invested assets (Page 2, Line 11)		0.000				0.000
13.	Total invested assets	6,240,922,229	100.000	6,237,460,507		6,237,460,507	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year			11,514,283
2.	Cost of acquired:			
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	5,156,783		
	2.2 Additional investment made after acquisition (Part 2, Column 9)	60,483		5,217,266
3.	Current year change in encumbrances:			
	3.1 Totals, Part 1, Column 13			
	3.2 Totals, Part 3, Column 11			
4.	Total gain (loss) on disposals, Part 3, Column 18			185,184
5.	Deduct amounts received on disposals, Part 3, Column 15			2,679,590
6.	Total foreign exchange change in book/adjusted carrying value:			
	6.1 Totals, Part 1, Column 15			
	6.2 Totals, Part 3, Column 13			
7.	Deduct current year's other-than-temporary impairment recognized:			
	7.1 Totals, Part 1, Column 12	443,375		
	7.2 Totals, Part 3, Column 10	481,044		924,419
8.	Deduct current year's depreciation:			
	8.1 Totals, Part 1, Column 11	511,789		
	8.2 Totals, Part 3, Column 9			511,789
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)			12,800,934
10.	Deduct total nonadmitted amounts			
11.	Statement value at end of current period (Line 9 minus Line 10)			12,800,934

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year	75,253
2.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	
3.	Capitalized deferred interest and other:	
	3.1 Totals, Part 1, Column 16	
	3.2 Totals, Part 3, Column 12	
4.	Accrual of discount	
5.	Unrealized valuation increase/(decrease):	
	5.1 Totals, Part 1, Column 13	
	5.2 Totals, Part 3, Column 9	
6.	Total gain (loss) on disposals, Part 3, Column 19	
7.	Deduct amounts received on disposals, Part 3, Column 16	
8.	Deduct amortization of premium and depreciation	
9.	Total foreign exchange change in book/adjusted carrying value:	
	9.1 Totals, Part 1, Column 17	
	9.2 Totals, Part 3, Column 14	
10.	Deduct current year's other-than-temporary impairment recognized:	
	10.1 Totals, Part 1, Column 15	
	10.2 Totals, Part 3, Column 11	
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	75,253
12.	Deduct total nonadmitted amounts	75,253
13.	Statement value at end of current period (Line 11 minus Line 12)	

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		6,128,553,474
2.	Cost of bonds and stocks acquired, Part 3, Column 7		1,051,590,225
3.	Accrual of discount		5,598,364
4.	Unrealized valuation increase/(decrease):		
	4.1. Part 1, Column 12	(22,904)	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	13,139,217	
	4.4. Part 4, Column 11		13,116,313
5.	Total gain (loss) on disposals, Part 4, Column 19		(12,604,138)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		1,054,141,368
7.	Deduct amortization of premium		30,350,837
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15		
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16		
	8.4. Part 4, Column 15		
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1. Part 1, Column 14		
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14		
	9.4. Part 4, Column 13		
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		(238,487)
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		6,101,523,546
12.	Deduct total nonadmitted amounts		3,386,469
13.	Statement value at end of current period (Line 11 minus Line 12)		6,098,137,077

SCHEDULE D - SUMMARY BY COUNTRY

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

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	1,006,250,454	1,000,591,386	1,006,668,890	1,005,330,970
Governments (Including all obligations guaranteed by governments)	2.	Canada				
	3.	Other Countries	3,932,319	3,328,617	3,930,475	3,935,000
	4.	Totals	1,010,182,773	1,003,920,003	1,010,599,365	1,009,265,970
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	46,676,873	45,258,557	48,366,742	46,358,529
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	207,700,246	185,803,042	218,223,516	203,050,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7.	Totals	1,936,091,957	1,771,056,503	2,002,782,663	1,942,001,433
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8.	United States	1,933,611,927	1,847,434,152	2,003,484,100	1,920,696,394
	9.	Canada	58,701,185	56,050,038	60,641,312	56,478,000
	10.	Other Countries	440,860,354	433,179,353	441,889,038	438,861,210
	11.	Totals	2,433,173,466	2,336,663,543	2,506,014,450	2,416,035,604
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	5,633,825,315	5,342,701,648	5,785,986,736	5,616,711,536
PREFERRED STOCKS	14.	United States				
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries				
	17.	Totals				
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks				
COMMON STOCKS	20.	United States	1,109,000	1,109,000	1,109,000	
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	21.	Canada				
	22.	Other Countries				
	23.	Totals	1,109,000	1,109,000	1,109,000	
Parent, Subsidiaries and Affiliates	24.	Totals	466,589,231	466,589,231	230,599,804	
	25.	Total Common Stocks	467,698,231	467,698,231	231,708,804	
	26.	Total Stocks	467,698,231	467,698,231	231,708,804	
	27.	Total Bonds and Stocks	6,101,523,546	5,810,399,879	6,017,695,540	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	13,973,932	141,197,386	842,140,580	11,689,784	279,031	XXX	1,009,280,713	17.8	895,023,601	15.6	1,009,280,713	
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals	13,973,932	141,197,386	842,140,580	11,689,784	279,031	XXX	1,009,280,713	17.8	895,023,601	15.6	1,009,280,713	
2. All Other Governments												
2.1 NAIC 1			3,932,319			XXX	3,932,319	0.1	3,931,879	0.1		3,932,319
2.2 NAIC 2						XXX						
2.3 NAIC 3						XXX						
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals			3,932,319			XXX	3,932,319	0.1	3,931,879	0.1		3,932,319
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	10,263,577	14,325,323	22,087,973			XXX	46,676,873	0.8	57,603,851	1.0	46,676,873	
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals	10,263,577	14,325,323	22,087,973			XXX	46,676,873	0.8	57,603,851	1.0	46,676,873	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	31,505,323	50,357,418	65,812,984	60,024,521		XXX	207,700,246	3.7	205,139,856	3.6	207,700,246	
4.2 NAIC 2						XXX			5,795,268	0.1		
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals	31,505,323	50,357,418	65,812,984	60,024,521		XXX	207,700,246	3.7	210,935,124	3.7	207,700,246	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	383,870,940	453,056,971	512,768,080	487,151,580	79,040,688	XXX	1,915,888,259	33.8	1,950,217,367	33.9	1,915,888,259	
5.2 NAIC 2		1,032,596	8,271,314	9,758,260		XXX	19,062,170	0.3	12,657,188	0.2	19,062,170	
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5	500,437	641,091				XXX	1,141,528	0.0	1,169,006	0.0	1,141,528	
5.6 NAIC 6						XXX						
5.7 Totals	384,371,377	454,730,658	521,039,394	496,909,840	79,040,688	XXX	1,936,091,957	34.2	1,964,043,561	34.1	1,936,091,957	

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	185,717,701	822,563,139	338,833,893	176,002,128		XXX	1,523,116,861	26.9	1,615,937,808	28.1	990,450,184	532,666,677
6.2 NAIC 2	34,068,193	388,051,517	444,819,465	66,332,704	3,059,594	XXX	936,331,473	16.5	1,005,752,462	17.5	759,875,062	176,456,411
6.3 NAIC 3						XXX						
6.4 NAIC 4						XXX						
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 Totals	219,785,894	1,210,614,656	783,653,358	242,334,832	3,059,594	XXX	2,459,448,334	43.4	2,621,690,270	45.6	1,750,325,246	709,123,088
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2						XXX						
7.3 NAIC 3						XXX						
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals						XXX						
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX							
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 Totals	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.1 NAIC 1						XXX						
10.2 NAIC 2						XXX						
10.3 NAIC 3						XXX						
10.4 NAIC 4						XXX						
10.5 NAIC 5						XXX						
10.6 NAIC 6						XXX						
10.7 Totals						XXX						
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1	50,000					XXX	50,000	0.0	644,972	0.0		50,000
11.2 NAIC 2						XXX						
11.3 NAIC 3						XXX						
11.4 NAIC 4						XXX						
11.5 NAIC 5						XXX						
11.6 NAIC 6						XXX						
11.7 Totals	50,000					XXX	50,000	0.0	644,972	0.0		50,000

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 625,381,473	1,481,500,237	1,785,575,829	734,868,013	79,319,719		4,706,645,271	83.1	XXX	XXX	4,169,996,275	536,648,996
12.2 NAIC 2	(d) 34,068,193	389,084,113	453,090,779	76,090,964	3,059,594		955,393,643	16.9	XXX	XXX	778,937,232	176,456,411
12.3 NAIC 3	(d)								XXX	XXX		
12.4 NAIC 4	(d)								XXX	XXX		
12.5 NAIC 5	(d) 500,437	641,091					(c) 1,141,528	0.0	XXX	XXX	1,141,528	
12.6 NAIC 6	(d)						(c)		XXX	XXX		
12.7 Totals	659,950,103	1,871,225,441	2,238,666,608	810,958,977	82,379,313		(b) 5,663,180,442	100.0	XXX	XXX	4,950,075,035	713,105,407
12.8 Line 12.7 as a % of Col. 7	11.7	33.0	39.5	14.3	1.5		100.0	XXX	XXX	XXX	87.4	12.6
13. Total Bonds Prior Year												
13.1 NAIC 1	458,879,865	1,727,208,993	1,824,419,387	625,931,610	92,059,479		XXX	XXX	4,728,499,334	82.2	4,102,452,021	626,047,313
13.2 NAIC 2	151,645,157	384,763,409	439,170,642	44,862,984	3,762,726		XXX	XXX	1,024,204,918	17.8	802,424,585	221,780,333
13.3 NAIC 3							XXX	XXX				
13.4 NAIC 4							XXX	XXX				
13.5 NAIC 5		1,169,006					XXX	XXX	(c) 1,169,006	0.0	1,169,006	
13.6 NAIC 6							XXX	XXX	(c)			
13.7 Totals	610,525,022	2,113,141,408	2,263,590,029	670,794,594	95,822,205		XXX	XXX	(b) 5,753,873,258	100.0	4,906,045,612	847,827,646
13.8 Line 13.7 as a % of Col. 9	10.6	36.7	39.3	11.7	1.7		XXX	XXX	100.0	XXX	85.3	14.7
14. Total Publicly Traded Bonds												
14.1 NAIC 1	516,862,454	1,147,837,031	1,691,109,058	734,868,013	79,319,719		4,169,996,275	73.6	4,102,452,021	71.3	4,169,996,275	XXX
14.2 NAIC 2	28,941,823	306,760,113	376,847,606	66,387,691			778,937,233	13.8	802,424,585	13.9	778,937,233	XXX
14.3 NAIC 3												XXX
14.4 NAIC 4												XXX
14.5 NAIC 5	500,437	641,091					1,141,528	0.0	1,169,006	0.0	1,141,528	XXX
14.6 NAIC 6												XXX
14.7 Totals	546,304,714	1,455,238,235	2,067,956,664	801,255,704	79,319,719		4,950,075,036	87.4	4,906,045,612	85.3	4,950,075,036	XXX
14.8 Line 14.7 as a % of Col. 7	11.0	29.4	41.8	16.2	1.6		100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	9.6	25.7	36.5	14.1	1.4		87.4	XXX	XXX	XXX	87.4	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	108,519,019	333,663,206	94,466,771				536,648,996	9.5	626,047,313	10.9	XXX	536,648,996
15.2 NAIC 2	5,126,370	82,324,000	76,243,173	9,703,273	3,059,594		176,456,410	3.1	221,780,333	3.9	XXX	176,456,410
15.3 NAIC 3											XXX	
15.4 NAIC 4											XXX	
15.5 NAIC 5											XXX	
15.6 NAIC 6											XXX	
15.7 Totals	113,645,389	415,987,206	170,709,944	9,703,273	3,059,594		713,105,406	12.6	847,827,646	14.7	XXX	713,105,406
15.8 Line 15.7 as a % of Col. 7	15.9	58.3	23.9	1.4	0.4		100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	2.0	7.3	3.0	0.2	0.1		12.6	XXX	XXX	XXX	XXX	12.6

(a) Includes $ 703,455,406 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

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

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

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 13,181,896 ; NAIC 2 $ 16,173,233 ; NAIC 3 $ ..... ; NAIC 4 $ ..... ; NAIC 5 $ ..... ; NAIC 6 $ .....

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	10,139,766	128,887,157	831,957,374	3,006,885		XXX	973,991,182	17.2	846,454,366	14.7	973,991,182	
1.02 Residential Mortgage-Backed Securities	3,834,165	12,310,229	10,183,206	8,682,899	279,031	XXX	35,289,530	0.6	48,569,236	0.8	35,289,530	
1.03 Commercial Mortgage-Backed Securities						XXX						
1.04 Other Loan-Backed and Structured Securities						XXX						
1.05 Totals	13,973,931	141,197,386	842,140,580	11,689,784	279,031	XXX	1,009,280,712	17.8	895,023,602	15.6	1,009,280,712	
2. All Other Governments												
2.01 Issuer Obligations			3,932,319			XXX	3,932,319	0.1	3,931,879	0.1		3,932,319
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities						XXX						
2.05 Totals			3,932,319			XXX	3,932,319	0.1	3,931,879	0.1		3,932,319
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	10,263,577	14,325,323	22,087,973			XXX	46,676,873	0.8	57,603,851	1.0	46,676,873	
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 Totals	10,263,577	14,325,323	22,087,973			XXX	46,676,873	0.8	57,603,851	1.0	46,676,873	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	31,505,323	50,357,418	65,812,984	60,024,521		XXX	207,700,246	3.7	210,935,122	3.7	207,700,246	
4.02 Residential Mortgage-Backed Securities						XXX						
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities						XXX						
4.05 Totals	31,505,323	50,357,418	65,812,984	60,024,521		XXX	207,700,246	3.7	210,935,122	3.7	207,700,246	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	371,211,462	409,722,226	455,541,051	443,992,927	35,485,000	XXX	1,715,952,666	30.3	1,735,126,965	30.2	1,715,952,666	
5.02 Residential Mortgage-Backed Securities	8,369,705	29,106,613	30,181,067	52,916,913	43,555,688	XXX	164,129,986	2.9	173,092,730	3.0	164,129,986	
5.03 Commercial Mortgage-Backed Securities	4,790,211	15,901,820	35,317,276			XXX	56,009,307	1.0	55,573,870	1.0	56,009,307	
5.04 Other Loan-Backed and Structured Securities						XXX			249,996	0.0		
5.05 Totals	384,371,378	454,730,659	521,039,394	496,909,840	79,040,688	XXX	1,936,091,959	34.2	1,964,043,561	34.1	1,936,091,959	
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	62,266,777	952,355,654	734,881,503	242,334,832	3,059,594	XXX	1,994,898,360	35.2	1,978,077,545	34.4	1,566,325,345	428,573,015
6.02 Residential Mortgage-Backed Securities						XXX						
6.03 Commercial Mortgage-Backed Securities	70,019,576	82,994,048	16,474,720			XXX	169,488,344	3.0	237,591,812	4.1	158,108,066	11,380,278
6.04 Other Loan-Backed and Structured Securities	87,499,541	175,264,955	32,297,134			XXX	295,061,630	5.2	406,020,913	7.1	25,891,836	269,169,794
6.05 Totals	219,785,894	1,210,614,657	783,653,357	242,334,832	3,059,594	XXX	2,459,448,334	43.4	2,621,690,270	45.6	1,750,325,247	709,123,087
7. Hybrid Securities												
7.01 Issuer Obligations						XXX						
7.02 Residential Mortgage-Backed Securities						XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities						XXX						
7.05 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX						
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX						
8.04 Other Loan-Backed and Structured Securities						XXX						
8.05 Affiliated Bank Loans - Issued						XXX						
8.06 Affiliated Bank Loans - Acquired						XXX						
8.07 Totals						XXX						

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX						
10.02 Unaffiliated Bank Loans - Acquired						XXX						
10.03 Totals						XXX						
11. Unaffiliated Certificates of Deposit												
11.01 Totals	50,000					XXX	50,000	0.0	644,972	0.0		50,000
12. Total Bonds Current Year												
12.01 Issuer Obligations	485,386,905	1,555,647,778	2,114,213,204	749,359,165	38,544,594	XXX	4,943,151,646	87.3	XXX	XXX	4,510,646,312	432,505,334
12.02 Residential Mortgage-Backed Securities	12,203,870	41,416,842	40,364,273	61,599,812	43,834,719	XXX	199,419,516	3.5	XXX	XXX	199,419,516	
12.03 Commercial Mortgage-Backed Securities	74,809,787	98,895,868	51,791,996			XXX	225,497,651	4.0	XXX	XXX	214,117,373	11,380,278
12.04 Other Loan-Backed and Structured Securities	87,499,541	175,264,955	32,297,134			XXX	295,061,630	5.2	XXX	XXX	25,891,836	269,169,794
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
12.06 Affiliated Bank Loans						XXX			XXX	XXX		
12.07 Unaffiliated Bank Loans						XXX			XXX	XXX		
12.08 Unaffiliated Certificates of Deposit	50,000					XXX	50,000	0.0	XXX	XXX		50,000
12.09 Totals	659,950,103	1,871,225,443	2,238,666,607	810,958,977	82,379,313		5,663,180,443	100.0	XXX	XXX	4,950,075,037	713,105,406
12.10 Line 12.09 as a % of Col. 7	11.7	33.0	39.5	14.3	1.5		100.0	XXX	XXX	XXX	87.4	12.6
13. Total Bonds Prior Year												
13.01 Issuer Obligations	434,119,443	1,635,204,475	2,102,310,294	609,635,731	50,859,785	XXX	XXX	XXX	4,832,129,728	84.0	4,360,412,632	471,717,096
13.02 Residential Mortgage-Backed Securities	16,348,582	53,061,348	46,843,847	60,445,769	44,962,420	XXX	XXX	XXX	221,661,966	3.9	221,661,966	
13.03 Commercial Mortgage-Backed Securities	76,659,453	177,297,258	39,208,971			XXX	XXX	XXX	293,165,682	5.1	291,253,324	1,912,358
13.04 Other Loan-Backed and Structured Securities	82,802,572	247,528,327	75,226,916	713,094		XXX	XXX	XXX	406,270,909	7.1	32,122,719	374,148,190
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
13.06 Affiliated Bank Loans						XXX	XXX	XXX				
13.07 Unaffiliated Bank Loans						XXX	XXX	XXX				
13.08 Unaffiliated Certificates of Deposit	594,972	50,000				XXX	XXX	XXX	644,972	0.0	594,972	50,000
13.09 Totals	610,525,022	2,113,141,408	2,263,590,028	670,794,594	95,822,205		XXX	XXX	5,753,873,257	100.0	4,906,045,613	847,827,644
13.10 Line 13.09 as a % of Col. 9	10.6	36.7	39.3	11.7	1.7		XXX	XXX	100.0	XXX	85.3	14.7
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	468,671,342	1,301,994,639	1,964,839,439	739,655,893	35,484,999	XXX	4,510,646,312	79.6	4,360,412,632	75.8	4,510,646,312	XXX
14.02 Residential Mortgage-Backed Securities	12,203,870	41,416,842	40,364,273	61,599,812	43,834,719	XXX	199,419,516	3.5	221,661,966	3.9	199,419,516	XXX
14.03 Commercial Mortgage-Backed Securities	63,429,508	98,895,868	51,791,996			XXX	214,117,372	3.8	291,253,324	5.1	214,117,372	XXX
14.04 Other Loan-Backed and Structured Securities	1,999,993	12,930,887	10,960,957			XXX	25,891,837	0.5	32,122,719	0.6	25,891,837	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
14.06 Affiliated Bank Loans						XXX						XXX
14.07 Unaffiliated Bank Loans						XXX						XXX
14.08 Unaffiliated Certificates of Deposit						XXX			594,972	0.0		XXX
14.09 Totals	546,304,713	1,455,238,236	2,067,956,665	801,255,705	79,319,718		4,950,075,037	87.4	4,906,045,613	85.3	4,950,075,037	XXX
14.10 Line 14.09 as a % of Col. 7	11.0	29.4	41.8	16.2	1.6		100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	9.6	25.7	36.5	14.1	1.4		87.4	XXX	XXX	XXX	87.4	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	16,715,563	253,653,139	149,373,765	9,703,272	3,059,595	XXX	432,505,334	7.6	471,717,096	8.2	XXX	432,505,334
15.02 Residential Mortgage-Backed Securities						XXX					XXX	
15.03 Commercial Mortgage-Backed Securities	11,380,279					XXX	11,380,279	0.2	1,912,358	0.0	XXX	11,380,279
15.04 Other Loan-Backed and Structured Securities	85,499,548	162,334,068	21,336,177			XXX	269,169,793	4.8	374,148,190	6.5	XXX	269,169,793
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
15.06 Affiliated Bank Loans						XXX					XXX	
15.07 Unaffiliated Bank Loans						XXX					XXX	
15.08 Unaffiliated Certificates of Deposit	50,000					XXX	50,000	0.0	50,000	0.0	XXX	50,000
15.09 Totals	113,645,390	415,987,207	170,709,942	9,703,272	3,059,595		713,105,406	12.6	847,827,644	14.7	XXX	713,105,406
15.10 Line 15.09 as a % of Col. 7	15.9	58.3	23.9	1.4	0.4		100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	2.0	7.3	3.0	0.2	0.1		12.6	XXX	XXX	XXX	XXX	12.6

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	19,403,994	19,403,994			
2. Cost of short-term investments acquired	138,071,814	138,071,814			
3. Accrual of discount	1,614,754	1,614,754			
4. Unrealized valuation increase/(decrease)					
5. Total gain (loss) on disposals	90,885	90,885			
6. Deduct consideration received on disposals	129,796,547	129,796,547			
7. Deduct amortization of premium	29,772	29,772			
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)	29,355,128	29,355,128			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	29,355,128	29,355,128			

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

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	130,501,277	215,803	130,285,474	
2. Cost of cash equivalents acquired	2,132,547,022	46,215,625	2,086,331,397	
3. Accrual of discount	153,782	153,782		
4. Unrealized valuation increase/(decrease)	(5,021)		(5,021)	
5. Total gain (loss) on disposals	11,965		11,965	
6. Deduct consideration received on disposals	2,166,583,130	46,584,800	2,119,998,330	
7. Deduct amortization of premium	410	410		
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)	96,625,485		96,625,485	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	96,625,485		96,625,485	

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

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
250 East Kilbourn Ave		Milwaukee	WI	01/31/1997		24,413,088		10,607,560	10,607,560	511,789			(511,789)		6,953,912	6,442,124
0299999. Property occupied by the reporting entity - Administrative						24,413,088		10,607,560	10,607,560	511,789			(511,789)		6,953,912	6,442,124
0399999. Total Property occupied by the reporting entity						24,413,088		10,607,560	10,607,560	511,789			(511,789)		6,953,912	6,442,124
886 Charlotte Drive		Newport News	VA	06/19/2024	06/20/2024	380,701		319,200	319,200		61,501		(61,501)			19,247
124 N Childs St		Woodbury	NJ	12/10/2024	12/20/2024	293,027		248,000	248,000		45,027		(45,027)			
260 Walker Manor Cir		Colliers	WV	01/26/2024	01/20/2024	170,016		152,000	152,000		18,016		(18,016)			31,117
12 Stonehouse Cir		Wimberley	TX	03/19/2024	03/20/2024	613,137		465,835	465,835		147,302		(147,302)			26,471
987 Lazy River Ln		Ellijay	GA	12/20/2024	12/20/2024	654,666		564,000	564,000		90,666		(90,666)			386
4623 Cochran Street		Houston	TX	12/18/2024	12/20/2024	380,143		299,280	299,280		80,863		(80,863)			
543 Carol Ln		Bath	PA	11/21/2024	11/20/2024	145,058		145,059	145,059							194
0599999. Properties held for sale						2,636,748		2,193,374	2,193,374		443,375		(443,375)			77,415
0699999 - Totals						27,049,836		12,800,934	12,800,934	511,789	443,375		(955,164)		6,953,912	6,519,539

E01

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
886 Charlotte Drive	Newport News	VA	06/19/2024	Freddie Mac	378,324		319,200	2,377
2320 W Avenue O4	Palmdale	CA	07/03/2024	Sn Servicing Corporation	835,818		656,000	
124 N Childs St	Woodbury	NJ	12/10/2024	Freddie Mac	293,027		248,000	
12423 Sheep Creek Rd	Phelan	CA	12/15/2023	Wells Fargo Bank, N.A.				6,386
8140 Leaf Cv	Southaven	MS	05/21/2024	Freddie Mac	179,491		160,000	2,929
23916 Cresta Dr	Crestline	CA	04/11/2024	Fannie Mae	496,505		357,480	12,629
153 Lagrange Street	Grantville	GA	03/13/2024	Fannie Mae	208,040		194,310	5,162
8319 Delta Down Drive	Fulshear	TX	06/28/2024	Freddie Mac	265,854		254,895	14,112
260 Walker Manor Cir	Colliers	WV	01/26/2024	West Virginia Housing Development Fund & Its	170,016		152,000	
12 Stonehouse Cir	Wimberley	TX	03/19/2024	Fannie Mae	601,036		465,835	12,101
16230 Whiteoak Canyon Dr	Humble	TX	08/16/2024	Fannie Mae	548,804		472,000	4,787
987 Lazy River Ln	Ellijay	GA	12/20/2024	Fannie Mae	654,666		564,000	
4623 Cochran Street	Houston	TX	12/18/2024	Guardian Mortgage A Div Of Sunflower Bank, Na	380,143		299,280	
543 Carol Ln	Bath	PA	11/21/2024	First Commonwealth Federal Credit Union	145,058		145,058	
0199999. Acquired by Purchase					5,156,783		4,288,058	60,483
0399999 - Totals					5,156,783		4,288,058	60,483

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improve-ments and Changes in Encum-brances	Book/ Adjusted Carrying Value Less Encum-brances Prior Year	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
2320 W Avenue O4	Palmdale	CA	11/27/2024	Indika G. Jayartna and Therese P. Torres	835,818				179,817		(179,817)		656,000	684,000		28,000	28,000		23,187
12423 Sheep Creek Rd	Phelan	CA	06/20/2024	Carlos Sorto	541,669		394,934		6,386		(6,386)		394,934	455,900		60,966	60,966	231	54,314
8140 Leaf Cv	Southaven	MS	09/30/2024	Jeanine Telise Claiborne	182,420				22,420		(22,420)		160,000	185,184		25,184	25,184		18,007
23916 Cresta Dr	Crestline	CA	12/09/2024	Simona Liana Morales	509,134				151,654		(151,654)		357,480	352,500		(4,980)	(4,980)	421	12,230
153 Lagrange Street	Grantville	GA	12/18/2024	Christopher McCollum	213,202				18,892		(18,892)		194,310	192,700		(1,610)	(1,610)	88	46,596
8319 Delta Down Drive	Fulshear	TX	10/14/2024	WW 2018 LLC	279,966				25,071		(25,071)		254,895	273,600		18,705	18,705	186	18,110
16230 Whiteoak Canyon Dr	Humble	TX	11/29/2024	Brandon A. Washington and Autumn A. Washington	553,591				76,804		(76,804)		472,000	535,706		58,919	58,919	108	48,477
0199999. Property Disposed					3,115,800		394,934		481,044		(481,044)		2,489,619	2,679,590		185,184	185,184	1,034	220,921
0399999 - Totals					3,115,800		394,934		481,044		(481,044)		2,489,619	2,679,590		185,184	185,184	1,034	220,921

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

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

N O N E

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

N O N E

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/(Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	MGIC Mortgage and Consumer Asset I LLC	0	Milwaukee	WI	MGIC Mortgage and Consumer Asset I LLC		04/01/1999		57,304,542	75,253	75,253						341,740		
2299999. Joint Venture Interests - Real Estate - Affiliated									57,304,542	75,253	75,253						341,740		XXX
6099999. Total - Unaffiliated																			XXX
6199999. Total - Affiliated									57,304,542	75,253	75,253						341,740		XXX
6299999 - Totals									57,304,542	75,253	75,253						341,740		XXX

1.

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

1A 1A ...$ ..... 1B ..$ ..... 1C ..$ ..... 1D ..$ ..... 1E ..$ ..... 1F ..$ ..... 1G ..$ .....

1B 2A ...$ ..... 2B ..$ ..... 2C ..$ .....

1C 3A ...$ ..... 3B ..$ ..... 3C ..$ .....

1D 4A ...$ ..... 4B ..$ ..... 4C ..$ .....

1E 5A ...$ ..... 5B ..$ ..... 5C ..$ .....

1F 6 .....$ .....

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

N O N E

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

N O N E

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
	U.S. Tax And Loss Bond	...@..			1.A	5,455,400	100.0000	5,455,400	5,455,400	5,455,400					0.000	0.000	N/A			04/08/2019	04/08/2029
	U.S. Tax And Loss Bond	...@..			1.A	41,000,000	100.0000	41,000,000	41,000,000	41,000,000					0.000	0.000	N/A			04/11/2019	04/11/2029
	U.S. Tax And Loss Bond	...@..			1.A	27,000,000	100.0000	27,000,000	27,000,000	27,000,000					0.000	0.000	N/A			06/17/2019	06/17/2029
	U.S. Tax And Loss Bond	...@..			1.A	33,923,505	100.0000	33,923,505	33,923,505	33,923,505					0.000	0.000	N/A			09/16/2019	09/16/2029
	U.S. Tax And Loss Bond	...@..			1.A	16,490,882	100.0000	16,490,882	16,490,882	16,490,882					0.000	0.000	N/A			12/16/2019	12/16/2029
	U.S. Tax And Loss Bond	...@..			1.A	66,000,000	100.0000	66,000,000	66,000,000	66,000,000					0.000	0.000	N/A			07/15/2020	07/15/2030
	U.S. Tax And Loss Bond	...@..			1.A	21,000,000	100.0000	21,000,000	21,000,000	21,000,000					0.000	0.000	N/A			09/15/2020	09/15/2030
	U.S. Tax And Loss Bond	...@..			1.A	8,000,000	100.0000	8,000,000	8,000,000	8,000,000					0.000	0.000	N/A			12/15/2020	12/15/2030
	U.S. Tax And Loss Bond	...@..			1.A	29,957,374	100.0000	29,957,374	29,957,374	29,957,374					0.000	0.000	N/A			04/15/2021	04/15/2031
	U.S. Tax And Loss Bond	...@..			1.A	47,000,000	100.0000	47,000,000	47,000,000	47,000,000					0.000	0.000	N/A			06/15/2021	06/15/2031
	U.S. Tax And Loss Bond	...@..			1.A	37,000,000	100.0000	37,000,000	37,000,000	37,000,000					0.000	0.000	N/A			09/15/2021	09/15/2031
	U.S. Tax And Loss Bond	...@..			1.A	44,000,000	100.0000	44,000,000	44,000,000	44,000,000					0.000	0.000	N/A			12/15/2021	12/15/2031
	U.S. Tax And Loss Bond	...@..			1.A	48,000,000	100.0000	48,000,000	48,000,000	48,000,000					0.000	0.000	N/A			04/15/2022	04/15/2032
	U.S. Tax And Loss Bond	...@..			1.A	36,000,000	100.0000	36,000,000	36,000,000	36,000,000					0.000	0.000	N/A			06/15/2022	06/15/2032
	U.S. Tax And Loss Bond	...@..			1.A	86,000,000	100.0000	86,000,000	86,000,000	86,000,000					0.000	0.000	N/A			09/15/2022	09/15/2032
	U.S. Tax And Loss Bond	...@..			1.A	65,000,000	100.0000	65,000,000	65,000,000	65,000,000					0.000	0.000	N/A			12/15/2022	12/15/2032
	U.S. Tax And Loss Bond	...@..			1.A	46,000,000	100.0000	46,000,000	46,000,000	46,000,000					0.000	0.000	N/A			04/17/2023	04/17/2033
	U.S. Tax And Loss Bond	...@..			1.A	36,000,000	100.0000	36,000,000	36,000,000	36,000,000					0.000	0.000	N/A			06/15/2023	06/15/2033
	U.S. Tax And Loss Bond	...@..			1.A	62,000,000	100.0000	62,000,000	62,000,000	62,000,000					0.000	0.000	N/A			09/15/2023	09/15/2033
	U.S. Tax And Loss Bond	...@..			1.A	38,000,000	100.0000	38,000,000	38,000,000	38,000,000					0.000	0.000	N/A			12/15/2023	12/15/2033
	U.S. Tax And Loss Bond	...@..			1.A	37,500,000	100.0000	37,500,000	37,500,000	37,500,000					0.000	0.000	N/A			04/15/2024	04/15/2034
	U.S. Tax And Loss Bond	...@..			1.A	20,000,000	100.0000	20,000,000	20,000,000	20,000,000					0.000	0.000	N/A			06/17/2024	06/17/2034
	U.S. Tax And Loss Bond	...@..			1.A	39,500,000	100.0000	39,500,000	39,500,000	39,500,000					0.000	0.000	N/A			09/16/2024	09/16/2034
	U.S. Tax And Loss Bond	...@..			1.A	65,000,000	100.0000	65,000,000	65,000,000	65,000,000					0.000	0.000	N/A			12/16/2024	12/16/2034
912810-SQ-2	U.S. Treasury Bond	...0..			1.A	1,292,226	59.6999	889,518	1,490,000	1,320,728		9,168			1.125	1.974	FA	6,331	16,763	10/28/2021	08/15/2040
912810-SR-0	U.S. Treasury Bond 1.125%05/15/40	...M..			1.A	1,614,199	60.2150	1,354,833	2,250,000	1,686,158		28,028			1.125	3.202	MN	3,286	25,313	05/12/2022	05/15/2040
91282C-AZ-4	U.S. Treasury Note 0.375%11/30/25	... ...			1.A	7,076,393	96.5650	7,118,660	7,371,900	7,109,507		33,114			0.375	4.403	MN	2,430	13,822	11/20/2024	11/30/2025
91282C-CP-4	U.S. Treasury Note	... ...			1.A	1,277,739	94.5000	1,321,772	1,398,700	1,316,276		38,537			0.625	4.530	JJ	3,658	4,370	03/21/2024	07/31/2026
91282C-GE-5	U.S. Treasury Note 3.875%01/15/26	... ...			1.A	2,219,613	99.6650	2,225,116	2,232,600	2,220,992		1,379			3.875	4.392	JJ	39,965		11/15/2024	01/15/2026
91282C-LH-2	U.S. Treasury Note 3.75%08/31/26	... ...			1.A	1,478,991	99.2030	1,483,484	1,495,400	1,480,101		1,111			3.750	4.394	FA	19,056		11/15/2024	08/31/2026
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						970,786,322	XXX	970,220,544	972,065,761	970,960,923		111,337			XXX	XXX	XXX	74,726	60,268	XXX	XXX
36179M-NH-9	Government National Mortgage A G2 MA0392	... ...		4	1.A	8,986,498	91.3600	7,532,169	8,244,493	8,799,630		(30,564)			3.500	2.326	MON	24,046	288,557	10/09/2012	09/20/2042
36179M-QN-3	Government National Mortgage A G2 MA0461	... ...		4	1.A	9,803,556	88.8410	8,135,040	9,156,854	9,639,006		(25,207)			3.000	2.089	MON	22,892	274,706	10/15/2012	10/20/2042
36179M-QP-8	Government National Mortgage A G2 MA0462	... ...		4	1.A	7,842,166	91.3140	6,564,046	7,188,465	7,677,320		(28,667)			3.500	2.324	MON	20,966	251,596	10/09/2012	10/20/2042
36179S-LR-6	Government National Mortgage A G2 MA3936	... ...		4	1.A	3,172,771	87.9190	2,667,650	3,034,217	3,149,708		(5,517)			3.000	2.436	MON	7,586	91,026	09/14/2016	09/20/2046
36179T-4R-3	Government National Mortgage A G2 MA5332	... ...		4	1.A	184,315	98.6260	166,511	168,830	183,237		(356)			5.000	3.543	MON	703	8,445	08/12/2020	07/20/2048
36179T-Z7-3	Government National Mortgage A G2 MA5266	... ...		4	1.A	181,224	98.5190	163,586	166,046	180,090		(354)			5.000	3.560	MON	692	8,306	07/08/2020	06/20/2048
36179U-CD-2	Government National Mortgage A G2 MA5468	... ...		4	1.A	167,240	98.4100	151,057	153,497	166,284		(318)			5.000	3.571	MON	640	7,676	06/19/2020	09/20/2048
36179U-EB-4	Government National Mortgage A G2 MA5530	... ...		4	1.A	269,622	98.5490	243,388	246,970	268,084		(513)			5.000	3.538	MON	1,029	12,376	08/12/2020	10/20/2048
36179U-GD-8	Government National Mortgage A G2 MA5596	... ...		4	1.A	460,363	95.8540	410,898	428,670	457,986		(770)			4.500	3.396	MON	1,608	19,295	08/06/2020	11/20/2048
36179U-H6-2	Government National Mortgage A G2 MA5653	... ...		4	1.A	1,322,493	98.4410	1,197,711	1,216,676	1,315,624		(2,198)			5.000	3.586	MON	5,069	60,976	09/21/2021	12/20/2048
36179U-KY-7	Government National Mortgage A G2 MA5711	... ...		4	1.A	42,534	95.8400	37,943	39,590	42,321		(69)			4.500	3.384	MON	148	1,785	08/06/2020	01/20/2049
36179U-MM-1	Government National Mortgage A G2 MA5764	... ...		4	1.A	235,870	95.8400	210,988	220,146	234,740		(364)			4.500	3.421	MON	826	9,909	08/06/2020	02/20/2049
36179U-PB-2	Government National Mortgage A MA5818	... ...		4	1.A	229,454	95.8400	204,686	213,570	228,312		(367)			4.500	3.393	MON	801	9,630	08/06/2020	03/20/2049
36179U-Q6-2	Government National Mortgage A G2 MA5877	... ...		4	1.A	335,578	95.8350	299,338	312,347	333,917		(535)			4.500	3.394	MON	1,171	14,083	08/06/2020	04/20/2049

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36179U-Q7-0	Government National Mortgage A G2 MA5878			4	1.A	468,425	98.2870	424,027	431,417	465,869		(789)			5.000	3.632	MON	1,798	21,577	07/08/2020	04/20/2049
36179U-SV-5	Government National Mortgage A MA5932			4	1.A	313,198	95.6670	278,885	291,516	311,678		(495)			4.500	3.382	MON	1,093	13,147	08/06/2020	05/20/2049
36179U-UL-4	Government National Mortgage A G2 MA5987			4	1.A	116,598	95.4590	103,598	108,526	116,035		(178)			4.500	3.383	MON	407	4,895	08/06/2020	06/20/2049
36179U-YY-2	Government National Mortgage A G2 MA6127			4	1.A	922,974	93.2500	833,078	893,381	915,013		(1,803)			3.000	2.303	MON	2,233	26,801	09/10/2019	09/20/2034
36202C-6G-3	Government National Mortgage A G2 2671			4	1.A	27,176	102.6910	28,687	27,936	27,590		14			6.000	6.688	MON	140	1,676	01/23/2001	11/20/2028
3620A9-3Z-2	Government National Mortgage A GN 723616			4	1.A	481,146	99.6120	430,241	431,915	466,545		(1,707)			5.000	3.435	MON	1,800	21,596	12/15/2011	01/15/2040
3620AC-4G-6	Government National Mortgage A GN 726323			4	1.A	200,788	99.8620	179,994	180,243	194,489		(702)			5.000	3.447	MON	751	9,012	12/15/2011	09/15/2039
3620AR-UQ-2	Government National Mortgage A GN 737791			4	1.A	96,360	96.6400	84,886	87,837	93,973		(280)			4.500	3.183	MON	329	3,653	12/15/2011	12/15/2040
36210A-5T-0	Government National Mortgage A GN 486958			4	1.A	5,392	103.8660	5,641	5,431	5,410		1			6.500	6.679	MON	29	353	01/26/2001	02/15/2029
36210X-RM-1	Government National Mortgage A GN 505492			4	1.A	6,837	101.5160	6,839	6,737	6,764		(4)			8.000	7.777	MON	45	539	08/08/2000	04/15/2030
36225A-U2-4	Government National Mortgage A GN 780601			4	1.A	9,990	100.5620	9,955	9,899	9,906		(6)			7.000	6.784	MON	59	693	01/25/2001	07/15/2027
0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						35,882,568	XXX	30,370,842	33,265,209	35,289,531		(101,748)			XXX	XXX	XXX	96,861	1,162,308	XXX	XXX
0109999999. Total - U.S. Government Bonds						1,006,668,890	XXX	1,000,591,386	1,005,330,970	1,006,250,454		9,589			XXX	XXX	XXX	171,587	1,222,576	XXX	XXX
085209-AG-9	Govt Of Bermuda		D	1	1.F FE	3,930,475	84.5900	3,328,617	3,935,000	3,932,319		439			2.375	2.388	FA	34,008	93,456	08/17/2020	08/20/2030
0219999999. Subtotal - Bonds - All Other Governments - Issuer Obligations						3,930,475	XXX	3,328,617	3,935,000	3,932,319		439			XXX	XXX	XXX	34,008	93,456	XXX	XXX
0309999999. Total - All Other Government Bonds						3,930,475	XXX	3,328,617	3,935,000	3,932,319		439			XXX	XXX	XXX	34,008	93,456	XXX	XXX
13062T-4B-7	California St Unrefunded Balance			2	1.C FE	4,969	100.1710	5,009	5,000	4,995		2			5.250	5.300	AO	66	263	05/07/2007	04/01/2027
13063D-3S-5	California State TAXABLE VARIOUS PURP GO			1	1.C FE	10,030,850	97.8690	9,786,850	10,000,000	10,027,153		(2,630)			5.125	5.084	MS	170,833	512,500	05/16/2023	03/01/2038
20772J-D6-6	Connecticut St Taxable-Ser B Ser B			2	1.D FE	11,361,000	100.6480	10,064,760	10,000,000	10,071,762		(154,660)			5.000	3.390	JD	22,222	500,000	05/13/2015	06/15/2031
452151-LF-8	ILLINOIS ST Taxable-Pension				1.G FE	2,623,816	98.5890	2,625,947	2,663,529	2,630,603		3,645			5.100	5.390	JD	11,320	135,840	05/30/2023	06/01/2033
57582P-WH-9	Massachusetts St BABs-Ser D				1.B FE	1,656,523	97.4420	1,466,505	1,505,000	1,568,250		(10,493)			4.500	3.631	FA	28,219	67,725	03/05/2015	08/01/2031
605581-FC-6	Mississippi St			1	1.C FE	10,000,000	95.5390	9,553,900	10,000,000	10,000,000					3.429	3.429	AO	85,725	342,900	02/04/2015	10/01/2029
605581-FD-4	Mississippi St			1	1.C FE	5,000,000	94.7540	4,737,695	5,000,000	5,000,000					3.529	3.529	AO	44,113	176,450	02/04/2015	10/01/2030
64461X-KB-0	NEW HAMPSHIRE ST HLTH & EDU FA SR TAXABLE LN BDS 2024				1.C FE	3,925,000	97.3890	3,822,514	3,925,000	3,925,000					5.040	5.040	MN	36,817		10/02/2024	11/01/2034
882722-VP-3	Texas St BABs Ser A				1.A FE	3,764,584	98.0180	3,195,377	3,260,000	3,449,110		(32,041)			4.631	3.424	AO	37,742	150,970	04/03/2013	04/01/2033
0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						48,366,742	XXX	45,258,557	46,358,529	46,676,873		(196,177)			XXX	XXX	XXX	437,057	1,886,648	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						48,366,742	XXX	45,258,557	46,358,529	46,676,873		(196,177)			XXX	XXX	XXX	437,057	1,886,648	XXX	XXX
022555-XB-7	Alvord CA Unif Sch Dist Taxable Ref			2	1.C FE	1,035,000	81.5750	844,301	1,035,000	1,035,000					2.297	2.297	FA	9,906	23,774	08/28/2020	08/01/2033
022555-XC-5	Alvord CA Unif Sch Dist Taxable Ref			2	1.C FE	1,380,000	79.9480	1,103,288	1,380,000	1,380,000					2.377	2.377	FA	13,668	32,803	08/28/2020	08/01/2034
022555-XD-3	Alvord CA Unif Sch Dist Taxable Ref			2	1.C FE	1,180,000	78.1770	922,492	1,180,000	1,180,000					2.427	2.427	FA	11,933	28,639	08/28/2020	08/01/2035
034286-FM-1	Andover MA				1.A FE	1,500,000	83.8560	1,257,839	1,500,000	1,500,000					2.073	2.073	MN	5,183	31,095	12/09/2021	11/01/2031
034286-FN-9	Andover MA			2	1.A FE	2,130,000	82.1240	1,749,241	2,130,000	2,130,000					2.173	2.173	MN	7,714	46,285	12/09/2021	11/01/2032
034286-FP-4	Andover MA			2	1.A FE	1,850,000	80.9060	1,496,761	1,850,000	1,850,000					2.323	2.323	MN	7,163	42,976	12/09/2021	11/01/2033
034286-FQ-2	Andover MA			2	1.A FE	2,250,000	79.4660	1,787,981	2,250,000	2,250,000					2.423	2.423	MN	9,086	54,518	12/09/2021	11/01/2034
108151-T7-6	Bridgeport Conn Taxable-Pension Bds-AGM-Cr				1.E FE	494,352	107.4190	478,016	445,000	479,036		(6,530)			7.640	4.581	JJ	15,677	33,998	03/23/2023	01/15/2030
108151-VU-2	Bridgeport Conn Taxable Pension Bds				1.E FE	21,765,798	106.6750	18,726,849	17,555,000	19,902,811		(469,985)			7.640	2.514	JJ	618,443	1,341,202	03/23/2023	01/15/2030
108152-KF-5	Bridgeport CT Taxable Ref Series B				1.E FE	7,190,000	87.6110	6,299,217	7,190,000	7,190,000					2.479	2.479	JJ	89,120	178,240	07/21/2021	07/01/2030
167486-ZR-3	CHICAGO IL Taxable Ser B AGM Cr			1	1.E FE	4,656,398	109.4240	3,649,294	3,335,000	4,145,423		(86,920)			7.375	3.030	JJ	122,978	245,956	02/25/2020	01/01/2033
240853-EN-7	DeKalb Kane La Salle Cntys Taxable Ref Kishwaukee College			2	1.D FE	1,000,000	91.2060	912,061	1,000,000	1,000,000					2.447	2.447	FA	10,196	24,470	02/07/2020	02/01/2029
240853-EP-2	DeKalb Kane La Salle Cntys Taxable Ref Kishwaukee College			2	1.D FE	1,000,000	89.2630	892,631	1,000,000	1,000,000					2.527	2.527	FA	10,529	25,270	02/07/2020	02/01/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
240853-EQ-0	DeKalb Kane La Salle Cntys Taxable Ref Kishwaukee College			2	1.D FE	1,000,000	87.5070	875,067	1,000,000	1,000,000					2.627	2.627	FA	10,946	26,270	02/07/2020	02/01/2031
240853-ES-6	DeKalb Kane La Salle Cntys Taxable Ref Kishwaukee College			2	1.D FE	535,000	84.6670	452,969	535,000	535,000					2.847	2.847	FA	6,346	15,231	02/07/2020	02/01/2033
240853-ET-4	DeKalb Kane La Salle Cntys Taxable Ref Kishwaukee College			2	1.D FE	1,000,000	83.2730	832,725	1,000,000	1,000,000					2.927	2.927	FA	12,196	29,270	02/07/2020	02/01/2034
358232-6Z-4	Fresno CA Unif Sch Dist Taxable Ref			2	1.D FE	1,110,000	83.5020	926,868	1,110,000	1,110,000					1.917	1.917	FA	8,866	21,279	09/17/2020	08/01/2031
358232-7A-8	Fresno CA Unif Sch Dist Taxable Ref			2	1.D FE	1,275,000	81.6140	1,040,576	1,275,000	1,275,000					2.017	2.017	FA	10,715	25,717	09/17/2020	08/01/2032
358232-7B-6	Fresno CA Unif Sch Dist Taxable Ref			2	1.D FE	1,450,000	79.9030	1,158,599	1,450,000	1,450,000					2.117	2.117	FA	12,790	30,697	09/17/2020	08/01/2033
358232-7C-4	Fresno CA Unif Sch Dist Taxable Ref			2	1.D FE	1,635,000	78.2870	1,279,991	1,635,000	1,635,000					2.217	2.217	FA	15,103	36,248	09/17/2020	08/01/2034
358232-7D-2	Fresno CA Unif Sch Dist Taxable Ref			2	1.D FE	1,840,000	76.3990	1,405,734	1,840,000	1,840,000					2.267	2.267	FA	17,380	41,713	09/17/2020	08/01/2035
358232-7E-0	Fresno CA Unif Sch Dist Taxable Ref			2	1.D FE	7,480,000	74.1900	5,549,375	7,480,000	7,480,000					2.763	2.763	FA	86,114	206,672	09/17/2020	08/01/2040
406792-2T-7	Hamden Conn Txbl			2	1.G FE	3,330,000	96.1850	3,202,964	3,330,000	3,330,000					4.930	4.930	FA	62,019	164,169	02/25/2015	08/15/2035
442331-QM-9	Houston Tx Ref-Taxable-Pension Oblig-A				1.D FE	11,667,488	104.8120	9,758,016	9,310,000	10,257,909		(126,681)			6.290	3.475	MS	195,200	585,599	03/16/2015	03/01/2032
44236P-LX-4	Houston Tx Cmnty Clg Taxable Ref Ser B			2	1.B FE	3,325,000	79.0630	2,628,848	3,325,000	3,325,000					1.759	1.759	FA	22,095	58,487	01/22/2021	02/15/2033
44236P-LY-2	Houston Tx Cmnty Clg Taxable Ref Ser B			2	1.B FE	3,270,000	77.2820	2,527,105	3,270,000	3,270,000					1.859	1.859	FA	22,965	60,789	01/22/2021	02/15/2034
44236P-LZ-9	Houston Tx Cmnty Clg Taxable Ref Ser B			2	1.B FE	1,695,000	75.6120	1,281,623	1,695,000	1,695,000					1.959	1.959	FA	12,544	33,205	01/22/2021	02/15/2035
483836-TC-6	Kane Cook & DuPage Cntys III Taxable-Ref-Ser B			2	1.C FE	1,700,000	98.8180	1,679,911	1,700,000	1,700,000					3.800	3.800	JJ	32,300	64,600	01/29/2015	01/01/2027
484080-SL-1	Kane McHenry Cook&DeKalb Cnty			2	1.C FE	6,836,940	100.1210	6,007,254	6,000,000	6,000,000		(103,708)			5.000	3.230	JJ	150,000	300,000	09/23/2015	01/01/2028
488764-XB-2	Kendall Kane & Will Cntys III Ref			2	1.E FE	12,947,000	101.3940	11,153,329	11,000,000	11,241,088		(215,818)			5.000	2.931	FA	229,167	550,000	02/11/2016	02/01/2031
488764-XC-0	Kendall Kane & Will Cntys III Ref			2	1.E FE	2,394,340	101.3510	2,027,028	2,000,000	2,049,668		(44,584)			5.000	2.660	FA	41,667	100,000	06/20/2016	02/01/2032
544351-QE-2	Los Angeles Ca TAXABLE GO BDS 2021			2	1.C FE	5,128,398	73.9880	4,883,215	6,600,000	5,288,489		62,196			2.625	4.490	MS	57,750	173,250	05/04/2022	09/01/2039
54438C-YT-3	Los Angeles Calif Cmnty Taxable Ref			1	1.B FE	10,190,000	77.4450	7,891,605	10,190,000	10,190,000					2.825	2.825	FA	119,945	287,868	10/30/2020	08/01/2039
554885-N5-8	Macomb Cnty Michigan Taxable Ref			2	1.B FE	5,510,000	83.3180	4,590,805	5,510,000	5,510,000					1.969	1.969	MN	18,082	108,492	10/09/2020	11/01/2031
59333F-RK-8	Miami-Dade Cnty Fl REMK-5-7-15			2	1.C FE	2,731,734	100.8590	2,370,194	2,350,000	2,371,755		(42,512)			5.000	3.120	JJ	58,750	117,500	04/24/2015	07/01/2030
59333F-RL-6	Miami-Dade Cnty Fl Remk-5-7-15			2	1.C FE	2,857,247	100.8840	2,491,835	2,470,000	2,492,129		(43,224)			5.000	3.180	JJ	61,750	123,500	04/24/2015	07/01/2031
59333F-RM-4	Miami-Dade Cnty Fl Remk-5-7-15			2	1.C FE	11,056,892	100.8890	9,690,379	9,605,000	9,688,192		(162,427)			5.000	3.240	JJ	240,125	480,250	04/24/2015	07/01/2032
642714-FH-7	NEW BRITAIN CT GO BDS 2017			2	1.C FE	3,050,333	103.3380	2,986,474	2,890,000	2,968,801		(34,464)			5.000	3.676	MS	48,167	144,500	07/26/2022	03/01/2034
645020-6H-6	New Haven CT FEDERALLY TAXABLE GO REF 2018			1	1.G FE	2,461,625	98.1000	2,452,493	2,500,000	2,469,151		3,883			4.684	4.906	FA	48,792	117,100	01/11/2023	08/01/2031
645020-8K-7	New Haven CT				1.E FE	725,000	98.9310	717,250	725,000	725,000					2.679	2.679	FA	8,093	19,423	12/05/2019	08/01/2025
645020-8L-5	New Haven CT				1.E FE	400,000	97.1510	388,602	400,000	400,000					2.739	2.739	FA	4,565	10,956	12/05/2019	08/01/2026
645020-8R-2	New Haven CT				1.E FE	345,000	89.2550	307,930	345,000	345,000					3.157	3.157	FA	4,538	10,892	12/05/2019	08/01/2031
64966L-Q9-5	New York NY Ser F-1			2	1.C FE	6,774,392	100.7290	5,983,279	5,940,000	5,980,467		(95,479)			5.000	3.330	JD	24,750	297,000	06/03/2015	06/01/2034
64966S-GN-0	NEW YORK NY GO TAXABLE BDS FISCA			1	1.C FE	18,110,000	94.8190	17,171,648	18,110,000	18,110,000					4.610	4.610	MS	257,419		08/22/2024	09/01/2037
68608D-CF-9	Oregon State Local Govts Ltd Tax-Pension Oblig-Ser B				1.C FE	6,713,313	104.5170	6,088,086	5,825,000	6,178,176		(49,379)			6.850	4.001	JD	33,251	399,013	11/20/2018	06/01/2028
736688-MM-1	Portland OR Cmnty College Dist Taxable Ref			2	1.B FE	1,000,000	79.5880	795,882	1,000,000	1,000,000					1.788	1.788	JD	795	17,880	12/04/2020	06/15/2032
736688-MN-9	Portland OR Cmnty College Dist Taxable Ref			2	1.B FE	1,000,000	77.6340	776,336	1,000,000	1,000,000					1.888	1.888	JD	839	18,880	12/04/2020	06/15/2033
755638-ZF-3	Reading Pennsylvania Sch Dist Ref			2	1.D FE	1,823,390	102.8810	1,646,101	1,600,000	1,657,053		(25,107)			5.000	3.278	MS	26,667	80,000	07/31/2017	03/01/2036
796711-G4-5	San Bernardino City CA Sch Dis Taxable Ser G			2	1.E FE	1,410,000	77.9280	1,098,779	1,410,000	1,410,000					2.732	2.732	FA	16,051	38,521	09/11/2020	08/01/2037
796711-J3-4	San Bernardino City CA Sch Dis Taxable Ref Ser B			2	1.E FE	1,900,000	77.8490	1,479,139	1,900,000	1,900,000					2.722	2.722	FA	21,549	51,718	09/11/2020	08/01/2037
798186-Q3-9	San Jose CA Unif Sch Dist Taxable Ref			2	1.B FE	5,990,000	72.9580	4,370,166	5,990,000	5,990,000					2.306	2.306	FA	57,554	138,129	01/08/2021	08/01/2039
799055-RJ-9	San Mateo CA Foster Sch Dist Taxable Ref			2	1.B FE	6,355,000	73.7520	4,686,965	6,355,000	6,355,000					3.059	3.059	FA	81,000	194,399	04/29/2020	08/01/2044
802385-SC-9	Santa Monica CA Cmnty College Raxable Ref			2	1.C FE	2,869,982	70.3630	2,072,187	2,945,000	2,873,953		1,894			2.804	2.942	FA	34,407	82,578	11/01/2022	08/01/2044
810827-XH-3	Scranton Sch Dist-E Ref-Ser E			2	1.D FE	846,450	103.9910	779,935	750,000	781,545		(10,121)			5.000	3.470	JD	3,125	37,500	11/01/2017	12/01/2035
938429-U8-8	Washington Cnty Ore Sch Dist Conv CABs-Ser D			2	1.B FE	2,860,699	103.7680	2,723,902	2,625,000	2,728,068		(39,697)			5.000	3.320	JD	5,833	131,250	04/27/2017	06/15/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
941247-N2-0	Waterbury Conn			1	1.D FE	4,191,745	107.5360	3,451,902	3,210,000	4,051,532		(48,496)			7.089	3.000	JD	18,961	227,554	01/06/2022	12/01/2038
0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						218,223,516	XXX	185,803,042	203,050,000	207,700,246		(1,537,159)			XXX	XXX	XXX	3,132,767	7,767,325	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						218,223,516	XXX	185,803,042	203,050,000	207,700,246		(1,537,159)			XXX	XXX	XXX	3,132,767	7,767,325	XXX	XXX
010604-CE-4	Alabama St Port Auth Docks Fac AMT-Ref-Ser A			2	2.A FE	1,109,100	102.0980	1,020,979	1,000,000	1,032,596		(11,085)			5.000	3.740	AO	12,500	50,000	02/24/2017	10/01/2032
03255L-JH-3	Anaheim CA Public Fing Auth Txble Working Cap Finance			1	1.E FE	1,220,000	84.3010	1,028,477	1,220,000	1,220,000					2.114	2.114	JJ	12,895	25,791	06/11/2021	07/01/2031
03255L-JJ-9	Anaheim CA Public Fing Auth Txble Working Cap Finance			1	1.E FE	3,115,000	83.1010	2,588,596	3,115,000	3,115,000					2.314	2.314	JJ	36,041	72,081	06/11/2021	07/01/2032
03255L-JK-6	Anaheim CA Public Fing Auth Txble Working Cap Finance			1	1.E FE	4,210,000	81.5230	3,432,127	4,210,000	4,210,000					2.414	2.414	JJ	50,815	101,629	06/11/2021	07/01/2033
03255L-JL-4	Anaheim CA Public Fing Auth Txble Working Cap Finance			1	1.E FE	4,310,000	80.0420	3,449,819	4,310,000	4,310,000					2.514	2.514	JJ	54,177	108,353	06/11/2021	07/01/2034
03255L-JM-2	Anaheim CA Public Fing Auth Txble Working Cap Finance			1	1.E FE	3,170,000	78.6710	2,493,877	3,170,000	3,170,000					2.614	2.614	JJ	41,432	82,864	06/11/2021	07/01/2035
03255L-JN-0	Anaheim CA Public Fing Auth Txble Working Cap Finance			1	1.E FE	3,285,000	77.5140	2,546,341	3,285,000	3,285,000					2.714	2.714	JJ	44,577	89,155	06/11/2021	07/01/2036
03255L-JP-5	Anaheim CA Public Fing Auth Txble Working Cap Finance			1	1.E FE	3,410,000	76.2800	2,601,148	3,410,000	3,410,000					2.784	2.784	JJ	47,467	94,934	06/11/2021	07/01/2037
03255L-JQ-3	Anaheim CA Public Fing Auth Txble Working Cap Finance			1	1.E FE	3,540,000	75.2780	2,664,838	3,540,000	3,540,000					2.864	2.864	JJ	50,693	101,386	06/11/2021	07/01/2038
03255L-JR-1	Anaheim CA Public Fing Auth Txble Working Cap Finance			1	1.E FE	3,680,000	74.1280	2,727,921	3,680,000	3,680,000					2.914	2.914	JJ	53,618	107,235	06/11/2021	07/01/2039
03255L-JS-9	Anaheim CA Public Fing Auth Txble Working Cap Finance			1	1.E FE	5,075,000	73.0950	3,709,581	5,075,000	5,075,000					2.964	2.964	JJ	75,212	150,423	06/11/2021	07/01/2040
039063-AR-3	Arcadia CA Pension Oblig Taxable			2	1.A FE	4,635,000	76.6790	3,554,058	4,635,000	4,635,000					3.173	3.173	JD	12,256	147,069	10/28/2020	12/01/2040
041806-FG-0	Arlington Tex Hgr Edu Fin Rev Ref-Harmony Public Schools			2	1.A FE	2,817,150	100.2310	2,505,770	2,500,000	2,504,689		(37,865)			5.000	3.440	FA	47,222	125,000	06/22/2015	02/15/2031
041806-FH-8	Arlington Tex Hgr Edu Fin Rev Ref-Harmony Public Schools			2	1.A FE	2,245,000	100.2260	2,004,518	2,000,000	2,003,630		(29,308)			5.000	3.490	FA	37,778	100,000	06/22/2015	02/15/2032
041806-P6-1	Arlington Tex Hgr Edu Fin Rev Variable Txbl Ref Ser A			2	1.A FE	9,516,685	96.7080	8,718,235	9,015,000	9,015,000		(101,273)			3.000	1.182	FA	102,170	270,450	06/04/2021	08/15/2044
047870-SN-1	Atlanta GA Water & Wastewater Taxable Ref			2	1.D FE	6,900,000	79.7460	5,502,446	6,900,000	6,900,000					2.257	2.257	MN	25,956	155,733	10/15/2020	11/01/2035
052398-FN-9	Austin Texas Arpt Sys Revenue AMT-Ser B			2	1.E FE	741,156	101.8970	662,332	650,000	669,741		(10,080)			5.000	3.311	MN	4,153	32,500	01/13/2017	11/15/2032
052398-FP-4	Austin Texas Arpt Sys Revenue AMT-Ser B			2	1.E FE	641,202	101.8040	575,194	565,000	581,538		(8,438)			5.000	3.371	MN	3,610	28,250	01/13/2017	11/15/2033
052414-PL-7	Austin Tex Elec Util Ref-Ser A			2	1.D FE	3,698,273	101.3960	3,254,821	3,210,000	3,257,210		(52,719)			5.000	3.270	MN	20,508	160,500	05/13/2015	11/15/2029
052451-AZ-4	Austin TX Rental Car Spl Fac Taxable Ref			1	1.E FE	1,500,000	86.3910	1,295,870	1,500,000	1,500,000					1.710	1.710	MN	3,278	25,650	02/10/2021	11/15/2029
052451-BA-8	Austin TX Rental Car Spl Fac Taxable Ref			1	1.E FE	1,250,000	84.2930	1,053,665	1,250,000	1,250,000					1.860	1.860	MN	2,971	23,250	02/10/2021	11/15/2030
052451-BB-6	Austin TX Rental Car Spl Fac Taxable Ref			1	1.E FE	2,000,000	82.1760	1,643,512	2,000,000	2,000,000					1.960	1.960	MN	5,009	39,200	02/10/2021	11/15/2031
052451-BH-3	Austin TX Rental Car Spl Fac Taxable Ref			1	1.E FE	5,700,000	71.5300	4,077,210	5,700,000	5,700,000					2.858	2.858	MN	20,816	162,906	02/10/2021	11/15/2042
059231-Y5-3	Baltimore MD Rev Taxable Ref Water Proj Ser B			1	1.E FE	4,385,000	75.8180	3,324,624	4,385,000	4,385,000					2.814	2.814	JJ	61,697	123,394	11/19/2020	07/01/2040
072024-WS-7	Bay Area Ca Toll Auth Toll Bri Txbl-Ref-SF Bay Toll Bridge			1	1.C FE	6,915,000	91.2650	6,310,947	6,915,000	6,915,000					2.574	2.574	AO	44,498	177,992	09/20/2019	04/01/2031
07244R-BC-4	BAY LAUREL CTR CMNTY DEV DIST TAXABLE BDS 2022B			2	1.C FE	2,870,000	101.2640	2,906,271	2,870,000	2,870,000					5.600	5.600	MS	53,573	160,720	05/19/2022	09/01/2042
088632-CY-8	Bi State Dev Agy MO IL Transit Taxable Ref Ser B				1.C FE	1,305,000	86.5140	1,129,010	1,305,000	1,305,000					2.020	2.020	AO	6,590	26,361	07/08/2020	10/01/2030
088632-CZ-5	Bi State Dev Agy MO IL Transit Taxable Ref Ser B			2	1.C FE	5,000,000	84.8610	4,243,030	5,000,000	5,000,000					2.150	2.150	AO	26,875	107,500	07/08/2020	10/01/2031
088632-DA-9	Bi State Dev Agy MO IL Transit Taxable Ref Ser B			2	1.C FE	11,785,000	83.2010	9,805,250	11,785,000	11,785,000					2.250	2.250	AO	66,291	265,163	07/08/2020	10/01/2032
088632-DB-7	Bi State Dev Agy MO IL Transit Taxable Ref Ser B			2	1.C FE	5,070,000	81.6390	4,139,097	5,070,000	5,070,000					2.350	2.350	AO	29,786	119,145	07/08/2020	10/01/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
090929-GL-8	Birmingham AL Spl Care Facs Ref-Childrens Hospital of AL			2	1.E FE	15,258,889	100.5580	13,610,471	13,535,000	13,621,233		(203,325)			5.000	3.438	JD	56,396	676,750	12/01/2015	06/01/2031
114894-WB-0	Broward Cnty Fla Arpt Sys AMT-Ser A			2	1.E FE	4,550,840	100.7510	4,030,040	4,000,000	4,048,214		(62,850)			5.000	3.351	AO	50,000	200,000	10/30/2015	10/01/2030
114894-WC-8	Broward Cnty Fla Arpt Sys AMT-Ser A			2	1.E FE	3,501,745	100.7080	3,116,916	3,095,000	3,130,705		(46,517)			5.000	3.421	AO	38,688	154,750	10/30/2015	10/01/2031
114894-WD-6	Broward Cnty Fla Arpt Sys AMT-Ser A			2	1.E FE	4,504,240	100.6790	4,027,160	4,000,000	4,044,374		(57,783)			5.000	3.481	AO	50,000	200,000	10/30/2015	10/01/2032
114894-WE-4	Broward Cnty Fla Arpt Sys AMT-Ser A			2	1.E FE	6,769,270	100.6420	6,078,795	6,040,000	6,104,336		(83,736)			5.000	3.541	AO	75,500	302,000	10/30/2015	10/01/2033
114894-ZU-5	Broward Cnty Fla Arpt Sys TXBL Ref Ser C			1	1.E FE	1,925,425	85.4150	1,580,178	1,850,000	1,889,520		(7,747)			3.034	2.553	AO	14,032	56,129	02/13/2020	10/01/2033
13034A-M9-8	California St Infra & Econ Dev Taxable Ref Ser A			1	1.A FE	6,170,000	74.2150	4,579,066	6,170,000	6,170,000					2.716	2.716	AO	41,894	167,577	12/03/2020	10/01/2040
13057E-JM-7	California Public Fin Auth Rev			1	1.C FE	3,280,000	98.8400	3,241,936	3,280,000	3,280,000					5.447	5.447	JD	14,888	62,532	07/12/2024	06/01/2034
13077D-MS-8	California State Univ Rev Taxable Ser D			1	1.D FE	2,500,000	83.1510	2,078,775	2,500,000	2,500,000					1.940	1.940	MN	8,083	48,500	08/27/2020	11/01/2031
13077D-MT-6	California State Univ Rev Taxable Ser D			1	1.D FE	18,000,000	81.6480	14,696,658	18,000,000	18,000,000					2.090	2.090	MN	62,700	376,200	08/27/2020	11/01/2032
13077D-MU-3	California State Univ Rev Taxable Ser D			1	1.D FE	3,245,000	80.0250	2,596,811	3,245,000	3,245,000					2.190	2.190	MN	11,844	71,066	08/27/2020	11/01/2033
13077D-MY-5	California State Univ Rev Taxable Ser D			1	1.D FE	2,723,264	74.7160	2,032,275	2,720,000	2,722,096		(330)			2.570	2.556	MN	11,651	69,904	12/03/2020	11/01/2037
13077D-MZ-2	California State Univ Rev Taxable Ser D			1	1.D FE	2,250,743	73.8980	1,662,710	2,250,000	2,250,528		(83)			2.670	2.666	MN	10,013	60,075	12/03/2020	11/01/2038
13080S-ZU-1	California Stwd Cmntys Dev Aut Taxable Green Bond			1	1.E FE	1,725,000	81.4600	1,405,187	1,725,000	1,725,000					2.177	2.177	FA	15,647	37,553	01/15/2021	02/01/2033
13080S-ZW-7	California Stwd Cmntys Dev Aut Taxable Green Bond			1	1.E FE	3,540,323	78.3730	2,837,110	3,620,000	3,558,901		5,159			2.377	2.566	FA	35,853	86,047	04/01/2021	02/01/2035
14574A-AL-8	Carson CA Pension Oblig Taxable			2	1.C FE	13,415,000	83.9980	11,268,305	13,415,000	13,415,000					3.496	3.496	JJ	216,256	468,988	06/11/2020	01/15/2038
14574A-AM-6	Carson CA Pension Oblig Taxable			2	1.C FE	1,764,209	78.2640	1,330,491	1,700,000	1,738,626		(6,959)			3.696	3.204	JJ	28,973	62,832	02/23/2021	01/15/2044
155498-JE-9	Central TX Regl Mobility Auth Taxable Ref Ser C Sr Lien				1.G FE	1,250,000	92.9480	1,161,846	1,250,000	1,250,000					2.085	2.085	JJ	13,031	26,063	08/26/2020	01/01/2028
155498-JF-6	Central TX Regl Mobility Auth Taxable Ref Ser C Sr Lien				1.G FE	1,500,000	90.9330	1,363,988	1,500,000	1,500,000					2.185	2.185	JJ	16,388	32,775	08/26/2020	01/01/2029
155498-JG-4	Central TX Regl Mobility Auth Taxable Ref Ser C Sr Lien				1.G FE	1,500,000	88.8350	1,332,524	1,500,000	1,500,000					2.255	2.255	JJ	16,913	33,825	08/26/2020	01/01/2030
167562-QH-3	Chicago Midway Arpt Rev AMT-Ref-Ser A			2	1.F FE	3,548,520	100.8960	3,026,883	3,000,000	3,064,322		(62,552)			5.000	2.811	JJ	75,000	150,000	05/26/2016	01/01/2030
167593-QJ-4	Chicago Ill O'Hare Intl Arpt Ref-AMT-A			2	1.E FE	15,436,367	100.0000	13,900,000	13,900,000	13,900,000		(192,023)			5.000	3.581	JJ	347,500	695,000	10/08/2015	01/01/2028
167725-AF-7	Chicago Il Transit Auth Sales Sales & Transfer Tax Recpt Rev				1.C FE	14,548,331	110.1570	12,391,147	11,248,603	13,286,987		(107,429)			6.899	4.503	JD	64,670	776,041	03/23/2015	12/01/2040
16772P-CP-9	Chicago IL Transit Auth Rev Taxable Ref Ser B			1	1.C FE	6,635,000	93.9780	6,235,467	6,635,000	6,635,000					2.952	2.952	JD	16,322	195,865	08/28/2020	12/01/2028
17131R-BG-0	Chula Vista CA Pension Oblig Taxable			1	1.C FE	6,936,205	71.7590	5,059,038	7,050,000	6,952,425		4,469			2.805	2.910	JD	16,479	197,753	04/05/2021	06/01/2041
17131R-BH-8	Chula Vista CA Pension Oblig Taxable			1	1.C FE	3,365,000	67.3880	2,267,610	3,365,000	3,365,000					2.905	2.905	JD	8,146	97,753	02/12/2021	06/01/2045
178860-BR-2	Civicventures AK Ref			2	1.E FE	2,394,483	100.4830	2,110,141	2,100,000	2,122,639		(33,327)			5.000	3.340	MS	35,000	105,000	08/14/2015	09/01/2028
178860-BS-0	Civicventures AK Ref			2	1.E FE	2,859,595	100.4700	2,531,839	2,520,000	2,546,175		(38,514)			5.000	3.400	MS	42,000	126,000	08/14/2015	09/01/2029
178860-BT-8	Civicventures AK Ref			2	1.E FE	2,561,536	100.4500	2,280,222	2,270,000	2,292,538		(33,145)			5.000	3.470	MS	37,833	113,500	08/14/2015	09/01/2030
19648A-Z8-1	Colorado St Hlth Facs Auth Rev Ref-Ser B-Parkview Med Cntr			2	1.A	2,011,124	101.2250	1,867,596	1,845,000	1,857,879		(18,873)			5.000	3.921	MS	30,750	92,250	06/12/2015	09/01/2030
19954K-AL-5	Columbus Ohio Regl Arpt Rev Taxable			2	1.E FE	950,000	91.9910	873,917	950,000	950,000					3.689	3.689	JD	1,558	35,046	04/18/2019	12/15/2031
20281P-MC-3	Commonwealth Fing Auth PA Rev Taxable Ref Ser B			2	1.D FE	3,010,000	88.0180	2,649,354	3,010,000	3,010,000					2.938	2.938	JD	7,369	88,434	01/10/2020	06/01/2032
20281P-MR-0	Commonwealth Fing Auth PA Rev Taxable Ref Ser C			2	1.D FE	3,000,000	88.0180	2,640,552	3,000,000	3,000,000					2.938	2.938	JD	7,345	88,140	01/10/2020	06/01/2032
20281P-NE-8	Commonwealth Fing Auth PA Rev Taxable Ser A			1	1.D FE	4,320,000	73.6640	3,182,289	4,320,000	4,320,000					2.991	2.991	JD	10,768	129,211	06/17/2021	06/01/2042
20772K-TN-9	CONNECTICUT ST TAXABLE GO BDS 2023			1	1.D FE	4,715,000	98.5720	4,647,651	4,715,000	4,715,000					4.598	4.598	MN	27,702	216,796	06/01/2023	05/15/2031
207758-UG-6	Connecticut St Spl Tax Oblig Ser A			2	1.D FE	4,606,660	100.7330	4,029,320	4,000,000	4,041,690		(69,662)			5.000	3.184	FA	83,333	200,000	10/16/2015	08/01/2034
235036-6V-7	Dallas Fort Worth TEX Intl TXBL-Ref-Ser C			1	1.E FE	4,981,050	82.3780	4,118,905	5,000,000	4,985,433		1,454			2.516	2.553	MN	20,967	125,800	12/16/2021	11/01/2033
235036-6Y-1	Dallas Fort Worth TEX Intl Taxable Ref Ser C			1	1.E FE	24,000,000	79.5130	19,083,144	24,000,000	24,000,000					2.896	2.896	MN	115,840	695,040	07/31/2020	11/01/2036
23503C-BX-4	DALLAS FORT WORTH TEX INTL ARP TAXABLE JT REF BDS 2023			1	1.E FE	1,000,000	100.1410	1,001,414	1,000,000	1,000,000					4.714	4.714	MN	7,857	47,140	07/20/2023	11/01/2029
235241-VT-0	Dallas Tx Area Rapid Transit S Taxable Ref			1	1.C FE	4,064,920	79.3630	3,174,512	4,000,000	4,040,134		(6,248)			2.578	2.395	JD	8,593	103,120	11/05/2020	12/01/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
249218-AZ-1	Denver Co Public Sch Cops Taxable-Ref-Ser B				1.D FE	16,208,046	97.9280	15,839,822	16,175,000	16,181,747		(3,293)			3.448	3.426	JD	24,787	557,714	12/01/2015	12/15/2026
254764-JT-1	District Of Columbia Hosp Reve Ref Childrens Holpital			2	1.E FE	3,692,238	101.5450	3,274,836	3,225,000	3,279,456		(50,738)			5.000	3.331	JJ	74,354	161,250	08/14/2015	07/15/2029
254764-JU-8	District Of Columbia Hosp Reve Ref Childrens Hospital			2	1.E FE	1,706,070	101.4710	1,522,062	1,500,000	1,524,099		(22,436)			5.000	3.411	JJ	34,583	75,000	08/14/2015	07/15/2030
260888-AE-2	Downey CA Pension Oblig Taxable			1	1.C FE	900,000	92.5850	833,264	900,000	900,000					1.367	1.367	JD	1,025	12,303	02/10/2021	06/01/2027
260888-AF-9	Downey CA Pension Oblig Taxable			1	1.C FE	800,000	90.0950	720,756	800,000	800,000					1.567	1.567	JD	1,045	12,536	02/10/2021	06/01/2028
260888-AG-7	Downey CA Pension Oblig Taxable			1	1.C FE	600,000	87.8920	527,353	600,000	600,000					1.750	1.750	JD	875	10,500	02/10/2021	06/01/2029
260888-AH-5	Downey CA Pension Oblig Taxable			1	1.C FE	650,000	85.5480	556,063	650,000	650,000					1.850	1.850	JD	1,002	12,025	02/10/2021	06/01/2030
260888-AP-7	Downey CA Pension Oblig Taxable			1	1.C FE	5,780,000	73.9570	4,274,720	5,780,000	5,780,000					2.845	2.845	JD	13,703	164,441	02/10/2021	06/01/2040
260888-AQ-5	Downey CA Pension Oblig Taxable			1	1.C FE	2,385,000	69.2610	1,651,882	2,385,000	2,385,000					2.995	2.995	JD	5,953	71,431	02/10/2021	06/01/2044
282659-BK-6	El Cajon CA Taxable Rev Pension Oblig			1	1.C FE	2,780,000	75.1550	2,089,306	2,780,000	2,780,000					3.284	3.284	AO	22,824	91,295	01/14/2021	04/01/2043
283299-AR-6	El Monte Ca Taxable			2	1.E FE	15,749,034	81.3170	12,709,831	15,630,000	15,701,009		(11,340)			3.616	3.526	FA	235,492	565,181	06/12/2020	08/01/2040
283484-EE-9	El Paso Cnty CO Sch Dist 49 Ser B			2	1.D FE	1,417,704	103.5110	1,283,530	1,240,000	1,280,002		(19,525)			5.000	3.281	JD	2,756	62,000	02/08/2017	12/15/2030
283484-EG-4	El Paso Cnty CO Sch Dist 49 Ser B			2	1.D FE	1,131,650	103.2800	1,032,801	1,000,000	1,029,773		(14,504)			5.000	3.411	JD	2,222	50,000	02/08/2017	12/15/2032
283484-EH-2	El Paso Cnty CO Sch Dist 49 Ser B			2	1.D FE	1,413,519	103.2420	1,295,685	1,255,000	1,290,927		(17,487)			5.000	3.471	JD	2,789	62,750	02/08/2017	12/15/2033
283484-EJ-8	El Paso Cnty CO Sch Dist 49 Ser B			2	1.D FE	1,120,130	103.1270	1,031,269	1,000,000	1,027,294		(13,272)			5.000	3.541	JD	2,222	50,000	02/08/2017	12/15/2034
287254-DA-1	Elk Grove CA Fin Auth Spl Tax			2	1.C FE	2,447,261	100.8710	2,239,345	2,220,000	2,237,689		(25,954)			5.000	3.770	MS	37,000	111,000	07/15/2015	09/01/2033
3133EP-LN-3	FEDERAL FARM CREDIT BANK				1.B FE	99,000	100.0330	99,033	99,000	99,000					4.550	5.264	MJSD	309	5,421	05/26/2023	03/07/2025
3133EP-LU-7	FEDERAL FARM CREDIT BANK				1.B FE	39,000	100.0690	39,027	39,000	39,000					4.685	5.299	MJSD	158	2,144	05/30/2023	06/02/2025
3133ER-HB-0	FEDERAL FARM CREDIT BANK				1.B FE	495,000	99.9790	494,897	495,000	495,000					4.460	5.497	MJSD	1,320	13,055	06/10/2024	06/12/2026
34061U-EN-4	Florida St Dev Fin Corp Eductn Taxable Ref NOVA SE Univ Proj			1	1.G FE	11,660,000	89.3260	10,415,412	11,660,000	11,660,000					3.631	3.631	AO	105,844	423,375	06/18/2020	04/01/2035
341271-AE-4	Florida St Brd Of Admin Fin Co Taxable Ser A			1	1.C FE	16,310,000	92.7110	15,121,197	16,310,000	16,310,000					1.705	1.705	JJ	139,043	278,086	09/03/2020	07/01/2027
342816-S2-2	Florida St Muni Pwr Agy Txble Sub All Pwr Supply Proj			1	1.G FE	4,695,000	94.6800	4,445,235	4,695,000	4,695,000					1.425	1.425	AO	16,726	66,904	04/16/2021	10/01/2026
345105-KA-7	Foothill Eastern Corridor Agy Taxable Ref Series B Sr Lien			1	1.E FE	5,550,000	69.0570	3,832,675	5,550,000	5,550,000					2.962	2.962	JJ	75,803	164,391	01/27/2021	01/15/2046
353174-JH-9	Franklin Cnty Ohio Conven Facs Ref Ser B			1	1.C FE	6,415,000	79.2650	5,084,869	6,415,000	6,415,000					2.372	2.372	JD	12,680	152,164	09/02/2020	12/01/2033
353174-JK-2	Franklin Cnty Ohio Conven Facs Ref Ser B			1	1.C FE	17,430,000	76.2710	13,293,948	17,430,000	17,430,000					2.572	2.572	JD	37,358	448,300	09/02/2020	12/01/2035
353187-CJ-4	Franklin Cnty Oh Hosp Facs Rev Franklin Co-Hosp Facs Rev			2	1.B FE	3,957,625	100.5900	3,520,643	3,500,000	3,519,987		(52,908)			5.000	3.431	MN	22,361	175,000	06/04/2015	05/15/2030
353187-CK-1	Franklin Cnty Oh Hosp Facs Rev Franklin Co-Hosp Facs Rev			2	1.B FE	2,250,760	100.5710	2,011,412	2,000,000	2,010,981		(29,056)			5.000	3.491	MN	12,778	100,000	06/04/2015	05/15/2031
353187-CL-9	Franklin Cnty Oh Hosp Facs Rev Franklin Co-Hosp Facs Rev			2	1.B FE	8,009,116	100.5520	7,184,469	7,145,000	7,182,920		(100,313)			5.000	3.541	MN	45,649	357,250	06/04/2015	05/15/2032
358082-HX-6	FRESNO CALIF REF PENSION OBLIG BDS 2002				1.E FE	4,624,700	103.6340	4,653,153	4,490,000	4,580,759		(17,897)			6.550	5.665	JD	24,508	294,095	09/21/2022	06/01/2029
38122N-B5-0	Golden St Tob Securitization Txbl-Ref-Enh Tobacco Settle			1	1.D FE	2,215,000	84.1600	1,864,144	2,215,000	2,215,000					2.746	2.746	JD	5,069	60,824	09/30/2021	06/01/2034
38122N-D4-1	Golden St Tob Securitization TXBL-Ref-Ser A-1			1	1.G FE	19,643,415	82.3980	16,100,608	19,540,000	19,615,274		(9,549)			3.487	3.424	JD	56,780	681,360	12/16/2021	06/01/2036
38611T-DJ-3	Grand Parkway Transprtn Corp Taxable Ref Tier Toll Rev			1	1.C FE	1,735,000	77.3720	1,342,402	1,735,000	1,735,000					3.006	3.006	AO	13,039	52,154	02/12/2020	10/01/2039
387883-YN-5	Grant Cnty WA Public Util Taxable-Priest Rapids HydroEle			1	1.C FE	1,825,000	89.9860	1,642,243	1,825,000	1,825,000					2.478	2.478	JJ	22,612	45,224	01/08/2020	01/01/2030
39081J-AN-8	Great Lakes MI Wtr Auth Rev Ref-Senior Lien-Ser C			2	1.D FE	15,771,059	101.9590	13,856,228	13,590,000	13,971,461		(244,789)			5.000	3.071	JJ	339,750	679,500	10/14/2016	07/01/2033
413890-GF-5	HARRIS CNTY-HOUSTON SPORTS AUT			2	1.E FE	2,432,898	83.4130	2,314,719	2,775,000	2,437,548		4,650			3.860	4.977	MN	13,687	53,558	09/05/2024	11/15/2040
414008-CQ-3	Harris Cnty TX Cultural Edu Taxable Ref Baylor Coll of Med			1	1.F FE	2,700,000	94.2640	2,545,120	2,700,000	2,700,000					2.513	2.513	MN	8,670	67,851	10/20/2020	11/15/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
414008-CR-1	Harris Cnty TX Cultural Edu Taxable Ref Baylor Coll of Med			1	1.F FE	1,300,000	92.8370	1,206,878	1,300,000	1,300,000					2.694	2.694	MN	4,475	35,022	10/20/2020	11/15/2028
414009-JV-3	Harris Cnty TX Cultural Edu Texas Childrens Hospital			2	1.D FE	8,382,720	101.2870	7,434,436	7,340,000	7,427,922		(114,603)			5.000	3.361	AO	91,750	367,000	05/14/2015	10/01/2029
419794-F8-0	Hawaii State Arpts Sys Revenue Taxable Ref Ser E			1	1.D FE	1,795,000	92.3650	1,657,950	1,795,000	1,795,000					2.130	2.130	JJ	19,117	38,234	10/08/2020	07/01/2028
419794-F9-8	Hawaii State Arpts Sys Revenue Taxable Ref Ser E			1	1.D FE	2,280,000	90.4840	2,063,037	2,280,000	2,280,000					2.230	2.230	JJ	25,422	50,844	10/08/2020	07/01/2029
419794-G2-2	Hawaii State Arpts Sys Revenue Taxable Ref Ser E			1	1.D FE	3,000,000	88.6750	2,660,241	3,000,000	3,000,000					2.330	2.330	JJ	34,950	69,900	10/08/2020	07/01/2030
420514-AJ-0	Hawthorne CA Pension Oblig Taxable				1.D FE	3,075,000	95.3230	2,931,170	3,075,000	3,075,000					2.599	2.599	JD	6,660	79,919	09/25/2019	06/01/2027
420514-AK-7	Hawthorne CA Pension Oblig Taxable				1.D FE	1,000,000	93.5630	935,630	1,000,000	1,000,000					2.699	2.699	JD	2,249	26,990	09/25/2019	06/01/2028
420514-AL-5	Hawthorne CA Pension Oblig Taxable				1.D FE	1,230,000	91.9420	1,130,884	1,230,000	1,230,000					2.799	2.799	JD	2,869	34,428	09/25/2019	06/01/2029
420514-AM-3	Hawthorne CA Pension Oblig Taxable			2	1.D FE	1,320,000	90.3910	1,193,163	1,320,000	1,320,000					2.899	2.899	JD	3,189	38,267	09/25/2019	06/01/2030
420514-AN-1	Hawthorne CA Pension Oblig Taxable			2	1.D FE	1,500,000	88.9600	1,334,394	1,500,000	1,500,000					2.999	2.999	JD	3,749	44,985	09/25/2019	06/01/2031
420514-AP-6	Hawthorne CA Pension Oblig Taxable			2	1.D FE	1,750,000	87.6970	1,534,692	1,750,000	1,750,000					3.099	3.099	JD	4,519	54,233	09/25/2019	06/01/2032
432342-DQ-3	Hillsborough Cnty FL Sol Wst AMT-Ref-Ser A			2	1.D FE	9,091,524	102.8130	8,019,437	7,800,000	8,047,121		(143,089)			5.000	3.031	MS	130,000	390,000	11/02/2016	09/01/2032
432342-DR-1	Hillsborough Cnty FL Sol Wst AMT-Ref-Ser A			2	1.D FE	6,612,399	102.7660	5,857,685	5,700,000	5,874,970		(101,233)			5.000	3.091	MS	95,000	285,000	11/02/2016	09/01/2033
438701-Z5-6	Honolulu City & Cnty HI Wstwtr Taxable Ref Ser A			1	1.C FE	2,705,000	82.9880	2,244,820	2,705,000	2,705,000					1.623	1.623	JJ	21,951	43,902	12/16/2020	07/01/2031
438701-Z6-4	Honolulu City & Cnty HI Wstwtr Taxable Ref Ser A			1	1.C FE	1,200,000	81.1720	974,064	1,200,000	1,200,000					1.753	1.753	JJ	10,518	21,036	12/16/2020	07/01/2032
438701-Z7-2	Honolulu City & Cnty HI Wstwtr Taxable Ref Ser A			1	1.C FE	1,350,000	79.5090	1,073,374	1,350,000	1,350,000					1.873	1.873	JJ	12,643	25,286	12/16/2020	07/01/2033
438701-Z8-0	Honolulu City & Cnty HI Wstwtr Taxable Ref Ser A			1	1.C FE	1,250,000	77.8280	972,844	1,250,000	1,250,000					1.973	1.973	JJ	12,331	24,663	12/16/2020	07/01/2034
438701-Z9-8	Honolulu City & Cnty HI Wstwtr Taxable Ref Ser A			1	1.C FE	1,000,000	76.2650	762,652	1,000,000	1,000,000					2.073	2.073	JJ	10,365	20,730	12/16/2020	07/01/2035
442349-EP-7	Houston TX Arpt Sys Revenue Taxable Ref Sub Ser C				1.E FE	14,190,000	93.4130	13,255,319	14,190,000	14,190,000					1.816	1.816	JJ	128,845	257,690	09/18/2020	07/01/2027
44420R-AV-2	Hudson Ny Yards Infra Ref Ser A			2	1.C FE	3,554,700	103.3520	3,100,548	3,000,000	3,134,341		(60,613)			5.000	2.811	FA	56,667	150,000	05/24/2017	02/15/2033
45203H-4Z-2	Illinois State Fin Auth Rev OSF Hlthcare Sys-Ser A			2	1.F FE	2,119,097	100.8900	1,962,311	1,945,000	1,962,762		(19,720)			5.000	3.921	MN	12,426	97,250	09/17/2015	11/15/2031
45203H-5A-6	Illinois State Fin Auth Rev OSF Hlthcare Sys-Ser A			2	1.F FE	3,798,060	100.7450	3,526,061	3,500,000	3,530,471		(33,815)			5.000	3.971	MN	22,361	175,000	09/17/2015	11/15/2032
45203H-8R-6	Illinois State Fin Auth Rev DePaul University			2	1.E FE	1,161,910	102.1790	1,021,787	1,000,000	1,030,846		(16,939)			5.000	3.170	AO	12,500	50,000	03/23/2016	10/01/2033
45204F-DU-6	Illinois St Fin Auth Revenue TXBL Ref OSF Healthcare Sys			1	1.F FE	2,000,000	94.3860	1,887,712	2,000,000	2,000,000					2.280	2.280	MN	5,827	45,600	09/18/2020	05/15/2027
45204F-DV-4	Illinois St Fin Auth Revenue TXBL Ref OSF Healthcare Sys			1	1.F FE	2,750,000	92.6350	2,547,474	2,750,000	2,750,000					2.509	2.509	MN	8,816	68,998	09/18/2020	05/15/2028
45204F-VH-5	Illinois St Fin Auth Revenue TAXABLE BDS 2023			2	1.F FE	13,120,000	100.6490	13,205,162	13,120,000	13,120,000					6.693	6.693	JJ	439,061	748,843	08/16/2023	07/01/2033
452252-FH-7	Illinois St Toll Highway Auth BABs-Direct Payment-Taxable				1.D FE	3,822,227	104.1100	3,008,773	2,890,000	3,400,252		(50,303)			6.184	3.735	JJ	89,359	178,718	02/26/2015	01/01/2034
452252-KJ-7	Illinois St Toll Highway Auth Ser A			2	1.D FE	1,131,930	100.6560	1,006,558	1,000,000	1,007,764		(15,138)			5.000	3.421	JJ	25,000	50,000	07/10/2015	01/01/2030
452252-KK-4	Illinois St Toll Highway Auth Ser A			2	1.D FE	1,715,436	100.6410	1,539,804	1,530,000	1,540,969		(21,369)			5.000	3.541	JJ	38,250	76,500	07/10/2015	01/01/2031
452252-KL-2	Illinois St Toll Highway Auth Ser A			2	1.D FE	1,842,671	100.6290	1,660,377	1,650,000	1,661,422		(22,243)			5.000	3.591	JJ	41,250	82,500	07/10/2015	01/01/2032
452252-KM-0	Illinois St Toll Highway Auth Ser A			2	1.D FE	2,885,571	100.6190	2,606,022	2,590,000	2,607,545		(34,159)			5.000	3.621	JJ	64,750	129,500	07/10/2015	01/01/2033
45506D-TK-1	Indiana St Fin Auth Revenue Gr Ref-Stadium Proj-Ser A			2	1.B FE	8,693,550	100.9450	7,570,898	7,500,000	7,579,901		(133,305)			5.250	3.391	FA	164,063	393,750	05/08/2015	02/01/2031
45506D-TL-9	Indiana St Fin Auth Revenue Gr Ref-Stadium Proj-Ser A			2	1.B FE	5,900,500	100.8650	5,043,240	5,000,000	5,062,264		(104,122)			5.250	3.081	FA	109,375	262,500	12/01/2015	02/01/2032
45528U-RV-5	Indianapolis In Local Public I AMT-Ref-Indianapolis Airport			2	1.F FE	9,549,007	100.0860	8,562,323	8,555,000	8,555,000		(124,474)			5.000	3.507	JJ	213,875	427,750	12/01/2015	01/01/2030
45528U-RW-3	Indianapolis In Local Public I AMT-Ref-Indianapolis Airport			2	1.F FE	6,106,958	100.0850	5,504,659	5,500,000	5,500,000		(76,209)			5.000	3.577	JJ	137,500	275,000	12/01/2015	01/01/2031
457074-BN-1	Inglewood CA Taxable			2	1.C FE	3,520,000	80.9280	2,848,655	3,520,000	3,520,000					3.621	3.621	MS	42,486	127,459	06/03/2020	09/01/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
46246K-K3-5	Iowa St Fin Auth Revenue BABs Taxable				1.A FE	3,336,718	99.7640	2,748,495	2,755,000	2,917,521		(42,710)			5.272	3.476	FA	60,518	145,244	04/03/2013	08/01/2030
472682-ZK-2	Jefferson County Alabama Swr			2	2.A FE	3,295,215	110.0730	3,269,174	2,970,000	3,269,417		(25,798)			5.250	3.880	AO	38,981	104,383	01/11/2024	10/01/2040
472682-ZM-8	Jefferson County Alabama Swr				2.A FE	5,141,682	109.2240	5,128,043	4,695,000	5,127,786		(13,896)			5.250	4.491	AO	61,622	165,010	01/11/2024	10/01/2042
47770V-BQ-2	JOBS Ohio Beverage Sys Taxable Ref Ser A			1	1.C FE	6,496,183	79.3940	5,529,799	6,965,000	6,538,935		26,914			2.833	3.444	JJ	98,659	197,318	05/18/2023	01/01/2038
47770V-BR-0	JOBS Ohio Beverage Sys SR LIEN TAXABLE BDS 2023			1	1.C FE	5,895,000	98.2920	5,794,331	5,895,000	5,895,000					4.433	4.434	JJ	130,663	261,325	01/19/2023	01/01/2033
48504N-BZ-1	Kansas City MO Indl Dev Auth AMT KC Intl Airport			2	1.F FE	2,379,276	99.5920	2,141,222	2,150,000	2,283,760		(23,881)			4.000	2.701	MS	28,667	86,000	10/15/2020	03/01/2034
48504N-CB-3	Kansas City MO Indl Dev Auth AMT KC Intl Airport			2	1.F FE	2,559,211	99.3890	2,325,691	2,340,000	2,468,250		(22,791)			4.000	2.851	MS	31,200	93,600	10/15/2020	03/01/2036
48504N-CD-9	Kansas City MO Indl Dev Auth AMT KC Intl Airport			2	1.F FE	6,401,429	98.3450	5,792,515	5,890,000	6,189,659		(53,120)			4.000	2.931	MS	78,533	235,600	10/15/2020	03/01/2038
485428-ZY-5	KANSAS ST DEV FIN AUTH REVENUE EMPLOYEES RETIREMENT SYS 2004			1	1.D FE	3,848,962	102.0940	3,726,416	3,650,000	3,812,278		(23,039)			5.501	4.641	MN	33,464	200,787	05/18/2023	05/01/2034
485429-Z7-2	Kansas St Dev Fin Auth Revenue Taxable Ser H				1.E FE	16,850,000	94.3800	15,902,979	16,850,000	16,850,000					4.927	4.927	AO	175,264	830,200	08/13/2015	04/15/2045
49127K-CF-5	Kentucky St Econ Dev Auth Rev Taxable-Ref-Ser B			2	1.E FE	1,250,000	95.7880	1,197,350	1,250,000	1,250,000					4.021	4.021	JD	4,189	50,263	12/07/2017	12/01/2029
49127K-CG-3	Kentucky St Econ Dev Auth Rev Taxable-Ref-Ser B			2	1.E FE	1,000,000	95.0890	950,886	1,000,000	1,000,000					4.121	4.121	JD	3,434	41,210	12/07/2017	12/01/2030
492279-CU-6	Kern Cnty CA Pension Oblig Adj Ref Taxable				1.D FE	23,577,981	98.6780	20,623,681	20,900,000	21,949,356		(427,059)			4.185	2.030	MON	38,874	874,665	03/23/2023	08/15/2027
492436-BA-7	Kerrville Tex Health Facs Dev Ref-Peterson Regl Med Ctr			2	1.G FE	2,304,533	100.5430	2,106,380	2,095,000	2,110,780		(24,640)			5.000	3.762	FA	39,572	104,750	12/01/2015	08/15/2030
507686-RP-0	Lake Central IN Multi-Dist Sch Taxable Ref			2	1.B FE	2,000,000	88.3390	1,766,778	2,000,000	2,000,000					1.721	1.721	JJ	15,871	34,420	09/03/2020	07/15/2029
507686-RQ-8	Lake Central IN Multi-Dist Sch Taxable Ref			2	1.B FE	1,000,000	85.8820	858,820	1,000,000	1,000,000					1.801	1.801	JJ	8,305	18,010	09/03/2020	07/15/2030
507686-RR-6	Lake Central IN Multi-Dist Sch Taxable Ref			2	1.B FE	2,200,000	83.8260	1,844,161	2,200,000	2,200,000					1.921	1.921	JJ	19,487	42,262	09/03/2020	07/15/2031
507686-RS-4	Lake Central IN Multi-Dist Sch Taxable Ref			2	1.B FE	2,565,000	81.3330	2,086,184	2,565,000	2,565,000					2.051	2.051	JJ	24,258	52,608	09/03/2020	01/15/2033
523470-FZ-0	Lee Cnty Fla Arpt Rev			2	1.F FE	5,600,980	100.7820	5,049,173	5,010,000	5,060,768		(66,039)			5.000	3.611	AO	62,625	250,500	06/03/2015	10/01/2032
523470-GA-4	Lee Cnty Fla Arpt Rev			2	1.F FE	4,345,926	100.7450	3,929,059	3,900,000	3,938,372		(49,899)			5.000	3.651	AO	48,750	195,000	06/03/2015	10/01/2033
544445-TW-9	Los Angeles CA Dept of Arpts Taxable Ref Subordinate Ser C			1	1.D FE	1,000,000	92.5780	925,784	1,000,000	1,000,000					1.101	1.101	MN	1,407	11,010	01/28/2021	05/15/2027
544445-TX-7	Los Angeles CA Dept of Arpts Taxable Ref Subordinate Ser C			1	1.D FE	1,150,000	89.8570	1,033,358	1,150,000	1,150,000					1.251	1.251	MN	1,838	14,387	01/28/2021	05/15/2028
544587-Z8-4	Los Angeles Ca Muni Impt Corpl			2	1.D FE	776,470	73.4430	734,433	1,000,000	780,045		3,575			2.863	4.780	MN	4,772	14,315	08/01/2024	11/01/2041
54473E-NT-7	Los Angeles Cnty CA Public Wks BABs-Recovery Zone Econ Dev				1.B FE	14,989,534	108.1540	11,967,240	11,065,000	12,675,047		(162,067)			7.488	4.144	FA	345,228	828,547	04/07/2015	08/01/2033
54627R-AM-2	LOUISIANA ST LOCAL GOVT ENVRNM TAXABLE BDS 2022A				1.A FE	24,000,000	97.1150	23,307,696	24,000,000	24,000,000					4.145	4.143	FA	414,500	994,800	05/12/2022	02/01/2033
54627R-AT-7	LOUISIANA ST LOCAL GOVT ENVRNM TAXABLE BDS 2023				1.A FE	10,140,100	98.9610	9,896,130	10,000,000	10,128,235		(8,871)			5.198	5.041	JD	43,317	519,800	06/07/2023	12/01/2039
546398-2Z-0	Louisiana St Public Facs Authr Ref-Ochsner Clinic Fndtn PJ			2	1.G FE	1,103,655	100.5140	1,005,143	1,000,000	1,004,703		(12,429)			5.000	3.706	MN	6,389	50,000	12/01/2015	05/15/2029
546398-3B-2	Louisiana St Public Facs Authr Ref-Ochsner Clinic Fndtn PJ			2	1.G FE	1,092,670	100.4920	1,004,923	1,000,000	1,004,228		(11,164)			5.000	3.836	MN	6,389	50,000	12/01/2015	05/15/2031
546398-3C-0	Louisiana St Public Facs Authr Ref-Ochsner Clinic Fndtn PJ			2	1.G FE	1,382,376	100.4600	1,275,846	1,270,000	1,275,137		(13,562)			5.000	3.886	MN	8,114	63,500	12/01/2015	05/15/2032
546475-VS-0	Louisiana St Gas & Fuels Tax			1	1.C FE	13,135,000	80.3950	10,559,870	13,135,000	13,135,000					3.052	3.052	MN	66,813	400,880	01/13/2022	05/01/2038
54651R-CS-6	Louisiana State Unclaimed Prop I 49 South Project				1.D FE	1,060,000	92.1590	976,880	1,060,000	1,060,000					1.343	1.343	MS	4,745	14,236	02/04/2021	09/01/2027
54651R-CT-4	Louisiana State Unclaimed Prop I 49 South Project				1.D FE	2,500,000	89.8480	2,246,195	2,500,000	2,500,000					1.543	1.543	MS	12,858	38,575	02/04/2021	09/01/2028
54651R-DF-3	Louisiana State Unclaimed Prop I 49 South Project				1.D FE	1,185,000	92.1590	1,092,078	1,185,000	1,185,000					1.343	1.343	MS	5,305	15,915	02/04/2021	09/01/2027
54651R-DG-1	Louisiana State Unclaimed Prop I 49 South Project				1.D FE	500,000	89.8480	449,239	500,000	500,000					1.543	1.543	MS	2,572	7,715	02/04/2021	09/01/2028
54651R-DH-9	Louisiana State Unclaimed Prop I 49 South Project				1.D FE	1,500,000	87.9930	1,319,894	1,500,000	1,500,000					1.779	1.779	MS	8,895	26,685	02/04/2021	09/01/2029
54651R-DN-6	Louisiana State Unclaimed Prop I 49 South Project			1	1.D FE	1,000,000	77.9930	779,926	1,000,000	1,000,000					2.179	2.179	MS	7,263	21,790	02/04/2021	09/01/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
54651R-DP-1	Louisiana State Unclaimed Prop I 49 South Project			1	1.D FE	1,280,000	76.5100	979,322	1,280,000	1,280,000					2.279	2.279	MS	9,724	29,171	02/04/2021	09/01/2035
54811B-PP-0	Lower Colorado River Tx Auth T Transmission Contract Rev			2	1.F FE	1,234,167	100.5600	1,106,160	1,100,000	1,105,878		(15,552)			5.000	3.531	MN	7,028	55,000	06/05/2015	05/15/2030
54811B-PQ-8	Lower Colorado River Tx Auth T Transmission Contract Rev			2	1.F FE	1,860,632	100.5340	1,673,894	1,665,000	1,673,605		(22,759)			5.000	3.579	MN	10,638	83,250	07/01/2015	05/15/2031
54811B-PR-6	Lower Colorado River Tx Auth T Transmission Contract Rev			2	1.F FE	889,792	100.5050	804,038	800,000	803,953		(10,450)			5.000	3.641	MN	5,111	40,000	06/05/2015	05/15/2032
56042R-K4-3	Maine Hlth and Hgr Educ Facs Taxable Ref Ser B			1	1.D FE	2,250,000	81.5580	1,835,048	2,250,000	2,250,000					2.485	2.485	JJ	27,956	55,913	05/06/2021	07/01/2033
56042R-K6-8	Maine Hlth and Hgr Educ Facs Taxable Ref Ser B			1	1.D FE	2,315,000	78.7320	1,822,637	2,315,000	2,315,000					2.635	2.635	JJ	30,500	61,000	05/06/2021	07/01/2035
562784-AL-2	Manhattan Beach CA Pension Ob Taxable			1	1.A FE	550,000	86.8510	477,682	550,000	550,000					2.241	2.241	JJ	6,163	12,326	04/29/2021	01/01/2031
562784-AM-0	Manhattan Beach CA Pension Ob Taxable			1	1.A FE	450,000	85.1440	383,150	450,000	450,000					2.341	2.341	JJ	5,267	10,535	04/29/2021	01/01/2032
562784-AP-3	Manhattan Beach CA Pension Ob Taxable			1	1.A FE	1,850,000	82.5900	1,527,919	1,850,000	1,850,000					2.591	2.591	JJ	23,967	47,934	04/29/2021	01/01/2034
562784-AQ-1	Manhattan Beach CA Pension Ob Taxable			1	1.A FE	1,000,000	81.2610	812,613	1,000,000	1,000,000					2.691	2.691	JJ	13,455	26,910	04/29/2021	01/01/2035
574205-JB-7	MARYLAND ST ECON DEV CORP TAXABLE BDS 2024			1	1.G FE	3,605,000	97.4880	3,514,446	3,605,000	3,605,000					5.018	5.018	MN	15,577	50,250	08/16/2024	11/30/2033
574205-JC-5	MARYLAND ST ECON DEV CORP TAXABLE BDS 2024			1	1.G FE	4,570,332	97.0590	4,411,345	4,545,000	4,569,261		(1,071)			5.068	4.997	MN	19,835	63,984	08/16/2024	11/30/2034
574205-JD-3	MARYLAND ST ECON DEV CORP TAXABLE BDS 2024			1	1.G FE	1,625,000	96.9460	1,575,374	1,625,000	1,625,000					5.168	5.168	MN	7,232	23,328	08/16/2024	11/30/2035
57420V-PB-3	Maryland St Econ Dev Corp Stud Ref-Univ MD Clg Park Projs			2	1.E FE	2,634,625	101.6080	2,301,417	2,265,000	2,323,437		(39,820)			5.000	3.121	JD	9,438	113,250	02/25/2016	06/01/2035
57563R-QZ-5	Massachusetts Edl Fing Auth Taxable Ser A				1.C FE	2,565,000	97.1020	2,490,659	2,565,000	2,565,000					2.562	2.562	JJ	32,858	65,715	10/22/2020	07/01/2026
57563R-TW-9	Massachusetts Edl Fing Auth TAXABLE ISSUE N SR BDS 2024A				1.C FE	2,365,000	101.2440	2,394,428	2,365,000	2,365,000					6.069	6.068	JJ	76,152		05/31/2024	07/01/2033
57584X-DD-0	Massachusetts St Dev Fin Agy C Ref-Caregroup-Ser H-1			2	1.G FE	3,078,523	100.6080	2,736,529	2,720,000	2,741,247		(41,430)			5.000	3.411	JJ	68,000	136,000	08/21/2015	07/01/2029
57584X-DE-8	Massachusetts St Dev Fin Agy C Ref-Caregroup-Ser H-1			2	1.G FE	1,572,653	100.5770	1,403,044	1,395,000	1,405,551		(20,566)			5.000	3.461	JJ	34,875	69,750	08/21/2015	07/01/2030
57584X-DF-5	Massachusetts St Dev Fin Agy C Ref-Caregroup-Ser H-1			2	1.G FE	1,119,390	100.5630	1,005,631	1,000,000	1,007,118		(13,865)			5.000	3.551	JJ	25,000	50,000	08/21/2015	07/01/2031
575896-QK-4	Ma Port Auth-Ser B AMT-Ser B			2	1.C FE	1,148,800	100.7370	1,007,369	1,000,000	1,008,658		(16,904)			5.000	3.240	JJ	25,000	50,000	07/09/2015	07/01/2028
576000-XN-8	Massachusetts St Sch Bldg Taxable Ref SubSer B			1	1.C FE	6,093,120	86.4160	5,184,954	6,000,000	6,048,599		(9,353)			3.066	2.884	AO	38,836	183,960	12/13/2019	10/15/2033
576000-ZW-6	Massachusetts St Sch Bldg Taxable Ref Senior Ser C			1	1.B FE	10,043,100	74.1300	7,412,990	10,000,000	10,025,770		(4,378)			2.950	2.898	MN	37,694	295,000	10/09/2020	05/15/2043
576004-HG-3	MASSACHUSETTS ST SPL OBLG REVE TAXABLE BDS 2022			1	1.A FE	1,662,132	97.6930	1,663,557	1,702,843	1,670,484		4,179			4.110	4.448	JJ	32,272	69,987	12/15/2022	07/15/2031
592041-XV-4	MET GOVT NASHVILLE & DAVIDSON TAXABLE REV BDS 2016			1	1.A FE	3,340,029	86.3380	3,324,009	3,850,000	3,397,300		36,140			3.237	4.770	AO	31,156	124,625	05/18/2023	10/01/2036
592190-MK-5	Met Nashville Tn Arpt Auth Arp AMT-Ser B			2	1.D FE	1,155,840	100.5560	1,005,564	1,000,000	1,009,355		(18,283)			5.000	3.100	JJ	25,000	50,000	12/09/2015	07/01/2030
592190-ML-3	Met Nashville Tn Arpt Auth Arp AMT-Ser B			2	1.D FE	1,438,125	100.5450	1,256,818	1,250,000	1,261,321		(22,117)			5.000	3.160	JJ	31,250	62,500	12/09/2015	07/01/2031
592190-MM-1	Met Nashville Tn Arpt Auth Arp AMT-Ser B			2	1.D FE	1,736,281	100.5270	1,522,981	1,515,000	1,528,345		(26,060)			5.000	3.210	JJ	37,875	75,750	12/09/2015	07/01/2032
59259Y-5T-2	Met Transprtn Auth NY Revenue			2	1.G FE	2,333,080	101.2630	2,025,250	2,000,000	2,032,504		(36,355)			5.000	3.091	MN	12,778	100,000	07/24/2015	11/15/2028
59259Y-5U-9	Met Transprtn Auth NY Revenue			2	1.G FE	4,635,680	101.2480	4,049,936	4,000,000	4,062,248		(69,573)			5.000	3.171	MN	25,556	200,000	07/24/2015	11/15/2029
59259Y-5V-7	Met Transprtn Auth NY Revenue			2	1.G FE	3,456,900	101.2390	3,037,167	3,000,000	3,044,876		(50,125)			5.000	3.241	MN	19,167	150,000	07/24/2015	11/15/2030
59259Y-5Y-1	Met Transprtn Auth NY Revenue			2	1.G FE	6,015,083	101.2290	5,314,528	5,250,000	5,325,370		(84,134)			5.000	3.311	MN	33,542	262,500	07/24/2015	11/15/2031
59259Y-CA-5	Met Transprtn Auth NY Revenue BABs				1.G FE	3,195,939	104.6960	2,706,394	2,585,000	2,840,886		(45,672)			6.548	4.282	MN	21,628	169,266	12/01/2015	11/15/2031
592647-BD-2	Met Washington Dc Arpts Auth A Ref-AMT-Ser B			2	1.D FE	11,159,700	100.7300	10,073,010	10,000,000	10,099,866		(129,885)			5.000	3.631	AO	125,000	500,000	07/01/2015	10/01/2031
59333M-U3-7	Miami-Dade Cnty Fl Sch Brd COPS-Ser D			2	1.E FE	11,380,000	101.5750	10,157,460	10,000,000	10,170,888		(152,306)			5.000	3.381	FA	208,333	500,000	12/16/2015	02/01/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
59333N-V4-2	MIAMI-DADE CNTY FL SPL OBLIG Taxable Ref Subordinate Rev			1	1.E FE	7,000,000	79.0300	5,532,128	7,000,000	7,000,000					2.686	2.686	AO	47,005	188,020	12/10/2020	10/01/2035
59333N-V5-9	MIAMI-DADE CNTY FL SPL OBLIG Taxable Ref Subordinate Rev			1	1.E FE	15,770,000	77.5270	12,226,024	15,770,000	15,770,000					2.736	2.736	AO	107,867	431,467	12/10/2020	10/01/2036
59333P-Q9-2	Miami-Dade Cnty Fla Aviation Ref-AMT-Ser A			2	1.E FE	1,732,574	100.7600	1,581,927	1,570,000	1,584,061		(18,267)			5.000	3.771	AO	19,625	78,500	06/10/2015	10/01/2029
59333P-R3-4	Miami-Dade Cnty Fla Aviation Ref-AMT-Ser A			2	1.E FE	1,434,823	100.6200	1,323,153	1,315,000	1,325,425		(13,528)			5.000	3.911	AO	16,438	65,750	06/10/2015	10/01/2031
59333P-R4-2	Miami-Dade Cnty Fla Aviation Ref-AMT-Ser A			2	1.E FE	1,934,362	100.5690	1,790,126	1,780,000	1,793,458		(17,457)			5.000	3.961	AO	22,250	89,000	06/10/2015	10/01/2032
59333P-R5-9	Miami-Dade Cnty Fla Aviation Ref-AMT-Ser A			2	1.E FE	1,949,796	100.5320	1,809,581	1,800,000	1,813,082		(16,963)			5.000	4.001	AO	22,500	90,000	06/10/2015	10/01/2033
59333T-EB-2	Miami-Dade Cnty FL Public Facs Ref-Jackson Hlth Sys-Ser A			2	1.C FE	14,767,216	100.5130	13,473,741	13,405,000	13,472,628		(159,119)			5.000	3.761	JD	55,854	670,250	06/25/2015	06/01/2032
59333T-FF-2	Miami-Dade Cnty FL Public Facs Ref-Public Health Trust			2	1.C FE	7,607,986	102.1080	6,917,837	6,775,000	7,003,544		(89,196)			5.000	3.530	JD	28,229	338,750	04/27/2017	06/01/2037
59335K-FG-7	MIAMI-DADE CNTY FLA SEAPORT RE TAXABLE BDS 2023				1.G FE	1,085,000	102.8520	1,115,946	1,085,000	1,085,000					5.499	5.499	MN	9,944	52,372	12/01/2023	11/01/2029
59335K-FJ-1	MIAMI-DADE CNTY FLA SEAPORT RE TAXABLE BDS 2023				1.G FE	1,000,000	103.6230	1,036,231	1,000,000	1,000,000					5.643	5.643	MN	9,405	49,533	12/01/2023	11/01/2031
594615-JG-2	Michigan St Bldg Auth Revenue Unrefunded Ref Facs Ser I			2	1.C FE	15,434,385	101.1970	14,516,681	14,345,000	14,527,332		(225,845)			5.000	3.345	AO	151,419	717,250	10/06/2020	04/15/2030
605638-AP-0	Mississippi St Gaming Tax Rev Ser E			2	1.E FE	1,716,690	101.0300	1,515,447	1,500,000	1,519,708		(24,422)			5.000	3.290	AO	15,833	75,000	09/24/2015	10/15/2029
605638-AQ-8	Mississippi St Gaming Tax Rev Ser E			2	1.E FE	5,681,300	100.9820	5,049,100	5,000,000	5,062,198		(77,019)			5.000	3.380	AO	52,778	250,000	09/24/2015	10/15/2030
605638-AR-6	Mississippi St Gaming Tax Rev Ser E			2	1.E FE	6,715,360	100.9130	5,928,621	5,875,000	5,952,160		(95,617)			5.000	3.291	AO	62,014	293,750	12/01/2015	10/15/2031
605638-AS-4	Mississippi St Gaming Tax Rev Ser E			2	1.E FE	3,297,155	100.8820	2,935,663	2,910,000	2,945,605		(44,081)			5.000	3.407	AO	30,717	145,500	12/01/2015	10/15/2032
61075T-MA-3	Monroe Cnty NY Indl Dev Corp Ref-Univof Rochester-Ser A			2	1.D FE	1,149,550	100.8600	1,008,598	1,000,000	1,008,660		(16,907)			5.000	3.240	JJ	25,000	50,000	06/17/2015	07/01/2030
612285-AN-6	Montebello CA Pension Oblig Taxable			2	1.C FE	2,790,000	88.3280	2,464,354	2,790,000	2,790,000					4.056	4.056	JD	9,430	113,162	05/28/2020	06/01/2039
612555Q-AR-7	Monterey Pk CA Pension Oblig Taxable Ser A			1	1.C FE	6,621,883	72.5590	4,785,266	6,595,000	6,613,013		(2,516)			3.021	2.974	JD	16,603	199,235	02/04/2021	06/01/2043
645913-AA-2	New Jersey Economic Dev Auth S				1.F FE	19,416,322	105.7680	19,292,010	18,240,000	19,006,240		(299,549)			7.425	5.485	FA	511,632	1,354,320	11/06/2023	02/15/2029
646066-7F-1	New Jersey St Eductnl Facs Aut Txbl Seton Hall Univ Ser D			1	1.E FE	3,445,000	88.3220	3,042,707	3,445,000	3,445,000					3.468	3.468	JJ	59,736	119,473	06/05/2020	07/01/2035
646066-7G-9	New Jersey St Eductnl Facs Aut Txbl Seton Hall Univ Ser D			1	1.E FE	2,250,000	85.4070	1,921,664	2,250,000	2,250,000					3.908	3.908	JJ	43,965	87,930	06/05/2020	07/01/2040
646140-DG-5	New Jersey St Turnpike Auth Tu Taxable Ref Ser C			2	1.D FE	16,006,500	89.2490	13,387,335	15,000,000	15,109,520		(216,199)			3.223	1.750	JJ	241,725	483,450	09/17/2020	01/01/2035
646140-EA-7	New Jersey St Turnpike Auth Tu Taxable Ref Ser B			2	1.E FE	2,910,000	73.2870	2,132,655	2,910,000	2,910,000					2.782	2.782	JJ	40,478	80,956	01/22/2021	01/01/2040
64763H-FB-6	New Orleans LA Aviation Brd AMT-Ser B			2	1.E FE	7,022,833	100.0000	6,115,000	6,115,000	6,115,000		(112,880)			5.000	3.111	JJ	152,875	305,750	12/01/2015	01/01/2028
649451-CY-5	New York Convention Ctr Dev Ref-Hotel Unit Fee Secured			2	1.F FE	5,708,550	101.0030	5,050,125	5,000,000	5,070,146		(78,276)			5.000	3.349	MN	31,944	250,000	08/21/2015	11/15/2032
649451-DJ-7	New York Convention Ctr Dev Ref-Hotel Unit Fee Secured			2	1.F FE	8,580,579	101.0540	7,563,907	7,485,000	7,593,225		(120,822)			5.000	3.299	MN	47,821	374,250	08/21/2015	11/15/2031
64971Q-RB-1	New York NY City Transitional Taxable-Future Tax Secd				1.A FE	4,097,502	96.4190	3,663,918	3,800,000	3,930,669		(19,863)			4.200	3.542	MN	26,600	159,600	03/24/2015	11/01/2030
64971X-S8-2	New York NY City Transitional TAXABLE FUTURE TAX SECD 2022			1	1.A FE	15,849,280	90.4800	14,476,720	16,000,000	15,877,662		11,000			3.850	3.951	FA	256,667	616,000	03/30/2022	02/01/2034
64971X-UD-8	New York NY City Transitional Future Tax Subordinate Ser C			2	1.A FE	7,245,886	99.6820	6,225,135	6,245,000	6,849,662		(96,190)			4.000	2.220	MN	41,633	249,800	09/16/2020	05/01/2041
64972H-WU-2	New York NY City Transitional Fiscal 2015 Ser S2			2	1.C FE	4,762,849	100.9630	4,164,707	4,125,000	4,164,496		(71,682)			5.000	3.190	JJ	95,104	206,250	06/18/2015	07/15/2030
64972H-XT-4	New York NY City Transitional Fiscal 2015 Ser S2			2	1.C FE	5,740,700	100.9360	5,046,800	5,000,000	5,046,007		(83,455)			5.000	3.260	JJ	115,278	250,000	06/18/2015	07/15/2031
64989K-LJ-3	New York St Pwr Auth Revenue Taxable Ref Ser B			1	1.C FE	7,285,000	77.2670	5,628,879	7,285,000	7,285,000					2.818	2.818	MN	26,232	205,291	04/30/2020	11/15/2039
64990B-NE-9	New York St Dorm Auth Rev N Shore Long Island Jewish Obl			2	1.G FE	11,019,861	100.4610	10,076,198	10,030,000	10,069,444		(116,536)			5.000	3.791	MN	83,583	501,500	06/05/2015	05/01/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
64990B-NF-6	New York St Dorm Auth Rev N Shore Long Island Jewish Obl			2	1.G FE	4,824,532	100.4610	4,425,289	4,405,000	4,421,746		(49,464)			5.000	3.831	MN	36,708	220,250	06/05/2015	05/01/2033
64990F-7E-8	New York St Dorm Auth Unrefunded Ser B Grp B			2	1.B FE	13,956,875	100.2180	13,830,125	13,800,000	13,829,692		(127,183)			5.000	3.212	FA	260,667	345,000	06/21/2024	02/15/2030
64990F-E2-6	New York St Dorm Auth			1	1.B FE	2,994,815	85.5640	3,007,561	3,515,000	3,089,187		58,623			2.152	4.406	MS	22,273	75,643	05/11/2023	03/15/2031
64990G-Y3-0	New York St Dorm Auth Revenues Taxable Ref			1	1.E FE	12,540,000	84.6330	10,612,941	12,540,000	12,540,000					2.462	2.462	JJ	154,367	308,735	07/15/2020	07/01/2032
64990G-Y4-8	New York St Dorm Auth Revenues Taxable Ref			1	1.E FE	5,920,000	82.8650	4,905,584	5,920,000	5,920,000					2.512	2.512	JJ	74,355	148,710	07/15/2020	07/01/2033
658203-5Z-3	North Carolina St Muni Pwr Agy Unrefunded-Ser C			2	1.F FE	1,009,067	101.5860	954,911	940,000	952,082		(11,649)			5.000	3.679	JJ	23,500	47,000	09/18/2019	01/01/2031
658203-6A-7	North Carolina St Muni Pwr Agy Prerefunded-Ref-Ser C			2	1.A	1,041,484	101.5860	1,026,022	1,010,000	1,027,687		(13,797)			5.000	3.207	JJ	25,250	25,250	03/11/2024	01/01/2030
658203-6B-5	North Carolina St Muni Pwr Agy Unrefunded-Ref-Ser C			2	1.F FE	6,169,450	101.4420	6,081,466	5,995,000	6,093,064		(76,386)			5.000	3.323	JJ	149,875	149,875	03/11/2024	01/01/2030
658203-X4-1	North Carolina St Muni Pwr Agy Ref-Ser A			2	1.F FE	3,064,232	101.4320	2,718,378	2,680,000	2,722,856		(41,451)			5.000	3.360	JJ	67,000	134,000	07/09/2015	01/01/2031
66285W-NJ-1	N Tx Tollway Auth Revenue Ref-Ser A			2	1.E FE	11,905,708	100.0000	10,600,000	10,600,000	10,600,000		(155,842)			5.000	3.491	JJ	265,000	530,000	04/09/2015	01/01/2032
665304-HY-0	Northern KY Univ Gen Receipts Taxable Ser A			1	1.D FE	1,675,000	83.1090	1,392,074	1,675,000	1,675,000					2.538	2.538	MS	14,171	42,512	04/07/2021	09/01/2032
665304-HZ-7	Northern KY Univ Gen Receipts Taxable Ser A			1	1.D FE	2,000,000	81.7220	1,634,430	2,000,000	2,000,000					2.638	2.638	MS	17,587	52,760	04/07/2021	09/01/2033
665304-JA-0	Northern KY Univ Gen Receipts Taxable Ser A			1	1.D FE	1,545,000	80.3610	1,241,574	1,545,000	1,545,000					2.738	2.738	MS	14,101	42,302	04/07/2021	09/01/2034
665304-JB-8	Northern KY Univ Gen Receipts Taxable Ser A			1	1.D FE	2,500,000	78.7950	1,969,883	2,500,000	2,500,000					2.838	2.838	MS	23,650	70,950	04/07/2021	09/01/2035
665304-JC-6	Northern KY Univ Gen Receipts Taxable Ser A			1	1.D FE	2,250,000	77.7160	1,748,599	2,250,000	2,250,000					2.938	2.938	MS	22,035	66,105	04/07/2021	09/01/2036
665304-JD-4	Northern KY Univ Gen Receipts Taxable Ser A			1	1.D FE	1,000,000	76.8840	768,836	1,000,000	1,000,000					3.038	3.038	MS	10,127	30,380	04/07/2021	09/01/2037
665304-JE-2	Northern KY Univ Gen Receipts Taxable Ser A			1	1.D FE	1,400,000	75.4940	1,056,910	1,400,000	1,400,000					3.068	3.068	MS	14,317	42,952	04/07/2021	09/01/2038
672321-JJ-6	OAKLAND CALIF REDEV AGY TAX ALLOC BDS COLISEUM R 2006B				1.E FE	16,533,611	100.7780	15,928,026	15,805,000	16,428,666		(43,297)			5.537	5.054	MS	291,708	875,123	06/09/2022	09/01/2035
67704L-AA-9	Oglethorpe Ga Pwr Corp First Mtg			1	2.A FE	6,633,639	100.8350	5,344,266	5,300,000	6,252,370		(104,385)			5.534	2.984	JJ	146,651	293,302	03/08/2021	01/01/2035
677525-WV-5	OHIO ST AIR QUALITY DEV AUTH ADJ AMT REF BDS 2				2.B FE	3,380,000	100.8400	3,408,375	3,380,000	3,380,000					4.250	4.250	JD	11,971	143,650	05/20/2022	11/01/2039
684100-AP-5	Orange Calif Pension Oblig Taxable Ref			1	1.C FE	8,300,000	79.5740	6,604,625	8,300,000	8,300,000					2.750	2.750	JD	19,021	228,250	03/04/2021	06/01/2035
684100-AQ-3	Orange Calif Pension Oblig Taxable Ref			1	1.C FE	6,960,000	78.1990	5,442,678	6,960,000	6,960,000					2.820	2.820	JD	16,356	196,272	03/04/2021	06/01/2036
684517-RX-5	Orange Cnty Fl Sch Brd Cops Ref-Ser C			2	1.C FE	9,903,860	102.9460	8,750,385	8,500,000	8,746,251		(149,403)			5.000	3.111	FA	177,083	425,000	03/16/2016	08/01/2034
68607V-3T-0	Oregon St Dept Admin Svcs TAXABLE BDS 2022			1	1.C FE	3,020,000	92.5990	2,796,502	3,020,000	3,020,000					4.041	4.041	AO	30,510	122,038	04/13/2022	04/01/2034
700387-HQ-9	Park Creek CO Met Dist Rev Taxable Senior Ser B			2	1.F FE	435,000	89.9060	391,089	435,000	435,000					3.244	3.244	JD	1,176	14,111	12/13/2019	12/01/2031
700387-HR-7	Park Creek CO Met Dist Rev Taxable Senior Ser B			2	1.F FE	540,000	88.8570	479,826	540,000	540,000					3.344	3.344	JD	1,505	18,058	12/13/2019	12/01/2032
70917R-B5-3	Pennsylvania St Hgr Ed Facs BAB-Temple University			1	1.E FE	5,089,535	102.3520	4,165,714	4,070,000	4,726,811		(114,798)			6.141	2.811	AO	62,485	249,939	09/23/2021	04/01/2030
709224-3G-2	Pennsylvania St Turnpike Commi TXBL REF MOTOR LICENSE FUND			2	1.D FE	5,070,000	81.8490	4,149,739	5,070,000	5,070,000					2.890	2.890	JD	12,210	146,523	02/12/2020	12/01/2035
70922P-AN-2	Pennsylvania St Turnpike Commi				1.A FE	10,000,000	97.7680	9,776,800	10,000,000	10,000,000					3.229	3.229	JD	26,908	322,900	09/11/2014	12/01/2026
70922P-AP-7	Pennsylvania St Turnpike Commi				1.A FE	5,081,125	96.8240	4,841,200	5,000,000	5,022,448		(7,267)			3.329	3.166	JD	13,871	166,450	12/01/2015	12/01/2027
717794-AS-0	Philadelphia Pa Auth For Indl Ref-1st Ser 2015			2	1.E FE	2,322,271	100.3610	2,077,477	2,070,000	2,077,488		(29,809)			5.000	3.511	AO	25,875	103,500	06/24/2015	04/01/2030
717794-AU-5	Philadelphia Pa Auth For Indl Ref-1st Ser 2015			2	1.E FE	7,669,102	100.3160	6,916,816	6,895,000	6,918,085		(91,846)			5.000	3.621	AO	86,188	344,750	06/24/2015	04/01/2032
71781L-AM-1	Philadelphia Auth for Ind Dev Retirement Sys-Ser A				1.E FE	20,716,076	103.8710	17,272,775	16,629,000	18,092,459		(514,288)			6.350	2.931	AO	222,921	1,055,942	07/22/2019	04/15/2028
717868-HQ-9	PHILADELPHIA PA REDEV AUTH REV TAXABLE CITY SVC AGREEME 2023			1	1.E FE	2,000,000	99.7420	1,994,838	2,000,000	2,000,000					5.239	5.239	MS	34,927	104,780	05/18/2023	09/01/2034
717868-HR-7	PHILADELPHIA PA REDEV AUTH REV TAXABLE CITY SVC AGREEME 2023			1	1.E FE	2,210,000	99.4370	2,197,567	2,210,000	2,210,000					5.289	5.289	MS	38,962	116,887	05/18/2023	09/01/2035
717868-HS-5	PHILADELPHIA PA REDEV AUTH REV TAXABLE CITY SVC AGREEME 2023			1	1.E FE	2,000,000	99.2180	1,984,350	2,000,000	2,000,000					5.339	5.339	MS	35,593	106,780	05/18/2023	09/01/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
717901-BF-8	Philadelphia Pa Auth For Indl Ref Childrens Hospital of Phil			2	1.C FE	4,728,800	103.4780	4,139,124	4,000,000	4,202,152		(76,887)			5.000	2.890	JJ	100,000	200,000	05/25/2017	07/01/2033
717901-BG-6	Philadelphia Pa Auth For Indl Ref Childrens Hospital of Phil			2	1.C FE	5,882,450	103.3150	5,165,750	5,000,000	5,245,283		(93,194)			5.000	2.950	JJ	125,000	250,000	05/25/2017	07/01/2034
71883M-LA-0	Phoenix AZ Civic Impt Arpt Rev AMT-Ser A			2	1.D FE	867,232	102.4170	763,004	745,000	780,250		(13,377)			5.000	3.021	JJ	18,625	37,250	11/01/2017	07/01/2034
71884A-G5-2	Phoenix Ariz Civic Impt Corp Taxable Sub Excise Tax Rev			1	1.B FE	4,050,000	73.1480	2,962,486	4,050,000	4,050,000					2.564	2.564	JJ	51,921	103,842	08/05/2020	07/01/2040
72178J-AL-7	Pima Cnty AZ Pledged Rev Oblig Taxable			2	1.B FE	8,800,000	83.7360	7,368,803	8,800,000	8,800,000					2.194	2.194	MN	32,179	193,072	04/22/2021	05/01/2032
72178J-AM-5	Pima Cnty AZ Pledged Rev Oblig Taxable			2	1.B FE	8,000,000	81.9550	6,556,376	8,000,000	8,000,000					2.264	2.264	MN	30,187	181,120	04/22/2021	05/01/2033
73358W-YD-0	Port Auth NY & NJ Ref-AMT-193rd Series			2	1.D FE	7,724,017	100.8530	6,676,449	6,620,000	6,719,348		(123,363)			5.000	3.050	AO	69,878	331,000	10/09/2015	10/15/2028
73358W-YF-5	Port Auth NY & NJ Ref-AMT-193rd Series			2	1.D FE	2,321,058	100.8300	2,031,714	2,015,000	2,042,729		(34,385)			5.000	3.210	AO	21,269	100,750	10/09/2015	10/15/2030
73474T-AD-2	Port of Morrow OR Transmission Fac Rev Taxable				1.C FE	15,100,000	97.8160	14,770,141	15,100,000	15,100,000					3.521	3.521	MS	177,224	531,671	12/11/2014	09/01/2027
735000-TR-2	Port Oakland Calif Taxable Ref Ser R Senior Lien			1	1.E FE	1,954,578	89.1010	1,741,540	1,954,578	1,954,578					2.049	2.049	MN	6,675	40,049	11/20/2020	05/01/2029
735000-TS-0	Port Oakland Calif Taxable Ref Ser R Senior Lien			1	1.E FE	3,818,565	86.7170	3,311,360	3,818,565	3,818,565					2.099	2.099	MN	13,359	80,152	11/20/2020	05/01/2030
735389-WG-9	Port Of Seattle Wa Revenue AMT-Ref-Ser C			2	1.D FE	5,549,700	100.0690	5,003,440	5,000,000	5,000,000		(51,928)			5.000	3.580	AO	62,500	250,000	07/22/2015	04/01/2028
735389-WH-7	Port Of Seattle Wa Revenue AMT-Ref-Ser C			2	1.D FE	2,212,257	100.0680	2,006,369	2,005,000	2,005,000		(19,640)			5.000	3.660	AO	25,063	100,250	07/22/2015	04/01/2029
735389-WJ-3	Port Of Seattle Wa Revenue AMT-Ref-Ser C			2	1.D FE	2,198,580	100.0650	2,001,300	2,000,000	2,000,000		(18,855)			5.000	3.710	AO	25,000	100,000	07/22/2015	04/01/2030
735389-WK-0	Port Of Seattle Wa Revenue AMT-Ref-Ser C			2	1.D FE	3,830,435	100.0610	3,502,125	3,500,000	3,500,000		(31,449)			5.000	3.770	AO	43,750	175,000	07/22/2015	04/01/2031
74445M-AA-7	Public Fin Auth Wi Sol Wst Dis Amt Ref Waste Mgmt Ser A1				1.G FE	705,000	98.6630	695,576	705,000	705,000					2.625	2.625	MN	3,084	18,506	05/05/2016	11/01/2025
74445M-AB-5	Public Fin Auth Wi Sol Wst Dis Amt Ref Waste Mgmt Ser A-2			2	1.G FE	795,000	97.4620	774,820	795,000	795,000					2.875	2.875	MN	3,809	22,856	05/05/2016	05/01/2027
74529J-PU-3	Puerto Rico Sales Tax Fing RESTRUCTURED BDS A-1			2	5.B	502,500	100.1830	500,917	500,000	500,437	169	(847)			4.500	4.321	JJ	11,250	22,500	06/22/2022	07/01/2034
74529J-RH-0	Puerto Rico Sales Tax Fing RESTRUCTURED A-2			2	5.B YE	674,037	98.6290	641,091	650,000	641,091	(23,073)	(3,727)			4.329	3.660	JJ	14,069	28,139	03/31/2022	07/01/2040
751073-LF-2	Raleigh Durham NC Arpt Auth Re AMT Ref Ser A			2	1.D FE	1,769,527	102.5070	1,588,857	1,550,000	1,607,198		(23,242)			5.000	3.341	MN	12,917	77,500	03/03/2017	05/01/2032
751073-LG-0	Raleigh Durham NC Arpt Auth Re AMT Ref Ser A			2	1.D FE	3,005,816	102.4060	2,713,746	2,650,000	2,742,971		(37,728)			5.000	3.421	MN	22,083	132,500	03/03/2017	05/01/2033
762232-BJ-4	Rhode Island Commerce Corp Rev Taxable-Tax Credit Fin-Ser A			1	1.D FE	5,735,000	96.6070	5,540,411	5,735,000	5,735,000					3.197	3.197	MN	30,558	183,348	04/12/2019	05/01/2027
762232-BK-1	Rhode Island Commerce Corp Rev Taxable-Tax Credit Fin-Ser A			1	1.D FE	2,915,000	95.2800	2,777,418	2,915,000	2,915,000					3.297	3.297	MN	16,018	96,108	04/12/2019	05/01/2028
769036-BQ-6	Riverside Ca Pensn Oblg Taxable Ser A			1	1.C FE	1,720,000	94.3050	1,622,053	1,720,000	1,720,000					2.773	2.773	JD	3,975	47,696	06/05/2020	06/01/2028
76913C-AT-6	RIVERSIDE CNTY CA PENSN OBLG PENSION BDS 2005				1.C FE	8,208,440	98.3450	8,074,083	8,210,000	8,208,613	173				5.040	5.042	FA	156,318		10/31/2024	02/15/2035
783186-UH-0	Rutgers NJ St Univ Taxable Ref Ser R			1	1.E FE	10,457,923	88.9790	9,049,174	10,170,000	10,352,886		(22,484)			2.888	2.616	MN	48,952	293,710	01/29/2020	05/01/2032
792905-DE-8	Saint Paul Mn Hsg & Redev Auth Ref-HealthPartners Oblig Group			2	1.F FE	2,718,239	100.5420	2,448,205	2,435,000	2,451,624		(32,368)			5.000	3.610	JJ	60,875	121,750	05/29/2015	07/01/2030
792905-DF-5	Saint Paul Mn Hsg & Redev Auth Ref-HealthPartners Oblig Group			2	1.F FE	13,931,564	100.5090	12,603,854	12,540,000	12,621,889		(159,377)			5.000	3.670	JJ	313,500	627,000	05/29/2015	07/01/2031
795576-FR-3	Salt Lake City Utah Arpt Rev AMT-Ser A			2	1.E FE	2,279,140	102.5470	2,050,942	2,000,000	2,076,516		(28,850)			5.000	3.391	JJ	50,000	100,000	02/09/2017	07/01/2032
79625G-DB-6	San Antonio TX Elec & Gas Rev Taxable Ref			1	1.D FE	3,250,000	78.7860	2,560,558	3,250,000	3,250,000					2.142	2.142	FA	29,006	69,615	10/20/2020	02/01/2034
79625G-DC-4	San Antonio TX Elec & Gas Rev Taxable Ref			1	1.D FE	5,585,000	77.1810	4,310,548	5,585,000	5,585,000					2.242	2.242	FA	52,173	125,216	10/20/2020	02/01/2035
79730W-BP-4	San Diego CA Redev Agency Taxable-Ref-Sub-Ser B				1.C FE	981,730	98.0830	980,828	1,000,000	996,381		2,084			3.250	3.476	MS	10,833	32,500	01/20/2017	09/01/2026
79730W-BQ-2	San Diego CA Redev Agency Taxable-Ref-Sub-Ser B			2	1.C FE	2,936,940	97.0370	2,911,107	3,000,000	2,981,808		6,409			3.375	3.616	MS	33,750	101,250	01/20/2017	09/01/2027
79730W-BR-0	San Diego CA Redev Agency Taxable-Ref-Sub-Ser B			2	1.C FE	2,449,575	96.1530	2,403,830	2,500,000	2,481,673		4,598			3.500	3.716	MS	29,167	87,500	01/20/2017	09/01/2028
79770G-JG-2	San Francisco City & Cnty CA TXBL-Third Lien-Affordable Hou				1.C FE	1,260,000	89.4640	1,127,240	1,260,000	1,260,000					2.543	2.543	FA	13,351	32,042	12/01/2021	08/01/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
79770G-JH-0	San Francisco City & Cnty CA TXBL-Third Lien-Affordable Hou				1.C FE	3,000,000	87.8530	2,635,581	3,000,000	3,000,000					2.643	2.643	FA	33,038	79,290	12/01/2021	08/01/2031
79771F-BW-6	San Francisco City & Cnty Wtr Taxable Ref Ser EFGH			1	1.D FE	2,850,000	82.2780	2,344,920	2,850,000	2,850,000					2.188	2.188	MN	10,393	62,358	10/08/2020	11/01/2032
79771F-BX-4	San Francisco City & Cnty Wtr Taxable Ref Ser EFGH			1	1.D FE	2,915,000	80.7170	2,352,903	2,915,000	2,915,000					2.288	2.288	MN	11,116	66,695	10/08/2020	11/01/2033
79771P-L4-5	SAN FRANCISCO CALIF CITY & CNT TAX ALLOCATION BDS 2007A			1	1.B FE	8,946,906	102.9320	8,955,067	8,700,000	8,919,108		(19,475)			5.750	5.327	FA	208,438	500,250	08/23/2023	08/01/2037
798136-YF-8	San Jose Calif Arpt Rev Taxable Ref Ser C			1	1.F FE	5,000,000	79.4610	3,973,040	5,000,000	5,000,000					2.960	2.960	MS	49,333	148,000	03/25/2021	03/01/2036
798136-YG-6	San Jose Calif Arpt Rev Taxable Ref Ser C			1	1.F FE	5,000,000	78.5550	3,927,735	5,000,000	5,000,000					3.060	3.060	MS	51,000	153,000	03/25/2021	03/01/2037
798136-YJ-0	San Jose Calif Arpt Rev Taxable Ref Ser C			1	1.F FE	5,000,000	77.6010	3,880,025	5,000,000	5,000,000					3.140	3.140	MS	52,333	157,000	03/25/2021	03/01/2038
798136-YL-5	San Jose Calif Arpt Rev Taxable Ref Ser C			1	1.F FE	2,875,000	77.0040	2,213,877	2,875,000	2,875,000					3.240	3.240	MS	31,050	93,150	03/25/2021	03/01/2039
798170-AM-8	San Jose CA Redev Agency Taxable-Ref-Ser A-T			2	1.C FE	5,466,444	93.5180	5,204,277	5,565,000	5,521,327		8,655			3.250	3.437	FA	75,359	180,863	12/08/2017	08/01/2029
825485-UN-3	Shreveport LA Wtr & Swr Rev Ref			2	1.E FE	1,957,533	101.2580	1,721,391	1,700,000	1,727,197		(28,868)			5.000	3.210	JD	7,083	85,000	12/10/2015	12/01/2033
825485-UP-8	Shreveport LA Wtr & Swr Rev Ref			2	1.E FE	2,293,780	101.2400	2,024,806	2,000,000	2,031,090		(32,984)			5.000	3.260	JD	8,333	100,000	12/10/2015	12/01/2034
825485-UQ-6	Shreveport LA Wtr & Swr Rev Ref			2	1.E FE	1,142,320	101.2130	1,012,133	1,000,000	1,015,093		(16,005)			5.000	3.310	JD	4,167	50,000	12/10/2015	12/01/2035
837151-PP-8	South Carolina St Public Svc A Ref-Ser A			2	1.G FE	11,810,300	101.7870	10,178,680	10,000,000	10,281,814		(192,417)			5.000	2.951	JD	41,667	500,000	01/08/2016	12/01/2033
837151-XF-1	South Carolina St Public Svc A Taxable Ref Ser B			1	1.G FE	5,555,000	94.6310	5,256,741	5,555,000	5,555,000					1.852	1.852	JD	8,573	102,879	10/27/2020	12/01/2026
83755V-ZT-4	South Dakota St Hlth & Eductnl Ref-Sanford Obligated Group			2	1.E FE	1,308,367	101.1810	1,163,586	1,150,000	1,165,226		(17,797)			5.000	3.370	MN	9,583	57,500	10/15/2015	11/01/2030
85732G-WF-3	State Public Sch Bldg Auth PA				1.D FE	2,495,000	94.2850	2,352,403	2,495,000	2,495,000					3.046	3.046	AO	18,999	75,998	10/18/2019	04/01/2028
85732G-WH-9	State Public Sch Bldg Auth PA				1.D FE	4,955,000	90.8900	4,503,600	4,955,000	4,955,000					3.146	3.146	AO	38,971	155,884	10/18/2019	04/01/2030
85732P-CE-8	State Pub Sch-C-Qscb Taxable-Qualified Sch Constr			1	1.D FE	2,274,980	100.8720	2,017,434	2,000,000	2,124,146		(23,847)			5.088	3.637	MS	29,963	101,760	12/15/2017	09/15/2029
861403-AW-3	Stockton CA Redev Agency Tax Allocation Ref-Ser A			2	1.C FE	4,617,440	102.1130	4,084,532	4,000,000	4,118,201		(68,326)			5.000	3.161	MS	66,667	200,000	10/20/2016	09/01/2037
875301-HV-8	Tampa Hillsborough Cnty FL Exp Taxable Ref Rev Ser B			1	1.F FE	3,000,000	80.6320	2,418,969	3,000,000	3,000,000					2.492	2.492	JJ	37,380	74,760	08/27/2020	07/01/2034
875301-HW-6	Tampa Hillsborough Cnty FL Exp Taxable Ref Rev Ser B			1	1.F FE	1,750,000	79.2940	1,387,640	1,750,000	1,750,000					2.592	2.592	JJ	22,680	45,360	08/27/2020	07/01/2035
875301-HX-4	Tampa Hillsborough Cnty FL Exp Taxable Ref Rev Ser B			1	1.F FE	3,345,000	77.7080	2,599,333	3,345,000	3,345,000					2.642	2.642	JJ	44,187	88,375	08/27/2020	07/01/2036
87971L-AR-6	Tempe AZ COPs Taxable COPs			2	1.B FE	6,985,000	79.7830	5,572,808	6,985,000	6,985,000					2.321	2.321	JJ	81,061	162,122	07/08/2021	07/01/2034
87971L-AS-4	Tempe AZ COPs Taxable COPs			2	1.B FE	10,325,000	78.3780	8,092,477	10,325,000	10,325,000					2.421	2.421	JJ	124,984	249,968	07/08/2021	07/01/2035
87971L-AT-2	Tempe AZ COPs Taxable COPs			2	1.B FE	3,500,000	77.1880	2,701,563	3,500,000	3,500,000					2.521	2.521	JJ	44,118	88,235	07/08/2021	07/01/2036
88258M-AB-1	TEXAS NAT GAS SECURITIZATION F			1	1.A FE	18,858,395	98.4790	17,873,866	18,150,000	18,846,662		(11,733)			5.169	4.734	AO	234,543		10/04/2024	04/01/2041
882669-BZ-6	Texas St Public Fin Auth Rev Taxable TX Facs Commission				1.B FE	2,500,000	83.3640	2,084,108	2,500,000	2,500,000					1.620	1.620	FA	16,875	40,500	12/11/2020	02/01/2031
882669-CA-0	Texas St Public Fin Auth Rev Taxable TX Facs Commission			2	1.B FE	1,500,000	81.6830	1,225,238	1,500,000	1,500,000					1.780	1.780	FA	11,125	26,700	12/11/2020	02/01/2032
882669-CB-8	Texas St Public Fin Auth Rev Taxable TX Facs Commission			2	1.B FE	1,750,000	80.1840	1,403,217	1,750,000	1,750,000					1.940	1.940	FA	14,146	33,950	12/11/2020	02/01/2033
882669-CC-6	Texas St Public Fin Auth Rev Taxable TX Facs Commission			2	1.B FE	2,800,000	78.4910	2,197,745	2,800,000	2,800,000					2.040	2.040	FA	23,800	57,120	12/11/2020	02/01/2034
882669-CD-4	Texas St Public Fin Auth Rev Taxable TX Facs Commission			2	1.B FE	1,450,000	76.8550	1,114,403	1,450,000	1,450,000					2.140	2.140	FA	12,929	31,030	12/11/2020	02/01/2035
882806-HK-1	Texas St Tech Univ Revenues Taxable Ref				1.B FE	1,620,000	91.3940	1,480,576	1,620,000	1,620,000					1.553	1.553	FA	9,504	25,159	07/09/2020	02/15/2028
882806-HM-7	Texas St Tech Univ Revenues Taxable Ref			2	1.B FE	2,765,000	86.6580	2,396,096	2,765,000	2,765,000					1.753	1.753	FA	18,311	48,470	07/09/2020	02/15/2030
882806-HN-5	Texas St Tech Univ Revenues Taxable Ref			2	1.B FE	445,000	84.4770	375,922	445,000	445,000					1.853	1.853	FA	3,115	8,246	07/09/2020	02/15/2031
882806-HP-0	Texas St Tech Univ Revenues Taxable Ref			2	1.B FE	1,000,000	82.5040	825,037	1,000,000	1,000,000					1.953	1.953	FA	7,378	19,530	07/09/2020	02/15/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
88283K-BL-1	Texas St Transprtn Turnpike Taxable Ref First Tier Ser C			2	1.F FE	9,360,816	73.8250	6,924,766	9,380,000	9,363,957		749			3.029	3.042	FA	107,334	284,120	07/17/2020	08/15/2041
88880L-AM-5	Tobacco Settlement Fing Auth			1	1.F FE	3,902,289	87.0140	4,150,568	4,770,000	4,030,506		112,201			2.701	6.107	JD	10,736	128,838	11/07/2023	06/01/2030
891371-AQ-9	Torrance CA JT Pwrs Fing Taxable			1	1.C FE	18,450,000	82.3790	15,198,944	18,450,000	18,450,000					3.703	3.703	AO	170,801	683,204	10/15/2020	10/01/2039
898735-UW-3	Tucson Ariz CTFS Participation Taxable COPs Ser A			1	1.D FE	9,720,000	70.8530	6,886,921	9,720,000	9,720,000					2.856	2.856	JJ	138,802	277,603	02/18/2021	07/01/2047
914119-5A-6	UNIV OF CINCINNATI OH RECPTS TAXABLE BDS 2024			2	1.D FE	4,000,000	101.6020	4,064,084	4,000,000	4,000,000					5.414	5.414	JD	18,047	101,061	05/30/2024	06/01/2037
914119-5B-4	UNIV OF CINCINNATI OH RECPTS TAXABLE BDS 2024			2	1.D FE	2,910,000	101.3960	2,950,635	2,910,000	2,910,000					5.444	5.444	JD	13,202	73,930	05/30/2024	06/01/2038
914119-5C-2	UNIV OF CINCINNATI OH RECPTS TAXABLE BDS 2024			2	1.D FE	3,000,000	101.3040	3,039,120	3,000,000	3,000,000					5.484	5.484	JD	13,710	76,776	05/30/2024	06/01/2039
91412H-FU-2	UNIVERSITY CALIF REVS TAXABLE GEN BDS 2020			1	1.C FE	588,285	82.0740	615,551	750,000	616,681		14,731			1.964	4.863	MN	1,882	14,730	01/10/2023	05/15/2032
91428L-NR-3	Univ of Hawaii HI Revenue Taxable Ref Ser C			1	1.D FE	15,780,000	78.5290	12,391,813	15,780,000	15,780,000					3.203	3.203	AO	126,358	505,433	10/15/2020	10/01/2040
914713-K6-8	University North Carolina NC Taxable-Ref				1.A FE	2,177,679	92.8980	1,950,860	2,100,000	2,143,781		(4,280)			3.847	3.563	JD	6,732	80,787	12/01/2015	12/01/2034
914716-U6-0	Univ of NC at Charlotte Taxable Ref			1	1.D FE	5,115,000	74.7130	3,821,585	5,115,000	5,115,000					3.020	3.020	AO	38,618	154,473	02/26/2021	04/01/2041
916856-HF-7	Uptown Dev Auth TX Contrct Rev Taxable Ser B			2	1.E FE	1,000,000	79.9100	799,098	1,000,000	1,000,000					2.981	2.981	MS	9,937	29,810	02/04/2021	09/01/2035
917567-FV-6	Utah St Transit Auth Sales Tax Taxable Ref Ser B			1	1.C FE	9,030,000	77.0020	6,953,281	9,030,000	9,030,000					2.970	2.970	JD	11,920	268,191	10/29/2020	12/15/2039
93978H-PW-9	Washington St Health Care Facs Cent WA Hlth Svcs Assn Ref			2	1.G FE	1,659,735	100.5540	1,508,306	1,500,000	1,509,342		(18,174)			5.000	3.731	JJ	37,500	75,000	04/23/2015	07/01/2029
93978H-PX-7	Washington St Health Care Facs Cent WA Hlth Svcs Assn Ref			2	1.G FE	1,650,405	100.5320	1,507,986	1,500,000	1,508,823		(17,156)			5.000	3.801	JJ	37,500	75,000	04/23/2015	07/01/2030
944514-TF-5	Wayne Cnty MI Arpt Auth Rev AMT-Ref-Ser F			2	1.F FE	9,548,248	100.9280	8,745,385	8,665,000	8,759,232		(99,499)			5.000	3.779	JD	36,104	433,250	09/24/2015	12/01/2029
958638-ZM-3	Western Mich Univ Revs Taxable Ref Ser B			2	1.D FE	750,000	76.1620	571,217	750,000	750,000					2.257	2.257	MN	2,163	16,928	01/22/2021	11/15/2035
958638-ZN-1	Western Mich Univ Revs Taxable Ref Ser B			2	1.D FE	850,000	74.5110	633,341	850,000	850,000					2.307	2.307	MN	2,506	19,610	01/22/2021	11/15/2036
958638-ZP-6	Western Mich Univ Revs Taxable Ref Ser B			2	1.D FE	3,465,000	71.9760	2,493,975	3,465,000	3,465,000					2.878	2.878	MN	12,742	99,723	01/22/2021	11/15/2043
958644-AB-2	Western MI Univ Stryker Taxable Ref AGM CR				1.C FE	2,203,227	99.5250	1,905,911	1,915,000	2,057,826		(32,301)			4.750	2.600	MN	11,623	90,963	02/07/2020	11/15/2028
958697-KB-9	Wstrn Mn Muni Pwr Agy Ref-Ser A			2	1.D FE	4,988,601	101.6880	4,453,939	4,380,000	4,448,296		(66,031)			5.000	3.401	JJ	109,500	219,000	07/07/2015	01/01/2033
976595-FF-0	Wisconsin Ctr Dist Tax Rev CABs Sr Dedicated Ser C				1.E FE	886,811	85.5190	919,327	1,075,000	972,916		22,809			0.000	2.653	MAT			10/30/2020	12/15/2028
976595-FH-6	Wisconsin Ctr Dist Tax Rev CABs Sr Dedicated Ser C				1.E FE	838,233	78.6110	860,795	1,095,000	926,059		23,385			0.000	3.063	MAT			10/30/2020	12/15/2030
977100-HD-1	Wisconsin St Gen Fund Annual A Taxable Ref Ser A			1	1.C FE	12,490,000	86.9490	10,859,943	12,490,000	12,490,000					2.429	2.429	MN	50,564	303,382	01/28/2020	05/01/2031
977100-HE-9	Wisconsin St Gen Fund Annual A Taxable Ref Ser A			1	1.C FE	3,515,000	85.2080	2,995,072	3,515,000	3,515,000					2.499	2.499	MN	14,640	87,840	01/29/2020	05/01/2032
977100-JC-1	Wisconsin St Gen Fund Annual A TAXABLE REF BDS 2023A			1	1.C FE	1,285,000	97.5630	1,253,690	1,285,000	1,285,000					4.789	4.789	MN	10,250	61,539	01/25/2023	05/01/2035
977100-JD-9	Wisconsin St Gen Fund Annual A TAXABLE REF BDS 2023A			1	1.C FE	1,000,000	97.4060	974,059	1,000,000	1,000,000					4.864	4.864	MN	8,105	48,640	01/25/2023	05/01/2036
982674-KU-6	Wyandotte Cnty Kans City KS Impt-Ser A			2	1.F FE	1,311,979	100.8700	1,129,740	1,120,000	1,135,094		(22,291)			5.000	2.930	MS	18,667	56,000	01/14/2016	09/01/2032
982674-KW-2	Wyandotte Cnty Kans City KS Impt-Ser A			2	1.F FE	2,667,212	100.7840	2,318,030	2,300,000	2,329,028		(42,823)			5.000	3.060	MS	38,333	115,000	01/14/2016	09/01/2034
982674-NL-3	Wyandotte Cnty Kans City KS Taxable Ref Ser B			2	1.F FE	1,380,000	84.9710	1,172,593	1,380,000	1,380,000					2.181	2.181	MS	10,033	30,080	08/20/2020	09/01/2031
982674-NM-1	Wyandotte Cnty Kans City KS Taxable Ref Ser B			2	1.F FE	3,000,000	83.4510	2,503,518	3,000,000	3,000,000					2.311	2.311	MS	23,110	69,330	08/20/2020	09/01/2032
98851W-AM-5	Yuma AZ Pledged Revenue Taxable			2	1.D FE	1,000,000	84.0090	840,091	1,000,000	1,000,000					2.312	2.312	JJ	10,661	23,120	01/13/2021	07/15/2032
98851W-AN-3	Yuma AZ Pledged Revenue Taxable			2	1.D FE	1,000,000	82.5260	825,262	1,000,000	1,000,000					2.412	2.412	JJ	11,121	24,120	01/13/2021	07/15/2033
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						1,783,117,026	XXX	1,555,446,084	1,698,836,589	1,715,952,666	(22,904)	(9,478,894)			XXX	XXX	XXX	18,629,203	62,786,195	XXX	XXX
3132DM-2J-3	Freddie Mac FHLMC			4	1.A	5,196,756	82.3030	5,220,939	6,343,551	5,212,477		15,721			2.500	5.229	MON	13,216	105,726	04/12/2024	11/01/2051
3132DN-AY-9	Freddie Mac FHLMC			4	1.A	11,118,415	82.5180	11,212,741	13,588,171	11,151,940		33,525			2.500	5.241	MON	28,309	226,469	04/12/2024	01/01/2052
3132DP-Y7-7	Freddie Mac FHLMC			4	1.A	26,652,480	97.2190	26,571,326	27,331,497	26,673,263		14,050			5.000	5.250	MON	113,881	1,366,575	07/07/2023	03/01/2053

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3132DS-QD-7	Freddie Mac FHLMC not including strips # S			4	1.A	2,973,333	82.6230	2,979,756	3,606,431	2,981,748		8,415			2.500	5.204	MON	7,513	60,107	04/12/2024	03/01/2052
3132DW-ES-8	Freddie Mac FHLMC			4	1.A	9,759,449	94.2140	9,504,403	10,088,101	9,771,525		7,636			4.500	4.803	MON	37,830	453,965	06/02/2023	09/01/2052
3133L7-4L-8	Freddie Mac RC1727			4	1.A	1,549,550	88.4210	1,311,513	1,483,267	1,534,914		(4,021)			2.000	1.189	MON	2,472	29,665	12/15/2020	12/01/2035
3137HF-K9-5	Freddie Mac			4	1.A	4,875,793	93.7020	4,586,097	4,894,338	4,875,805		12			5.000	5.056	MON	20,393	61,179	09/23/2024	09/25/2054
3140QG-XH-5	Fannie Mae FNMA # CA8779F			4	1.A	20,610,960	78.3870	19,309,181	24,633,080	20,805,727		118,041			2.000	3.427	MON	41,055	492,662	05/11/2023	02/01/2051
3140QQ-LY-9	Fannie Mae FNMA # CB4842F			4	1.A	32,602,140	99.1860	34,292,641	34,573,934	32,621,423		16,107			5.500	6.621	MON	158,464	1,901,566	10/25/2023	10/01/2052
3140XC-S8-2	Fannie Mae FNMA # FM8642F			4	1.A	1,367,131	82.3030	1,364,384	1,657,757	1,372,295		5,164			2.500	4.127	MON	3,454	20,722	06/03/2024	09/01/2051
3140XD-P3-4	Fannie Mae FNMA # FM9441F			4	1.A	13,733,773	78.4190	12,905,363	16,456,871	13,823,074		50,835			2.000	4.134	MON	27,428	329,137	05/10/2023	04/01/2051
3140XL-G9-3	Fannie Mae FNMA # FS4723F			4	1.A	18,366,958	82.2410	18,401,349	22,374,854	18,437,546		70,589			2.500	4.151	MON	46,614	279,686	06/03/2024	11/01/2051
3140XM-J7-2	Fannie Mae FNMA # FS5685F			4	1.A	4,501,730	82.2800	4,494,828	5,462,851	4,518,381		16,651			2.500	4.101	MON	11,382	68,287	06/04/2024	04/01/2052
31418E-JF-8	Fannie Mae FNMA # MA4761F			4	1.A	10,339,200	96.8020	10,328,858	10,670,141	10,349,867		7,194			5.000	5.311	MON	44,459	533,507	07/07/2023	09/01/2052
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						163,647,668	XXX	162,483,379	183,164,844	164,129,985		359,919			XXX	XXX	XXX	556,470	5,929,253	XXX	XXX
3137FL-6V-1	FHLMC Multifamily Structured Series KW08 Class A2			4	1.A	21,675,781	95.7700	19,154,020	20,000,000	20,692,030		(178,792)			3.600	1.813	MON	60,000	720,000	06/27/2019	01/25/2029
3137H4-R3-6	FHLMC Multifamily Structured P			4	1.A	17,053,906	84.5580	16,911,580	20,000,000	17,567,908		323,788			2.154	4.371	MON	35,900	430,800	05/17/2023	10/25/2031
3137H5-DP-9	FHLMC Multifamily Structured P			4	1.A	17,288,282	85.3070	17,061,440	20,000,000	17,749,368		290,440			2.347	4.351	MON	39,117	469,400	05/17/2023	11/25/2031
0839999999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						56,017,969	XXX	53,127,040	60,000,000	56,009,306		435,436			XXX	XXX	XXX	135,017	1,620,200	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						2,002,782,663	XXX	1,771,056,503	1,942,001,433	1,936,091,957	(22,904)	(8,683,539)			XXX	XXX	XXX	19,320,690	70,335,648	XXX	XXX
00206R-DQ-2	AT&T Inc SR GLBL NT 27			1	2.B FE	638,985	99.0880	649,028	655,000	643,045		4,059			4.250	5.153	MS	9,279	13,919	03/15/2024	03/01/2027
00206R-MT-6	AT&T Inc SR NT 5.4%34			1	2.B FE	9,354,123	100.3780	9,420,513	9,385,000	9,356,930		2,233			5.400	5.442	FA	191,454	506,790	05/30/2023	02/15/2034
00287Y-BV-0	Abbvie Inc SR GLBL NT 26			1	1.G FE	639,283	97.1400	640,150	659,000	639,612		330			2.950	4.595	MN	2,160		12/19/2024	11/21/2026
00914A-AR-3	Air Lease Corp FR 2.2%011527			1	2.B FE	1,276,599	94.9210	1,280,488	1,349,000	1,277,676		1,077			2.200	4.960	JJ	13,685		12/19/2024	01/15/2027
023135-AP-1	Amazon.Com Inc			1	1.E FE	1,336,990	99.7480	1,321,662	1,325,000	1,336,352		(638)			4.800	4.687	JD	4,593	63,600	03/25/2024	12/05/2034
023135-CQ-7	Amazon.Com Inc SR GLBL NT 29			1	1.D FE	881,743	100.6610	880,787	875,000	880,951		(792)			4.650	4.490	JD	3,391	40,688	03/25/2024	12/01/2029
02343U-AJ-4	AMCOR FINANCE USA INC SR GLBL NT 33			1	2.B FE	7,208,802	101.0770	7,358,398	7,280,000	7,217,665		5,635			5.625	5.755	MN	39,813	409,500	05/17/2023	05/26/2033
025816-CM-9	American Express Co SR GLBL NT 26			2	1.F FE	830,720	94.7650	832,040	878,000	831,528		808			1.650	4.687	MN	2,294		12/19/2024	11/04/2026
025816-DE-6	American Express Co SR NT 4.99%26			2	1.F FE	915,000	100.0270	915,243	915,000	915,000					4.990	4.990	MN	7,610	45,659	04/26/2023	05/01/2026
025816-DH-9	American Express Co			1	1.F FE	12,565,000	101.1160	12,705,200	12,565,000	12,565,000					5.282	5.282	JJ	282,065	663,683	07/25/2023	07/27/2029
03027X-BC-3	American Tower Corp			1	2.B FE	4,672,975	85.6860	4,027,251	4,700,000	4,684,602		2,634			2.100	2.164	JD	4,387	98,700	06/01/2020	06/15/2030
03040W-AU-9	American Water Capital C			1	2.A FE	12,547,209	94.1470	11,838,948	12,575,000	12,561,700		2,743			3.450	3.476	JD	36,153	433,838	05/06/2019	06/01/2029
031162-CJ-7	Amgen Inc SR GLBL NT2.6%26			1	2.A FE	638,427	96.7130	639,274	661,000	638,853		426			2.600	4.757	FA	6,302		12/19/2024	08/19/2026
031162-CT-5	Amgen Inc SR GLBL NT2.2%27			1	2.A FE	636,787	94.8270	654,303	690,000	650,333		13,546			2.200	5.072	FA	5,482	7,590	03/15/2024	02/21/2027
03522A-AH-3	Anheuser-Busch Co Inbev 4.7%36			1	2.C FE	13,486,060	94.7970	13,271,566	14,000,000	13,503,855		17,795			4.700	5.123	FA	274,167	329,000	06/21/2024	02/01/2036
036752-BD-4	Elevance Health Inc SR NT 5.2%35			1	2.A FE	10,303,396	97.6790	10,100,019	10,340,000	10,303,396					5.200	5.246	FA	91,107		10/22/2024	02/15/2035
037833-DY-3	Apple Inc			1	1.B FE	13,911,114	83.5470	11,650,671	13,945,000	13,925,375		3,338			1.250	1.276	FA	63,430	174,313	08/13/2020	08/20/2030
04352E-AA-3	Ascension Health			1	1.C FE	21,378,942	89.8580	18,188,117	20,241,000	20,880,847		(132,028)			2.532	1.814	MN	65,486	512,502	03/25/2021	11/15/2029
045054-AL-7	Ashtead Capital Inc			1	2.C FE	4,410,000	94.7770	4,179,670	4,410,000	4,410,000					4.250	4.250	MN	31,238	187,425	10/28/2019	11/01/2029
045054-AP-8	Ashtead Capital Inc			1	2.C FE	11,603,682	83.1960	9,625,812	11,570,000	11,592,861		(3,286)			2.450	2.416	FA	109,449	283,465	08/04/2021	08/12/2031
04685A-2Y-6	Athene Global Funding				1.E FE	5,690,000	84.9790	4,835,288	5,690,000	5,690,000					2.673	2.673	JD	10,140	152,094	06/02/2021	06/07/2031
049560-AT-2	Atmos Energy Corp			1	1.G FE	3,127,277	82.0660	2,798,437	3,410,000	3,227,733		27,676			1.500	2.458	JJ	23,586	51,150	03/29/2021	01/15/2031
049560-AZ-8	Atmos Energy Corp SR GLBL NT5.9%33			1	1.E FE	8,227,344	104.7720	8,193,147	7,820,000	8,209,030		(18,314)			5.900	5.178	MN	58,954	230,690	06/18/2024	11/15/2033
053015-AG-8	Automatic Data Processng			1	1.D FE	11,081,433	91.3270	10,150,952	11,115,000	11,098,338		4,763			1.700	1.746	MN	24,144	188,955	05/11/2021	05/15/2028
053332-BH-4	Autozone Inc SR NT 6.55%33			1	2.B FE	14,009,126	107.6270	15,121,650	14,050,000	14,012,929		3,213			6.550	6.590	MN	153,379	935,613	10/20/2023	11/01/2033
060051G-GA-1	Bank of America Corp			2	1.G FE	1,887,960	96.3690	1,927,378	2,000,000	1,962,643		12,387			3.248	3.959	AO	12,631	64,960	04/05/2018	10/21/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
06051G-JQ-3	Bank of America Corp			1	1.G FE	1,815,122	96.3560	1,824,019	1,893,000	1,820,822		5,700			1.658	3.481	MS	9,590		10/25/2024	03/11/2027
06051G-JS-9	Bank of America Corp			1	1.G FE	3,024,773	95.3410	3,034,710	3,183,000	3,034,997		10,224			1.734	3.655	JJ	24,377		10/24/2024	07/22/2027
06051G-JW-0	Bank of America Corp			1	1.G FE	9,792,600	74.8510	8,982,168	12,000,000	9,814,939		22,339			3.311	4.882	AO	76,153	198,660	09/23/2024	04/22/2042
06051G-MA-4	Bank of America Corp			1	1.G FE	8,530,000	100.1350	8,541,533	8,530,000	8,530,000					5.468	5.468	JJ	204,707	233,210	01/18/2024	01/23/2035
06406R-BZ-9	Bank Of NY Mellon Corp			1	1.D FE	8,215,000	99.7970	8,198,332	8,215,000	8,215,000					5.060	5.060	JJ	183,592		07/15/2024	07/22/2032
06428C-AD-6	BANK OF AMERICA NA			2	1.E FE	703,437	100.2570	701,801	700,000	701,932		(1,505)			5.240	5.664	FMAN	4,672	21,130	07/24/2024	08/18/2025
06769Q-AA-8	Barnabas Health Inc			1	1.E FE	2,187,607	97.1530	1,841,042	1,895,000	2,023,892		(42,900)			4.000	1.600	JJ	37,900	75,800	02/03/2021	07/01/2028
075887-CS-6	Becton Dickinson and Company SR NT 5.11%34			1	2.B FE	9,005,000	98.5940	8,878,372	9,005,000	9,005,000					5.110	5.110	FA	182,784	230,078	02/05/2024	02/08/2034
084670-BS-6	Berkshire Hathaway Inc			1	1.C FE	466,047	98.4660	418,481	425,000	433,620		(8,985)			3.125	0.979	MS	3,911	13,281	04/30/2021	03/15/2026
09031W-AC-7	BIMBO BAKERIES USA INC			1	2.A FE	4,573,712	102.0680	4,491,001	4,400,000	4,543,738		(29,974)			6.050	5.128	JJ	122,748	187,079	01/04/2024	01/15/2029
09290D-AJ-0	BLACKROCK FUNDING INC. SR GLBL NT4.9%35			1	1.D FE	7,972,900	98.0510	7,849,015	8,005,000	7,973,730		830			4.900	4.950	JJ	168,883		07/17/2024	01/08/2035
09778P-AD-7	Bon Secours Mercy			1	1.E FE	460,000	98.4250	452,755	460,000	460,000					1.350	1.350	JD	518	6,210	10/07/2020	06/01/2025
10115C-AC-8	Boston University			1	1.D FE	12,277,628	77.1690	9,375,973	12,150,000	12,242,905		(7,896)			2.577	2.492	AO	78,276	313,106	06/02/2020	10/01/2035
10373Q-AZ-3	Bp Cap Markets America SR GLBL NT 27			1	1.E FE	572,134	97.7590	581,663	595,000	577,693		5,558			3.588	4.952	AO	4,566	21,349	03/15/2024	04/14/2027
10373Q-BV-1	Bp Cap Markets America NT 4.893%33			1	1.E FE	8,009,840	96.7580	7,750,332	8,010,000	8,009,840					4.893	4.894	MS	119,756	391,929	05/09/2023	09/11/2033
10373Q-BY-5	Bp Cap Markets America GLBL NT 5.017%27			1	1.E FE	759,776	101.0850	760,159	752,000	759,519		(257)			5.017	4.632	MN	4,611		11/20/2024	11/17/2027
110122-EM-6	Bristol-Myers Squibb Co				1.F FE	300,000	100.2460	300,738	300,000	300,000					4.980	5.831	FMAN	1,804	12,994	02/14/2024	02/20/2026
11120V-AK-9	Brixmor Operating Part			1	2.B FE	12,472,510	91.4330	11,424,566	12,495,000	12,484,014		3,176			2.250	2.278	AO	70,284	281,138	04/20/2021	04/01/2028
11259N-AA-2	Brookfield Capital Fin			1	1.G FE	7,135,000	103.5360	7,387,279	7,135,000	7,135,000					6.087	6.087	JD	20,509	434,307	06/07/2023	06/14/2033
12189L-AS-0	Burlington Northern Santa Fe SR DEB 4.9%44			1	1.F FE	4,702,450	91.7150	4,585,740	5,000,000	4,707,363		4,913			4.900	5.392	AO	61,250	122,500	06/21/2024	04/01/2044
12189L-AY-7	Burlington Northern Santa Fe SR GLBL DEB 25			1	1.F FE	391,540	99.3530	397,411	400,000	396,217		4,677			3.650	5.122	MS	4,867	14,600	02/23/2024	09/01/2025
125523-CL-2	Cigna Corp			1	2.A FE	14,042,892	87.5020	12,232,738	13,980,000	14,013,768		(6,351)			2.400	2.348	MS	98,792	335,520	03/06/2020	03/15/2030
126650-CX-6	Cvs Health Corp			2	2.B FE	19,053,291	96.8750	18,721,016	19,325,000	19,224,374		28,409			4.300	4.475	MS	221,593	830,975	03/06/2018	03/25/2028
14040H-DH-5	Capital One Financial Corporat			2	2.A FE	14,050,000	100.6090	14,135,550	14,050,000	14,050,000					5.884	5.884	JJ	355,941		07/24/2024	07/26/2035
14448C-AP-9	Carrier Global Corp			1	2.B FE	979,000	95.6150	936,067	979,000	979,000					2.493	2.493	FA	9,220	24,406	12/10/2020	02/15/2027
14913U-AE-0	CATERPILLAR FINL SERVICE			1	1.F FE	532,908	100.2130	536,141	535,000	533,523		615			4.500	4.645	JJ	11,569	12,038	02/16/2024	01/08/2027
15189X-BF-4	CENTERPOINT ENER HOUSTON			1	1.F FE	9,020,407	97.8010	8,850,963	9,050,000	9,020,450		44			5.050	5.092	MS	72,362		10/30/2024	03/01/2035
15189Y-AG-1	CENTERPOINT ENERGY RES			1	1.G FE	10,231,763	100.9490	10,059,548	9,965,000	10,145,293		(53,299)			5.250	4.614	MS	174,388	523,163	05/01/2023	03/01/2028
161175-BK-9	Charter Comm Safari II LLC			1	2.C FE	5,112,048	96.7810	4,645,488	4,800,000	4,924,891		(39,686)			4.200	3.269	MS	59,360	201,600	12/13/2019	03/15/2028
16412X-AL-9	Cheniere Corpus Christi Holdin SR SEC GLBL NT39			1	2.B FE	8,235,000	79.7070	6,563,904	8,235,000	8,235,000					2.742	2.742	JD	627	225,804	04/27/2022	12/31/2039
17275R-BP-6	CISCO SYSTEMS INC			1	1.E FE	1,682,360	100.6280	1,693,574	1,683,000	1,682,624		264			4.900	4.920	FA	28,634	41,234	02/21/2024	02/26/2026
172967-KY-6	Citigroup Inc SR GLBL NT3.2%26			1	1.G FE	958,057	97.2660	959,047	986,000	958,545		489			3.200	4.829	AO	6,135		12/19/2024	10/21/2026
172967-NA-5	Citigroup Inc			1	1.G FE	3,025,234	95.2110	3,033,426	3,186,000	3,036,191		10,957			1.462	3.492	JD	2,847	23,290	10/24/2024	06/09/2027
174610-BH-7	CITIZENS FINANCIAL GROUP			1	2.A FE	5,115,000	100.3720	5,134,033	5,115,000	5,115,000					5.718	5.718	JJ	128,364		07/18/2024	07/23/2032
19828A-AC-1	Columbia Pipeline Holdco			1	2.B FE	1,926,247	98.7870	1,901,644	1,925,000	1,926,177		(70)			5.681	5.672	JJ	50,427	56,502	01/05/2024	01/15/2034
19828A-AD-9	Columbia Pipeline Holdco SR GLBL 144A 31			1	2.B FE	3,059,375	97.5610	2,980,476	3,055,000	3,059,125		(250)			5.097	5.063	MS	48,444		09/04/2024	10/01/2031
19828T-AA-4	COLUMBIA PIPELINES OPER CO LLC SR 144A NT 30			1	2.A FE	1,439,971	102.9700	1,482,762	1,440,000	1,439,996		7			5.927	5.927	FA	32,243	87,008	08/02/2023	08/15/2030
20030N-BW-0	Comcast Corp SR NT 2.35%27			1	1.G FE	385,011	95.5870	391,908	410,000	392,451		7,440			2.350	4.574	JJ	4,443	4,818	01/25/2024	01/15/2027
20030N-EE-7	Comcast Corp SR NT 4.8%33			1	1.G FE	9,650,186	97.1690	9,405,950	9,680,000	9,654,245		2,446			4.800	4.839	MN	59,371	464,640	05/01/2023	05/15/2033
20602D-AA-9	CONCENTRIX CORP			1	2.B FE	668,403	101.7100	674,334	663,000	666,855		(1,548)			6.650	6.243	FA	18,248	22,045	04/19/2024	08/02/2026
207597-ES-0	CONNECTICUT LIGHT & PWR			1	1.E FE	14,250,173	97.5350	13,640,312	13,985,000	14,244,725		(5,448)			4.950	4.702	FA	265,365		09/23/2024	08/15/2034
209111-FS-7	Cons Edison Co Of Ny SR GLBL 2018 D28			1	1.G FE	13,883,151	97.4320	13,908,389	14,275,000	14,005,753		61,573			4.000	4.531	JD	47,583	571,000	12/16/2022	12/01/2028
21688A-AX-0	Cooperat Rabobank Ua/Ny				1.D FE	1,568,271	100.2650	1,566,144	1,562,000	1,565,443		(2,828)			5.160	5.679	JAJO	17,672	23,660	07/17/2024	07/18/2025
21871X-AF-6	COREBRIDGE FINANCIAL INC SR GLBL NT 29			1	2.A FE	14,762,462	95.5270	15,045,487	15,750,000	14,996,530		152,410			3.850	5.115	AO	144,856	606,375	03/25/2024	04/05/2029
224044-CG-0	Cox Communications Inc			2	2.B FE	10,049,053	97.6060	10,590,262	10,850,000	10,653,908		108,807			3.350	4.466	MS	107,023	363,475	10/09/2018	09/15/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
224044-CJ-4	Cox Communications Inc			1	2.B FE	4,102,133	96.6760	3,910,548	4,045,000	4,063,878		(7,474)			3.500	3.295	FA	53,484	141,575	06/20/2019	08/15/2027
22822V-AT-8	Crown Castle Inc			1	2.B FE	10,472,167	84.0700	8,818,985	10,490,000	10,479,385		1,623			2.250	2.268	JJ	108,834	236,025	06/04/2020	01/15/2031
233331-BG-1	DTE Energy Co			1	2.B FE	320,612	98.4570	316,048	321,000	320,966		82			1.050	1.076	JD	281	3,371	08/03/2020	06/01/2025
23345M-AC-1	DT MIDSTREAM INC SR SEC 144A NT32			1	2.C FE	14,569,951	91.2600	13,310,256	14,585,000	14,573,492		1,320			4.300	4.313	AO	132,399	627,155	03/30/2022	04/15/2032
233853-AT-7	DAIMLER TRUCK FINAN NA SR 144A NT5.4%28			1	1.G FE	3,890,988	101.2820	3,944,930	3,895,000	3,892,268		845			5.400	5.421	MS	59,009	234,284	08/02/2023	09/20/2028
233853-BA-7	DAIMLER TRUCK FINAN NA 144A NT 5.375%34			1	1.G FE	6,621,252	99.2360	6,549,563	6,600,000	6,621,226		(26)			5.375	5.331	JD	5,913	177,375	11/06/2024	06/25/2034
24422E-XB-0	John Deere Capital Corp				1.E FE	7,154,324	100.9660	7,234,214	7,165,000	7,157,185		1,975			4.950	4.984	JJ	164,526	354,668	07/11/2023	07/14/2028
24422E-XF-1	John Deere Capital Corp FR 4.5%010827				1.E FE	536,177	100.1340	540,723	540,000	537,285		1,108			4.500	4.764	JJ	11,678	12,150	02/16/2024	01/08/2027
24703T-AE-6	DELL INTL LLC/EMC CORP CR SEN SR SEC 26			1	2.B FE	639,518	100.2910	646,876	645,000	641,155		1,637			4.900	5.262	AO	7,901	31,605	03/15/2024	10/01/2026
25160P-AH-0	DEUTSCHE BANK NY			2	2.A FE	17,240,000	95.1270	16,399,895	17,240,000	17,240,000					2.552	2.552	JJ	212,650	439,965	01/04/2022	01/07/2028
254687-DP-8	Walt Disney Company/The				1.G FE	2,569,108	107.7020	2,154,038	2,000,000	2,244,240		(68,320)			7.300	3.387	AO	24,739	146,000	11/29/2019	04/30/2028
25470D-AR-0	Discovery Communications			2	2.C FE	9,587,300	94.6900	9,468,980	10,000,000	9,846,446		43,561			3.950	4.468	MS	110,819	395,000	04/05/2018	03/20/2028
25470D-BJ-7	Discovery Communications			1	2.C FE	11,988,032	88.9480	9,827,887	11,049,000	11,628,981		(104,870)			3.625	2.526	MN	51,178	400,526	06/25/2021	05/15/2030
26078J-AD-2	Dowdupont Inc			1	2.A FE	1,709,460	99.5050	1,492,578	1,500,000	1,593,954		(24,283)			4.725	2.891	MN	9,056	70,875	12/13/2019	11/15/2028
26441C-BS-3	DUKE ENERGY CORP GLBL NT 4.3%28			1	2.B FE	10,339,706	98.4380	10,409,819	10,575,000	10,425,375		42,368			4.300	4.782	MS	133,891	454,725	12/14/2022	03/15/2028
26441C-CB-9	DUKE ENERGY CORP SR GLBL NT 27			1	2.B FE	446,598	100.3100	447,381	446,000	446,596		(2)			4.850	4.779	JJ	10,575		12/19/2024	01/05/2027
26445C-AA-9	DUKE ENERGY PRO SC ST FDG LLC				1.A FE	6,394,965	99.7450	6,378,667	6,395,000	6,395,906		941			5.404	5.399	MS	236,150		04/16/2024	03/01/2044
26884A-BM-4	ERP Operating LP			1	1.G FE	12,571,572	88.9700	11,241,385	12,635,000	12,601,826		5,989			2.500	2.555	FA	119,331	315,875	08/20/2019	02/15/2030
26884T-AP-7	Erac Usa Finance Llc SR 144A NT3.8%25			1	1.G FE	1,248,478	99.3130	1,248,363	1,257,000	1,249,959		1,481			3.800	4.495	MN	7,961	23,883	10/25/2024	11/01/2025
26884T-AV-4	Erac Usa Finance Llc SR 144A NT4.6%28			1	1.G FE	7,920,188	99.3580	7,898,921	7,950,000	7,929,387		5,599			4.600	4.685	MN	60,950	365,700	04/26/2023	05/01/2028
26884T-AZ-5	Erac Usa Finance Llc SR GLBL 144A 34			1	1.G FE	14,359,690	98.8270	14,132,275	14,300,000	14,354,746		(4,944)			5.200	5.149	AO	125,999	541,176	02/06/2024	10/30/2034
278865-AV-2	Ecolab Inc SR GLBL NT2.7%26			1	1.G FE	319,070	96.8390	319,567	330,000	319,259		188			2.700	4.572	MN	1,485		12/19/2024	11/01/2026
29273V-BA-7	ENERGY TRANSFER LP			1	2.B FE	13,863,999	99.9120	13,887,796	13,900,000	13,864,440		441			5.600	5.635	MS	259,467	151,356	06/06/2024	09/01/2034
29379V-BL-6	Enterprise Products Oper SR GLBL NT 27			1	1.G FE	637,741	98.5850	645,734	655,000	642,180		4,439			3.950	4.933	FA	9,774	12,936	03/15/2024	02/15/2027
29379V-CF-8	Enterprise Products Oper GLBL NT 4.85%34			1	1.G FE	11,135,634	96.7520	11,029,694	11,400,000	11,139,555		3,921			4.850	5.168	JJ	231,911		11/06/2024	01/31/2034
29449W-AA-5	Equitable Financial Life FR 1.4%070725				1.E FE	438,553	98.3600	450,488	458,000	448,525		9,971			1.400	5.521	JJ	3,099	3,206	06/07/2024	07/07/2025
29449W-AE-7	Equitable Financial Life				1.E FE	5,672,559	96.3540	5,472,924	5,680,000	5,678,447		1,505			1.000	1.027	JJ	27,138	56,800	01/06/2021	01/09/2026
29449W-AP-2	Equitable Financial Life 144A NT 5.5%25			1	1.E FE	1,002,280	100.8030	1,008,034	1,000,000	1,001,234		(1,046)			5.500	5.360	JD	4,431	55,000	02/12/2024	12/02/2025
30034W-AB-2	Evergy Inc			1	2.B FE	7,022,829	90.9730	6,399,972	7,035,000	7,028,861		1,204			2.900	2.920	MS	60,071	204,015	09/05/2019	09/15/2029
30040W-AJ-7	EVERSOURCE ENERGY SR GLBL -Q NT 25			1	2.B FE	198,245	97.4610	202,718	208,000	202,239		3,994			0.800	5.395	FA	629	832	07/19/2024	08/15/2025
302445-AE-1	Teledyne Flir LLC			1	2.B FE	11,245,584	87.3710	9,475,363	10,845,000	11,081,083		(41,442)			2.500	2.067	FA	112,969	271,125	12/17/2020	08/01/2030
30303M-8M-7	META PLATFORMS INC			1	1.D FE	14,508,418	100.8680	14,640,976	14,515,000	14,510,019		793			4.800	4.807	MN	89,025	696,720	05/02/2023	05/15/2030
313747-BB-2	Federal Realty Investment			1	2.A FE	13,708,782	95.9910	13,246,717	13,800,000	13,780,257		17,342			1.250	1.379	FA	65,167	172,500	10/08/2020	02/15/2026
31620M-BT-2	Fidelity National Inform			1	2.B FE	8,437,277	84.7910	7,198,747	8,490,000	8,456,076		5,074			2.250	2.320	MS	63,675	191,025	02/23/2021	03/01/2031
31620M-BY-1	Fidelity National Inform SR NT 5.1%32			1	2.B FE	6,573,731	99.4220	6,527,074	6,565,000	6,571,948		(758)			5.100	5.083	JJ	154,387	334,815	07/07/2022	07/15/2032
340711-AY-6	Florida Gas Transmission			1	2.B FE	15,965,660	87.3390	13,850,235	15,858,000	15,919,009		(10,776)			2.550	2.471	JJ	202,190	404,379	06/12/2020	07/01/2030
350930-AD-5	FOUNDRY JV HOLDCO LLC			1	2.B FE	3,087,665	100.6850	3,116,210	3,095,000	3,088,714		1,050			6.250	6.277	JJ	125,734		05/02/2024	01/25/2035
35137L-AH-8	Fox Corp			1	2.B FE	1,720,000	98.8400	1,700,041	1,720,000	1,720,000					4.709	4.709	JJ	35,098	80,995	04/06/2020	01/25/2029
36143L-2L-8	GA GLOBAL FUNDING TRUST				1.F FE	6,735,637	100.9890	6,842,012	6,775,000	6,742,525		6,887			5.500	5.635	JJ	179,067	186,313	01/03/2024	01/08/2029
361448-BF-9	Gatx Corp			1	2.B FE	6,700,697	94.5310	6,347,763	6,715,000	6,707,232		1,239			4.000	4.024	JD	746	268,600	05/08/2020	06/30/2030
37045X-BQ-8	General Motors Finl Co SR GLBL NT 4%26			1	2.B FE	799,813	98.5890	813,362	825,000	806,897		7,084			4.000	5.323	AO	7,792	16,500	04/04/2024	10/06/2026
37045X-DK-9	General Motors Finl Co SR GLBL NT1.5%26			1	2.B FE	1,279,884	95.3020	1,324,702	1,390,000	1,315,632		35,748			1.500	5.415	JD	1,216	20,850	04/05/2024	06/10/2026
373334-KH-3	Georgia Power Company SR GLBL NT 27			1	1.F FE	639,738	97.0500	655,088	675,000	648,410		8,672			3.250	5.133	MS	5,545	21,938	03/15/2024	03/30/2027
373334-KQ-3	Georgia Power Company SR NT 32			1	1.F FE	7,934,048	97.3310	7,737,791	7,950,000	7,937,688		1,368			4.700	4.725	MN	47,744	373,650	05/02/2022	05/15/2032
378272-AX-6	Glencore Funding Llc			1	2.A FE	278,553	97.8570	269,106	275,000	275,522		(891)			1.625	1.296	MS	1,490	4,469	07/14/2021	09/01/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
378272-BD-9	Glencore Funding Llc			1	2.A FE	274,711	95.8900	263,697	275,000	274,922		58			1.625	1.647	AO	794	4,469	04/21/2021	04/27/2026
38141G-B3-7	GOLDMAN SACHS GROUP INC SR NT 5.33%35			1	1.F FE	8,850,000	98.2610	8,696,116	8,850,000	8,850,000					5.330	5.330	JJ	207,026		07/16/2024	07/23/2035
38141G-WZ-3	GOLDMAN SACHS GROUP INC			1	2.A FE	8,348,219	97.2930	7,311,569	7,515,000	7,858,955		(97,343)			4.223	2.775	MN	52,893	317,358	08/28/2019	05/01/2029
391399-AA-0	Great West Lifeco US Fl			1	1.F FE	225,000	97.6760	219,770	225,000	225,000					0.904	0.904	FA	785	2,034	08/10/2020	08/12/2025
42218S-AL-2	HEALTH CARE SERVICE CORP SR GLBL 144A 34			1	1.G FE	5,119,287	99.9980	5,134,918	5,135,000	5,120,011		724			5.450	5.490	JD	12,438	143,816	06/05/2024	06/15/2034
42250P-AA-1	Healthpeak Properties			1	2.A FE	1,212,700	90.5010	1,090,536	1,205,000	1,209,075		(776)			3.000	2.924	JJ	16,669	36,150	12/12/2019	01/15/2030
422806-AA-7	HEICO CORP			1	2.B FE	1,752,543	100.9500	1,771,680	1,755,000	1,753,189		451			5.250	5.282	FA	38,391	93,161	07/19/2023	08/01/2028
427866-BE-7	Hershey Company			1	1.F FE	4,335,050	85.1230	3,698,581	4,345,000	4,339,401		979			1.700	1.725	JD	6,155	73,865	05/27/2020	06/01/2030
442851-AL-5	HOWARD UNIVERSITY			1	2.B FE	1,915,000	89.9830	1,723,165	1,915,000	1,915,000					2.895	2.895	AO	13,860	55,439	01/31/2020	10/01/2029
442851-AM-3	HOWARD UNIVERSITY			1	2.B FE	255,000	88.6330	226,013	255,000	255,000					2.945	2.945	AO	1,877	7,510	01/31/2020	10/01/2030
442851-AT-8	HOWARD UNIVERSITY			1	2.B FE	780,000	88.6100	691,156	780,000	780,000					2.701	2.701	AO	5,267	21,068	07/08/2020	10/01/2029
442851-AV-3	HOWARD UNIVERSITY			1	2.B FE	2,755,000	83.9780	2,313,594	2,755,000	2,755,000					2.901	2.901	AO	19,981	79,923	07/08/2020	10/01/2031
442851-AW-1	HOWARD UNIVERSITY			1	2.B FE	1,275,000	83.6730	1,066,835	1,275,000	1,275,000					2.981	2.981	AO	9,502	38,008	07/08/2020	10/01/2032
442851-AY-7	HOWARD UNIVERSITY			1	2.B FE	4,284,336	74.0370	3,109,562	4,200,000	4,268,999		(3,567)			3.476	3.334	AO	36,498	145,992	07/09/2020	10/01/2041
444859-BZ-4	Humana Inc SR GLBL NT 28			1	2.B FE	13,596,237	101.8280	13,848,608	13,600,000	13,597,555		1,334			5.750	5.755	JD	65,167	829,789	11/02/2023	12/01/2028
44891A-BZ-9	Hyundai Capital America SR 144A NT 26			1	1.G FE	1,278,644	94.6230	1,323,773	1,399,000	1,313,196		34,552			1.650	5.465	MS	6,669	11,542	04/05/2024	09/17/2026
44891A-CF-2	Hyundai Capital America FR 5.8%062625			1	1.G FE	79,909	100.3610	80,288	80,000	79,977		46			5.800	5.861	JD	64	4,640	06/21/2023	06/26/2025
44891A-CV-7	Hyundai Capital America			1	1.G FE	3,841,238	99.9620	3,853,551	3,855,000	3,842,868		1,631			5.400	5.462	JJ	100,037	104,085	01/03/2024	01/08/2031
452327-AN-9	Illumina Inc GLBL NT 5.8%25			1	2.B FE	138,268	100.7310	139,009	138,000	138,158		(110)			5.800	5.668	JD	422	8,004	04/04/2024	12/12/2025
45685E-AJ-5	Voya Financial Inc				2.A FE	2,133,565	95.5470	1,600,419	1,675,000	2,028,709		(12,583)			5.700	4.067	JJ	44,025	95,475	01/30/2015	07/15/2043
45866F-AN-4	Intercontinentalexchange			1	1.G FE	8,801,016	79.1550	6,997,293	8,840,000	8,814,155		3,095			1.850	1.891	MS	48,153	163,540	08/17/2020	09/15/2032
459200-KA-8	Ibm Corp			1	1.G FE	1,877,138	94.7770	1,658,596	1,750,000	1,812,912		(13,427)			3.500	2.624	MN	7,826	61,250	12/12/2019	05/15/2029
465685-AR-6	Itc Holdings Corp SR GLBL 144A 27			1	2.B FE	5,788,818	100.1540	5,793,932	5,785,000	5,787,772		(871)			4.950	4.931	MS	78,748	286,358	05/17/2023	09/22/2027
46647P-DX-1	JPMorgan Chase & Co SR NT 29			1	1.E FE	12,800,000	103.7080	13,274,662	12,800,000	12,800,000					6.087	6.087	AO	147,170	779,136	10/16/2023	10/23/2029
46647P-EA-0	JPMorgan Chase & Co			1	1.E FE	533,887	100.3640	536,945	535,000	534,131		244			5.040	5.098	JJ	11,834	13,482	02/16/2024	01/23/2028
478111-AD-9	Johns Hopkins Health Sys			1	1.D FE	3,400,000	88.6090	3,012,692	3,400,000	3,400,000					2.420	2.420	JJ	41,140	82,280	01/23/2020	01/01/2030
478115-AE-8	Johns Hopkins University			1	1.B FE	13,290,000	85.7960	11,402,342	13,290,000	13,290,000					1.972	1.972	JJ	131,039	262,079	03/09/2020	07/01/2030
48305Q-AF-0	Kaiser Foundation Hospit			1	1.D FE	10,565,000	70.8430	7,484,574	10,565,000	10,565,000					2.810	2.810	JD	24,740	296,877	06/08/2021	06/01/2041
49338L-AE-3	Keysight Technologies			1	2.B FE	3,579,852	99.5050	3,228,931	3,245,000	3,347,723		(48,880)			4.600	2.968	AO	35,244	149,270	12/12/2019	04/06/2027
49338L-AF-0	Keysight Technologies			1	2.B FE	5,839,973	91.1840	5,329,722	5,845,000	5,842,407		493			3.000	3.010	AO	29,712	175,350	10/07/2019	10/30/2029
502431-AP-4	L3 Harris Tech Inc SR NT 5.4%27			1	2.B FE	1,506,578	101.2230	1,523,400	1,505,000	1,506,327		(359)			5.400	5.354	JJ	37,475	62,168	03/15/2024	01/15/2027
52532X-AH-8	Leidos Inc			1	2.B FE	4,489,484	83.9870	3,787,832	4,510,000	4,496,488		2,029			2.300	2.353	FA	39,187	103,730	06/23/2021	02/15/2031
53079E-BG-8	Liberty Mutual Group Inc			1	2.B FE	4,000,000	97.9370	3,917,468	4,000,000	4,000,000					4.569	4.569	FA	76,150	182,760	01/28/2019	02/01/2029
548661-DX-2	Lowe's Companies Inc			1	2.A FE	3,242,696	89.3760	2,900,254	3,245,000	3,243,959		308			1.300	1.310	AO	8,906	42,185	10/07/2020	04/15/2028
548661-EL-7	Lowe's Companies Inc SR GLBL NT 5%33			1	2.A FE	7,922,400	98.4880	7,879,040	8,000,000	7,926,682		4,282			5.000	5.137	AO	84,444	200,000	06/21/2024	04/15/2033
55261F-AS-3	M&T BANK CORPORATION			1	2.A FE	2,143,520	107.2330	2,246,533	2,095,000	2,134,031		(8,576)			7.413	6.851	AO	26,315	155,302	11/17/2023	10/30/2029
55279H-AQ-3	Manuf & Traders Trust Co				1.G FE	4,331,470	96.2270	3,901,989	4,055,000	4,155,437		(36,593)			3.400	2.421	FA	51,318	137,870	12/11/2019	08/17/2027
571748-CC-4	Marsh & Mclennan Cos Inc			1	1.G FE	13,576,880	97.6570	13,281,284	13,600,000	13,576,880					5.000	5.022	MS	100,111		10/30/2024	03/15/2035
571903-BM-4	Marriott International SR GLBL LL NT 26			1	2.B FE	423,919	101.2910	423,396	418,000	421,868		(2,051)			5.450	4.851	MS	6,708	22,781	01/25/2024	09/15/2026
57284P-AA-9	MARSHFIELD CLINIC HEALTH			1	2.B FE	13,690,000	88.1210	12,063,792	13,690,000	13,690,000					2.703	2.703	FA	139,793	370,041	06/17/2020	02/15/2030
57629W-DK-3	MassMutual Global Funding -20224 144A NT25				1.B FE	2,445,520	99.7790	2,494,485	2,500,000	2,478,978		29,648			4.150	5.483	FA	36,024	103,750	02/21/2024	08/26/2025
58013M-FJ-8	Mcdonald's Corp			1	2.A FE	10,168,000	91.0340	9,103,390	10,000,000	10,081,081		(17,195)			2.625	2.431	MS	87,500	262,500	08/27/2019	09/01/2029
58506Y-AN-2	Medstar Health Inc				1.F FE	5,918,768	94.3270	5,735,082	6,080,000	6,024,834		13,785			3.499	3.767	FA	80,368	212,739	12/01/2015	08/15/2028
58942H-AC-5	BON SECOURS MERCY 2018A BD4.302%28			1	1.E FE	1,449,070	97.8180	1,457,487	1,490,000	1,462,383		7,071			4.302	4.885	JJ	32,050	64,100	01/30/2023	07/01/2028
58989V-2G-8	Met Tower Global Funding GLBL 144A NT 27				1.D FE	533,860	100.3840	537,054	535,000	534,200		340			4.850	4.928	JJ	11,893	12,974	02/16/2024	01/16/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
59156R-CE-6	Metlife Inc SR NT 5.375%33			1	1.G FE	3,816,806	101.0840	3,881,626	3,840,000	3,819,504		1,844			5.375	5.454	JJ	95,173	208,120	07/10/2023	07/15/2033
59156R-CN-6	Metlife Inc SR NT 5.3%34			1	1.G FE	9,958,400	99.6800	9,968,020	10,000,000	9,960,317		1,917			5.300	5.352	JD	23,556	279,722	06/03/2024	12/15/2034
594918-BR-4	Microsoft Corp SR GLBL NT2.4%26			1	1.A FE	103,959	96.9540	105,680	109,000	105,738		1,779			2.400	4.354	FA	1,039	2,616	01/25/2024	08/08/2026
59523U-AQ-0	Mid-America Apartments			1	1.G FE	10,761,135	96.3240	9,613,145	9,980,000	10,336,748		(83,917)			3.950	2.985	MS	116,073	394,210	08/05/2019	03/15/2029
59524Q-AA-3	Mid-Atlantic Interstate				1.G FE	3,319,170	97.0570	3,222,292	3,320,000	3,319,690		84			4.100	4.103	MN	17,393	136,120	05/07/2018	05/15/2028
61747Y-EC-5	MORGAN STANLEY			1	1.E FE	5,444,961	95.0510	5,464,493	5,749,000	5,464,278		19,317			1.512	3.560	JJ	38,875		10/25/2024	07/20/2027
61747Y-FF-7	MORGAN STANLEY			1	1.E FE	5,780,000	101.1080	5,844,060	5,780,000	5,780,000					5.449	5.449	JJ	140,854	314,077	07/19/2023	07/20/2029
61747Y-FL-4	MORGAN STANLEY			1	1.E FE	3,500,000	99.4510	3,480,796	3,500,000	3,500,000					5.466	5.466	JJ	86,621	95,655	01/16/2024	01/18/2035
61747Y-FR-1	MORGAN STANLEY			1	1.E FE	1,205,000	102.0870	1,230,146	1,205,000	1,205,000					5.831	5.831	AO	14,053	35,132	04/17/2024	04/19/2035
61747Y-FT-7	MORGAN STANLEY			1	1.E FE	11,250,000	98.3970	11,069,618	11,250,000	11,250,000					5.320	5.320	JJ	269,325		07/17/2024	07/19/2035
620076-BU-2	Motorola Solutions Inc.			1	2.B FE	14,575,000	86.5790	12,618,846	14,575,000	14,575,000					2.750	2.750	MN	41,195	400,813	05/10/2021	05/24/2031
62928C-AA-0	NGPL Pipeco Llc			1	2.C FE	4,436,670	86.2670	3,830,268	4,440,000	4,437,913		282			3.250	3.258	JJ	66,538	144,300	05/03/2021	07/15/2031
63111X-AH-4	NASDAQ INC			1	2.B FE	5,633,766	101.4380	5,726,198	5,645,000	5,636,852		2,070			5.350	5.396	JD	2,517	302,008	06/22/2023	06/28/2028
63743H-FM-9	NATIONAL RURAL UTIL COOP FR 4.8%020527			1	1.F FE	958,809	100.3120	959,988	957,000	958,794		(14)			4.800	4.701	FA	18,630		12/19/2024	02/05/2027
64110L-AZ-9	NETFLIX INC SR NT 4.9%34			1	2.A FE	14,036,718	98.0700	13,793,546	14,065,000	14,037,868		1,150			4.900	4.925	FA	287,160		07/30/2024	08/15/2034
64952W-DQ-3	New York Life Global Fdg SR SEC GLBL 25				1.A FE	930,496	98.2840	955,317	972,000	952,114		21,619			0.950	5.344	JD	180	9,234	06/18/2024	06/24/2025
64952W-FE-8	New York Life Global Fdg				1.A FE	4,719,622	98.8560	4,666,017	4,720,000	4,719,652		29			5.000	5.001	JJ	112,756	118,000	01/04/2024	01/09/2034
65339K-BM-1	Nextera Energy Capital			1	2.A FE	2,101,497	90.6780	1,913,312	2,110,000	2,105,645		832			2.750	2.796	MN	9,671	58,025	10/01/2019	11/01/2029
65339K-BR-0	Nextera Energy Capital			1	2.A FE	8,111,997	86.4770	7,017,592	8,115,000	8,113,333		287			2.250	2.254	JD	15,216	182,588	05/05/2020	06/01/2030
65339K-BW-9	Nextera Energy Capital			1	2.A FE	3,847,729	90.5820	3,487,411	3,850,000	3,848,848		320			1.900	1.909	JD	3,251	73,150	06/02/2021	06/15/2028
65364U-AH-9	Niagara Mohawk Power			2	2.A FE	1,340,006	90.1240	1,216,677	1,350,000	1,343,881		496			4.278	4.336	AO	14,438	57,753	12/01/2015	10/01/2034
65473P-AK-1	Nisource Inc			1	2.B FE	872,830	97.5400	853,471	875,000	874,724		441			0.950	1.001	FA	3,140	8,313	08/12/2020	08/15/2025
65473P-AP-0	Nisource Inc SR NT 5.4%33			1	2.B FE	2,635,134	99.6890	2,636,782	2,645,000	2,636,455		773			5.400	5.448	JD	397	142,830	05/30/2023	06/30/2033
65473P-AQ-8	Nisource Inc SR GLBL NT 34			1	2.B FE	10,638,765	99.1980	10,663,796	10,750,000	10,645,089		6,324			5.350	5.486	AO	143,781	314,721	06/04/2024	04/01/2034
65473Q-BE-2	NISOURCE INC SR GLBL NT 27			1	2.B FE	33,058	97.3480	34,072	35,000	33,782		473			3.490	5.068	MN	156	1,222	06/12/2023	05/15/2027
666807-BS-0	Northrop Grumman Corp			1	2.A FE	6,932,090	97.3780	6,777,530	6,960,000	6,943,990		2,610			4.400	4.449	MN	51,040	306,240	03/19/2020	05/01/2030
666807-CL-4	Northrop Grumman Corp			1	2.A FE	7,144,137	97.4550	6,968,018	7,150,000	7,144,169		32			4.900	4.911	JD	29,196	292,932	01/29/2024	06/01/2034
66815L-2A-6	Northwestern Mutual Glbl FR 0.8%011426				1.A FE	385,988	96.2460	401,344	417,000	400,251		14,263			0.800	4.825	JJ	1,548	1,668	01/25/2024	01/14/2026
66815L-2J-7	Northwestern Mutual Glbl FR 4%070125				1.A FE	917,192	99.7050	926,263	929,000	923,183		5,991			4.000	5.285	JJ	18,580	18,580	06/20/2024	07/01/2025
677050-AC-0	Oglethorpe Power Corp			1	1.E FE	8,454,950	103.1220	7,326,804	7,105,000	7,672,979		(87,722)			6.191	3.310	JJ	219,935	439,871	11/26/2019	01/01/2031
681919-BD-7	Omnicom Group Inc			1	2.A FE	14,144,919	85.5030	12,115,832	14,170,000	14,152,924		2,347			2.600	2.620	FA	153,508	368,420	04/28/2021	08/01/2031
68235P-AH-1	One Gas Inc			1	1.G FE	1,791,788	86.4540	1,556,176	1,800,000	1,795,397		803			2.000	2.051	MN	4,600	36,000	04/29/2020	05/15/2030
682680-CE-1	ONEOK INC SR NT 5.05%34			1	2.B FE	14,403,616	95.6760	13,825,225	14,450,000	14,404,699		1,083			5.050	5.090	MN	196,620		09/10/2024	11/01/2034
68389X-BN-4	Oracle Corp			1	2.B FE	3,472,405	96.1680	3,154,301	3,280,000	3,349,838		(25,515)			3.250	2.407	MN	13,621	106,600	12/12/2019	11/15/2027
68389X-BU-8	Oracle Corp SR GLBL NT2.8%27			1	2.B FE	634,664	96.0270	652,986	680,000	645,772		11,108			2.800	5.204	AO	4,760	19,040	03/15/2024	04/01/2027
69047Q-AB-8	OVINTIV INC			1	2.C FE	4,088,896	101.4210	4,148,119	4,090,000	4,089,132		213			5.650	5.657	MN	29,528	231,085	05/16/2023	05/15/2028
693342-AB-3	PG&E Wildfire Recovery				1.A FE	2,284,934	93.8980	2,145,572	2,285,000	2,284,930					4.263	4.263	JD	8,117	97,410	05/03/2022	06/01/2036
693342-AF-4	PG&E Wildfire Recovery EXT SR SEC AMZ33				1.A FE	10,352,304	97.6510	10,109,378	10,352,570	10,353,918		(232)			4.022	4.017	JD	34,698	416,380	07/13/2022	06/01/2031
693475-BT-1	Pnc Financial Services			2	1.G FE	1,512,020	103.0160	1,503,006	1,459,000	1,507,406		(4,614)			6.615	4.669	AO	19,034		10/25/2024	10/20/2027
693475-BV-6	Pnc Financial Services			2	1.G FE	215,260	100.8490	216,825	215,000	215,194		(66)			5.300	5.253	JJ	5,064	5,666	02/16/2024	01/21/2028
693475-BW-4	Pnc Financial Services			2	1.G FE	5,005,000	101.1820	5,064,179	5,005,000	5,005,000					5.676	5.676	JJ	125,470	142,042	01/17/2024	01/22/2035
693475-BZ-7	Pnc Financial Services SR NT 5.401%35			1	1.G FE	7,050,000	99.3340	7,003,012	7,050,000	7,050,000					5.401	5.401	JJ	167,116		07/18/2024	07/23/2035
6944PL-2E-8	Pacific Life GF II				1.D FE	1,049,864	95.9920	1,007,919	1,050,000	1,049,965		27			1.375	1.378	AO	3,088	14,438	04/30/2021	04/14/2026
6944PL-2U-2	Pacific Life GF II				1.D FE	14,185,942	101.7470	14,448,131	14,200,000	14,189,644		2,577			5.500	5.523	JJ	353,619	781,000	07/11/2023	07/18/2028
70213H-AA-6	Partners Healthcare Syst			1	1.D FE	24,475,920	107.2020	18,224,391	17,000,000	22,949,368		(389,763)			6.259	2.901	JJ	532,015	1,064,030	11/24/2020	07/01/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
709599-BJ-2	Penske Truck Leasing SR GLBL 144A 25			1	2.B FE	221,540	99.4430	223,746	225,000	223,116		1,577			4.000	5.603	JJ	4,150		07/12/2024	07/15/2025
709599-BL-7	Penske Truck Leasing SR GLBL 144A 25			1	2.B FE	351,207	96.8280	353,422	365,000	353,507		2,300			1.200	4.947	MN	560	2,190	10/25/2024	11/15/2025
709599-BY-9	Penske Truck Leasing			1	2.B FE	99,891	100.6680	100,668	100,000	99,924		33			5.350	5.390	JJ	2,512	2,675	01/09/2024	01/12/2027
718172-BQ-1	Philip Morris Intl Inc SR GLBL NT 25			1	1.G FE	2,940,091	99.2060	2,972,215	2,996,000	2,963,274		23,183			3.375	5.217	FA	39,323	50,558	07/24/2024	08/11/2025
718172-CV-9	Philip Morris Intl Inc SR GLBL NT 27			1	1.F FE	385,343	101.1910	384,525	380,000	384,122		(1,221)			5.125	4.707	MN	2,380	19,475	01/25/2024	11/17/2027
718172-CZ-0	Philip Morris Intl Inc SR GLBL NT 28			1	1.F FE	8,794,538	100.2330	8,770,344	8,750,000	8,780,390		(8,988)			4.875	4.752	FA	161,146	426,563	04/27/2023	02/15/2028
718172-DF-3	Philip Morris Intl Inc SR GLBL NT 27			1	1.F FE	634,688	100.2130	641,364	640,000	636,073		1,385			4.750	5.060	FA	11,738	15,116	03/15/2024	02/12/2027
72650R-BL-5	Plains All American Pipeline SR GLBL NT4.5%26			1	2.B FE	318,955	99.5160	319,445	321,000	318,988		33			4.500	4.840	JD	642		12/19/2024	12/15/2026
74153W-CV-9	Pricoa Global Funding 1 SR SEC 144A NT31				1.D FE	3,305,896	97.1760	3,216,536	3,310,000	3,306,069		173			4.650	4.671	FA	53,015		08/20/2024	08/27/2031
74251V-AR-3	Principal Financial Grp			1	1.G FE	9,576,732	95.2400	9,157,278	9,615,000	9,596,567		3,817			3.700	3.748	MN	45,458	355,755	05/07/2019	05/15/2029
743263-AE-5	Progress Energy Inc			1	2.B FE	4,149,116	112.8260	3,215,538	2,850,000	3,445,880		(84,171)			7.750	3.900	MS	73,625	220,875	02/11/2015	03/01/2031
74340X-BU-4	Prologis Lp			1	1.G FE	2,433,670	98.1480	2,453,698	2,500,000	2,472,301		17,636			3.250	4.021	JD	226	81,250	10/06/2022	06/30/2026
74368C-AX-2	Protective Life Global SR SEC GLBL 25				1.D FE	330,488	98.1630	343,569	350,000	342,248		11,760			1.170	5.406	JJ	1,888	2,048	02/23/2024	07/15/2025
74368C-BC-7	Protective Life Global				1.D FE	276,540	96.0800	264,219	275,000	275,411		(315)			1.618	1.500	AO	939	4,450	04/30/2021	04/15/2026
74368C-BV-5	Protective Life Global GLBL 144A NT 28				1.D FE	8,344,170	101.6390	8,466,537	8,330,000	8,341,455		(2,551)			5.467	5.428	JD	29,095	455,401	12/05/2023	12/08/2028
743759-AQ-5	Providence Health System				1.F FE	7,893,871	100.2940	6,880,182	6,860,000	7,205,534		(82,443)			5.390	3.953	AO	92,439	369,754	02/12/2015	10/01/2030
74456Q-CN-4	Pub Svc Elec & Gas			1	1.F FE	11,235,375	100.0670	11,257,493	11,250,000	11,236,896		1,163			5.200	5.217	FA	243,750	575,250	08/03/2023	08/01/2033
756109-BK-9	Realty Income Corp			1	1.G FE	12,508,473	91.7350	11,586,181	12,630,000	12,552,139		14,277			3.100	3.236	JD	17,401	391,530	11/08/2021	12/15/2029
759509-AF-9	RELIANCE INC			1	2.A FE	519,798	97.7170	530,603	543,000	529,436		9,638			1.300	5.445	FA	2,667	3,530	07/17/2024	08/15/2025
760759-AY-6	Republic Services Inc			1	2.A FE	641,661	96.7450	628,841	650,000	648,385		1,838			0.875	1.163	MN	727	5,688	04/09/2021	11/15/2025
760759-BH-2	Republic Services Inc GLBL NT 5%33			1	2.A FE	10,738,656	98.3970	10,626,908	10,800,000	10,743,824		4,938			5.000	5.073	JD	24,000	544,500	12/07/2023	12/15/2033
76169X-AB-0	Rexford Industrial Realt			1	2.A FE	6,386,403	81.3000	5,243,831	6,450,000	6,406,336		6,019			2.150	2.260	MS	46,225	138,675	08/04/2021	09/01/2031
76209P-AB-9	RGA Global Funding				1.E FE	5,589,349	91.3520	5,111,139	5,595,000	5,591,604		784			2.700	2.716	JJ	68,399	151,065	01/10/2022	01/18/2029
784710-AC-9	SSM HEALTH CARE -2023 BD4.894%28			1	1.E FE	16,358,759	99.6860	16,473,161	16,525,000	16,406,743		30,958			4.894	5.125	JD	67,394	808,734	06/06/2023	06/01/2028
785592-AV-8	Sabine Pass Liquefaction			2	2.A FE	11,640,120	100.9420	11,027,914	10,925,000	11,039,535		(109,560)			5.875	4.786	JD	1,783	641,844	10/23/2018	06/30/2026
79466L-AF-1	Salesforce.com Inc			2	1.E FE	6,968,258	97.3680	6,786,515	6,970,000	6,969,358		181			3.700	3.703	AO	57,309	257,890	04/05/2018	04/11/2028
808513-BY-0	Charles Schwab Corp SR GLBL NT 27			1	1.F FE	387,162	95.4890	396,280	415,000	395,085		7,923			2.450	4.808	MS	3,333	10,168	01/25/2024	03/03/2027
808513-CG-8	Charles Schwab Corp SR GLBL NT 26			1	1.F FE	319,464	101.7230	319,411	314,000	319,361		(103)			5.875	4.727	FA	6,508		12/19/2024	08/24/2026
817826-AC-4	7-Eleven Inc			1	2.B FE	99,762	95.6330	95,633	100,000	99,946		48			0.950	0.999	FA	372	950	01/27/2021	02/10/2026
824348-AW-6	Sherwin-Williams Co			1	2.B FE	5,918,660	97.2280	5,347,546	5,500,000	5,635,359		(60,298)			3.450	2.279	JD	15,813	189,750	01/30/2020	06/01/2027
84132G-AA-7	SE Alaska Regl Health Con			1	1.G FE	7,855,000	83.7760	6,580,573	7,855,000	7,855,000					2.262	2.262	JJ	88,840	177,680	09/23/2021	07/01/2031
842400-HS-5	Southern Cal Edison			1	1.G FE	18,345,744	102.8240	18,842,535	18,325,000	18,337,328		(3,910)			5.850	5.824	MN	178,669	1,072,013	11/04/2022	11/01/2027
842434-DB-5	SOUTHERN CALIF GAS CO			1	1.D FE	4,209,442	98.6060	4,171,013	4,230,000	4,210,118		675			5.050	5.112	MS	81,292		08/08/2024	09/01/2034
842587-DT-1	Southern Co SR -2023E NT 34			1	2.A FE	1,600,201	102.1680	1,639,788	1,605,000	1,600,681		361			5.700	5.738	MS	26,937	93,264	09/05/2023	03/15/2034
842587-EA-1	Southern Co			1	2.A FE	4,208,762	95.4330	4,022,480	4,215,000	4,208,928		166			4.850	4.868	MS	63,600		09/04/2024	03/15/2035
845011-AC-9	Southwest Gas Corp			1	2.A FE	2,631,680	86.1520	2,270,092	2,635,000	2,633,110		323			2.200	2.214	JD	2,576	57,970	06/01/2020	06/15/2030
845437-BP-6	SOUTHWESTERN ELEC POWER SR GLBL -K NT 26			1	2.A FE	294,840	96.4460	295,124	306,000	295,041		201			2.750	4.912	AO	2,104		12/19/2024	10/01/2026
857477-BF-9	State Street Corp			2	1.F FE	4,350,599	90.1470	3,889,826	4,315,000	4,333,724		(3,561)			3.031	2.934	MN	21,798	130,788	12/11/2019	11/01/2034
857477-BZ-5	State Street Corp			2	1.D FE	995,580	99.9880	999,875	1,000,000	997,543		1,963			4.857	5.096	JJ	20,912	24,285	02/12/2024	01/26/2026
857477-CF-8	State Street Corp SR NT 5.684%29			2	1.D FE	9,150,000	102.7750	9,403,867	9,150,000	9,150,000					5.684	5.684	MN	57,787	520,086	11/16/2023	11/21/2029
86944B-AD-5	Sutter Health			1	1.E FE	3,395,936	95.8570	3,067,421	3,200,000	3,280,836		(22,473)			3.695	2.904	FA	44,668	118,240	07/12/2019	08/15/2028
871829-BL-0	Sysco Corporation			1	2.B FE	16,480,750	104.1670	13,541,762	13,000,000	15,092,713		(388,912)			5.950	2.503	AO	193,375	773,500	04/20/2021	04/01/2030
87233Q-AC-2	TC Pipelines LP			1	2.B FE	15,693,786	97.7190	13,890,756	14,215,000	14,742,244		(237,450)			3.900	2.125	MN	55,439	554,385	11/06/2020	05/25/2027
87264A-CY-9	T-Mobile Usa Inc SR GLBL NT 33			1	2.B FE	5,452,413	97.9430	5,426,042	5,540,000	5,463,812		6,913			5.050	5.252	JJ	129,005	279,770	05/08/2023	07/15/2033
87264A-DE-2	T-Mobile Usa Inc			1	2.B FE	7,089,350	99.4220	7,058,941	7,100,000	7,091,247		1,897			4.850	4.884	JJ	158,784	175,045	01/09/2024	01/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
875127-BM-3	TAMPA ELECTRIC CO			1	1.G FE	6,452,238	99.9290	6,435,440	6,440,000	6,450,525		(1,714)			4.900	4.856	MS	105,187	184,953	01/25/2024	03/01/2029
87612G-AA-9	TARGA RESOURCES CORP SR NT 4.2%33			1	2.B FE	8,620,245	90.8620	7,805,029	8,590,000	8,613,335		(2,455)			4.200	4.159	FA	150,325	360,780	03/24/2022	02/01/2033
879360-AD-7	Teledyne Technologies In			1	2.B FE	7,438,152	92.0750	6,864,214	7,455,000	7,446,891		2,383			2.250	2.285	AO	41,934	167,738	03/08/2021	04/01/2028
882384-AD-2	Texas Eastern Transmissi			2	2.A FE	4,859,647	95.6450	4,672,248	4,885,000	4,876,353		2,650			3.500	3.562	JJ	78,838	170,975	01/04/2018	01/15/2028
88240T-AA-9	Texas Electric Mkt Stabl				1.A FE	5,843,354	96.7120	5,651,316	5,843,436	5,843,507		(25)			4.265	4.264	FA	103,843	249,223	06/08/2022	08/01/2034
882508-CH-5	Texas Instruments Inc SR GLBL NT 34			1	1.E FE	5,907,222	98.3740	5,813,915	5,910,000	5,907,421		199			4.850	4.856	FA	113,858	143,318	02/05/2024	02/08/2034
883203-CC-3	Textron Inc			1	2.B FE	11,353,336	85.0910	9,734,353	11,440,000	11,380,884		8,707			2.450	2.541	MS	82,527	280,280	12/15/2021	03/15/2031
883556-CZ-3	Thermo Fisher Scientific SR NT 5%26			1	1.G FE	394,727	100.9500	398,752	395,000	394,820		87			5.000	5.025	JD	1,426	19,750	11/28/2023	12/05/2026
889184-AD-9	Toledo Hospital/The			1	1.E FE	10,034,706	98.3900	8,477,257	8,616,000	9,289,422		(159,698)			5.750	3.569	MN	63,304	495,420	01/10/2020	11/15/2038
891027-AS-3	Torchmark Corp			2	2.A FE	6,287,095	98.7220	6,229,371	6,310,000	6,300,224		2,375			4.550	4.596	MS	84,536	287,105	09/25/2018	09/15/2028
896517-AB-5	Trinity Health Corp			1	1.D FE	8,070,000	69.7770	5,631,036	8,070,000	8,070,000					2.632	2.632	JD	17,700	212,402	01/12/2021	12/01/2040
89788M-AN-2	Truist Financial Corp			1	1.G FE	386,802	101.6580	386,300	380,000	384,251		(2,551)			6.047	5.227	JD	1,468	22,979	01/25/2024	06/08/2027
89788M-AS-1	Truist Financial Corp			1	1.G FE	7,076,230	100.7860	7,055,034	7,000,000	7,076,163		(67)			5.711	5.556	JJ	174,344		12/19/2024	01/24/2035
90185R-AD-0	2 BROADWAY ADD LN TR 2006-2				2.C FE	9,761,336	72.2500	12,281,778	16,999,000	10,635,526		775,193			0.000	7.713	MS			11/09/2023	03/15/2047
903731-AA-5	UL SOLUTIONS INC SR 144A NT6.5%28			1	2.B FE	5,936,974	103.9710	6,181,064	5,945,000	5,938,676		1,426			6.500	6.532	AO	76,212	386,425	10/05/2023	10/20/2028
907818-EY-0	Union Pacific Corp			2	1.G FE	11,620,992	97.3000	11,335,462	11,650,000	11,638,897		2,748			3.950	3.978	MS	141,887	460,175	06/05/2018	09/10/2028
911365-BQ-6	UNITED RENTALS NORTH AM			1	2.C FE	3,760,000	100.9510	3,795,769	3,760,000	3,760,000					6.000	6.000	JD	10,027	225,600	11/15/2022	12/15/2029
91159H-JP-6	Us Bancorp			1	1.F FE	385,917	103.3940	382,557	370,000	380,804		(5,113)			6.787	5.082	AO	4,534	25,112	01/25/2024	10/26/2027
91324P-DS-8	Unitedhealth Group Inc SR GLBL NT 29			1	1.F FE	13,614,150	91.9190	13,787,910	15,000,000	13,751,082		136,932			2.875	4.911	FA	162,917	215,625	06/04/2024	08/15/2029
91529Y-AN-6	UNUM Group			1	2.B FE	4,702,678	95.9280	4,527,787	4,720,000	4,711,435		1,723			4.000	4.045	JD	8,391	188,800	06/10/2019	06/15/2029
92343V-EA-8	Verizon Communications				2.A FE	2,318,444	94.2630	2,191,610	2,325,000	2,320,901		382			4.500	4.525	FA	40,978	104,625	08/01/2017	08/10/2033
92343V-GH-1	Verizon Communications			1	2.A FE	14,278,572	91.9830	13,139,743	14,285,000	14,281,925		915			2.100	2.107	MS	82,496	299,985	03/11/2021	03/22/2028
94106L-BV-0	Waste Management Inc SR NT 4.875%29			1	1.G FE	9,087,231	100.5280	9,198,303	9,150,000	9,101,801		10,374			4.875	5.018	FA	168,513	460,931	07/27/2023	02/15/2029
95000U-2Q-5	Wells Fargo & Company			1	2.A FE	4,735,620	72.8550	4,371,294	6,000,000	4,749,363		13,743			3.068	4.943	AO	31,191	92,040	09/23/2024	04/30/2041
95000U-3E-1	Wells Fargo & Company			1	1.E FE	12,455,000	101.5430	12,647,230	12,455,000	12,455,000					5.574	5.574	JJ	300,838	694,242	07/18/2023	07/25/2029
95000U-3K-7	Wells Fargo & Company			1	1.E FE	4,760,000	99.7150	4,746,420	4,760,000	4,760,000					5.499	5.499	JJ	114,880	130,876	01/16/2024	01/23/2035
95000U-3N-1	Wells Fargo & Company			1	1.E FE	22,619,195	97.3190	22,018,492	22,625,000	22,619,227		32			5.211	5.214	JD	91,699		11/25/2024	12/03/2035
95040Q-AR-5	WELLTOWER INC SR NT 3.85%32			1	2.A FE	7,875,606	91.4920	7,195,846	7,865,000	7,873,737		(1,013)			3.850	3.833	JD	13,458	302,803	03/29/2022	06/15/2032
969457-BZ-2	WILLIAMS COMPANIES INC SR NT 4.65%32			1	2.B FE	2,127,207	95.1850	2,032,200	2,135,000	2,128,775		665			4.650	4.696	FA	37,505	99,278	08/03/2022	08/15/2032
970648-AJ-0	Willis North America Inc			1	2.B FE	2,684,497	90.9440	2,456,406	2,701,000	2,692,480		1,665			2.950	3.022	MS	23,461	79,680	12/13/2019	09/15/2029
98138H-AG-6	WORKDAY INC SR NT 3.5%27			1	2.B FE	14,027,635	97.4680	13,645,520	14,000,000	14,012,865		(5,559)			3.500	3.456	AO	122,500	490,000	03/31/2022	04/01/2027
98388M-AD-9	XCEL ENERGY INC SNR NTS USD SEC REGD			1	2.A FE	9,963,025	95.1880	9,518,790	10,000,000	9,971,503		3,153			4.600	4.646	JD	38,333	460,000	05/05/2022	06/01/2032
98389B-AU-4	Xcel Energy SR GLBL NT 26			1	2.B FE	77,528	97.4940	79,945	82,000	79,434		1,246			3.350	5.087	JD	229	2,747	06/12/2023	12/01/2026
98978V-AU-7	Zoetis Inc SR GLBL NT5.4%25			1	2.B FE	1,950,326	100.5240	1,946,150	1,936,000	1,947,773		(2,554)			5.400	4.606	MN	13,649	52,272	10/25/2024	11/14/2025
06368L-NT-9	BANK OF MONTREAL FR 5.3%060526		A	1	1.F FE	249,823	100.9090	252,273	250,000	249,912		58			5.300	5.326	JD	957	13,250	05/30/2023	06/05/2026
11271L-AD-4	Brookfield Finance Inc		A	1	1.G FE	12,417,832	99.2800	10,578,284	10,655,000	11,494,201		(196,570)			4.850	2.753	MS	132,063	516,768	01/16/2020	03/29/2029
29250N-BY-0	Enbridge Inc SR NT 6.2%30		A	1	2.A FE	2,984,917	105.4410	3,152,686	2,990,000	2,985,648		640			6.200	6.230	MN	23,687	188,470	11/06/2023	11/15/2030
31429K-AG-8	FED CAISSES DESJARDINS 144A NT 4.4%25		A		1.E FE	255,446	99.8020	257,489	258,000	256,469		1,024			4.400	5.351	FA	4,036	5,676	07/23/2024	08/23/2025
78016H-ZS-2	ROYAL BANK OF CANADA		A	1	1.E FE	14,368,388	100.8020	14,490,331	14,375,000	14,370,343		1,211			5.200	5.210	FA	311,458	770,340	07/13/2023	08/01/2028
89115A-2M-3	TORONTO-DOMINION BANK		A	1	1.F FE	14,130,000	100.4670	14,196,015	14,130,000	14,130,000					5.156	5.156	JJ	346,058	728,543	01/03/2023	01/10/2028
89352H-BA-6	Trans-Canada Pipelines		A	1	2.A FE	16,234,907	94.9560	13,122,961	13,820,000	15,214,611		(261,088)			4.100	1.985	AO	119,620	566,620	12/17/2020	04/15/2030
00973R-AL-7	AKER BP ASA		D	1	2.B FE	8,062,737	101.3910	8,182,246	8,070,000	8,064,781		1,337			5.600	5.621	JD	22,596	451,920	06/07/2023	06/13/2028
05523R-AD-9	BAE Systems PLC		D	1	2.A FE	16,305,215	92.2270	13,317,579	14,440,000	15,514,345		(201,971)			3.400	1.846	AO	103,647	490,960	12/17/2020	04/15/2030
05571A-AV-7	BPCE SA		D	2	2.A FE	5,475,000	100.4910	5,501,877	5,475,000	5,475,000					5.716	5.716	JJ	141,697	156,476	01/08/2024	01/18/2030
05964H-AR-6	BANCO SANTANDER SA SNR NPF GLBL		D		1.G FE	199,382	100.0930	200,186	200,000	199,635		253			5.147	5.446	FA	3,803	5,147	07/24/2024	08/18/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
06675D-CE-0	BANQUE FED CRED MUTUEL SR 144A NT 27		D		1.E FE	15,365,000	99.5020	15,288,498	15,365,000	15,365,000					4.753	4.753	JJ	340,806	730,298	07/06/2022	07/13/2027
06738E-CG-8	BARCLAYS PLC SR NT 6.22%34		D	1	2.A FE	7,295,000	102.7350	7,494,489	7,295,000	7,295,000					6.224	6.224	MN	65,584	454,041	05/02/2023	05/09/2034
06738E-CK-9	BARCLAYS PLC		D	1	2.A FE	7,150,000	104.0420	7,439,032	7,150,000	7,150,000					6.490	6.490	MS	139,211	464,035	09/06/2023	09/13/2029
09659W-2K-9	BNP Paribas		D	2	1.G FE	7,722,208	89.2030	6,306,631	7,070,000	7,446,273		(70,519)			3.052	1.937	JJ	100,696	215,776	12/17/2020	01/13/2031
09659W-2N-3	BNP Paribas		D	2	1.G FE	3,995,000	96.2600	3,845,571	3,995,000	3,995,000					1.323	1.323	JJ	24,665	52,854	01/06/2021	01/13/2027
12661P-AB-5	CSL FINANCE PLC 4.05% SRN 27/04/29 USD2000144A		D	1	1.G FE	26,175,688	96.3430	25,241,787	26,200,000	26,184,183		3,281			4.050	4.065	AO	188,640	1,061,100	04/21/2022	04/27/2029
22535W-AB-3	Credit Agricole London		D		1.G FE	13,926,602	98.2330	13,752,564	14,000,000	13,980,140		9,153			4.125	4.199	JJ	274,313	577,500	05/29/2018	01/10/2027
225401-BE-7	UBS GROUP AG		D	2	1.G FE	2,175,000	103.6030	2,253,361	2,175,000	2,175,000					6.246	6.246	MS	37,359	135,851	09/18/2023	09/22/2029
23291K-AH-8	DH Europe Finance II		D	1	1.G FE	7,203,006	90.4320	6,520,126	7,210,000	7,206,389		687			2.600	2.611	MN	23,953	187,460	10/29/2019	11/15/2029
23636A-BB-6	Danske Bank A/S		D	1	1.E FE	12,610,000	94.5820	11,926,752	12,610,000	12,610,000					1.549	1.549	MS	60,226	195,329	09/07/2021	09/10/2027
46115H-BU-0	INTESA SANPAOLO SPA		D		2.B FE	1,345,225	101.6920	1,340,305	1,318,000	1,341,601		(3,624)			7.000	4.909	MN	10,251	46,130	11/19/2024	11/21/2025
55608J-AR-9	Macquarie Group Ltd		D	2	1.F FE	12,715,000	96.3770	12,254,285	12,715,000	12,715,000					1.340	1.340	JJ	79,984	170,381	01/05/2021	01/12/2027
606822-CE-2	Mitsubishi UFJ Fin Grp		D	2	1.G FE	15,890,000	98.2790	15,616,470	15,890,000	15,890,000					4.080	4.080	AO	129,662	648,312	04/11/2022	04/19/2028
62954W-AE-5	Ntt Finance Corp		D	1	1.F FE	3,245,000	83.6840	2,715,530	3,245,000	3,245,000					2.065	2.065	AO	16,380	67,009	02/24/2021	04/03/2031
63861V-AJ-6	Nationwide Bldg Society SR 144A NT 27		D	2	1.G FE	14,200,000	102.5990	14,569,086	14,200,000	14,200,000					6.557	6.557	AO	188,805	931,094	10/11/2023	10/18/2027
83368R-AZ-5	Societe Generale		D	2	2.B FE	186,176	96.5110	193,022	200,000	189,803		3,627			1.488	4.240	JD	141	2,976	04/04/2024	12/14/2026
83368R-BH-4	Societe Generale		D	2	2.B FE	16,770,000	95.0660	15,942,535	16,770,000	16,770,000					2.797	2.797	JJ	211,076	469,057	01/11/2022	01/19/2028
86562M-CM-0	Sumitomo Mitsui Finl Grp		D		1.G FE	6,475,000	95.0280	6,153,037	6,475,000	6,475,000					2.174	2.174	JJ	65,300	140,767	01/05/2022	01/14/2027
89157X-AA-9	TOTALENERGIES CAPITAL SA		D	1	1.D FE	11,809,455	99.5900	11,701,766	11,750,000	11,808,881		(574)			5.150	5.080	AO	144,558		11/06/2024	04/05/2034
892938-AB-7	TRANE TECH FIN LTD		D	1	2.A FE	9,115,027	98.8980	9,034,369	9,135,000	9,115,887		860			5.100	5.128	JD	23,294	232,943	06/05/2024	06/13/2034
902613-AA-6	UBS Group Ag		D	2	1.G FE	4,308,601	91.3560	3,832,388	4,195,000	4,253,117		(11,635)			3.126	2.804	FA	50,269	131,136	12/11/2019	08/13/2030
902613-BH-0	UBS Group Ag		D	2	1.G FE	9,536,040	100.6800	9,061,209	9,000,000	9,524,185		(11,859)			5.699	4.898	FA	203,739		09/23/2024	02/08/2035
92212W-AD-2	VAR ENERGI ASA		D	1	2.C FE	8,765,892	105.5990	9,329,621	8,835,000	8,790,299		12,613			7.500	7.690	JJ	305,543	662,600	11/08/2022	01/15/2028
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						1,979,426,878	XXX	1,875,563,625	1,965,205,006	1,968,573,491		(1,290,950)			XXX	XXX	XXX	22,317,999	63,303,544	XXX	XXX
05492J-AU-6	Barclays Comm Mtge Sec LLC Series 19-C5 Class ASB			4	1.A	1,979,084	96.6800	1,768,314	1,829,045	1,881,601		(25,335)			2.990	1.440	MON	4,557	54,688	04/16/2021	11/15/2052
05493Y-AE-8	BBCMS MTG TR 2024-C30			4	1.A	16,479,344	102.2070	16,353,072	16,000,000	16,474,720		(4,624)			5.532	5.173	MON	39,339	73,760	10/31/2024	11/15/2057
05609W-AA-1	BX Trust Series 2022-IND			4	1.A	1,775,836	100.1250	1,783,125	1,780,899	1,780,279		238			5.888	6.083	MON	4,962	121,280	04/08/2022	04/15/2037
05614J-AA-3	BX COMMERCIAL MTG TR 2024-VLT5			4	1.A	9,744,000	100.0080	9,600,778	9,600,000	9,600,000		(144,000)			5.410	0.000	MON		43,283	10/24/2024	11/13/2046
065402-BA-6	Bank Series 19-BN18 Class ASB			4	1.A	984,259	97.0740	864,882	890,953	929,307		(13,253)			3.432	1.331	MON	2,548	30,577	08/24/2021	05/15/2062
065404-BF-1	Bank Series 2018-BN10 Class XA			4	1.A FE	2,422,871	1.7630	713,480		730,427		(253,046)			0.685	3.517	MON	23,116	307,756	01/29/2018	02/15/2061
06540W-BH-5	Bank Series 2019-BN19 Class XA			4	1.A FE	6,407,884	3.5430	2,919,792		2,989,022		(665,423)			0.939	3.747	MON	64,229	828,178	07/25/2019	08/15/2061
06541W-AX-0	Bank Series 2017-BNK5 Class A5			4	1.A	3,042,188	96.2040	2,886,123	3,000,000	3,008,559		(4,980)			3.390	3.229	MON	8,475	101,700	07/06/2017	06/15/2060
08161B-BD-4	Benchmark Mortgage Trust Series 2018-B3 Class XA			4	1.A FE	1,353,930	1.5280	513,589		537,668		(122,372)			0.575	2.753	MON	16,102	216,723	07/16/2019	04/10/2051
08162F-AK-9	Benchmark Mortgage Trust Series 2019-B12 Class XA			4	1.A FE	1,795,963	3.1890	737,374		895,596		(70,034)			1.067	2.912	MON	20,580	257,018	07/22/2019	08/15/2052
08162P-AY-7	Benchmark Mortgage Trust Series 2018-B1 Class XA			4	1.A FE	475,651	1.3060	148,608		157,038		(45,181)			0.528	1.529	MON	5,015	67,245	01/22/2018	01/15/2051
12514M-BC-8	CD Commercial Mortgage Trust Series 16-CD1 Class A4			4	1.A	323,344	94.4910	283,472	300,000	306,514		(4,108)			2.724	1.301	MON	681	8,172	11/12/2020	08/10/2049
12515G-AD-9	CD Commercial Mortgage Trust Series 2017-CD3 Class A4			4	1.A	4,848,394	94.4640	4,355,753	4,611,000	4,662,436		(26,839)			3.631	3.014	MON	13,952	167,425	06/19/2017	02/10/2050
12515H-BA-2	CD Comm Mortgage Trust Series 17-CD5 Class AAB			4	1.A	2,150,873	98.2120	1,935,917	1,971,159	2,018,979		(23,494)			3.220	0.913	MON	5,289	63,471	11/18/2020	08/15/2050
12532B-AB-3	CFCRE Comm Mortgage Trust Series 16-C7 Class ASB			4	1.A	775,776	98.9010	702,991	710,805	727,374		(10,987)			3.644	0.738	MON	2,158	25,899	01/12/2021	12/10/2054
12592X-BC-9	Comm Mortgage Trust Series 2015-CR22 Class A4			4	1.A	1,579,657	99.8310	1,529,598	1,532,195	1,532,195		(4,302)			3.048	2.639	MON	3,892	46,701	06/23/2016	03/10/2048
12592X-BE-5	Comm Mortgage Trust Series 2015-CR22 Class XA			4	1.A FE	1,110,685	0.0010	168				(133,542)			0.708	0.000	MON	10,317	146,845	12/01/2015	03/10/2048
12593J-BF-2	Comm Mortgage Trust Series 15-CR24 Class A5			4	1.A	2,800,461	99.2620	2,485,681	2,504,167	2,536,315		(66,166)			3.696	1.029	MON	7,713	92,554	12/08/2020	08/10/2048

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
125930-BE-9	Comm Mortgage Trust Series 15-CR26 Class A4			4	1.A	800,072	98.8630	711,816	720,000	730,210		(17,128)			3.630	1.189	MON	2,178	26,136	11/23/2020	10/10/2048
126281-BB-9	Csail Commercial Mortgage Trus Series 2015-C1 Class XA			4	1.A FE	353,981	0.0010	54				(25,827)			0.374	0.000	MON	2,007	43,186	03/10/2015	04/15/2050
12629N-AF-2	Comm Mortgage Trust Series 15-DC1 Class A5			4	1.A	6,662,618	99.8430	6,085,009	6,094,584	6,094,584		(135,742)			3.350	0.992	MON	17,014	204,169	12/02/2020	02/10/2048
12635F-AT-1	Csail Commercial Mortgage Trus Series 2015-C3 Class A4			4	1.A	19,320,410	99.1910	17,358,408	17,500,000	17,580,673		(228,928)			3.718	2.398	MON	54,224	650,685	08/26/2016	08/15/2048
12636M-AE-8	Csail Commercial Mortgage Trus Series 2016-C6 Class A5			4	1.A	9,105,147	97.5100	8,619,911	8,840,000	8,864,366		(30,986)			3.090	2.739	MON	22,762	273,138	05/17/2016	01/15/2049
17323V-BF-1	Citigroup Comm Mortgage Trust Series 2015-GC29 Class XA			4	1.A FE	1,952,073	0.0010	241				(226,916)			0.943	0.000	MON	20,258	260,970	04/06/2015	04/10/2048
17323Y-AD-1	Citigroup Comm Mortgage Trust Series 15-GC31 Class A4			4	1.A	2,236,094	99.2010	1,984,022	2,000,000	2,018,890		(54,251)			3.762	1.026	MON	6,270	75,240	12/03/2020	06/10/2048
17324D-AU-8	Citigroup Commercial Mtg Trust Series 15-P1 Class A5			4	1.A	835,273	99.1650	743,735	750,000	759,149		(18,891)			3.717	1.169	MON	2,323	27,878	11/20/2020	09/15/2048
200474-BC-7	COMM Mortgage Trust Series 2015-LC19 Class A4			4	1.A	3,182,450	99.8410	3,047,180	3,052,024	3,052,024		(13,947)			3.183	2.629	MON	8,095	97,146	05/16/2016	02/10/2048
200474-BD-5	COMM Mortgage Trust Series 2015-LC19 Class XA			4	1.A FE	2,888,186	0.0010	335				(238,863)			0.881	0.000	MON	25,857	376,954	12/01/2015	02/10/2048
23307D-BB-8	DBGS Mortgage Trust Series 2018-C1 Class XA			4	1.A FE	1,161,729	0.6120	420,073		452,801		(133,071)			0.186	3.789	MON	11,166	178,269	07/18/2019	10/15/2051
23312V-AD-8	Deutsche Bank Comm Mtg Trust Series 16-C3 Class ASB			4	1.A	117,891	98.7020	110,017	111,464	112,848		(1,180)			2.756	0.797	MON	256	3,072	12/28/2020	08/10/2049
23312V-AG-1	Deutsche Bank Comm Mtg Trust Series 2016-C3 Class XA			4	1.B FE	2,883,110	1.5120	373,045		375,656		(335,020)			1.403	3.028	MON	28,869	364,231	07/27/2016	08/10/2049
29429E-AF-8	Citigroup Comm Mtg Trust Series 2016-P4 Class XA			4	1.A FE	7,180,579	1.9980	991,847		1,077,403		(920,575)			1.897	4.319	MON	78,170	977,392	07/15/2016	07/10/2049
36250H-AG-8	Gs Mortgage Securities Trust Series 2014-GC26 Class XA			4	1.A FE	95,402	0.0010	13				(5,987)			0.494	0.000	MON	512	11,447	11/24/2014	11/10/2047
36252A-AC-0	Gs Mortgage Securities Trust Series 2015-GS1 Class A3			4	1.A	13,525,837	98.3200	12,158,226	12,366,000	12,470,090		(135,899)			3.734	2.609	MON	38,479	461,746	06/08/2016	11/10/2048
36252T-AR-6	GS Mortgage Securities Trust Series 2016-GS2 Class A4			4	1.A	8,286,204	97.7590	7,864,687	8,045,000	8,070,593		(27,831)			3.050	2.703	MON	20,448	245,373	05/17/2016	05/10/2049
36252T-AT-2	GS Mortgage Securities Trust Series 2016-GS2 Class XA			4	1.A FE	2,048,133	1.3640	237,533		238,503		(285,089)			1.725	4.582	MON	25,038	314,272	05/18/2016	05/10/2049
36253P-AC-6	GS Mortgage Securities Trust Series 2017-GS6 Class A3			4	1.A	15,019,961	95.6880	13,874,702	14,500,000	14,623,687		(58,014)			3.433	3.017	MON	41,482	497,785	06/19/2017	05/10/2050
46590L-AT-9	JP Morgan Comm Mtg Series 2016-C2 Class A4			4	1.A	16,264,190	96.9820	14,838,215	15,300,000	15,417,649		(113,458)			3.144	2.384	MON	40,085	481,017	11/12/2020	06/15/2049
46590M-AT-7	JP Morgan Chase Comm Mtg Series 2016-JP2 Class XA			4	1.A FE	2,347,216	1.6630	277,132		281,026		(288,677)			1.785	3.009	MON	24,795	316,562	07/11/2016	08/15/2049
46590R-AG-4	JP Morgan Chase Comm Mtge Series 2016-JP3 Class XA			4	1.A FE	1,189,125	1.5580	234,747		275,721		(264,628)			1.317	0.564	MON	16,480	215,993	07/18/2019	08/15/2049
46643T-BJ-0	JPMBB Commercial Mortgage Trst Series 2014-C26 Class A4			4	1.A	238,003	99.7940	222,047	222,506	222,506		(1,466)			3.494	2.569	MON	648	7,775	06/08/2016	01/15/2048
46645J-AD-4	JPMBB Comm Mtg Sec Trust Series 15-C33 Class A4			4	1.A	2,128,158	98.9920	1,864,023	1,883,000	1,923,172		(51,290)			3.770	1.010	MON	5,915	70,983	12/08/2020	12/15/2048
46646R-AL-7	JPMDB Comm Mtg Sec Trust Series 2016-C4 Class XA			4	1.A FE	3,157,802	0.9970	490,592		487,865		(340,251)			0.698	3.008	MON	28,655	376,216	11/02/2016	12/15/2049
61691G-AS-9	Morgan Stanley BAML Trust Series 16-C32 Class A4			4	1.A	1,115,625	97.2370	972,368	1,000,000	1,041,286		(22,342)			3.720	1.413	MON	3,100	37,200	08/11/2021	12/15/2049
61691J-AV-6	Morgan Stanley Capital I Trust Series 2017-H1 Class A5			4	1.A	3,876,432	96.3980	3,595,660	3,730,000	3,764,493		(16,575)			3.530	3.070	MON	10,972	131,669	06/19/2017	06/15/2050
61765L-AU-4	Morgan Stanley BAML Trust Series 15-C24 Class A4			4	1.A	4,472,500	99.2770	3,971,080	4,000,000	4,046,942		(108,998)			3.732	0.987	MON	12,440	149,280	01/08/2021	05/15/2048
61766E-BF-1	Morgan Stanley BAML Trust Series 2016-C29 Class XA			4	1.A FE	4,077,103	0.9990	415,920		433,376		(654,488)			1.501	2.713	MON	52,083	658,508	01/26/2018	05/15/2049
61767F-BB-6	Morgan Stanley Capital I Trust Series 2016-UB11 Class XA			4	1.A FE	5,604,167	1.6720	829,542		949,954		(725,049)			1.431	4.031	MON	59,209	745,479	08/16/2016	08/15/2049
61771M-AX-8	Morgan Stanley Capital I Trust Series 2019-H7 Class XA			4	1.A FE	2,855,072	4.4300	1,247,524		1,328,470		(212,924)			1.223	3.426	MON	28,672	377,544	07/17/2019	07/15/2052

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
90276F-AU-8	UBS Commercial Mtg Trust Series 18-C10 Class ASB			4	1.A	784,432	98.9460	676,969	684,183	716,490		(11,127)			4.213	1.030	MON	2,402	28,821	01/12/2021	05/15/2051
94989H-AZ-3	Wells Fargo Commercial Mortgag Series 2015 NXS1 Class XA			4	1.A FE	1,728,084	0.0500	10,647				(200,501)			0.908	0.000	MON	17,029	231,741	04/21/2015	05/15/2048
94989T-AZ-7	Wells Fargo Comm Mtg Trust Series 15-LC22 Class A4			4	1.A	1,121,563	99.1200	991,200	1,000,000	1,014,594		(26,455)			3.839	1.161	MON	3,199	38,390	11/17/2020	09/15/2058
94989Y-AZ-6	Wells Fargo Commercial Mortgag Series 16-C32 Class A4			4	1.A	991,723	98.5740	887,166	900,000	918,731		(20,799)			3.560	1.210	MON	2,670	32,040	06/04/2021	01/15/2059
95000F-AT-3	Wells Fargo Commercial Mortgag Series 16-C35 Class A4			4	1.A	1,584,408	96.9500	1,405,768	1,450,000	1,485,473		(25,147)			2.931	1.159	MON	3,542	42,500	12/28/2020	07/15/2048
95000F-AW-6	Wells Fargo Commercial Mortgag Series 2016-C35 Class XA			4	1.A FE	6,491,145	1.9090	859,542		892,116		(788,284)			1.866	3.797	MON	69,908	890,085	07/18/2016	07/15/2048
95000G-BB-9	Wells Fargo Commercial Mortgag 2016 BNK1 XA			4	1.A FE	7,427,553	1.7390	944,175		961,282		(870,056)			1.706	3.802	MON	77,190	965,988	08/05/2016	08/15/2049
95000K-BB-0	Wells Fargo Commercial Mortgag Series 16-NXS6 Class A4			4	1.A	2,680,172	96.3860	2,409,638	2,500,000	2,554,830		(37,594)			2.918	1.375	MON	6,079	72,950	08/09/2021	11/15/2049
95000L-AZ-6	Wells Fargo Commercial Mortgag Series 16-C33 Class A4			4	1.A	3,782,343	98.3900	3,350,185	3,405,000	3,482,861		(74,626)			3.426	1.198	MON	9,722	116,655	11/24/2020	03/15/2059
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						231,622,166	XXX	164,657,711	154,783,984	169,488,344		(9,366,328)			XXX	XXX	XXX	1,113,128	13,729,760	XXX	XXX
102104-AA-4	Bourzou Issuer LLC, Jamshid I			2	1.F FE	11,600,000	99.6530	11,559,690	11,600,000	11,600,000					5.781	5.851	MON	63,334		11/22/2024	11/22/2049
10620X-AA-4	Brazos Education Funding Series 15-1 Class A			4	1.A FE	180,346	100.0990	180,581	180,403	175,882		(2,710)			5.683	7.267	MON	171	11,653	08/18/2020	10/25/2056
14041N-GA-3	Capital One Multi-Asset Execut Credit card receivables			4	1.A FE	1,151,316	99.6080	1,170,388	1,175,000	1,166,807		15,491			3.490	5.447	MON	1,823	30,756	04/08/2024	05/15/2027
29374L-AC-4	ENTERPRISE FLT FING 2023-3 Auto leases			4	1.A FE	2,741,508	103.8240	2,749,254	2,648,000	2,727,087		(14,421)			6.410	5.338	MON	5,186	99,013	06/05/2024	06/20/2030
34528Q-HQ-0	Ford Credit Floorplan Master O Series 20-2 Class A			4	1.A FE	506,250	97.5590	487,795	500,000	500,963		(1,356)			1.060	0.787	MON	236	5,300	01/19/2021	09/15/2027
34532R-AA-4	Ford Credit Auto Owner Trust Series 2018-1 Class A			2	1.A FE	10,323,577	99.9430	10,164,234	10,170,000	10,171,386		(35,707)			3.190	2.855	MON	14,419	324,423	08/25/2020	07/15/2031
34535C-AA-4	FORD CR AUTO OWNER TR 2023-REV			4	1.A FE	10,001,708	101.8020	10,185,290	10,005,000	10,002,358		467			5.280	5.345	MON	23,478	528,264	08/01/2023	02/15/2036
34535Q-AA-3	FORD CR AUTO OWNER TR 2023-REV Auto receivables			2	1.A FE	5,960,117	100.3860	6,023,172	6,000,000	5,964,202		4,084			4.850	5.044	MON	12,933	149,542	11/13/2024	08/15/2035
34535V-AB-0	FORD CR AUTO OWNER TR 2024-D Auto receivables			4	1.A FE	774,962	100.1420	776,101	775,000	774,962					4.590	4.637	MON	1,581	2,273	11/19/2024	10/15/2027
43793D-AD-2	HONDA AUTO REC OWNER TR 2024-2 Auto receivables			4	1.A FE	2,010,625	101.4380	2,028,760	2,000,000	2,009,151		(1,474)			5.210	5.109	MON	3,763	59,915	06/05/2024	07/18/2030
76134K-AA-2	Retained Vantage Data Centers -20231 144A NT48			4	1.G FE	10,456,305	99.2490	11,413,589	11,500,000	10,687,205		184,844			5.000	7.286	MON	25,556	575,000	09/15/2023	09/15/2048
76134K-AH-7	Retained Vantage Data Centers			4	1.G FE	3,760,000	96.9280	3,644,474	3,760,000	3,760,000					4.992	5.044	MON	8,342	46,403	09/10/2024	09/15/2049
85236K-AE-2	Stack Infrastructure Issuer Series 21-1A Class A2			4	1.G FE	9,065,000	96.5240	8,749,855	9,065,000	9,065,000					1.877	1.884	MON	2,836	170,150	03/12/2021	03/26/2046
85236K-AH-5	Stack Infrastructure Issuer			4	1.G FE	9,751,956	101.1960	10,089,191	9,970,000	9,810,977		38,456			5.900	6.487	MON	9,804	588,230	07/24/2023	07/25/2048
891943-AD-4	Toyota Lease Owner Trust			4	1.A FE	1,324,845	99.4190	1,317,302	1,325,000	1,324,864		19			4.210	4.253	MON	1,704	14,410	09/10/2024	09/20/2027
89231J-AA-0	Toyota Auto Loan Extended Note			4	1.A FE	9,432,079	101.5390	9,580,233	9,435,000	9,432,314		235			5.160	5.222	MON	8,114	252,889	06/11/2024	11/25/2036
89231W-AA-1	Toyota Auto Loan Extended Note			4	1.A FE	11,332,055	100.8460	11,430,860	11,335,000	11,332,650		430			4.930	4.986	MON	9,314	558,816	07/18/2023	06/25/2036
92868R-AB-4	Volkswagen Auto Loan Enhanced			4	1.A FE	674,989	100.2110	676,421	675,000	674,988		(1)			4.650	4.697	MON	959	2,093	11/19/2024	11/22/2027
00176A-BB-0	American Money Management Corp Series 12-11A Class BR2		D	4	1.C FE	3,004,200	100.1920	3,005,757	3,000,000	3,001,314		(815)			6.451	6.471	JAJO	33,867	219,133	01/21/2021	04/30/2031
03769R-AQ-8	Apidos CLO		D	4	1.C FE	4,000,000	99.9970	3,999,884	4,000,000	4,000,000					6.297	6.347	JAJO	54,577	51,000	07/26/2024	07/15/2037
04016D-AS-4	Ares CLO Ltd Series 16-41A Class AR2		D	4	1.A FE	7,915,000	100.2090	7,931,566	7,915,000	7,915,000					5.925	5.967	JAJO	101,608	534,957	02/17/2021	04/15/2034
056162-AN-0	Babson CLO Ltd Series 15-1A Class AR		D	4	1.A FE	5,994,846	100.0960	6,026,836	6,021,038	6,018,965		2,458			5.869	6.004	JAJO	70,675	404,337	08/09/2018	01/20/2031
06759F-AB-2	Babson CLO Ltd Series 15-2A Class AR		D	4	1.A FE	1,788,188	100.1100	1,786,294	1,784,341	1,784,403		(386)			6.069	6.078	JAJO	21,658	123,464	07/05/2018	10/20/2030
12548M-BF-1	CIFC Funding Ltd Series 15-1A Class ARR		D	4	1.A FE	833,347	100.2260	833,396	831,518	831,750		(285)			6.003	5.977	JAJO	9,845	56,532	01/22/2021	01/22/2031
12549Q-BE-4	Cifc Funding Ltd 2014-3A		D	4	1.C FE	7,036,000	100.5060	7,065,558	7,030,000	7,033,825		(541)			6.693	6.719	JAJO	92,800	527,128	01/21/2021	10/22/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12551Y-AC-7	CIFC Funding Ltd Series 18-3A Class B		D	4	1.A FE	14,075,000	100.1870	14,101,250	14,075,000	14,075,000					6.494	6.545	JAJO	190,422	1,028,352	06/15/2018	07/18/2031
14310G-AS-9	Carlyle Global Market Strategi Series 13-3A Class A2R		D	4	1.A FE	3,248,375	100.0360	3,251,164	3,250,000	3,249,065		222			6.255	6.311	JAJO	44,045	230,534	08/26/2021	10/15/2030
14317P-AL-7	Carlyle Global Market Strat		D	4	1.C FE	19,000,000	100.1190	19,022,667	19,000,000	19,000,000					6.447	6.404	JAJO	265,414	784,996	03/06/2024	10/15/2031
26249Q-BC-1	Dryden Senior Loan Fund		D	4	1.A FE	19,600,000	100.1300	19,625,460	19,600,000	19,600,000					6.447	6.419	JAJO	273,795	1,061,185	02/23/2024	07/15/2030
26251Y-AE-6	Dryden Senior Loan Fund Series 18-65A Class B		D	4	1.C FE	18,000,000	100.0850	18,015,246	18,000,000	18,000,000					6.494	6.545	JAJO	243,524	1,315,122	08/28/2018	07/18/2030
27830T-AE-5	Eaton Vance Cdo Ltd Series 14-1RA Class B		D	4	1.A FE	14,225,000	100.0280	14,228,926	14,225,000	14,225,000					6.505	6.555	JAJO	200,488	1,045,086	08/02/2018	07/15/2030
48251B-AY-6	KKR Financial Clo Ltd Series 16 Class A2R2		D	4	1.C FE	4,535,000	100.0140	4,535,626	4,535,000	4,535,000					6.629	6.666	JAJO	60,125	339,680	08/31/2021	10/20/2034
553205-AC-9	MP CLO III Ltd Series 13-1A Class AR		D	4	1.A FE	2,171,375	100.0830	2,171,687	2,169,878	2,170,076		(140)			6.129	6.161	JAJO	26,598	151,468	02/09/2021	10/20/2030
67590Q-BM-8	Octagon Investment Partners Xx Series 14-1A Class A2R3		D	4	1.A FE	16,930,000	100.1400	16,953,719	16,930,000	16,930,000					6.178	5.790	FMAN	139,467	1,194,870	02/18/2021	02/14/2031
67592B-AN-8	Octagon Investment Partners Series 19-1A Class BR		D	4	1.C FE	10,000,000	100.1010	10,010,110	10,000,000	10,000,000					6.579	6.631	JAJO	131,580	743,921	12/06/2021	01/20/2035
75887N-AW-9	Regatta Vi Funding Ltd. Series 16-1A Class AR2		D	4	1.A FE	28,275,000	100.2430	28,343,821	28,275,000	28,275,000					6.039	3.728	JAJO	341,506	1,947,783	04/28/2021	04/20/2034
76761R-BA-6	Riserva CLO Ltd Series 16-3A Class BRR		D	4	1.C FE	6,780,000	100.0770	6,785,193	6,780,000	6,780,000					6.244	6.173	JAJO	88,196	478,130	03/01/2021	01/18/2034
87154E-BG-4	Symphony Clo Ltd Series 14-15A Class BR3		D	4	1.C FE	5,020,000	100.2480	5,032,445	5,020,000	5,020,000					6.405	6.453	JAJO	67,878	364,516	02/22/2021	01/17/2032
87165Y-AC-7	Symphony CLO Ltd Series 18-19A Class A		D	4	1.A FE	1,436,437	100.1380	1,438,412	1,436,436	1,436,437					5.815	5.856	JAJO	17,864	95,684	01/22/2021	04/16/2031
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						294,915,406	XXX	296,392,207	295,996,614	295,061,631		188,870			XXX	XXX	XXX	2,669,485	16,117,008	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						2,505,964,450	XXX	2,336,613,543	2,415,985,604	2,433,123,466		(10,468,408)			XXX	XXX	XXX	26,100,612	93,150,312	XXX	XXX
1309999999. Total - Hybrid Securities							XXX								XXX	XXX	XXX			XXX	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
	First Hawaiian Bank		SD		1.A FE	50,000	100.0000	50,000	50,000	50,000					0.076	0.076	APR	26	39	04/26/2023	07/26/2025
2019999999. Subtotal - Bonds - Unaffiliated Certificates of Deposit						50,000	XXX	50,000	50,000	50,000					XXX	XXX	XXX	26	39	XXX	XXX
2419999999. Total - Issuer Obligations						5,003,850,959	XXX	4,635,620,469	4,889,450,885	4,913,796,518	(22,904)	(12,391,404)			XXX	XXX	XXX	44,625,760	135,897,436	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						199,530,236	XXX	192,854,221	216,430,053	199,419,516		258,171			XXX	XXX	XXX	653,331	7,091,561	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						287,640,135	XXX	217,784,751	214,783,984	225,497,650		(8,930,892)			XXX	XXX	XXX	1,248,145	15,349,960	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						294,915,406	XXX	296,392,207	295,996,614	295,061,631		188,870			XXX	XXX	XXX	2,669,485	16,117,008	XXX	XXX
2459999999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
2469999999. Total - Affiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
2479999999. Total - Unaffiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit						50,000	XXX	50,000	50,000	50,000					XXX	XXX	XXX	26	39	XXX	XXX
2509999999 - Total Bonds						5,785,986,736	XXX	5,342,701,648	5,616,711,536	5,633,825,315	(22,904)	(20,875,255)			XXX	XXX	XXX	49,196,747	174,456,004	XXX	XXX

1.

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

1A	1A ...$ 1,747,327,361	1B ..$ 212,484,184	1C ..$ 583,318,326	1D ..$ 546,295,466	1E ..$ 678,804,224	1F ..$ 339,751,778	1G ..$ 585,482,039		
1B	2A ...$ 370,563,061	2B ..$ 466,463,952	2C ..$ 102,193,396						
1C	3A ...$	3B ..$	3C ..$						
1D	4A ...$	4B ..$	4C ..$						
1E	5A ...$	5B ..$ 1,141,528	5C ..$						
1F	6 .....$								

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Date Acquired
4509999999 - Total Preferred Stocks								XXX											XXX	XXX

NONE

1.

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

1A — 1A ...$ ..... 1B ..$ ..... 1C ..$ ..... 1D ..$ ..... 1E ..$ ..... 1F ..$ ..... 1G ..$ .....

1B — 2A ...$ ..... 2B ..$ ..... 2C ..$ .....

1C — 3A ...$ ..... 3B ..$ ..... 3C ..$ .....

1D — 4A ...$ ..... 4B ..$ ..... 4C ..$ .....

1E — 5A ...$ ..... 5B ..$ ..... 5C ..$ .....

1F — 6 .....$ .....

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
31338*-11-6	Federal Home Loan Bank Federal Home Loan Bank CL B-1	RF		11,090.000	1,109,000	100.000	1,109,000	1,109,000		48,833						04/03/2024	
5029999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					1,109,000	XXX	1,109,000	1,109,000		48,833						XXX	XXX
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					1,109,000	XXX	1,109,000	1,109,000		48,833						XXX	XXX
5409999999. Total - Common Stocks - Mutual Funds						XXX										XXX	XXX
5609999999. Total - Common Stocks - Unit Investment Trusts						XXX										XXX	XXX
5809999999. Total - Common Stocks - Closed-End Funds						XXX										XXX	XXX
55282*-10-3	MGIC Assurance Corporation			350,000,000.000	346,847,136	100.000	346,847,136	198,447,305				12,095,940		12,095,940		11/30/2002	
619109-10-1	MGIC Indemnity Corporation			1,794,000.000	116,355,626	100.000	116,355,626	30,152,499		11,500,000		1,027,286		1,027,286		12/31/1998	
55287*-10-8	MGIC Reinsurance Crporation of Vermont			50,000.000	3,386,469	100.000	3,386,469	2,000,000				15,991		15,991		09/28/1999	
5929999999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					466,589,231	XXX	466,589,231	230,599,804		11,500,000		13,139,217		13,139,217		XXX	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					466,589,231	XXX	466,589,231	230,599,804		11,500,000		13,139,217		13,139,217		XXX	XXX
5989999999 - Total Common Stocks					467,698,231	XXX	467,698,231	231,708,804		11,548,833		13,139,217		13,139,217		XXX	XXX
5999999999 - Total Preferred and Common Stocks					467,698,231	XXX	467,698,231	231,708,804		11,548,833		13,139,217		13,139,217		XXX	XXX

1.

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

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
	U.S. Tax And Loss Bond 0.000% 04/15/34		04/15/2024	Bureau of Public Debt		37,500,000	37,500,000	
	U.S. Tax And Loss Bond 0.000% 06/17/34		06/17/2024	Bureau of Public Debt		20,000,000	20,000,000	
	U.S. Tax And Loss Bond 0.000% 09/16/34		09/16/2024	Bureau of Public Debt		39,500,000	39,500,000	
	U.S. Tax And Loss Bond 0.000% 12/16/34		12/16/2024	Bureau of Public Debt		65,000,000	65,000,000	
91282C-AZ-4	U.S. Treasury Note 0.375%11/30/25 0.375% 11/30/25		11/15/2024	Citibank		2,220,160	2,313,600	4,054
91282C-AZ-4	U.S. Treasury Note 0.375%11/30/25 0.375% 11/30/25		11/18/2024	Morgan Stanley & Co., Inc.		2,220,403	2,313,100	4,076
91282C-AZ-4	U.S. Treasury Note 0.375%11/30/25 0.375% 11/30/25		11/20/2024	Morgan Stanley & Co., Inc.		2,635,830	2,745,200	4,894
91282C-CP-4	U.S. Treasury Note 0.625% 07/31/26		03/21/2024	HARRISNE		1,277,739	1,398,700	1,225
91282C-GE-5	U.S. Treasury Note 3.875%01/15/26 3.875% 01/15/26		11/15/2024	Morgan Stanley & Co., Inc.		2,219,613	2,232,600	29,621
91282C-LH-2	U.S. Treasury Note 3.75%08/31/26 3.750% 08/31/26		11/15/2024	Citibank		1,478,991	1,495,400	12,238
0109999999. Subtotal - Bonds - U.S. Governments						174,052,736	174,498,600	56,108
64461X-KB-0	NEW HAMPSHIRE ST HLTH & EDU FA SR TAXABLE LN BDS 2024 5.040% 11/01/34		10/02/2024	RBC Capital Markets		3,925,000	3,925,000	
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						3,925,000	3,925,000	
64966S-GN-0	NEW YORK NY GO TAXABLE BDS FISCA 4.610% 09/01/37		08/22/2024	J.P. Morgan		18,110,000	18,110,000	
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						18,110,000	18,110,000	
13057E-JM-7	California Public Fin Auth Rev 5.447% 06/01/34		07/12/2024	Bank of America		3,280,000	3,280,000	
3132DM-2J-3	Freddie Mac FHLMC 2.500% 11/01/51		04/12/2024	Wells Fargo		5,196,756	6,343,551	7,048
3132DN-AY-9	Freddie Mac FHLMC 2.500% 01/01/52		04/12/2024	Barclays		11,118,415	13,588,171	15,098
3132DS-QD-7	Freddie Mac FHLMC not including strips # S 2.500% 03/01/52		04/12/2024	Morgan Stanley & Co., Inc.		2,973,333	3,606,431	4,007
3133ER-HB-0	FEDERAL FARM CREDIT BANK 4.460% 06/12/26		06/10/2024	Bank of America		495,000	495,000	
3137HF-K9-5	Freddie Mac 5.000% 09/25/54		09/23/2024	CIT Group		4,875,793	4,894,338	15,635
3140XC-S8-2	Fannie Mae FNMA # FM8642F 2.500% 09/01/51		06/03/2024	CIT Group		1,367,131	1,657,757	345
3140XL-G9-3	Fannie Mae FNMA # FS4723F 2.500% 11/01/51		06/03/2024	Morgan Stanley & Co., Inc.		10,096,044	12,307,559	2,564
3140XL-G9-3	Fannie Mae FNMA # FS4723F 2.500% 11/01/51		06/03/2024	Barclays		8,270,913	10,067,296	2,097
3140XM-J7-2	Fannie Mae FNMA # FS5685F 2.500% 04/01/52		06/04/2024	CIT Group		4,501,730	5,462,851	1,138
413890-GF-5	HARRIS CNTY-HOUSTON SPORTS AUT 3.860% 11/15/40		09/05/2024	Morgan Stanley & Co., Inc.		2,432,898	2,775,000	33,027
472682-ZK-2	Jefferson County Alabama Swr 5.250% 10/01/40		01/11/2024	Raymond James & Associates		3,295,215	2,970,000	
472682-ZM-8	Jefferson County Alabama Swr 5.250% 10/01/42		01/11/2024	Raymond James & Associates		5,141,682	4,695,000	
544587-Z8-4	Los Angeles Ca Muni Impt Corpl 2.863% 11/01/41		08/01/2024	Wells Fargo		776,470	1,000,000	7,237
574205-JB-7	MARYLAND ST ECON DEV CORP TAXABLE BDS 2024 5.018% 11/30/33		08/16/2024	Wells Fargo		3,605,000	3,605,000	
574205-JC-5	MARYLAND ST ECON DEV CORP TAXABLE BDS 2024 5.068% 11/30/34		08/16/2024	Wells Fargo		1,008,050	1,000,000	
574205-JC-5	MARYLAND ST ECON DEV CORP TAXABLE BDS 2024 5.068% 11/30/34		08/16/2024	Wells Fargo		1,590,000	1,590,000	
574205-JC-5	MARYLAND ST ECON DEV CORP TAXABLE BDS 2024 5.068% 11/30/34		08/16/2024	Wells Fargo		1,972,282	1,955,000	
574205-JD-3	MARYLAND ST ECON DEV CORP TAXABLE BDS 2024 5.168% 11/30/35		08/16/2024	Wells Fargo		1,625,000	1,625,000	
57563R-TW-9	Massachusetts Edl Fing Auth TAXABLE ISSUE N SR BDS 2024A 6.069% 07/01/33		05/31/2024	RBC Capital Markets		2,365,000	2,365,000	
64990F-7E-8	New York St Dorm Auth Unrefunded Ser B Grp B 5.000% 02/15/30		06/21/2024	Tax Free Exchange		13,956,875	13,800,000	241,500
658203-6A-7	North Carolina St Muni Pwr Agy Prerefunded-Ref-Ser C 5.000% 01/01/30		03/11/2024	Tax Free Exchange		1,041,484	1,010,000	9,819
658203-6B-5	North Carolina St Muni Pwr Agy Unrefunded-Ref-Ser C 5.000% 01/01/30		03/11/2024	Tax Free Exchange		6,169,450	5,995,000	58,285
76913C-AT-6	RIVERSIDE CNTY CA PENSN OBLG PENSION BDS 2005 5.040% 02/15/35		10/31/2024	Barnett Bank		8,208,440	8,210,000	87,354
88258M-AB-1	TEXAS NAT GAS SECURITIZATION F 5.169% 04/01/41		10/04/2024	Wells Fargo		18,858,395	18,150,000	15,638
914119-5A-6	UNIV OF CINCINNATI OH RECPTS TAXABLE BDS 2024 5.414% 06/01/37		05/30/2024	RBC Capital Markets		4,000,000	4,000,000	
914119-5B-4	UNIV OF CINCINNATI OH RECPTS TAXABLE BDS 2024 5.444% 06/01/38		05/30/2024	RBC Capital Markets		2,910,000	2,910,000	
914119-5C-2	UNIV OF CINCINNATI OH RECPTS TAXABLE BDS 2024 5.484% 06/01/39		05/30/2024	RBC Capital Markets		3,000,000	3,000,000	
0909999999. Subtotal - Bonds - U.S. Special Revenues						134,131,356	142,357,954	500,792
00206R-DQ-2	AT&T Inc SR GLBL NT 27 4.250% 03/01/27		03/15/2024	Deutsche Bank Sec		638,985	655,000	1,392
00287Y-BV-0	Abbvie Inc SR GLBL NT 26 2.950% 11/21/26		12/19/2024	Bank of America		639,283	659,000	1,566
00914A-AR-3	Air Lease Corp FR 2.2%011527 2.200% 01/15/27		12/19/2024	Bank of America		1,276,599	1,349,000	12,778
023135-AP-1	Amazon.Com Inc 4.800% 12/05/34		03/25/2024	MGIC Indemnity Corporation		1,336,990	1,325,000	19,433
023135-CQ-7	Amazon.Com Inc SR GLBL NT 29 4.650% 12/01/29		03/25/2024	MGIC Indemnity Corporation		881,743	875,000	12,884
025816-CM-9	American Express Co SR GLBL NT 26 1.650% 11/04/26		12/19/2024	Barnett Bank		830,720	878,000	1,851
031162-CJ-7	Amgen Inc SR GLBL NT2.6%26 2.600% 08/19/26		12/19/2024	BNP Paribas		638,427	661,000	5,776
031162-CT-5	Amgen Inc SR GLBL NT2.2%27 2.200% 02/21/27		03/15/2024	Morgan Stanley & Co., Inc.		636,787	690,000	1,181
03522A-AH-3	Anheuser-Busch Co Inbev 4.7%36 4.700% 02/01/36		06/21/2024	TD Securities		13,486,060	14,000,000	261,372
036752-BD-4	Elevance Health Inc SR NT 5.2%35 5.200% 02/15/35		10/22/2024	Wells Fargo		10,303,396	10,340,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
049560-AZ-8	Atmos Energy Corp SR GLBL NT5.9%33 5.900% 11/15/33		06/18/2024	J.P. Morgan		8,227,344	7,820,000	46,138
05493Y-AE-8	BBCMS MTG TR 2024-C30 5.532% 11/15/57		10/31/2024	Barclays		16,479,344	16,000,000	46,715
05614J-AA-3	BX COMMERCIAL MTG TR 2024-VLT5 5.410% 11/13/46		10/24/2024	Wells Fargo		9,744,000	9,600,000	17,313
06051G-JQ-3	Bank of America Corp 1.658% 03/11/27		10/25/2024	Morgan Stanley & Co., Inc.		1,815,122	1,893,000	4,098
06051G-JS-9	Bank of America Corp 1.734% 07/22/27		10/24/2024	Morgan Stanley & Co., Inc.		3,024,773	3,183,000	14,258
06051G-JW-0	Bank of America Corp 3.311% 04/22/42		09/23/2024	Bank of America		9,792,600	12,000,000	167,757
06051G-MA-4	Bank of America Corp 5.468% 01/23/35		01/18/2024	Bank of America		8,530,000	8,530,000	
06406R-BZ-9	Bank Of NY Mellon Corp 5.060% 07/22/32		07/15/2024	Morgan Stanley & Co., Inc.		8,215,000	8,215,000	
06428C-AD-6	BANK OF AMERICA NA 5.240% 08/18/25		07/24/2024	RBC Capital Markets		703,437	700,000	7,872
075887-CS-6	Becton Dickinson and Company SR NT 5.11%34 5.110% 02/08/34		02/05/2024	Barnett Bank		9,005,000	9,005,000	
09031W-AC-7	BIMBO BAKERIES USA INC 6.050% 01/15/29		01/04/2024	J.P. Morgan		4,573,712	4,400,000	49,543
09290D-AJ-0	BLACKROCK FUNDING INC. SR GLBL NT4.9%35 4.900% 01/08/35		07/17/2024	Bank of America		7,972,900	8,005,000	
102104-AA-4	Bourzou Issuer LLC, Jamshid I 5.781% 11/22/49		11/22/2024	Guggenheim Capital Markets		11,600,000	11,600,000	
10373Q-AZ-3	Bp Cap Markets America SR GLBL NT 27 3.588% 04/14/27		03/15/2024	Barnett Bank		572,134	595,000	9,192
10373Q-BY-5	Bp Cap Markets America GLBL NT 5.017%27 5.017% 11/17/27		11/20/2024	Bank of America		759,776	752,000	838
110122-EM-6	Bristol-Myers Squibb Co 4.980% 02/20/26		02/14/2024	Citibank		300,000	300,000	
12189L-AS-0	Burlington Northern Santa Fe SR DEB 4.9%44 4.900% 04/01/44		06/21/2024	Barnett Bank		4,702,450	5,000,000	56,486
12189L-AY-7	Burlington Northern Santa Fe SR GLBL DEB 25 3.650% 09/01/25		02/23/2024	Barnett Bank		391,540	400,000	7,138
14040H-DH-5	Capital One Financial Corporat 5.884% 07/26/35		07/24/2024	Morgan Stanley & Co., Inc.		14,050,000	14,050,000	
14041N-GA-3	Capital One Multi-Asset Execut Credit card receivables 3.490% 05/15/27		04/08/2024	J.P. Morgan		1,151,316	1,175,000	2,848
14913U-AE-0	CATERPILLAR FINL SERVICE 4.500% 01/08/27		02/16/2024	Morgan Stanley & Co., Inc.		532,908	535,000	2,876
15189X-BF-4	CENTERPOINT ENER HOUSTON 5.050% 03/01/35		10/30/2024	MUFG Securities Americas Inc		9,020,407	9,050,000	
17275R-BP-6	CISCO SYSTEMS INC 4.900% 02/26/26		02/21/2024	Barnett Bank		1,682,360	1,683,000	
172967-KY-6	Citigroup Inc SR GLBL NT3.2%26 3.200% 10/21/26		12/19/2024	Wells Fargo		958,057	986,000	5,171
172967-NA-5	Citigroup Inc 1.462% 06/09/27		10/24/2024	Morgan Stanley & Co., Inc.		3,025,234	3,186,000	17,597
174610-BH-7	CITIZENS FINANCIAL GROUP 5.718% 07/23/32		07/18/2024	Morgan Stanley & Co., Inc.		5,115,000	5,115,000	
19828A-AC-1	Columbia Pipeline Holdco 5.681% 01/15/34		01/04/2024	MUFG Securities Americas Inc		15,000	15,000	
19828A-AC-1	Columbia Pipeline Holdco 5.681% 01/15/34		01/04/2024	MUFG Securities Americas Inc		849,992	850,000	
19828A-AC-1	Columbia Pipeline Holdco 5.681% 01/15/34		01/05/2024	Citibank		730,810	730,000	
19828A-AC-1	Columbia Pipeline Holdco 5.681% 01/15/34		01/05/2024	Cantor Fitzgerald & Co. Inc.		330,446	330,000	
19828A-AD-9	Columbia Pipeline Holdco SR GLBL 144A 31 5.097% 10/01/31		09/03/2024	Jefferies & Co Inc.		1,552,759	1,550,000	
19828A-AD-9	Columbia Pipeline Holdco SR GLBL 144A 31 5.097% 10/01/31		09/03/2024	State Street		80,142	80,000	
19828A-AD-9	Columbia Pipeline Holdco SR GLBL 144A 31 5.097% 10/01/31		09/03/2024	State Street		40,095	40,000	
19828A-AD-9	Columbia Pipeline Holdco SR GLBL 144A 31 5.097% 10/01/31		09/03/2024	State Street		80,213	80,000	
19828A-AD-9	Columbia Pipeline Holdco SR GLBL 144A 31 5.097% 10/01/31		09/03/2024	Mizuho Securities USA Inc.		999,960	1,000,000	
19828A-AD-9	Columbia Pipeline Holdco SR GLBL 144A 31 5.097% 10/01/31		09/04/2024	State Street		45,169	45,000	
19828A-AD-9	Columbia Pipeline Holdco SR GLBL 144A 31 5.097% 10/01/31		09/04/2024	Deutsche Bank Sec		261,037	260,000	
20030N-BW-0	Comcast Corp SR NT 2.35%27 2.350% 01/15/27		01/25/2024	HSBC Securities Inc		385,011	410,000	375
20602D-AA-9	CONCENTRIX CORP 6.650% 08/02/26		04/19/2024	Bank of America		668,403	663,000	9,920
207597-ES-0	CONNECTICUT LIGHT & PWR 4.950% 08/15/34		08/06/2024	Barnett Bank		3,618,824	3,635,000	
207597-ES-0	CONNECTICUT LIGHT & PWR 4.950% 08/15/34		09/23/2024	Bank of America		669,461	650,000	3,664
207597-ES-0	CONNECTICUT LIGHT & PWR 4.950% 08/15/34		09/23/2024	Bank of America		947,517	920,000	5,187
207597-ES-0	CONNECTICUT LIGHT & PWR 4.950% 08/15/34		09/23/2024	Santander US Capital Markets		1,261,427	1,230,000	6,934
207597-ES-0	CONNECTICUT LIGHT & PWR 4.950% 08/15/34		09/23/2024	BNP Paribas		4,343,702	4,230,000	23,847
207597-ES-0	CONNECTICUT LIGHT & PWR 4.950% 08/15/34		09/23/2024	Barnett Bank		3,409,242	3,320,000	18,717
21688A-AX-0	Cooperat Rabobank Ua/Ny 5.160% 07/18/25		07/17/2024	Wells Fargo		1,568,271	1,562,000	
21871X-AF-6	COREBRIDGE FINANCIAL INC SR GLBL NT 29 3.850% 04/05/29		03/25/2024	MGIC Indemnity Corporation		886,723	950,000	17,272
233853-BA-7	DAIMLER TRUCK FINAN NA 144A NT 5.375%34 5.375% 06/25/34		11/06/2024	Bank of America		6,621,252	6,600,000	130,075
24422E-XF-1	John Deere Capital Corp FR 4.5%010827 4.500% 01/08/27		02/16/2024	Bank of America		536,177	540,000	2,903
24703T-AE-6	DELL INTL LLC/EMC CORP CR SEN SR SEC 26 4.900% 10/01/26		03/15/2024	Barnett Bank		639,518	645,000	14,749
26441C-CB-9	DUKE ENERGY CORP SR GLBL NT 27 4.850% 01/05/27		12/19/2024	Market Axess Corp		446,598	446,000	9,914
26445C-AA-9	DUKE ENERGY PRO SC ST FDG LLC 5.404% 03/01/44		04/16/2024	Goldman Sachs & Co.		6,394,965	6,395,000	
26884T-AP-7	Erac Usa Finance Llc SR 144A NT3.8%25 3.800% 11/01/25		10/25/2024	TD Securities		1,248,478	1,257,000	23,485
26884T-AZ-5	Erac Usa Finance Llc SR GLBL 144A 34 5.200% 10/30/34		02/05/2024	Bank of America		3,656,743	3,660,000	
26884T-AZ-5	Erac Usa Finance Llc SR GLBL 144A 34 5.200% 10/30/34		02/06/2024	State Street		861,961	860,000	

SCHEDULE D - PART 3

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26884T-AZ-5	Erac Usa Finance Llc SR GLBL 144A 34 5.200% 10/30/34		02/06/2024	Bank of America		8,978,604	8,920,000	
26884T-AZ-5	Erac Usa Finance Llc SR GLBL 144A 34 5.200% 10/30/34		02/06/2024	State Street		862,382	860,000	
278865-AV-2	Ecolab Inc SR GLBL NT2.7%26 2.700% 11/01/26		12/19/2024	Citigroup Global Markets Inc		319,070	330,000	1,213
29273V-BA-7	ENERGY TRANSFER LP 5.600% 09/01/34		06/06/2024	TD Securities		13,863,999	13,900,000	
29374L-AC-4	ENTERPRISE FLT FING 2023-3 Auto leases 6.410% 06/20/30		06/05/2024	Wells Fargo		2,741,508	2,648,000	7,544
29379V-BL-6	Enterprise Products Oper SR GLBL NT 27 3.950% 02/15/27		03/15/2024	Deutsche Bank Sec		637,741	655,000	2,444
29379V-CF-8	Enterprise Products Oper GLBL NT 4.85%34 4.850% 01/31/34		11/06/2024	HSBC Securities Inc		11,135,634	11,400,000	148,976
29449W-AA-5	Equitable Financial Life FR 1.4%070725 1.400% 07/07/25		06/07/2024	Morgan Stanley & Co., Inc.		438,553	458,000	2,725
29449W-AP-2	Equitable Financial Life 144A NT 5.5%25 5.500% 12/02/25		02/12/2024	US Bank NA		1,002,280	1,000,000	11,000
30040W-AJ-7	EVERSOURCE ENERGY SR GLBL -Q NT 25 0.800% 08/15/25		07/19/2024	Barnett Bank		198,245	208,000	726
34535Q-AA-3	FORD CR AUTO OWNER TR 2023-REV Auto receivables 4.850% 08/15/35		06/04/2024	J.P. Morgan		4,956,250	5,000,000	13,472
34535Q-AA-3	FORD CR AUTO OWNER TR 2023-REV Auto receivables 4.850% 08/15/35		11/13/2024	TD Securities		1,003,867	1,000,000	3,907
34535V-AB-0	FORD CR AUTO OWNER TR 2024-D Auto receivables 4.590% 10/15/27		11/19/2024	Barclays		774,962	775,000	
350930-AD-5	FOUNDRY JV HOLDCO LLC 6.250% 01/25/35		05/02/2024	BNP Paribas		2,723,530	2,730,000	
350930-AD-5	FOUNDRY JV HOLDCO LLC 6.250% 01/25/35		05/02/2024	BNP Paribas		364,135	365,000	
36143L-2L-8	GA GLOBAL FUNDING TRUST 5.500% 01/08/29		01/03/2024	Wells Fargo		6,735,637	6,775,000	
37045X-BQ-8	General Motors Finl Co SR GLBL NT 4%26 4.000% 10/06/26		04/04/2024	Bank of America		799,813	825,000	183
37045X-DK-9	General Motors Finl Co SR GLBL NT1.5%26 1.500% 06/10/26		04/04/2024	Bank of America		851,805	925,000	4,548
37045X-DK-9	General Motors Finl Co SR GLBL NT1.5%26 1.500% 06/10/26		04/05/2024	Market Axess Corp		428,079	465,000	2,306
373334-KH-3	Georgia Power Company SR GLBL NT 27 3.250% 03/30/27		03/15/2024	Bank of America		639,738	675,000	10,298
38141G-B3-7	GOLDMAN SACHS GROUP INC SR NT 5.33%35 5.330% 07/23/35		07/16/2024	Goldman Sachs & Co.		8,850,000	8,850,000	
42218S-AL-2	HEALTH CARE SERVICE CORP SR GLBL 144A 34 5.450% 06/15/34		06/05/2024	J.P. Morgan		5,119,287	5,135,000	
43793O-AD-2	HONDA AUTO REC OWNER TR 2024-2 Auto receivables 5.210% 07/18/30		06/05/2024	Wells Fargo		2,010,625	2,000,000	4,342
44891A-BZ-9	Hyundai Capital America SR 144A NT 26 1.650% 09/17/26		04/05/2024	J.P. Morgan		1,278,644	1,399,000	1,411
44891A-CV-7	Hyundai Capital America 5.400% 01/08/31		01/03/2024	Bank of America		3,841,238	3,855,000	
452327-AN-9	Illumina Inc GLBL NT 5.8%25 5.800% 12/12/25		04/04/2024	Citibank		138,268	138,000	2,579
46647P-EA-0	JPMorgan Chase & Co 5.040% 01/23/28		02/16/2024	J.P. Morgan		533,887	535,000	2,097
502431-AP-4	L3 Harris Tech Inc SR NT 5.4%27 5.400% 01/15/27		03/15/2024	TD Securities		637,718	635,000	6,096
548661-EL-7	Lowe's Companies Inc SR GLBL NT 5%33 5.000% 04/15/33		06/21/2024	Bank of America		7,922,400	8,000,000	76,667
571748-CC-4	Marsh & Mclennan Cos Inc 5.000% 03/15/35		10/30/2024	CIT Group		13,576,880	13,600,000	
571903-BM-4	Marriott International SR GLBL LL NT 26 5.450% 09/15/26		01/25/2024	Morgan Stanley & Co., Inc.		423,919	418,000	8,480
57629W-DK-3	MassMutual Global Funding -20224 144A NT25 4.150% 08/26/25		02/21/2024	CLSA Americas LKLC		985,750	1,000,000	20,404
58989V-2G-8	Met Tower Global Funding GLBL 144A NT 27 4.850% 01/16/27		02/16/2024	Bank of America		533,860	535,000	2,523
59156R-CN-6	Metlife Inc SR NT 5.3%34 5.300% 12/15/34		06/03/2024	Goldman Sachs & Co.		9,958,400	10,000,000	
594918-BR-4	Microsoft Corp SR GLBL NT2.4%26 2.400% 08/08/26		01/25/2024	Bank of America		103,959	109,000	1,243
61747Y-EC-5	MORGAN STANLEY 1.512% 07/20/27		10/24/2024	Bank of America		3,024,942	3,194,000	12,744
61747Y-EC-5	MORGAN STANLEY 1.512% 07/20/27		10/25/2024	Bank of America		2,420,019	2,555,000	10,516
61747Y-FL-4	MORGAN STANLEY 5.466% 01/18/35		01/16/2024	Morgan Stanley & Co., Inc.		3,500,000	3,500,000	
61747Y-FR-1	MORGAN STANLEY 5.831% 04/19/35		04/17/2024	Morgan Stanley & Co., Inc.		1,205,000	1,205,000	
61747Y-FT-7	MORGAN STANLEY 5.320% 07/19/35		07/17/2024	Morgan Stanley & Co., Inc.		11,250,000	11,250,000	
63743H-FM-9	NATIONAL RURAL UTIL COOP FR 4.8%020527 4.800% 02/05/27		12/19/2024	Deutsche Bank Sec		958,809	957,000	17,226
64110L-AZ-9	NETFLIX INC SR NT 4.9%34 4.900% 08/15/34		07/30/2024	Sea Port Group Securities, LLC		269,590	270,000	
64110L-AZ-9	NETFLIX INC SR NT 4.9%34 4.900% 08/15/34		07/30/2024	Stifel, Nicolaus & Co., Inc.		1,004,106	1,005,000	
64110L-AZ-9	NETFLIX INC SR NT 4.9%34 4.900% 08/15/34		07/30/2024	Goldman Sachs & Co.		3,740,506	3,755,000	
64110L-AZ-9	NETFLIX INC SR NT 4.9%34 4.900% 08/15/34		07/30/2024	State Street		169,742	170,000	
64110L-AZ-9	NETFLIX INC SR NT 4.9%34 4.900% 08/15/34		07/30/2024	Morgan Stanley & Co., Inc.		1,337,333	1,340,000	
64110L-AZ-9	NETFLIX INC SR NT 4.9%34 4.900% 08/15/34		07/30/2024	State Street		768,830	770,000	
64110L-AZ-9	NETFLIX INC SR NT 4.9%34 4.900% 08/15/34		07/30/2024	Citibank		3,400,097	3,405,000	
64110L-AZ-9	NETFLIX INC SR NT 4.9%34 4.900% 08/15/34		07/30/2024	Citadel Securities		3,346,516	3,350,000	
64952W-DQ-3	New York Life Global Fdg SR SEC GLBL 25 0.950% 06/24/25		06/18/2024	Morgan Stanley & Co., Inc.		930,496	972,000	4,514
64952W-FE-8	New York Life Global Fdg 5.000% 01/09/34		01/04/2024	Goldman Sachs & Co.		4,719,622	4,720,000	
65473P-AQ-8	Nisource Inc SR GLBL NT 34 5.350% 04/01/34		06/04/2024	Deutsche Bank Sec		6,682,365	6,750,000	81,253
65473P-AQ-8	Nisource Inc SR GLBL NT 34 5.350% 04/01/34		06/04/2024	Deutsche Bank Sec		3,956,400	4,000,000	48,150
666807-CL-4	Northrop Grumman Corp 4.900% 06/01/34		01/29/2024	J.P. Morgan		7,144,137	7,150,000	
66815L-2A-6	Northwestern Mutual Glbl FR 0.8%011426 0.800% 01/14/26		01/25/2024	Morgan Stanley & Co., Inc.		385,988	417,000	139

SCHEDULE D - PART 3

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66815L-2J-7	Northwestern Mutual Glbl FR 4%070125 4.000% 07/01/25		06/20/2024	Bank of America		917,192	929,000	17,548
682680-CE-1	ONEOK INC SR NT 5.05%34 5.050% 11/01/34		09/10/2024	Goldman Sachs & Co.		14,403,616	14,450,000	
68389X-BU-8	Oracle Corp SR GLBL NT2.8%27 2.800% 04/01/27		03/15/2024	Bank of America		634,664	680,000	8,885
693475-BT-1	Pnc Financial Services 6.615% 10/20/27		10/25/2024	Bank of America		1,512,020	1,459,000	2,145
693475-BV-6	Pnc Financial Services 5.300% 01/21/28		02/16/2024	Bank of America		215,260	215,000	918
693475-BW-4	Pnc Financial Services 5.676% 01/22/35		01/17/2024	PNC Capital Markets		5,005,000	5,005,000	
693475-BZ-7	Pnc Financial Services SR NT 5.401%35 5.401% 07/23/35		07/18/2024	PNC Capital Markets		7,050,000	7,050,000	
709599-BJ-2	Penske Truck Leasing SR GLBL 144A 25 4.000% 07/15/25		07/12/2024	Bank of America		221,540	225,000	
709599-BL-7	Penske Truck Leasing SR GLBL 144A 25 1.200% 11/15/25		10/25/2024	Market Axess Corp		351,207	365,000	1,983
709599-BY-9	Penske Truck Leasing 5.350% 01/12/27		01/09/2024	J.P. Morgan		99,891	100,000	
718172-BQ-1	Philip Morris Intl Inc SR GLBL NT 25 3.375% 08/11/25		07/18/2024	Barnett Bank		1,566,944	1,597,000	23,656
718172-BQ-1	Philip Morris Intl Inc SR GLBL NT 25 3.375% 08/11/25		07/24/2024	Bank of America		1,373,146	1,399,000	21,510
718172-CV-9	Philip Morris Intl Inc SR GLBL NT 27 5.125% 11/17/27		01/25/2024	BNP Paribas		385,343	380,000	3,895
718172-DF-3	Philip Morris Intl Inc SR GLBL NT 27 4.750% 02/12/27		03/15/2024	Deutsche Bank Sec		634,688	640,000	3,040
72650R-BL-5	Plains All American Pipeline SR GLBL NT4.5%26 4.500% 12/15/26		12/19/2024	Citigroup Global Markets Inc		318,955	321,000	201
74153W-CV-9	Pricoa Global Funding 1 SR SEC 144A NT31 4.650% 08/27/31		08/20/2024	Deutsche Bank Sec		3,305,896	3,310,000	
74368C-AX-2	Protective Life Global SR SEC GLBL 25 1.170% 07/15/25		02/23/2024	Barnett Bank		330,488	350,000	478
759509-AF-9	RELIANCE INC 1.300% 08/15/25		07/17/2024	Morgan Stanley & Co., Inc.		519,798	543,000	3,000
76134K-AH-7	Retained Vantage Data Centers 4.992% 09/15/49		09/10/2024	Guggenheim Capital Markets		3,760,000	3,760,000	
808513-BY-0	Charles Schwab Corp SR GLBL NT 27 2.450% 03/03/27		01/25/2024	Barnett Bank		387,162	415,000	4,123
808513-CG-8	Charles Schwab Corp SR GLBL NT 26 5.875% 08/24/26		12/19/2024	Bank of America		319,464	314,000	5,944
842434-DB-5	SOUTHERN CALIF GAS CO 5.050% 09/01/34		08/08/2024	MUFG Securities Americas Inc		4,209,442	4,230,000	
842587-EA-1	Southern Co 4.850% 03/15/35		09/04/2024	Mizuho Securities USA Inc.		4,208,762	4,215,000	
845437-BP-6	SOUTHWESTERN ELEC POWER SR GLBL -K NT 26 2.750% 10/01/26		12/19/2024	Bank of America		294,840	306,000	1,847
857477-BZ-5	State Street Corp 4.857% 01/26/26		02/12/2024	Morgan Stanley & Co., Inc.		995,580	1,000,000	2,429
87264A-DE-2	T-Mobile Usa Inc 4.850% 01/15/29		01/09/2024	Citibank		7,089,350	7,100,000	
875127-BM-3	TAMPA ELECTRIC CO 4.900% 03/01/29		01/25/2024	Wells Fargo		3,306,368	3,295,000	
875127-BM-3	TAMPA ELECTRIC CO 4.900% 03/01/29		01/25/2024	State Street		285,921	285,000	
875127-BM-3	TAMPA ELECTRIC CO 4.900% 03/01/29		01/25/2024	State Street		220,730	220,000	
875127-BM-3	TAMPA ELECTRIC CO 4.900% 03/01/29		01/25/2024	State Street		285,821	285,000	
875127-BM-3	TAMPA ELECTRIC CO 4.900% 03/01/29		01/25/2024	Wells Fargo		2,353,399	2,355,000	
882508-CH-5	Texas Instruments Inc SR GLBL NT 34 4.850% 02/08/34		02/05/2024	Mizuho Securities USA Inc.		5,907,222	5,910,000	
891943-AD-4	Toyota Lease Owner Trust 4.210% 09/20/27		09/10/2024	J.P. Morgan		1,324,845	1,325,000	
89231J-AA-0	Toyota Auto Loan Extended Note 5.160% 11/25/36		06/11/2024	CIT Group		9,432,079	9,435,000	
89788M-AN-2	Truist Financial Corp 6.047% 06/08/27		01/25/2024	Barnett Bank		386,802	380,000	3,255
89788M-AS-1	Truist Financial Corp 5.711% 01/24/35		12/19/2024	Citadel Securities		7,076,230	7,000,000	162,129
91159H-JP-6	Us Bancorp 6.787% 10/26/27		01/25/2024	Bank of America		385,917	370,000	6,487
91324P-DS-8	Unitedhealth Group Inc SR GLBL NT 29 2.875% 08/15/29		06/04/2024	Citibank		13,614,150	15,000,000	131,771
92868R-AB-4	Volkswagen Auto Loan Enhanced 4.650% 11/22/27		11/19/2024	Wells Fargo		674,989	675,000	
95000U-2Q-5	Wells Fargo & Company 3.068% 04/30/41		09/23/2024	Citadel Securiites		4,735,620	6,000,000	73,632
95000U-3K-7	Wells Fargo & Company 5.499% 01/23/35		01/16/2024	Wells Fargo		4,760,000	4,760,000	
95000U-3N-1	Wells Fargo & Company 5.211% 12/03/35		11/25/2024	Wells Fargo		11,875,000	11,875,000	
95000U-3N-1	Wells Fargo & Company 5.211% 12/03/35		11/25/2024	Citadel Securities		10,744,195	10,750,000	
98978V-AU-7	Zoetis Inc SR GLBL NT5.4%25 5.400% 11/14/25		10/25/2024	Jefferies & Co Inc.		1,950,326	1,936,000	47,626
31429K-AG-8	FED CAISSES DESJARDINS 144A NT 4.4%25 4.400% 08/23/25	A	07/23/2024	Barnett Bank		255,446	258,000	4,762
03769R-AQ-8	Apidos CLO 6.297% 07/15/37	D	07/26/2024	Goldman Sachs & Co.		4,000,000	4,000,000	
05571A-AV-7	BPCE SA 5.716% 01/18/30	D	01/08/2024	Citibank		5,475,000	5,475,000	
05964H-AR-6	BANCO SANTANDER SA SNR NPF GLBL 5.147% 08/18/25	D	07/24/2024	Bank of America		199,382	200,000	4,489
14317P-AL-7	Carlyle Global Market Strat 6.447% 10/15/31	D	03/06/2024	Nomura Securities Intl		19,000,000	19,000,000	
26249Q-BC-1	Dryden Senior Loan Fund 6.447% 07/15/30	D	02/23/2024	Nomura Securities Intl		19,600,000	19,600,000	228,168
46115H-BU-0	INTESA SANPAOLO SPA 7.000% 11/21/25	D	10/25/2024	Bank of America		510,750	500,000	15,264
46115H-BU-0	INTESA SANPAOLO SPA 7.000% 11/21/25	D	11/19/2024	Bank of America		834,475	818,000	28,471
83368R-AZ-5	Societe Generale 1.488% 12/14/26	D	04/04/2024	SG Cowen FX		186,176	200,000	937
89157X-AA-9	TOTALENERGIES CAPITAL SA 5.150% 04/05/34	D	11/06/2024	RBC Capital Markets		11,809,455	11,750,000	53,789
892938-AB-7	TRANE TECH FIN LTD 5.100% 06/13/34	D	06/04/2024	State Street		633,330	635,000	
892938-AB-7	TRANE TECH FIN LTD 5.100% 06/13/34	D	06/04/2024	Jefferies & Co Inc.		553,668	555,000	
892938-AB-7	TRANE TECH FIN LTD 5.100% 06/13/34	D	06/04/2024	State Street		139,621	140,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
892938-AB-7	TRANE TECH FIN LTD 5.100% 06/13/34	D	06/04/2024	State Street		1,037,587	1,040,000	
892938-AB-7	TRANE TECH FIN LTD 5.100% 06/13/34	D	06/04/2024	State Street		279,264	280,000	
892938-AB-7	TRANE TECH FIN LTD 5.100% 06/13/34	D	06/04/2024	State Street		413,971	415,000	
892938-AB-7	TRANE TECH FIN LTD 5.100% 06/13/34	D	06/04/2024	Citibank		1,824,620	1,830,000	
892938-AB-7	TRANE TECH FIN LTD 5.100% 06/13/34	D	06/04/2024	State Street		833,063	835,000	
892938-AB-7	TRANE TECH FIN LTD 5.100% 06/13/34	D	06/04/2024	State Street		553,884	555,000	
892938-AB-7	TRANE TECH FIN LTD 5.100% 06/13/34	D	06/04/2024	State Street		553,796	555,000	
892938-AB-7	TRANE TECH FIN LTD 5.100% 06/13/34	D	06/04/2024	State Street		139,556	140,000	
892938-AB-7	TRANE TECH FIN LTD 5.100% 06/13/34	D	06/05/2024	State Street		555,561	555,000	
892938-AB-7	TRANE TECH FIN LTD 5.100% 06/13/34	D	06/05/2024	Cantor Fitzgerald & Co. Inc.		833,640	835,000	
892938-AB-7	TRANE TECH FIN LTD 5.100% 06/13/34	D	06/05/2024	State Street		279,045	280,000	
892938-AB-7	TRANE TECH FIN LTD 5.100% 06/13/34	D	06/05/2024	State Street		344,600	345,000	
892938-AB-7	TRANE TECH FIN LTD 5.100% 06/13/34	D	06/05/2024	State Street		139,815	140,000	
902613-BH-0	UBS Group Ag 5.699% 02/08/35	D	09/23/2024	Citadel Securiites		9,536,040	9,000,000	65,539
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						611,300,072	617,171,000	2,478,762
2509999997. Total - Bonds - Part 3						941,519,164	956,062,554	3,035,662
2509999998. Total - Bonds - Part 5						49,812,061	50,967,700	359,817
2509999999. Total - Bonds						991,331,225	1,007,030,254	3,395,479
4509999997. Total - Preferred Stocks - Part 3							XXX	
4509999998. Total - Preferred Stocks - Part 5							XXX	
4509999999. Total - Preferred Stocks							XXX	
31338*-11-6	Federal Home Loan Bank Federal Home Loan Bank CL B-1		04/03/2024	Federal Home Loan Bank	2,590.000	259,000		
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						259,000	XXX	
55282*-10-3	MGIC Assurance Corporation		02/28/2024	Capital Contribution		60,000,000		
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						60,000,000	XXX	
5989999997. Total - Common Stocks - Part 3						60,259,000	XXX	
5989999998. Total - Common Stocks - Part 5							XXX	
5989999999. Total - Common Stocks						60,259,000	XXX	
5999999999. Total - Preferred and Common Stocks						60,259,000	XXX	
6009999999 - Totals						1,051,590,225	XXX	3,395,479

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36177W-C9-9	Government National Mortgage A GN AA0096 4.000% 05/15/42		01/01/2024	Paydown		1,983	1,983	2,167	2,124		(140)		(140)		1,983				7	05/15/2042
36177W-C9-9	Government National Mortgage A GN AA0096 4.000% 05/15/42		02/01/2024	Paydown		1,991	1,991	2,175	2,132		(141)		(141)		1,991				13	05/15/2042
36177W-C9-9	Government National Mortgage A GN AA0096 4.000% 05/15/42		02/28/2024	MGIC Assurance Corporation		598,677	630,871	689,177	675,470		(469)		(469)		675,002		(76,324)	(76,324)	6,098	05/15/2042
36179M-NH-9	Government National Mortgage A G2 MA0392 3.500% 09/20/42		01/01/2024	Paydown		89,430	89,430	97,478	95,783		(6,353)		(6,353)		89,430				261	09/20/2042
36179M-NH-9	Government National Mortgage A G2 MA0392 3.500% 09/20/42		02/01/2024	Paydown		99,187	99,187	108,114	106,234		(7,046)		(7,046)		99,187				579	09/20/2042
36179M-NH-9	Government National Mortgage A G2 MA0392 3.500% 09/20/42		02/28/2024	MGIC Assurance Corporation		2,348,459	2,556,085	2,786,132	2,737,673		(3,880)		(3,880)		2,733,793		(385,334)	(385,334)	21,620	09/20/2042
36179M-NH-9	Government National Mortgage A G2 MA0392 3.500% 09/20/42		03/01/2024	Paydown		73,130	73,130	79,712	78,326		(5,195)		(5,195)		73,130				640	09/20/2042
36179M-NH-9	Government National Mortgage A G2 MA0392 3.500% 09/20/42		04/01/2024	Paydown		77,503	77,503	84,479	83,009		(5,506)		(5,506)		77,503				904	09/20/2042
36179M-NH-9	Government National Mortgage A G2 MA0392 3.500% 09/20/42		05/01/2024	Paydown		78,271	78,271	85,316	83,832		(5,561)		(5,561)		78,271				1,141	09/20/2042
36179M-NH-9	Government National Mortgage A G2 MA0392 3.500% 09/20/42		06/01/2024	Paydown		86,745	86,745	94,552	92,908		(6,163)		(6,163)		86,745				1,518	09/20/2042
36179M-NH-9	Government National Mortgage A G2 MA0392 3.500% 09/20/42		07/01/2024	Paydown		75,200	75,200	81,968	80,543		(5,342)		(5,342)		75,200				1,535	09/20/2042
36179M-NH-9	Government National Mortgage A G2 MA0392 3.500% 09/20/42		08/01/2024	Paydown		72,541	72,541	79,070	77,695		(5,153)		(5,153)		72,541				1,693	09/20/2042
36179M-NH-9	Government National Mortgage A G2 MA0392 3.500% 09/20/42		09/01/2024	Paydown		72,004	72,004	78,484	77,119		(5,115)		(5,115)		72,004				1,890	09/20/2042
36179M-NH-9	Government National Mortgage A G2 MA0392 3.500% 09/20/42		10/01/2024	Paydown		70,121	70,121	76,432	75,103		(4,982)		(4,982)		70,121				2,045	09/20/2042
36179M-NH-9	Government National Mortgage A G2 MA0392 3.500% 09/20/42		11/01/2024	Paydown		77,317	77,317	84,276	82,810		(5,493)		(5,493)		77,317				2,481	09/20/2042
36179M-NH-9	Government National Mortgage A G2 MA0392 3.500% 09/20/42		12/01/2024	Paydown		63,209	63,209	68,897	67,699		(4,490)		(4,490)		63,209				2,212	09/20/2042
36179M-QN-3	Government National Mortgage A G2 MA0461 3.000% 10/20/42		01/01/2024	Paydown		71,865	71,865	76,940	75,847		(3,982)		(3,982)		71,865				180	10/20/2042
36179M-QN-3	Government National Mortgage A G2 MA0461 3.000% 10/20/42		02/01/2024	Paydown		69,330	69,330	74,227	73,172		(3,841)		(3,841)		69,330				347	10/20/2042
36179M-QN-3	Government National Mortgage A G2 MA0461 3.000% 10/20/42		03/01/2024	Paydown		66,490	66,490	71,186	70,174		(3,684)		(3,684)		66,490				499	10/20/2042
36179M-QN-3	Government National Mortgage A G2 MA0461 3.000% 10/20/42		04/01/2024	Paydown		91,440	91,440	97,898	96,507		(5,067)		(5,067)		91,440				914	10/20/2042
36179M-QN-3	Government National Mortgage A G2 MA0461 3.000% 10/20/42		05/01/2024	Paydown		80,053	80,053	85,707	84,489		(4,436)		(4,436)		80,053				1,001	10/20/2042
36179M-QN-3	Government National Mortgage A G2 MA0461 3.000% 10/20/42		06/01/2024	Paydown		85,806	85,806	91,866	90,560		(4,754)		(4,754)		85,806				1,287	10/20/2042
36179M-QN-3	Government National Mortgage A G2 MA0461 3.000% 10/20/42		07/01/2024	Paydown		78,710	78,710	84,269	83,071		(4,361)		(4,361)		78,710				1,377	10/20/2042
36179M-QN-3	Government National Mortgage A G2 MA0461 3.000% 10/20/42		08/01/2024	Paydown		93,257	93,257	99,844	98,424		(5,167)		(5,167)		93,257				1,865	10/20/2042
36179M-QN-3	Government National Mortgage A G2 MA0461 3.000% 10/20/42		09/01/2024	Paydown		78,963	78,963	84,540	83,338		(4,375)		(4,375)		78,963				1,777	10/20/2042
36179M-QN-3	Government National Mortgage A G2 MA0461 3.000% 10/20/42		10/01/2024	Paydown		80,470	80,470	86,154	84,929		(4,459)		(4,459)		80,470				2,012	10/20/2042
36179M-QN-3	Government National Mortgage A G2 MA0461 3.000% 10/20/42		11/01/2024	Paydown		81,585	81,585	87,347	86,105		(4,520)		(4,520)		81,585				2,244	10/20/2042
36179M-QN-3	Government National Mortgage A G2 MA0461 3.000% 10/20/42		12/01/2024	Paydown		81,114	81,114	86,843	85,608		(4,494)		(4,494)		81,114				2,433	10/20/2042

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36179M-QP-8	Government National Mortgage A G2 MA0462 3.500% 10/20/42		01/01/2024	Paydown		55,228	55,228	60,250	59,204		(3,976)		(3,976)		55,228				161	10/20/2042
36179M-QP-8	Government National Mortgage A G2 MA0462 3.500% 10/20/42		02/01/2024	Paydown		63,921	63,921	69,734	68,523		(4,602)		(4,602)		63,921				373	10/20/2042
36179M-QP-8	Government National Mortgage A G2 MA0462 3.500% 10/20/42		03/01/2024	Paydown		57,620	57,620	62,860	61,768		(4,148)		(4,148)		57,620				504	10/20/2042
36179M-QP-8	Government National Mortgage A G2 MA0462 3.500% 10/20/42		04/01/2024	Paydown		67,245	67,245	73,360	72,086		(4,841)		(4,841)		67,245				785	10/20/2042
36179M-QP-8	Government National Mortgage A G2 MA0462 3.500% 10/20/42		05/01/2024	Paydown		59,196	59,196	64,579	63,457		(4,262)		(4,262)		59,196				863	10/20/2042
36179M-QP-8	Government National Mortgage A G2 MA0462 3.500% 10/20/42		06/01/2024	Paydown		63,598	63,598	69,382	68,177		(4,579)		(4,579)		63,598				1,113	10/20/2042
36179M-QP-8	Government National Mortgage A G2 MA0462 3.500% 10/20/42		07/01/2024	Paydown		68,064	68,064	74,253	72,964		(4,900)		(4,900)		68,064				1,390	10/20/2042
36179M-QP-8	Government National Mortgage A G2 MA0462 3.500% 10/20/42		08/01/2024	Paydown		59,728	59,728	65,160	64,028		(4,300)		(4,300)		59,728				1,394	10/20/2042
36179M-QP-8	Government National Mortgage A G2 MA0462 3.500% 10/20/42		09/01/2024	Paydown		71,996	71,996	78,544	77,180		(5,183)		(5,183)		71,996				1,890	10/20/2042
36179M-QP-8	Government National Mortgage A G2 MA0462 3.500% 10/20/42		10/01/2024	Paydown		58,910	58,910	64,267	63,151		(4,241)		(4,241)		58,910				1,718	10/20/2042
36179M-QP-8	Government National Mortgage A G2 MA0462 3.500% 10/20/42		11/01/2024	Paydown		64,447	64,447	70,308	69,087		(4,640)		(4,640)		64,447				2,068	10/20/2042
36179M-QP-8	Government National Mortgage A G2 MA0462 3.500% 10/20/42		12/01/2024	Paydown		56,803	56,803	61,968	60,892		(4,089)		(4,089)		56,803				1,988	10/20/2042
36179S-LR-6	Government National Mortgage A G2 MA3936 3.000% 09/20/46		01/01/2024	Paydown		23,985	23,985	25,081	24,942		(957)		(957)		23,985				60	09/20/2046
36179S-LR-6	Government National Mortgage A G2 MA3936 3.000% 09/20/46		02/01/2024	Paydown		22,910	22,910	23,956	23,824		(914)		(914)		22,910				115	09/20/2046
36179S-LR-6	Government National Mortgage A G2 MA3936 3.000% 09/20/46		03/01/2024	Paydown		25,862	25,862	27,043	26,893		(1,031)		(1,031)		25,862				194	09/20/2046
36179S-LR-6	Government National Mortgage A G2 MA3936 3.000% 09/20/46		04/01/2024	Paydown		23,920	23,920	25,012	24,874		(954)		(954)		23,920				239	09/20/2046
36179S-LR-6	Government National Mortgage A G2 MA3936 3.000% 09/20/46		05/01/2024	Paydown		25,740	25,740	26,916	26,767		(1,027)		(1,027)		25,740				322	09/20/2046
36179S-LR-6	Government National Mortgage A G2 MA3936 3.000% 09/20/46		06/01/2024	Paydown		28,517	28,517	29,820	29,655		(1,137)		(1,137)		28,517				428	09/20/2046
36179S-LR-6	Government National Mortgage A G2 MA3936 3.000% 09/20/46		07/01/2024	Paydown		27,276	27,276	28,522	28,364		(1,088)		(1,088)		27,276				477	09/20/2046
36179S-LR-6	Government National Mortgage A G2 MA3936 3.000% 09/20/46		08/01/2024	Paydown		29,713	29,713	31,069	30,898		(1,185)		(1,185)		29,713				594	09/20/2046
36179S-LR-6	Government National Mortgage A G2 MA3936 3.000% 09/20/46		09/01/2024	Paydown		28,684	28,684	29,994	29,828		(1,144)		(1,144)		28,684				645	09/20/2046
36179S-LR-6	Government National Mortgage A G2 MA3936 3.000% 09/20/46		10/01/2024	Paydown		27,178	27,178	28,419	28,262		(1,084)		(1,084)		27,178				679	09/20/2046
36179S-LR-6	Government National Mortgage A G2 MA3936 3.000% 09/20/46		11/01/2024	Paydown		27,032	27,032	28,266	28,110		(1,078)		(1,078)		27,032				743	09/20/2046
36179S-LR-6	Government National Mortgage A G2 MA3936 3.000% 09/20/46		12/01/2024	Paydown		24,699	24,699	25,827	25,684		(985)		(985)		24,699				741	09/20/2046
36179T-4R-3	Government National Mortgage A G2 MA5332 5.000% 07/20/48		01/01/2024	Paydown		1,660	1,660	1,812	1,805		(145)		(145)		1,660				2	07/20/2048
36179T-4R-3	Government National Mortgage A G2 MA5332 5.000% 07/20/48		01/01/2024	Paydown		2,977	2,977	3,250	3,238		(260)		(260)		2,977				12	07/20/2048
36179T-4R-3	Government National Mortgage A G2 MA5332 5.000% 07/20/48		02/01/2024	Paydown		2,388	2,388	2,607	2,597		(209)		(209)		2,388				14	07/20/2048
36179T-4R-3	Government National Mortgage A G2 MA5332 5.000% 07/20/48		02/01/2024	Paydown		4,283	4,283	4,676	4,658		(375)		(375)		4,283				36	07/20/2048

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36179T-4R-3	Government National Mortgage A G2 MA5332 5.000% 07/20/48		02/28/2024	MGIC Assurance Corporation		329,554	333,371	363,947	362,521		(143)		(143)		362,378		(32,824)	(32,824)	4,035	07/20/2048
36179T-4R-3	Government National Mortgage A G2 MA5332 5.000% 07/20/48		03/01/2024	Paydown		1,782	1,782	1,945	1,938		(156)		(156)		1,782				22	07/20/2048
36179T-4R-3	Government National Mortgage A G2 MA5332 5.000% 07/20/48		04/01/2024	Paydown		1,315	1,315	1,435	1,430		(115)		(115)		1,315				22	07/20/2048
36179T-4R-3	Government National Mortgage A G2 MA5332 5.000% 07/20/48		05/01/2024	Paydown		964	964	1,053	1,049		(84)		(84)		964				20	07/20/2048
36179T-4R-3	Government National Mortgage A G2 MA5332 5.000% 07/20/48		06/01/2024	Paydown		1,830	1,830	1,997	1,990		(160)		(160)		1,830				46	07/20/2048
36179T-4R-3	Government National Mortgage A G2 MA5332 5.000% 07/20/48		07/01/2024	Paydown		1,481	1,481	1,617	1,610		(129)		(129)		1,481				43	07/20/2048
36179T-4R-3	Government National Mortgage A G2 MA5332 5.000% 07/20/48		08/01/2024	Paydown		1,861	1,861	2,031	2,024		(163)		(163)		1,861				62	07/20/2048
36179T-4R-3	Government National Mortgage A G2 MA5332 5.000% 07/20/48		09/01/2024	Paydown		1,675	1,675	1,829	1,821		(146)		(146)		1,675				63	07/20/2048
36179T-4R-3	Government National Mortgage A G2 MA5332 5.000% 07/20/48		10/01/2024	Paydown		1,570	1,570	1,714	1,707		(137)		(137)		1,570				65	07/20/2048
36179T-4R-3	Government National Mortgage A G2 MA5332 5.000% 07/20/48		11/01/2024	Paydown		2,193	2,193	2,394	2,384		(192)		(192)		2,193				101	07/20/2048
36179T-4R-3	Government National Mortgage A G2 MA5332 5.000% 07/20/48		12/01/2024	Paydown		2,373	2,373	2,591	2,581		(208)		(208)		2,373				119	07/20/2048
36179T-Z7-3	Government National Mortgage A G2 MA5266 5.000% 06/20/48		01/01/2024	Paydown		1,809	1,809	1,974	1,965		(157)		(157)		1,809				3	06/20/2048
36179T-Z7-3	Government National Mortgage A G2 MA5266 5.000% 06/20/48		01/01/2024	Paydown		3,244	3,244	3,540	3,525		(281)		(281)		3,244				14	06/20/2048
36179T-Z7-3	Government National Mortgage A G2 MA5266 5.000% 06/20/48		02/01/2024	Paydown		2,051	2,051	2,238	2,228		(178)		(178)		2,051				12	06/20/2048
36179T-Z7-3	Government National Mortgage A G2 MA5266 5.000% 06/20/48		02/01/2024	Paydown		3,678	3,678	4,014	3,997		(319)		(319)		3,678				31	06/20/2048
36179T-Z7-3	Government National Mortgage A G2 MA5266 5.000% 06/20/48		02/28/2024	MGIC Assurance Corporation		327,713	331,922	362,261	360,701		(143)		(143)		360,558		(32,845)	(32,845)	4,017	06/20/2048
36179T-Z7-3	Government National Mortgage A G2 MA5266 5.000% 06/20/48		03/01/2024	Paydown		1,410	1,410	1,539	1,532		(122)		(122)		1,410				18	06/20/2048
36179T-Z7-3	Government National Mortgage A G2 MA5266 5.000% 06/20/48		04/01/2024	Paydown		2,234	2,234	2,438	2,427		(194)		(194)		2,234				37	06/20/2048
36179T-Z7-3	Government National Mortgage A G2 MA5266 5.000% 06/20/48		05/01/2024	Paydown		2,188	2,188	2,388	2,378		(190)		(190)		2,188				46	06/20/2048
36179T-Z7-3	Government National Mortgage A G2 MA5266 5.000% 06/20/48		06/01/2024	Paydown		2,744	2,744	2,995	2,982		(238)		(238)		2,744				69	06/20/2048
36179T-Z7-3	Government National Mortgage A G2 MA5266 5.000% 06/20/48		07/01/2024	Paydown		1,292	1,292	1,410	1,404		(112)		(112)		1,292				38	06/20/2048
36179T-Z7-3	Government National Mortgage A G2 MA5266 5.000% 06/20/48		08/01/2024	Paydown		1,751	1,751	1,911	1,903		(152)		(152)		1,751				58	06/20/2048
36179T-Z7-3	Government National Mortgage A G2 MA5266 5.000% 06/20/48		09/01/2024	Paydown		1,100	1,100	1,201	1,196		(95)		(95)		1,100				41	06/20/2048
36179T-Z7-3	Government National Mortgage A G2 MA5266 5.000% 06/20/48		10/01/2024	Paydown		1,306	1,306	1,426	1,419		(113)		(113)		1,306				54	06/20/2048
36179T-Z7-3	Government National Mortgage A G2 MA5266 5.000% 06/20/48		11/01/2024	Paydown		2,489	2,489	2,716	2,705		(216)		(216)		2,489				114	06/20/2048
36179T-Z7-3	Government National Mortgage A G2 MA5266 5.000% 06/20/48		12/01/2024	Paydown		2,506	2,506	2,735	2,723		(217)		(217)		2,506				125	06/20/2048
36179U-CD-2	Government National Mortgage A G2 MA5468 5.000% 09/20/48		01/01/2024	Paydown		1,108	1,108	1,208	1,203		(95)		(95)		1,108				2	09/20/2048
36179U-CD-2	Government National Mortgage A G2 MA5468 5.000% 09/20/48		01/01/2024	Paydown		1,988	1,988	2,166	2,158		(170)		(170)		1,988				8	09/20/2048

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36179U-CD-2	Government National Mortgage A G2 MA5468 5.000% 09/20/48		02/01/2024	Paydown		724	724	788	785		(62)		(62)		724				4	09/20/2048
36179U-CD-2	Government National Mortgage A G2 MA5468 5.000% 09/20/48		02/01/2024	Paydown		1,298	1,298	1,414	1,409		(111)		(111)		1,298				11	09/20/2048
36179U-CD-2	Government National Mortgage A G2 MA5468 5.000% 09/20/48		02/28/2024	MGIC Assurance Corporation		299,129	303,350	330,509	329,249		(137)		(137)		329,112		(29,983)	(29,983)	3,669	09/20/2048
36179U-CD-2	Government National Mortgage A G2 MA5468 5.000% 09/20/48		03/01/2024	Paydown		776	776	845	842		(66)		(66)		776				10	09/20/2048
36179U-CD-2	Government National Mortgage A G2 MA5468 5.000% 09/20/48		04/01/2024	Paydown		1,696	1,696	1,848	1,841		(145)		(145)		1,696				28	09/20/2048
36179U-CD-2	Government National Mortgage A G2 MA5468 5.000% 09/20/48		05/01/2024	Paydown		1,918	1,918	2,089	2,081		(164)		(164)		1,918				40	09/20/2048
36179U-CD-2	Government National Mortgage A G2 MA5468 5.000% 09/20/48		06/01/2024	Paydown		1,895	1,895	2,065	2,057		(162)		(162)		1,895				47	09/20/2048
36179U-CD-2	Government National Mortgage A G2 MA5468 5.000% 09/20/48		07/01/2024	Paydown		1,408	1,408	1,534	1,528		(120)		(120)		1,408				41	09/20/2048
36179U-CD-2	Government National Mortgage A G2 MA5468 5.000% 09/20/48		08/01/2024	Paydown		1,503	1,503	1,638	1,632		(128)		(128)		1,503				50	09/20/2048
36179U-CD-2	Government National Mortgage A G2 MA5468 5.000% 09/20/48		09/01/2024	Paydown		1,637	1,637	1,784	1,777		(140)		(140)		1,637				61	09/20/2048
36179U-CD-2	Government National Mortgage A G2 MA5468 5.000% 09/20/48		10/01/2024	Paydown		1,423	1,423	1,551	1,545		(122)		(122)		1,423				59	09/20/2048
36179U-CD-2	Government National Mortgage A G2 MA5468 5.000% 09/20/48		11/01/2024	Paydown		2,020	2,020	2,201	2,193		(172)		(172)		2,020				93	09/20/2048
36179U-CD-2	Government National Mortgage A G2 MA5468 5.000% 09/20/48		12/01/2024	Paydown		1,361	1,361	1,483	1,477		(116)		(116)		1,361				68	09/20/2048
36179U-EB-4	Government National Mortgage A G2 MA5530 5.000% 10/20/48		01/01/2024	Paydown		847	847	925	921		(74)		(74)		847				1	10/20/2048
36179U-EB-4	Government National Mortgage A G2 MA5530 5.000% 10/20/48		01/01/2024	Paydown		1,519	1,519	1,659	1,652		(133)		(133)		1,519				6	10/20/2048
36179U-EB-4	Government National Mortgage A G2 MA5530 5.000% 10/20/48		02/01/2024	Paydown		406	406	443	442		(36)		(36)		406				2	10/20/2048
36179U-EB-4	Government National Mortgage A G2 MA5530 5.000% 10/20/48		02/01/2024	Paydown		728	728	795	792		(64)		(64)		728				6	10/20/2048
36179U-EB-4	Government National Mortgage A G2 MA5530 5.000% 10/20/48		03/01/2024	Paydown		908	908	991	987		(79)		(79)		908				9	10/20/2048
36179U-EB-4	Government National Mortgage A G2 MA5530 5.000% 10/20/48		03/01/2024	Paydown		1,628	1,628	1,777	1,770		(143)		(143)		1,628				20	10/20/2048
36179U-EB-4	Government National Mortgage A G2 MA5530 5.000% 10/20/48		04/01/2024	Paydown		1,016	1,016	1,109	1,105		(89)		(89)		1,016				14	10/20/2048
36179U-EB-4	Government National Mortgage A G2 MA5530 5.000% 10/20/48		04/01/2024	Paydown		1,823	1,823	1,990	1,982		(160)		(160)		1,823				30	10/20/2048
36179U-EB-4	Government National Mortgage A G2 MA5530 5.000% 10/20/48		05/01/2024	Paydown		1,130	1,130	1,234	1,229		(99)		(99)		1,130				21	10/20/2048
36179U-EB-4	Government National Mortgage A G2 MA5530 5.000% 10/20/48		05/01/2024	Paydown		2,027	2,027	2,212	2,204		(177)		(177)		2,027				42	10/20/2048
36179U-EB-4	Government National Mortgage A G2 MA5530 5.000% 10/20/48		06/01/2024	Paydown		910	910	994	990		(80)		(80)		910				20	10/20/2048
36179U-EB-4	Government National Mortgage A G2 MA5530 5.000% 10/20/48		06/01/2024	Paydown		1,633	1,633	1,782	1,776		(143)		(143)		1,633				41	10/20/2048
36179U-EB-4	Government National Mortgage A G2 MA5530 5.000% 10/20/48		07/01/2024	Paydown		716	716	782	779		(63)		(63)		716				19	10/20/2048
36179U-EB-4	Government National Mortgage A G2 MA5530 5.000% 10/20/48		07/01/2024	Paydown		1,285	1,285	1,403	1,397		(113)		(113)		1,285				38	10/20/2048
36179U-EB-4	Government National Mortgage A G2 MA5530 5.000% 10/20/48		08/01/2024	Paydown		547	547	597	595		(48)		(48)		547				17	10/20/2048

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36179U-EB-4	Government National Mortgage A G2 MA5530 5.000% 10/20/48		08/01/2024	Paydown		980	980	1,070	1,066		(86)		(86)		980				33	10/20/2048
36179U-EB-4	Government National Mortgage A G2 MA5530 5.000% 10/20/48		09/01/2024	Paydown		1,223	1,223	1,335	1,330		(107)		(107)		1,223				43	10/20/2048
36179U-EB-4	Government National Mortgage A G2 MA5530 5.000% 10/20/48		09/01/2024	Paydown		2,193	2,193	2,394	2,385		(192)		(192)		2,193				82	10/20/2048
36179U-EB-4	Government National Mortgage A G2 MA5530 5.000% 10/20/48		10/01/2024	Paydown		623	623	680	677		(55)		(55)		623				24	10/20/2048
36179U-EB-4	Government National Mortgage A G2 MA5530 5.000% 10/20/48		10/01/2024	Paydown		1,117	1,117	1,219	1,215		(98)		(98)		1,117				47	10/20/2048
36179U-EB-4	Government National Mortgage A G2 MA5530 5.000% 10/20/48		11/01/2024	Paydown		1,255	1,255	1,370	1,365		(110)		(110)		1,255				54	10/20/2048
36179U-EB-4	Government National Mortgage A G2 MA5530 5.000% 10/20/48		11/01/2024	Paydown		2,251	2,251	2,458	2,448		(197)		(197)		2,251				103	10/20/2048
36179U-EB-4	Government National Mortgage A G2 MA5530 5.000% 10/20/48		12/01/2024	Paydown		1,266	1,266	1,382	1,377		(111)		(111)		1,266				60	10/20/2048
36179U-EB-4	Government National Mortgage A G2 MA5530 5.000% 10/20/48		12/01/2024	Paydown		2,271	2,271	2,479	2,470		(199)		(199)		2,271				114	10/20/2048
36179U-GD-8	Government National Mortgage A G2 MA5596 4.500% 11/20/48		01/01/2024	Paydown		3,297	3,297	3,541	3,528		(231)		(231)		3,297				4	11/20/2048
36179U-GD-8	Government National Mortgage A G2 MA5596 4.500% 11/20/48		01/01/2024	Paydown		5,913	5,913	6,350	6,328		(415)		(415)		5,913				22	11/20/2048
36179U-GD-8	Government National Mortgage A G2 MA5596 4.500% 11/20/48		02/01/2024	Paydown		3,228	3,228	3,467	3,454		(227)		(227)		3,228				16	11/20/2048
36179U-GD-8	Government National Mortgage A G2 MA5596 4.500% 11/20/48		02/01/2024	Paydown		5,789	5,789	6,217	6,196		(406)		(406)		5,789				43	11/20/2048
36179U-GD-8	Government National Mortgage A G2 MA5596 4.500% 11/20/48		02/28/2024	MGIC Assurance Corporation		811,245	841,350	903,555	900,400		(298)		(298)		900,102		(88,857)	(88,857)	9,160	11/20/2048
36179U-GD-8	Government National Mortgage A G2 MA5596 4.500% 11/20/48		03/01/2024	Paydown		3,658	3,658	3,928	3,915		(257)		(257)		3,658				41	11/20/2048
36179U-GD-8	Government National Mortgage A G2 MA5596 4.500% 11/20/48		04/01/2024	Paydown		4,343	4,343	4,664	4,648		(305)		(305)		4,343				65	11/20/2048
36179U-GD-8	Government National Mortgage A G2 MA5596 4.500% 11/20/48		05/01/2024	Paydown		3,750	3,750	4,027	4,013		(263)		(263)		3,750				70	11/20/2048
36179U-GD-8	Government National Mortgage A G2 MA5596 4.500% 11/20/48		06/01/2024	Paydown		3,928	3,928	4,219	4,204		(276)		(276)		3,928				88	11/20/2048
36179U-GD-8	Government National Mortgage A G2 MA5596 4.500% 11/20/48		07/01/2024	Paydown		4,500	4,500	4,833	4,816		(316)		(316)		4,500				118	11/20/2048
36179U-GD-8	Government National Mortgage A G2 MA5596 4.500% 11/20/48		08/01/2024	Paydown		3,818	3,818	4,101	4,086		(268)		(268)		3,818				115	11/20/2048
36179U-GD-8	Government National Mortgage A G2 MA5596 4.500% 11/20/48		09/01/2024	Paydown		3,683	3,683	3,955	3,941		(258)		(258)		3,683				124	11/20/2048
36179U-GD-8	Government National Mortgage A G2 MA5596 4.500% 11/20/48		10/01/2024	Paydown		4,150	4,150	4,456	4,441		(291)		(291)		4,150				156	11/20/2048
36179U-GD-8	Government National Mortgage A G2 MA5596 4.500% 11/20/48		11/01/2024	Paydown		4,663	4,663	5,008	4,991		(327)		(327)		4,663				192	11/20/2048
36179U-GD-8	Government National Mortgage A G2 MA5596 4.500% 11/20/48		12/01/2024	Paydown		3,923	3,923	4,213	4,198		(275)		(275)		3,923				177	11/20/2048
36179U-H6-2	Government National Mortgage A G2 MA5653 5.000% 12/20/48		01/01/2024	Paydown		4,850	4,850	5,272	5,253		(403)		(403)		4,850				7	12/20/2048
36179U-H6-2	Government National Mortgage A G2 MA5653 5.000% 12/20/48		01/01/2024	Paydown		8,699	8,699	9,456	9,422		(723)		(723)		8,699				36	12/20/2048
36179U-H6-2	Government National Mortgage A G2 MA5653 5.000% 12/20/48		02/01/2024	Paydown		6,111	6,111	6,643	6,619		(508)		(508)		6,111				35	12/20/2048
36179U-H6-2	Government National Mortgage A G2 MA5653 5.000% 12/20/48		02/01/2024	Paydown		10,960	10,960	11,914	11,872		(911)		(911)		10,960				92	12/20/2048

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36179U-H6-2	Government National Mortgage A G2 MA5653 5.000% 12/20/48		03/01/2024	Paydown		4,902	4,902	5,329	5,310		(408)		(408)		4,902				48	12/20/2048
36179U-H6-2	Government National Mortgage A G2 MA5653 5.000% 12/20/48		03/01/2024	Paydown		8,792	8,792	9,557	9,523		(731)		(731)		8,792				110	12/20/2048
36179U-H6-2	Government National Mortgage A G2 MA5653 5.000% 12/20/48		04/01/2024	Paydown		3,981	3,981	4,327	4,312		(331)		(331)		3,981				56	12/20/2048
36179U-H6-2	Government National Mortgage A G2 MA5653 5.000% 12/20/48		04/01/2024	Paydown		7,140	7,140	7,761	7,733		(594)		(594)		7,140				119	12/20/2048
36179U-H6-2	Government National Mortgage A G2 MA5653 5.000% 12/20/48		05/01/2024	Paydown		4,753	4,753	5,166	5,148		(395)		(395)		4,753				86	12/20/2048
36179U-H6-2	Government National Mortgage A G2 MA5653 5.000% 12/20/48		05/01/2024	Paydown		8,524	8,524	9,266	9,233		(709)		(709)		8,524				178	12/20/2048
36179U-H6-2	Government National Mortgage A G2 MA5653 5.000% 12/20/48		06/01/2024	Paydown		5,817	5,817	6,323	6,301		(484)		(484)		5,817				130	12/20/2048
36179U-H6-2	Government National Mortgage A G2 MA5653 5.000% 12/20/48		06/01/2024	Paydown		10,433	10,433	11,340	11,300		(867)		(867)		10,433				261	12/20/2048
36179U-H6-2	Government National Mortgage A G2 MA5653 5.000% 12/20/48		07/01/2024	Paydown		3,630	3,630	3,945	3,932		(302)		(302)		3,630				96	12/20/2048
36179U-H6-2	Government National Mortgage A G2 MA5653 5.000% 12/20/48		07/01/2024	Paydown		6,510	6,510	7,076	7,051		(541)		(541)		6,510				190	12/20/2048
36179U-H6-2	Government National Mortgage A G2 MA5653 5.000% 12/20/48		08/01/2024	Paydown		5,129	5,129	5,575	5,556		(426)		(426)		5,129				158	12/20/2048
36179U-H6-2	Government National Mortgage A G2 MA5653 5.000% 12/20/48		08/01/2024	Paydown		9,200	9,200	10,000	9,964		(765)		(765)		9,200				307	12/20/2048
36179U-H6-2	Government National Mortgage A G2 MA5653 5.000% 12/20/48		09/01/2024	Paydown		6,067	6,067	6,595	6,572		(504)		(504)		6,067				212	12/20/2048
36179U-H6-2	Government National Mortgage A G2 MA5653 5.000% 12/20/48		09/01/2024	Paydown		10,882	10,882	11,828	11,787		(905)		(905)		10,882				409	12/20/2048
36179U-H6-2	Government National Mortgage A G2 MA5653 5.000% 12/20/48		10/01/2024	Paydown		4,615	4,615	5,017	4,999		(384)		(384)		4,615				180	12/20/2048
36179U-H6-2	Government National Mortgage A G2 MA5653 5.000% 12/20/48		10/01/2024	Paydown		8,278	8,278	8,998	8,966		(688)		(688)		8,278				346	12/20/2048
36179U-H6-2	Government National Mortgage A G2 MA5653 5.000% 12/20/48		11/01/2024	Paydown		3,780	3,780	4,108	4,094		(314)		(314)		3,780				164	12/20/2048
36179U-H6-2	Government National Mortgage A G2 MA5653 5.000% 12/20/48		11/01/2024	Paydown		6,779	6,779	7,368	7,342		(564)		(564)		6,779				311	12/20/2048
36179U-H6-2	Government National Mortgage A G2 MA5653 5.000% 12/20/48		12/01/2024	Paydown		3,031	3,031	3,295	3,283		(252)		(252)		3,031				144	12/20/2048
36179U-H6-2	Government National Mortgage A G2 MA5653 5.000% 12/20/48		12/01/2024	Paydown		5,436	5,436	5,909	5,888		(452)		(452)		5,436				272	12/20/2048
36179U-KY-7	Government National Mortgage A G2 MA5711 4.500% 01/20/49		01/01/2024	Paydown		99	99	106	106		(7)		(7)		99					01/20/2049
36179U-KY-7	Government National Mortgage A G2 MA5711 4.500% 01/20/49		01/01/2024	Paydown		177	177	190	189		(13)		(13)		177				1	01/20/2049
36179U-KY-7	Government National Mortgage A G2 MA5711 4.500% 01/20/49		02/01/2024	Paydown		112	112	120	120		(8)		(8)		112				1	01/20/2049
36179U-KY-7	Government National Mortgage A G2 MA5711 4.500% 01/20/49		02/01/2024	Paydown		200	200	215	214		(14)		(14)		200				2	01/20/2049
36179U-KY-7	Government National Mortgage A G2 MA5711 4.500% 01/20/49		03/01/2024	Paydown		140	140	151	150		(10)		(10)		140				1	01/20/2049
36179U-KY-7	Government National Mortgage A G2 MA5711 4.500% 01/20/49		03/01/2024	Paydown		252	252	271	270		(18)		(18)		252				3	01/20/2049
36179U-KY-7	Government National Mortgage A G2 MA5711 4.500% 01/20/49		04/01/2024	Paydown		130	130	139	139		(9)		(9)		130				2	01/20/2049
36179U-KY-7	Government National Mortgage A G2 MA5711 4.500% 01/20/49		04/01/2024	Paydown		232	232	250	249		(16)		(16)		232				3	01/20/2049

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36179U-KY-7	Government National Mortgage A G2 MA5711 4.500% 01/20/49		05/01/2024	Paydown		123	123	132	132		(9)		(9)		123				2	01/20/2049
36179U-KY-7	Government National Mortgage A G2 MA5711 4.500% 01/20/49		05/01/2024	Paydown		221	221	237	237		(16)		(16)		221				4	01/20/2049
36179U-KY-7	Government National Mortgage A G2 MA5711 4.500% 01/20/49		06/01/2024	Paydown		153	153	164	164		(11)		(11)		153				3	01/20/2049
36179U-KY-7	Government National Mortgage A G2 MA5711 4.500% 01/20/49		06/01/2024	Paydown		274	274	295	294		(19)		(19)		274				6	01/20/2049
36179U-KY-7	Government National Mortgage A G2 MA5711 4.500% 01/20/49		07/01/2024	Paydown		124	124	134	133		(9)		(9)		124				3	01/20/2049
36179U-KY-7	Government National Mortgage A G2 MA5711 4.500% 01/20/49		07/01/2024	Paydown		223	223	240	239		(16)		(16)		223				6	01/20/2049
36179U-KY-7	Government National Mortgage A G2 MA5711 4.500% 01/20/49		08/01/2024	Paydown		146	146	156	156		(10)		(10)		146				4	01/20/2049
36179U-KY-7	Government National Mortgage A G2 MA5711 4.500% 01/20/49		08/01/2024	Paydown		261	261	281	280		(18)		(18)		261				8	01/20/2049
36179U-KY-7	Government National Mortgage A G2 MA5711 4.500% 01/20/49		09/01/2024	Paydown		124	124	133	133		(9)		(9)		124				4	01/20/2049
36179U-KY-7	Government National Mortgage A G2 MA5711 4.500% 01/20/49		09/01/2024	Paydown		223	223	239	238		(16)		(16)		223				8	01/20/2049
36179U-KY-7	Government National Mortgage A G2 MA5711 4.500% 01/20/49		10/01/2024	Paydown		139	139	150	149		(10)		(10)		139				5	01/20/2049
36179U-KY-7	Government National Mortgage A G2 MA5711 4.500% 01/20/49		10/01/2024	Paydown		250	250	268	268		(18)		(18)		250				10	01/20/2049
36179U-KY-7	Government National Mortgage A G2 MA5711 4.500% 01/20/49		11/01/2024	Paydown		162	162	174	174		(11)		(11)		162				6	01/20/2049
36179U-KY-7	Government National Mortgage A G2 MA5711 4.500% 01/20/49		11/01/2024	Paydown		291	291	313	312		(21)		(21)		291				12	01/20/2049
36179U-KY-7	Government National Mortgage A G2 MA5711 4.500% 01/20/49		12/01/2024	Paydown		128	128	137	137		(9)		(9)		128				5	01/20/2049
36179U-KY-7	Government National Mortgage A G2 MA5711 4.500% 01/20/49		12/01/2024	Paydown		229	229	246	245		(16)		(16)		229				10	01/20/2049
36179U-MM-1	Government National Mortgage A G2 MA5764 4.500% 02/20/49		01/01/2024	Paydown		2,139	2,139	2,292	2,284		(145)		(145)		2,139				3	02/20/2049
36179U-MM-1	Government National Mortgage A G2 MA5764 4.500% 02/20/49		01/01/2024	Paydown		3,837	3,837	4,111	4,097		(261)		(261)		3,837				14	02/20/2049
36179U-MM-1	Government National Mortgage A G2 MA5764 4.500% 02/20/49		02/01/2024	Paydown		1,382	1,382	1,480	1,476		(94)		(94)		1,382				7	02/20/2049
36179U-MM-1	Government National Mortgage A G2 MA5764 4.500% 02/20/49		02/01/2024	Paydown		2,478	2,478	2,655	2,647		(168)		(168)		2,478				19	02/20/2049
36179U-MM-1	Government National Mortgage A G2 MA5764 4.500% 02/20/49		02/28/2024	MGIC Assurance Corporation		414,817	430,277	461,010	459,515		(131)		(131)		459,384		(44,567)	(44,567)	4,685	02/20/2049
36179U-MM-1	Government National Mortgage A G2 MA5764 4.500% 02/20/49		03/01/2024	Paydown		1,731	1,731	1,854	1,848		(118)		(118)		1,731				20	02/20/2049
36179U-MM-1	Government National Mortgage A G2 MA5764 4.500% 02/20/49		04/01/2024	Paydown		1,732	1,732	1,856	1,850		(118)		(118)		1,732				26	02/20/2049
36179U-MM-1	Government National Mortgage A G2 MA5764 4.500% 02/20/49		05/01/2024	Paydown		2,489	2,489	2,667	2,658		(169)		(169)		2,489				47	02/20/2049
36179U-MM-1	Government National Mortgage A G2 MA5764 4.500% 02/20/49		06/01/2024	Paydown		2,195	2,195	2,351	2,344		(149)		(149)		2,195				49	02/20/2049
36179U-MM-1	Government National Mortgage A G2 MA5764 4.500% 02/20/49		07/01/2024	Paydown		2,258	2,258	2,420	2,412		(153)		(153)		2,258				59	02/20/2049
36179U-MM-1	Government National Mortgage A G2 MA5764 4.500% 02/20/49		08/01/2024	Paydown		2,130	2,130	2,282	2,275		(145)		(145)		2,130				64	02/20/2049
36179U-MM-1	Government National Mortgage A G2 MA5764 4.500% 02/20/49		09/01/2024	Paydown		1,965	1,965	2,105	2,098		(134)		(134)		1,965				66	02/20/2049

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36179U-MM-1	Government National Mortgage A G2 MA5764 4.500% 02/20/49		10/01/2024	Paydown		1,948	1,948	2,087	2,080		(132)		(132)		1,948				73	02/20/2049
36179U-MM-1	Government National Mortgage A G2 MA5764 4.500% 02/20/49		11/01/2024	Paydown		1,869	1,869	2,002	1,996		(127)		(127)		1,869				77	02/20/2049
36179U-MM-1	Government National Mortgage A G2 MA5764 4.500% 02/20/49		12/01/2024	Paydown		1,396	1,396	1,495	1,491		(95)		(95)		1,396				63	02/20/2049
36179U-PB-2	Government National Mortgage A MA5818 4.500% 03/20/49		01/01/2024	Paydown		712	712	765	763		(50)		(50)		712				1	03/20/2049
36179U-PB-2	Government National Mortgage A MA5818 4.500% 03/20/49		01/01/2024	Paydown		1,278	1,278	1,373	1,368		(90)		(90)		1,278				5	03/20/2049
36179U-PB-2	Government National Mortgage A MA5818 4.500% 03/20/49		02/01/2024	Paydown		427	427	459	457		(30)		(30)		427				2	03/20/2049
36179U-PB-2	Government National Mortgage A MA5818 4.500% 03/20/49		02/01/2024	Paydown		766	766	823	820		(54)		(54)		766				6	03/20/2049
36179U-PB-2	Government National Mortgage A MA5818 4.500% 03/20/49		03/01/2024	Paydown		722	722	776	773		(51)		(51)		722				6	03/20/2049
36179U-PB-2	Government National Mortgage A MA5818 4.500% 03/20/49		03/01/2024	Paydown		1,296	1,296	1,392	1,387		(92)		(92)		1,296				15	03/20/2049
36179U-PB-2	Government National Mortgage A MA5818 4.500% 03/20/49		04/01/2024	Paydown		862	862	926	923		(61)		(61)		862				11	03/20/2049
36179U-PB-2	Government National Mortgage A MA5818 4.500% 03/20/49		04/01/2024	Paydown		1,546	1,546	1,661	1,655		(109)		(109)		1,546				23	03/20/2049
36179U-PB-2	Government National Mortgage A MA5818 4.500% 03/20/49		05/01/2024	Paydown		596	596	640	638		(42)		(42)		596				10	03/20/2049
36179U-PB-2	Government National Mortgage A MA5818 4.500% 03/20/49		05/01/2024	Paydown		1,068	1,068	1,148	1,144		(76)		(76)		1,068				20	03/20/2049
36179U-PB-2	Government National Mortgage A MA5818 4.500% 03/20/49		06/01/2024	Paydown		1,115	1,115	1,198	1,194		(79)		(79)		1,115				22	03/20/2049
36179U-PB-2	Government National Mortgage A MA5818 4.500% 03/20/49		06/01/2024	Paydown		2,001	2,001	2,149	2,142		(142)		(142)		2,001				45	03/20/2049
36179U-PB-2	Government National Mortgage A MA5818 4.500% 03/20/49		07/01/2024	Paydown		714	714	767	764		(51)		(51)		714				17	03/20/2049
36179U-PB-2	Government National Mortgage A MA5818 4.500% 03/20/49		07/01/2024	Paydown		1,281	1,281	1,376	1,371		(91)		(91)		1,281				34	03/20/2049
36179U-PB-2	Government National Mortgage A MA5818 4.500% 03/20/49		08/01/2024	Paydown		502	502	540	538		(36)		(36)		502				14	03/20/2049
36179U-PB-2	Government National Mortgage A MA5818 4.500% 03/20/49		08/01/2024	Paydown		901	901	968	965		(64)		(64)		901				27	03/20/2049
36179U-PB-2	Government National Mortgage A MA5818 4.500% 03/20/49		09/01/2024	Paydown		608	608	653	651		(43)		(43)		608				19	03/20/2049
36179U-PB-2	Government National Mortgage A MA5818 4.500% 03/20/49		09/01/2024	Paydown		1,090	1,090	1,171	1,167		(77)		(77)		1,090				37	03/20/2049
36179U-PB-2	Government National Mortgage A MA5818 4.500% 03/20/49		10/01/2024	Paydown		550	550	591	589		(39)		(39)		550				19	03/20/2049
36179U-PB-2	Government National Mortgage A MA5818 4.500% 03/20/49		10/01/2024	Paydown		987	987	1,061	1,057		(70)		(70)		987				37	03/20/2049
36179U-PB-2	Government National Mortgage A MA5818 4.500% 03/20/49		11/01/2024	Paydown		860	860	924	921		(61)		(61)		860				33	03/20/2049
36179U-PB-2	Government National Mortgage A MA5818 4.500% 03/20/49		11/01/2024	Paydown		1,543	1,543	1,657	1,652		(109)		(109)		1,543				64	03/20/2049
36179U-PB-2	Government National Mortgage A MA5818 4.500% 03/20/49		12/01/2024	Paydown		619	619	665	663		(44)		(44)		619				26	03/20/2049
36179U-PB-2	Government National Mortgage A MA5818 4.500% 03/20/49		12/01/2024	Paydown		1,110	1,110	1,193	1,189		(79)		(79)		1,110				50	03/20/2049
36179U-Q6-2	Government National Mortgage A G2 MA5877 4.500% 04/20/49		01/01/2024	Paydown		744	744	800	797		(53)		(53)		744				1	04/20/2049

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36179U-06-2	Government National Mortgage A G2 MA5877 4.500% 04/20/49		01/01/2024	Paydown		1,335	1,335	1,435	1,430		(94)		(94)		1,335				5	04/20/2049
36179U-06-2	Government National Mortgage A G2 MA5877 4.500% 04/20/49		02/01/2024	Paydown		850	850	914	911		(60)		(60)		850				4	04/20/2049
36179U-06-2	Government National Mortgage A G2 MA5877 4.500% 04/20/49		02/01/2024	Paydown		1,526	1,526	1,639	1,634		(108)		(108)		1,526				11	04/20/2049
36179U-06-2	Government National Mortgage A G2 MA5877 4.500% 04/20/49		03/01/2024	Paydown		773	773	830	827		(55)		(55)		773				7	04/20/2049
36179U-06-2	Government National Mortgage A G2 MA5877 4.500% 04/20/49		03/01/2024	Paydown		1,386	1,386	1,489	1,484		(98)		(98)		1,386				16	04/20/2049
36179U-06-2	Government National Mortgage A G2 MA5877 4.500% 04/20/49		04/01/2024	Paydown		1,350	1,350	1,451	1,446		(96)		(96)		1,350				17	04/20/2049
36179U-06-2	Government National Mortgage A G2 MA5877 4.500% 04/20/49		04/01/2024	Paydown		2,422	2,422	2,602	2,594		(171)		(171)		2,422				36	04/20/2049
36179U-06-2	Government National Mortgage A G2 MA5877 4.500% 04/20/49		05/01/2024	Paydown		1,012	1,012	1,087	1,083		(72)		(72)		1,012				17	04/20/2049
36179U-06-2	Government National Mortgage A G2 MA5877 4.500% 04/20/49		05/01/2024	Paydown		1,815	1,815	1,949	1,943		(128)		(128)		1,815				34	04/20/2049
36179U-06-2	Government National Mortgage A G2 MA5877 4.500% 04/20/49		06/01/2024	Paydown		1,419	1,419	1,525	1,520		(100)		(100)		1,419				29	04/20/2049
36179U-06-2	Government National Mortgage A G2 MA5877 4.500% 04/20/49		06/01/2024	Paydown		2,546	2,546	2,735	2,726		(180)		(180)		2,546				57	04/20/2049
36179U-06-2	Government National Mortgage A G2 MA5877 4.500% 04/20/49		07/01/2024	Paydown		1,408	1,408	1,513	1,508		(100)		(100)		1,408				34	04/20/2049
36179U-06-2	Government National Mortgage A G2 MA5877 4.500% 04/20/49		07/01/2024	Paydown		2,526	2,526	2,714	2,705		(179)		(179)		2,526				66	04/20/2049
36179U-06-2	Government National Mortgage A G2 MA5877 4.500% 04/20/49		08/01/2024	Paydown		784	784	842	840		(55)		(55)		784				22	04/20/2049
36179U-06-2	Government National Mortgage A G2 MA5877 4.500% 04/20/49		08/01/2024	Paydown		1,407	1,407	1,511	1,506		(100)		(100)		1,407				42	04/20/2049
36179U-06-2	Government National Mortgage A G2 MA5877 4.500% 04/20/49		09/01/2024	Paydown		844	844	907	904		(60)		(60)		844				27	04/20/2049
36179U-06-2	Government National Mortgage A G2 MA5877 4.500% 04/20/49		09/01/2024	Paydown		1,515	1,515	1,627	1,622		(107)		(107)		1,515				51	04/20/2049
36179U-06-2	Government National Mortgage A G2 MA5877 4.500% 04/20/49		10/01/2024	Paydown		684	684	735	733		(48)		(48)		684				24	04/20/2049
36179U-06-2	Government National Mortgage A G2 MA5877 4.500% 04/20/49		10/01/2024	Paydown		1,227	1,227	1,319	1,314		(87)		(87)		1,227				46	04/20/2049
36179U-06-2	Government National Mortgage A G2 MA5877 4.500% 04/20/49		11/01/2024	Paydown		1,373	1,373	1,475	1,470		(97)		(97)		1,373				53	04/20/2049
36179U-06-2	Government National Mortgage A G2 MA5877 4.500% 04/20/49		11/01/2024	Paydown		2,463	2,463	2,646	2,637		(174)		(174)		2,463				102	04/20/2049
36179U-06-2	Government National Mortgage A G2 MA5877 4.500% 04/20/49		12/01/2024	Paydown		859	859	923	920		(61)		(61)		859				37	04/20/2049
36179U-06-2	Government National Mortgage A G2 MA5877 4.500% 04/20/49		12/01/2024	Paydown		1,541	1,541	1,656	1,650		(109)		(109)		1,541				69	04/20/2049
36179U-07-0	Government National Mortgage A G2 MA5878 5.000% 04/20/49		01/01/2024	Paydown		3,960	3,960	4,300	4,284		(324)		(324)		3,960				6	04/20/2049
36179U-07-0	Government National Mortgage A G2 MA5878 5.000% 04/20/49		01/01/2024	Paydown		7,103	7,103	7,712	7,683		(580)		(580)		7,103				30	04/20/2049
36179U-07-0	Government National Mortgage A G2 MA5878 5.000% 04/20/49		02/01/2024	Paydown		3,444	3,444	3,739	3,725		(281)		(281)		3,444				20	04/20/2049
36179U-07-0	Government National Mortgage A G2 MA5878 5.000% 04/20/49		02/01/2024	Paydown		6,177	6,177	6,707	6,681		(505)		(505)		6,177				52	04/20/2049
36179U-07-0	Government National Mortgage A G2 MA5878 5.000% 04/20/49		02/28/2024	MGIC Assurance Corporation		845,784	858,524	932,169	928,654		(287)		(287)		928,368		(82,584)	(82,584)	10,386	04/20/2049

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36179U-Q7-0	Government National Mortgage A G2 MA5878 5.000% 04/20/49		03/01/2024	Paydown		4,907	4,907	5,328	5,308		(401)		(401)		4,907				61	04/20/2049
36179U-Q7-0	Government National Mortgage A G2 MA5878 5.000% 04/20/49		04/01/2024	Paydown		5,198	5,198	5,644	5,623		(425)		(425)		5,198				87	04/20/2049
36179U-Q7-0	Government National Mortgage A G2 MA5878 5.000% 04/20/49		05/01/2024	Paydown		5,432	5,432	5,898	5,875		(444)		(444)		5,432				113	04/20/2049
36179U-Q7-0	Government National Mortgage A G2 MA5878 5.000% 04/20/49		06/01/2024	Paydown		6,118	6,118	6,643	6,618		(500)		(500)		6,118				153	04/20/2049
36179U-Q7-0	Government National Mortgage A G2 MA5878 5.000% 04/20/49		07/01/2024	Paydown		2,760	2,760	2,997	2,986		(225)		(225)		2,760				81	04/20/2049
36179U-Q7-0	Government National Mortgage A G2 MA5878 5.000% 04/20/49		08/01/2024	Paydown		9,075	9,075	9,853	9,816		(741)		(741)		9,075				303	04/20/2049
36179U-Q7-0	Government National Mortgage A G2 MA5878 5.000% 04/20/49		09/01/2024	Paydown		2,695	2,695	2,926	2,915		(220)		(220)		2,695				101	04/20/2049
36179U-Q7-0	Government National Mortgage A G2 MA5878 5.000% 04/20/49		10/01/2024	Paydown		3,535	3,535	3,838	3,824		(289)		(289)		3,535				147	04/20/2049
36179U-Q7-0	Government National Mortgage A G2 MA5878 5.000% 04/20/49		11/01/2024	Paydown		4,342	4,342	4,714	4,697		(355)		(355)		4,342				199	04/20/2049
36179U-Q7-0	Government National Mortgage A G2 MA5878 5.000% 04/20/49		12/01/2024	Paydown		3,198	3,198	3,472	3,459		(261)		(261)		3,198				160	04/20/2049
36179U-SV-5	Government National Mortgage A MA5932 4.500% 05/20/49		01/01/2024	Paydown		1,495	1,495	1,607	1,601		(106)		(106)		1,495				2	05/20/2049
36179U-SV-5	Government National Mortgage A MA5932 4.500% 05/20/49		01/01/2024	Paydown		2,682	2,682	2,882	2,873		(190)		(190)		2,682				10	05/20/2049
36179U-SV-5	Government National Mortgage A MA5932 4.500% 05/20/49		02/01/2024	Paydown		982	982	1,055	1,051		(70)		(70)		982				5	05/20/2049
36179U-SV-5	Government National Mortgage A MA5932 4.500% 05/20/49		02/01/2024	Paydown		1,761	1,761	1,892	1,886		(125)		(125)		1,761				13	05/20/2049
36179U-SV-5	Government National Mortgage A MA5932 4.500% 05/20/49		03/01/2024	Paydown		1,110	1,110	1,192	1,188		(79)		(79)		1,110				10	05/20/2049
36179U-SV-5	Government National Mortgage A MA5932 4.500% 05/20/49		03/01/2024	Paydown		1,991	1,991	2,139	2,132		(141)		(141)		1,991				22	05/20/2049
36179U-SV-5	Government National Mortgage A MA5932 4.500% 05/20/49		04/01/2024	Paydown		1,199	1,199	1,289	1,284		(85)		(85)		1,199				15	05/20/2049
36179U-SV-5	Government National Mortgage A MA5932 4.500% 05/20/49		04/01/2024	Paydown		2,151	2,151	2,311	2,304		(152)		(152)		2,151				32	05/20/2049
36179U-SV-5	Government National Mortgage A MA5932 4.500% 05/20/49		05/01/2024	Paydown		1,096	1,096	1,178	1,174		(78)		(78)		1,096				18	05/20/2049
36179U-SV-5	Government National Mortgage A MA5932 4.500% 05/20/49		05/01/2024	Paydown		1,966	1,966	2,113	2,106		(139)		(139)		1,966				37	05/20/2049
36179U-SV-5	Government National Mortgage A MA5932 4.500% 05/20/49		06/01/2024	Paydown		1,095	1,095	1,176	1,172		(78)		(78)		1,095				22	05/20/2049
36179U-SV-5	Government National Mortgage A MA5932 4.500% 05/20/49		06/01/2024	Paydown		1,964	1,964	2,110	2,103		(139)		(139)		1,964				44	05/20/2049
36179U-SV-5	Government National Mortgage A MA5932 4.500% 05/20/49		07/01/2024	Paydown		938	938	1,007	1,004		(66)		(66)		938				22	05/20/2049
36179U-SV-5	Government National Mortgage A MA5932 4.500% 05/20/49		07/01/2024	Paydown		1,682	1,682	1,807	1,801		(119)		(119)		1,682				44	05/20/2049
36179U-SV-5	Government National Mortgage A MA5932 4.500% 05/20/49		08/01/2024	Paydown		562	562	604	602		(40)		(40)		562				16	05/20/2049
36179U-SV-5	Government National Mortgage A MA5932 4.500% 05/20/49		08/01/2024	Paydown		1,008	1,008	1,083	1,079		(71)		(71)		1,008				30	05/20/2049
36179U-SV-5	Government National Mortgage A MA5932 4.500% 05/20/49		09/01/2024	Paydown		1,086	1,086	1,167	1,163		(77)		(77)		1,086				34	05/20/2049
36179U-SV-5	Government National Mortgage A MA5932 4.500% 05/20/49		09/01/2024	Paydown		1,949	1,949	2,093	2,087		(138)		(138)		1,949				66	05/20/2049

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36179U-SV-5	Government National Mortgage A MA5932 4.500% 05/20/49		10/01/2024	Paydown		1,235	1,235	1,327	1,322		(88)		(88)		1,235				43	05/20/2049
36179U-SV-5	Government National Mortgage A MA5932 4.500% 05/20/49		10/01/2024	Paydown		2,215	2,215	2,380	2,372		(157)		(157)		2,215				83	05/20/2049
36179U-SV-5	Government National Mortgage A MA5932 4.500% 05/20/49		11/01/2024	Paydown		851	851	914	911		(60)		(60)		851				33	05/20/2049
36179U-SV-5	Government National Mortgage A MA5932 4.500% 05/20/49		11/01/2024	Paydown		1,526	1,526	1,640	1,634		(108)		(108)		1,526				63	05/20/2049
36179U-SV-5	Government National Mortgage A MA5932 4.500% 05/20/49		12/01/2024	Paydown		1,063	1,063	1,142	1,139		(75)		(75)		1,063				45	05/20/2049
36179U-SV-5	Government National Mortgage A MA5932 4.500% 05/20/49		12/01/2024	Paydown		1,907	1,907	2,049	2,042		(135)		(135)		1,907				86	05/20/2049
36179U-UL-4	Government National Mortgage A G2 MA5987 4.500% 06/20/49		01/01/2024	Paydown		328	328	352	351		(23)		(23)		328					06/20/2049
36179U-UL-4	Government National Mortgage A G2 MA5987 4.500% 06/20/49		01/01/2024	Paydown		588	588	631	629		(42)		(42)		588				2	06/20/2049
36179U-UL-4	Government National Mortgage A G2 MA5987 4.500% 06/20/49		02/01/2024	Paydown		428	428	460	459		(30)		(30)		428				2	06/20/2049
36179U-UL-4	Government National Mortgage A G2 MA5987 4.500% 06/20/49		02/01/2024	Paydown		769	769	826	823		(54)		(54)		769				6	06/20/2049
36179U-UL-4	Government National Mortgage A G2 MA5987 4.500% 06/20/49		03/01/2024	Paydown		379	379	408	406		(27)		(27)		379				3	06/20/2049
36179U-UL-4	Government National Mortgage A G2 MA5987 4.500% 06/20/49		03/01/2024	Paydown		680	680	731	729		(48)		(48)		680				8	06/20/2049
36179U-UL-4	Government National Mortgage A G2 MA5987 4.500% 06/20/49		04/01/2024	Paydown		452	452	486	484		(32)		(32)		452				6	06/20/2049
36179U-UL-4	Government National Mortgage A G2 MA5987 4.500% 06/20/49		04/01/2024	Paydown		811	811	872	869		(57)		(57)		811				12	06/20/2049
36179U-UL-4	Government National Mortgage A G2 MA5987 4.500% 06/20/49		05/01/2024	Paydown		423	423	454	453		(30)		(30)		423				7	06/20/2049
36179U-UL-4	Government National Mortgage A G2 MA5987 4.500% 06/20/49		05/01/2024	Paydown		759	759	815	812		(54)		(54)		759				14	06/20/2049
36179U-UL-4	Government National Mortgage A G2 MA5987 4.500% 06/20/49		06/01/2024	Paydown		303	303	326	325		(21)		(21)		303				6	06/20/2049
36179U-UL-4	Government National Mortgage A G2 MA5987 4.500% 06/20/49		06/01/2024	Paydown		544	544	584	583		(39)		(39)		544				12	06/20/2049
36179U-UL-4	Government National Mortgage A G2 MA5987 4.500% 06/20/49		07/01/2024	Paydown		556	556	597	595		(39)		(39)		556				13	06/20/2049
36179U-UL-4	Government National Mortgage A G2 MA5987 4.500% 06/20/49		07/01/2024	Paydown		997	997	1,071	1,068		(71)		(71)		997				26	06/20/2049
36179U-UL-4	Government National Mortgage A G2 MA5987 4.500% 06/20/49		08/01/2024	Paydown		610	610	656	653		(43)		(43)		610				17	06/20/2049
36179U-UL-4	Government National Mortgage A G2 MA5987 4.500% 06/20/49		08/01/2024	Paydown		1,095	1,095	1,176	1,172		(78)		(78)		1,095				33	06/20/2049
36179U-UL-4	Government National Mortgage A G2 MA5987 4.500% 06/20/49		09/01/2024	Paydown		321	321	345	344		(23)		(23)		321				10	06/20/2049
36179U-UL-4	Government National Mortgage A G2 MA5987 4.500% 06/20/49		09/01/2024	Paydown		577	577	619	617		(41)		(41)		577				20	06/20/2049
36179U-UL-4	Government National Mortgage A G2 MA5987 4.500% 06/20/49		10/01/2024	Paydown		299	299	321	320		(21)		(21)		299				10	06/20/2049
36179U-UL-4	Government National Mortgage A G2 MA5987 4.500% 06/20/49		10/01/2024	Paydown		536	536	576	574		(38)		(38)		536				20	06/20/2049
36179U-UL-4	Government National Mortgage A G2 MA5987 4.500% 06/20/49		11/01/2024	Paydown		383	383	412	410		(27)		(27)		383				15	06/20/2049
36179U-UL-4	Government National Mortgage A G2 MA5987 4.500% 06/20/49		11/01/2024	Paydown		687	687	738	736		(49)		(49)		687				28	06/20/2049

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36179U-UL-4	Government National Mortgage A G2 MA5987 4.500% 06/20/49		12/01/2024	Paydown		440	440	473	471		(31)		(31)		440				19	06/20/2049
36179U-UL-4	Government National Mortgage A G2 MA5987 4.500% 06/20/49		12/01/2024	Paydown		789	789	848	845		(56)		(56)		789				36	06/20/2049
36179U-YY-2	Government National Mortgage A G2 MA6127 3.000% 09/20/34		01/01/2024	Paydown		10,026	10,026	10,358	10,289		(263)		(263)		10,026				25	09/20/2034
36179U-YY-2	Government National Mortgage A G2 MA6127 3.000% 09/20/34		02/01/2024	Paydown		8,130	8,130	8,400	8,344		(213)		(213)		8,130				41	09/20/2034
36179U-YY-2	Government National Mortgage A G2 MA6127 3.000% 09/20/34		03/01/2024	Paydown		11,911	11,911	12,306	12,224		(312)		(312)		11,911				89	09/20/2034
36179U-YY-2	Government National Mortgage A G2 MA6127 3.000% 09/20/34		04/01/2024	Paydown		15,812	15,812	16,336	16,227		(415)		(415)		15,812				158	09/20/2034
36179U-YY-2	Government National Mortgage A G2 MA6127 3.000% 09/20/34		05/01/2024	Paydown		12,746	12,746	13,169	13,081		(334)		(334)		12,746				159	09/20/2034
36179U-YY-2	Government National Mortgage A G2 MA6127 3.000% 09/20/34		06/01/2024	Paydown		8,502	8,502	8,784	8,725		(223)		(223)		8,502				128	09/20/2034
36179U-YY-2	Government National Mortgage A G2 MA6127 3.000% 09/20/34		07/01/2024	Paydown		21,424	21,424	22,134	21,986		(562)		(562)		21,424				375	09/20/2034
36179U-YY-2	Government National Mortgage A G2 MA6127 3.000% 09/20/34		08/01/2024	Paydown		18,446	18,446	19,057	18,930		(484)		(484)		18,446				369	09/20/2034
36179U-YY-2	Government National Mortgage A G2 MA6127 3.000% 09/20/34		09/01/2024	Paydown		10,517	10,517	10,865	10,792		(276)		(276)		10,517				237	09/20/2034
36179U-YY-2	Government National Mortgage A G2 MA6127 3.000% 09/20/34		10/01/2024	Paydown		14,699	14,699	15,186	15,084		(386)		(386)		14,699				368	09/20/2034
36179U-YY-2	Government National Mortgage A G2 MA6127 3.000% 09/20/34		11/01/2024	Paydown		15,856	15,856	16,381	16,272		(416)		(416)		15,856				436	09/20/2034
36179U-YY-2	Government National Mortgage A G2 MA6127 3.000% 09/20/34		12/01/2024	Paydown		15,990	15,990	16,520	16,409		(419)		(419)		15,990				480	09/20/2034
36202C-6G-3	Government National Mortgage A G2 2671 6.000% 11/20/28		01/01/2024	Paydown		1,634	1,634	1,590	1,613		21		21		1,634				8	11/20/2028
36202C-6G-3	Government National Mortgage A G2 2671 6.000% 11/20/28		02/01/2024	Paydown		1,321	1,321	1,285	1,304		17		17		1,321				13	11/20/2028
36202C-6G-3	Government National Mortgage A G2 2671 6.000% 11/20/28		03/01/2024	Paydown		862	862	839	851		11		11		862				13	11/20/2028
36202C-6G-3	Government National Mortgage A G2 2671 6.000% 11/20/28		04/01/2024	Paydown		1,284	1,284	1,249	1,267		16		16		1,284				26	11/20/2028
36202C-6G-3	Government National Mortgage A G2 2671 6.000% 11/20/28		05/01/2024	Paydown		727	727	707	718		9		9		727				18	11/20/2028
36202C-6G-3	Government National Mortgage A G2 2671 6.000% 11/20/28		06/01/2024	Paydown		880	880	856	869		11		11		880				26	11/20/2028
36202C-6G-3	Government National Mortgage A G2 2671 6.000% 11/20/28		07/01/2024	Paydown		1,002	1,002	974	989		13		13		1,002				35	11/20/2028
36202C-6G-3	Government National Mortgage A G2 2671 6.000% 11/20/28		08/01/2024	Paydown		713	713	694	704		9		9		713				28	11/20/2028
36202C-6G-3	Government National Mortgage A G2 2671 6.000% 11/20/28		09/01/2024	Paydown		1,682	1,682	1,636	1,661		22		22		1,682				76	11/20/2028
36202C-6G-3	Government National Mortgage A G2 2671 6.000% 11/20/28		10/01/2024	Paydown		1,524	1,524	1,482	1,504		20		20		1,524				76	11/20/2028
36202C-6G-3	Government National Mortgage A G2 2671 6.000% 11/20/28		11/01/2024	Paydown		716	716	696	707		9		9		716				39	11/20/2028
36202C-6G-3	Government National Mortgage A G2 2671 6.000% 11/20/28		12/01/2024	Paydown		686	686	667	677		9		9		686				41	11/20/2028
36209R-YC-1	Government National Mortgage A GN 479607 4.000% 10/15/41		01/01/2024	Paydown		2,592	2,592	2,836	2,778		(186)		(186)		2,592				9	10/15/2041
36209R-YC-1	Government National Mortgage A GN 479607 4.000% 10/15/41		02/01/2024	Paydown		5,310	5,310	5,808	5,691		(381)		(381)		5,310				35	10/15/2041

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36209R-YC-1	Government National Mortgage A GN 479607 4.000% 10/15/41		02/28/2024	MGIC Assurance Corporation		340,627	360,812	394,666	386,696		(268)		(268)		386,428		(45,802)	(45,802)	3,488	10/15/2041
3620A9-3Z-2	Government National Mortgage A GN 723616 5.000% 01/15/40		01/01/2024	Paydown		7,865	7,865	8,762	8,527		(662)		(662)		7,865				33	01/15/2040
3620A9-3Z-2	Government National Mortgage A GN 723616 5.000% 01/15/40		02/01/2024	Paydown		2,240	2,240	2,496	2,429		(188)		(188)		2,240				19	01/15/2040
3620A9-3Z-2	Government National Mortgage A GN 723616 5.000% 01/15/40		03/01/2024	Paydown		5,560	5,560	6,194	6,028		(468)		(468)		5,560				69	01/15/2040
3620A9-3Z-2	Government National Mortgage A GN 723616 5.000% 01/15/40		04/01/2024	Paydown		6,614	6,614	7,368	7,171		(556)		(556)		6,614				110	01/15/2040
3620A9-3Z-2	Government National Mortgage A GN 723616 5.000% 01/15/40		05/01/2024	Paydown		2,138	2,138	2,382	2,318		(180)		(180)		2,138				45	01/15/2040
3620A9-3Z-2	Government National Mortgage A GN 723616 5.000% 01/15/40		06/01/2024	Paydown		2,223	2,223	2,476	2,410		(187)		(187)		2,223				56	01/15/2040
3620A9-3Z-2	Government National Mortgage A GN 723616 5.000% 01/15/40		07/01/2024	Paydown		7,430	7,430	8,276	8,055		(625)		(625)		7,430				217	01/15/2040
3620A9-3Z-2	Government National Mortgage A GN 723616 5.000% 01/15/40		08/01/2024	Paydown		2,315	2,315	2,579	2,510		(195)		(195)		2,315				77	01/15/2040
3620A9-3Z-2	Government National Mortgage A GN 723616 5.000% 01/15/40		09/01/2024	Paydown		2,576	2,576	2,870	2,793		(217)		(217)		2,576				97	01/15/2040
3620A9-3Z-2	Government National Mortgage A GN 723616 5.000% 01/15/40		10/01/2024	Paydown		2,579	2,579	2,873	2,796		(217)		(217)		2,579				108	01/15/2040
3620A9-3Z-2	Government National Mortgage A GN 723616 5.000% 01/15/40		11/01/2024	Paydown		8,558	8,558	9,534	9,279		(720)		(720)		8,558				392	01/15/2040
3620A9-3Z-2	Government National Mortgage A GN 723616 5.000% 01/15/40		12/01/2024	Paydown		4,994	4,994	5,564	5,415		(420)		(420)		4,994				250	01/15/2040
3620AC-4G-6	Government National Mortgage A GN 726323 5.000% 09/15/39		01/01/2024	Paydown		4,648	4,648	5,178	5,034		(385)		(385)		4,648				19	09/15/2039
3620AC-4G-6	Government National Mortgage A GN 726323 5.000% 09/15/39		02/01/2024	Paydown		932	932	1,039	1,010		(77)		(77)		932				8	09/15/2039
3620AC-4G-6	Government National Mortgage A GN 726323 5.000% 09/15/39		03/01/2024	Paydown		944	944	1,051	1,022		(78)		(78)		944				12	09/15/2039
3620AC-4G-6	Government National Mortgage A GN 726323 5.000% 09/15/39		04/01/2024	Paydown		1,007	1,007	1,121	1,090		(83)		(83)		1,007				17	09/15/2039
3620AC-4G-6	Government National Mortgage A GN 726323 5.000% 09/15/39		05/01/2024	Paydown		980	980	1,092	1,061		(81)		(81)		980				20	09/15/2039
3620AC-4G-6	Government National Mortgage A GN 726323 5.000% 09/15/39		06/01/2024	Paydown		4,711	4,711	5,248	5,101		(391)		(391)		4,711				118	09/15/2039
3620AC-4G-6	Government National Mortgage A GN 726323 5.000% 09/15/39		07/01/2024	Paydown		970	970	1,080	1,050		(80)		(80)		970				28	09/15/2039
3620AC-4G-6	Government National Mortgage A GN 726323 5.000% 09/15/39		08/01/2024	Paydown		985	985	1,097	1,066		(82)		(82)		985				33	09/15/2039
3620AC-4G-6	Government National Mortgage A GN 726323 5.000% 09/15/39		09/01/2024	Paydown		4,714	4,714	5,251	5,104		(391)		(391)		4,714				177	09/15/2039
3620AC-4G-6	Government National Mortgage A GN 726323 5.000% 09/15/39		10/01/2024	Paydown		920	920	1,025	996		(76)		(76)		920				38	09/15/2039
3620AC-4G-6	Government National Mortgage A GN 726323 5.000% 09/15/39		11/01/2024	Paydown		9,852	9,852	10,975	10,669		(817)		(817)		9,852				452	09/15/2039
3620AC-4G-6	Government National Mortgage A GN 726323 5.000% 09/15/39		12/01/2024	Paydown		4,565	4,565	5,086	4,944		(379)		(379)		4,565				228	09/15/2039
3620AR-UQ-2	Government National Mortgage A GN 737791 4.500% 12/15/40		01/01/2024	Paydown		4,320	4,320	4,740	4,636		(316)		(316)		4,320				16	12/15/2040
3620AR-UQ-2	Government National Mortgage A GN 737791 4.500% 12/15/40		02/01/2024	Paydown		5,428	5,428	5,954	5,824		(396)		(396)		5,428				41	12/15/2040
3620AR-UQ-2	Government National Mortgage A GN 737791 4.500% 12/15/40		02/28/2024	MGIC Assurance Corporation		820,344	845,130	927,134	906,852		(659)		(659)		906,193		(85,850)	(85,850)	9,208	12/15/2040

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3620AR-UQ-2	Government National Mortgage A GN 737791 4.500% 12/15/40		03/01/2024	Paydown		501	501	550	538		(37)		(37)		501				6	12/15/2040
3620AR-UQ-2	Government National Mortgage A GN 737791 4.500% 12/15/40		04/01/2024	Paydown		2,302	2,302	2,525	2,470		(168)		(168)		2,302				35	12/15/2040
3620AR-UQ-2	Government National Mortgage A GN 737791 4.500% 12/15/40		05/01/2024	Paydown		423	423	464	454		(31)		(31)		423				8	12/15/2040
3620AR-UQ-2	Government National Mortgage A GN 737791 4.500% 12/15/40		06/01/2024	Paydown		453	453	497	486		(33)		(33)		453				10	12/15/2040
3620AR-UQ-2	Government National Mortgage A GN 737791 4.500% 12/15/40		07/01/2024	Paydown		435	435	477	467		(32)		(32)		435				11	12/15/2040
3620AR-UQ-2	Government National Mortgage A GN 737791 4.500% 12/15/40		08/01/2024	Paydown		426	426	467	457		(31)		(31)		426				13	12/15/2040
3620AR-UQ-2	Government National Mortgage A GN 737791 4.500% 12/15/40		09/01/2024	Paydown		6,657	6,657	7,302	7,143		(486)		(486)		6,657				225	12/15/2040
3620AR-UQ-2	Government National Mortgage A GN 737791 4.500% 12/15/40		10/01/2024	Paydown		2,786	2,786	3,056	2,989		(203)		(203)		2,786				104	12/15/2040
3620AR-UQ-2	Government National Mortgage A GN 737791 4.500% 12/15/40		11/01/2024	Paydown		394	394	432	422		(29)		(29)		394				16	12/15/2040
3620AR-UQ-2	Government National Mortgage A GN 737791 4.500% 12/15/40		12/01/2024	Paydown		427	427	468	458		(31)		(31)		427				19	12/15/2040
36210A-5T-0	Government National Mortgage A GN 486958 6.500% 02/15/29		01/01/2024	Paydown		105	105	104	104						105				1	02/15/2029
36210A-5T-0	Government National Mortgage A GN 486958 6.500% 02/15/29		02/01/2024	Paydown		105	105	104	105						105				1	02/15/2029
36210A-5T-0	Government National Mortgage A GN 486958 6.500% 02/15/29		03/01/2024	Paydown		106	106	105	105						106				2	02/15/2029
36210A-5T-0	Government National Mortgage A GN 486958 6.500% 02/15/29		04/01/2024	Paydown		106	106	106	106						106				2	02/15/2029
36210A-5T-0	Government National Mortgage A GN 486958 6.500% 02/15/29		05/01/2024	Paydown		107	107	106	107						107				3	02/15/2029
36210A-5T-0	Government National Mortgage A GN 486958 6.500% 02/15/29		06/01/2024	Paydown		108	108	107	107						108				3	02/15/2029
36210A-5T-0	Government National Mortgage A GN 486958 6.500% 02/15/29		07/01/2024	Paydown		108	108	108	108						108				4	02/15/2029
36210A-5T-0	Government National Mortgage A GN 486958 6.500% 02/15/29		08/01/2024	Paydown		109	109	108	109						109				5	02/15/2029
36210A-5T-0	Government National Mortgage A GN 486958 6.500% 02/15/29		09/01/2024	Paydown		110	110	109	109						110				5	02/15/2029
36210A-5T-0	Government National Mortgage A GN 486958 6.500% 02/15/29		10/01/2024	Paydown		110	110	109	110						110				6	02/15/2029
36210A-5T-0	Government National Mortgage A GN 486958 6.500% 02/15/29		11/01/2024	Paydown		111	111	110	110						111				7	02/15/2029
36210A-5T-0	Government National Mortgage A GN 486958 6.500% 02/15/29		12/01/2024	Paydown		111	111	111	111						111				7	02/15/2029
36210E-FB-0	Government National Mortgage A GN 489862 4.000% 11/15/41		01/01/2024	Paydown		2,693	2,693	2,946	2,887		(194)		(194)		2,693				9	11/15/2041
36210E-FB-0	Government National Mortgage A GN 489862 4.000% 11/15/41		02/01/2024	Paydown		2,838	2,838	3,104	3,042		(204)		(204)		2,838				19	11/15/2041
36210E-FB-0	Government National Mortgage A GN 489862 4.000% 11/15/41		02/28/2024	MGIC Assurance Corporation		616,400	649,537	710,481	696,212		(391)		(391)		695,822		(79,421)	(79,421)	6,279	11/15/2041
36210X-RM-1	Government National Mortgage A GN 505492 8.000% 04/15/30		01/01/2024	Paydown		122	122	124	123		(1)		(1)		122				1	04/15/2030
36210X-RM-1	Government National Mortgage A GN 505492 8.000% 04/15/30		02/01/2024	Paydown		124	124	126	124		(1)		(1)		124				2	04/15/2030
36210X-RM-1	Government National Mortgage A GN 505492 8.000% 04/15/30		03/01/2024	Paydown		91	91	92	91						91				2	04/15/2030

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36210X-RM-1	Government National Mortgage A GN 505492 8.000% 04/15/30		04/01/2024	Paydown		102	102	104	103						102				3	04/15/2030
36210X-RM-1	Government National Mortgage A GN 505492 8.000% 04/15/30		05/01/2024	Paydown		92	92	94	93						92				3	04/15/2030
36210X-RM-1	Government National Mortgage A GN 505492 8.000% 04/15/30		06/01/2024	Paydown		96	96	97	96						96				4	04/15/2030
36210X-RM-1	Government National Mortgage A GN 505492 8.000% 04/15/30		07/01/2024	Paydown		94	94	95	94						94				4	04/15/2030
36210X-RM-1	Government National Mortgage A GN 505492 8.000% 04/15/30		08/01/2024	Paydown		94	94	96	95						94				5	04/15/2030
36210X-RM-1	Government National Mortgage A GN 505492 8.000% 04/15/30		09/01/2024	Paydown		101	101	102	101						101				6	04/15/2030
36210X-RM-1	Government National Mortgage A GN 505492 8.000% 04/15/30		10/01/2024	Paydown		101	101	102	101						101				7	04/15/2030
36210X-RM-1	Government National Mortgage A GN 505492 8.000% 04/15/30		11/01/2024	Paydown		106	106	107	106						106				8	04/15/2030
36210X-RM-1	Government National Mortgage A GN 505492 8.000% 04/15/30		12/01/2024	Paydown		106	106	108	107		(1)		(1)		106				9	04/15/2030
36213E-ZT-6	Government National Mortgage A GN 552554 4.000% 12/15/41		01/01/2024	Paydown		1,331	1,331	1,456	1,427		(96)		(96)		1,331				4	12/15/2041
36213E-ZT-6	Government National Mortgage A GN 552554 4.000% 12/15/41		02/01/2024	Paydown		1,402	1,402	1,533	1,503		(101)		(101)		1,403				9	12/15/2041
36213E-ZT-6	Government National Mortgage A GN 552554 4.000% 12/15/41		02/28/2024	MGIC Assurance Corporation		332,137	349,992	382,832	375,138		(249)		(249)		374,878		(42,741)	(42,741)	3,693	12/15/2041
36225A-U2-4	Government National Mortgage A GN 780601 7.000% 07/15/27		01/01/2024	Paydown		933	933	942	934		(1)		(1)		933				5	07/15/2027
36225A-U2-4	Government National Mortgage A GN 780601 7.000% 07/15/27		02/01/2024	Paydown		916	916	924	917		(1)		(1)		916				11	07/15/2027
36225A-U2-4	Government National Mortgage A GN 780601 7.000% 07/15/27		03/01/2024	Paydown		1,068	1,068	1,078	1,069		(1)		(1)		1,068				19	07/15/2027
36225A-U2-4	Government National Mortgage A GN 780601 7.000% 07/15/27		04/01/2024	Paydown		910	910	919	911		(1)		(1)		910				21	07/15/2027
36225A-U2-4	Government National Mortgage A GN 780601 7.000% 07/15/27		05/01/2024	Paydown		971	971	980	972		(1)		(1)		971				28	07/15/2027
36225A-U2-4	Government National Mortgage A GN 780601 7.000% 07/15/27		06/01/2024	Paydown		1,103	1,103	1,113	1,104		(1)		(1)		1,103				39	07/15/2027
36225A-U2-4	Government National Mortgage A GN 780601 7.000% 07/15/27		07/01/2024	Paydown		834	834	842	835		(1)		(1)		834				34	07/15/2027
36225A-U2-4	Government National Mortgage A GN 780601 7.000% 07/15/27		08/01/2024	Paydown		870	870	878	871		(1)		(1)		870				41	07/15/2027
36225A-U2-4	Government National Mortgage A GN 780601 7.000% 07/15/27		09/01/2024	Paydown		859	859	866	859		(1)		(1)		859				45	07/15/2027
36225A-U2-4	Government National Mortgage A GN 780601 7.000% 07/15/27		10/01/2024	Paydown		794	794	802	795		(1)		(1)		794				46	07/15/2027
36225A-U2-4	Government National Mortgage A GN 780601 7.000% 07/15/27		11/01/2024	Paydown		930	930	938	931		(1)		(1)		930				60	07/15/2027
36225A-U2-4	Government National Mortgage A GN 780601 7.000% 07/15/27		12/01/2024	Paydown		777	777	784	778		(1)		(1)		777				54	07/15/2027
	U.S. Tax And Loss Bond 0.000% 09/16/29		04/11/2024	Bureau of Public Debt		2,852,299	2,852,299	2,852,299	2,852,299						2,852,299					09/16/2029
	U.S. Tax And Loss Bond 0.000% 09/16/29		07/01/2024	Bureau of Public Debt		9,495,436	9,495,436	9,495,436	9,495,436						9,495,436					09/16/2029
	U.S. Tax And Loss Bond 0.000% 12/16/29		07/01/2024	Bureau of Public Debt		11,819,240	11,819,240	11,819,240	11,819,240						11,819,240					12/16/2029
	U.S. Tax And Loss Bond 0.000% 12/16/29		10/01/2024	Bureau of Public Debt		20,588,639	20,588,639	20,588,639	20,588,636						20,588,639					12/16/2029
	U.S. Tax And Loss Bond 0.000% 04/15/31		10/11/2024	Bureau of Public Debt		3,042,628	3,042,626	3,042,626	3,042,620						3,042,626					04/15/2031
0109999999. Subtotal - Bonds - U.S. Governments						59,699,023	60,105,356	61,156,167	60,976,197		(250,043)		(250,043)		60,726,154		(1,027,132)	(1,027,132)	158,168	XXX
25476F-QL-5	DIST OF COLUMBIA Ser A 5.000% 06/01/31		10/02/2024	Call 101.8280		6,364,250	6,250,000	7,189,438	6,402,615		(80,228)		(80,228)		6,322,386		(72,386)	(72,386)	375,535	06/01/2031
25476F-QM-3	DIST OF COLUMBIA Ser A 5.000% 06/01/32		10/02/2024	Call 101.8280		2,545,700	2,500,000	2,864,325	2,559,302		(31,170)		(31,170)		2,528,132		(28,132)	(28,132)	150,214	06/01/2032

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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 Contractual Maturity Date
25476F-QN-1	DIST OF COLUMBIA Ser A 5.000% 06/01/33		10/02/2024	Call 101.8280		3,283,953	3,225,000	3,683,208	3,299,700		(39,258)		(39,258)		3,260,442		(35,442)	(35,442)	193,776	06/01/2033
452151-LF-8	ILLINOIS ST Taxable-Pension 5.100% 06/01/33		06/01/2024	Redemption 100.0000		166,471	166,471	163,989	164,184		2,285		2,285		166,471				4,245	06/01/2033
57582R-L8-7	Massachusetts State Ser A Ref Taxable Ref Ser E 1.870% 11/01/33		02/14/2024	Call 81.0280		810,280	1,000,000	1,000,000	1,000,000						1,000,000				(184,370)	11/01/2033
57582R-L9-5	Massachusetts State Ser A Ref Taxable Ref Ser E 1.970% 11/01/34		02/14/2024	Call 79.7350		980,740	1,230,000	1,230,000	1,230,000						1,230,000				(242,327)	11/01/2034
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						14,151,394	14,371,471	16,130,960	14,655,801		(148,371)		(148,371)		14,507,431		(135,960)	(135,960)	297,073	XXX
108151-T7-6	Bridgeport Conn Taxable-Pension Bds-AGM-Cr 7.640% 01/15/30		01/15/2024	Redemption 100.0000		55,000	55,000	61,100	60,014		(5,014)		(5,014)		55,000				2,101	01/15/2030
108151-VU-2	Bridgeport Conn Taxable Pension Bds 7.640% 01/15/30		01/15/2024	Redemption 100.0000		2,245,000	2,245,000	2,783,493	2,605,350		(360,350)		(360,350)		2,245,000				85,759	01/15/2030
167486-ZR-3	CHICAGO IL Taxable Ser B AGM Cr 7.375% 01/01/33		01/01/2024	Redemption 100.0000		210,000	210,000	293,206	266,504		(56,504)		(56,504)		210,000				7,744	01/01/2033
199507-7Q-1	Columbus Ohio City Sch Dist SCH FAC CONSTR AND IMPT 2014B 5.000% 12/01/24		12/01/2024	Maturity		675,000	675,000	687,920	685,927		(10,927)		(10,927)		675,000				33,750	12/01/2024
199507-8A-5	Columbus Ohio City Sch Dist SCH FAC CONSTR AND IMPT 2014B 5.000% 12/01/24		10/29/2024	MGIC Investment Corporation		4,825,873	4,825,000	4,909,726	4,896,678		(64,564)		(64,564)		4,832,114		(6,240)	(6,240)	219,806	12/01/2024
442331-QM-9	Houston Tx Ref-Taxable-Pension Oblig-A 6.290% 03/01/32		03/01/2024	Call 100.0000		870,000	870,000	1,090,493	970,499		(3,430)		(3,430)		967,069		(97,069)	(97,069)	27,362	03/01/2032
544646-XY-3	Los Angeles Calif Uni Sch Dist Build Americaz Bonds-Taxable 5.755% 07/01/29		04/30/2024	Call 100.3340		2,006,680	2,000,000	2,391,940	2,154,222		(11,445)		(11,445)		2,142,777		(142,777)	(142,777)	102,277	07/01/2029
544646-XZ-0	Los Angeles Calif Uni Sch Dist BABs-Taxable-Kry 5.750% 07/01/34		04/30/2024	Call 100.8150		1,754,182	1,740,000	2,229,740	2,024,270		(9,122)		(9,122)		2,015,147		(275,147)	(275,147)	97,278	07/01/2034
544646-ZR-6	Los Angeles Calif Uni Sch Dist BABs 6.758% 07/01/34		04/30/2024	Call 107.3220		3,498,697	3,260,000	4,575,084	4,007,997		(25,142)		(25,142)		3,982,855		(722,856)	(722,856)	421,676	07/01/2034
670386-SS-1	Nueces County TX Taxable Ref Ser B 0.516% 02/15/24		02/15/2024	Maturity		25,000	25,000	25,000	25,000						25,000				65	02/15/2024
68608D-CF-9	Oregon State Local Govts Ltd Tax-Pension Oblig-Ser B 6.850% 06/01/28		06/01/2024	Redemption 100.0000		1,700,000	1,700,000	1,959,250	1,817,484		(117,484)		(117,484)		1,700,000				58,225	06/01/2028
941247-N2-0	Waterbury Conn 7.089% 12/01/38		12/01/2024	Redemption 100.0000		230,000	230,000	300,343	293,772		(63,773)		(63,773)		230,000				16,305	12/01/2038
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						18,095,432	17,835,000	21,307,295	19,807,717		(727,755)		(727,755)		19,079,962		(1,244,089)	(1,244,089)	1,072,348	XXX
04048P-LM-0	Arizona Brd of Regents COPS Taxable Ser B 0.769% 06/01/24		06/01/2024	Maturity		25,000	25,000	25,000	25,000						25,000				96	06/01/2024
167562-NS-2	Chicago Midway Arpt Rev AMT-Ref-2nd Lien-Ser A 5.000% 01/01/29		04/03/2024	Call 100.0000		2,500,000	2,500,000	2,884,825	2,500,000						2,500,000				94,444	01/01/2029
167725-AF-7	Chicago Il Transit Auth Sales Sales & Transfer Tax Recpt Rev 6.899% 12/01/40		12/01/2024	Redemption 100.0000		380,493	380,493	492,108	453,076		(72,584)		(72,584)		380,493				26,250	12/01/2040
20281P-CS-9	Commonwealth Fing Auth PA Rev BABs 5.653% 06/01/24		06/01/2024	Maturity		435,000	435,000	522,544	439,531		(4,531)		(4,531)		435,000				12,295	06/01/2024
207758-KH-5	Connecticut St Spl Tax Oblig BABs 5.740% 12/01/29		12/19/2024	Call 101.2030		2,277,068	2,250,000	2,743,718	2,427,179		(40,899)		(40,899)		2,386,280		(136,280)	(136,280)	162,675	12/01/2029
3130AW-GV-6	FEDERAL HOME LOAN BANK CONS BD 5.5%24 5.500% 07/19/24		01/21/2024	Call 100.0000		175,000	175,000	175,000	175,000						175,000				802	07/19/2024
3130AW-R7-7	FEDERAL HOME LOAN BANK CONS BD 5.62%24 5.620% 08/26/24		01/29/2024	Call 100.0000		750,000	750,000	750,000	750,000						750,000				21,309	08/26/2024
3132D5-3L-4	Freddie Mac FR SB8003 3.500% 08/01/34		01/01/2024	Paydown		15,311	15,311	15,928	15,799		(488)		(488)		15,311				45	08/01/2034
3132D5-3L-4	Freddie Mac FR SB8003 3.500% 08/01/34		02/01/2024	Paydown		12,688	12,688	13,199	13,092		(404)		(404)		12,688				74	08/01/2034
3132D5-3L-4	Freddie Mac FR SB8003 3.500% 08/01/34		02/28/2024	MGIC Assurance Corporation		720,995	758,766	789,354	782,927		(276)		(276)		782,650		(61,655)	(61,655)	6,418	08/01/2034
3132D5-6F-4	Freddie Mac SB8070 2.500% 10/01/35		01/01/2024	Paydown		16,235	16,235	17,046	16,921		(687)		(687)		16,235				34	10/01/2035
3132D5-6F-4	Freddie Mac SB8070 2.500% 10/01/35		02/01/2024	Paydown		23,885	23,885	25,079	24,895		(1,010)		(1,010)		23,885				100	10/01/2035
3132D5-6F-4	Freddie Mac SB8070 2.500% 10/01/35		02/28/2024	MGIC Assurance Corporation		1,995,209	2,192,395	2,302,015	2,285,126		(1,008)		(1,008)		2,284,118		(288,909)	(288,909)	13,246	10/01/2035
3132DP-Y7-7	Freddie Mac FHLMC 5.000% 03/01/53		01/01/2024	Paydown		68,049	68,049	66,358	66,375		1,674		1,674		68,049				284	03/01/2053

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3132DP-Y7-7	Freddie Mac FHLMC 5.000% 03/01/53		02/01/2024	Paydown		61,703	61,703	60,170	60,185		1,518		1,518		61,703				514	03/01/2053
3132DP-Y7-7	Freddie Mac FHLMC 5.000% 03/01/53		02/28/2024	MGIC Assurance Corporation		2,996,377	3,074,011	2,997,641	2,998,398		241		241		2,998,639		(2,263)	(2,263)	37,144	03/01/2053
3132DP-Y7-7	Freddie Mac FHLMC 5.000% 03/01/53		03/01/2024	Paydown		109,303	109,303	106,588	106,615		2,689		2,689		109,303				1,366	03/01/2053
3132DP-Y7-7	Freddie Mac FHLMC 5.000% 03/01/53		04/01/2024	Paydown		39,579	39,579	38,596	38,606		974		974		39,579				660	03/01/2053
3132DP-Y7-7	Freddie Mac FHLMC 5.000% 03/01/53		05/01/2024	Paydown		176,085	176,085	171,710	171,753		4,331		4,331		176,085				3,668	03/01/2053
3132DP-Y7-7	Freddie Mac FHLMC 5.000% 03/01/53		06/01/2024	Paydown		45,116	45,116	43,995	44,006		1,110		1,110		45,116				1,128	03/01/2053
3132DP-Y7-7	Freddie Mac FHLMC 5.000% 03/01/53		07/01/2024	Paydown		185,833	185,833	181,216	181,262		4,571		4,571		185,833				5,420	03/01/2053
3132DP-Y7-7	Freddie Mac FHLMC 5.000% 03/01/53		08/01/2024	Paydown		206,183	206,183	201,060	201,111		5,072		5,072		206,183				6,873	03/01/2053
3132DP-Y7-7	Freddie Mac FHLMC 5.000% 03/01/53		09/01/2024	Paydown		44,037	44,037	42,943	42,954		1,083		1,083		44,037				1,651	03/01/2053
3132DP-Y7-7	Freddie Mac FHLMC 5.000% 03/01/53		10/01/2024	Paydown		175,573	175,573	171,211	171,254		4,319		4,319		175,573				7,316	03/01/2053
3132DP-Y7-7	Freddie Mac FHLMC 5.000% 03/01/53		11/01/2024	Paydown		457,546	457,546	446,179	446,292		11,254		11,254		457,546				20,971	03/01/2053
3132DP-Y7-7	Freddie Mac FHLMC 5.000% 03/01/53		12/01/2024	Paydown		37,853	37,853	36,912	36,921		931		931		37,853				1,893	03/01/2053
3132DW-ES-8	Freddie Mac FHLMC 4.500% 09/01/52		01/01/2024	Paydown		66,310	66,310	64,150	64,179		2,131		2,131		66,310				249	09/01/2052
3132DW-ES-8	Freddie Mac FHLMC 4.500% 09/01/52		02/01/2024	Paydown		45,880	45,880	44,385	44,405		1,474		1,474		45,880				344	09/01/2052
3132DW-ES-8	Freddie Mac FHLMC 4.500% 09/01/52		02/28/2024	MGIC Assurance Corporation		2,853,257	3,027,329	2,928,704	2,930,036		350		350		2,930,386		(77,129)	(77,129)	32,922	09/01/2052
3132DW-ES-8	Freddie Mac FHLMC 4.500% 09/01/52		03/01/2024	Paydown		44,002	44,002	42,568	42,588		1,414		1,414		44,002				495	09/01/2052
3132DW-ES-8	Freddie Mac FHLMC 4.500% 09/01/52		04/01/2024	Paydown		63,170	63,170	61,112	61,140		2,030		2,030		63,170				948	09/01/2052
3132DW-ES-8	Freddie Mac FHLMC 4.500% 09/01/52		05/01/2024	Paydown		62,223	62,223	60,196	60,223		2,000		2,000		62,223				1,167	09/01/2052
3132DW-ES-8	Freddie Mac FHLMC 4.500% 09/01/52		06/01/2024	Paydown		57,342	57,342	55,474	55,500		1,843		1,843		57,342				1,290	09/01/2052
3132DW-ES-8	Freddie Mac FHLMC 4.500% 09/01/52		07/01/2024	Paydown		67,263	67,263	65,071	65,101		2,162		2,162		67,263				1,766	09/01/2052
3132DW-ES-8	Freddie Mac FHLMC 4.500% 09/01/52		08/01/2024	Paydown		82,200	82,200	79,522	79,558		2,642		2,642		82,200				2,466	09/01/2052
3132DW-ES-8	Freddie Mac FHLMC 4.500% 09/01/52		09/01/2024	Paydown		72,866	72,866	70,492	70,524		2,342		2,342		72,866				2,459	09/01/2052
3132DW-ES-8	Freddie Mac FHLMC 4.500% 09/01/52		10/01/2024	Paydown		66,454	66,454	64,289	64,318		2,136		2,136		66,454				2,492	09/01/2052
3132DW-ES-8	Freddie Mac FHLMC 4.500% 09/01/52		11/01/2024	Paydown		60,108	60,108	58,150	58,176		1,932		1,932		60,108				2,479	09/01/2052
3132DW-ES-8	Freddie Mac FHLMC 4.500% 09/01/52		12/01/2024	Paydown		67,555	67,555	65,355	65,384		2,171		2,171		67,555				3,040	09/01/2052
3133L7-2W-6	Freddie Mac RC1689 2.500% 12/01/35		01/01/2024	Paydown		24,672	24,672	26,166	25,938		(1,266)		(1,266)		24,672				51	12/01/2035
3133L7-2W-6	Freddie Mac RC1689 2.500% 12/01/35		02/01/2024	Paydown		25,998	25,998	27,572	27,332		(1,334)		(1,334)		25,998				108	12/01/2035
3133L7-2W-6	Freddie Mac RC1689 2.500% 12/01/35		02/28/2024	MGIC Assurance Corporation		2,538,566	2,794,346	2,963,535	2,937,727		(3,293)		(3,293)		2,934,434		(395,869)	(395,869)	16,883	12/01/2035
3133L7-4L-8	Freddie Mac RC1727 2.000% 12/01/35		01/01/2024	Paydown		26,678	26,678	27,870	27,679		(1,001)		(1,001)		26,678				44	12/01/2035
3133L7-4L-8	Freddie Mac RC1727 2.000% 12/01/35		02/01/2024	Paydown		13,439	13,439	14,039	13,943		(504)		(504)		13,439				45	12/01/2035
3133L7-4L-8	Freddie Mac RC1727 2.000% 12/01/35		03/01/2024	Paydown		12,422	12,422	12,977	12,888		(466)		(466)		12,422				62	12/01/2035
3133L7-4L-8	Freddie Mac RC1727 2.000% 12/01/35		04/01/2024	Paydown		15,922	15,922	16,633	16,520		(598)		(598)		15,922				106	12/01/2035
3133L7-4L-8	Freddie Mac RC1727 2.000% 12/01/35		05/01/2024	Paydown		18,386	18,386	19,208	19,076		(690)		(690)		18,386				153	12/01/2035
3133L7-4L-8	Freddie Mac RC1727 2.000% 12/01/35		06/01/2024	Paydown		14,221	14,221	14,856	14,754		(534)		(534)		14,221				142	12/01/2035
3133L7-4L-8	Freddie Mac RC1727 2.000% 12/01/35		07/01/2024	Paydown		11,144	11,144	11,642	11,562		(418)		(418)		11,144				130	12/01/2035
3133L7-4L-8	Freddie Mac RC1727 2.000% 12/01/35		08/01/2024	Paydown		21,624	21,624	22,591	22,436		(812)		(812)		21,624				288	12/01/2035
3133L7-4L-8	Freddie Mac RC1727 2.000% 12/01/35		09/01/2024	Paydown		22,771	22,771	23,788	23,625		(855)		(855)		22,771				342	12/01/2035
3133L7-4L-8	Freddie Mac RC1727 2.000% 12/01/35		10/01/2024	Paydown		19,699	19,699	20,579	20,438		(739)		(739)		19,699				328	12/01/2035
3133L7-4L-8	Freddie Mac RC1727 2.000% 12/01/35		11/01/2024	Paydown		11,127	11,127	11,625	11,545		(418)		(418)		11,127				204	12/01/2035
3133L7-4L-8	Freddie Mac RC1727 2.000% 12/01/35		12/01/2024	Paydown		13,452	13,452	14,053	13,957		(505)		(505)		13,452				269	12/01/2035
3134GY-S7-8	FREDDIE MAC CALL 5.33%061124 5.330% 06/11/24		01/14/2024	Call 100.0000		1,350,000	1,350,000	1,350,000	1,350,000						1,350,000				11,993	06/11/2024
3136AX-C4-5	Fannie Mae 2017-69 HA 3.000% 06/25/46		01/01/2024	Paydown		47,753	47,753	49,132	48,968		(1,215)		(1,215)		47,753				119	06/25/2046
3136AX-C4-5	Fannie Mae 2017-69 HA 3.000% 06/25/46		02/01/2024	Paydown		45,085	45,085	46,386	46,232		(1,147)		(1,147)		45,085				225	06/25/2046
3136AX-C4-5	Fannie Mae 2017-69 HA 3.000% 06/25/46		02/28/2024	MGIC Assurance Corporation		4,430,746	4,854,409	4,994,543	4,977,916		(788)		(788)		4,977,128		(546,382)	(546,382)	35,194	06/25/2046

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3137AU-RC-5	Freddie Mac Series 4114 Class EA 1.250% 07/15/31		01/01/2024	Paydown		41,785	41,785	39,356	40,082		1,703		1,703		41,785				44	07/15/2031
3137AU-RC-5	Freddie Mac Series 4114 Class EA 1.250% 07/15/31		02/01/2024	Paydown		31,670	31,670	29,829	30,379		1,291		1,291		31,670				66	07/15/2031
3137AU-RC-5	Freddie Mac Series 4114 Class EA 1.250% 07/15/31		03/01/2024	Paydown		19,742	19,742	18,595	18,937		805		805		19,742				62	07/15/2031
3137AU-RC-5	Freddie Mac Series 4114 Class EA 1.250% 07/15/31		04/01/2024	Paydown		25,423	25,423	23,945	24,387		1,036		1,036		25,423				106	07/15/2031
3137AU-RC-5	Freddie Mac Series 4114 Class EA 1.250% 07/15/31		05/01/2024	Paydown		49,853	49,853	46,955	47,821		2,032		2,032		49,853				260	07/15/2031
3137AU-RC-5	Freddie Mac Series 4114 Class EA 1.250% 07/15/31		06/01/2024	Paydown		33,399	33,399	31,457	32,037		1,362		1,362		33,399				209	07/15/2031
3137AU-RC-5	Freddie Mac Series 4114 Class EA 1.250% 07/15/31		07/01/2024	Paydown		20,938	20,938	19,721	20,085		854		854		20,938				153	07/15/2031
3137AU-RC-5	Freddie Mac Series 4114 Class EA 1.250% 07/15/31		08/01/2024	Paydown		19,631	19,631	18,490	18,831		800		800		19,631				164	07/15/2031
3137AU-RC-5	Freddie Mac Series 4114 Class EA 1.250% 07/15/31		09/01/2024	Paydown		11,157	11,157	10,508	10,702		455		455		11,157				105	07/15/2031
3137F1-XN-3	Freddie Mac Series 4698 Class HP 3.000% 05/15/46		01/01/2024	Paydown		36,329	36,329	37,064	36,970		(641)		(641)		36,329				91	05/15/2046
3137F1-XN-3	Freddie Mac Series 4698 Class HP 3.000% 05/15/46		02/01/2024	Paydown		20,495	20,495	20,910	20,857		(362)		(362)		20,495				102	05/15/2046
3137F1-XN-3	Freddie Mac Series 4698 Class HP 3.000% 05/15/46		02/28/2024	MGIC Assurance Corporation		4,464,605	4,928,620	5,028,348	5,015,600		(1,277)		(1,277)		5,014,323		(549,717)	(549,717)	35,733	05/15/2046
3137FN-5Y-2	Freddie Mac Series 4904 Class CA 3.000% 08/15/57		01/01/2024	Paydown		13,671	13,671	13,938	13,926		(255)		(255)		13,671				34	08/15/2057
3137FN-5Y-2	Freddie Mac Series 4904 Class CA 3.000% 08/15/57		02/01/2024	Paydown		89,476	89,476	91,224	91,148		(1,672)		(1,672)		89,476				447	08/15/2057
3137FN-5Y-2	Freddie Mac Series 4904 Class CA 3.000% 08/15/57		02/28/2024	MGIC Assurance Corporation		7,075,179	8,131,577	8,290,397	8,283,501		(623)		(623)		8,282,878		(1,207,698)	(1,207,698)	58,954	08/15/2057
3138WH-WD-0	Federal National Mtg Assoc AS7843 3.000% 09/01/36		01/01/2024	Paydown		16,570	16,570	17,507	17,370		(800)		(800)		16,570				41	09/01/2036
3138WH-WD-0	Federal National Mtg Assoc AS7843 3.000% 09/01/36		02/01/2024	Paydown		14,612	14,612	15,438	15,317		(706)		(706)		14,612				73	09/01/2036
3138WH-WD-0	Federal National Mtg Assoc AS7843 3.000% 09/01/36		02/28/2024	MGIC Assurance Corporation		1,679,443	1,831,587	1,935,186	1,920,068		(851)		(851)		1,919,217		(239,774)	(239,774)	13,279	09/01/2036
31400G-XH-5	Fannie Mae FNMA # CA8779F 2.000% 02/01/51		01/01/2024	Paydown		150,988	150,988	126,334	126,804		24,183		24,183		150,988				252	02/01/2051
31400G-XH-5	Fannie Mae FNMA # CA8779F 2.000% 02/01/51		02/01/2024	Paydown		67,970	67,970	56,871	57,083		10,886		10,886		67,970				227	02/01/2051
31400G-XH-5	Fannie Mae FNMA # CA8779F 2.000% 02/01/51		02/28/2024	MGIC Assurance Corporation		2,065,866	2,623,915	2,195,479	2,203,652		1,894		1,894		2,205,546		(139,680)	(139,680)	12,682	02/01/2051
31400G-XH-5	Fannie Mae FNMA # CA8779F 2.000% 02/01/51		03/01/2024	Paydown		59,063	59,063	49,419	49,603		9,460		9,460		59,063				295	02/01/2051
31400G-XH-5	Fannie Mae FNMA # CA8779F 2.000% 02/01/51		04/01/2024	Paydown		238,786	238,786	199,797	200,541		38,246		38,246		238,786				1,592	02/01/2051
31400G-XH-5	Fannie Mae FNMA # CA8779F 2.000% 02/01/51		05/01/2024	Paydown		255,145	255,145	213,485	214,280		40,866		40,866		255,145				2,126	02/01/2051
31400G-XH-5	Fannie Mae FNMA # CA8779F 2.000% 02/01/51		06/01/2024	Paydown		199,847	199,847	167,216	167,838		32,009		32,009		199,847				1,998	02/01/2051
31400G-XH-5	Fannie Mae FNMA # CA8779F 2.000% 02/01/51		07/01/2024	Paydown		164,248	164,248	137,429	137,941		26,307		26,307		164,248				1,916	02/01/2051
31400G-XH-5	Fannie Mae FNMA # CA8779F 2.000% 02/01/51		08/01/2024	Paydown		290,221	290,221	242,833	243,737		46,484		46,484		290,221				3,870	02/01/2051

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31400G-XH-5	Fannie Mae FNMA # CA8779F 2.000% 02/01/51		09/01/2024	Paydown		58,688	58,688	49,105	49,288		9,400		9,400		58,688				880	02/01/2051
31400G-XH-5	Fannie Mae FNMA # CA8779F 2.000% 02/01/51		10/01/2024	Paydown		134,339	134,339	112,404	112,823		21,517		21,517		134,339				2,239	02/01/2051
31400G-XH-5	Fannie Mae FNMA # CA8779F 2.000% 02/01/51		11/01/2024	Paydown		249,510	249,510	208,770	209,547		39,963		39,963		249,510				4,574	02/01/2051
31400G-XH-5	Fannie Mae FNMA # CA8779F 2.000% 02/01/51		12/01/2024	Paydown		58,161	58,161	48,664	48,845		9,315		9,315		58,161				1,163	02/01/2051
31400Q-LY-9	Fannie Mae FNMA # CB4842F 5.500% 10/01/52		01/01/2024	Paydown		212,779	212,779	200,644	200,663		12,115		12,115		212,779				975	10/01/2052
31400Q-LY-9	Fannie Mae FNMA # CB4842F 5.500% 10/01/52		02/01/2024	Paydown		357,849	357,849	337,440	337,473		20,376		20,376		357,849				3,280	10/01/2052
31400Q-LY-9	Fannie Mae FNMA # CB4842F 5.500% 10/01/52		02/28/2024	MGIC Assurance Corporation		2,964,032	2,998,509	2,827,500	2,827,775		15		15		2,827,790		136,242	136,242	39,855	10/01/2052
31400Q-LY-9	Fannie Mae FNMA # CB4842F 5.500% 10/01/52		03/01/2024	Paydown		173,840	173,840	163,925	163,941		9,898		9,898		173,840				2,390	10/01/2052
31400Q-LY-9	Fannie Mae FNMA # CB4842F 5.500% 10/01/52		04/01/2024	Paydown		621,398	621,398	585,959	586,016		35,382		35,382		621,398				11,392	10/01/2052
31400Q-LY-9	Fannie Mae FNMA # CB4842F 5.500% 10/01/52		05/01/2024	Paydown		533,882	533,882	503,434	503,483		30,399		30,399		533,882				12,235	10/01/2052
31400Q-LY-9	Fannie Mae FNMA # CB4842F 5.500% 10/01/52		06/01/2024	Paydown		331,420	331,420	312,519	312,549		18,871		18,871		331,420				9,114	10/01/2052
31400Q-LY-9	Fannie Mae FNMA # CB4842F 5.500% 10/01/52		07/01/2024	Paydown		320,785	320,785	302,490	302,519		18,265		18,265		320,785				10,292	10/01/2052
31400Q-LY-9	Fannie Mae FNMA # CB4842F 5.500% 10/01/52		08/01/2024	Paydown		389,822	389,822	367,590	367,626		22,196		22,196		389,822				14,294	10/01/2052
31400Q-LY-9	Fannie Mae FNMA # CB4842F 5.500% 10/01/52		09/01/2024	Paydown		394,933	394,933	372,409	372,445		22,487		22,487		394,933				16,291	10/01/2052
31400Q-LY-9	Fannie Mae FNMA # CB4842F 5.500% 10/01/52		10/01/2024	Paydown		167,636	167,636	158,076	158,091		9,545		9,545		167,636				7,683	10/01/2052
31400Q-LY-9	Fannie Mae FNMA # CB4842F 5.500% 10/01/52		11/01/2024	Paydown		459,655	459,655	433,440	433,482		26,172		26,172		459,655				23,174	10/01/2052
31400Q-LY-9	Fannie Mae FNMA # CB4842F 5.500% 10/01/52		12/01/2024	Paydown		411,260	411,260	387,806	387,843		23,417		23,417		411,260				22,619	10/01/2052
3140X7-PU-7	Fannie Mae FM4034 2.500% 08/01/35		01/01/2024	Paydown		10,838	10,838	11,458	11,364		(526)		(526)		10,838				23	08/01/2035
3140X7-PU-7	Fannie Mae FM4034 2.500% 08/01/35		02/01/2024	Paydown		21,709	21,709	22,951	22,763		(1,054)		(1,054)		21,709				90	08/01/2035
3140X7-PU-7	Fannie Mae FM4034 2.500% 08/01/35		02/28/2024	MGIC Assurance Corporation		1,238,085	1,359,082	1,436,805	1,425,074		(979)		(979)		1,424,095		(186,011)	(186,011)	8,211	08/01/2035
3140XD-P3-4	Fannie Mae FNMA # FM9441F 2.000% 04/01/51		01/01/2024	Paydown		51,805	51,805	43,233	43,354		8,451		8,451		51,805				86	04/01/2051
3140XD-P3-4	Fannie Mae FNMA # FM9441F 2.000% 04/01/51		02/01/2024	Paydown		92,243	92,243	76,980	77,196		15,048		15,048		92,243				307	04/01/2051
3140XD-P3-4	Fannie Mae FNMA # FM9441F 2.000% 04/01/51		03/01/2024	Paydown		80,488	80,488	67,170	67,358		13,130		13,130		80,488				402	04/01/2051
3140XD-P3-4	Fannie Mae FNMA # FM9441F 2.000% 04/01/51		04/01/2024	Paydown		76,849	76,849	64,133	64,312		12,536		12,536		76,849				512	04/01/2051
3140XD-P3-4	Fannie Mae FNMA # FM9441F 2.000% 04/01/51		05/01/2024	Paydown		75,418	75,418	62,939	63,115		12,303		12,303		75,418				629	04/01/2051
3140XD-P3-4	Fannie Mae FNMA # FM9441F 2.000% 04/01/51		06/01/2024	Paydown		104,112	104,112	86,884	87,128		16,984		16,984		104,112				1,041	04/01/2051
3140XD-P3-4	Fannie Mae FNMA # FM9441F 2.000% 04/01/51		07/01/2024	Paydown		43,881	43,881	36,620	36,722		7,158		7,158		43,881				512	04/01/2051

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3140XD-P3-4	Fannie Mae FNMA # FM9441F 2.000% 04/01/51		08/01/2024	Paydown		77,463	77,463	64,645	64,827		12,637		12,637		77,463				1,033	04/01/2051
3140XD-P3-4	Fannie Mae FNMA # FM9441F 2.000% 04/01/51		09/01/2024	Paydown		61,420	61,420	51,257	51,400		10,019		10,019		61,420				921	04/01/2051
3140XD-P3-4	Fannie Mae FNMA # FM9441F 2.000% 04/01/51		10/01/2024	Paydown		57,309	57,309	47,826	47,960		9,349		9,349		57,309				955	04/01/2051
3140XD-P3-4	Fannie Mae FNMA # FM9441F 2.000% 04/01/51		11/01/2024	Paydown		118,165	118,165	98,612	98,888		19,276		19,276		118,165				2,166	04/01/2051
3140XD-P3-4	Fannie Mae FNMA # FM9441F 2.000% 04/01/51		12/01/2024	Paydown		108,693	108,693	90,707	90,961		17,731		17,731		108,693				2,174	04/01/2051
3140XK-GX-2	Fannie Mae FNMA # FS3813F 4.500% 11/01/52		01/01/2024	Paydown		10,410	10,410	10,084	10,089		322		322		10,410				39	11/01/2052
3140XK-GX-2	Fannie Mae FNMA # FS3813F 4.500% 11/01/52		02/01/2024	Paydown		72,508	72,508	70,236	70,266		2,241		2,241		72,508				544	11/01/2052
3140XK-GX-2	Fannie Mae FNMA # FS3813F 4.500% 11/01/52		02/28/2024	MGIC Assurance Corporation		5,215,425	5,533,602	5,360,245	5,362,558		608		608		5,363,167		(147,741)	(147,741)	60,178	11/01/2052
31418E-JF-8	Fannie Mae FNMA # MA4761F 5.000% 09/01/52		01/01/2024	Paydown		92,824	92,824	89,945	89,975		2,849		2,849		92,824				387	09/01/2052
31418E-JF-8	Fannie Mae FNMA # MA4761F 5.000% 09/01/52		02/01/2024	Paydown		73,805	73,805	71,516	71,540		2,265		2,265		73,805				615	09/01/2052
31418E-JF-8	Fannie Mae FNMA # MA4761F 5.000% 09/01/52		02/28/2024	MGIC Assurance Corporation		2,857,023	2,953,441	2,861,838	2,862,800		303		303		2,863,103		(6,080)	(6,080)	35,687	09/01/2052
31418E-JF-8	Fannie Mae FNMA # MA4761F 5.000% 09/01/52		03/01/2024	Paydown		80,992	80,992	78,480	78,507		2,486		2,486		80,992				1,012	09/01/2052
31418E-JF-8	Fannie Mae FNMA # MA4761F 5.000% 09/01/52		04/01/2024	Paydown		82,765	82,765	80,198	80,225		2,540		2,540		82,765				1,379	09/01/2052
31418E-JF-8	Fannie Mae FNMA # MA4761F 5.000% 09/01/52		05/01/2024	Paydown		100,663	100,663	97,540	97,573		3,089		3,089		100,663				2,097	09/01/2052
31418E-JF-8	Fannie Mae FNMA # MA4761F 5.000% 09/01/52		06/01/2024	Paydown		93,593	93,593	90,690	90,721		2,872		2,872		93,593				2,340	09/01/2052
31418E-JF-8	Fannie Mae FNMA # MA4761F 5.000% 09/01/52		07/01/2024	Paydown		92,090	92,090	89,234	89,264		2,826		2,826		92,090				2,686	09/01/2052
31418E-JF-8	Fannie Mae FNMA # MA4761F 5.000% 09/01/52		08/01/2024	Paydown		111,546	111,546	108,086	108,122		3,423		3,423		111,546				3,718	09/01/2052
31418E-JF-8	Fannie Mae FNMA # MA4761F 5.000% 09/01/52		09/01/2024	Paydown		106,233	106,233	102,938	102,972		3,260		3,260		106,233				3,984	09/01/2052
31418E-JF-8	Fannie Mae FNMA # MA4761F 5.000% 09/01/52		10/01/2024	Paydown		91,768	91,768	88,922	88,952		2,816		2,816		91,768				3,824	09/01/2052
31418E-JF-8	Fannie Mae FNMA # MA4761F 5.000% 09/01/52		11/01/2024	Paydown		109,842	109,842	106,435	106,470		3,371		3,371		109,842				5,034	09/01/2052
31418E-JF-8	Fannie Mae FNMA # MA4761F 5.000% 09/01/52		12/01/2024	Paydown		91,047	91,047	88,223	88,252		2,794		2,794		91,047				4,552	09/01/2052
358082-HX-6	FRESNO CALIF REF PENSION OBLIG BDS 2002 6.550% 06/01/29		06/01/2024	Redemption 100.0000		740,000	740,000	762,200	757,908		(17,908)		(17,908)		740,000				24,235	06/01/2029
43923E-AC-7	Hoover AL Brd of Educ Pub Sch Taxable Ref Warrants 0.555% 02/15/24		02/15/2024	Maturity		50,000	50,000	50,000	50,000						50,000				139	02/15/2024
47770V-BR-0	JOBS Ohio Beverage Sys SR LIEN TAXABLE BDS 2023 4.433% 01/01/33		01/01/2024	Redemption 100.0000		540,000	540,000	540,000	540,000						540,000				11,969	01/01/2033
516391-DQ-9	Lansing Michigan Wtr Lt Rev Taxable Ref Ser B 2.940% 07/01/32		01/31/2024	Call 90.2730		1,791,919	1,985,000	1,985,000	1,985,000						1,985,000				(159,038)	07/01/2032
516391-DR-7	Lansing Michigan Wtr Lt Rev Taxable Ref Ser B 3.040% 07/01/33		01/31/2024	Call 89.7980		3,300,077	3,675,000	3,675,000	3,675,000						3,675,000				(309,754)	07/01/2033

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
54473E-NT-7	Los Angeles Cnty CA Public Wks BABs-Recovery Zone Econ Dev 7.488% 08/01/33		08/01/2024	Redemption 100.0000		935,000	935,000	1,266,626	1,084,745		(149,745)		(149,745)		935,000				70,013	08/01/2033
54651R-CP-2	Louisiana State Unclaimed Prop I 49 South Project 0.586% 09/01/24		09/01/2024	Maturity		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				5,860	09/01/2024
546850-CA-4	Louisville KY Regl Arpt Auth Taxable-Ref-Ser C 3.933% 07/01/26		10/29/2024	MGIC Investment Corporation		9,416,391	9,495,000	9,495,000	9,495,000						9,495,000		(78,609)	(78,609)	495,843	07/01/2026
57421F-AB-3	Maryland St Dept of Transportn Taxable Ref Ser A 0.526% 08/01/24		08/01/2024	Maturity		75,000	75,000	75,000	75,000						75,000				395	08/01/2024
57563R-QX-0	Massachusetts Edl Fing Auth Taxable Ser A 2.156% 07/01/24		07/01/2024	Maturity		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				21,560	07/01/2024
576004-HG-3	MASSACHUSETTS ST SPL OBLG REVE TAXABLE BDS 2022 4.110% 07/15/31		01/15/2024	Redemption 100.0000		404,013	404,013	394,354	395,344		8,669		8,669		404,013				8,302	07/15/2031
576004-HG-3	MASSACHUSETTS ST SPL OBLG REVE TAXABLE BDS 2022 4.110% 07/15/31		07/15/2024	Redemption 100.0000		1,132,695	1,132,695	1,105,615	1,108,390		24,305		24,305		1,132,695				46,554	07/15/2031
59259N-ZM-8	Met Transprtn Auth Ny Dedicate BABs Metro Transit Auth-A2 5.989% 11/15/30		08/09/2024	Call 102.9180		10,435,885	10,140,000	12,735,536	11,225,106		(122,804)		(122,804)		11,102,302		(962,302)	(962,302)	741,227	11/15/2030
59259Y-CA-5	Met Transprtn Auth NY Revenue BABs 6.548% 11/15/31		11/15/2024	Redemption 100.0000		5,000	5,000	6,182	5,583		(583)		(583)		5,000				327	11/15/2031
646080-US-8	New Jersey St Hgr Edu Assistan AMT Ref Senior Ser A 5.000% 12/01/24		12/01/2024	Maturity		2,550,000	2,550,000	2,866,914	2,616,897		(66,897)		(66,897)		2,550,000				127,500	12/01/2024
64990F-TN-4	New York St Dorm Auth Unrefunded Ser B Grp B 5.000% 02/15/30		06/21/2024	Tax Free Exchange		13,956,875	13,800,000	14,880,045	14,068,554		(111,679)		(111,679)		13,956,875				586,500	02/15/2030
658203-5Y-6	North Carolina St Muni Pwr Agy Unrefunded-Ser C 5.000% 01/01/30		03/11/2024	Tax Free Exchange		7,210,934	7,005,000	7,671,440	7,232,250		(21,316)		(21,316)		7,210,934				243,229	01/01/2030
672321-JJ-6	OAKLAND CALIF REDEV AGY TAX ALLOC BDS COLISEUM R 2006B 5.537% 09/01/35		09/01/2024	Redemption 100.0000		955,000	955,000	999,026	995,301		(40,301)		(40,301)		955,000				52,878	09/01/2035
696543-UA-3	Palm Beach Cnty FL Pub Impt TXBL-REF-SER B 0.500% 12/01/24		04/26/2024	MGIC Investment Corporation		233,203	240,000	239,830	239,956		15		15		239,971		(6,768)	(6,768)	483	12/01/2024
70869P-MP-9	Pennsylvania Economic Dev Fing Txbl State System Higher Educ 0.739% 06/15/24		04/26/2024	MGIC Investment Corporation		288,260	290,000	290,000	290,000						290,000		(1,740)	(1,740)	780	06/15/2024
709193-LY-0	Pennsylvania St Indl Dev Auth Taxable-Ref-Econ Dev 3.556% 07/01/24		07/01/2024	Maturity		2,961,000	2,961,000	2,961,000	2,961,000						2,961,000				105,293	07/01/2024
72178J-AC-7	Pima Cnty AZ Pledged Rev Oblig Taxable 0.520% 05/01/24		05/01/2024	Maturity		35,000	35,000	35,000	35,000						35,000				91	05/01/2024
735000-TR-2	Port Oakland Calif Taxable Ref Ser R Senior Lien 2.049% 05/01/29		05/01/2024	Redemption 100.0000		55,422	55,422	55,422	55,422						55,422				568	05/01/2029
735000-TS-0	Port Oakland Calif Taxable Ref Ser R Senior Lien 2.099% 05/01/30		05/01/2024	Redemption 100.0000		106,435	106,435	106,435	106,435						106,435				1,117	05/01/2030
762315-RC-5	Rhode Island St Student Ln Rev Taxable Ser A 5.000% 12/01/24		12/01/2024	Maturity		765,000	765,000	860,357	785,070		(20,070)		(20,070)		765,000				38,250	12/01/2024
762315-RN-1	Rhode Island St Student Ln Rev Taxable Ser B 2.400% 12/01/24		12/01/2024	Maturity		1,290,000	1,290,000	1,290,000	1,290,000						1,290,000				30,960	12/01/2024
786091-AG-3	Sacramento Cnty Ca Pensn Oblg Taxable 7.250% 08/01/25		08/01/2024	Redemption 100.0000		1,215,000	1,215,000	1,191,344	1,210,957		4,043		4,043		1,215,000				88,088	08/01/2025
786091-AG-3	Sacramento Cnty Ca Pensn Oblg Taxable 7.250% 08/01/25		10/29/2024	MGIC Investment Corporation		3,835,579	3,765,000	3,691,695	3,753,115		4,488		4,488		3,757,602		77,976	77,976	339,687	08/01/2025
79771P-L4-5	SAN FRANCISCO CALIF CITY & CNT TAX ALLOCATION BDS 2007A 5.750% 08/01/37		08/01/2024	Redemption 100.0000		185,000	185,000	190,250	190,073		(5,073)		(5,073)		185,000				10,638	08/01/2037
84247P-JA-0	Sthrn Ca Public Pwr Auth Reven Taxable-Apex Pwr Proj-Ser B 3.758% 07/01/25		08/30/2024	Call 100.0000		3,500,000	3,500,000	3,509,825	3,500,563		(563)		(563)		3,500,000				153,086	07/01/2025
84247P-JB-8	Sthrn Ca Public Pwr Auth Reven Taxable-Apex Pwr Proj-Ser B 3.938% 07/01/26		08/30/2024	Call 100.0000		3,000,000	3,000,000	3,003,895	3,000,225		(225)		(225)		3,000,000				137,502	07/01/2026
84247P-JC-6	Sthrn Ca Public Pwr Auth Reven Taxable-Apex Pwr Proj-Ser B 4.108% 07/01/27		08/30/2024	Call 100.0000		3,670,000	3,670,000	3,727,600	3,673,814		(3,814)		(3,814)		3,670,000				175,472	07/01/2027
88880L-AF-0	Tobacco Settlement Fing Auth Taxable Ref Class 1 Sr Bonds 1.497% 06/01/24		04/26/2024	MGIC Investment Corporation		3,882,805	3,900,000	3,900,000	3,900,000						3,900,000		(17,195)	(17,195)	23,515	06/01/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
88880L-AG-8	Tobacco Settlement Fing Auth Taxable Ref Class 1 Sr Bonds 1.647% 06/01/25		10/29/2024	MGIC Investment Corporation		2,232,680	2,275,000	2,275,000	2,275,000						2,275,000		(42,320)	(42,320)	34,139	06/01/2025
898735-UH-6	Tucson Ariz CTFS Participation Taxable COPs Ser A 0.459% 07/01/24		04/26/2024	MGIC Investment Corporation		173,420	175,000	175,000	175,000						175,000		(1,577)	(1,577)	658	07/01/2024
914440-LB-6	Univ Of Massachusetts Ma Bldg Build America Bonds 4.350% 11/01/24		04/26/2024	MGIC Investment Corporation		129,130	130,000	146,523	134,017		(1,530)		(1,530)		132,473		(3,344)	(3,344)	2,749	11/01/2024
92778L-BK-5	Virginia St Cmwlth Univ Health Taxable-Gen-Ser A 3.858% 01/01/24		01/01/2024	Maturity		2,285,000	2,285,000	2,285,000	2,285,000						2,285,000				44,078	01/01/2024
958644-AB-2	Western MI Univ Stryker Taxable Ref AGM CR 4.750% 11/15/28		11/15/2024	Redemption 100.0000		90,000	90,000	103,546	98,231		(8,230)		(8,230)		90,000				4,279	11/15/2028
977123-X6-0	Wisconsin St Transn Rev Bond Txbl-Ref-Series 1 0.624% 07/01/24		07/01/2024	Maturity		15,000	15,000	15,039	15,006		(6)		(6)		15,000				94	07/01/2024
0909999999. Subtotal - Bonds - U.S. Special Revenues						148,146,292	152,073,847	157,314,493	153,126,522		149,647		149,647		153,276,169		(4,884,825)	(4,884,825)	4,169,214	XXX
00206R-MJ-8	AT&T Inc 0.900% 03/25/24		03/25/2024	Maturity		775,000	775,000	775,496	774,972		28		28		775,000				3,488	03/25/2024
00287Y-BV-0	Abbvie Inc SR GLBL NT 26 2.950% 11/21/26		04/26/2024	MGIC Investment Corporation		330,447	350,000	328,048	330,725		1,993		1,993		332,718		(2,271)	(2,271)	4,445	11/21/2026
00914A-AL-6	Air Lease Corp 0.700% 02/15/24		02/15/2024	Maturity		525,000	525,000	520,312	524,796		204		204		525,000				1,838	02/15/2024
025816-CC-1	American Express Co 3.400% 02/22/24		01/22/2024	Call 100.0000		250,000	250,000	269,485	250,410		(410)		(410)		250,000				3,542	02/22/2024
03076C-AG-1	Ameriprise Financial Inc 3.700% 10/15/24		10/15/2024	Maturity		16,400,000	16,400,000	17,198,384	16,474,867		(74,867)		(74,867)		16,400,000				606,800	10/15/2024
037833-CU-2	Apple Inc 2.850% 05/11/24		04/26/2024	MGIC Investment Corporation		6,591,994	6,600,000	6,593,730	6,599,647		313		313		6,599,960		(7,965)	(7,965)	86,213	05/11/2024
04685A-2S-9	Athene Global Funding 0.950% 01/08/24		01/08/2024	Maturity		725,000	725,000	724,878	724,999		1		1		725,000				3,444	01/08/2024
04685A-2X-8	Athene Global Funding 6.010% 05/24/24		05/24/2024	Maturity		17,000,000	17,000,000	17,000,000	17,000,000						17,000,000				523,167	05/24/2024
05348E-AU-3	Avalonbay Communities 3.500% 11/15/24		10/29/2024	MGIC Investment Corporation		5,640,693	5,646,000	5,634,821	5,644,629		1,297		1,297		5,645,927		(5,234)	(5,234)	188,827	11/15/2024
05369A-AD-3	Aviation Capital Group 4.125% 08/01/25		10/29/2024	MGIC Investment Corporation		7,766,798	7,825,000	7,718,345	7,797,986		13,873		13,873		7,811,859		(45,061)	(45,061)	401,683	08/01/2025
05492J-AU-6	Barclays Comm Mtge Sec LLC Series 19-C5 Class ASB 2.990% 11/15/52		10/01/2024	Redemption 100.0000		78	78	85	82		(3)		(3)		78				2	11/15/2052
05492J-AU-6	Barclays Comm Mtge Sec LLC Series 19-C5 Class ASB 2.990% 11/15/52		11/01/2024	Redemption 100.0000		33,156	33,156	35,876	34,568		(1,412)		(1,412)		33,156				909	11/15/2052
05492J-AU-6	Barclays Comm Mtge Sec LLC Series 19-C5 Class ASB 2.990% 11/15/52		12/01/2024	Redemption 100.0000		37,720	37,720	40,814	39,326		(1,606)		(1,606)		37,720				1,128	11/15/2052
05531F-BE-2	Bb&T Corporation 3.700% 06/05/25		10/29/2024	MGIC Investment Corporation		7,744,301	7,795,000	7,779,254	7,791,454		2,030		2,030		7,793,484		(49,183)	(49,183)	259,574	06/05/2025
05609W-AA-1	BX Trust Series 2022-IND 5.888% 04/15/37		02/15/2024	Redemption 100.0000		18,662	18,662	18,609	18,653		9		9		18,662				220	04/15/2037
05609W-AA-1	BX Trust Series 2022-IND 5.888% 04/15/37		04/15/2024	Redemption 100.0000		60,915	60,915	60,742	60,885		29		29		60,915				1,409	04/15/2037
05609W-AA-1	BX Trust Series 2022-IND 5.888% 04/15/37		09/15/2024	Redemption 100.0000		43,213	43,213	43,090	43,192		21		21		43,213				2,252	04/15/2037
05609W-AA-1	BX Trust Series 2022-IND 5.888% 04/15/37		10/15/2024	Redemption 100.0000		9,592	9,592	9,565	9,587		5		5		9,592				552	04/15/2037
06051G-FH-7	Bank of America Corp 4.200% 08/26/24		08/26/2024	Maturity		10,000,000	10,000,000	9,978,300	9,997,371		2,629		2,629		10,000,000				420,000	08/26/2024
06051G-GT-0	Bank of America Corp 3.093% 10/01/25		04/26/2024	MGIC Investment Corporation		790,261	800,000	854,277	812,210		(5,157)		(5,157)		807,053		(16,792)	(16,792)	14,090	10/01/2025
06051G-KG-3	Bank of America Corp 1.843% 02/04/25		02/04/2024	Call 100.0000		1,000,000	1,000,000	996,762	997,335		221		221		997,557		2,443	2,443	9,215	02/04/2025
06406R-BQ-9	Bank Of NY Mellon Corp FR 4.947%042627 4.947% 04/26/27		04/26/2024	MGIC Investment Corporation		588,818	595,000	595,000	595,000						595,000		(6,182)	(6,182)	29,435	04/26/2027
065402-BA-6	Bank Series 19-BN18 Class ASB 3.432% 05/15/62		05/01/2024	Redemption 100.0000		3	3	3	3						3					05/15/2062
065402-BA-6	Bank Series 19-BN18 Class ASB 3.432% 05/15/62		06/01/2024	Redemption 100.0000		14,845	14,845	16,399	15,704		(860)		(860)		14,845				255	05/15/2062

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
065402-BA-6	Bank Series 19-BN18 Class ASB 3.432% 05/15/62		07/01/2024	Redemption 100.0000		16,191	16,191	17,887	17,129		(938)		(938)		16,191				324	05/15/2062
065402-BA-6	Bank Series 19-BN18 Class ASB 3.432% 05/15/62		08/01/2024	Redemption 100.0000		14,968	14,968	16,536	15,835		(867)		(867)		14,968				342	05/15/2062
065402-BA-6	Bank Series 19-BN18 Class ASB 3.432% 05/15/62		09/01/2024	Redemption 100.0000		15,028	15,028	16,602	15,898		(870)		(870)		15,028				387	05/15/2062
065402-BA-6	Bank Series 19-BN18 Class ASB 3.432% 05/15/62		10/01/2024	Redemption 100.0000		16,369	16,369	18,084	17,317		(948)		(948)		16,369				468	05/15/2062
065402-BA-6	Bank Series 19-BN18 Class ASB 3.432% 05/15/62		11/01/2024	Redemption 100.0000		15,153	15,153	16,740	16,031		(878)		(878)		15,153				477	05/15/2062
065402-BA-6	Bank Series 19-BN18 Class ASB 3.432% 05/15/62		12/01/2024	Redemption 100.0000		16,491	16,491	18,218	17,446		(955)		(955)		16,491				566	05/15/2062
065404-BF-1	Bank Series 2018-BN10 Class XA 0.685% 02/15/61		01/01/2024	Paydown				2,611	1,060		(1,060)		(1,060)						30	02/15/2061
065404-BF-1	Bank Series 2018-BN10 Class XA 0.685% 02/15/61		02/01/2024	Paydown				2,621	1,064		(1,064)		(1,064)						56	02/15/2061
065404-BF-1	Bank Series 2018-BN10 Class XA 0.685% 02/15/61		03/01/2024	Paydown				3,031	1,230		(1,230)		(1,230)						93	02/15/2061
065404-BF-1	Bank Series 2018-BN10 Class XA 0.685% 02/15/61		04/01/2024	Paydown				2,643	1,073		(1,073)		(1,073)						112	02/15/2061
065404-BF-1	Bank Series 2018-BN10 Class XA 0.685% 02/15/61		05/01/2024	Paydown				2,853	1,158		(1,158)		(1,158)						148	02/15/2061
065404-BF-1	Bank Series 2018-BN10 Class XA 0.685% 02/15/61		06/01/2024	Paydown				2,665	1,082		(1,082)		(1,082)						169	02/15/2061
065404-BF-1	Bank Series 2018-BN10 Class XA 0.685% 02/15/61		07/01/2024	Paydown				2,874	1,166		(1,166)		(1,166)						210	02/15/2061
065404-BF-1	Bank Series 2018-BN10 Class XA 0.685% 02/15/61		08/01/2024	Paydown				2,687	1,091		(1,091)		(1,091)						228	02/15/2061
065404-BF-1	Bank Series 2018-BN10 Class XA 0.685% 02/15/61		09/01/2024	Paydown				2,697	1,095		(1,095)		(1,095)						260	02/15/2061
065404-BF-1	Bank Series 2018-BN10 Class XA 0.685% 02/15/61		10/01/2024	Paydown				17,201	6,982		(6,982)		(6,982)						1,822	02/15/2061
065404-BF-1	Bank Series 2018-BN10 Class XA 0.685% 02/15/61		11/01/2024	Paydown				2,698	1,095		(1,095)		(1,095)						317	02/15/2061
065404-BF-1	Bank Series 2018-BN10 Class XA 0.685% 02/15/61		12/01/2024	Paydown				2,904	1,179		(1,179)		(1,179)						369	02/15/2061
06540W-BH-5	Bank Series 2019-BN19 Class XA 0.939% 08/15/61		01/01/2024	Paydown				3,607	2,057		(2,057)		(2,057)						42	08/15/2061
06540W-BH-5	Bank Series 2019-BN19 Class XA 0.939% 08/15/61		02/01/2024	Paydown				3,621	2,065		(2,065)		(2,065)						78	08/15/2061
06540W-BH-5	Bank Series 2019-BN19 Class XA 0.939% 08/15/61		03/01/2024	Paydown				4,239	2,417		(2,417)		(2,417)						134	08/15/2061
06540W-BH-5	Bank Series 2019-BN19 Class XA 0.939% 08/15/61		04/01/2024	Paydown				3,651	2,082		(2,082)		(2,082)						158	08/15/2061
06540W-BH-5	Bank Series 2019-BN19 Class XA 0.939% 08/15/61		05/01/2024	Paydown				3,940	2,247		(2,247)		(2,247)						210	08/15/2061
06540W-BH-5	Bank Series 2019-BN19 Class XA 0.939% 08/15/61		06/01/2024	Paydown				3,680	2,099		(2,099)		(2,099)						238	08/15/2061
06540W-BH-5	Bank Series 2019-BN19 Class XA 0.939% 08/15/61		07/01/2024	Paydown				4,467	2,548		(2,548)		(2,548)						334	08/15/2061
06540W-BH-5	Bank Series 2019-BN19 Class XA 0.939% 08/15/61		08/01/2024	Paydown				5,222	2,978		(2,978)		(2,978)						450	08/15/2061
06540W-BH-5	Bank Series 2019-BN19 Class XA 0.939% 08/15/61		09/01/2024	Paydown				5,300	3,023		(3,023)		(3,023)						518	08/15/2061
06540W-BH-5	Bank Series 2019-BN19 Class XA 0.939% 08/15/61		10/01/2024	Paydown				5,752	3,281		(3,281)		(3,281)						620	08/15/2061

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
06540W-BH-5	Bank Series 2019-BN19 Class XA 0.939% 08/15/61		11/01/2024	Paydown				5,341	3,046		(3,046)		(3,046)						637	08/15/2061
06540W-BH-5	Bank Series 2019-BN19 Class XA 0.939% 08/15/61		12/01/2024	Paydown				5,794	3,304		(3,304)		(3,304)						749	08/15/2061
06742L-BB-8	Barclays Dryrock Issuance Trus 5.498% 08/15/28		04/26/2024	MGIC Investment Corporation		503,388	500,000	500,000	500,000						500,000		3,388	3,388	13,666	08/15/2028
08161B-BD-4	Benchmark Mortgage Trust Series 2018-B3 Class XA 0.575% 04/10/51		01/01/2024	Paydown				1,846	900		(900)		(900)						28	04/10/2051
08161B-BD-4	Benchmark Mortgage Trust Series 2018-B3 Class XA 0.575% 04/10/51		03/01/2024	Paydown				1,406	685		(685)		(685)						54	04/10/2051
08161B-BD-4	Benchmark Mortgage Trust Series 2018-B3 Class XA 0.575% 04/10/51		04/01/2024	Paydown				1,414	689		(689)		(689)						76	04/10/2051
08161B-BD-4	Benchmark Mortgage Trust Series 2018-B3 Class XA 0.575% 04/10/51		05/01/2024	Paydown				34,462	16,800		(16,800)		(16,800)						2,250	04/10/2051
08161B-BD-4	Benchmark Mortgage Trust Series 2018-B3 Class XA 0.575% 04/10/51		06/01/2024	Paydown				2,008	979		(979)		(979)						161	04/10/2051
08161B-BD-4	Benchmark Mortgage Trust Series 2018-B3 Class XA 0.575% 04/10/51		07/01/2024	Paydown				2,186	1,066		(1,066)		(1,066)						201	04/10/2051
08161B-BD-4	Benchmark Mortgage Trust Series 2018-B3 Class XA 0.575% 04/10/51		08/01/2024	Paydown				2,046	997		(997)		(997)						218	04/10/2051
08161B-BD-4	Benchmark Mortgage Trust Series 2018-B3 Class XA 0.575% 04/10/51		09/01/2024	Paydown				192,835	94,007		(94,007)		(94,007)						23,379	04/10/2051
08161B-BD-4	Benchmark Mortgage Trust Series 2018-B3 Class XA 0.575% 04/10/51		10/01/2024	Paydown				1,930	941		(941)		(941)						257	04/10/2051
08161B-BD-4	Benchmark Mortgage Trust Series 2018-B3 Class XA 0.575% 04/10/51		11/01/2024	Paydown				1,796	876		(876)		(876)						266	04/10/2051
08162F-AK-9	Benchmark Mortgage Trust Series 2019-B12 Class XA 1.067% 08/15/52		01/01/2024	Paydown				699	376		(376)		(376)						9	08/15/2052
08162F-AK-9	Benchmark Mortgage Trust Series 2019-B12 Class XA 1.067% 08/15/52		02/01/2024	Paydown				702	377		(377)		(377)						16	08/15/2052
08162F-AK-9	Benchmark Mortgage Trust Series 2019-B12 Class XA 1.067% 08/15/52		03/01/2024	Paydown				805	433		(433)		(433)						28	08/15/2052
08162F-AK-9	Benchmark Mortgage Trust Series 2019-B12 Class XA 1.067% 08/15/52		04/01/2024	Paydown				708	381		(381)		(381)						33	08/15/2052
08162F-AK-9	Benchmark Mortgage Trust Series 2019-B12 Class XA 1.067% 08/15/52		05/01/2024	Paydown				760	409		(409)		(409)						44	08/15/2052
08162F-AK-9	Benchmark Mortgage Trust Series 2019-B12 Class XA 1.067% 08/15/52		06/01/2024	Paydown				749	403		(403)		(403)						53	08/15/2052
08162F-AK-9	Benchmark Mortgage Trust Series 2019-B12 Class XA 1.067% 08/15/52		07/01/2024	Paydown				69,641	37,444		(37,444)		(37,444)						5,661	08/15/2052
08162F-AK-9	Benchmark Mortgage Trust Series 2019-B12 Class XA 1.067% 08/15/52		08/01/2024	Paydown				791	425		(425)		(425)						75	08/15/2052
08162F-AK-9	Benchmark Mortgage Trust Series 2019-B12 Class XA 1.067% 08/15/52		09/01/2024	Paydown				5,784	3,110		(3,110)		(3,110)						620	08/15/2052
08162F-AK-9	Benchmark Mortgage Trust Series 2019-B12 Class XA 1.067% 08/15/52		10/01/2024	Paydown				890	478		(478)		(478)						106	08/15/2052
08162F-AK-9	Benchmark Mortgage Trust Series 2019-B12 Class XA 1.067% 08/15/52		11/01/2024	Paydown				833	448		(448)		(448)						110	08/15/2052
08162F-AK-9	Benchmark Mortgage Trust Series 2019-B12 Class XA 1.067% 08/15/52		12/01/2024	Paydown				3,738	2,010		(2,010)		(2,010)						535	08/15/2052
08162P-AY-7	Benchmark Mortgage Trust Series 2018-B1 Class XA 0.528% 01/15/51		01/01/2024	Paydown				504	214		(214)		(214)						7	01/15/2051
08162P-AY-7	Benchmark Mortgage Trust Series 2018-B1 Class XA 0.528% 01/15/51		02/01/2024	Paydown				506	215		(215)		(215)						12	01/15/2051
08162P-AY-7	Benchmark Mortgage Trust Series 2018-B1 Class XA 0.528% 01/15/51		03/01/2024	Paydown				586	249		(249)		(249)						20	01/15/2051

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
08162P-AY-7	Benchmark Mortgage Trust Series 2018-B1 Class XA 0.528% 01/15/51		04/01/2024	Paydown				511	217		(217)		(217)						24	01/15/2051
08162P-AY-7	Benchmark Mortgage Trust Series 2018-B1 Class XA 0.528% 01/15/51		05/01/2024	Paydown				551	234		(234)		(234)						32	01/15/2051
08162P-AY-7	Benchmark Mortgage Trust Series 2018-B1 Class XA 0.528% 01/15/51		06/01/2024	Paydown				2,857	1,215		(1,215)		(1,215)						201	01/15/2051
08162P-AY-7	Benchmark Mortgage Trust Series 2018-B1 Class XA 0.528% 01/15/51		07/01/2024	Paydown				555	236		(236)		(236)						45	01/15/2051
08162P-AY-7	Benchmark Mortgage Trust Series 2018-B1 Class XA 0.528% 01/15/51		08/01/2024	Paydown				519	221		(221)		(221)						49	01/15/2051
08162P-AY-7	Benchmark Mortgage Trust Series 2018-B1 Class XA 0.528% 01/15/51		09/01/2024	Paydown				30,244	12,858		(12,858)		(12,858)						3,234	01/15/2051
08162P-AY-7	Benchmark Mortgage Trust Series 2018-B1 Class XA 0.528% 01/15/51		10/01/2024	Paydown				561	238		(238)		(238)						66	01/15/2051
08162P-AY-7	Benchmark Mortgage Trust Series 2018-B1 Class XA 0.528% 01/15/51		11/01/2024	Paydown				525	223		(223)		(223)						69	01/15/2051
08162P-AY-7	Benchmark Mortgage Trust Series 2018-B1 Class XA 0.528% 01/15/51		12/01/2024	Paydown				565	240		(240)		(240)						80	01/15/2051
09778P-AD-7	Bon Secours Mercy 1.350% 06/01/25		02/28/2024	MGIC Assurance Corporation		1,739,876	1,845,000	1,847,155	1,845,646		(76)		(76)		1,845,570		(105,694)	(105,694)	6,019	06/01/2025
10103D-AB-2	Boston Medical Ctr Corp 3.912% 07/01/28		09/26/2024	Wells Fargo		4,002,576	4,185,000	4,185,000	4,185,000						4,185,000		(182,424)	(182,424)	202,827	07/01/2028
10112R-AX-2	Boston Properties Lp 3.650% 02/01/26		10/29/2024	MGIC Investment Corporation		6,479,187	6,600,000	6,388,668	6,533,124		25,849		25,849		6,558,972		(79,785)	(79,785)	299,787	02/01/2026
10112R-AX-2	Boston Properties Lp 3.650% 02/01/26		10/29/2024	MGIC Investment Corporation		6,381,018	6,500,000	6,291,870	6,434,137		25,457		25,457		6,459,594		(78,577)	(78,577)	295,244	02/01/2026
10620X-AA-4	Brazos Education Funding Series 15-1 Class A 5.683% 10/25/56		01/25/2024	Paydown		13,470	13,470	13,466	13,334		135		135		13,470				72	10/25/2056
10620X-AA-4	Brazos Education Funding Series 15-1 Class A 5.683% 10/25/56		02/26/2024	Paydown		30,775	30,775	30,765	30,466		309		309		30,775				342	10/25/2056
10620X-AA-4	Brazos Education Funding Series 15-1 Class A 5.683% 10/25/56		03/25/2024	Paydown		18,378	18,378	18,372	18,194		185		185		18,378				296	10/25/2056
10620X-AA-4	Brazos Education Funding Series 15-1 Class A 5.683% 10/25/56		04/25/2024	Paydown		7,306	7,306	7,303	7,232		73		73		7,306				158	10/25/2056
10620X-AA-4	Brazos Education Funding Series 15-1 Class A 5.683% 10/25/56		05/28/2024	Paydown		13,584	13,584	13,580	13,447		136		136		13,584				375	10/25/2056
10620X-AA-4	Brazos Education Funding Series 15-1 Class A 5.683% 10/25/56		06/25/2024	Paydown		17,602	17,602	17,596	17,425		177		177		17,602				573	10/25/2056
10620X-AA-4	Brazos Education Funding Series 15-1 Class A 5.683% 10/25/56		07/25/2024	Paydown		11,324	11,324	11,320	11,210		114		114		11,324				430	10/25/2056
10620X-AA-4	Brazos Education Funding Series 15-1 Class A 5.683% 10/25/56		08/26/2024	Paydown		52,189	52,189	52,173	51,665		524		524		52,189				2,281	10/25/2056
10620X-AA-4	Brazos Education Funding Series 15-1 Class A 5.683% 10/25/56		09/25/2024	Paydown		16,963	16,963	16,957	16,792		170		170		16,963				833	10/25/2056
10620X-AA-4	Brazos Education Funding Series 15-1 Class A 5.683% 10/25/56		10/25/2024	Paydown		6,118	6,118	6,117	6,057		61		61		6,118				333	10/25/2056
10620X-AA-4	Brazos Education Funding Series 15-1 Class A 5.683% 10/25/56		11/25/2024	Paydown		9,132	9,132	9,129	9,040		92		92		9,132				544	10/25/2056
10620X-AA-4	Brazos Education Funding Series 15-1 Class A 5.683% 10/25/56		12/26/2024	Paydown		4,338	4,338	4,336	4,294		44		44		4,338				280	10/25/2056
110122-CM-8	Bristol-Myers Squibb Co SR GLBL NT2.9%24 2.900% 07/26/24		04/26/2024	MGIC Investment Corporation		266,116	268,000	261,284	264,219		2,111		2,111		266,330		(214)	(214)	5,829	07/26/2024
110122-DB-1	Bristol-Myers Squibb Co 3.625% 05/15/24		05/15/2024	Maturity		3,700,000	3,700,000	3,906,763	3,707,344		(7,344)		(7,344)		3,700,000				67,063	05/15/2024
11120V-AC-7	Brixmor Operating Part 4.125% 06/15/26		10/29/2024	MGIC Investment Corporation		4,412,444	4,470,000	4,439,962	4,461,443		2,783		2,783		4,464,226		(51,782)	(51,782)	160,827	06/15/2026
12515H-BA-2	CD Comm Mortgage Trust Series 17-CD5 Class AAB 3.220% 08/15/50		01/01/2024	Redemption 100.0000		65,161	65,161	71,101	67,518		(2,357)		(2,357)		65,161				175	08/15/2050

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12515H-BA-2	CD Comm Mortgage Trust Series 17-CD5 Class AAB 3.220% 08/15/50		02/16/2024	Redemption 100.0000		65,413	65,413	71,377	67,780		(2,367)		(2,367)		65,413				351	08/15/2050
12515H-BA-2	CD Comm Mortgage Trust Series 17-CD5 Class AAB 3.220% 08/15/50		03/01/2024	Redemption 100.0000		73,701	73,701	80,420	76,367		(2,666)		(2,666)		73,701				593	08/15/2050
12515H-BA-2	CD Comm Mortgage Trust Series 17-CD5 Class AAB 3.220% 08/15/50		04/15/2024	Redemption 100.0000		65,954	65,954	71,967	68,340		(2,386)		(2,386)		65,954				708	08/15/2050
12515H-BA-2	CD Comm Mortgage Trust Series 17-CD5 Class AAB 3.220% 08/15/50		05/01/2024	Redemption 100.0000		70,209	70,209	76,610	72,749		(2,540)		(2,540)		70,209				942	08/15/2050
12515H-BA-2	CD Comm Mortgage Trust Series 17-CD5 Class AAB 3.220% 08/15/50		06/01/2024	Redemption 100.0000		66,482	66,482	72,544	68,887		(2,405)		(2,405)		66,482				1,070	08/15/2050
12515H-BA-2	CD Comm Mortgage Trust Series 17-CD5 Class AAB 3.220% 08/15/50		07/01/2024	Redemption 100.0000		70,722	70,722	77,170	73,281		(2,559)		(2,559)		70,722				1,328	08/15/2050
12515H-BA-2	CD Comm Mortgage Trust Series 17-CD5 Class AAB 3.220% 08/15/50		08/01/2024	Redemption 100.0000		67,015	67,015	73,125	69,439		(2,425)		(2,425)		67,015				1,439	08/15/2050
12515H-BA-2	CD Comm Mortgage Trust Series 17-CD5 Class AAB 3.220% 08/15/50		09/01/2024	Redemption 100.0000		67,275	67,275	73,409	69,709		(2,434)		(2,434)		67,275				1,625	08/15/2050
12515H-BA-2	CD Comm Mortgage Trust Series 17-CD5 Class AAB 3.220% 08/15/50		10/01/2024	Redemption 100.0000		71,493	71,493	78,011	74,079		(2,587)		(2,587)		71,493				1,918	08/15/2050
12515H-BA-2	CD Comm Mortgage Trust Series 17-CD5 Class AAB 3.220% 08/15/50		11/01/2024	Redemption 100.0000		67,814	67,814	73,997	70,267		(2,453)		(2,453)		67,814				2,002	08/15/2050
12515H-BA-2	CD Comm Mortgage Trust Series 17-CD5 Class AAB 3.220% 08/15/50		12/01/2024	Redemption 100.0000		72,016	72,016	78,582	74,622		(2,605)		(2,605)		72,016				2,319	08/15/2050
12532B-AB-3	CFCRE Comm Mortgage Trust Series 16-C7 Class ASB 3.644% 12/10/54		01/01/2024	Redemption 100.0000		28,952	28,952	31,598	30,074		(1,122)		(1,122)		28,952				88	12/10/2054
12532B-AB-3	CFCRE Comm Mortgage Trust Series 16-C7 Class ASB 3.644% 12/10/54		02/12/2024	Redemption 100.0000		29,077	29,077	31,735	30,204		(1,127)		(1,127)		29,077				177	12/10/2054
12532B-AB-3	CFCRE Comm Mortgage Trust Series 16-C7 Class ASB 3.644% 12/10/54		03/12/2024	Redemption 100.0000		34,078	34,078	37,193	35,399		(1,321)		(1,321)		34,078				310	12/10/2054
12532B-AB-3	CFCRE Comm Mortgage Trust Series 16-C7 Class ASB 3.644% 12/10/54		04/01/2024	Redemption 100.0000		29,350	29,350	32,033	30,488		(1,138)		(1,138)		29,350				356	12/10/2054
12532B-AB-3	CFCRE Comm Mortgage Trust Series 16-C7 Class ASB 3.644% 12/10/54		05/01/2024	Redemption 100.0000		31,906	31,906	34,822	33,143		(1,237)		(1,237)		31,906				484	12/10/2054
12532B-AB-3	CFCRE Comm Mortgage Trust Series 16-C7 Class ASB 3.644% 12/10/54		06/01/2024	Redemption 100.0000		29,148	29,148	31,813	30,278		(1,130)		(1,130)		29,148				531	12/10/2054
12532B-AB-3	CFCRE Comm Mortgage Trust Series 16-C7 Class ASB 3.644% 12/10/54		07/01/2024	Redemption 100.0000		32,163	32,163	35,103	33,410		(1,247)		(1,247)		32,163				684	12/10/2054
12532B-AB-3	CFCRE Comm Mortgage Trust Series 16-C7 Class ASB 3.644% 12/10/54		08/01/2024	Redemption 100.0000		29,882	29,882	32,613	31,040		(1,158)		(1,158)		29,882				726	12/10/2054
12532B-AB-3	CFCRE Comm Mortgage Trust Series 16-C7 Class ASB 3.644% 12/10/54		09/01/2024	Redemption 100.0000		30,011	30,011	32,754	31,174		(1,163)		(1,163)		30,011				820	12/10/2054
12532B-AB-3	CFCRE Comm Mortgage Trust Series 16-C7 Class ASB 3.644% 12/10/54		10/01/2024	Redemption 100.0000		32,548	32,548	35,523	33,810		(1,262)		(1,262)		32,548				988	12/10/2054
12532B-AB-3	CFCRE Comm Mortgage Trust Series 16-C7 Class ASB 3.644% 12/10/54		11/01/2024	Redemption 100.0000		30,281	30,281	33,049	31,455		(1,174)		(1,174)		30,281				1,011	12/10/2054
12532B-AB-3	CFCRE Comm Mortgage Trust Series 16-C7 Class ASB 3.644% 12/10/54		12/01/2024	Redemption 100.0000		32,759	32,759	35,754	34,029		(1,270)		(1,270)		32,759				1,194	12/10/2054
12592X-BC-9	Comm Mortgage Trust Series 2015-CR22 Class A4 3.048% 03/10/48		09/01/2024	Redemption 100.0000		3,158,344	3,158,344	3,256,178	3,167,213		(8,869)		(8,869)		3,158,344				72,200	03/10/2048
12592X-BC-9	Comm Mortgage Trust Series 2015-CR22 Class A4 3.048% 03/10/48		10/01/2024	Redemption 100.0000		1,555,074	1,555,074	1,603,244	1,559,440		(4,367)		(4,367)		1,555,074				39,499	03/10/2048
12592X-BC-9	Comm Mortgage Trust Series 2015-CR22 Class A4 3.048% 03/10/48		11/01/2024	Redemption 100.0000		5,316,926	5,316,926	5,481,626	5,331,856		(14,930)		(14,930)		5,316,926				148,555	03/10/2048
12592X-BC-9	Comm Mortgage Trust Series 2015-CR22 Class A4 3.048% 03/10/48		12/01/2024	Redemption 100.0000		2,012,462	2,012,462	2,074,801	2,018,113		(5,651)		(5,651)		2,012,462				61,340	03/10/2048
12592X-BD-7	Comm Mortgage Trust Series 15-CR22 Class A5 3.309% 03/10/48		10/29/2024	MGIC Investment Corporation		3,477,618	3,500,000	3,827,031	3,583,242		(69,330)		(69,330)		3,513,912		(36,295)	(36,295)	105,520	03/10/2048

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12592X-BD-7	Comm Mortgage Trust Series 15-CR22 Class A5 3.309% 03/10/48		10/29/2024	MGIC Investment Corporation		298,082	300,000	326,988	306,863		(5,723)		(5,723)		301,140		(3,058)	(3,058)	9,045	03/10/2048
12592X-BD-7	Comm Mortgage Trust Series 15-CR22 Class A5 3.309% 03/10/48		10/29/2024	MGIC Investment Corporation		993,605	1,000,000	1,089,832	1,022,843		(19,050)		(19,050)		1,003,793		(10,188)	(10,188)	30,149	03/10/2048
12592X-BE-5	Comm Mortgage Trust Series 2015-CR22 Class XA 0.708% 03/10/48		01/01/2024	Paydown				4,067	489		(489)		(489)						49	03/10/2048
12592X-BE-5	Comm Mortgage Trust Series 2015-CR22 Class XA 0.708% 03/10/48		02/01/2024	Paydown				4,082	491		(491)		(491)						91	03/10/2048
12592X-BE-5	Comm Mortgage Trust Series 2015-CR22 Class XA 0.708% 03/10/48		03/01/2024	Paydown				4,546	547		(547)		(547)						147	03/10/2048
12592X-BE-5	Comm Mortgage Trust Series 2015-CR22 Class XA 0.708% 03/10/48		04/01/2024	Paydown				4,114	495		(495)		(495)						183	03/10/2048
12592X-BE-5	Comm Mortgage Trust Series 2015-CR22 Class XA 0.708% 03/10/48		05/01/2024	Paydown				4,353	523		(523)		(523)						238	03/10/2048
12592X-BE-5	Comm Mortgage Trust Series 2015-CR22 Class XA 0.708% 03/10/48		06/01/2024	Paydown				4,145	498		(498)		(498)						276	03/10/2048
12592X-BE-5	Comm Mortgage Trust Series 2015-CR22 Class XA 0.708% 03/10/48		07/01/2024	Paydown				4,383	527		(527)		(527)						336	03/10/2048
12592X-BE-5	Comm Mortgage Trust Series 2015-CR22 Class XA 0.708% 03/10/48		08/01/2024	Paydown				4,177	502		(502)		(502)						370	03/10/2048
12592X-BE-5	Comm Mortgage Trust Series 2015-CR22 Class XA 0.708% 03/10/48		09/01/2024	Paydown				265,300	31,898		(31,898)		(31,898)						26,661	03/10/2048
12592X-BE-5	Comm Mortgage Trust Series 2015-CR22 Class XA 0.708% 03/10/48		10/01/2024	Paydown				68,336	8,216		(8,216)		(8,216)						7,584	03/10/2048
12592X-BE-5	Comm Mortgage Trust Series 2015-CR22 Class XA 0.708% 03/10/48		11/01/2024	Paydown				219,101	26,343		(26,343)		(26,343)						26,932	03/10/2048
12592X-BE-5	Comm Mortgage Trust Series 2015-CR22 Class XA 0.708% 03/10/48		12/01/2024	Paydown				82,930	9,971		(9,971)		(9,971)						10,964	03/10/2048
126281-BB-9	Csail Commercial Mortgage Trus Series 2015-C1 Class XA 0.374% 04/15/50		01/01/2024	Paydown				2,849	208		(208)		(208)						34	04/15/2050
126281-BB-9	Csail Commercial Mortgage Trus Series 2015-C1 Class XA 0.374% 04/15/50		02/01/2024	Paydown				2,860	209		(209)		(209)						63	04/15/2050
126281-BB-9	Csail Commercial Mortgage Trus Series 2015-C1 Class XA 0.374% 04/15/50		03/01/2024	Paydown				3,214	235		(235)		(235)						104	04/15/2050
126281-BB-9	Csail Commercial Mortgage Trus Series 2015-C1 Class XA 0.374% 04/15/50		04/01/2024	Paydown				22,269	1,625		(1,625)		(1,625)						984	04/15/2050
126281-BB-9	Csail Commercial Mortgage Trus Series 2015-C1 Class XA 0.374% 04/15/50		05/01/2024	Paydown				2,937	214		(214)		(214)						159	04/15/2050
126281-BB-9	Csail Commercial Mortgage Trus Series 2015-C1 Class XA 0.374% 04/15/50		06/01/2024	Paydown				18,205	1,328		(1,328)		(1,328)						1,202	04/15/2050
126281-BB-9	Csail Commercial Mortgage Trus Series 2015-C1 Class XA 0.374% 04/15/50		07/01/2024	Paydown				6,994	510		(510)		(510)						532	04/15/2050
126281-BB-9	Csail Commercial Mortgage Trus Series 2015-C1 Class XA 0.374% 04/15/50		08/01/2024	Paydown				194,039	14,158		(14,158)		(14,158)						17,015	04/15/2050
126281-BB-9	Csail Commercial Mortgage Trus Series 2015-C1 Class XA 0.374% 04/15/50		09/01/2024	Paydown				246,168	17,961		(17,961)		(17,961)						24,291	04/15/2050
126281-BB-9	Csail Commercial Mortgage Trus Series 2015-C1 Class XA 0.374% 04/15/50		10/01/2024	Paydown				356,943	26,044		(26,044)		(26,044)						38,357	04/15/2050
126281-BB-9	Csail Commercial Mortgage Trus Series 2015-C1 Class XA 0.374% 04/15/50		11/01/2024	Paydown				221,247	16,143		(16,143)		(16,143)						25,738	04/15/2050
126281-BB-9	Csail Commercial Mortgage Trus Series 2015-C1 Class XA 0.374% 04/15/50		12/01/2024	Paydown				95,358	6,958		(6,958)		(6,958)						11,634	04/15/2050
12629N-AF-2	Comm Mortgage Trust Series 15-DC1 Class A5 3.350% 02/10/48		11/01/2024	Redemption 100.0000		646,391	646,391	706,637	660,788		(14,397)		(14,397)		646,391				19,850	02/10/2048
12629N-AF-2	Comm Mortgage Trust Series 15-DC1 Class A5 3.350% 02/10/48		12/01/2024	Redemption 100.0000		2,259,025	2,259,025	2,469,573	2,309,339		(50,314)		(50,314)		2,259,025				75,677	02/10/2048
12634N-AT-5	Csail Commercial Mortgage Trus Series 15-C2 Class A4 3.504% 06/15/57		10/29/2024	MGIC Investment Corporation		1,488,264	1,500,000	1,643,672	1,539,932		(28,529)		(28,529)		1,511,403		(23,139)	(23,139)	47,888	06/15/2057

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
126408-HB-2	Csx Corp 3.400% 08/01/24		08/01/2024	Maturity		2,693,000	2,693,000	2,819,571	2,702,263		(9,263)		(9,263)		2,693,000				91,562	08/01/2024
141781-BP-8	Cargill Inc 0.400% 02/02/24		02/02/2024	Maturity		400,000	400,000	398,068	399,940		60		60		400,000				800	02/02/2024
141781-CA-0	Cargill Inc SR 144A NT4.5%26 4.500% 06/24/26		04/26/2024	MGIC Investment Corporation		654,666	665,000	663,677	663,919		132		132		664,051		(9,385)	(9,385)	10,141	06/24/2026
14316H-AD-4	CarMax Auto Owner Trust Series 20-4 Class A4 0.630% 06/15/26		05/15/2024	Paydown		42,043	42,043	42,042	42,043						42,043				110	06/15/2026
14316H-AD-4	CarMax Auto Owner Trust Series 20-4 Class A4 0.630% 06/15/26		06/15/2024	Paydown		711,166	711,166	711,162	711,166		1		1		711,166				2,240	06/15/2026
14316H-AD-4	CarMax Auto Owner Trust Series 20-4 Class A4 0.630% 06/15/26		07/15/2024	Paydown		647,073	647,073	647,069	647,072		1		1		647,073				2,378	06/15/2026
14316H-AD-4	CarMax Auto Owner Trust Series 20-4 Class A4 0.630% 06/15/26		08/15/2024	Paydown		651,931	651,931	651,927	651,930		1		1		651,931				2,738	06/15/2026
14316H-AD-4	CarMax Auto Owner Trust Series 20-4 Class A4 0.630% 06/15/26		09/15/2024	Paydown		645,071	645,071	645,067	645,070		1		1		645,071				3,048	06/15/2026
14316H-AD-4	CarMax Auto Owner Trust Series 20-4 Class A4 0.630% 06/15/26		10/15/2024	Paydown		570,636	570,636	570,632	570,635		1		1		570,636				2,996	06/15/2026
14316H-AD-4	CarMax Auto Owner Trust Series 20-4 Class A4 0.630% 06/15/26		11/15/2024	Paydown		587,923	587,923	587,920	587,923		1		1		587,923				3,395	06/15/2026
14316H-AD-4	CarMax Auto Owner Trust Series 20-4 Class A4 0.630% 06/15/26		12/15/2024	Paydown		1,674,156	1,674,156	1,674,146	1,674,155		2		2		1,674,156				10,547	06/15/2026
14912L-6C-0	Caterpillar Financial Se 3.300% 06/09/24		04/26/2024	MGIC Investment Corporation		6,979,917	7,000,000	7,264,965	7,013,950		(10,113)		(10,113)		7,003,836		(23,919)	(23,919)	87,908	06/09/2024
14913R-2Y-2	CATERPILLAR FINL SERVICE 4.900% 01/17/25		10/29/2024	MGIC Investment Corporation		442,007	442,000	441,752	441,863		108		108		441,971		36	36	27,794	01/17/2025
15089Q-AW-4	CELANESE US HOLDINGS LLC SR GLBL NT 28 6.350% 11/15/28		11/15/2024	Bank of America		10,368,428	10,150,000	10,142,794	10,142,802		737		737		10,143,539		224,889	224,889	650,108	11/15/2028
161571-HS-6	Chase Issuance Trust Credit card receivables 3.970% 09/15/27		04/26/2024	MGIC Investment Corporation		196,023	200,000	193,844	194,397		1,008		1,008		195,406		617	617	2,889	09/15/2027
172967-HT-1	Citigroup Inc 3.750% 06/16/24		04/26/2024	MGIC Investment Corporation		2,542,804	2,550,000	2,651,567	2,555,735		(3,984)		(3,984)		2,551,751		(8,948)	(8,948)	26,828	06/16/2024
172967-HT-1	Citigroup Inc 3.750% 06/16/24		04/26/2024	MGIC Investment Corporation		1,196,614	1,200,000	1,231,961	1,201,948		(1,353)		(1,353)		1,200,595		(3,981)	(3,981)	12,625	06/16/2024
172967-HT-1	Citigroup Inc 3.750% 06/16/24		06/16/2024	Maturity		7,050,000	7,050,000	7,330,802	7,065,856		(15,856)		(15,856)		7,050,000				132,188	06/16/2024
172967-MT-5	Citigroup Inc 6.006% 10/30/24		04/26/2024	MGIC Investment Corporation		275,315	275,000	275,000	275,000						275,000		315	315	7,812	10/30/2024
172967-ND-9	Citigroup Inc 1.281% 11/03/25		04/26/2024	MGIC Investment Corporation		316,841	325,000	325,000	325,000						325,000		(8,159)	(8,159)	2,001	11/03/2025
17323V-BF-1	Citigroup Comm Mortgage Trust Series 2015-GC29 Class XA 0.943% 04/10/48		01/01/2024	Paydown				5,792	673		(673)		(673)						69	04/10/2048
17323V-BF-1	Citigroup Comm Mortgage Trust Series 2015-GC29 Class XA 0.943% 04/10/48		02/01/2024	Paydown				5,813	676		(676)		(676)						129	04/10/2048
17323V-BF-1	Citigroup Comm Mortgage Trust Series 2015-GC29 Class XA 0.943% 04/10/48		03/01/2024	Paydown				6,551	761		(761)		(761)						214	04/10/2048
17323V-BF-1	Citigroup Comm Mortgage Trust Series 2015-GC29 Class XA 0.943% 04/10/48		04/01/2024	Paydown				5,859	681		(681)		(681)						261	04/10/2048
17323V-BF-1	Citigroup Comm Mortgage Trust Series 2015-GC29 Class XA 0.943% 04/10/48		05/01/2024	Paydown				6,237	725		(725)		(725)						342	04/10/2048
17323V-BF-1	Citigroup Comm Mortgage Trust Series 2015-GC29 Class XA 0.943% 04/10/48		06/01/2024	Paydown				5,867	682		(682)		(682)						391	04/10/2048
17323V-BF-1	Citigroup Comm Mortgage Trust Series 2015-GC29 Class XA 0.943% 04/10/48		07/01/2024	Paydown				6,281	730		(730)		(730)						484	04/10/2048
17323V-BF-1	Citigroup Comm Mortgage Trust Series 2015-GC29 Class XA 0.943% 04/10/48		08/01/2024	Paydown				27,844	3,237		(3,237)		(3,237)						2,475	04/10/2048
17323V-BF-1	Citigroup Comm Mortgage Trust Series 2015-GC29 Class XA 0.943% 04/10/48		09/01/2024	Paydown				585,212	68,027		(68,027)		(68,027)						58,907	04/10/2048

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
17323V-BF-1	Citigroup Comm Mortgage Trust Series 2015-GC29 Class XA 0.943% 04/10/48		10/01/2024	Paydown				59,004	6,859		(6,859)		(6,859)						6,566	04/10/2048
17323V-BF-1	Citigroup Comm Mortgage Trust Series 2015-GC29 Class XA 0.943% 04/10/48		11/01/2024	Paydown				183,771	21,362		(21,362)		(21,362)						22,661	04/10/2048
17323V-BF-1	Citigroup Comm Mortgage Trust Series 2015-GC29 Class XA 0.943% 04/10/48		12/01/2024	Paydown				526,025	61,147		(61,147)		(61,147)						70,324	04/10/2048
200474-BC-7	COMM Mortgage Trust Series 2015-LC19 Class A4 3.183% 02/10/48		11/01/2024	Redemption 100.0000		2,454,250	2,454,250	2,559,131	2,465,465		(11,215)		(11,215)		2,454,250				71,609	02/10/2048
200474-BC-7	COMM Mortgage Trust Series 2015-LC19 Class A4 3.183% 02/10/48		12/01/2024	Redemption 100.0000		1,693,726	1,693,726	1,766,107	1,701,466		(7,740)		(7,740)		1,693,726				53,911	02/10/2048
200474-BD-5	COMM Mortgage Trust Series 2015-LC19 Class XA 0.881% 02/10/48		01/01/2024	Paydown				13,276	1,098		(1,098)		(1,098)						157	02/10/2048
200474-BD-5	COMM Mortgage Trust Series 2015-LC19 Class XA 0.881% 02/10/48		02/01/2024	Paydown				13,173	1,089		(1,089)		(1,089)						293	02/10/2048
200474-BD-5	COMM Mortgage Trust Series 2015-LC19 Class XA 0.881% 02/10/48		03/01/2024	Paydown				14,715	1,217		(1,217)		(1,217)						480	02/10/2048
200474-BD-5	COMM Mortgage Trust Series 2015-LC19 Class XA 0.881% 02/10/48		04/01/2024	Paydown				13,279	1,098		(1,098)		(1,098)						590	02/10/2048
200474-BD-5	COMM Mortgage Trust Series 2015-LC19 Class XA 0.881% 02/10/48		05/01/2024	Paydown				14,072	1,164		(1,164)		(1,164)						772	02/10/2048
200474-BD-5	COMM Mortgage Trust Series 2015-LC19 Class XA 0.881% 02/10/48		06/01/2024	Paydown				1,425,343	117,881		(117,881)		(117,881)						94,955	02/10/2048
200474-BD-5	COMM Mortgage Trust Series 2015-LC19 Class XA 0.881% 02/10/48		07/01/2024	Paydown				49,273	4,075		(4,075)		(4,075)						3,788	02/10/2048
200474-BD-5	COMM Mortgage Trust Series 2015-LC19 Class XA 0.881% 02/10/48		08/01/2024	Paydown				54,682	4,522		(4,522)		(4,522)						4,839	02/10/2048
200474-BD-5	COMM Mortgage Trust Series 2015-LC19 Class XA 0.881% 02/10/48		09/01/2024	Paydown				13,125	1,085		(1,085)		(1,085)						1,313	02/10/2048
200474-BD-5	COMM Mortgage Trust Series 2015-LC19 Class XA 0.881% 02/10/48		10/01/2024	Paydown				363,383	30,053		(30,053)		(30,053)						40,067	02/10/2048
200474-BD-5	COMM Mortgage Trust Series 2015-LC19 Class XA 0.881% 02/10/48		11/01/2024	Paydown				2,438,906	201,706		(201,706)		(201,706)						296,482	02/10/2048
200474-BD-5	COMM Mortgage Trust Series 2015-LC19 Class XA 0.881% 02/10/48		12/01/2024	Paydown				1,196,257	98,934		(98,934)		(98,934)						156,131	02/10/2048
21688A-AQ-5	Cooperat Rabobank Ua/Ny 0.375% 01/12/24		01/12/2024	Maturity		350,000	350,000	349,759	349,998		2		2		350,000				656	01/12/2024
224044-CH-8	Cox Communications Inc 3.150% 08/15/24		08/15/2024	Maturity		1,835,000	1,835,000	1,742,498	1,824,223		10,777		10,777		1,835,000				57,803	08/15/2024
23307D-BB-8	DBGS Mortgage Trust Series 2018-C1 Class XA 0.186% 10/15/51		01/01/2024	Paydown				771	389		(389)		(389)						12	10/15/2051
23307D-BB-8	DBGS Mortgage Trust Series 2018-C1 Class XA 0.186% 10/15/51		02/01/2024	Paydown				775	391		(391)		(391)						20	10/15/2051
23307D-BB-8	DBGS Mortgage Trust Series 2018-C1 Class XA 0.186% 10/15/51		03/01/2024	Paydown				928	468		(468)		(468)						33	10/15/2051
23307D-BB-8	DBGS Mortgage Trust Series 2018-C1 Class XA 0.186% 10/15/51		04/01/2024	Paydown				782	394		(394)		(394)						40	10/15/2051
23307D-BB-8	DBGS Mortgage Trust Series 2018-C1 Class XA 0.186% 10/15/51		05/01/2024	Paydown				860	434		(434)		(434)						53	10/15/2051
23307D-BB-8	DBGS Mortgage Trust Series 2018-C1 Class XA 0.186% 10/15/51		06/01/2024	Paydown				789	398		(398)		(398)						61	10/15/2051
23307D-BB-8	DBGS Mortgage Trust Series 2018-C1 Class XA 0.186% 10/15/51		07/01/2024	Paydown				867	437		(437)		(437)						75	10/15/2051
23307D-BB-8	DBGS Mortgage Trust Series 2018-C1 Class XA 0.186% 10/15/51		08/01/2024	Paydown				796	402		(402)		(402)						82	10/15/2051
23307D-BB-8	DBGS Mortgage Trust Series 2018-C1 Class XA 0.186% 10/15/51		09/01/2024	Paydown				800	403		(403)		(403)						95	10/15/2051
23307D-BB-8	DBGS Mortgage Trust Series 2018-C1 Class XA 0.186% 10/15/51		10/01/2024	Paydown				877	442		(442)		(442)						112	10/15/2051

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
23307D-BB-8	DBGS Mortgage Trust Series 2018-C1 Class XA 0.186% 10/15/51		11/01/2024	Paydown				807	407		(407)		(407)						116	10/15/2051
23307D-BB-8	DBGS Mortgage Trust Series 2018-C1 Class XA 0.186% 10/15/51		12/01/2024	Paydown				23,853	12,030		(12,030)		(12,030)						3,660	10/15/2051
23312V-AD-8	Deutsche Bank Comm Mtg Trust Series 16-C3 Class ASB 2.756% 08/10/49		01/01/2024	Redemption 100.0000		5,504	5,504	5,822	5,631		(127)		(127)		5,504				13	08/10/2049
23312V-AD-8	Deutsche Bank Comm Mtg Trust Series 16-C3 Class ASB 2.756% 08/10/49		02/12/2024	Redemption 100.0000		5,525	5,525	5,844	5,652		(127)		(127)		5,525				25	08/10/2049
23312V-AD-8	Deutsche Bank Comm Mtg Trust Series 16-C3 Class ASB 2.756% 08/10/49		03/12/2024	Redemption 100.0000		6,196	6,196	6,553	6,338		(143)		(143)		6,196				43	08/10/2049
23312V-AD-8	Deutsche Bank Comm Mtg Trust Series 16-C3 Class ASB 2.756% 08/10/49		04/01/2024	Redemption 100.0000		5,570	5,570	5,892	5,699		(128)		(128)		5,570				51	08/10/2049
23312V-AD-8	Deutsche Bank Comm Mtg Trust Series 16-C3 Class ASB 2.756% 08/10/49		05/01/2024	Redemption 100.0000		5,915	5,915	6,256	6,051		(136)		(136)		5,915				68	08/10/2049
23312V-AD-8	Deutsche Bank Comm Mtg Trust Series 16-C3 Class ASB 2.756% 08/10/49		06/01/2024	Redemption 100.0000		5,615	5,615	5,938	5,744		(129)		(129)		5,615				77	08/10/2049
23312V-AD-8	Deutsche Bank Comm Mtg Trust Series 16-C3 Class ASB 2.756% 08/10/49		07/01/2024	Redemption 100.0000		5,958	5,958	6,301	6,095		(137)		(137)		5,958				96	08/10/2049
23312V-AD-8	Deutsche Bank Comm Mtg Trust Series 16-C3 Class ASB 2.756% 08/10/49		08/01/2024	Redemption 100.0000		5,659	5,659	5,985	5,789		(130)		(130)		5,659				104	08/10/2049
23312V-AD-8	Deutsche Bank Comm Mtg Trust Series 16-C3 Class ASB 2.756% 08/10/49		09/01/2024	Redemption 100.0000		5,681	5,681	6,008	5,812		(131)		(131)		5,681				117	08/10/2049
23312V-AD-8	Deutsche Bank Comm Mtg Trust Series 16-C3 Class ASB 2.756% 08/10/49		10/01/2024	Redemption 100.0000		6,022	6,022	6,370	6,161		(139)		(139)		6,022				138	08/10/2049
23312V-AD-8	Deutsche Bank Comm Mtg Trust Series 16-C3 Class ASB 2.756% 08/10/49		11/01/2024	Redemption 100.0000		5,726	5,726	6,056	5,858		(132)		(132)		5,726				145	08/10/2049
23312V-AD-8	Deutsche Bank Comm Mtg Trust Series 16-C3 Class ASB 2.756% 08/10/49		12/01/2024	Redemption 100.0000		6,066	6,066	6,416	6,206		(140)		(140)		6,066				167	08/10/2049
23312V-AG-1	Deutsche Bank Comm Mtg Trust Series 2016-C3 Class XA 1.403% 08/10/49		01/01/2024	Paydown				3,584	883		(883)		(883)						40	08/10/2049
23312V-AG-1	Deutsche Bank Comm Mtg Trust Series 2016-C3 Class XA 1.403% 08/10/49		02/01/2024	Paydown				3,598	887		(887)		(887)						76	08/10/2049
23312V-AG-1	Deutsche Bank Comm Mtg Trust Series 2016-C3 Class XA 1.403% 08/10/49		03/01/2024	Paydown				4,034	994		(994)		(994)						126	08/10/2049
23312V-AG-1	Deutsche Bank Comm Mtg Trust Series 2016-C3 Class XA 1.403% 08/10/49		04/01/2024	Paydown				3,627	894		(894)		(894)						153	08/10/2049
23312V-AG-1	Deutsche Bank Comm Mtg Trust Series 2016-C3 Class XA 1.403% 08/10/49		05/01/2024	Paydown				3,851	949		(949)		(949)						201	08/10/2049
23312V-AG-1	Deutsche Bank Comm Mtg Trust Series 2016-C3 Class XA 1.403% 08/10/49		06/01/2024	Paydown				3,656	901		(901)		(901)						231	08/10/2049
23312V-AG-1	Deutsche Bank Comm Mtg Trust Series 2016-C3 Class XA 1.403% 08/10/49		07/01/2024	Paydown				3,879	956		(956)		(956)						284	08/10/2049
23312V-AG-1	Deutsche Bank Comm Mtg Trust Series 2016-C3 Class XA 1.403% 08/10/49		08/01/2024	Paydown				3,685	908		(908)		(908)						310	08/10/2049
23312V-AG-1	Deutsche Bank Comm Mtg Trust Series 2016-C3 Class XA 1.403% 08/10/49		09/01/2024	Paydown				3,699	912		(912)		(912)						352	08/10/2049
23312V-AG-1	Deutsche Bank Comm Mtg Trust Series 2016-C3 Class XA 1.403% 08/10/49		10/01/2024	Paydown				3,921	967		(967)		(967)						413	08/10/2049
23312V-AG-1	Deutsche Bank Comm Mtg Trust Series 2016-C3 Class XA 1.403% 08/10/49		11/01/2024	Paydown				3,728	919		(919)		(919)						434	08/10/2049
23312V-AG-1	Deutsche Bank Comm Mtg Trust Series 2016-C3 Class XA 1.403% 08/10/49		12/01/2024	Paydown				3,950	974		(974)		(974)						499	08/10/2049
233331-AW-7	DTE Energy Co 2.529% 10/01/24		10/01/2024	Maturity		205,000	205,000	218,669	207,752		(2,752)		(2,752)		205,000				5,184	10/01/2024
233331-BG-1	DTE Energy Co 1.050% 06/01/25		10/29/2024	MGIC Investment Corporation		175,102	179,000	178,783	178,935		38		38		178,973		(3,870)	(3,870)	1,712	06/01/2025
254010-AD-3	Dignity Health 3.812% 11/01/24		04/26/2024	MGIC Investment Corporation		11,866,717	12,030,000	12,156,612	12,042,744		(4,827)		(4,827)		12,037,917		(171,200)	(171,200)	222,923	11/01/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
254687-CZ-7	Walt Disney Company/The 3.700% 09/15/24		09/15/2024	Maturity		9,525,000	9,525,000	9,835,836	9,551,606		(26,606)		(26,606)		9,525,000				352,425	09/15/2024
278642-AX-1	Ebay Inc 1.400% 05/10/26		04/26/2024	MGIC Investment Corporation		115,113	125,000	124,838	124,922		10		10		124,932		(9,819)	(9,819)	807	05/10/2026
29379V-BB-8	Enterprise Products Oper 3.900% 02/15/24		02/15/2024	Maturity		5,420,000	5,420,000	5,695,986	5,420,000						5,420,000				105,690	02/15/2024
29429E-AF-8	Citigroup Comm Mtg Trust Series 2016-P4 Class XA 1.897% 07/10/49		01/01/2024	Paydown				2,174	605		(605)		(605)						26	07/10/2049
29429E-AF-8	Citigroup Comm Mtg Trust Series 2016-P4 Class XA 1.897% 07/10/49		02/01/2024	Paydown				599	167		(167)		(167)						14	07/10/2049
29429E-AF-8	Citigroup Comm Mtg Trust Series 2016-P4 Class XA 1.897% 07/10/49		03/01/2024	Paydown				309	86		(86)		(86)						10	07/10/2049
29429E-AF-8	Citigroup Comm Mtg Trust Series 2016-P4 Class XA 1.897% 07/10/49		04/01/2024	Paydown				2,587	720		(720)		(720)						117	07/10/2049
29429E-AF-8	Citigroup Comm Mtg Trust Series 2016-P4 Class XA 1.897% 07/10/49		05/01/2024	Paydown				1,732	482		(482)		(482)						98	07/10/2049
29429E-AF-8	Citigroup Comm Mtg Trust Series 2016-P4 Class XA 1.897% 07/10/49		06/01/2024	Paydown				416	116		(116)		(116)						28	07/10/2049
29429E-AF-8	Citigroup Comm Mtg Trust Series 2016-P4 Class XA 1.897% 07/10/49		07/01/2024	Paydown				535	149		(149)		(149)						42	07/10/2049
29429E-AF-8	Citigroup Comm Mtg Trust Series 2016-P4 Class XA 1.897% 07/10/49		08/01/2024	Paydown				1,067	297		(297)		(297)						97	07/10/2049
29429E-AF-8	Citigroup Comm Mtg Trust Series 2016-P4 Class XA 1.897% 07/10/49		09/01/2024	Paydown				1,895	527		(527)		(527)						194	07/10/2049
29429E-AF-8	Citigroup Comm Mtg Trust Series 2016-P4 Class XA 1.897% 07/10/49		10/01/2024	Paydown				343	95		(95)		(95)						39	07/10/2049
29429E-AF-8	Citigroup Comm Mtg Trust Series 2016-P4 Class XA 1.897% 07/10/49		11/01/2024	Paydown				462	129		(129)		(129)						58	07/10/2049
29429E-AF-8	Citigroup Comm Mtg Trust Series 2016-P4 Class XA 1.897% 07/10/49		12/01/2024	Paydown				365	102		(102)		(102)						50	07/10/2049
29449W-AK-3	Equitable Financial Life 1.100% 11/12/24		10/29/2024	MGIC Investment Corporation		274,568	275,000	274,959	274,988		11		11		274,999		(431)	(431)	2,916	11/12/2024
31620M-BQ-8	Fidelity National Inform 0.600% 03/01/24		03/01/2024	Maturity		350,000	350,000	349,794	349,989		11		11		350,000				1,050	03/01/2024
337738-AS-7	Fiserv Inc 2.750% 07/01/24		07/01/2024	Maturity		375,000	375,000	397,849	378,117		(3,117)		(3,117)		375,000				10,313	07/01/2024
34528L-AG-0	FORD CREDIT AT LEASE TR Series 22-A Class C 4.180% 10/15/25		09/15/2024	Paydown		1,521,561	1,521,561	1,487,979	1,504,572		16,988		16,988		1,521,561				47,701	10/15/2025
34528L-AG-0	FORD CREDIT AT LEASE TR Series 22-A Class C 4.180% 10/15/25		10/15/2024	Paydown		1,650,554	1,650,554	1,614,126	1,632,125		18,429		18,429		1,650,554				57,494	10/15/2025
34528L-AG-0	FORD CREDIT AT LEASE TR Series 22-A Class C 4.180% 10/15/25		11/15/2024	Paydown		382,885	382,885	374,435	378,610		4,275		4,275		382,885				14,671	10/15/2025
34528Q-GW-8	Ford Credit Floorplan Master O Series 19-2 Class A 3.060% 04/15/26		04/15/2024	Paydown		1,750,000	1,750,000	1,893,965	1,761,568		(11,568)		(11,568)		1,750,000				17,850	04/15/2026
34528Q-HF-4	Ford Credit Floorplan Master O Series 19-4 Class A 2.440% 09/15/26		09/15/2024	Paydown		275,000	275,000	293,157	278,283		(3,283)		(3,283)		275,000				4,672	09/15/2026
34528Q-HF-4	Ford Credit Floorplan Master O Series 19-4 Class A 2.440% 09/15/26		09/15/2024	Paydown		500,000	500,000	533,013	505,969		(5,969)		(5,969)		500,000				9,511	09/15/2026
36250H-AG-8	Gs Mortgage Securities Trust Series 2014-GC26 Class XA 0.494% 11/10/47		01/01/2024	Paydown				13,390	840		(840)		(840)						160	11/10/2047
36250H-AG-8	Gs Mortgage Securities Trust Series 2014-GC26 Class XA 0.494% 11/10/47		02/01/2024	Paydown				16,344	1,026		(1,026)		(1,026)						362	11/10/2047
36250H-AG-8	Gs Mortgage Securities Trust Series 2014-GC26 Class XA 0.494% 11/10/47		03/01/2024	Paydown				14,548	913		(913)		(913)						470	11/10/2047
36250H-AG-8	Gs Mortgage Securities Trust Series 2014-GC26 Class XA 0.494% 11/10/47		04/01/2024	Paydown				13,616	854		(854)		(854)						602	11/10/2047
36250H-AG-8	Gs Mortgage Securities Trust Series 2014-GC26 Class XA 0.494% 11/10/47		05/01/2024	Paydown				236,749	14,857		(14,857)		(14,857)						12,879	11/10/2047

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36250H-AG-8	Gs Mortgage Securities Trust Series 2014-GC26 Class XA 0.494% 11/10/47		06/01/2024	Paydown				13,090	821		(821)		(821)						865	11/10/2047
36250H-AG-8	Gs Mortgage Securities Trust Series 2014-GC26 Class XA 0.494% 11/10/47		07/01/2024	Paydown				670,258	42,061		(42,061)		(42,061)						50,964	11/10/2047
36250H-AG-8	Gs Mortgage Securities Trust Series 2014-GC26 Class XA 0.494% 11/10/47		08/01/2024	Paydown				1,212,301	76,076		(76,076)		(76,076)						105,690	11/10/2047
36250H-AG-8	Gs Mortgage Securities Trust Series 2014-GC26 Class XA 0.494% 11/10/47		09/01/2024	Paydown				918,789	57,657		(57,657)		(57,657)						89,557	11/10/2047
36250H-AG-8	Gs Mortgage Securities Trust Series 2014-GC26 Class XA 0.494% 11/10/47		10/01/2024	Paydown				837,895	52,581		(52,581)		(52,581)						88,578	11/10/2047
36250H-AG-8	Gs Mortgage Securities Trust Series 2014-GC26 Class XA 0.494% 11/10/47		11/01/2024	Paydown				1,526,121	95,769		(95,769)		(95,769)						174,930	11/10/2047
36250H-AG-8	Gs Mortgage Securities Trust Series 2014-GC26 Class XA 0.494% 11/10/47		12/01/2024	Paydown				96,365	6,047		(6,047)		(6,047)						11,563	11/10/2047
36252T-AT-2	GS Mortgage Securities Trust Series 2016-GS2 Class XA 1.725% 05/10/49		01/01/2024	Paydown				2,103	538		(538)		(538)						28	05/10/2049
36252T-AT-2	GS Mortgage Securities Trust Series 2016-GS2 Class XA 1.725% 05/10/49		02/01/2024	Paydown				2,112	540		(540)		(540)						54	05/10/2049
36252T-AT-2	GS Mortgage Securities Trust Series 2016-GS2 Class XA 1.725% 05/10/49		03/01/2024	Paydown				2,469	631		(631)		(631)						93	05/10/2049
36252T-AT-2	GS Mortgage Securities Trust Series 2016-GS2 Class XA 1.725% 05/10/49		04/01/2024	Paydown				2,131	545		(545)		(545)						109	05/10/2049
36252T-AT-2	GS Mortgage Securities Trust Series 2016-GS2 Class XA 1.725% 05/10/49		05/01/2024	Paydown				2,314	591		(591)		(591)						147	05/10/2049
36252T-AT-2	GS Mortgage Securities Trust Series 2016-GS2 Class XA 1.725% 05/10/49		06/01/2024	Paydown				2,291	586		(586)		(586)						176	05/10/2049
36252T-AT-2	GS Mortgage Securities Trust Series 2016-GS2 Class XA 1.725% 05/10/49		07/01/2024	Paydown				2,357	603		(603)		(603)						210	05/10/2049
36252T-AT-2	GS Mortgage Securities Trust Series 2016-GS2 Class XA 1.725% 05/10/49		08/01/2024	Paydown				2,169	554		(554)		(554)						222	05/10/2049
36252T-AT-2	GS Mortgage Securities Trust Series 2016-GS2 Class XA 1.725% 05/10/49		09/01/2024	Paydown				2,236	572		(572)		(572)						259	05/10/2049
36252T-AT-2	GS Mortgage Securities Trust Series 2016-GS2 Class XA 1.725% 05/10/49		10/01/2024	Paydown				2,360	603		(603)		(603)						302	05/10/2049
36252T-AT-2	GS Mortgage Securities Trust Series 2016-GS2 Class XA 1.725% 05/10/49		11/01/2024	Paydown				2,912	744		(744)		(744)						411	05/10/2049
36252T-AT-2	GS Mortgage Securities Trust Series 2016-GS2 Class XA 1.725% 05/10/49		12/01/2024	Paydown				2,381	609		(609)		(609)						365	05/10/2049
36252W-AZ-1	GS Mortgage Securities Trust Series 2014-GC20 Class XA 0.847% 04/10/47		01/01/2024	Paydown				271,467											3,764	04/10/2047
36252W-AZ-1	GS Mortgage Securities Trust Series 2014-GC20 Class XA 0.847% 04/10/47		02/01/2024	Paydown				246,816											6,179	04/10/2047
36252W-AZ-1	GS Mortgage Securities Trust Series 2014-GC20 Class XA 0.847% 04/10/47		03/01/2024	Paydown				442,319											15,719	04/10/2047
36252W-AZ-1	GS Mortgage Securities Trust Series 2014-GC20 Class XA 0.847% 04/10/47		04/01/2024	Paydown				73,397											3,432	04/10/2047
37331N-AH-4	Georgia-Pacific Llc 3.600% 03/01/25		02/28/2024	MGIC Assurance Corporation		2,755,735	2,800,000	2,916,116	2,820,741		(3,547)		(3,547)		2,817,194		(61,460)	(61,460)	49,560	03/01/2025
37331N-AM-3	Georgia-Pacific Llc 0.625% 05/15/24		05/15/2024	Maturity		250,000	250,000	249,923	249,992		8		8		250,000				781	05/15/2024
38148L-AC-0	Goldman Sachs Group Inc 3.500% 01/23/25		10/29/2024	MGIC Investment Corporation		5,829,619	5,850,000	6,013,917	5,865,824		(15,824)		(15,824)		5,850,000		(20,381)	(20,381)	259,350	01/23/2025
38148L-AE-6	Goldman Sachs Group Inc 3.750% 05/22/25		10/29/2024	MGIC Investment Corporation		6,338,490	6,375,000	6,354,473	6,371,667		1,957		1,957		6,373,624		(35,134)	(35,134)	223,789	05/22/2025
391399-AA-0	Great West Lifeco US Fl 0.904% 08/12/25		04/26/2024	MGIC Investment Corporation		446,883	475,000	469,533	472,903		409		409		473,312		(26,430)	(26,430)	3,030	08/12/2025
40139L-AG-8	GUARDIAN LIFE GLOB FUND SR SEC GLBL 25 1.100% 06/23/25		04/26/2024	MGIC Investment Corporation		190,026	200,000	185,202	186,751		2,763		2,763		189,514		513	513	752	06/23/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
40414L-AM-1	Hcp Inc 3.400% 02/01/25		10/29/2024	MGIC Investment Corporation		8,232,632	8,275,000	8,350,385	8,282,707		(7,624)		(7,624)		8,275,083		(42,451)	(42,451)	350,124	02/01/2025
438123-AB-7	Honda Auto Rec Owner Trust 5.870% 06/22/26		04/26/2024	MGIC Investment Corporation		350,690	350,000	349,973	349,978		7		7		349,985		705	705	7,134	06/22/2026
446150-AM-6	Huntington Bancshares 4.000% 05/15/25		10/29/2024	MGIC Investment Corporation		8,241,271	8,290,000	8,266,951	8,284,967		2,995		2,995		8,287,962		(46,690)	(46,690)	316,862	05/15/2025
446150-AM-6	Huntington Bancshares 4.000% 05/15/25		10/29/2024	MGIC Investment Corporation		571,620	575,000	573,195	574,606		235		235		574,840		(3,220)	(3,220)	21,978	05/15/2025
446150-AM-6	Huntington Bancshares 4.000% 05/15/25		10/29/2024	MGIC Investment Corporation		2,743,777	2,760,000	2,751,334	2,758,107		1,126		1,126		2,759,233		(15,457)	(15,457)	111,819	05/15/2025
44918C-AB-8	HYUNDAI AUTO REC TR 2023-C Auto receivables 5.800% 01/15/27		04/26/2024	MGIC Investment Corporation		375,524	375,000	374,982	374,985		4		4		374,989		534	534	7,915	01/15/2027
452308-AT-6	Illinois Tool Works Inc 3.500% 03/01/24		03/01/2024	Maturity		3,000,000	3,000,000	3,064,950	3,000,000						3,000,000				52,500	03/01/2024
465685-AJ-4	Itc Holdings Corp 3.650% 06/15/24		06/15/2024	Maturity		6,920,000	6,920,000	7,237,060	6,928,007		(8,007)		(8,007)		6,920,000				126,290	06/15/2024
46590M-AT-7	JP Morgan Chase Comm Mtg Series 2016-JP2 Class XA 1.785% 08/15/49		01/01/2024	Paydown				4,139	1,005		(1,005)		(1,005)						47	08/15/2049
46590M-AT-7	JP Morgan Chase Comm Mtg Series 2016-JP2 Class XA 1.785% 08/15/49		02/01/2024	Paydown				4,155	1,008		(1,008)		(1,008)						92	08/15/2049
46590M-AT-7	JP Morgan Chase Comm Mtg Series 2016-JP2 Class XA 1.785% 08/15/49		03/01/2024	Paydown				4,745	1,152		(1,152)		(1,152)						155	08/15/2049
46590M-AT-7	JP Morgan Chase Comm Mtg Series 2016-JP2 Class XA 1.785% 08/15/49		04/01/2024	Paydown				4,189	1,017		(1,017)		(1,017)						185	08/15/2049
46590M-AT-7	JP Morgan Chase Comm Mtg Series 2016-JP2 Class XA 1.785% 08/15/49		05/01/2024	Paydown				4,491	1,090		(1,090)		(1,090)						245	08/15/2049
46590M-AT-7	JP Morgan Chase Comm Mtg Series 2016-JP2 Class XA 1.785% 08/15/49		06/01/2024	Paydown				97,670	23,706		(23,706)		(23,706)						6,714	08/15/2049
46590M-AT-7	JP Morgan Chase Comm Mtg Series 2016-JP2 Class XA 1.785% 08/15/49		07/01/2024	Paydown				4,072	988		(988)		(988)						323	08/15/2049
46590M-AT-7	JP Morgan Chase Comm Mtg Series 2016-JP2 Class XA 1.785% 08/15/49		08/01/2024	Paydown				4,255	1,033		(1,033)		(1,033)						386	08/15/2049
46590M-AT-7	JP Morgan Chase Comm Mtg Series 2016-JP2 Class XA 1.785% 08/15/49		09/01/2024	Paydown				3,820	927		(927)		(927)						391	08/15/2049
46590M-AT-7	JP Morgan Chase Comm Mtg Series 2016-JP2 Class XA 1.785% 08/15/49		10/01/2024	Paydown				4,119	1,000		(1,000)		(1,000)						465	08/15/2049
46590M-AT-7	JP Morgan Chase Comm Mtg Series 2016-JP2 Class XA 1.785% 08/15/49		11/01/2024	Paydown				3,853	935		(935)		(935)						479	08/15/2049
46590M-AT-7	JP Morgan Chase Comm Mtg Series 2016-JP2 Class XA 1.785% 08/15/49		12/01/2024	Paydown				4,152	1,008		(1,008)		(1,008)						560	08/15/2049
46590R-AG-4	JP Morgan Chase Comm Mtge Series 2016-JP3 Class XA 1.317% 08/15/49		01/01/2024	Paydown				1,280	581		(581)		(581)						20	08/15/2049
46590R-AG-4	JP Morgan Chase Comm Mtge Series 2016-JP3 Class XA 1.317% 08/15/49		02/01/2024	Paydown				1,285	584		(584)		(584)						38	08/15/2049
46590R-AG-4	JP Morgan Chase Comm Mtge Series 2016-JP3 Class XA 1.317% 08/15/49		03/01/2024	Paydown				1,480	672		(672)		(672)						64	08/15/2049
46590R-AG-4	JP Morgan Chase Comm Mtge Series 2016-JP3 Class XA 1.317% 08/15/49		04/01/2024	Paydown				1,296	589		(589)		(589)						76	08/15/2049
46590R-AG-4	JP Morgan Chase Comm Mtge Series 2016-JP3 Class XA 1.317% 08/15/49		05/01/2024	Paydown				1,396	634		(634)		(634)						102	08/15/2049
46590R-AG-4	JP Morgan Chase Comm Mtge Series 2016-JP3 Class XA 1.317% 08/15/49		06/01/2024	Paydown				1,307	594		(594)		(594)						116	08/15/2049
46590R-AG-4	JP Morgan Chase Comm Mtge Series 2016-JP3 Class XA 1.317% 08/15/49		07/01/2024	Paydown				1,406	639		(639)		(639)						144	08/15/2049
46590R-AG-4	JP Morgan Chase Comm Mtge Series 2016-JP3 Class XA 1.317% 08/15/49		08/01/2024	Paydown				1,318	599		(599)		(599)						155	08/15/2049
46590R-AG-4	JP Morgan Chase Comm Mtge Series 2016-JP3 Class XA 1.317% 08/15/49		09/01/2024	Paydown				1,218	553		(553)		(553)						162	08/15/2049

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
46590R-AG-4	JP Morgan Chase Comm Mtge Series 2016-JP3 Class XA 1.317% 08/15/49		10/01/2024	Paydown				1,310	595		(595)		(595)						193	08/15/2049
46590R-AG-4	JP Morgan Chase Comm Mtge Series 2016-JP3 Class XA 1.317% 08/15/49		11/01/2024	Paydown				51,398	23,356		(23,356)		(23,356)						8,624	08/15/2049
46590R-AG-4	JP Morgan Chase Comm Mtge Series 2016-JP3 Class XA 1.317% 08/15/49		12/01/2024	Paydown				1,225	557		(557)		(557)						223	08/15/2049
46625H-KC-3	Jpmorgan Chase & Co 3.125% 01/23/25		10/29/2024	MGIC Investment Corporation		17,076,529	17,150,000	17,303,836	17,165,053		(15,053)		(15,053)		17,150,000		(73,471)	(73,471)	678,854	01/23/2025
46643T-BJ-0	JPMBB Commercial Mortgage Trst Series 2014-C26 Class A4 3.494% 01/15/48		09/01/2024	Redemption 100.0000		107,438	107,438	114,921	108,146		(708)		(708)		107,438				2,816	01/15/2048
46643T-BJ-0	JPMBB Commercial Mortgage Trst Series 2014-C26 Class A4 3.494% 01/15/48		10/01/2024	Redemption 100.0000		2,233,103	2,233,103	2,388,635	2,247,817		(14,714)		(14,714)		2,233,103				65,026	01/15/2048
46643T-BJ-0	JPMBB Commercial Mortgage Trst Series 2014-C26 Class A4 3.494% 01/15/48		11/01/2024	Redemption 100.0000		4,878,479	4,878,479	5,218,257	4,910,623		(32,144)		(32,144)		4,878,479				156,263	01/15/2048
46643T-BJ-0	JPMBB Commercial Mortgage Trst Series 2014-C26 Class A4 3.494% 01/15/48		12/01/2024	Redemption 100.0000		960,398	960,398	1,027,288	966,726		(6,328)		(6,328)		960,398				33,559	01/15/2048
46646R-AL-7	JPMDB Comm Mtg Sec Trust Series 2016-C4 Class XA 0.698% 12/15/49		01/01/2024	Paydown				4,337	1,137		(1,137)		(1,137)						47	12/15/2049
46646R-AL-7	JPMDB Comm Mtg Sec Trust Series 2016-C4 Class XA 0.698% 12/15/49		02/01/2024	Paydown				4,325	1,134		(1,134)		(1,134)						86	12/15/2049
46646R-AL-7	JPMDB Comm Mtg Sec Trust Series 2016-C4 Class XA 0.698% 12/15/49		03/01/2024	Paydown				4,933	1,294		(1,294)		(1,294)						143	12/15/2049
46646R-AL-7	JPMDB Comm Mtg Sec Trust Series 2016-C4 Class XA 0.698% 12/15/49		04/01/2024	Paydown				4,384	1,150		(1,150)		(1,150)						175	12/15/2049
46646R-AL-7	JPMDB Comm Mtg Sec Trust Series 2016-C4 Class XA 0.698% 12/15/49		05/01/2024	Paydown				4,683	1,228		(1,228)		(1,228)						229	12/15/2049
46646R-AL-7	JPMDB Comm Mtg Sec Trust Series 2016-C4 Class XA 0.698% 12/15/49		06/01/2024	Paydown				4,418	1,159		(1,159)		(1,159)						264	12/15/2049
46646R-AL-7	JPMDB Comm Mtg Sec Trust Series 2016-C4 Class XA 0.698% 12/15/49		07/01/2024	Paydown				4,714	1,236		(1,236)		(1,236)						324	12/15/2049
46646R-AL-7	JPMDB Comm Mtg Sec Trust Series 2016-C4 Class XA 0.698% 12/15/49		08/01/2024	Paydown				4,451	1,167		(1,167)		(1,167)						354	12/15/2049
46646R-AL-7	JPMDB Comm Mtg Sec Trust Series 2016-C4 Class XA 0.698% 12/15/49		09/01/2024	Paydown				4,467	1,171		(1,171)		(1,171)						403	12/15/2049
46646R-AL-7	JPMDB Comm Mtg Sec Trust Series 2016-C4 Class XA 0.698% 12/15/49		10/01/2024	Paydown				4,762	1,249		(1,249)		(1,249)						473	12/15/2049
46646R-AL-7	JPMDB Comm Mtg Sec Trust Series 2016-C4 Class XA 0.698% 12/15/49		11/01/2024	Paydown				4,500	1,180		(1,180)		(1,180)						495	12/15/2049
46646R-AL-7	JPMDB Comm Mtg Sec Trust Series 2016-C4 Class XA 0.698% 12/15/49		12/01/2024	Paydown				4,794	1,257		(1,257)		(1,257)						571	12/15/2049
46647P-CK-0	JPMorgan Chase & Co 0.969% 06/23/25		04/26/2024	MGIC Investment Corporation		272,790	275,000	275,256	275,042		(28)		(28)		275,014		(2,224)	(2,224)	910	06/23/2025
476556-DB-8	Jersey Central Pwr & Lt 4.700% 04/01/24		04/01/2024	Maturity		10,550,000	10,550,000	11,488,706	10,550,000						10,550,000				247,925	04/01/2024
49271V-AL-4	Keurig Dr Pepper Inc 0.750% 03/15/24		03/15/2024	Maturity		550,000	550,000	550,154	550,000						550,000				2,063	03/15/2024
502431-AK-5	L3 Harris Tech Inc 3.950% 05/28/24		04/26/2024	MGIC Investment Corporation		4,992,310	5,000,000	5,235,810	5,010,306		(10,309)		(10,309)		5,000,000		(7,690)	(7,690)	81,194	05/28/2024
502431-AK-5	L3 Harris Tech Inc 3.950% 05/28/24		05/28/2024	Maturity		9,920,000	9,920,000	10,387,847	9,940,446		(20,446)		(20,446)		9,920,000				195,920	05/28/2024
55279H-AK-6	Manuf & Traders Trust Co 2.900% 02/06/25		10/29/2024	MGIC Investment Corporation		5,326,753	5,365,000	5,358,991	5,364,253		561		561		5,364,813		(38,060)	(38,060)	191,456	02/06/2025
55336V-AG-5	MPLX LP 4.875% 12/01/24		10/29/2024	MGIC Investment Corporation		193,850	194,000	191,622	191,965		1,832		1,832		193,797		53	53	8,617	12/01/2024
571748-AV-4	Marsh & Mclennan Cos Inc 3.500% 06/03/24		06/03/2024	Maturity		430,000	430,000	472,157	432,026		(2,026)		(2,026)		430,000				7,525	06/03/2024
571748-AV-4	Marsh & Mclennan Cos Inc 3.500% 06/03/24		06/03/2024	Maturity		770,000	770,000	845,491	773,628		(3,628)		(3,628)		770,000				13,475	06/03/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
571748-BF-8	Marsh & Mclennan Cos Inc 3.875% 03/15/24		03/15/2024	Maturity		4,030,000	4,030,000	4,027,784	4,029,919		81		81		4,030,000				78,081	03/15/2024
57629W-BV-1	MassMutual Global Funding 3.600% 04/09/24		04/09/2024	Maturity		2,100,000	2,100,000	2,230,242	2,104,358		(4,358)		(4,358)		2,100,000				37,800	04/09/2024
58989V-2C-7	Met Tower Global Funding 0.700% 04/05/24		04/05/2024	Maturity		325,000	325,000	325,842	325,085		(85)		(85)		325,000				1,138	04/05/2024
59217G-CT-4	Met Life Glob Funding I 3.600% 01/11/24		01/11/2024	Maturity		4,050,000	4,050,000	4,046,679	4,049,980		20		20		4,050,000				72,900	01/11/2024
59217G-EN-5	Met Life Glob Funding I 0.550% 06/07/24		04/26/2024	MGIC Investment Corporation		273,509	275,000	274,714	274,959		30		30		274,989		(1,480)	(1,480)	584	06/07/2024
59260A-AA-6	Metropolitan Tower Life 7.625% 01/15/24		01/15/2024	Maturity		3,000,000	3,000,000	3,571,533	3,004,198		(4,198)		(4,198)		3,000,000				114,375	01/15/2024
595620-AM-7	Midamerican Energy Co 3.500% 10/15/24		10/15/2024	Maturity		935,000	935,000	964,808	937,432		(2,432)		(2,432)		935,000				32,725	10/15/2024
595620-AM-7	Midamerican Energy Co 3.500% 10/15/24		10/15/2024	Maturity		4,815,000	4,815,000	4,968,974	4,827,560		(12,560)		(12,560)		4,815,000				168,525	10/15/2024
61690U-7U-8	MORGAN STANLEY BANK NA SR NT 5.479%25 5.479% 07/16/25		04/26/2024	MGIC Investment Corporation		335,086	335,000	335,000	335,000						335,000		86	86	14,021	07/16/2025
617446-8R-3	Morgan Stanley 0.864% 10/21/25		04/26/2024	MGIC Investment Corporation		170,671	175,000	175,000	175,000						175,000		(4,329)	(4,329)	777	10/21/2025
61747Y-EA-9	MORGAN STANLEY 0.790% 05/30/25		04/26/2024	MGIC Investment Corporation		397,924	400,000	398,560	399,473		118		118		399,591		(1,667)	(1,667)	1,282	05/30/2025
61747Y-EG-6	MORGAN STANLEY 1.164% 10/21/25		04/26/2024	MGIC Investment Corporation		752,834	771,000	749,778	751,527		3,328		3,328		754,855		(2,021)	(2,021)	4,612	10/21/2025
61763U-AZ-5	MSBAM Stanley BAML Trust Series 2014-C17 Class A5 3.741% 08/15/47		03/15/2024	Redemption 100.0000		3,633,248	3,633,248	3,963,930	3,647,731		(14,483)		(14,483)		3,633,248				34,368	08/15/2047
61763U-AZ-5	MSBAM Stanley BAML Trust Series 2014-C17 Class A5 3.741% 08/15/47		04/01/2024	Redemption 100.0000		3,411,730	3,411,730	3,722,251	3,425,331		(13,600)		(13,600)		3,411,730				42,908	08/15/2047
61763U-AZ-5	MSBAM Stanley BAML Trust Series 2014-C17 Class A5 3.741% 08/15/47		05/01/2024	Redemption 100.0000		3,913,205	3,913,205	4,269,368	3,928,805		(15,599)		(15,599)		3,913,205				61,415	08/15/2047
61763U-AZ-5	MSBAM Stanley BAML Trust Series 2014-C17 Class A5 3.741% 08/15/47		06/01/2024	Redemption 100.0000		544,181	544,181	593,710	546,350		(2,169)		(2,169)		544,181				10,237	08/15/2047
61764P-BU-5	Morgan Stanley BAML Trust Series 2014-C19 Class A4 3.526% 12/15/47		08/01/2024	Redemption 100.0000		325,017	325,017	355,500	327,908		(2,891)		(2,891)		325,017				7,640	12/15/2047
61764P-BU-5	Morgan Stanley BAML Trust Series 2014-C19 Class A4 3.526% 12/15/47		09/01/2024	Redemption 100.0000		1,396,704	1,396,704	1,527,700	1,409,130		(12,426)		(12,426)		1,396,704				36,936	12/15/2047
61764P-BU-5	Morgan Stanley BAML Trust Series 2014-C19 Class A4 3.526% 12/15/47		10/01/2024	Redemption 100.0000		7,778,373	7,778,373	8,507,900	7,847,572		(69,199)		(69,199)		7,778,373				228,555	12/15/2047
61764P-BU-5	Morgan Stanley BAML Trust Series 2014-C19 Class A4 3.526% 12/15/47		11/18/2024	Call 100.0000		8,499,906	8,499,906	9,297,104	8,575,524		(75,618)		(75,618)		8,499,906				274,731	12/15/2047
61764R-BF-4	Morgan Stanley BAML Trust Series 15-C20 Class A4 3.249% 02/15/48		10/01/2024	Redemption 100.0000		103,858	103,858	112,740	105,847		(1,989)		(1,989)		103,858				2,812	02/15/2048
61764R-BF-4	Morgan Stanley BAML Trust Series 15-C20 Class A4 3.249% 02/15/48		11/01/2024	Redemption 100.0000		1,346,266	1,346,266	1,461,411	1,372,047		(25,781)		(25,781)		1,346,266				40,095	02/15/2048
61764R-BF-4	Morgan Stanley BAML Trust Series 15-C20 Class A4 3.249% 02/15/48		12/17/2024	Redemption 100.0000		104,876	104,876	113,846	106,885		(2,008)		(2,008)		104,876				3,407	02/15/2048
61766E-BF-1	Morgan Stanley BAML Trust Series 2016-C29 Class XA 1.501% 05/15/49		01/01/2024	Paydown				7,666	2,045		(2,045)		(2,045)						108	05/15/2049
61766E-BF-1	Morgan Stanley BAML Trust Series 2016-C29 Class XA 1.501% 05/15/49		02/01/2024	Paydown				7,698	2,054		(2,054)		(2,054)						207	05/15/2049
61766E-BF-1	Morgan Stanley BAML Trust Series 2016-C29 Class XA 1.501% 05/15/49		03/01/2024	Paydown				16,924	4,516		(4,516)		(4,516)						673	05/15/2049
61766E-BF-1	Morgan Stanley BAML Trust Series 2016-C29 Class XA 1.501% 05/15/49		04/01/2024	Paydown				8,058	2,150		(2,150)		(2,150)						434	05/15/2049
61766E-BF-1	Morgan Stanley BAML Trust Series 2016-C29 Class XA 1.501% 05/15/49		05/01/2024	Paydown				8,089	2,158		(2,158)		(2,158)						539	05/15/2049
61766E-BF-1	Morgan Stanley BAML Trust Series 2016-C29 Class XA 1.501% 05/15/49		06/01/2024	Paydown				7,836	2,091		(2,091)		(2,091)						633	05/15/2049

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
61766E-BF-1	Morgan Stanley BAML Trust Series 2016-C29 Class XA 1.501% 05/15/49		07/01/2024	Paydown				8,445	2,253		(2,253)		(2,253)						790	05/15/2049
61766E-BF-1	Morgan Stanley BAML Trust Series 2016-C29 Class XA 1.501% 05/15/49		08/01/2024	Paydown				8,245	2,200		(2,200)		(2,200)						888	05/15/2049
61766E-BF-1	Morgan Stanley BAML Trust Series 2016-C29 Class XA 1.501% 05/15/49		09/01/2024	Paydown				7,938	2,118		(2,118)		(2,118)						967	05/15/2049
61766E-BF-1	Morgan Stanley BAML Trust Series 2016-C29 Class XA 1.501% 05/15/49		10/01/2024	Paydown				8,544	2,280		(2,280)		(2,280)						1,150	05/15/2049
61766E-BF-1	Morgan Stanley BAML Trust Series 2016-C29 Class XA 1.501% 05/15/49		11/01/2024	Paydown				8,007	2,136		(2,136)		(2,136)						1,191	05/15/2049
61766E-BF-1	Morgan Stanley BAML Trust Series 2016-C29 Class XA 1.501% 05/15/49		12/01/2024	Paydown				8,612	2,298		(2,298)		(2,298)						1,391	05/15/2049
61767F-BB-6	Morgan Stanley Capital I Trust Series 2016-UB11 Class XA 1.431% 08/15/49		01/01/2024	Paydown				15,280	4,567		(4,567)		(4,567)						177	08/15/2049
61767F-BB-6	Morgan Stanley Capital I Trust Series 2016-UB11 Class XA 1.431% 08/15/49		02/01/2024	Paydown				15,289	4,570		(4,570)		(4,570)						339	08/15/2049
61767F-BB-6	Morgan Stanley Capital I Trust Series 2016-UB11 Class XA 1.431% 08/15/49		03/01/2024	Paydown				17,010	5,084		(5,084)		(5,084)						558	08/15/2049
61767F-BB-6	Morgan Stanley Capital I Trust Series 2016-UB11 Class XA 1.431% 08/15/49		04/01/2024	Paydown				15,455	4,619		(4,619)		(4,619)						686	08/15/2049
61767F-BB-6	Morgan Stanley Capital I Trust Series 2016-UB11 Class XA 1.431% 08/15/49		05/01/2024	Paydown				16,316	4,877		(4,877)		(4,877)						897	08/15/2049
61767F-BB-6	Morgan Stanley Capital I Trust Series 2016-UB11 Class XA 1.431% 08/15/49		06/01/2024	Paydown				15,571	4,654		(4,654)		(4,654)						1,037	08/15/2049
61767F-BB-6	Morgan Stanley Capital I Trust Series 2016-UB11 Class XA 1.431% 08/15/49		07/01/2024	Paydown				17,610	5,263		(5,263)		(5,263)						1,359	08/15/2049
61767F-BB-6	Morgan Stanley Capital I Trust Series 2016-UB11 Class XA 1.431% 08/15/49		08/01/2024	Paydown				15,688	4,689		(4,689)		(4,689)						1,392	08/15/2049
61767F-BB-6	Morgan Stanley Capital I Trust Series 2016-UB11 Class XA 1.431% 08/15/49		09/01/2024	Paydown				15,610	4,666		(4,666)		(4,666)						1,566	08/15/2049
61767F-BB-6	Morgan Stanley Capital I Trust Series 2016-UB11 Class XA 1.431% 08/15/49		10/01/2024	Paydown				16,474	4,924		(4,924)		(4,924)						1,827	08/15/2049
61767F-BB-6	Morgan Stanley Capital I Trust Series 2016-UB11 Class XA 1.431% 08/15/49		11/01/2024	Paydown				15,865	4,742		(4,742)		(4,742)						1,943	08/15/2049
61767F-BB-6	Morgan Stanley Capital I Trust Series 2016-UB11 Class XA 1.431% 08/15/49		12/01/2024	Paydown				16,715	4,996		(4,996)		(4,996)						2,223	08/15/2049
61771M-AX-8	Morgan Stanley Capital I Trust Series 2019-H7 Class XA 1.223% 07/15/52		01/01/2024	Paydown				2,521	1,361		(1,361)		(1,361)						30	07/15/2052
61771M-AX-8	Morgan Stanley Capital I Trust Series 2019-H7 Class XA 1.223% 07/15/52		02/01/2024	Paydown				2,618	1,414		(1,414)		(1,414)						59	07/15/2052
61771M-AX-8	Morgan Stanley Capital I Trust Series 2019-H7 Class XA 1.223% 07/15/52		03/01/2024	Paydown				3,091	1,669		(1,669)		(1,669)						102	07/15/2052
61771M-AX-8	Morgan Stanley Capital I Trust Series 2019-H7 Class XA 1.223% 07/15/52		04/01/2024	Paydown				2,641	1,426		(1,426)		(1,426)						118	07/15/2052
61771M-AX-8	Morgan Stanley Capital I Trust Series 2019-H7 Class XA 1.223% 07/15/52		05/01/2024	Paydown				18,673	10,081		(10,081)		(10,081)						1,043	07/15/2052
61771M-AX-8	Morgan Stanley Capital I Trust Series 2019-H7 Class XA 1.223% 07/15/52		06/01/2024	Paydown				65,242	35,223		(35,223)		(35,223)						4,412	07/15/2052
61771M-AX-8	Morgan Stanley Capital I Trust Series 2019-H7 Class XA 1.223% 07/15/52		07/01/2024	Paydown				71,065	38,367		(38,367)		(38,367)						5,547	07/15/2052
61771M-AX-8	Morgan Stanley Capital I Trust Series 2019-H7 Class XA 1.223% 07/15/52		08/01/2024	Paydown				2,595	1,401		(1,401)		(1,401)						232	07/15/2052
61771M-AX-8	Morgan Stanley Capital I Trust Series 2019-H7 Class XA 1.223% 07/15/52		09/01/2024	Paydown				50,680	27,361		(27,361)		(27,361)						5,112	07/15/2052
61771M-AX-8	Morgan Stanley Capital I Trust Series 2019-H7 Class XA 1.223% 07/15/52		10/01/2024	Paydown				3,263	1,762		(1,762)		(1,762)						362	07/15/2052

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
61771M-AX-8	Morgan Stanley Capital I Trust Series 2019-H7 Class XA 1.223% 07/15/52		11/01/2024	Paydown				1,981	1,070		(1,070)		(1,070)						242	07/15/2052
61771M-AX-8	Morgan Stanley Capital I Trust Series 2019-H7 Class XA 1.223% 07/15/52		12/01/2024	Paydown				2,788	1,505		(1,505)		(1,505)						369	07/15/2052
637639-AJ-4	NATIONAL SECS CLEARING SR GLBL 144A 25 5.150% 05/30/25		04/26/2024	MGIC Investment Corporation		1,883,574	1,890,000	1,876,411	1,877,983		2,633		2,633		1,880,616		2,958	2,958	39,475	05/30/2025
65341K-BQ-8	NextGear Floorplan Mster Trust Series 21-1A Class A 0.850% 07/15/26		07/15/2024	Paydown		650,000	650,000	649,857	649,974		26		26		650,000				3,223	07/15/2026
65364U-AK-2	Niagara Mohawk Power 3.508% 10/01/24		10/01/2024	Maturity		13,080,000	13,080,000	13,707,055	13,118,166		(38,166)		(38,166)		13,080,000				458,846	10/01/2024
677050-AC-0	Oglethorpe Power Corp 6.191% 01/01/31		01/01/2024	Redemption 100.0000		1,015,000	1,015,000	1,207,850	1,108,672		(93,672)		(93,672)		1,015,000				31,419	01/01/2031
68389X-BS-3	Oracle Corp SR GLBL NT 24 2.950% 11/15/24		10/29/2024	MGIC Investment Corporation		389,550	390,000	378,534	380,047		9,418		9,418		389,465		85	85	10,994	11/15/2024
68902V-AH-0	OTIS WORLDWIDE CORP 2.056% 04/05/25		10/29/2024	MGIC Investment Corporation		404,585	410,000	387,565	393,187		10,892		10,892		404,079		506	506	8,992	04/05/2025
693342-AF-4	PG&E Wildfire Recovery EXT SR SEC AMZ33 4.022% 06/01/31		06/01/2024	Redemption 100.0000		690,296	690,296	690,278	690,401		(105)		(105)		690,296				13,882	06/01/2031
693342-AF-4	PG&E Wildfire Recovery EXT SR SEC AMZ33 4.022% 06/01/31		12/01/2024	Redemption 100.0000		705,068	705,068	705,050	705,176		(108)		(108)		705,068				28,358	06/01/2031
693475-AP-0	Pnc Financial Services 3.900% 04/29/24		04/29/2024	Maturity		2,150,000	2,150,000	2,194,372	2,151,506		(1,506)		(1,506)		2,150,000				41,925	04/29/2024
693475-AV-7	Pnc Financial Services 3.500% 01/23/24		01/23/2024	Maturity		500,000	500,000	539,260	500,000						500,000				8,750	01/23/2024
693475-BQ-7	Pnc Financial Services 5.812% 06/12/26		04/26/2024	MGIC Investment Corporation		229,690	230,000	230,000	230,000						230,000		(310)	(310)	4,976	06/12/2026
70450Y-AC-7	Paypal Holdings Inc 2.400% 10/01/24		10/01/2024	Maturity		250,000	250,000	263,760	252,771		(2,771)		(2,771)		250,000				6,000	10/01/2024
709599-BB-9	Penske Truck Leasing 3.900% 02/01/24		02/01/2024	Maturity		12,775,000	12,775,000	12,748,939	12,774,567		433		433		12,775,000				249,113	02/01/2024
714046-AL-3	Perkinelmer Inc 0.850% 09/15/24		04/26/2024	MGIC Investment Corporation		196,137	200,000	199,876	199,971		13		13		199,984		(3,847)	(3,847)	1,044	09/15/2024
718172-BM-0	Philip Morris Intl Inc 3.250% 11/10/24		10/29/2024	MGIC Investment Corporation		1,323,731	1,325,000	1,359,834	1,328,482		(3,348)		(3,348)		1,325,133		(1,403)	(1,403)	41,747	11/10/2024
718172-BM-0	Philip Morris Intl Inc 3.250% 11/10/24		10/29/2024	MGIC Investment Corporation		4,295,881	4,300,000	4,394,994	4,309,632		(9,264)		(9,264)		4,300,369		(4,488)	(4,488)	135,480	11/10/2024
718546-AY-0	Phillips 66 0.900% 02/15/24		02/15/2024	Maturity		225,000	225,000	224,757	224,991		9		9		225,000				1,013	02/15/2024
718546-AY-0	Phillips 66 0.900% 02/15/24		02/15/2024	Maturity		14,465,000	14,465,000	14,449,378	14,464,402		598		598		14,465,000				65,093	02/15/2024
74256L-EJ-4	Principal Lfe Glb Fnd Ii 0.500% 01/08/24		01/08/2024	Maturity		250,000	250,000	249,803	249,999		1		1		250,000				625	01/08/2024
74368C-BA-1	Protective Life Global 0.473% 01/12/24		01/12/2024	Maturity		500,000	500,000	500,000	500,000						500,000				1,183	01/12/2024
756109-AQ-7	Realty Income Corp 3.875% 07/15/24		07/15/2024	Maturity		6,025,000	6,025,000	6,361,918	6,037,315		(12,315)		(12,315)		6,025,000				233,469	07/15/2024
760759-AQ-3	Republic Services Inc 3.200% 03/15/25		10/29/2024	MGIC Investment Corporation		3,673,367	3,700,000	3,684,608	3,697,880		1,445		1,445		3,699,325		(25,958)	(25,958)	132,871	03/15/2025
771196-BE-1	Roche Holdings Inc 3.350% 09/30/24		09/30/2024	Maturity		16,260,000	16,260,000	17,142,403	16,312,842		(52,842)		(52,842)		16,260,000				544,710	09/30/2024
784424-AD-5	SLC Student Loan Trust Series 07-1 Class A4 5.372% 05/15/29		02/15/2024	Paydown		13,071	13,071	12,736	12,866		205		205		13,071				189	05/15/2029
784424-AD-5	SLC Student Loan Trust Series 07-1 Class A4 5.372% 05/15/29		05/15/2024	Paydown		24,022	24,022	23,406	23,645		377		377		24,022				689	05/15/2029
784424-AD-5	SLC Student Loan Trust Series 07-1 Class A4 5.372% 05/15/29		08/15/2024	Paydown		42,149	42,149	41,069	41,488		662		662		42,149				1,820	05/15/2029
80287D-AB-3	SANTANR DRV AUTO REC TR 2023-6 Auto receivables 6.080% 05/17/27		02/15/2024	Paydown		4,785	4,785	4,785	4,785						4,785				49	05/17/2027
80287D-AB-3	SANTANR DRV AUTO REC TR 2023-6 Auto receivables 6.080% 05/17/27		03/15/2024	Paydown		22,624	22,624	22,624	22,624						22,624				344	05/17/2027
80287D-AB-3	SANTANR DRV AUTO REC TR 2023-6 Auto receivables 6.080% 05/17/27		04/15/2024	Paydown		28,071	28,071	28,070	28,070		1		1		28,071				569	05/17/2027
80287D-AB-3	SANTANR DRV AUTO REC TR 2023-6 Auto receivables 6.080% 05/17/27		04/26/2024	MGIC Investment Corporation		194,838	194,520	194,518	194,516		(7)		(7)		194,509		329	329	4,304	05/17/2027

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
802918-AC-6	Santander Drive Auto Rec Trust Series 22-5 Class A3 4.490% 11/16/26		01/15/2024	Paydown		785,648	785,648	785,627	785,614		34		34		785,648				2,940	11/16/2026
802918-AC-6	Santander Drive Auto Rec Trust Series 22-5 Class A3 4.490% 11/16/26		02/15/2024	Paydown		707,534	707,534	707,515	707,503		31		31		707,534				5,295	11/16/2026
802918-AC-6	Santander Drive Auto Rec Trust Series 22-5 Class A3 4.490% 11/16/26		03/15/2024	Paydown		713,360	713,360	713,341	713,328		31		31		713,360				8,007	11/16/2026
802918-AC-6	Santander Drive Auto Rec Trust Series 22-5 Class A3 4.490% 11/16/26		04/15/2024	Paydown		719,795	719,795	719,776	719,764		32		32		719,795				10,773	11/16/2026
802918-AC-6	Santander Drive Auto Rec Trust Series 22-5 Class A3 4.490% 11/16/26		05/15/2024	Paydown		688,066	688,066	688,048	688,036		30		30		688,066				12,873	11/16/2026
802918-AC-6	Santander Drive Auto Rec Trust Series 22-5 Class A3 4.490% 11/16/26		06/15/2024	Paydown		640,335	640,335	640,318	640,307		28		28		640,335				14,376	11/16/2026
802918-AC-6	Santander Drive Auto Rec Trust Series 22-5 Class A3 4.490% 11/16/26		07/15/2024	Paydown		594,158	594,158	594,142	594,132		26		26		594,158				15,562	11/16/2026
802918-AC-6	Santander Drive Auto Rec Trust Series 22-5 Class A3 4.490% 11/16/26		08/15/2024	Paydown		621,082	621,082	621,065	621,055		27		27		621,082				18,591	11/16/2026
802918-AC-6	Santander Drive Auto Rec Trust Series 22-5 Class A3 4.490% 11/16/26		09/15/2024	Paydown		643,968	643,968	643,951	643,940		28		28		643,968				21,686	11/16/2026
802918-AC-6	Santander Drive Auto Rec Trust Series 22-5 Class A3 4.490% 11/16/26		10/15/2024	Paydown		553,088	553,088	553,073	553,063		24		24		553,088				20,695	11/16/2026
808513-AL-9	Charles Schwab Corp 3.000% 03/10/25		10/29/2024	MGIC Investment Corporation		9,974,243	10,050,000	10,007,790	10,044,289		3,941		3,941		10,048,230		(73,987)	(73,987)	342,538	03/10/2025
817826-AB-6	7-Eleven Inc 0.800% 02/10/24		02/10/2024	Maturity		675,000	675,000	674,440	674,979		21		21		675,000				2,700	02/10/2024
817826-AB-6	7-Eleven Inc 0.800% 02/10/24		02/10/2024	Maturity		16,705,000	16,705,000	16,691,073	16,704,489		511		511		16,705,000				66,820	02/10/2024
845743-BP-7	Southwestern Public Serv 3.300% 06/15/24		06/15/2024	Maturity		4,300,000	4,300,000	4,451,145	4,300,000						4,300,000				70,950	06/15/2024
85236K-AC-6	Stack Infrastructure Issuer Series 19-2A Class A2 3.080% 10/25/44		03/25/2024	Paydown		4,085,000	4,085,000	4,085,000	4,085,000						4,085,000				29,707	10/25/2044
855244-BB-4	Starbucks Corp 5.720% 02/14/24		02/14/2024	Maturity		794,000	794,000	789,859	793,682		318		318		794,000				11,986	02/14/2024
86944B-AF-0	Sutter Health 1.321% 08/15/25		02/28/2024	MGIC Assurance Corporation		3,906,140	4,155,000	4,155,000	4,155,000						4,155,000		(248,860)	(248,860)	29,426	08/15/2025
87165B-AD-5	Synchrony Financial 4.250% 08/15/24		08/15/2024	Maturity		11,200,000	11,200,000	11,702,001	11,224,028		(24,028)		(24,028)		11,200,000				476,000	08/15/2024
88240T-AA-9	Texas Electric Mkt Stabl 4.265% 08/01/34		02/01/2024	Redemption 100.0000		236,875	236,875	236,872	236,879		(4)		(4)		236,875				5,051	08/01/2034
88240T-AA-9	Texas Electric Mkt Stabl 4.265% 08/01/34		08/01/2024	Redemption 100.0000		241,734	241,734	241,730	241,738		(4)		(4)		241,734				10,310	08/01/2034
883556-CS-9	Thermo Fisher Scientific 1.215% 10/18/24		10/18/2024	Maturity		425,000	425,000	425,000	425,000						425,000				5,164	10/18/2024
89238J-AC-9	Toyota Auto Receivables Owners Series 21-D Class A3 0.710% 04/15/26		01/15/2024	Paydown		19,344	19,344	19,343	19,344						19,344				11	04/15/2026
89238J-AC-9	Toyota Auto Receivables Owners Series 21-D Class A3 0.710% 04/15/26		02/15/2024	Paydown		20,644	20,644	20,643	20,644						20,644				24	04/15/2026
89238J-AC-9	Toyota Auto Receivables Owners Series 21-D Class A3 0.710% 04/15/26		03/15/2024	Paydown		19,430	19,430	19,430	19,430						19,430				35	04/15/2026
89238J-AC-9	Toyota Auto Receivables Owners Series 21-D Class A3 0.710% 04/15/26		04/15/2024	Paydown		19,572	19,572	19,572	19,572						19,572				46	04/15/2026
89238J-AC-9	Toyota Auto Receivables Owners Series 21-D Class A3 0.710% 04/15/26		04/26/2024	MGIC Investment Corporation		198,944	203,975	203,971	203,974						203,974		(5,030)	(5,030)	527	04/15/2026
90276F-AU-8	UBS Commercial Mtg Trust Series 18-C10 Class ASB 4.213% 05/15/51		01/01/2024	Redemption 100.0000		15,745	15,745	18,052	16,744		(1,000)		(1,000)		15,745				55	05/15/2051
90276F-AU-8	UBS Commercial Mtg Trust Series 18-C10 Class ASB 4.213% 05/15/51		02/16/2024	Redemption 100.0000		15,816	15,816	18,134	16,820		(1,004)		(1,004)		15,816				111	05/15/2051
90276F-AU-8	UBS Commercial Mtg Trust Series 18-C10 Class ASB 4.213% 05/15/51		03/01/2024	Redemption 100.0000		18,974	18,974	21,754	20,178		(1,205)		(1,205)		18,974				200	05/15/2051
90276F-AU-8	UBS Commercial Mtg Trust Series 18-C10 Class ASB 4.213% 05/15/51		04/01/2024	Redemption 100.0000		15,975	15,975	18,315	16,989		(1,014)		(1,014)		15,975				224	05/15/2051

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
90276F-AU-8	UBS Commercial Mtg Trust Series 18-C10 Class ASB 4.213% 05/15/51		05/01/2024	Redemption 100.0000		17,585	17,585	20,162	18,701		(1,116)		(1,116)		17,585				309	05/15/2051
90276F-AU-8	UBS Commercial Mtg Trust Series 18-C10 Class ASB 4.213% 05/15/51		06/01/2024	Redemption 100.0000		16,127	16,127	18,490	17,151		(1,024)		(1,024)		16,127				340	05/15/2051
90276F-AU-8	UBS Commercial Mtg Trust Series 18-C10 Class ASB 4.213% 05/15/51		07/01/2024	Redemption 100.0000		17,733	17,733	20,332	18,859		(1,126)		(1,126)		17,733				436	05/15/2051
90276F-AU-8	UBS Commercial Mtg Trust Series 18-C10 Class ASB 4.213% 05/15/51		08/01/2024	Redemption 100.0000		16,281	16,281	18,667	17,315		(1,034)		(1,034)		16,281				457	05/15/2051
90276F-AU-8	UBS Commercial Mtg Trust Series 18-C10 Class ASB 4.213% 05/15/51		09/01/2024	Redemption 100.0000		16,355	16,355	18,752	17,394		(1,038)		(1,038)		16,355				517	05/15/2051
90276F-AU-8	UBS Commercial Mtg Trust Series 18-C10 Class ASB 4.213% 05/15/51		10/01/2024	Redemption 100.0000		17,955	17,955	20,586	19,095		(1,140)		(1,140)		17,955				630	05/15/2051
90276F-AU-8	UBS Commercial Mtg Trust Series 18-C10 Class ASB 4.213% 05/15/51		11/01/2024	Redemption 100.0000		16,512	16,512	18,931	17,560		(1,048)		(1,048)		16,512				638	05/15/2051
90276F-AU-8	UBS Commercial Mtg Trust Series 18-C10 Class ASB 4.213% 05/15/51		12/01/2024	Redemption 100.0000		17,925	17,925	20,552	19,063		(1,138)		(1,138)		17,925				755	05/15/2051
91159H-HG-8	Us Bancorp 3.700% 01/30/24		01/30/2024	Maturity		3,445,000	3,445,000	3,717,741	3,445,000						3,445,000				63,733	01/30/2024
91159H-HK-9	Us Bancorp 3.600% 09/11/24		09/11/2024	Maturity		5,100,000	5,100,000	5,283,432	5,113,652		(13,652)		(13,652)		5,100,000				183,600	09/11/2024
91324P-DN-9	Unitedhealth Group Inc 3.700% 12/15/25		04/26/2024	MGIC Investment Corporation		170,454	175,000	195,815	183,936		(1,438)		(1,438)		182,498		(12,044)	(12,044)	2,356	12/15/2025
92343V-FS-8	Verizon Communications 0.850% 11/20/25		11/26/2024	Call 96.6440		289,932	300,000	299,970	299,989		5		5		299,994				(7,470)	11/20/2025
92343V-GF-5	Verizon Communications 0.750% 03/22/24		03/22/2024	Maturity		650,000	650,000	650,873	650,068		(68)		(68)		650,000				2,438	03/22/2024
92343V-GG-3	Verizon Communications 1.450% 03/20/26		11/26/2024	Call 96.3470		578,082	600,000	603,558	601,613		(676)		(676)		600,937				(12,560)	03/20/2026
92556H-AB-3	Viacom CBS Inc 4.950% 01/15/31		03/25/2024	Goldman Sachs & Co.		5,352,120	6,000,000	7,098,720	6,815,192		(25,924)		(25,924)		6,789,267		(1,437,147)	(1,437,147)	207,900	01/15/2031
92556H-AD-9	Viacom CBS Inc 4.200% 05/19/32		03/25/2024	Barnett Bank		2,114,318	2,544,000	3,060,636	2,932,372		(10,361)		(10,361)		2,922,011		(807,693)	(807,693)	37,990	05/19/2032
92556H-AD-9	Viacom CBS Inc 4.200% 05/19/32		03/25/2024	Barnett Bank		2,922,253	3,516,000	4,230,029	4,052,760		(14,320)		(14,320)		4,038,440		(1,116,187)	(1,116,187)	52,506	05/19/2032
928668-BU-5	Volkswagen Group America 5.800% 09/12/25		04/26/2024	MGIC Investment Corporation		350,002	350,000	349,430	349,472		114		114		349,586		416	416	12,631	09/12/2025
92938V-AW-5	Wf-Rbs Commercial Mortgage Tru Series 2014-C19 Class XA 0.838% 03/15/47		01/01/2024	Paydown				289,491											4,015	03/15/2047
92938V-AW-5	Wf-Rbs Commercial Mortgage Tru Series 2014-C19 Class XA 0.838% 03/15/47		02/01/2024	Paydown				404,204											10,058	03/15/2047
92939K-AH-1	WF RBS Commercial Mtg Trust Series 2014 C24 Class XA 0.813% 11/15/47		01/01/2024	Paydown				13,578	694		(694)		(694)						174	11/15/2047
92939K-AH-1	WF RBS Commercial Mtg Trust Series 2014 C24 Class XA 0.813% 11/15/47		02/01/2024	Paydown				2,211	113		(113)		(113)						52	11/15/2047
92939K-AH-1	WF RBS Commercial Mtg Trust Series 2014 C24 Class XA 0.813% 11/15/47		03/01/2024	Paydown				2,500	128		(128)		(128)						86	11/15/2047
92939K-AH-1	WF RBS Commercial Mtg Trust Series 2014 C24 Class XA 0.813% 11/15/47		04/01/2024	Paydown				2,229	114		(114)		(114)						106	11/15/2047
92939K-AH-1	WF RBS Commercial Mtg Trust Series 2014 C24 Class XA 0.813% 11/15/47		05/01/2024	Paydown				253,083	12,943		(12,943)		(12,943)						14,740	11/15/2047
92939K-AH-1	WF RBS Commercial Mtg Trust Series 2014 C24 Class XA 0.813% 11/15/47		06/01/2024	Paydown				58,028	2,968		(2,968)		(2,968)						4,155	11/15/2047
92939K-AH-1	WF RBS Commercial Mtg Trust Series 2014 C24 Class XA 0.813% 11/15/47		07/01/2024	Paydown				249,483	12,759		(12,759)		(12,759)						20,663	11/15/2047
92939K-AH-1	WF RBS Commercial Mtg Trust Series 2014 C24 Class XA 0.813% 11/15/47		08/01/2024	Paydown				63,604	3,253		(3,253)		(3,253)						6,065	11/15/2047
92939K-AH-1	WF RBS Commercial Mtg Trust Series 2014 C24 Class XA 0.813% 11/15/47		09/01/2024	Paydown				184,829	9,453		(9,453)		(9,453)						19,877	11/15/2047
92939K-AH-1	WF RBS Commercial Mtg Trust Series 2014 C24 Class XA 0.813% 11/15/47		10/01/2024	Paydown				373,091	19,081		(19,081)		(19,081)						43,887	11/15/2047
92939K-AH-1	WF RBS Commercial Mtg Trust Series 2014 C24 Class XA 0.813% 11/15/47		11/01/2024	Paydown				305,558	15,627		(15,627)		(15,627)						39,191	11/15/2047
92939U-AF-3	Wec Energy Group Inc 0.800% 03/15/24		03/15/2024	Maturity		525,000	525,000	526,286	525,057		(57)		(57)		525,000				2,100	03/15/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
94989A-AU-9	Wells Fargo Comm Mtg Trust Series 14-LC18 Class A5 3.405% 12/15/47		11/01/2024	Redemption 100.0000		2,610,192	2,610,192	2,856,359	2,666,323		(56,131)		(56,131)		2,610,192				81,471	12/15/2047
94989A-AU-9	Wells Fargo Comm Mtg Trust Series 14-LC18 Class A5 3.405% 12/15/47		12/17/2024	Redemption 100.0000		4,889,808	4,889,808	5,350,965	4,994,961		(105,153)		(105,153)		4,889,808				166,498	12/15/2047
94989H-AQ-3	Wells Fargo Commercial Mortgag Series 15-NXS1 Class A5 3.148% 05/15/48		10/29/2024	MGIC Investment Corporation		1,189,326	1,200,000	1,307,859	1,228,115		(21,549)		(21,549)		1,206,566		(17,240)	(17,240)	34,418	05/15/2048
94989H-AZ-3	Wells Fargo Commercial Mortgag Series 2015 NXS1 Class XA 0.908% 05/15/48		01/01/2024	Paydown				6,133	712		(712)		(712)						76	05/15/2048
94989H-AZ-3	Wells Fargo Commercial Mortgag Series 2015 NXS1 Class XA 0.908% 05/15/48		02/01/2024	Paydown				6,156	714		(714)		(714)						144	05/15/2048
94989H-AZ-3	Wells Fargo Commercial Mortgag Series 2015 NXS1 Class XA 0.908% 05/15/48		03/01/2024	Paydown				77,985	9,048		(9,048)		(9,048)						2,675	05/15/2048
94989H-AZ-3	Wells Fargo Commercial Mortgag Series 2015 NXS1 Class XA 0.908% 05/15/48		04/01/2024	Paydown				6,062	703		(703)		(703)						281	05/15/2048
94989H-AZ-3	Wells Fargo Commercial Mortgag Series 2015 NXS1 Class XA 0.908% 05/15/48		05/01/2024	Paydown				6,416	744		(744)		(744)						366	05/15/2048
94989H-AZ-3	Wells Fargo Commercial Mortgag Series 2015 NXS1 Class XA 0.908% 05/15/48		06/01/2024	Paydown				135,538	15,726		(15,726)		(15,726)						9,378	05/15/2048
94989H-AZ-3	Wells Fargo Commercial Mortgag Series 2015 NXS1 Class XA 0.908% 05/15/48		07/01/2024	Paydown				6,014	698		(698)		(698)						477	05/15/2048
94989H-AZ-3	Wells Fargo Commercial Mortgag Series 2015 NXS1 Class XA 0.908% 05/15/48		08/01/2024	Paydown				5,732	665		(665)		(665)						521	05/15/2048
94989H-AZ-3	Wells Fargo Commercial Mortgag Series 2015 NXS1 Class XA 0.908% 05/15/48		09/01/2024	Paydown				5,752	667		(667)		(667)						590	05/15/2048
94989H-AZ-3	Wells Fargo Commercial Mortgag Series 2015 NXS1 Class XA 0.908% 05/15/48		10/01/2024	Paydown				40,571	4,707		(4,707)		(4,707)						4,572	05/15/2048
94989H-AZ-3	Wells Fargo Commercial Mortgag Series 2015 NXS1 Class XA 0.908% 05/15/48		11/01/2024	Paydown				75,539	8,764		(8,764)		(8,764)						9,386	05/15/2048
94989H-AZ-3	Wells Fargo Commercial Mortgag Series 2015 NXS1 Class XA 0.908% 05/15/48		12/01/2024	Paydown				157,832	18,313		(18,313)		(18,313)						21,166	05/15/2048
94989J-AZ-9	Wells Fargo Commercial Mortgag Series 15-C28 Class A4 3.540% 05/15/48		10/29/2024	MGIC Investment Corporation		5,193,305	5,238,196	5,818,490	5,408,020		(113,465)		(113,465)		5,294,555		(101,251)	(101,251)	168,949	05/15/2048
94989J-AZ-9	Wells Fargo Commercial Mortgag Series 15-C28 Class A4 3.540% 05/15/48		10/29/2024	MGIC Investment Corporation		991,430	1,000,000	1,093,281	1,030,319		(20,307)		(20,307)		1,010,012		(18,582)	(18,582)	32,253	05/15/2048
94989K-AV-5	Wells Fargo Comm Mtg Trust Series 15-C29 Class A4 3.637% 06/15/48		10/29/2024	MGIC Investment Corporation		594,532	600,000	664,477	619,590		(12,195)		(12,195)		607,395		(12,863)	(12,863)	19,882	06/15/2048
95000F-AW-6	Wells Fargo Commercial Mortgag Series 2016-C35 Class XA 1.866% 07/15/48		01/01/2024	Paydown				13,977	3,618		(3,618)		(3,618)						164	07/15/2048
95000F-AW-6	Wells Fargo Commercial Mortgag Series 2016-C35 Class XA 1.866% 07/15/48		02/01/2024	Paydown				12,832	3,322		(3,322)		(3,322)						290	07/15/2048
95000F-AW-6	Wells Fargo Commercial Mortgag Series 2016-C35 Class XA 1.866% 07/15/48		03/01/2024	Paydown				16,102	4,168		(4,168)		(4,168)						539	07/15/2048
95000F-AW-6	Wells Fargo Commercial Mortgag Series 2016-C35 Class XA 1.866% 07/15/48		04/01/2024	Paydown				13,601	3,521		(3,521)		(3,521)						615	07/15/2048
95000F-AW-6	Wells Fargo Commercial Mortgag Series 2016-C35 Class XA 1.866% 07/15/48		05/01/2024	Paydown				14,478	3,748		(3,748)		(3,748)						811	07/15/2048
95000F-AW-6	Wells Fargo Commercial Mortgag Series 2016-C35 Class XA 1.866% 07/15/48		06/01/2024	Paydown				13,878	3,593		(3,593)		(3,593)						941	07/15/2048
95000F-AW-6	Wells Fargo Commercial Mortgag Series 2016-C35 Class XA 1.866% 07/15/48		07/01/2024	Paydown				14,866	3,848		(3,848)		(3,848)						1,169	07/15/2048
95000F-AW-6	Wells Fargo Commercial Mortgag Series 2016-C35 Class XA 1.866% 07/15/48		08/01/2024	Paydown				16,924	4,381		(4,381)		(4,381)						1,530	07/15/2048
95000F-AW-6	Wells Fargo Commercial Mortgag Series 2016-C35 Class XA 1.866% 07/15/48		09/01/2024	Paydown				143,912	37,255		(37,255)		(37,255)						14,948	07/15/2048
95000F-AW-6	Wells Fargo Commercial Mortgag Series 2016-C35 Class XA 1.866% 07/15/48		10/01/2024	Paydown				68,678	17,779		(17,779)		(17,779)						7,875	07/15/2048

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
95000F-AW-6	Wells Fargo Commercial Mortgag Series 2016-C35 Class XA 1.866% 07/15/48		11/01/2024	Paydown				12,726	3,294		(3,294)		(3,294)						1,608	07/15/2048
95000F-AW-6	Wells Fargo Commercial Mortgag Series 2016-C35 Class XA 1.866% 07/15/48		12/01/2024	Paydown				14,656	3,794		(3,794)		(3,794)						2,010	07/15/2048
95000G-BB-9	Wells Fargo Commercial Mortgag 2016 BNK1 XA 1.706% 08/15/49		01/01/2024	Paydown				13,120	3,235		(3,235)		(3,235)						148	08/15/2049
95000G-BB-9	Wells Fargo Commercial Mortgag 2016 BNK1 XA 1.706% 08/15/49		02/01/2024	Paydown				13,171	3,248		(3,248)		(3,248)						286	08/15/2049
95000G-BB-9	Wells Fargo Commercial Mortgag 2016 BNK1 XA 1.706% 08/15/49		03/01/2024	Paydown				14,905	3,675		(3,675)		(3,675)						479	08/15/2049
95000G-BB-9	Wells Fargo Commercial Mortgag 2016 BNK1 XA 1.706% 08/15/49		04/01/2024	Paydown				13,282	3,275		(3,275)		(3,275)						576	08/15/2049
95000G-BB-9	Wells Fargo Commercial Mortgag 2016 BNK1 XA 1.706% 08/15/49		05/01/2024	Paydown				14,172	3,494		(3,494)		(3,494)						763	08/15/2049
95000G-BB-9	Wells Fargo Commercial Mortgag 2016 BNK1 XA 1.706% 08/15/49		06/01/2024	Paydown				13,391	3,302		(3,302)		(3,302)						871	08/15/2049
95000G-BB-9	Wells Fargo Commercial Mortgag 2016 BNK1 XA 1.706% 08/15/49		07/01/2024	Paydown				14,277	3,520		(3,520)		(3,520)						1,078	08/15/2049
95000G-BB-9	Wells Fargo Commercial Mortgag 2016 BNK1 XA 1.706% 08/15/49		08/01/2024	Paydown				13,500	3,329		(3,329)		(3,329)						1,171	08/15/2049
95000G-BB-9	Wells Fargo Commercial Mortgag 2016 BNK1 XA 1.706% 08/15/49		09/01/2024	Paydown				13,553	3,342		(3,342)		(3,342)						1,328	08/15/2049
95000G-BB-9	Wells Fargo Commercial Mortgag 2016 BNK1 XA 1.706% 08/15/49		10/01/2024	Paydown				14,435	3,559		(3,559)		(3,559)						1,565	08/15/2049
95000G-BB-9	Wells Fargo Commercial Mortgag 2016 BNK1 XA 1.706% 08/15/49		11/01/2024	Paydown				13,664	3,369		(3,369)		(3,369)						1,635	08/15/2049
95000G-BB-9	Wells Fargo Commercial Mortgag 2016 BNK1 XA 1.706% 08/15/49		12/01/2024	Paydown				14,549	3,587		(3,587)		(3,587)						1,892	08/15/2049
95000U-2K-8	Wells Fargo & Company 2.164% 02/11/26		04/26/2024	MGIC Investment Corporation		631,116	650,000	673,901	657,156		(2,036)		(2,036)		655,120		(24,004)	(24,004)	9,963	02/11/2026
95000U-2T-9	Wells Fargo & Company 0.805% 05/19/25		04/26/2024	MGIC Investment Corporation		398,580	400,000	400,000	400,000						400,000		(1,420)	(1,420)	1,404	05/19/2025
96221T-AH-0	Wf-Rbs Commercial Mortgage Tru Series 2014-LC14 Class XA 1.109% 03/15/47		01/01/2024	Paydown				686,576											8,217	03/15/2047
96950F-AQ-7	Williams Companies Inc 3.900% 01/15/25		10/29/2024	MGIC Investment Corporation		7,310,583	7,330,000	7,307,277	7,327,346		2,106		2,106		7,329,452		(18,869)	(18,869)	368,455	01/15/2025
98956P-AU-6	Zimmer Biomet Holdings Inc 1.450% 11/22/24		04/26/2024	MGIC Investment Corporation		341,519	350,000	350,000	350,000						350,000		(8,481)	(8,481)	2,171	11/22/2024
064159-MK-9	Bank Of Nova Scotia 3.400% 02/11/24	A	02/11/2024	Maturity		10,000,000	10,000,000	9,990,900	9,999,781		219		219		10,000,000				170,000	02/11/2024
00131L-AB-1	Aia Group Ltd 3.200% 03/11/25	D	10/29/2024	MGIC Investment Corporation		3,900,018	3,930,000	3,925,009	3,929,319		469		469		3,929,788		(29,770)	(29,770)	142,528	03/11/2025
00185A-AF-1	AON GLOBAL LTD 3.500% 06/14/24	D	06/14/2024	Maturity		12,000,000	12,000,000	12,010,685	11,990,779		9,221		9,221		12,000,000				210,000	06/14/2024
01750C-AA-1	Allegro CLO Ltd Series 18-1A Class A 6.009% 06/13/31	D	01/01/2024	Paydown		499,577	499,577	499,977	515,592		(16,015)		(16,015)		499,577				8,625	06/13/2031
01750C-AA-1	Allegro CLO Ltd Series 18-1A Class A 6.009% 06/13/31	D	04/15/2024	Paydown		680,560	680,560	681,104	702,377		(21,817)		(21,817)		680,560				23,107	06/13/2031
01750C-AA-1	Allegro CLO Ltd Series 18-1A Class A 6.009% 06/13/31	D	06/25/2024	Paydown		5,479,146	5,479,146	5,483,529	5,654,793		(175,646)		(175,646)		5,479,146				258,328	06/13/2031
03764D-AH-4	Apid 2013-12A A Series 13-12A Class AR 5.989% 04/15/31	D	01/15/2024	Paydown		510,415	510,415	510,312	510,387		28		28		510,415				8,786	04/15/2031
03764D-AH-4	Apid 2013-12A A Series 13-12A Class AR 5.989% 04/15/31	D	04/15/2024	Paydown		772,140	772,140	771,986	772,098		42		42		772,140				26,138	04/15/2031
03764D-AH-4	Apid 2013-12A A Series 13-12A Class AR 5.989% 04/15/31	D	07/02/2024	Paydown		8,954,730	8,954,730	8,952,939	8,954,239		491		491		8,954,730				432,549	04/15/2031
03769R-AE-5	Apidos CLO Series 2022-40A 7.147% 07/15/35	D	08/09/2024	Paydown		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				259,659	07/15/2035

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
055780-AD-5	Bpce Sa 4.500% 03/15/25	D	10/29/2024	MGIC Investment Corporation		1,294,640	1,300,000	1,327,781	1,303,980		(2,709)		(2,709)		1,301,272		(6,631)	(6,631)	65,650	03/15/2025
055780-AD-5	Bpce Sa 4.500% 03/15/25	D	10/29/2024	MGIC Investment Corporation		3,485,570	3,500,000	3,527,479	3,503,722		(2,534)		(2,534)		3,501,187		(15,618)	(15,618)	176,750	03/15/2025
056162-AN-0	Babson CLO Ltd Series 15-1A Class AR 5.869% 01/20/31	D	01/22/2024	Paydown		871,204	871,204	867,414	870,548		656		656		871,204				15,167	01/20/2031
056162-AN-0	Babson CLO Ltd Series 15-1A Class AR 5.869% 01/20/31	D	04/22/2024	Paydown		1,316,975	1,316,975	1,311,246	1,315,984		991		991		1,316,975				44,797	01/20/2031
056162-AN-0	Babson CLO Ltd Series 15-1A Class AR 5.869% 01/20/31	D	07/22/2024	Paydown		1,830,616	1,830,616	1,822,653	1,829,238		1,378		1,378		1,830,616				92,700	01/20/2031
056162-AN-0	Babson CLO Ltd Series 15-1A Class AR 5.869% 01/20/31	D	10/21/2024	Paydown		1,408,178	1,408,178	1,402,053	1,407,119		1,060		1,060		1,408,178				94,565	01/20/2031
06759F-AB-2	Babson CLO Ltd Series 15-2A Class AR 6.069% 10/20/30	D	01/20/2024	Paydown		271,291	271,291	271,876	271,359		(68)		(68)		271,291				4,865	10/20/2030
06759F-AB-2	Babson CLO Ltd Series 15-2A Class AR 6.069% 10/20/30	D	04/22/2024	Paydown		376,957	376,957	377,769	377,051		(95)		(95)		376,957				13,210	10/20/2030
06759F-AB-2	Babson CLO Ltd Series 15-2A Class AR 6.069% 10/20/30	D	07/22/2024	Paydown		806,917	806,917	808,657	807,120		(203)		(203)		806,917				42,098	10/20/2030
06759F-AB-2	Babson CLO Ltd Series 15-2A Class AR 6.069% 10/20/30	D	10/21/2024	Paydown		418,024	418,024	418,926	418,129		(105)		(105)		418,024				28,924	10/20/2030
06759M-AG-6	Babson CLO Ltd Series 16-1A Class B1R 6.488% 07/23/30	D	04/23/2024	Paydown		5,640,000	5,640,000	5,640,000	5,640,000						5,640,000				207,162	07/23/2030
08181B-AS-8	Benefit Street Partners CLO Series 16-9A Class BR 6.629% 07/20/31	D	10/21/2024	Paydown		11,775,000	11,775,000	11,775,000	11,775,000						11,775,000				881,969	07/20/2031
12548M-BF-1	CIFC Funding Ltd Series 15-1A Class ARR 6.003% 01/22/31	D	01/22/2024	Paydown		112,419	112,419	112,667	112,489		(70)		(70)		112,419				1,928	01/22/2031
12548M-BF-1	CIFC Funding Ltd Series 15-1A Class ARR 6.003% 01/22/31	D	04/22/2024	Paydown		193,178	193,178	193,603	193,299		(120)		(120)		193,178				6,579	01/22/2031
12548M-BF-1	CIFC Funding Ltd Series 15-1A Class ARR 6.003% 01/22/31	D	07/22/2024	Paydown		191,739	191,739	192,161	191,858		(119)		(119)		191,739				9,775	01/22/2031
12548M-BF-1	CIFC Funding Ltd Series 15-1A Class ARR 6.003% 01/22/31	D	10/22/2024	Paydown		64,858	64,858	65,000	64,898		(40)		(40)		64,858				4,409	01/22/2031
14310K-AS-0	Carlyle Global Market Strategi Series 13-4A Class A1RR 5.909% 01/15/31	D	01/15/2024	Paydown		1,645,100	1,645,100	1,645,100	1,645,100						1,645,100				27,981	01/15/2031
14310K-AS-0	Carlyle Global Market Strategi Series 13-4A Class A1RR 5.909% 01/15/31	D	04/15/2024	Paydown		2,010,300	2,010,300	2,010,300	2,010,300						2,010,300				67,239	01/15/2031
14310K-AS-0	Carlyle Global Market Strategi Series 13-4A Class A1RR 5.909% 01/15/31	D	07/15/2024	Paydown		1,948,389	1,948,389	1,948,389	1,948,389						1,948,389				97,626	01/15/2031
14310K-AS-0	Carlyle Global Market Strategi Series 13-4A Class A1RR 5.909% 01/15/31	D	10/15/2024	Paydown		1,325,477	1,325,477	1,325,477	1,325,477						1,325,477				88,645	01/15/2031
14310K-AS-0	Carlyle Global Market Strategi Series 13-4A Class A1RR 5.909% 01/15/31	D	11/26/2024	Paydown		4,473,235	4,473,235	4,473,235	4,473,235						4,473,235				330,043	01/15/2031
14317P-AC-7	Carlyle Global Market Strat Series 18-2A Class A2 6.509% 10/15/31	D	03/20/2024	Redemption 100.0000		19,000,000	19,000,000	19,000,000	19,000,000						19,000,000				594,670	10/15/2031
225401-AM-0	UBS GROUP AG 2.593% 09/11/25	D	09/11/2024	Call 100.0000		2,795,000	2,795,000	2,795,000	2,795,000						2,795,000				72,474	09/11/2025
26244M-AQ-5	Dryden Senior Loan Fund Series 16-45A Class BR 6.555% 10/15/30	D	09/30/2024	Paydown		2,200,000	2,200,000	2,202,200	2,201,232		(1,232)		(1,232)		2,200,000				156,088	10/15/2030
26249Q-AU-2	Dryden Senior Loan Fund Series 15-38A Class BR 6.505% 07/15/30	D	03/14/2024	Call 100.0000		19,700,000	19,700,000	19,700,000	19,700,000						19,700,000				597,123	07/15/2030
302154-BT-5	Export-Import Bank Korea 2.875% 01/21/25	D	10/29/2024	MGIC Investment Corporation		1,293,921	1,300,000	1,293,279	1,299,196		629		629		1,299,824		(5,903)	(5,903)	47,549	01/21/2025
302154-BT-5	Export-Import Bank Korea 2.875% 01/21/25	D	10/29/2024	MGIC Investment Corporation		8,659,319	8,700,000	8,630,955	8,691,407		6,716		6,716		8,698,123		(38,805)	(38,805)	318,215	01/21/2025
38137H-BU-1	Goldentree Loan Opportunities Series 15-11A Class AR2 5.964% 01/18/31	D	01/18/2024	Paydown		2,778,324	2,778,324	2,760,264	2,774,817		3,507		3,507		2,778,324				47,760	01/18/2031

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38137H-BU-1	Goldentree Loan Opportunities Series 15-11A Class AR2 5.964% 01/18/31	D	04/18/2024	Paydown		2,661,062	2,661,062	2,643,765	2,657,703		3,359		3,359		2,661,062				90,338	01/18/2031
38137H-BU-1	Goldentree Loan Opportunities Series 15-11A Class AR2 5.964% 01/18/31	D	05/16/2024	Paydown		3,705,148	3,705,148	3,681,064	3,700,471		4,677		4,677		3,705,148				144,972	01/18/2031
48251T-AB-7	Kkr Financial Clo Ltd Series 20 Class B 6.405% 10/16/30	D	09/13/2024	Paydown		11,425,000	11,425,000	11,322,175	11,361,750		63,250		63,250		11,425,000				755,247	10/16/2030
48252Y-AE-9	KKR Financial Clo Ltd Series 23 Class B 6.629% 10/20/31	D	09/04/2024	Paydown		5,800,000	5,800,000	5,808,410	5,804,195		(4,195)		(4,195)		5,800,000				379,202	10/20/2031
553205-AC-9	MP CLO III Ltd Series 13-1A Class AR 6.129% 10/20/30	D	01/22/2024	Paydown		1,459,404	1,459,404	1,460,411	1,459,632		(227)		(227)		1,459,404				26,398	10/20/2030
553205-AC-9	MP CLO III Ltd Series 13-1A Class AR 6.129% 10/20/30	D	04/22/2024	Paydown		1,716,821	1,716,821	1,718,005	1,717,088		(268)		(268)		1,716,821				60,692	10/20/2030
553205-AC-9	MP CLO III Ltd Series 13-1A Class AR 6.129% 10/20/30	D	07/22/2024	Paydown		1,663,522	1,663,522	1,664,670	1,663,781		(253)		(253)		1,663,522				87,554	10/20/2030
553205-AC-9	MP CLO III Ltd Series 13-1A Class AR 6.129% 10/20/30	D	10/21/2024	Paydown		1,374,735	1,374,735	1,375,684	1,374,950		(214)		(214)		1,374,735				95,963	10/20/2030
55818Y-BN-0	Madison Park Funding Ltd Series 15-17A Class AR2 5.879% 07/21/30	D	01/22/2024	Paydown		391,913	391,913	391,913	391,913						391,913				6,611	07/21/2030
55818Y-BN-0	Madison Park Funding Ltd Series 15-17A Class AR2 5.879% 07/21/30	D	04/22/2024	Paydown		2,332,719	2,332,719	2,332,719	2,332,719						2,332,719				78,147	07/21/2030
55818Y-BN-0	Madison Park Funding Ltd Series 15-17A Class AR2 5.879% 07/21/30	D	07/22/2024	Paydown		2,411,963	2,411,963	2,411,963	2,411,963						2,411,963				120,957	07/21/2030
55818Y-BN-0	Madison Park Funding Ltd Series 15-17A Class AR2 5.879% 07/21/30	D	10/21/2024	Paydown		3,973,307	3,973,307	3,973,307	3,973,307						3,973,307				264,979	07/21/2030
55818Y-BN-0	Madison Park Funding Ltd Series 15-17A Class AR2 5.879% 07/21/30	D	12/06/2024	Paydown		10,037,541	10,037,541	10,037,541	10,037,541						10,037,541				744,804	07/21/2030
85771P-AX-0	Statoil Asa 3.250% 11/10/24	D	11/10/2024	Maturity		685,000	685,000	681,529	684,657		343		343		685,000				22,263	11/10/2024
86959L-AN-3	SVENSKA HANDELSBANKEN AB 5.740% 06/15/26	D	04/26/2024	MGIC Investment Corporation		253,791	250,000	250,000	250,000						250,000		3,791	3,791	6,097	06/15/2026
870195-AA-2	SWEDBANK AB 5.870% 06/15/26	D	04/26/2024	MGIC Investment Corporation		545,131	537,000	537,000	537,000						537,000		8,130	8,130	13,355	06/15/2026
87165Y-AC-7	Symphony CLO Ltd Series 18-19A Class A 5.815% 04/16/31	D	01/16/2024	Paydown		69,566	69,566	69,566	69,566						69,566				1,175	04/16/2031
87165Y-AC-7	Symphony CLO Ltd Series 18-19A Class A 5.815% 04/16/31	D	04/16/2024	Paydown		138,480	138,480	138,480	138,480						138,480				4,629	04/16/2031
87165Y-AC-7	Symphony CLO Ltd Series 18-19A Class A 5.815% 04/16/31	D	07/16/2024	Paydown		159,263	159,263	159,263	159,263						159,263				7,960	04/16/2031
87165Y-AC-7	Symphony CLO Ltd Series 18-19A Class A 5.815% 04/16/31	D	10/16/2024	Paydown		104,827	104,827	104,827	104,827						104,827				6,983	04/16/2031
92332C-AA-7	Venture Cdo Ltd Series 18-34A Class A 6.139% 10/15/31	D	01/15/2024	Paydown		45,648	45,648	45,648	45,648						45,648				801	10/15/2031
92332C-AA-7	Venture Cdo Ltd Series 18-34A Class A 6.139% 10/15/31	D	04/15/2024	Paydown		304,302	304,302	304,302	304,302						304,302				10,532	10/15/2031
92332C-AA-7	Venture Cdo Ltd Series 18-34A Class A 6.139% 10/15/31	D	07/15/2024	Paydown		217,278	217,278	217,278	217,278						217,278				11,261	10/15/2031
92332C-AA-7	Venture Cdo Ltd Series 18-34A Class A 6.139% 10/15/31	D	07/16/2024	Paydown		16,817,773	16,817,772	16,817,772	16,817,770						16,817,779				875,171	10/15/2031
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						763,292,858	766,772,802	804,926,927	771,887,940		(3,449,850)		(3,449,850)		768,438,092		(5,112,318)	(5,112,318)	26,950,543	XXX
25158B-5K-4	Deutsche Bank NY 5.800% 12/12/24		04/26/2024	MGIC Investment Corporation		351,370	351,000	351,034	350,972		(225)		(225)		350,747		623	623	7,691	12/12/2024
05966D-6Q-0	Banco Santander S.A. New York 2.750% 11/27/24	C	04/26/2024	MGIC Investment Corporation		244,000	244,000	244,000	244,000						244,000				2,814	11/27/2024
2019999999. Subtotal - Bonds - Unaffiliated Certificates of Deposit						595,370	595,000	595,034	594,972		(225)		(225)		594,747		623	623	10,505	XXX
2509999997. Total - Bonds - Part 4						1,003,980,369	1,011,753,476	1,061,430,876	1,021,049,149		(4,426,597)		(4,426,597)		1,016,622,555		(12,403,701)	(12,403,701)	32,657,851	XXX
2509999998. Total - Bonds - Part 5						50,160,999	50,967,700	49,812,061			549,379		549,379		50,361,439		(200,437)	(200,437)	767,785	XXX
2509999999. Total - Bonds						1,054,141,368	1,062,721,176	1,111,242,937	1,021,049,149		(3,877,218)		(3,877,218)		1,066,983,994		(12,604,138)	(12,604,138)	33,425,636	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
4509999997. Total - Preferred Stocks - Part 4							XXX													XXX
4509999998. Total - Preferred Stocks - Part 5							XXX													XXX
4509999999. Total - Preferred Stocks							XXX													XXX
5989999997. Total - Common Stocks - Part 4							XXX													XXX
5989999998. Total - Common Stocks - Part 5							XXX													XXX
5989999999. Total - Common Stocks							XXX													XXX
5999999999. Total - Preferred and Common Stocks							XXX													XXX
6009999999 - Totals						1,054,141,368	XXX	1,111,242,937	1,021,049,149		(3,877,218)		(3,877,218)		1,066,983,994		(12,604,138)	(12,604,138)	33,425,636	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
91282C-JE-2	U.S. Treasury Note 5%10/31/25 5.000% 10/31/25		04/03/2024	Barnett Bank	04/26/2024	MGIC Investment Corporation	1,915,100	1,918,996	1,911,584	1,918,913		(83)		(83)			(7,329)	(7,329)	46,569	41,301
91282C-JS-1	U.S. Treasury Note 4.250% 12/31/25		03/21/2024	Citibank	04/26/2024	MGIC Investment Corporation	1,931,100	1,916,321	1,905,150	1,917,130		808		808			(11,980)	(11,980)	26,380	18,489
91282C-KA-8	U.S. Treasury Note 4.125%02/15/27 4.125% 02/15/27		03/14/2024	Citibank	04/26/2024	MGIC Investment Corporation	1,928,600	1,909,622	1,890,780	1,910,345		723		723			(19,565)	(19,565)	15,518	6,338
91282C-KB-6	U.S. Treasury Note 4.625%02/28/26 4.625% 02/28/26		03/14/2024	J.P. Morgan	04/26/2024	MGIC Investment Corporation	1,914,500	1,912,039	1,900,440	1,912,184		146		146			(11,744)	(11,744)	13,234	3,609
0109999999. Subtotal - Bonds - U.S. Governments							7,689,300	7,656,978	7,607,954	7,658,572		1,594		1,594			(50,618)	(50,618)	101,701	69,737
3132DM-2J-3	Freddie Mac FHLMC 2.500% 11/01/51		04/12/2024	Wells Fargo	05/01/2024	Paydown	36,957	30,276	36,957	36,957		6,681		6,681					77	41
3132DM-2J-3	Freddie Mac FHLMC 2.500% 11/01/51		04/12/2024	Wells Fargo	06/01/2024	Paydown	48,075	39,384	48,075	48,075		8,691		8,691					200	53
3132DM-2J-3	Freddie Mac FHLMC 2.500% 11/01/51		04/12/2024	Wells Fargo	07/01/2024	Paydown	60,705	49,731	60,705	60,705		10,974		10,974					379	67
3132DM-2J-3	Freddie Mac FHLMC 2.500% 11/01/51		04/12/2024	Wells Fargo	08/01/2024	Paydown	36,146	29,612	36,146	36,146		6,535		6,535					301	40
3132DM-2J-3	Freddie Mac FHLMC 2.500% 11/01/51		04/12/2024	Wells Fargo	09/01/2024	Paydown	34,610	28,353	34,610	34,610		6,257		6,257					361	38
3132DM-2J-3	Freddie Mac FHLMC 2.500% 11/01/51		04/12/2024	Wells Fargo	10/01/2024	Paydown	33,356	27,326	33,356	33,356		6,030		6,030					417	37
3132DM-2J-3	Freddie Mac FHLMC 2.500% 11/01/51		04/12/2024	Wells Fargo	11/01/2024	Paydown	54,926	44,996	54,926	54,926		9,930		9,930					801	61
3132DM-2J-3	Freddie Mac FHLMC 2.500% 11/01/51		04/12/2024	Wells Fargo	12/01/2024	Paydown	72,763	59,609	72,763	72,763		13,154		13,154					1,213	81
3132DN-AY-9	Freddie Mac FHLMC 2.500% 01/01/52		04/12/2024	Barclays	05/01/2024	Paydown	124,830	102,141	124,830	124,830		22,689		22,689					260	139
3132DN-AY-9	Freddie Mac FHLMC 2.500% 01/01/52		04/12/2024	Barclays	06/01/2024	Paydown	119,690	97,936	119,690	119,690		21,755		21,755					499	133
3132DN-AY-9	Freddie Mac FHLMC 2.500% 01/01/52		04/12/2024	Barclays	07/01/2024	Paydown	82,933	67,859	82,933	82,933		15,074		15,074					518	92
3132DN-AY-9	Freddie Mac FHLMC 2.500% 01/01/52		04/12/2024	Barclays	08/01/2024	Paydown	108,185	88,522	108,185	108,185		19,663		19,663					902	120
3132DN-AY-9	Freddie Mac FHLMC 2.500% 01/01/52		04/12/2024	Barclays	09/01/2024	Paydown	99,766	81,633	99,766	99,766		18,133		18,133					1,039	111
3132DN-AY-9	Freddie Mac FHLMC 2.500% 01/01/52		04/12/2024	Barclays	10/01/2024	Paydown	111,159	90,955	111,159	111,159		20,204		20,204					1,389	124
3132DN-AY-9	Freddie Mac FHLMC 2.500% 01/01/52		04/12/2024	Barclays	11/01/2024	Paydown	108,869	89,081	108,869	108,869		19,788		19,788					1,588	121
3132DN-AY-9	Freddie Mac FHLMC 2.500% 01/01/52		04/12/2024	Barclays	12/01/2024	Paydown	68,475	56,029	68,475	68,475		12,446		12,446					1,141	76
3132DS-QD-7	Freddie Mac FHLMC not including strips # S 2.500% 03/01/52		04/12/2024	Morgan Stanley & Co., Inc.	05/01/2024	Paydown	27,006	22,265	27,006	27,006		4,741		4,741					56	30
3132DS-QD-7	Freddie Mac FHLMC not including strips # S 2.500% 03/01/52		04/12/2024	Morgan Stanley & Co., Inc.	06/01/2024	Paydown	18,218	15,020	18,218	18,218		3,198		3,198					76	20
3132DS-QD-7	Freddie Mac FHLMC not including strips # S 2.500% 03/01/52		04/12/2024	Morgan Stanley & Co., Inc.	07/01/2024	Paydown	39,115	32,248	39,115	39,115		6,867		6,867					244	43
3132DS-QD-7	Freddie Mac FHLMC not including strips # S 2.500% 03/01/52		04/12/2024	Morgan Stanley & Co., Inc.	08/01/2024	Paydown	20,274	16,715	20,274	20,274		3,559		3,559					169	23
3132DS-QD-7	Freddie Mac FHLMC not including strips # S 2.500% 03/01/52		04/12/2024	Morgan Stanley & Co., Inc.	09/01/2024	Paydown	29,081	23,976	29,081	29,081		5,105		5,105					303	32
3132DS-QD-7	Freddie Mac FHLMC not including strips # S 2.500% 03/01/52		04/12/2024	Morgan Stanley & Co., Inc.	10/01/2024	Paydown	34,679	28,591	34,679	34,679		6,088		6,088					434	39
3132DS-QD-7	Freddie Mac FHLMC not including strips # S 2.500% 03/01/52		04/12/2024	Morgan Stanley & Co., Inc.	11/01/2024	Paydown	26,456	21,812	26,456	26,456		4,644		4,644					386	29
3132DS-QD-7	Freddie Mac FHLMC not including strips # S 2.500% 03/01/52		04/12/2024	Morgan Stanley & Co., Inc.	12/01/2024	Paydown	15,558	12,827	15,558	15,558		2,731		2,731					259	17
3140XC-S8-2	Fannie Mae FNMA # FM8642F 2.500% 09/01/51		06/03/2024	CIT Group	07/01/2024	Paydown	20,721	17,089	20,721	20,721		3,633		3,633					43	4
3140XC-S8-2	Fannie Mae FNMA # FM8642F 2.500% 09/01/51		06/03/2024	CIT Group	08/01/2024	Paydown	6,450	5,319	6,450	6,450		1,131		1,131					27	1
3140XC-S8-2	Fannie Mae FNMA # FM8642F 2.500% 09/01/51		06/03/2024	CIT Group	09/01/2024	Paydown	3,858	3,182	3,858	3,858		676		676					24	1
3140XC-S8-2	Fannie Mae FNMA # FM8642F 2.500% 09/01/51		06/03/2024	CIT Group	10/01/2024	Paydown	24,837	20,483	24,837	24,837		4,354		4,354					207	5
3140XC-S8-2	Fannie Mae FNMA # FM8642F 2.500% 09/01/51		06/03/2024	CIT Group	11/01/2024	Paydown	16,927	13,959	16,927	16,927		2,967		2,967					176	4
3140XC-S8-2	Fannie Mae FNMA # FM8642F 2.500% 09/01/51		06/03/2024	CIT Group	12/01/2024	Paydown	13,230	10,911	13,230	13,230		2,319		2,319					165	3

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3140XL-G9-3	Fannie Mae FNMA # FS4723F 2.500% 11/01/51		06/03/2024	Morgan Stanley & Co., Inc.	07/01/2024	Paydown	54,928	45,058	54,928	54,928		9,870		9,870					114	11
3140XL-G9-3	Fannie Mae FNMA # FS4723F 2.500% 11/01/51		06/03/2024	Morgan Stanley & Co., Inc.	08/01/2024	Paydown	61,322	50,303	61,322	61,322		11,019		11,019					256	13
3140XL-G9-3	Fannie Mae FNMA # FS4723F 2.500% 11/01/51		06/03/2024	Morgan Stanley & Co., Inc.	09/01/2024	Paydown	70,260	57,635	70,260	70,260		12,625		12,625					439	15
3140XL-G9-3	Fannie Mae FNMA # FS4723F 2.500% 11/01/51		06/03/2024	Morgan Stanley & Co., Inc.	10/01/2024	Paydown	61,734	50,641	61,734	61,734		11,093		11,093					514	13
3140XL-G9-3	Fannie Mae FNMA # FS4723F 2.500% 11/01/51		06/03/2024	Morgan Stanley & Co., Inc.	11/01/2024	Paydown	107,291	88,012	107,291	107,291		19,279		19,279					1,118	22
3140XL-G9-3	Fannie Mae FNMA # FS4723F 2.500% 11/01/51		06/03/2024	Morgan Stanley & Co., Inc.	12/01/2024	Paydown	53,454	43,849	53,454	53,454		9,605		9,605					668	11
3140XL-G9-3	Fannie Mae FNMA # FS4723F 2.500% 11/01/51		06/03/2024	Barclays	07/01/2024	Paydown	44,930	36,912	44,930	44,930		8,017		8,017					94	9
3140XL-G9-3	Fannie Mae FNMA # FS4723F 2.500% 11/01/51		06/03/2024	Barclays	08/01/2024	Paydown	50,160	41,209	50,160	50,160		8,950		8,950					209	10
3140XL-G9-3	Fannie Mae FNMA # FS4723F 2.500% 11/01/51		06/03/2024	Barclays	09/01/2024	Paydown	57,471	47,216	57,471	57,471		10,255		10,255					359	12
3140XL-G9-3	Fannie Mae FNMA # FS4723F 2.500% 11/01/51		06/03/2024	Barclays	10/01/2024	Paydown	50,497	41,486	50,497	50,497		9,011		9,011					421	11
3140XL-G9-3	Fannie Mae FNMA # FS4723F 2.500% 11/01/51		06/03/2024	Barclays	11/01/2024	Paydown	87,761	72,102	87,761	87,761		15,660		15,660					914	18
3140XL-G9-3	Fannie Mae FNMA # FS4723F 2.500% 11/01/51		06/03/2024	Barclays	12/01/2024	Paydown	43,724	35,922	43,724	43,724		7,802		7,802					547	9
3140XM-J7-2	Fannie Mae FNMA # FS5685F 2.500% 04/01/52		06/04/2024	CIT Group	07/01/2024	Paydown	44,254	36,468	44,254	44,254		7,786		7,786					92	9
3140XM-J7-2	Fannie Mae FNMA # FS5685F 2.500% 04/01/52		06/04/2024	CIT Group	08/01/2024	Paydown	102,592	84,542	102,592	102,592		18,050		18,050					427	24
3140XM-J7-2	Fannie Mae FNMA # FS5685F 2.500% 04/01/52		06/04/2024	CIT Group	09/01/2024	Paydown	36,939	30,440	36,939	36,939		6,499		6,499					231	7
3140XM-J7-2	Fannie Mae FNMA # FS5685F 2.500% 04/01/52		06/04/2024	CIT Group	10/01/2024	Paydown	36,877	30,389	36,877	36,877		6,488		6,488					307	8
3140XM-J7-2	Fannie Mae FNMA # FS5685F 2.500% 04/01/52		06/04/2024	CIT Group	11/01/2024	Paydown	32,249	26,575	32,249	32,249		5,674		5,674					336	7
3140XM-J7-2	Fannie Mae FNMA # FS5685F 2.500% 04/01/52		06/04/2024	CIT Group	12/01/2024	Paydown	33,102	27,279	33,102	33,104		5,823		5,823					416	7
0909999999. Subtotal - Bonds - U.S. Special Revenues							2,527,400	2,073,878	2,527,400	2,527,402		453,523		453,523					21,116	1,801
00287Y-DR-7	Abbvie Inc SR NT 4.8%27 4.800% 03/15/27		02/22/2024	Bank of America	04/26/2024	MGIC Investment Corporation	1,510,000	1,507,871	1,491,826	1,507,963		92		92			(16,137)	(16,137)	12,080	
008252-AN-8	AFFILIATED MANAGERS GROU SR NT 3.5%25 3.500% 08/01/25		07/18/2024	TD Securities	12/16/2024	MGIC Investment Corporation	1,596,000	1,565,836	1,582,680	1,577,529		11,694		11,694			5,151	5,151	48,878	26,068
008252-AN-8	AFFILIATED MANAGERS GROU SR NT 3.5%25 3.500% 08/01/25		07/24/2024	TD Securities	12/16/2024	MGIC Investment Corporation	3,158,000	3,099,324	3,131,643	3,121,485		22,160		22,160			10,159	10,159	96,714	53,423
06051G-GT-0	Bank of America Corp 3.093% 10/01/25		02/07/2024	Bank of America	04/26/2024	MGIC Investment Corporation	458,000	450,416	452,424	451,384		968		968			1,040	1,040	8,067	5,037
06051G-HR-3	Bank of America Corp 3.458% 03/15/25		02/29/2024	Jefferies & Co Inc.	03/15/2024	Call 100.0000	120,000	119,906	120,000	119,910		4		4			90	90	2,075	1,948
06405L-AC-5	BANK OF NEW YORK MELLON 5.224% 11/21/25		01/25/2024	Morgan Stanley & Co., Inc.	04/26/2024	MGIC Investment Corporation	395,000	395,186	393,683	395,146		(40)		(40)			(1,462)	(1,462)	8,884	3,898
06405L-AC-5	BANK OF NEW YORK MELLON 5.224% 11/21/25		02/13/2024	Morgan Stanley & Co., Inc.	04/26/2024	MGIC Investment Corporation	1,000,000	998,440	996,667	998,661		221		221			(1,994)	(1,994)	22,492	12,189
110122-ED-6	Bristol-Myers Squibb Co 4.950% 02/20/26		02/14/2024	Citibank	04/26/2024	MGIC Investment Corporation	1,097,000	1,096,430	1,089,989	1,096,477		47		47			(6,488)	(6,488)	9,654	
110122-ED-6	Bristol-Myers Squibb Co 4.950% 02/20/26		02/23/2024	Stifel, Nicolaus & Co., Inc.	04/26/2024	MGIC Investment Corporation	1,000,000	999,180	993,609	999,246		66		66			(5,637)	(5,637)	8,800	688

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
16144B-AB-4	Chase Auto Owner Trust 5.480% 04/26/27		03/19/2024	J.P. Morgan	04/26/2024	MGIC Investment Corporation	550,000	549,954	549,493	549,955		2		2			(462)	(462)	2,428	
17325F-BA-5	Citibank Na SR GLBL NT 25 5.864% 09/29/25		02/23/2024	Citibank	04/26/2024	MGIC Investment Corporation	1,000,000	1,012,170	1,005,316	1,010,927		(1,243)		(1,243)			(5,611)	(5,611)	33,718	24,108
17327C-AN-3	CITIGROUP INC 2.014% 01/25/26		02/13/2024	Bank of America	04/26/2024	MGIC Investment Corporation	700,000	675,220	679,307	677,648		2,428		2,428			1,659	1,659	3,564	783
22550L-2G-5	UBS AG STAMFORD CT FR 1.25%080726 1.250% 08/07/26		04/04/2024	Lloyds Securities Inc	04/26/2024	MGIC Investment Corporation	250,000	227,993	226,775	228,433		441		441			(1,658)	(1,658)	686	530
23331A-BN-8	D.R. HORTON INC SR GLBL NT2.6%25 2.600% 10/15/25		02/13/2024	Morgan Stanley & Co., Inc.	04/26/2024	MGIC Investment Corporation	500,000	478,100	477,867	480,607		2,507		2,507			(2,740)	(2,740)	6,897	4,333
25746U-DF-3	Dominion Resources Inc SR GLBL -B NT 27 3.600% 03/15/27		03/15/2024	Morgan Stanley & Co., Inc.	04/26/2024	MGIC Investment Corporation	670,000	639,689	635,216	640,670		981		981			(5,454)	(5,454)	2,747	268
30040W-AY-4	EVERSOURCE ENERGY SR GLBL DD NT 27 5.000% 01/01/27		03/15/2024	J.P. Morgan	04/26/2024	MGIC Investment Corporation	640,000	636,090	630,285	636,235		145		145			(5,950)	(5,950)	8,622	5,333
34535C-AA-4	FORD CR AUTO OWNER TR 2023-REV 5.280% 02/15/36		02/06/2024	Bank of America Merrill Lynch	04/26/2024	MGIC Investment Corporation	250,000	254,590	248,872	254,438		(152)		(152)			(5,566)	(5,566)	3,703	843
36269F-AD-8	GM Financial Automobile Leasin 5.090% 03/22/27		02/08/2024	J.P. Morgan	04/26/2024	MGIC Investment Corporation	525,000	524,934	521,590	525,000		66		66			(3,410)	(3,410)	5,270	
370334-CX-0	General Mills Inc. 4.700% 01/30/27		01/16/2024	Bank of America	04/26/2024	MGIC Investment Corporation	160,000	160,150	156,984	160,139		(11)		(11)			(3,155)	(3,155)	1,796	
370334-CX-0	General Mills Inc. 4.700% 01/30/27		01/16/2024	Bank of America	04/26/2024	MGIC Investment Corporation	210,000	209,790	206,042	209,806		16		16			(3,764)	(3,764)	2,358	
370334-CX-0	General Mills Inc. 4.700% 01/30/27		02/16/2024	Stern Brothers & Co.	04/26/2024	MGIC Investment Corporation	540,000	536,377	529,823	536,590		213		213			(6,767)	(6,767)	6,063	1,481
37045V-AV-2	GENERAL MOTORS CO 6.125% 10/01/25		02/16/2024	J.P. Morgan	04/26/2024	MGIC Investment Corporation	106,000	106,919	106,322	106,822		(97)		(97)			(500)	(500)	3,697	2,525
37045X-AS-5	General Motors Finl Co SR GLBL NT 4%25 4.000% 01/15/25		01/02/2024	MUFG Securities Americas Inc	04/26/2024	MGIC Investment Corporation	135,000	132,862	133,230	133,499		637		637			(268)	(268)	4,215	2,535
37045X-DR-4	General Motors Finl Co SR GLBL NT 27 2.350% 02/26/27		03/15/2024	Morgan Stanley & Co., Inc.	04/26/2024	MGIC Investment Corporation	695,000	638,066	634,989	639,945		1,880		1,880			(4,956)	(4,956)	2,722	1,043
37045X-EF-9	General Motors Finl Co SR GLBL NT5.4%26 5.400% 04/06/26		01/25/2024	Bank of America	04/26/2024	MGIC Investment Corporation	422,000	424,123	419,490	423,930		(193)		(193)			(4,440)	(4,440)	12,660	7,153
40139L-BD-4	GUARDIAN LIFE GLOB FUND SR SEC 144A NT26 1.250% 05/13/26		01/25/2024	Morgan Stanley & Co., Inc.	04/26/2024	MGIC Investment Corporation	251,000	231,226	230,229	233,221		1,995		1,995			(2,992)	(2,992)	1,421	662
437918-AB-1	Honda Auto Receivables Owner 5.360% 09/15/26		02/13/2024	MUFG Securities Americas Inc	04/26/2024	MGIC Investment Corporation	525,000	524,952	524,194	525,000		48		48			(806)	(806)	5,081	
44891A-CT-2	Hyundai Capital America FR 5.25%010827 5.250% 01/08/27		02/16/2024	Bank of America	04/26/2024	MGIC Investment Corporation	535,000	533,796	528,951	533,880		84		84			(4,929)	(4,929)	8,426	3,355
44891A-CT-2	Hyundai Capital America FR 5.25%010827 5.250% 01/08/27		03/15/2024	Deutsche Bank Sec	04/26/2024	MGIC Investment Corporation	640,000	637,267	632,764	637,378		111		111			(4,614)	(4,614)	10,080	6,627
46647P-BW-5	JPMorgan Chase & Co 1.040% 02/04/27		01/25/2024	Market Axess Corp	04/26/2024	MGIC Investment Corporation	420,000	387,337	386,980	389,808		2,471		2,471			(2,828)	(2,828)	3,179	2,123
46647P-DM-5	JPMorgan Chase & Co 5.546% 12/15/25		01/25/2024	Bank of America	04/26/2024	MGIC Investment Corporation	860,000	859,725	857,870	859,790		65		65			(1,920)	(1,920)	17,356	5,830
46647P-DM-5	JPMorgan Chase & Co 5.546% 12/15/25		02/13/2024	Morgan Stanley & Co., Inc.	04/26/2024	MGIC Investment Corporation	1,000,000	998,250	997,523	998,470		220		220			(947)	(947)	20,181	9,244
55336V-AK-6	MPLX LP SR GLBL NT 27 4.125% 03/01/27		03/15/2024	Deutsche Bank Sec	04/26/2024	MGIC Investment Corporation	655,000	635,140	631,560	635,793		652		652			(4,233)	(4,233)	4,128	1,351
56585A-BC-5	Marathon Petroleum Corp SR GLBL NT 26 5.125% 12/15/26		03/15/2024	J.P. Morgan	04/26/2024	MGIC Investment Corporation	640,000	639,206	633,491	639,255		49		49			(5,764)	(5,764)	11,936	8,564
58989V-2E-3	Met Tower Global Funding GLBL 144A NT 25 3.700% 06/13/25		02/23/2024	US Bank NA	04/26/2024	MGIC Investment Corporation	500,000	489,685	489,708	490,957		1,272		1,272			(1,250)	(1,250)	6,835	3,803
61690U-8A-1	MORGAN STANLEY BANK NA 4.952% 01/14/28		02/16/2024	Morgan Stanley & Co., Inc.	04/26/2024	MGIC Investment Corporation	535,000	532,191	526,625	532,318		127		127			(5,693)	(5,693)	7,212	2,429
61747Y-EA-9	MORGAN STANLEY 0.790% 05/30/25		02/15/2024	Bank of America	04/26/2024	MGIC Investment Corporation	197,000	193,927	195,978	194,364		437		437			1,614	1,614	631	346

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
64952W-DW-0	New York Life Global Fdg SR GLBL 144A 26 0.850% 01/15/26		02/13/2024	Lloyds Securities Inc	04/26/2024	MGIC Investment Corporation	212,000	195,884	196,198	197,471		1,587		1,587			(1,272)	(1,272)	506	150
64952W-DW-0	New York Life Global Fdg SR GLBL 144A 26 0.850% 01/15/26		02/23/2024	Bank of America	04/26/2024	MGIC Investment Corporation	500,000	462,715	462,732	465,818		3,103		3,103			(3,086)	(3,086)	1,192	496
65479V-AB-2	Nissan Master Owner Trust Rec 5.050% 02/15/29		03/13/2024	Bank of America	04/26/2024	MGIC Investment Corporation	500,000	499,967	494,238	499,966		(1)		(1)			(5,729)	(5,729)	2,525	
69353R-EQ-7	Pnc Bank Na FR 3.25%060125 3.250% 06/01/25		02/28/2024	Stifel, Nicolaus & Co., Inc.	10/29/2024	MGIC Investment Corporation	265,000	257,972	262,906	261,635		3,663		3,663			1,271	1,271	7,847	2,153
713448-CT-3	Pepsico Inc SR NT 2.75%25 2.750% 04/30/25		02/23/2024	Morgan Stanley & Co., Inc.	04/26/2024	MGIC Investment Corporation	1,000,000	973,490	974,765	977,127		3,637		3,637			(2,362)	(2,362)	13,444	8,938
718172-BQ-1	Philip Morris Intl Inc SR GLBL NT 25 3.375% 08/11/25		07/24/2024	Bank of America	12/16/2024	MGIC Investment Corporation	2,996,000	2,940,634	2,972,095	2,961,043		20,409		20,409			11,052	11,052	85,667	46,064
78437P-AB-9	SBNA Auto Receivables Trust 5.700% 03/15/27		03/22/2024	J.P. Morgan	04/26/2024	MGIC Investment Corporation	375,000	374,999	374,650	374,999							(349)	(349)	2,672	
857477-BE-2	State Street Corp 2.354% 11/01/25		02/13/2024	J.P. Morgan	04/26/2024	MGIC Investment Corporation	1,000,000	976,740	981,182	979,369		2,629		2,629			1,813	1,813	11,443	6,800
85855C-AA-8	STELLANTIS FIN US INC 1.711% 01/29/27		03/15/2024	Morgan Stanley & Co., Inc.	04/26/2024	MGIC Investment Corporation	700,000	635,985	631,182	638,169		2,184		2,184			(6,986)	(6,986)	2,894	1,663
87264A-BR-5	T-Mobile Usa Inc SR GLBL NT 26 2.250% 02/15/26		01/30/2024	Wells Fargo	04/26/2024	MGIC Investment Corporation	410,000	388,266	386,184	390,668		2,403		2,403			(4,484)	(4,484)	6,432	4,254
88166V-AB-2	TESLA AUTO LEASE TRUST 2024-A Auto leases 5.370% 06/22/26		03/05/2024	Morgan Stanley & Co., Inc.	04/26/2024	MGIC Investment Corporation	350,000	349,968	349,141	349,970		3		3			(829)	(829)	2,246	
92343V-DY-7	Verizon Communications SR GLBL NT 27 4.125% 03/16/27		03/15/2024	Barnett Bank	04/26/2024	MGIC Investment Corporation	655,000	637,911	634,373	638,465		554		554			(4,091)	(4,091)	3,002	225
928668-BB-7	Volkswagen Group America SR GLBL 144A 26 3.200% 09/26/26		03/15/2024	Barnett Bank	04/26/2024	MGIC Investment Corporation	670,000	636,507	633,407	637,816		1,309		1,309			(4,408)	(4,408)	12,507	10,303
929700-AA-3	Wells Fargo Card Issuance Trus 4.940% 02/15/29		02/21/2024	Wells Fargo	04/26/2024	MGIC Investment Corporation	1,075,000	1,074,708	1,064,835	1,075,000		292		292			(10,165)	(10,165)	8,113	
94988J-6H-5	Wells Fargo Bank SR NT 4.811%26 4.811% 01/15/26		02/23/2024	Citibank	04/26/2024	MGIC Investment Corporation	1,000,000	996,020	989,083	996,362		342		342			(7,279)	(7,279)	12,428	4,544
95000U-2K-8	Wells Fargo & Company 2.164% 02/11/26		04/16/2024	Wells Fargo	04/26/2024	MGIC Investment Corporation	330,000	319,928	320,413	320,047		118		118			366	366	1,488	1,329
13607H-6M-9	CANADIAN IMPERIAL BANK SR COCO 25 3.945% 08/04/25	A	02/06/2024	J.P. Morgan	04/26/2024	MGIC Investment Corporation	323,000	317,822	316,412	318,549		727		727			(2,137)	(2,137)	2,902	142
05253J-B2-6	AUST & NZ BANKING GRP NY FR 5%031826 5.000% 03/18/26	C	03/11/2024	RBC Capital Markets	04/26/2024	MGIC Investment Corporation	250,000	250,000	248,428	250,000							(1,573)	(1,573)	1,319	
404280-CS-6	Hsbc Holdings Plc 0.976% 05/24/25	D	02/02/2024	HSBC Securities Inc	05/24/2024	Call 100.0000	200,000	196,998	200,000	197,684		686		686			2,316	2,316	976	390
63253Q-AF-1	NATIONAL AUSTRALIA BK/NY 4.750% 12/10/25	C	02/13/2024	Bank of America	04/26/2024	MGIC Investment Corporation	500,000	497,675	495,131	497,917		242		242			(2,786)	(2,786)	6,994	2,308
86563V-BP-3	Sumitomo Mitsui Tr Bk Ltd FR 5.2%030727 5.200% 03/07/27	D	02/28/2024	J.P. Morgan	04/26/2024	MGIC Investment Corporation	325,000	324,698	321,836	324,711		12		12			(2,878)	(2,878)	2,300	
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							38,081,000	37,411,205	37,359,186	37,505,465		94,262		94,262			(146,278)	(146,278)	604,153	288,279
05593D-4M-2	BNP Paribas New York Branch 5.200% 02/10/25		02/09/2024	Citibank	04/26/2024	MGIC Investment Corporation	1,000,000	1,000,000	996,508	1,000,000							(3,492)	(3,492)	10,689	
05593D-4Q-3	BNP Paribas New York Branch 5.290% 02/21/25		02/20/2024	Citibank	04/26/2024	MGIC Investment Corporation	536,000	536,000	534,745	536,000							(1,255)	(1,255)	5,120	
0727MC-3U-9	BAYERISCHE LANDESBANK NY 4.910% 04/14/25		04/11/2024	J.P. Morgan	10/29/2024	MGIC Investment Corporation	636,000	636,000	636,681	636,000							681	681	20,242	
22532X-XF-0	CREDIT AGRICOLE CIB NY 4.960% 08/28/25		02/27/2024	J.P. Morgan	04/26/2024	MGIC Investment Corporation	498,000	498,000	498,525	498,000							525	525	4,764	
2019999999. Subtotal - Bonds - Unaffiliated Certificates of Deposit							2,670,000	2,670,000	2,666,459	2,670,000							(3,541)	(3,541)	40,815	
2509999998. Total - Bonds							50,967,700	49,812,061	50,160,999	50,361,439		549,379		549,379			(200,437)	(200,437)	767,785	359,817
4509999998. Total - Preferred Stocks																				
5989999998. Total - Common Stocks																				
5999999999. Total - Preferred and Common Stocks																				
6009999999 - Totals								49,812,061	50,160,999	50,361,439		549,379		549,379			(200,437)	(200,437)	767,785	359,817

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	Stock of Such Company Owned by Insurer on Statement Date	
									10	11
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Book/Adjusted Carrying Value	Total Amount of Goodwill Included in Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks									XXX	XXX
55282*-10-3	MGIC Assurance Corporation		22594	39-1830674	8BI	346,847,136			350,000,000.000	100.0
619109-10-1	MGIC Indemnity Corporation		18740	39-0916088	8BI	116,355,626			1,794,000.000	100.0
55287*-10-8	MGIC Reinsurance Corporation of Vermont			39-1980820	8BI	3,386,469		3,386,469	50,000.000	100.0
1699999. Subtotal - Common Stock - Investment Sub						466,589,231		3,386,469	XXX	XXX
1899999. Total Common Stocks						466,589,231		3,386,469	XXX	XXX
1999999 - Totals						466,589,231		3,386,469	XXX	XXX

1. Total amount of goodwill nonadmitted $ .....

SCHEDULE D - PART 6 - SECTION 2

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

NONE

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest					20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
TREASURY BILL DT 070524-010225			07/01/2024	Bank of America	01/02/2025	1,917,320		49,035			1,917,600	1,868,285			5.115	5.323	MAT		
U.S. Treasury Bond			06/17/2024	HARRISNE	05/31/2025	1,112,939		13,164			1,123,200	1,099,775	2,839		2.875	5.149	MN	16,146	1,588
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						3,030,259		62,199			3,040,800	2,968,060	2,839		XXX	XXX	XXX	16,146	1,588
0109999999. Total - U.S. Government Bonds						3,030,259		62,199			3,040,800	2,968,060	2,839		XXX	XXX	XXX	16,146	1,588
0309999999. Total - All Other Government Bonds															XXX	XXX	XXX		
0509999999. Total - U.S. States, Territories and Possessions Bonds															XXX	XXX	XXX		
0709999999. Total - U.S. Political Subdivisions Bonds															XXX	XXX	XXX		
0909999999. Total - U.S. Special Revenues Bonds															XXX	XXX	XXX		
Apple Inc SR GLBL NT 25			07/22/2024	Lloyds Securities Inc	05/11/2025	1,051,970		18,218			1,067,000	1,033,752	1,667		1.125	5.148	MN	6,002	2,401
BRAMBLES USA INC			11/15/2024	Bank of America	10/23/2025	1,092,646		1,094			1,100,000	1,091,552	8,571		4.125	4.976	AO		3,151
Crown Castle Inc SR GLBL NT 25			07/17/2024	RBC Capital Markets	07/15/2025	1,618,854		28,914			1,654,000	1,589,941	10,296		1.350	5.414	JJ		186
Dollar Tree Inc SR GLBL NT 4%25			11/27/2024	Market Axess Corp	05/15/2025	1,112,913		1,007			1,117,000	1,111,906	5,709		4.000	5.004	MN		1,738
Dominion Resources Inc SR GLBL -B NT 25			10/25/2024	Morgan Stanley & Co., Inc.	10/01/2025	937,029		1,412			943,000	935,616	9,194		3.900	4.772	AO		2,758
EXELON CORP			07/19/2024	Bank of America	06/15/2025	1,423,365		9,295			1,433,000	1,414,070	2,516		3.950	5.474	JD	28,302	5,818
General Motors Finl Co SR GLBL NT4.3%25			07/18/2024	Morgan Stanley & Co., Inc.	07/13/2025	1,596,912		7,518			1,606,000	1,589,394	32,227		4.300	5.393	JJ		1,151
Jpmorgan Chase & Co SR NT 3.9%25			07/22/2024	Morgan Stanley & Co., Inc.	07/15/2025	4,490,981		25,604			4,523,000	4,465,377	81,339		3.900	5.253	JJ		3,920
MPLX LP SR GLBL NT 25			07/19/2024	Various	06/01/2025	1,982,932		6,654			1,989,000	1,976,278	8,080		4.875	5.631	JD	48,482	12,659
Marriott International SR GLBL -P NT 25			10/25/2024	Bank of America	10/01/2025	407,593		570			410,000	407,023	3,844		3.750	4.557	AO		1,153
Met Life Glob Funding I SR GLBL 144A 25			07/17/2024	CLSA Americas LKLC	07/02/2025	259,484		4,851			265,000	254,633	1,252		0.950	5.199	JJ		112
Mondelez International SR GLBL NT1.5%25			11/27/2024	Bank of America	05/04/2025	504,270		1,537			510,000	502,733	1,211		1.500	4.874	MN		531
NASDAQ INC CR SEN SR GLBL25			07/12/2024	ING BANK N.V.	06/28/2025	1,265,889		(781)			1,265,000	1,266,670	596		5.650	5.502	JD	35,736	3,375
NETFLIX INC			07/15/2024	Morgan Stanley & Co., Inc.	06/15/2025	1,380,177		10,807			1,391,000	1,369,370	2,241		3.625	5.388	JD	25,212	4,342
NEW YORK LIFE GLOBAL FDG			06/24/2024	Mizuho Securities USA Inc.	06/13/2025	200,451		(512)			200,000	200,963	578		5.160	5.550	MJSD	5,896	401
Oracle Corp SR GLBL NT 25			11/27/2024	Deutsche Bank Sec	05/15/2025	442,990		741			446,000	442,249	1,681		2.950	4.809	MN		512
Roper Technologies Inc SR GLBL NT 1%25			10/25/2024	Morgan Stanley & Co., Inc.	09/15/2025	1,947,860		12,388			1,997,000	1,935,472	5,880		1.000	4.609	MS		2,385
BANCO SANTANDER SA SNR NPF GLBL		D	07/22/2024	Various	05/28/2025	2,571,766		31,024			2,600,000	2,540,742	6,545		2.746	5.494	MN	35,698	10,053
NATIONAL AUSTRALIA BK/NY		C	07/18/2024	RBC Capital Markets	06/09/2025	1,576,984		(4,045)			1,573,000	1,581,029	5,644		5.320	5.662	MJSD	47,283	10,565
WOODSIDE FINANCE LTD SR 144A NT 25		D	11/27/2024	Bank of America	03/05/2025	459,803		629			461,000	459,175	5,421		3.650	5.112	MS		3,926
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						26,324,869		156,925			26,550,000	26,167,945	194,492		XXX	XXX	XXX	232,611	71,137
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						26,324,869		156,925			26,550,000	26,167,945	194,492		XXX	XXX	XXX	232,611	71,137
1309999999. Total - Hybrid Securities															XXX	XXX	XXX		
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds															XXX	XXX	XXX		
1909999999. Subtotal - Unaffiliated Bank Loans															XXX	XXX	XXX		
2419999999. Total - Issuer Obligations						29,355,128		219,124			29,590,800	29,136,005	197,331		XXX	XXX	XXX	248,757	72,725
2429999999. Total - Residential Mortgage-Backed Securities															XXX	XXX	XXX		
2439999999. Total - Commercial Mortgage-Backed Securities															XXX	XXX	XXX		
2449999999. Total - Other Loan-Backed and Structured Securities															XXX	XXX	XXX		
2459999999. Total - SVO Identified Funds															XXX	XXX	XXX		
2469999999. Total - Affiliated Bank Loans															XXX	XXX	XXX		
2479999999. Total - Unaffiliated Bank Loans															XXX	XXX	XXX		
2509999999. Total Bonds						29,355,128		219,124			29,590,800	29,136,005	197,331		XXX	XXX	XXX	248,757	72,725
7109999999. Total - Parent, Subsidiaries and Affiliates											XXX				XXX	XXX	XXX		
7709999999 - Totals						29,355,128		219,124			XXX	29,136,005	197,331		XXX	XXX	XXX	248,757	72,725

1.

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

1A 1A ...$ 3,230,710 1B ..$ 1,051,970 1C ..$ 1D ..$ 1,836,468 1E ..$ 1F ..$ 4,490,981 1G ..$ 2,571,766

1B 2A ...$ 2,932,626 2B ..$ 13,240,607 2C ..$

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

Line Number															
1A	1A	$	3,230,710	1B	$	1,051,970	1C	$		1D	$	1,836,468	1E	$	
1B	2A	$	2,932,626	2B	$	13,240,607	2C	$							
1C	3A	$		3B	$		3C	$							
1D	4A	$		4B	$		4C	$							
1E	5A	$		5B	$		5C	$							
1F	6	$													

Line Number															
1A	1F	$	4,490,981	1G	$	2,571,766									
1B															
1C															
1D															
1E															
1F															

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

N O N E

Schedule DB - Part A - Section 2 - Options, Caps, Floors, Collars, Swaps and Forwards Terminated

N O N E

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

N O N E

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

N O N E

Schedule DB - Part B - Section 2 - Futures Contracts Terminated

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Bank Of New York Mellon ..... New York, NY	.....	.....0.000	.....	.....	5,202	..XXX.
US Bank ..... Milwaukee, WI	.....	..... 0.310	19,493	 973	 534,173	..XXX.
Federal Home Loan Bank ..... Chicago, IL	.....	.....0.000	94	.....	 585	..XXX.
Northern Trust Company ..... Chicago, IL	.....	.....0.000	.....	.....	 1,923	..XXX.
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories	XXX	XXX				XXX
0199999. Totals - Open Depositories	XXX	XXX	19,587	973	541,883	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories	XXX	XXX				XXX
0299999. Totals - Suspended Depositories	XXX	XXX				XXX
0399999. Total Cash on Deposit	XXX	XXX	19,587	973	541,883	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX		XXX
.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....
0599999 Total - Cash	XXX	XXX	19,587	973	541,883	XXX

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

1. January	6,347,660	4. April	(1,163,201)	7. July	1,671,364	10. October	1,204,584
2. February	1,258,072	5. May	42,390,980	8. August	(126,282)	11. November	977,252
3. March	2,769,385	6. June	(1,535,478)	9. September	469,113	12. December	541,883

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds								
0309999999. Total - All Other Government Bonds								
0509999999. Total - U.S. States, Territories and Possessions Bonds								
0709999999. Total - U.S. Political Subdivisions Bonds								
0909999999. Total - U.S. Special Revenues Bonds								
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
1309999999. Total - Hybrid Securities								
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds								
1909999999. Subtotal - Unaffiliated Bank Loans								
2419999999. Total - Issuer Obligations								
2429999999. Total - Residential Mortgage-Backed Securities								
2439999999. Total - Commercial Mortgage-Backed Securities								
2449999999. Total - Other Loan-Backed and Structured Securities								
2459999999. Total - SVO Identified Funds								
2469999999. Total - Affiliated Bank Loans								
2479999999. Total - Unaffiliated Bank Loans								
2509999999. Total Bonds								
09248U-70-0	BlackRock Liquidity FedFund BlackRock Liquidity Fed Fund		12/31/2024	4.357		33,042,747		205,164
61747C-52-5	MSILF Treasury Securities Port Treasury Instrument	C	12/03/2024	4.299		491,085	1,827	7,326
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						33,533,832	1,827	212,490
38141W-27-3	Goldman Sachs Financial Square FS Govt Inst Fund		12/31/2024	4.404		31,497,880		116,446
665278-40-4	Northern Trust US Government Portfolio		12/31/2024	4.288		31,593,773	133,640	425,167
8309999999. Subtotal - All Other Money Market Mutual Funds						63,091,653	133,640	541,613
8609999999 - Total Cash Equivalents						96,625,485	135,467	754,103

1.

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

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

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	 4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	 6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR						
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	State requirement			35,456	23,880
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	B	State requirement			106,367	71,639
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	B	State requirement			328,610	227,166
33. New York NY						
34. North Carolina NC	B	State requirement			472,126	325,773
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK						
38. Oregon OR	B	State requirement			460,925	310,436
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA	B	State requirement			281,026	225,806
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI	B	State requirement	1,232,769	990,533		
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU	B	State requirement			50,000	50,000
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX			491,085	491,085
59. Subtotal	XXX	XXX	1,232,769	990,533	2,225,595	1,725,785
DETAILS OF WRITE-INS						
5801. Morgan Stanley Institutional	ST	Collateral pledged for insurance transactions			491,085	491,085
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)	XXX	XXX			491,085	491,085

ALPHABETICAL INDEX

ANNUAL STATEMENT BLANK

Assets 2
Cash Flow 5
Exhibit of Capital Gains (Losses) 12
Exhibit of Net Investment Income 12
Exhibit of Nonadmitted Assets 13
Exhibit of Premiums and Losses (State Page) 19
Five-Year Historical Data 17
General Interrogatories 15
Jurat Page 1
Liabilities, Surplus and Other Funds 3
Notes To Financial Statements 14
Overflow Page For Write-ins 102
Schedule A - Part 1 ..... E01
Schedule A - Part 2 ..... E02
Schedule A - Part 3 ..... E03
Schedule A - Verification Between Years SI02
Schedule B - Part 1 ..... E04
Schedule B - Part 2 ..... E05
Schedule B - Part 3 ..... E06
Schedule B - Verification Between Years SI02
Schedule BA - Part 1 ..... E07
Schedule BA - Part 2 ..... E08
Schedule BA - Part 3 ..... E09
Schedule BA - Verification Between Years SI03
Schedule D - Part 1 ..... E10
Schedule D - Part 1A - Section 1 ..... SI05
Schedule D - Part 1A - Section 2 ..... SI08
Schedule D - Part 2 - Section 1 ..... E11
Schedule D - Part 2 - Section 2 ..... E12
Schedule D - Part 3 ..... E13
Schedule D - Part 4 ..... E14
Schedule D - Part 5 ..... E15
Schedule D - Part 6 - Section 1 ..... E16
Schedule D - Part 6 - Section 2 ..... E16
Schedule D - Summary By Country SI04
Schedule D - Verification Between Years SI03
Schedule DA - Part 1 ..... E17
Schedule DA - Verification Between Years SI10
Schedule DB - Part A - Section 1 ..... E18
Schedule DB - Part A - Section 2 ..... E19
Schedule DB - Part A - Verification Between Years SI11
Schedule DB - Part B - Section 1 ..... E20
Schedule DB - Part B - Section 2 ..... E21
Schedule DB - Part B - Verification Between Years SI11
Schedule DB - Part C - Section 1 ..... SI12
Schedule DB - Part C - Section 2 ..... SI13
Schedule DB - Part D - Section 1 ..... E22
Schedule DB - Part D - Section 2 ..... E23
Schedule DB - Part E E24
Schedule DB - Verification SI14
Schedule DL - Part 1 ..... E25
Schedule DL - Part 2 ..... E26
Schedule E - Part 1 - Cash E27
Schedule E - Part 2 - Cash Equivalents E28
Schedule E - Part 2 - Verification Between Years SI15
Schedule E - Part 3 - Special Deposits E29
Schedule F - Part 1 20
Schedule F - Part 2 21
Schedule F - Part 3 22
Schedule F - Part 4 27
Schedule F - Part 5 28
Schedule F - Part 6 29
Schedule H - Accident and Health Exhibit - Part 1 30
Schedule H - Part 2, Part 3 and 4 31
Schedule H - Part 5 - Health Claims 32

ANNUAL STATEMENT BLANK (Continued)

Schedule P - Part 1 - Summary 33
Schedule P - Part 1A - Homeowners/Farmowners 35
Schedule P - Part 1B - Private Passenger Auto Liability/Medical 36
Schedule P - Part 1C - Commercial Auto/Truck Liability/Medical 37
Schedule P - Part 1D - Workers' Compensation (Excluding Excess Workers' Compensation) 38
Schedule P - Part 1E - Commercial Multiple Peril 39
Schedule P - Part 1F - Section 1 - Medical Professional Liability - Occurrence 40
Schedule P - Part 1F - Section 2 - Medical Professional Liability - Claims-Made 41
Schedule P - Part 1G - Special Liability (Ocean, Marine, Aircraft (All Perils), Boiler and Machinery) 42
Schedule P - Part 1H - Section 1 - Other Liability-Occurrence 43
Schedule P - Part 1H - Section 2 - Other Liability - Claims-Made 44
Schedule P - Part 1I - Special Property (Fire, Allied Lines, Inland Marine, Earthquake, Burglary & Theft) 45
Schedule P - Part 1J - Auto Physical Damage 46
Schedule P - Part 1K - Fidelity/Surety 47
Schedule P - Part 1L - Other (Including Credit, Accident and Health) 48
Schedule P - Part 1M - International 49
Schedule P - Part 1N - Reinsurance - Nonproportional Assumed Property 50
Schedule P - Part 1O - Reinsurance - Nonproportional Assumed Liability 51
Schedule P - Part 1P - Reinsurance - Nonproportional Assumed Financial Lines 52
Schedule P - Part 1R - Section 1 - Products Liability - Occurrence 53
Schedule P - Part 1R - Section 2 - Products Liability - Claims-Made 54
Schedule P - Part 1S - Financial Guaranty/Mortgage Guaranty 55
Schedule P - Part 1T - Warranty 56
Schedule P - Part 1U - Warranty 57
Schedule P - Part 2, Part 3 and Part 4 - Summary 34
Schedule P - Part 2A - Homeowners/Farmowners 58
Schedule P - Part 2B - Private Passenger Auto Liability/Medical 58
Schedule P - Part 2C - Commercial Auto/Truck Liability/Medical 58
Schedule P - Part 2D - Workers' Compensation (Excluding Excess Workers' Compensation) 58
Schedule P - Part 2E - Commercial Multiple Peril 58
Schedule P - Part 2F - Section 1 - Medical Professional Liability - Occurrence 59
Schedule P - Part 2F - Section 2 - Medical Professional Liability - Claims-Made 59
Schedule P - Part 2G - Special Liability (Ocean Marine, Aircraft (All Perils), Boiler and Machinery) 59
Schedule P - Part 2H - Section 1 - Other Liability - Occurrence 59
Schedule P - Part 2H - Section 2 - Other Liability - Claims-Made 59
Schedule P - Part 2I - Special Property (Fire, Allied Lines, Inland Marine, Earthquake, Burglary, and Theft) 60
Schedule P - Part 2J - Auto Physical Damage 60
Schedule P - Part 2K - Fidelity, Surety 60
Schedule P - Part 2L - Other (Including Credit, Accident and Health) 60
Schedule P - Part 2M - International 60
Schedule P - Part 2N - Reinsurance - Nonproportional Assumed Property 61
Schedule P - Part 2O - Reinsurance - Nonproportional Assumed Liability 61
Schedule P - Part 2P - Reinsurance - Nonproportional Assumed Financial Lines 61
Schedule P - Part 2R - Section 1 - Products Liability - Occurrence 62
Schedule P - Part 2R - Section 2 - Products Liability - Claims-Made 62
Schedule P - Part 2S - Financial Guaranty/Mortgage Guaranty 62
Schedule P - Part 2T - Warranty 62
Schedule P - Part 2U - Pet Insurance Plans 62
Schedule P - Part 3A - Homeowners/Farmowners 63
Schedule P - Part 3B - Private Passenger Auto Liability/Medical 63
Schedule P - Part 3C - Commercial Auto/Truck Liability/Medical 63
Schedule P - Part 3D - Workers' Compensation (Excluding Excess Workers' Compensation) 63
Schedule P - Part 3E - Commercial Multiple Peril 63
Schedule P - Part 3F - Section 1 - Medical Professional Liability - Occurrence 64
Schedule P - Part 3F - Section 2 - Medical Professional Liability - Claims-Made 64
Schedule P - Part 3G - Special Liability (Ocean Marine, Aircraft (All Perils), Boiler and Machinery) 64
Schedule P - Part 3H - Section 1 - Other Liability - Occurrence 64
Schedule P - Part 3H - Section 2 - Other Liability - Claims-Made 64
Schedule P - Part 3I - Special Property (Fire, Allied Lines, Inland Marine, Earthquake, Burglary, and Theft) 65
Schedule P - Part 3J - Auto Physical Damage 65
Schedule P - Part 3K - Fidelity/Surety 65
Schedule P - Part 3L - Other (Including Credit, Accident and Health) 65
Schedule P - Part 3M - International 65
Schedule P - Part 3N - Reinsurance - Nonproportional Assumed Property 66
Schedule P - Part 3O - Reinsurance - Nonproportional Assumed Liability 66
Schedule P - Part 3P - Reinsurance - Nonproportional Assumed Financial Lines 66
Schedule P - Part 3R - Section 1 - Products Liability - Occurrence 67
Schedule P - Part 3R - Section 2 - Products Liability - Claims-Made 67
Schedule P - Part 3S - Financial Guaranty/Mortgage Guaranty 67
Schedule P - Part 3T - Warranty 67
Schedule P - Part 3U - Pet Insurance Plans 67

ANNUAL STATEMENT BLANK (Continued)

Schedule P - Part 4A - Homeowners/Farmowners 68
Schedule P - Part 4B - Private Passenger Auto Liability/Medical 68
Schedule P - Part 4C - Commercial Auto/Truck Liability/Medical 68
Schedule P - Part 4D - Workers' Compensation (Excluding Excess Workers' Compensation) 68
Schedule P - Part 4E - Commercial Multiple Peril 68
Schedule P - Part 4F - Section 1 - Medical Professional Liability - Occurrence 69
Schedule P - Part 4F - Section 2 - Medical Professional Liability - Claims-Made 69
Schedule P - Part 4G - Special Liability (Ocean Marine, Aircraft (All Perils), Boiler and Machinery) 69
Schedule P - Part 4H - Section 1 - Other Liability - Occurrence 69
Schedule P - Part 4H - Section 2 - Other Liability - Claims-Made 69
Schedule P - Part 4I - Special Property (Fire, Allied Lines, Inland Marine, Earthquake, Burglary and Theft) 70
Schedule P - Part 4J - Auto Physical Damage 70
Schedule P - Part 4K - Fidelity/Surety 70
Schedule P - Part 4L - Other (Including Credit, Accident and Health) 70
Schedule P - Part 4M - International 70
Schedule P - Part 4N - Reinsurance - Nonproportional Assumed Property 71
Schedule P - Part 4O - Reinsurance - Nonproportional Assumed Liability 71
Schedule P - Part 4P - Reinsurance - Nonproportional Assumed Financial Lines 71
Schedule P - Part 4R - Section 1 - Products Liability - Occurrence 72
Schedule P - Part 4R - Section 2 - Products Liability - Claims-Made 72
Schedule P - Part 4S - Financial Guaranty/Mortgage Guaranty 72
Schedule P - Part 4T - Warranty 72
Schedule P - Part 4U - Pet Insurance Plans 72
Schedule P - Part 5A - Homeowners/Farmowners 73
Schedule P - Part 5B - Private Passenger Auto Liability/Medical 74
Schedule P - Part 5C - Commercial Auto/Truck Liability/Medical 75
Schedule P - Part 5D - Workers' Compensation (Excluding Excess Workers' Compensation) 76
Schedule P - Part 5E - Commercial Multiple Peril 77
Schedule P - Part 5F - Medical Professional Liability - Claims-Made 79
Schedule P - Part 5F - Medical Professional Liability - Occurrence 78
Schedule P - Part 5H - Other Liability - Claims-Made 81
Schedule P - Part 5H - Other Liability - Occurrence 80
Schedule P - Part 5R - Products Liability - Claims-Made 83
Schedule P - Part 5R - Products Liability - Occurrence 82
Schedule P - Part 5T - Warranty 84
Schedule P - Part 6C - Commercial Auto/Truck Liability/Medical 85
Schedule P - Part 6D - Workers' Compensation (Excluding Excess Workers' Compensation) 85
Schedule P - Part 6E - Commercial Multiple Peril 86
Schedule P - Part 6H - Other Liability - Claims-Made 87
Schedule P - Part 6H - Other Liability - Occurrence 86
Schedule P - Part 6M - International 87
Schedule P - Part 6N - Reinsurance - Nonproportional Assumed Property 88
Schedule P - Part 6O - Reinsurance - Nonproportional Assumed Liability 88
Schedule P - Part 6R - Products Liability - Claims-Made 89
Schedule P - Part 6R - Products Liability - Occurrence 89
Schedule P - Part 7A - Primary Loss Sensitive Contracts 90
Schedule P - Part 7B - Reinsurance Loss Sensitive Contracts 92
Schedule P Interrogatories 94
Schedule T - Exhibit of Premiums Written 95
Schedule T - Part 2 - Interstate Compact 96
Schedule Y - Information Concerning Activities of Insurer Members of a Holding Company Group 97
Schedule Y - Part 1A - Detail of Insurance Holding Company System 98
Schedule Y - Part 2 - Summary of Insurer's Transactions With Any Affiliates 99
Schedule Y - Part 3 - Ultimate Controlling Party and Listing of Other U.S. Insurance Groups or Entities Under That Ultimate Controlling Party's Control 100
Statement of Income 4
Summary Investment Schedule SI01
Supplemental Exhibits and Schedules Interrogatories 101
Underwriting and Investment Exhibit Part 1 6
Underwriting and Investment Exhibit Part 1A 7
Underwriting and Investment Exhibit Part 1B 8
Underwriting and Investment Exhibit Part 2 9
Underwriting and Investment Exhibit Part 2A 10
Underwriting and Investment Exhibit Part 3 11