

ANNUAL STATEMENT

OF THE

First American Title Insurance Company

of **Omaha**

STATE OF **Nebraska**

TO THE

Insurance Department

OF THE

FOR THE YEAR ENDED

December 31, 2021

TITLE

2021



50814202120100100

ANNUAL STATEMENT

For the Year Ended December 31, 2021
OF THE CONDITION AND AFFAIRS OF THE

First American Title Insurance Company

NAIC Group Code	0070	0070	NAIC Company Code	50814	Employer's ID Number	95-2566122
	(Current Period)	(Prior Period)				
Organized under the Laws of	Nebraska	State of Domicile or Port of Entry			NE	
Country of Domicile	US					
Incorporated/Organized	September 24, 1968			Commenced Business	December 31, 1968	
Statutory Home Office	5017 Leavenworth Street, Suite 100			Omaha, NE, US 68106		
	(Street and Number)			(City or Town, State, Country and Zip Code)		
Main Administrative Office	1 First American Way			(Street and Number)		
	Santa Ana, CA, US 92707			714-250-3372		
	(City or Town, State, Country and Zip Code)			(Area Code) (Telephone Number)		
Mail Address	1 First American Way			Santa Ana, CA, US 92707		
	(Street and Number or P.O. Box)			(City or Town, State, Country and Zip Code)		
Primary Location of Books and Records	1 First American Way			Santa Ana, CA, US 92707		
	(Street and Number)			(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)		
Internet Web Site Address	www.firstam.com					
Statutory Statement Contact	John P. Megna			714-250-3372		
	(Name)			(Area Code) (Telephone Number) (Extension)		
	jmegna@firstam.com			714-250-3215		
	(E-Mail Address)			(Fax Number)		

OFFICERS

	Name	Title
1.	Kenneth David DeGiorgio #	President and CEO
2.	Greg Loren Smith	Secretary
3.	Mark Edward Seaton	Chief Financial Officer

VICE-PRESIDENTS

Name	Title	Name	Title
Sally French Tyler	Executive Vice President	Christopher Michael Leavell	EVP, Chief Operating Officer
Kurt Paul Pfothenhauer	EVP, Vice Chairman	George Stone Livermore	Executive Vice President
Evan Michael Zanic	Executive Vice President	Matthew Feivish Wajner	SVP, Treasurer
Greg Loren Smith	SVP, Secretary	Janette NMN Waller	Executive Vice President
Ellen Claire Albrecht	Vice President	Steven Alan Adams	SVP, Chief Accounting Officer

DIRECTORS OR TRUSTEES

Dennis Joseph Gilmore	Greg Loren Smith	Mark Edward Seaton	Christopher Michael Leavell
Ellen Claire Albrecht			

State of California

County of Orange 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.

(Signature)	(Signature)	(Signature)
Kenneth David DeGiorgio	Greg Loren Smith	Mark Edward Seaton
(Printed Name)	(Printed Name)	(Printed Name)
1.	2.	3.
President and CEO	Secretary	Chief Financial Officer
(Title)	(Title)	(Title)

Subscribed and sworn to (or affirmed) before me this on this
day of , 2022, by

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

b. If no: 1. State the amendment number

2. Date filed

3. Number of pages attached

ASSETS

	Current Year			Prior Year
	1	2	3	4
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Net Admitted Assets
1. Bonds (Schedule D)	2,072,385,770		2,072,385,770	1,884,800,169
2. Stocks (Schedule D):				
2.1 Preferred stocks				3,899,100
2.2 Common stocks	465,238,916	44,316,664	420,922,252	405,403,161
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 \$ 8,098,392 encumbrances)	92,223,367		92,223,367	91,836,701
4.2 Properties held for the production of income (less \$ 0 encumbrances)				
4.3 Properties held for sale (less \$ 0 encumbrances)	34,219,510	34,219,510		89,224
5. Cash (\$ 594,287,586, Schedule E - Part 1), cash equivalents (\$ 51,667,064, Schedule E - Part 2), and short-term investments (\$ 15,549,781, Schedule DA)	661,504,431		661,504,431	412,154,862
6. Contract loans (including \$ 0 premium notes)				
7. Derivatives (Schedule DB)				
8. Other invested assets (Schedule BA)	70,013,851	37,053,332	32,960,519	123,961,045
9. Receivables for securities	1,205,226		1,205,226	250,659
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)	3,396,791,071	115,589,506	3,281,201,565	2,922,394,921
13. Title plants less \$ 0 charged off (for Title insurers only)	181,008,408		181,008,408	178,467,068
14. Investment income due and accrued	17,416,889		17,416,889	15,521,663
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	83,548,591	4,429,122	79,119,469	66,237,651
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ 0 earned but unbilled premiums)				
15.3 Accrued retrospective premiums (\$ 0) and contracts subject to redetermination (\$ 0)				
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	121,950,412	67,863,228	54,087,184	51,115,007
19. Guaranty funds receivable or on deposit	31,738		31,738	47,607
20. Electronic data processing equipment and software	3,663,321	3,663,321		
21. Furniture and equipment, including health care delivery assets (\$ 0)	23,046,207	23,046,207		
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	113,396,075	1,325,224	112,070,851	83,017,967
24. Health care (\$ 0) and other amounts receivable				
25. Aggregate write-ins for other-than-invested assets	296,609,276	296,609,276		
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	4,237,461,988	512,525,884	3,724,936,104	3,316,801,884
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Total (Lines 26 and 27)	4,237,461,988	512,525,884	3,724,936,104	3,316,801,884

DETAILS OF WRITE-IN LINES				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)				
2501. Other assets nonadmitted	206,716,045	206,716,045		
2502. Goodwill	89,893,231	89,893,231		
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page				
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	296,609,276	296,609,276		

NONE

LIABILITIES, SURPLUS AND OTHER FUNDS

	1	2
	Current Year	Prior Year
1. Known claims reserve (Part 2B, Line 3, Col. 4)	263,171,944	273,044,682
2. Statutory premium reserve (Part 1B, Line 2.6, Col. 1)	1,292,033,530	1,148,838,018
3. Aggregate of other reserves required by law		
4. Supplemental reserve (Part 2B, Col. 4, Line 10)		
5. Commissions, brokerage and other charges due or accrued to attorneys, agents and real estate brokers		
6. Other expenses (excluding taxes, licenses and fees)	314,932,572	227,542,410
7. Taxes, licenses and fees (excluding federal and foreign income taxes)	54,188,838	35,786,811
8.1 Current federal and foreign income taxes (including \$ 0 on realized capital gains (losses))	19,269,707	29,869,098
8.2 Net deferred tax liability		
9. Borrowed money \$ 0 and interest thereon \$ 0		
10. Dividends declared and unpaid		
11. Premiums and other consideration received in advance	320,514	280,596
12. Unearned interest and real estate income received in advance		
13. Funds held by company under reinsurance treaties		
14. Amounts withheld or retained by company for account of others	21,473,449	45,205,021
15. Provision for unauthorized and certified (\$ 0) reinsurance		
16. Net adjustments in assets and liabilities due to foreign exchange rates		
17. Drafts outstanding		
18. Payable to parent, subsidiaries and affiliates	40,967,657	28,821,086
19. Derivatives		
20. Payable for securities	18,163,499	1,500,000
21. Payable for securities lending		
22. Aggregate write-ins for other liabilities		
23. Total liabilities (Lines 1 through 22)	2,024,521,710	1,790,887,722
24. Aggregate write-ins for special surplus funds		
25. Common capital stock	300,000,000	300,000,000
26. Preferred capital stock		
27. Aggregate write-ins for other than special surplus funds	572,414	809,274
28. Surplus notes		
29. Gross paid in and contributed surplus	393,408,242	393,472,156
30. Unassigned funds (surplus)	1,006,433,738	831,632,732
31. Less treasury stock, at cost:		
31.1 0 shares common (value included in Line 25 \$ 0)		
31.2 0 shares preferred (value included in Line 26 \$ 0)		
32. Surplus as regards policyholders (Lines 24 to 30 less 31) (Page 4, Line 32)	1,700,414,394	1,525,914,162
33. Totals (Page 2, Line 28, Col. 3)	3,724,936,104	3,316,801,884

DETAILS OF WRITE-INS		
0301.	NONE	
0302.		
0303.		
0398. Summary of remaining write-ins for Line 03 from overflow page		
0399. Totals (Lines 0301 through 0303 plus 0398) (Line 03 above)		
2201. Notes and contracts payable		
2202.		
2203.		
2298. Summary of remaining write-ins for Line 22 from overflow page		
2299. Totals (Lines 2201 through 2203 plus 2298) (Line 22 above)		
2401.	NONE	
2402.		
2403.		
2498. Summary of remaining write-ins for Line 24 from overflow page		
2499. Totals (Lines 2401 through 2403 plus 2498) (Line 24 above)		
2701. Sale-Leaseback deferred gain	572,414	809,274
2702.		
2703.		
2798. Summary of remaining write-ins for Line 27 from overflow page		
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	572,414	809,274

OPERATIONS AND INVESTMENT EXHIBIT

STATEMENT OF INCOME	1	2
	Current Year	Prior Year
OPERATING INCOME		
1. Title insurance and related income (Part 1):		
1.1 Title insurance premiums earned (Part 1B, Line 3, Col.1)	5,224,547,678	3,931,805,218
1.2 Escrow and settlement services (Part 1A, Line 2, Col. 4)	463,784,027	434,452,454
1.3 Other title fees and service charges (Part 1A, Total of Line 3, 4, 5 and 6, Col. 4)	415,936,440	301,820,730
2. Other operating income (Part 4, Line 2, Col. 5)	82,851,066	72,625,497
3. Total Operating Income (Lines 1 through 2)	6,187,119,211	4,740,703,899
EXPENSES		
4. Losses and loss adjustment expenses incurred (Part 2A, Line 10, Col. 4)	110,169,205	119,386,780
5. Operating expenses incurred (Part 3, Line 24, Cols. 4)	5,350,212,693	4,105,168,463
6. Other operating expenses (Part 4, Line 6, Col. 5)		
7. Total Operating Expenses	5,460,381,898	4,224,555,243
8. Net operating gain or (loss) (Lines 3 minus 7)	726,737,313	516,148,656
INVESTMENT INCOME		
9. Net investment income earned (Exhibit of Net Investment Income, Line 17)	59,654,198	114,624,777
10. Net realized capital gains (losses) less capital gains tax of \$ 10,683,842 (Exhibit of Capital Gains (Losses))	40,173,665	10,961,710
11. Net investment gain (loss) (Lines 9 + 10)	99,827,863	125,586,487
OTHER INCOME		
12. Aggregate write-ins for miscellaneous income or (loss) or other deductions		
13. Net income, after capital gains tax and before all other federal income taxes (Lines 8 + 11 + 12)	826,565,176	641,735,143
14. Federal and foreign income taxes incurred	171,666,904	140,134,376
15. Net income (Lines 13 minus 14)	654,898,272	501,600,767
CAPITAL AND SURPLUS ACCOUNT		
16. Surplus as regards policyholders, December 31 prior year (Page 3, Line 32, Column 2)	1,525,914,162	1,514,676,583
17. Net income (from Line 15)	654,898,272	501,600,767
18. Change in net unrealized capital gains or (losses) less capital gains tax of \$ 0	40,978,776	23,243,021
19. Change in net unrealized foreign exchange capital gain (loss)	(325,284)	1,836,305
20. Change in net deferred income taxes	14,059,299	21,564,858
21. Change in nonadmitted assets (Exhibit of Nonadmitted Assets, Line 28, Col. 3)	(43,978,710)	(58,561,222)
22. Change in provision for unauthorized and certified reinsurance (Page 3, Line 15, Cols. 2 minus 1)		
23. Change in supplemental reserves (Page 3, Line 4, Cols. 2 minus 1)		
24. Change in surplus notes		
25. Cumulative effect of changes in accounting principles		
26. Capital Changes:		
26.1 Paid in	(63,914)	1,700,000
26.2 Transferred from surplus (Stock Dividend)		
26.3 Transferred to surplus		
27. Surplus Adjustments:		
27.1 Paid in		
27.2 Transferred to capital (Stock Dividend)		
27.3 Transferred from capital		
28. Dividends to stockholders	(492,000,000)	(467,000,000)
29. Change in treasury stock (Page 3, Lines (31.1) and (31.2), Cols. 2 minus 1)		
30. Aggregate write-ins for gains and losses in surplus	931,793	(13,146,150)
31. Change in surplus as regards policyholders for the year (Lines 17 through 30)	174,500,232	11,237,579
32. Surplus as regards policyholders, December 31 current year (Lines 16 plus 31) (Page 3, Line 32)	1,700,414,394	1,525,914,162

DETAILS OF WRITE-IN LINES		
1201.		
1202.		
1203.		
1298. Summary of remaining write-ins for Line 12 from overflow page		
1299. Totals (Lines 1201 through 1203 plus 1298) (Line 12 above)		
3001. Other	931,793	(1,350,363)
3002. Transfer and Assumption of subsidiary		(11,795,787)
3003.		
3098. Summary of remaining write-ins for Line 30 from overflow page		
3099. Totals (Lines 3001 through 3003 plus 3098) (Line 30 above)	931,793	(13,146,150)

CASH FLOW

	1	2
Cash from Operations	Current Year	Prior Year
1. Premiums collected net of reinsurance	5,355,737,197	3,980,619,605
2. Net investment income	62,976,755	109,209,344
3. Miscellaneous income	962,571,533	808,898,682
4. Total (Lines 1 through 3)	6,381,285,485	4,898,727,631
5. Benefit and loss related payments	99,489,825	120,301,850
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts		
7. Commissions, expenses paid and aggregate write-ins for deductions	5,190,727,182	4,037,482,195
8. Dividends paid to policyholders		
9. Federal and foreign income taxes paid (recovered) net of \$ 0 tax on capital gains (losses)	192,950,138	130,618,360
10. Total (Lines 5 through 9)	5,483,167,145	4,288,402,405
11. Net cash from operations (Line 4 minus Line 10)	898,118,340	610,325,226
Cash from Investments		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds	945,940,923	786,841,605
12.2 Stocks	103,494,552	78,315,520
12.3 Mortgage loans		
12.4 Real estate	969,371	
12.5 Other invested assets	160,434,770	4,212,117
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments		
12.7 Miscellaneous proceeds	15,848,614	9,926,388
12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,226,688,230	879,295,630
13. Cost of investments acquired (long-term only):		
13.1 Bonds	1,132,535,559	772,588,583
13.2 Stocks	37,351,647	87,636,209
13.3 Mortgage loans		
13.4 Real estate	5,622,926	4,129,823
13.5 Other invested assets	87,370,320	151,840,211
13.6 Miscellaneous applications	(2,213,749)	12,542,510
13.7 Total investments acquired (Lines 13.1 to 13.6)	1,260,666,703	1,028,737,336
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)	(33,978,473)	(149,441,706)
Cash from Financing and Miscellaneous Sources		
16. Cash provided (applied):		
16.1 Surplus notes, capital notes		
16.2 Capital and paid in surplus, less treasury stock		
16.3 Borrowed funds		
16.4 Net deposits on deposit-type contracts and other insurance liabilities		
16.5 Dividends to stockholders	492,000,000	467,000,000
16.6 Other cash provided (applied)	(122,790,298)	(48,359,015)
17. Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(614,790,298)	(515,359,015)
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)	249,349,569	(54,475,495)
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year	412,154,862	466,630,357
19.2 End of year (Line 18 plus Line 19.1)	661,504,431	412,154,862

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

20.0001	Noncash operating activities:		
20.0002	Accounts receivable from transfer		(959)
20.0003	Investment income due and accrued from transfer		198,648
20.0004	Accounts payable and other accruals from transfer		(6,479)
20.0005	Tax balance from transfer		662,543
20.0006	Statutory premium reserve from transfer		13,447,721
20.0007	Known claims reserves from transfer		32,942
20.0008	Bond acquisitions	498,194	24,244,363
20.0009	Bond disposals	(498,194)	
20.0010	Common stock acquisitions		2,777,418
20.0011	Common stock disposals		(26,543,056)
20.0012	Other invested asset disposal		(1,133,333)
20.0013	APIC in the form of noncash assets	(63,914)	(1,700,000)

OPERATIONS AND INVESTMENT EXHIBIT

PART 1A – SUMMARY OF TITLE INSURANCE PREMIUMS
WRITTEN AND RELATED REVENUES

	1 Direct Operations	Agency Operations		4 Current Year Total (Cols. 1 + 2 + 3)	5 Prior Year Total
		2 Non-Affiliated Agency Operations	3 Affiliated Agency Operations		
1. Direct premiums written (Sch T, Line 59, Cols. 3, 4 and 5)	1,356,368,924	3,362,109,778	651,401,176	5,369,879,878	4,008,162,252
2. Escrow and settlement service charges	453,740,375	8,413,547	1,630,106	463,784,028	434,452,454
3. Title examinations	5,760,801	470,324	91,124	6,322,249	6,049,108
4. Searches and abstracts	116,622,004	45,308,890	8,778,495	170,709,389	135,739,610
5. Surveys	626,946			626,946	393,361
6. Aggregate write-ins for service charges	187,560,940	48,098,423	2,618,492	238,277,855	159,638,651
7. Totals (Lines 1 to 6)	2,120,679,990	3,464,400,962	664,519,393	6,249,600,345	4,744,435,436

DETAILS OF WRITE-INS					
0601. Other fees and income	187,560,940	48,098,423	2,618,492	238,277,855	159,638,651
0602.					
0603.					
0698. Summary of remaining write-ins for Line 06 from overflow page					
0699. Total (Lines 0601 through 0603 plus 0698) (Line 06 above)	187,560,940	48,098,423	2,618,492	238,277,855	159,638,651

PART 1B – PREMIUMS EARNED EXHIBIT

	1 Current Year	2 Prior Year
1. Title premiums written:		
1.1 Direct (Part 1A, Line 1, Col. 4)	5,369,879,878	4,008,162,252
1.2 Assumed	15,250,800	7,082,754
1.3 Ceded	17,387,488	13,681,750
1.4 Net title premiums written (Lines 1.1 + 1.2 - 1.3)	5,367,743,190	4,001,563,256
2. Statutory premium reserve:		
2.1 Balance at December 31 prior year	1,148,838,018	1,065,632,259
2.2 Aggregate write-ins for book adjustments to Line 2.1		
2.3 Additions during the current year	325,212,880	243,995,183
2.4 Withdrawals during the current year	182,017,368	174,237,145
2.5 Aggregate write-ins for other adjustments not effecting earned premiums		13,447,721
2.6 Balance at December 31 current year (Lines 2.1 + 2.2 + 2.3 - 2.4 + 2.5)	1,292,033,530	1,148,838,018
3. Net title premiums earned during year (Lines 1.4 + 2.1 + 2.5 - 2.6) (Sch. T, Line 59, Col. 7)	5,224,547,678	3,931,805,218

DETAILS OF WRITE-INS	1 Current Year	2 Prior Year
02.201	NONE	
02.202		
02.203		
02.298 Summary of remaining write-ins for Line 02.2 from overflow page		
02.299 Total (Lines 02.201 through 02.203 plus 02.298) (Line 02.2 above)		
02.501 Transfer and Assumption transaction with subsidiary		13,447,721
02.502		
02.503		
02.598 Summary of remaining write-ins for Line 02.5 from overflow page		
02.599 Total (Lines 02.501 through 02.503 plus 02.598) (Line 02.5 above)		13,447,721

OPERATIONS AND INVESTMENT EXHIBIT

PART 2A – LOSSES PAID AND INCURRED

	1	Agency Operations		4 Total Current Year (Cols. 1 + 2 + 3)	5 Total Prior Year
		2 Non-Affiliated Agency Operations	3 Affiliated Agency Operations		
	Direct Operations				
1. Losses and allocated loss adjustment expenses paid - direct business, less salvage and subrogation (Total same as Sch. T, Line 59, Col. 8)	25,167,092	51,626,726	22,696,007	99,489,825	120,302,301
2. Losses and allocated loss adjustment expenses paid - reinsurance assumed, less salvage and subrogation					
3. Total (Line 1 plus Line 2)	25,167,092	51,626,726	22,696,007	99,489,825	120,302,301
4. Deduct: Recovered during year from reinsurance					
5. Net payments (Line 3 minus Line 4)	25,167,092	51,626,726	22,696,007	99,489,825	120,302,301
6. Known claims reserve – current year (Page 3, Line 1, Column 1)	50,585,873	158,356,728	54,229,343	263,171,944	273,044,682
7. Known claims reserve – prior year (Page 3, Line 1, Column 2)	54,607,895	163,038,086	55,398,701	273,044,682	293,265,565
8. Losses and allocated Loss Adjustment Expenses incurred (Line 5 plus Line 6 minus Line 7)	21,145,070	46,945,368	21,526,649	89,617,087	100,081,418
9. Unallocated loss adjustment expenses incurred (Part 3, Line 24, Column 5)	5,198,894	10,664,795	4,688,429	20,552,118	19,305,362
10. Losses and loss adjustment expenses incurred (Line 8 plus Line 9)	26,343,964	57,610,163	26,215,078	110,169,205	119,386,780

OPERATIONS AND INVESTMENT EXHIBIT

PART 2B – UNPAID LOSSES AND LOSS ADJUSTMENT EXPENSES

	1 Direct Operations	Agency Operations		4 Total Current Year (Cols. 1 + 2 + 3)	5 Total Prior Year
		2 Non-Affiliated Agency Operations	3 Affiliated Agency Operations		
1. Loss and allocated LAE reserve for title and other losses of which notice has been received:					
1.1 Direct (Schedule P, Part 1, Line 12, Col. 17)	50,585,873	158,356,728	54,229,343	263,171,944	273,044,682
1.2 Reinsurance assumed (Schedule P, Part 1, Line 12, Col. 18)					
2. Deduct reinsurance recoverable (Schedule P, Part 1, Line 12, Col. 19)					
3. Known claims reserve net of reinsurance (Line 1.1 plus Line 1.2 minus Line 2)	50,585,873	158,356,728	54,229,343	263,171,944	273,044,682
4. Incurred But Not Reported:					
4.1 Direct (Schedule P, Part 1, Line 12, Col. 20)	153,470,034	385,318,094	165,908,023	704,696,151	609,536,539
4.2 Reinsurance assumed (Schedule P, Part 1, Line 12, Col. 21)					
4.3 Reinsurance ceded (Schedule P, Part 1, Line 12, Col. 22)					
4.4 Net incurred but not reported (Line 4.1 plus Line 4.2 minus Line 4.3)	153,470,034	385,318,094	165,908,023	704,696,151	609,536,539
5. Unallocated LAE reserve (Schedule P, Part 1, Line 12, Col. 23)	29,334,474	73,650,231	31,711,888	134,696,593	106,142,354
6. Less discount for time value of money, if allowed (Schedule P, Part 1, Line 12, Col. 33)	X X X	X X X	X X X		
7. Total Schedule P reserves (Lines 3 + 4.4 + 5 - 6) (Schedule P, Part 1, Line 12, Col. 34)	X X X	X X X	X X X	1,102,564,688	988,723,575
8. Statutory premium reserve at year end (Part 1B, Line 2.6)	X X X	X X X	X X X	1,292,033,530	1,148,838,018
9. Aggregate of other reserves required by law (Page 3, Line 3)	X X X	X X X	X X X		
10. Supplemental reserve (a) (Lines 7 - (3 + 8 + 9))	X X X	X X X	X X X		

(a) If the sum of Lines 3 + 8 + 9 is greater than Line 7, place a "0" in this Line.

OPERATIONS AND INVESTMENT EXHIBIT
PART 3 – EXPENSES

	Title and Escrow Operating Expenses				5 Unallocated Loss Adjustment Expenses	6 Other Operations	7 Investment Expenses	Totals				
	1 Direct Operations	Agency Operations		4 Total (Cols. 1 + 2 + 3)				8	9			
		2 Non-affiliated Agency Operations	3 Affiliated Agency Operations					Current Year (Cols. 4 + 5 + 6 + 7)	Prior Year			
1. Personnel costs:												
1.1 Salaries	816,223,196	151,842,045	54,699,191	1,022,764,432	14,737,198		187,968	1,037,689,598	859,997,154			
1.2 Employee relations and welfare	138,293,250	23,814,884	9,267,721	171,375,855	2,493,808		29,573	173,899,236	125,049,343			
1.3 Payroll taxes	50,515,187	9,639,537	3,385,275	63,539,999	1,055,207		10,863	64,606,069	54,137,800			
1.4 Other personnel costs	6,091,013	541,051	408,189	7,040,253	14,055		341	7,054,649	3,414,283			
1.5 Total personnel costs	1,011,122,646	185,837,517	67,760,376	1,264,720,539	18,300,268		228,745	1,283,249,552	1,042,598,580			
2. Amounts paid to or retained by title agents		2,690,646,943	522,118,784	3,212,765,727				3,212,765,727	2,376,329,513			
3. Production services (purchased outside):												
3.1 Searches, examinations and abstracts	296,867,610	89,608,957	19,894,581	406,371,148	364,969			406,736,117	314,672,519			
3.2 Surveys	154,538	9,467	10,356	174,361	3,990			178,351	818,271			
3.3 Other	18,880,512	581,059	1,265,277	20,726,848	36,118		2,065,969	22,828,935	19,866,314			
4. Advertising	6,287,129	1,217,132	421,332	7,925,593	1,646			7,927,239	13,620,431			
5. Boards, bureaus and associations	1,627,754	735,827	109,084	2,472,665	24,435		176	2,497,276	2,412,466			
6. Title plant rent and maintenance	3,226,832	4,480,234	216,246	7,923,312				7,923,312	5,607,791			
7. Claim adjustment services	X X X	X X X	X X X	X X X		X X X	X X X					
8. Amounts charged off, net of recoveries	(199,927)	2,587,759	(13,398)	2,374,434	3,650			2,378,084	3,152,943			
9. Marketing and promotional expenses	3,130,028	2,661,636	209,759	6,001,423	8,014			6,009,437	5,552,848			
10. Insurance	6,517,478	122,196	436,769	7,076,443	158		4,412	7,081,013	5,861,773			
11. Directors' fees												
12. Travel and travel items	4,661,553	1,815,659	312,394	6,789,606	13,938		31	6,803,575	3,347,312			
13. Rent and rent items	45,762,927	8,348,677	3,066,802	57,178,406	1,539,122		12,644,570	71,362,098	74,066,356			
14. Equipment	39,021,549	(406,870)	2,615,029	41,229,708	81,898		680	41,312,286	40,680,722			
15. Cost or depreciation of EDP equipment and software	114,837,009	1,268,899	7,695,801	123,801,709	772,451		230,092	124,804,252	92,886,114			
16. Printing, stationery, books and periodicals	4,874,818	854,620	326,686	6,056,124	48,771		91	6,104,986	7,246,647			
17. Postage, telephone, messengers and express	74,964,821	2,426,870	5,023,767	82,415,458	175,882		1,228	82,592,568	70,023,144			
18. Legal and auditing	67,600,981	626,999	4,530,279	72,758,259	191,886		90,421	73,040,566	59,776,568			
19. Totals (Lines 1.5 to 18)	1,699,338,258	2,993,423,581	635,999,924	5,328,761,763	21,567,196		15,266,415	5,365,595,374	4,138,520,312			
20. Taxes, licenses and fees:												
20.1 State and local insurance taxes	43,579,468	53,049,358		96,628,826				96,628,826	67,956,317			
20.2 Insurance department licenses and fees	752,548	987,322		1,739,870				1,739,870	1,705,110			
20.3 Gross guaranty association assessments												
20.4 All other (excluding federal income and real estate)	1,072,738	367,327		1,440,065				1,440,065	5,008,289			
20.5 Total taxes, licenses and fees (Lines 20.1 + 20.2 + 20.3 + 20.4)	45,404,754	54,404,007		99,808,761				99,808,761	74,669,716			
21. Real estate expenses	2,319,040		155,410	2,474,450	59,155		13,891,186	16,424,791	17,851,909			
22. Real estate taxes							3,339,650	3,339,650	3,204,852			
23. Aggregate write-ins for other expenses	33,485,212	(280,940)	(114,036,551)	(80,832,279)	(1,074,233)		6,917	(81,899,595)	(75,312,166)			
24. Total expenses incurred (Lines 19 + 20.5 + 21 + 22 + 23)	1,780,547,264	3,047,546,648	522,118,783	5,350,212,695	20,552,118		32,504,168	(a) 5,403,268,981	4,158,934,623			
25. Less unpaid expenses - current year	307,487,450	61,633,960		369,121,410	134,696,593			503,818,003	369,471,575			
26. Add unpaid expenses - prior year	220,992,236	42,336,985		263,329,221	106,142,354			369,471,575	331,587,722			
27. TOTAL EXPENSES PAID (Lines 24 - 25 + 26)	1,694,052,050	3,028,249,673	522,118,783	5,244,420,506	(8,002,121)		32,504,168	5,268,922,553	4,121,050,770			

DETAILS OF WRITE-IN LINES									
2301. Other		15,362,235	(315,633)	1,541,114	16,587,716	22,578	6,917	16,617,211	11,361,066
2302. Amortization Expense		10,448,833	34,693	700,228	11,183,754			11,183,754	9,758,859
2303. File Shortages		7,634,319			7,634,319			7,634,319	5,329,855
2398. Summary of remaining write-ins for Line 23 from overflow page		39,825		(116,277,893)	(116,238,068)	(1,096,811)		(117,334,879)	(101,761,946)
2399. Totals (Lines 2301 through 2303 plus 2398) (Line 23 above)		33,485,212	(280,940)	(114,036,551)	(80,832,279)	(1,074,233)	6,917	(81,899,595)	(75,312,166)

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

OPERATIONS AND INVESTMENT EXHIBIT
PART 4 – NET OPERATING GAIN/LOSS EXHIBIT

	1	Agency Operations		4	5	Totals	
		2	3			6	7
	Direct Operations	Non-affiliated Agency Operations	Affiliated Agency Operations	Total (Cols. 1 + 2 + 3)	Other Operations	Current Year (Cols. 4 + 5)	Prior Year
1. Title insurance and related income (Part 1):							
1.1 Title insurance premiums earned (Part 1B, Line 3, Col. 1)	1,303,416,263	3,284,280,815	636,850,604	5,224,547,682	X X X	5,224,547,682	3,931,805,218
1.2 Escrow and settlement services (Part 1A, Line 2)	453,740,375	8,413,547	1,630,106	463,784,028	X X X	463,784,028	434,452,454
1.3 Other title fees and service charges (Part 1A, Lines 3 through 6)	310,570,691	93,877,637	11,488,111	415,936,439	X X X	415,936,439	301,820,730
2. Aggregate write-ins for other operating income	X X X	X X X	X X X	X X X	82,851,066	82,851,066	72,625,497
3. Total Operating Income (Lines 1.1 through 1.3 + 2)	2,067,727,329	3,386,571,999	649,968,821	6,104,268,149	82,851,066	6,187,119,215	4,740,703,899
DEDUCT:							
4. Losses and loss adjustment expenses incurred (Part 2A, Line 10, Col. 4)	26,343,964	57,610,163	26,215,078	110,169,205	X X X	110,169,205	119,386,780
5. Operating expenses incurred (Part 3, Line 24, Cols. 1 to 3 and 6)	1,780,547,264	3,047,546,648	522,118,783	5,350,212,695		5,350,212,695	4,105,168,463
6. Total Operating Deductions (Lines 4 + 5)	1,806,891,228	3,105,156,811	548,333,861	5,460,381,900		5,460,381,900	4,224,555,243
7. Net operating gain or (loss) (Lines 3 minus 6)	260,836,101	281,415,188	101,634,960	643,886,249	82,851,066	726,737,315	516,148,656

DETAILS OF WRITE-IN LINES							
0201. Premium retained for title policies issued on behalf of other title insurers	X X X	X X X	X X X	X X X	77,852,044	77,852,044	66,323,480
0202. Other non-title revenue	X X X	X X X	X X X	X X X	4,999,022	4,999,022	6,302,017
0203.	X X X	X X X	X X X	X X X			
0298. Summary of remaining write-ins for Line 02 from overflow page	X X X	X X X	X X X	X X X			
0299. Total (Lines 0201 through 0203 plus 0298) (Line 02 above)	X X X	X X X	X X X	X X X	82,851,066	82,851,066	72,625,497

EXHIBIT OF NET INVESTMENT INCOME

	1	2
	Collected During Year	Earned During Year
1. U.S. Government bonds	(a) 1,784,244	1,890,073
1.1 Bonds exempt from U.S. tax	(a)	
1.2 Other bonds (unaffiliated)	(a) 49,868,839	49,823,976
1.3 Bonds of affiliates	(a)	
2.1 Preferred stocks (unaffiliated)	(b) 59,281	41,656
2.11 Preferred stocks of affiliates	(b)	
2.2 Common stocks (unaffiliated)	6,648,168	6,648,326
2.21 Common stocks of affiliates	9,212,725	9,212,725
3. Mortgage loans	(c)	
4. Real estate	(d) 4,882,544	17,616,985
5. Contract loans		
6. Cash, cash equivalents and short-term investments	(e) 420,923	397,853
7. Derivative instruments	(f)	
8. Other invested assets	3,367,732	3,549,325
9. Aggregate write-ins for investment income	8,214,438	8,214,438
10. Total gross investment income	84,458,894	97,395,357
11. Investment expenses		(g) 29,164,517
12. Investment taxes, licenses and fees, excluding federal income taxes		(g) 3,339,650
13. Interest expense		(h)
14. Depreciation on real estate and other invested assets		(i) 5,236,992
15. Aggregate write-ins for deductions from investment income		
16. Total deductions (Lines 11 through 15)		37,741,159
17. Net investment income (Line 10 minus Line 16)		59,654,198

DETAILS OF WRITE-IN LINES		
0901. Interest Income - Escrow	6,490,504	6,490,504
0902. Others	702,946	702,946
0903. Investment Income - Other	550,710	550,710
0998. Summary of remaining write-ins for Line 09 from overflow page	470,278	470,278
0999. Totals (Lines 0901 through 0903 plus 0998) (Line 09 above)	8,214,438	8,214,438
1501.	NONE	
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 \$ 577,072 accrual of discount less \$ 13,049,655 amortization of premium and less \$ 2,578,863 paid for accrued interest on purchases.
- (b) Includes \$ 0 accrual of discount less \$ 0 amortization of premium and less \$ 0 paid for accrued dividends on purchases.
- (c) Includes \$ 0 accrual of discount less \$ 0 amortization of premium and less \$ 0 paid for accrued interest on purchases.
- (d) Includes \$ 12,636,942 for company's occupancy of its own buildings; and excludes \$ 538,349 interest on encumbrances.
- (e) Includes \$ 3,302 accrual of discount less \$ 247,984 amortization of premium and less \$ 22,765 paid for accrued interest on purchases.
- (f) Includes \$ 0 accrual of discount less \$ 0 amortization of premium.
- (g) Includes \$ 0 investment expenses and \$ 0 investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.
- (h) Includes \$ 0 interest on surplus notes and \$ 0 interest on capital notes.
- (i) Includes \$ 0 depreciation on real estate and \$ 0 depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

	1	2	3	4	5
	Realized Gain (Loss) on Sales or Maturity	Other Realized Adjustments	Total Realized Capital Gain (Loss) (Columns 1 + 2)	Change in Unrealized Capital Gain (Loss)	Change in Unrealized Foreign Exchange Capital Gain (Loss)
1. U.S. Government bonds	(1,006,629)		(1,006,629)		
1.1 Bonds exempt from U.S. tax					
1.2 Other bonds (unaffiliated)	13,270,700	(40,144)	13,230,556	(373,699)	263,211
1.3 Bonds of affiliates					
2.1 Preferred stocks (unaffiliated)	344,850		344,850	(399,100)	
2.11 Preferred stocks of affiliates					
2.2 Common stocks (unaffiliated)	37,650,886		37,650,886	11,887,496	107,932
2.21 Common stocks of affiliates				33,085,891	
3. Mortgage loans					
4. Real estate	802,594		802,594		
5. Contract loans					
6. Cash, cash equivalents and short-term investments	(23,603)		(23,603)	(1,305)	31,930
7. Derivative instruments					
8. Other invested assets	135,951		135,951	(3,154,266)	(728,357)
9. Aggregate write-ins for capital gains (losses)	(277,099)		(277,099)	(66,241)	
10. Total capital gains (losses)	50,897,650	(40,144)	50,857,506	40,978,776	(325,284)

DETAILS OF WRITE-IN LINES					
0901. Gain on Sale of Caital Assets	274,100		274,100		
0902. Others	(551,199)		(551,199)	(66,241)	
0903.					
0998. Summary of remaining write-ins for Line 09 from overflow page					
0999. Totals (Lines 0901 through 0903 plus 0998) (Line 09 above)	(277,099)		(277,099)	(66,241)	

EXHIBIT OF NONADMITTED ASSETS

	1	2	3
	Current Year Total Nonadmitted Assets	Prior Year Total Nonadmitted Assets	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	44,316,664	39,569,419	(4,747,245)
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		77,550	77,550
4.3 Properties held for sale	34,219,510	34,219,510	
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)	37,053,332	23,662,176	(13,391,156)
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)	115,589,506	97,528,655	(18,060,851)
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	4,429,122	5,265,028	835,906
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	67,863,228	56,776,106	(11,087,122)
19. Guaranty funds receivable or on deposit			
20. Electronic data processing equipment and software	3,663,321	1,599,966	(2,063,355)
21. Furniture and equipment, including health care delivery assets	23,046,207	28,788,734	5,742,527
22. Net adjustment in assets and liabilities due to foreign exchange rates			
23. Receivables from parent, subsidiaries and affiliates	1,325,224	1,015,007	(310,217)
24. Health care and other amounts receivable			
25. Aggregate write-ins for other-than-invested assets	296,609,276	277,573,676	(19,035,600)
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	512,525,884	468,547,172	(43,978,712)
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28. Total (Lines 26 and 27)	512,525,884	468,547,172	(43,978,712)

DETAILS OF WRITE-IN LINES			
1101.	NONE		
1102.			
1103.			
1198. Summary of remaining write-ins for Line 11 from overflow page			
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)			
2501. Other assets nonadmitted	206,716,045	188,491,307	(18,224,738)
2502. Goodwill	89,893,231	89,082,369	(810,862)
2503.			
2598. Summary of remaining write-ins for Line 25 from overflow page			
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	296,609,276	277,573,676	(19,035,600)

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of First American Title Insurance Company (the “Company”) are presented on the basis of accounting practices prescribed or permitted by the Nebraska Department of Insurance (“NDOI”).

The NDOI recognizes only statutory accounting practices prescribed or permitted by the State of Nebraska for determining and reporting the financial condition and results of operations of an insurance company, for determining its solvency under the Nebraska Insurance Law. The National Association of Insurance Commissioners (“NAIC”) *Accounting Practices and Procedures Manual* (“NAIC SAP”) has been adopted as a component of prescribed or permitted practices by the state of Nebraska. The state of Nebraska has adopted certain prescribed accounting practices that differ from those found in NAIC SAP. Specifically, the timing of amounts released from the statutory premium reserve under Nebraska’s required practice differs from NAIC SAP.

A reconciliation of the Company’s net income and capital and surplus between NAIC SAP and practices prescribed and permitted by the NDOI is shown below:

	SSAP#	F/S Page	F/S Line#	2021	2020
NET INCOME					
State of Nebraska Basis				\$ 654,898,272	\$ 501,600,769
State Prescribed Practices that are an increase/(decrease) from NAIC SAP: Statutory Premium Reserve Recovery, net of tax	57	4	1.1	25,272,397	31,996,943
NAIC SAP				\$ 680,170,669	\$ 533,597,712
SURPLUS					
State of Nebraska Basis				\$ 1,700,414,394	\$ 1,525,914,162
State Prescribed Practices that are an increase/(decrease) from NAIC SAP: Statutory Premium Reserve Recovery, net of tax	57	3	30	292,771,824	267,499,427
NAIC SAP				\$ 1,993,186,218	\$ 1,793,413,589

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. It also requires disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenue and expenses during the period. Actual results could differ from those estimates.

C. Accounting Policies

Title insurance premiums are not fully recognized as revenue on the effective date of the policies. A portion of the premiums written is deferred and amortized in accordance with state mandated requirements which govern the statutory premium reserve. The reserve for known title losses reflects the estimated cost necessary to settle all claims reported to the Company and excludes the reserve for incurred but not reported claims.

In addition, the Company uses the following accounting policies:

- (1) Short-term investments are stated at amortized cost.
- (2) Bonds are stated at either amortized cost or the lower of amortized cost or fair value using the scientific interest method. The Company had no mandatory convertible securities.
- (3) Common stocks, other than those invested in subsidiaries and affiliates, are stated at market value.
- (4) Perpetual preferred stocks are stated at fair value or the lower of cost or fair value.
- (5) Mortgage loans secured by real estate are nonadmitted.
- (6) Loan backed securities are stated at either amortized cost or the lower of amortized cost or fair value. The retrospective adjustment method is used to value these securities.

NOTES TO FINANCIAL STATEMENTS

- (7) Admitted investments in insurance subsidiary, controlled, or affiliated (SCA) entities are valued based on the equity methods described in SSAP No.97.
- (8) Admitted investments in partnerships and limited liability companies are valued based on the guidance provided under SSAP No.48.
- (9) Derivatives – Not applicable.
- (10) Anticipated investment income used as a factor in the premium deficiency calculation-
Not applicable.
- (11) Unpaid losses and loss adjustment expenses include an amount determined from individual case estimates and loss reports as well as bulk reserves based upon past experience. Such liabilities are necessarily based on assumptions and estimates and while management believes the amount is adequate, the ultimate liability may be in excess of or less than the amount provided. The methods for making such estimates and for establishing the resulting liability are periodically reviewed and any adjustments are reflected in the period determined.
- (12) The Company has not modified its capitalization policy from the prior period.
- (13) Pharmaceutical rebate receivables – Not applicable.

D. Going Concern

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

2. Accounting Changes and Correction of Errors

Not applicable.

3. Business Combinations and Goodwill

A. Statutory Purchase Method –

On 11/30/2021, the Company acquired a 100% interest in Watermark Title Agency, LLC, a Minnesota limited liability company that performs title searches and examinations, prepares certificates or abstracts of title and issues tile insurance policies on behalf of the Company.

In 2020, the Company acquired an 80% remaining interest in Title Security Agency, LLC, (TSALLC), a Delaware limited liability company that performs title searches and examinations, prepares certificates or abstracts of title and issues title insurance policies on behalf of the Company.

1	2	3	4	5
Purchased entity	Acquisition date	Cost of acquired entity	Original amount of goodwill	Original amount of admitted goodwill
Title Security Agency, LLC	6/2/2020	\$ 44,493,091	\$ 46,975,271	\$ 5,177,511
Watermark Title Agency, LLC	11/30/21	\$ 25,100,000	\$ 24,526,562	\$ -
Total	XXX	\$ 69,593,091	\$ 71,501,833	\$ 5,177,511

1	6	7	8	9
Purchased entity	Admitted goodwill as of the reporting date	Amount of goodwill amortized during the reporting period	Book Value of SCA	Admitted goodwill as a % of SCA BACV gross of admitted goodwill Col 6/Col 8
Title Security Agency, LLC	\$ -	\$ 4,710,504	\$ 23,117,421	0%
Watermark Title Agency, LLC	\$ -	\$ 613,164	\$ 2,523,576	0%
Total	\$ -	\$ 5,323,668	\$ 25,640,997	XXX%

- B. Statutory Merger – Not applicable.
- C. Impairment Loss – Not applicable.
- D. Subcomponents and Calculation of Adjusted Surplus and Total Admitted Goodwill – Not applicable.

NOTES TO FINANCIAL STATEMENTS

4. Discontinued Operations

- A. Discontinued Operation Disposed of or Classified as Held for Sale – Not applicable.
- B. Change in Plan of Sale of Discontinued Operation – Not Applicable.
- C. Nature of Any Significant Continuing Involvement with Discontinued Operations After Disposal – Not applicable.
- D. Equity Interest Retained in the Discontinued Operation After Disposal – Not applicable.

5. Investments

- A. Mortgage loans – Not applicable.
 - (1) The minimum and maximum rates of interest received for new loans made by category – Not applicable.
 - (2) The maximum percentage of any one loan to the value of security at the time of the loan – Not applicable.
 - (3) Taxes, assessments and any amounts advanced and not included in mortgage loan total – Not applicable.
 - (4) Mortgage Loan Aging Analysis – Not applicable.
 - (5) – (6) Investment in Impaired Loans – Not applicable.
 - (7) Allowance for Credit Losses – Not applicable.
 - (8) Mortgage Loans Derecognized due to Foreclosure – Not applicable.
 - (9) Recognizing Interest Income on Impaired Loans – Not applicable.
- B. Debt Restructuring
 - Not applicable.
- C. Reverse Mortgages
 - Not applicable.
- D. Loan-Backed Securities
 - (1) Prepayment assumptions were obtained from broker dealer survey values or internal estimates.
 - (2) There were no loan backed securities for which an other-than-temporary impairment was recognized for the period ended December 31, 2021.
 - (3) There were no loan backed securities for which an other-than-temporary impairment was recognized for the period ended December 31, 2021.
 - (4) All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):

a. The aggregate amount of the unrealized losses:	Amount
Less than 12 months	\$ 4,882,573
12 months or longer	126
	<u>\$ 4,882,699</u>
b. The aggregate related fair value of securities with unrealized losses:	
Less than 12 months	\$ 399,427,107
12 months or longer	10,637
	<u>\$ 399,437,744</u>

NOTES TO FINANCIAL STATEMENTS

(5) The Company invests in high credit quality agency mortgage-backed securities issued by Fannie Mae ("FNMA"), Freddie Mac ("FHLMC"), and Ginnie Mae ("GNMA") and has no exposure to private-labeled mortgage-backed securities. The change in market value is a result of changes in interest rates and does not relate to credit issues with the issuer, therefore, the Company does not believe that the securities in an unrealized loss position as of December 31, 2021 are other-than-temporarily impaired.

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

Not applicable.

K. Low-Income Housing Tax Credits

Not applicable.

L. Restricted Assets

(1) Restricted Assets –

	1	2	3	4	5	6	7
Restricted Asset Category	Total Gross (Admitted & Nonadmitted) Restricted from Current Year	Total Gross (Admitted & Nonadmitted) Restricted from Prior Year	Increase /(Decrease) (1 minus 2)	Total Current Year Nonadmitted Restricted	Total Current Year Admitted Restricted (1 minus 4)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (a)	Admitted Restricted to Total Admitted Assets (b)
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. Foreign currency option contracts	-	-	-	-	-	-	-
h. Letter stock or securities restricted as to sale-excluding FHLB capital stock	-	-	-	-	-	-	-
i. FHLB capital stock							
j. On deposit with states	8,009,595	7,050,674	958,921	-	8,009,595	0.19%	0.22%
k. On deposit with other regulatory bodies	52,531,119	52,553,168	(22,049)	-	52,531,119	1.24%	1.41%
l. Pledged as collateral to FHLB (including asset backing funding agreements)	-	-	-	-	-	-	-
m. Pledged as collateral not captured in other categories	5,017,311	5,010,433	6,878		5,017,311	0.12%	0.13%
n. Other restricted assets	-	-	-	-	-	-	-
o. Total Restricted Assets	\$ 65,558,024	\$ 64,614,275	\$ 943,749	\$ -	\$ 65,558,024	1.55%	1.76%

(a) Column 1 divided by Asset Page, Column 1, Line 28

(b) Column 5 divided by Asset Page, Column 3, Line 28

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

NOTES TO FINANCIAL STATEMENTS

	1	2	3	4	5	6
Description of Assets	Total Gross (Admitted & Nonadmitted) Restricted from Current Year	Total Gross (Admitted & Nonadmitted) Restricted from Prior Year	Increase /(Decrease) (1 minus 2)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets (a)	Admitted Restricted to Total Admitted Assets (b)
Insurance Coverage	\$ 5,017,311	\$ 5,010,433	\$ 6,878	\$ 5,017,311	0.12%	0.13%
Totals	\$ 5,017,311	\$ 5,010,433	\$ 6,878	\$ 5,017,311	0.12%	0.13%

(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

(1) Number of CUSIPS: 16

(2) Aggregate Amount of Investment Income: \$1,350,147

R. The financial statements shall disclose the reporting entity’s share of the cash pool by asset type (cash, cash equivalents, or short-term investments).

Not applicable.

6. Joint Ventures, Partnerships and Limited Liability Companies

A. Investments in Joint Ventures, Partnerships and Limited Liability Companies that Exceed 10% of the Admitted Assets – Not applicable.

B. Description of Assets and Amount of Impairment for Investments in impaired Joint Ventures, Partnerships and Limited Liability Companies – Not applicable.

7. Investment Income

A. Due and accrued investment income excluded from surplus – Not applicable.

B. Total amount excluded– Not applicable.

8. Derivative Instruments

A. Derivatives Under SSAP No. 86 – Not applicable.

B. Derivatives under SSAP No. 108 – Not applicable.

NOTES TO FINANCIAL STATEMENTS

9. Income Taxes

A. The Components of Net Deferred Tax Assets DTA's and Deferred Tax Liabilities (DTLs):

(1) DTA/DTL Components		2021		
	Description	Ordinary	Capital	Total
(a)	Gross deferred tax assets	\$ 199,189,999	\$ 228,592	\$ 199,418,591
(b)	Statutory valuation allowance adjustment (enter as "-")	(471,553)	-	(471,553)
(c)	Adjusted gross deferred tax assets	198,718,446	228,592	198,947,038
(d)	Gross deferred tax liabilities	(58,714,928)	(18,281,697)	(76,996,625)
(e)	Net deferred tax asset/(liability) before admissibility test	140,003,518	(18,053,105)	121,950,413
(f)	Deferred tax assets nonadmitted	(67,863,228)	-	(67,863,228)
(g)	Net admitted deferred tax asset/(liability)	\$ 72,140,290	\$ (18,053,105)	\$ 54,087,185
		2020		
		Ordinary	Capital	Total
(a)	Gross deferred tax assets	\$ 183,320,340	\$ 184,825	\$ 183,505,165
(b)	Statutory valuation allowance adjustment (enter as "-")	(301,404)	-	(301,404)
(c)	Adjusted gross deferred tax assets	183,018,936	184,825	183,203,761
(d)	Gross deferred tax liabilities	(59,349,603)	(15,963,046)	(75,312,649)
(e)	Net deferred tax asset/(liability) before admissibility test	123,669,333	(15,778,221)	107,891,112
(f)	Deferred tax assets nonadmitted	(56,776,106)	-	(56,776,106)
(g)	Net admitted deferred tax asset/(liability)	\$ 66,893,227	\$ (15,778,221)	\$ 51,115,006
		Change		
		Ordinary	Capital	Total
(a)	Gross deferred tax assets	\$ 15,869,659	\$ 43,767	\$ 15,913,426
(b)	Statutory valuation allowance adjustment (enter as "-")	(170,149)	-	(170,149)
(c)	Adjusted gross deferred tax assets	15,699,510	43,767	15,743,277
(d)	Gross deferred tax liabilities	634,675	(2,318,651)	(1,683,976)
(e)	Net deferred tax asset/(liability) before admissibility test	16,334,185	(2,274,884)	14,059,301
(f)	Deferred tax assets nonadmitted	(11,087,122)	0	(11,087,122)
(g)	Net admitted deferred tax asset/(liability)	\$ 5,247,063	\$ (2,274,884)	\$ 2,972,179

NOTES TO FINANCIAL STATEMENTS

(2) Admission calculation components:

Description	2021		
	Ordinary	Capital	Total
Admission calculation under ¶11.a.-¶11.c.			
(a) Admitted pursuant to ¶11.a.	\$ 40,517,398	\$ -	\$ 40,517,398
(b) Admitted pursuant to ¶11.b.(lesser of i. or ii.)	13,569,786	-	13,569,786
(c) ¶11.b.i.	13,569,786	-	13,569,786
(d) ¶11.b.ii.	246,743,783	-	246,743,783
(e) Admitted pursuant to ¶11.c.	76,768,033	228,592	76,996,625
(f) Total admitted under ¶¶11.a.-11.c.	130,855,217	228,592	131,083,809
Deferred tax liabilities	(58,714,928)	(18,281,697)	(76,996,625)
Net admitted deferred tax asset/liability under ¶11.a.-¶11.c.	\$ 72,140,289	\$ (18,053,105)	\$ 54,087,184

Description	2020		
	Ordinary	Capital	Total
Admission calculation under ¶11.a.-¶11.c.			
(a) Admitted pursuant to ¶11.a.	\$ 41,297,415	\$ -	\$ 41,297,415
(b) Admitted pursuant to ¶11.b.(lesser of i. or ii.)	9,817,592	-	9,817,592
(c) ¶11.b.i.	9,817,592	-	9,817,592
(d) ¶11.b.ii.	222,819,802	-	222,819,802
(e) Admitted pursuant to ¶11.c.	75,127,823	184,825	75,312,648
(f) Total admitted under ¶¶11.a.-11.c.	126,242,830	184,825	126,427,655
Deferred tax liabilities	(59,349,603)	(15,963,046)	(75,312,649)
Net admitted deferred tax asset/liability under ¶11.a.-¶11.c.	\$ 66,893,227	\$ (15,778,221)	\$ 51,115,006

Description	Change		
	Ordinary	Capital	Total
Admission calculation under ¶11.a.-¶11.c.			
(a) Admitted pursuant to ¶11.a.	\$ (780,017)	\$ -	\$ (780,017)
(b) Admitted pursuant to ¶11.b.(lesser of i. or ii.)	3,752,194	-	3,752,194
(c) ¶11.b.i.	3,752,194	-	3,752,194
(d) ¶11.b.ii.	23,923,981	-	23,923,981
(e) Admitted pursuant to ¶11.c.	1,640,210	43,767	1,683,977
(f) Total admitted under ¶¶11.a.-11.c.	4,612,387	43,767	4,656,154
Deferred tax liabilities	634,675	(2,318,651)	(1,683,976)
Net admitted deferred tax asset/liability under ¶11.a.-¶11.c.	\$ 5,247,062	\$ (2,274,884)	\$ 2,972,178

(3) Recovery Period and Threshold Limitation

	2021	2020
(a) Ratio Percentage Used to Determine Recover Period And Threshold Limitation Amount.	9.63%	9.55%
(b) Amount Of Adjusted Capital And Surplus Used To Determine Recovery Period And Threshold Limitation In 2(b)2 Above.	\$ 1,644,958,552	\$ 1,485,465,348

(4) Impact of tax planning strategies on adjusted gross DTAs and net admitted DTAs:

(a) Determination of Adjusted Gross Deferred Tax Assets and Net Admitted Deferred Tax Assets, By Tax Character As A Percentage.

Description	2021	
	Ordinary	Capital
1 Adjusted gross DTAs - Amount	\$ -	\$ -
2 Adjusted gross DTAs - Percentage	0.00%	0.00%
3 Net admitted DTAs - Amount	37,599,380	-
4 Net admitted DTAs - Percentage	26.86%	0.00%

Description	2020	
	Ordinary	Capital
1 Adjusted gross DTAs - Amount	\$ -	\$ -
2 Adjusted gross DTAs - Percentage	0.00%	0.00%
3 Net admitted DTAs - Amount	37,728,734	-
4 Net admitted DTAs - Percentage	30.51%	0.00%

Description	Change	
	Ordinary	Capital
1 Adjusted gross DTAs - Amount	\$ -	\$ -
2 Adjusted gross DTAs - Percentage	0.00%	0.00%
3 Net admitted DTAs - Amount	(129,354)	-
4 Net admitted DTAs - Percentage	-3.65%	0.00%

(b) Does the Company's planning strategy include the use of reinsurance? Yes _____ No X

B. Temporary Differences for which Deferred Taxes Have Not Been Established:

Not Applicable.

NOTES TO FINANCIAL STATEMENTS

C. Current Tax and Change in Deferred Tax:

(1.) Current income taxes incurred consist of the following major components:

(2) DTAs Resulting From Book/Tax Differences In	2021	2020	Change
(a) Ordinary			
1 Accrued Compensation & Benefits	\$ 47,712,463	\$ 42,055,750	\$ 5,656,713
2 Bad Debt Reserves	1,605,077	1,647,543	(42,466)
3 FICA Deferral	2,810,158	6,336,826	(3,526,668)
4 Discounting of Unpaid Losses	1,205,119	1,259,845	(54,726)
5 Statutory Premium Reserve	37,736,790	27,393,098	10,343,692
6 Supplemental Reserve	-	-	-
7 Intangible Assets	583,875	646,893	(63,018)
8 Goodwill	11,155,678	11,438,023	(282,345)
9 Depreciable & Amortizable Assets	-	-	-
10 Other Assets	13,393	547,031	(533,638)
11 Nonadmitted Assets	93,379,158	86,471,924	6,907,234
12 Partnership & LLC Investments	1,029,316	2,503,680	(1,474,364)
13 Excess foreign tax credit	1,958,972	3,019,727	(1,060,755)
Gross ordinary DTAs	199,189,999	183,320,340	15,869,659
(b) Statutory valuation adjustment - ordinary (-)	(471,553)	(301,404)	(170,149)
(c) Nonadmitted ordinary DTAs (-)	(67,863,228)	(56,776,106)	(11,087,122)
(d) Admitted ordinary DTAs	\$ 130,855,218	\$ 126,242,830	\$ 4,612,388
(e) Capital			
1 Investment Basis Differences	\$ 228,592	\$ 184,825	\$ 43,767
2 Capital Loss Carryover (Excess Capital Loss)	-	-	-
3 Unrealized Loss	-	-	-
4 Partnership & LLC Investments	-	-	-
Gross capital DTAs	228,592	184,825	43,767
(f) Statutory valuation adjustment - capital (-)	-	-	-
(g) Nonadmitted capital DTAs (-)	-	-	-
(h) Admitted capital DTAs	\$ 228,592	\$ 184,825	\$ 43,767
(i) Admitted DTAs	\$ 131,083,810	\$ 126,427,655	\$ 4,656,155
Description	2021	2020	
(a) Current federal income tax expense	\$ 172,129,075	\$ 140,180,442	
(b) Foreign taxes	198,935	86,037	
(c) Other, including prior year underaccrual (overaccrual) on operations	(661,106)	(132,103)	
(d) Subtotal - Tax on operations	171,666,904	140,134,376	
(e) Tax on capital gains/(losses)	10,683,842	3,441,178	
(f) Utilization of capital loss carryforwards	(10,683,842)	-	
(g) Other, including prior year underaccrual (overaccrual)	(10,683,842)	-	
(h) Total Tax - Federal and foreign income taxes incurred (operations & Capital)	\$ 160,983,061	\$ 143,575,554	

(2.) The tax effects of temporary differences that give rise to significant portions of the deferred tax assets and liabilities are as follows:

(3) DTLs Resulting From Book/Tax Differences In	2021	2020	Change
(a) Ordinary			
1 Accrued Compensation & Benefits	\$ -	\$ -	\$ -
2 Depreciable & Amortizable Assets	(57,541,027)	(57,298,053)	(242,974)
3 Goodwill	-	-	-
4 Statutory Premium Reserve	-	-	-
5 Other DTLs	(1,173,901)	(2,051,550)	877,649
Ordinary DTLs	\$ (58,714,928)	\$ (59,349,603)	\$ 634,675
(b) Capital			
(1) Investment Basis Differences	\$ (310,031)	\$ (310,008)	\$ (23)
(2) Capital Loss Carryover (Excess Capital Loss)	-	-	-
(3) Unrealized Gain	(17,971,666)	(15,653,038)	(2,318,628)
Capital DTLs	(18,281,697)	(15,963,046)	(2,318,651)
(c) DTLs	(76,996,625)	(75,312,649)	(1,683,976)
(4) Net deferred tax assets/liabilities	\$ 54,087,185	\$ 51,115,006	\$ 2,972,179

NOTES TO FINANCIAL STATEMENTS

The change in net deferred income taxes is comprised of the following:

	2021	2020	Change
Total deferred tax assets	\$ 199,418,591	\$ 183,505,165	\$ 15,913,426
Total deferred tax liabilities	(76,996,625)	(75,312,649)	(1,683,976)
Net deferred tax assets/liabilities	122,421,966	108,192,516	14,229,450
Statutory valuation allowance adjustment ("see explanation below)	(471,553)	(301,404)	(170,149)
Net deferred tax assets/liabilities after SVA	121,950,413	107,891,112	14,059,301
LESS: Tax effect of unrealized gains/(losses)	17,971,666	15,653,038	2,318,628
LESS: Statutory valuation allowance adj allocated to unrealized (+)			-
Change in net deferred income tax [(charge)/benefit]	\$ 139,922,079	\$ 123,544,150	\$ 16,377,929

D. Reconciliation of federal income tax rate to actual effective rate:

The provision for federal income taxes incurred is different from that which would be obtained by applying the statutory federal tax rate to income before income taxes. The significant items causing this difference are as follows:

	Description	Amount	Tax Effect	Effective Tax Rate
1	Income Before Taxes	\$ 837,249,019	\$ 175,822,294	21.0%
2	Tax Exempt Interest		(2,963,459)	-0.4%
3	Dividends Received Deduction		(3,849,066)	-0.5%
4	Nondeductible Expenses		3,072,195	0.4%
5	Foreign Income and Taxes Incurred		3,234,715	0.4%
6	Prior year provision true up adjustment		(394,663)	0.0%
7	Change in Valuation Allowance Adjustment		170,149	0.0%
8	less Deferred Tax Adjustment - Other		(1,012,987)	-0.1%
9	Change in Tax Loss Contingency Reserve		0	0.0%
10	less Change in Deferred Tax on Nonadmitted Assets		(6,907,233)	-0.8%
11	less Deferred taxes transferred with merged/Trf entities		22,515	0.0%
12	Deferred Tax Adjustment		0	0.0%
13	Addition to foreign tax credit carryforward		719,002	0.1%
14	Foreign Tax Credit		(1,940,642)	-0.2%
15	Other		0	0.0%
16	R&D Credit		0	0.0%
17	Other		0	0.0%
18	Rounding		(3)	0.0%
19	Total		\$ 165,972,817	19.8%
20				
21	Federal income taxes incurred [expense/(benefit)]		\$ 171,467,969	
22	Foreign income taxes incurred [expense/(benefit)]		198,935	
23	Tax on capital gains/(losses)		10,683,842	
24	Change in net deferred income tax [charge/(benefit)]		(16,377,929)	
25	Total statutory income taxes		\$ 165,972,817	

E. Carryforwards, recoverable taxes, and IRC §6603 deposits:

At December 31, 2021, the Company had net operating loss of:	-
At December 31, 2021, the Company had capital loss carryforwards expiring through the year 2023 of:	-
Deposits admitted under IRC § 6603:	None

The following is income tax expense for 2019, 2020, and 2021 that is available for recoupment in the event of future losses:

Year	Ordinary	Capital	Total
2019	\$ -	\$ 1,593,755	\$ 1,593,755
2020	139,519,336	3,441,178	142,960,514
2021	172,129,076	10,683,842	182,812,918
Total	\$ 311,648,412	\$ 15,718,775	\$ 327,367,187

F. The Company's federal income tax return is consolidated with the following entities:

The Company's federal income tax return is included in the consolidated return for the group whose members include: First American Financial Corporation, together with those companies owned 80% or more as shown on Schedule Y, Part 1, Organizational Chart.

The method of allocation between the companies is subject to a written agreement, approved by the Board of Directors, whereby the allocation is made primarily on a separate-return basis with current reimbursement for any losses and deferred tax assets generated by insurance subsidiaries if such benefits can be utilized in the consolidated tax returns. Intercompany tax balances are settled annually after the consolidated tax return has been filed.

NOTES TO FINANCIAL STATEMENTS

G. Federal or Foreign Income Tax Loss Contingencies

It is reasonably possible that the amount of the unrecognized benefit with respect to certain of the Company's unrecognized tax positions may significantly increase or decrease within the next 12 months. These changes may be the result of items such as ongoing audits or the expiration of federal and foreign statute of limitations for the assessment of taxes. Based on the status of its current tax audits, the Company estimates that there will be no significant increase or decrease in unrecognized tax benefits within the next 12 months.

H. Repatriation Transition Tax (RTT)

(1) Repatriation Transition Tax (RTT) owed under TCJA:	\$	1,303,151	
(2) RTT Payment Schedule:			
	Amount	Remaining Balance	
Taxable Year 2017 Installment Payment	\$ 104,252	\$ 1,198,899	
Taxable Year 2018 Installment Payment	104,252	1,094,647	
Taxable Year 2019 Installment Payment	104,252	990,395	
Taxable Year 2020 Installment Payment	104,252	886,143	
Taxable Year 2021 Installment Payment	104,252	781,890	
Taxable Year 2022 Installment Payment	195,473	586,418	
Taxable Year 2023 Installment Payment	260,630	325,787	
Taxable Year 2024 Installment Payment	325,787	-	
Total RTT Installment Payments	\$ 1,303,151	-	

I. Alternative Minimum Tax (AMT) Credit

	Amount
(1) Gross AMT Credit Recognized as:	
a. Current year recoverable	\$ -
b. Deferred tax asset (DTA)	-
(2) Beginning Balance of AMT Credit Carryforward	-
(3) Amounts Recovered	-
(4) Adjustments	-
(5) Ending Balance of AMT Credit Carryforward (5=2-3-4)	-
(6) Reduction for Sequestration	-
(7) Nonadmitted by Reporting Entity	-
(8) Reporting Entity Ending Balance (8=5-6-7)	\$ -

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

A. and C. Related Party Transactions – Not Applicable.

B. On October 21, 2020 the Company entered into a revolving promissory note with its affiliate, SUSA Financial Inc., dba First Funding, Inc. with a current maturity date of February 28, 2021. As of December 31, 2021, there are no amounts outstanding under this note.

D. The Company reported \$112,070,851 and \$83,017,967 due from related parties for the years ended December 31, 2021 and 2020, respectively. In addition, the Company reported \$40,967,657 and \$28,821,086 due to related parties for the years ended December 31, 2021 and 2020, respectively. The terms of the settlement require that amounts be settled within 30 days after the end of the calendar quarter.

E. Material management, service contracts or cost-sharing arrangement

The Company has agreed to provide certain management, administrative, and processing services to various affiliated entities.

The Company is party to a Federal Tax Sharing Agreement with an effective date of August 7, 2014, whereby the allocation is made primarily on a separate-return basis with current reimbursement for any losses and deferred tax assets generated by insurance subsidiaries if such benefits can be utilized in the consolidated tax returns. Intercompany tax balances are settled annually after the consolidated tax return has been filed.

The Parent has agreed to provide the Company with certain employee benefit related services.

F. There are no guarantees for the benefit of an affiliate or related party that could result is material contingent exposure to the Company. At December 31, 2021, the aggregate maximum potential of future payments for all guarantees amounted to \$37,718,164.

G. All outstanding shares of the Company are owned by the parent company, The First American Financial Corporation, a financial services holding company domiciled in the State of Delaware.

NOTES TO FINANCIAL STATEMENTS

- H. Amount Deducted from the Value of an Upstream Intermediate Entity or Ultimate Parent Owned - Not applicable.
- I. Investments in an SCA Entity that Exceeds 10% of Admitted Asset - Not applicable.
- J. Investments in Impaired SCA Entities - Not applicable.
- K. Investment in a Foreign Insurance Subsidiary Calculated using CARVM - Not applicable.
- L. Investment in a Downstream Noninsurance Holding Company - Not applicable.
- M. All SCA Investments

(1) Balance Sheet Value (Admitted and Nonadmitted) All SCA’s (Except 8bi Entities)

SCA Entity	Percentage of SCA Ownership	Gross Amount	Admitted Amount	Nonadmitted Amount
a. SSAP No. 97 8a Entities				
N/A	%	\$ -	\$ -	\$ -
Total SSAP No. 97 8a Entities	-	-	-	-
b. SSAP No. 97 8b(ii) Entities				
Dona Ana Title Company, Inc.	100.0%	809,158	-	809,158
First American Vacation Ownership Title and Escrow Services, Inc.	100.0%	2,514,847	-	2,514,847
NTC Holding Company	100.0%	5,001	-	5,001
FCT Holdings Company Ltd.	15.8%	38,978,806	-	38,978,806
Mid Valley Title & Escrow Co.	60.2%	3,389,108	3,389,108	-
Faxon Legal Information Services, Inc.	100.0%	725,699	-	725,699
Kentucky Land Title Agency, Inc.	20.0%	103,534	-	103,534
Pacific Northwest Title Company of Kitsap County, Inc.	35.2%	1,179,618	-	1,179,618
Total SSAP No. 97 8b(ii) Entities		47,705,772	3,389,108	44,316,664
c. SSAP No. 97 8b(iii) Entities				
N/A	-	-	-	-
Total SSAP No. 97 8b(iii) Entities		-	-	-
d. SSAP No. 97 8b(iv) Entities				
N/A	-	-	-	-
Total SSAP No. 97 8b(iv) Entities		-	-	-
e. Toal SSAP No. 97 8b Entities (except 8bi entities) (b+c+d)	-	47,705,772	3,389,108	44,316,664
f. Aggregate Total (a+e)	%	\$ 47,705,772	\$ 3,389,108	\$ 44,316,664

(2) NAIC Filing Response Informations

SCA Entity	Type of NAIC Filing*	Date of filing to the NAIC	NAIC Valuation Amount	NAIC Response Received (Y/N)	NAIC disallowed Entities Valuation Method, Resubmission Required (Y/N)	Code**
a. SSAP No. 97 8a Entities						
N/A	-	-	-	-	-	-
Total SSAP No. 97 8a Entities	-	-	-	-	-	-
b. SSAP No. 97 8b(ii) Entities						
Mid Valley Title and Escrow Company	Sub-2	9/15/2021	\$ 5,298,599	Yes	No	-
Total SSAP No. 97 8b(ii) Entities	-	-	-	-	-	-
c. SSAP No. 97 8b(iii) Entities						
N/A	-	-	-	-	-	-
Total SSAP No. 97 8b(iii) Entities	-	-	-	-	-	-
d. SSAP No. 97 8b(iv) Entities						
N/A	-	-	-	-	-	-
Total SSAP No. 97 8b(iv) Entities	-	-	-	-	-	-
e. Toal SSAP No. 97 8b Entities (except 8bi entities) (b+c+d)	-	-	-	-	-	-
f. Aggregate Total (a+e)	-	-	-	-	-	-

* S1 - Sub-1, S2 - Sub-2 or RDF-Resubmission of Disallowed Filing
** 1 - Immaterial or M - Material

- N. Investment in Insurance SCA’s
- (1) The Company has three investments that qualify under paragraph 8.b.i of SSAP 97. First American Title Guaranty Company, Ohio Bar Title Insurance Company and First American Title Company of Louisiana are domiciled in the states of Texas, Ohio and Louisiana, respectively. Texas and Ohio have adopted certain prescribed accounting practices that differ from those found in NAIC SAP. Specifically, the timing of amounts released from the statutory premium reserve under each state’s required practice differs from NAIC SAP.

NOTES TO FINANCIAL STATEMENTS

(2) The monetary effect on net income and surplus reflected by the insurance SCA as a result of using an accounting practice that differed from NAIC SAP.

SCA Entity	Monetary Effect on NAIC SAP		Amount of Investment	
	Net Income Increase (Decrease)	Surplus Increase (Decrease)	Per Audited Statutory Equity	If the Insurance SCA Had Completed Statutory Financial Statements*
First American Title Guaranty Company	345,137	1,786,190	70,055,417	71,841,607

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

(3) The insurance SCA investments of the Company are not subject to RBC.

O. SCA and Joint Ventures, Partnerships, and Limited Liability Companies Loss Tracking –

The Company does not hold additional investments with the SCA entities listed below; as such, there is no further impact due to the losses listed below.

SCA Entity	Accumulated Share of SCA Net Income (Losses)	Reporting Entity's Share of SCA's Equity, Including Negative Equity	Guaranteed Obligation/Commitment for Financial Support (Y/N)	Amount of the Recognized Guarantee
Judicial Title	\$ (366,047)	\$ (675,046)	N	\$ -

11. Debt

A. On October 28, 2003, the Company obtained a \$55,000,000 loan secured by the legal and valid encumbrances on and an assignment of the Company's interest in any leases of the premises located in the county of Orange state of California. The interest on this loan accrues at 5.26%, with installment due and payable on the same day of each month until the principal and interest is paid in full. The total amount of interest paid for this loan totaled to \$538,349 during the period ended December 31, 2021. As of December 31, 2021, the balance of this loan amounted to \$8,098,392.

B. FHLB Agreements

Not applicable.

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

A. Defined Benefit Plan

Not applicable.

B. Investment Policies and Strategies

Not applicable.

C. Fair Value of Each Class of Plan Assets

Not applicable.

D. Narrative Description of the Overall Expected Long-Term Rate-of- Return-on-Assets Assumption

Not applicable.

E. Defined Contribution Plans

Not applicable.

F. Multiemployer Plans

Not applicable.

NOTES TO FINANCIAL STATEMENTS

G. Consolidated/Holding Company Plans

The Company participates in non-qualified, un-funded supplemental benefit plans covering certain key management personnel. The Company's share of net expenses for the non-qualified plans was \$9,975,902 and \$8,790,189 for the years ended December 31, 2021 and 2020, respectively.

The Company also participates in a 401(k) Savings Plan (the Savings Plan), sponsored by its parent company. The Savings Plan allows for employee-elective contributions up to the maximum amount as determined by the Internal Revenue Code. The parent makes discretionary contributions to the Savings Plan based on profitability, as well as the contributions of participants. The Company's expense related to the Savings Plan amounted to \$45,484,336 and \$19,245,561 for the years ended December 31, 2021 and 2020, respectively.

H. Postemployment Benefits and Compensated Absences

Not applicable.

I. Impact of Medicate Modernization Act on Postretirement Benefits (INT 04-17)

Not applicable.

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

- A. The Company has 10,000,000 shares of common stock authorized; 3,000,000 are issued and outstanding.
- B. Dividend Rate, Liquidation Value and Redemption Schedule of Preferred Stock Outstanding - Not applicable.
- C. The maximum cumulative amount of dividends that can be paid during any twelve-month period, without regulatory approval, is limited to the greater of 10% of the Company's capital and surplus as of the prior year-end, or the Company's net income, not including realized capital gains, for the preceding calendar year. In addition, the Company may carry forward net income, not including realized capital gains, from the second and third preceding calendar years that have not already been paid out as dividends. This calculation of the carry forward of net income is recalculated annually
- D. Ordinary dividends paid by the Company to its parent during 2021 and 2020 include the following:

Date	2021 Amount	Type
4/16/2021	\$ 100,000,000	Cash
12/20/2021	392,000,000	Cash
Total	\$ 492,000,000	

Date	2020 Amount	Type
3/4/2020	\$ 50,000,000	Cash
3/19/2020	50,000,000	Cash
3/31/2020	50,000,000	Cash
4/30/2020	60,000,000	Cash
10/22/2020	44,000,000	Cash
12/9/2020	213,000,000	Cash
Total	\$ 467,000,000	

- E. Without prior approval of its domiciliary commissioner, dividends to shareholders that can be paid during 2022 are limited by the laws of the Company's state of incorporation, Nebraska, to \$614,684,463.
- F. There were no restrictions placed on the Company's unassigned funds.
- G. For Mutual Reciprocals, and Similarly Organized Entities, the Total Advances to Surplus not Repaid – Not applicable.
- H. Total Amount of Stock Held by the Reporting Entity – Not applicable.
- I. Change in the balance of any special surplus funds from the prior period – Not applicable.
- J. The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized losses is (\$423,295,252).
- K. Surplus notes – Not applicable.

NOTES TO FINANCIAL STATEMENTS

- L. Impact of the restatement in quasi-reorganization – Not applicable.
- M. The effective date of a quasi-reorganization for a period of ten years following the reorganization – Not applicable.

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments

Not applicable.

B. Assessments

In March 2017, the Board of Directors of the Texas Title Insurance Guaranty Association (the "Association") has determined that an assessment of the title insurance industry is required to pay covered claims against, and administrative expenses related to, Southern Title Insurance Corporation, who was placed in receivership by the order of the Circuit Court of the City of Richmond in 2012.

The Board of Directors authorized the Association to make \$6,000,000 assessment in 2017 of which \$869,749 represents the Company's portion:

The activity of the Company's insurance assessment during the year is as follows:

Insurance premium assessment, beginnng balance	\$ 79,346
Payments from the Association	-
Recoupment	\$ (47,608)
Insurance premium assessment, ending balance	\$ 31,738

C. Gain Contingencies

Not applicable.

D. Claims Related Extra Contractual Obligation and Bad Faith Losses Stemming from Lawsuits – The amount of claims related to extra contractual obligations and bad faith losses stemming from lawsuits paid by the Company amounted to \$1,182,235 for the year ended December 31, 2021.

Number of claims where amounts were paid to settle claims related extra contractual obligations or bad faith claims resulting from lawsuits during the reporting period.

(a) 0-25 Claims	(b) 26-50 Claims	(c) 51-100 claims	(d) 101-500 Claims	(e) More than 500 Claims
X				

Claim count information during the reporting period:

(f)	Per Claim	[x]
(g)	Per Claimant	[]

E. Joint and Several Liabilities – Not applicable.

F. All Other Contingencies

Litigation and Regulatory Contingencies:

The Company is party to lawsuits and involved in numerous ongoing routine legal and regulatory proceedings related to its operations. These lawsuits and proceedings frequently are similar in nature to other lawsuits and proceedings pending against the Company's competitors. When the Company has determined that a loss is both probable and reasonably estimable, a liability representing the best estimate of the Company's financial exposure based on known facts has been recorded. Actual losses may materially differ from the amounts recorded.

With respect to the Company's outstanding ordinary course lawsuits and proceedings, the Company has determined either that a loss is not reasonably possible or that the estimated loss or range of loss, if any, will not have a material adverse effect on the Company's financial condition, results of operations or cash flows. Our ordinary course lawsuits include a class action which challenges practices in the Company's title insurance and services business.

NOTES TO FINANCIAL STATEMENTS

The Company is also party to consumer class actions in connection with the information security incident that occurred during the second quarter of 2019. All of these lawsuits are putative class actions for which a class has not been certified. Due to the complexity and uncertainty involved with these class action lawsuits, including the requirements for the certification of a class, the Company has not yet been able to assess the probability of loss or estimate the possible loss or the range of loss of these lawsuits. While these lawsuits could be material to the Company's financial results in any particular period if an unfavorable outcome results, the Company does not believe that any of these lawsuits will have a material adverse effect on the Company's overall financial condition, results of operations or cash flows.

The Company is regulated by various federal, state and local governmental agencies. Consequently, the Company may from time to time be subject to examination or investigation by such governmental agencies. Currently, governmental agencies are examining or investigating certain of the Company's operations. Exams and investigations by governmental agencies include an investigation initiated in connection with the information security incident that occurred during the second quarter of 2019 by the New York Department of Financial Services. The New York Department of Financial Services has alleged violations of its cyber security requirements for financial services companies and filed a statement of charges on July 22, 2020, as amended on March 10, 2021, and the previously scheduled administrative hearing has been postponed and not rescheduled. While the ultimate disposition of the New York Department of Financial Services matter is not yet determinable, the Company does not believe that it or any of the other pending examinations or investigations will have a material adverse effect on the Company's financial condition, results of operations or cash flows. Some of these exams or investigations could, however, result in changes to the Company's business practices which could ultimately have a material adverse impact on the Company's financial condition, results of operations or cash flows.

15. Leases

A. Lessee Operating Lease

- (1) The Company leases certain office facilities, automobiles and equipment under operating leases, which for the most part are renewable. Certain of these leases also provide that the Company will pay insurance and taxes. The Company incurred total rental expense in the amounts of \$63,192,898 and \$64,843,817 at December 31, 2021 and 2020, respectively.
- (2) At January 1, 2022, the minimum aggregate future minimum rental payments under these operating leases that have initial or remaining non-cancelable lease terms in excess of one year are as follows:

<u>Year Ending December</u>	<u>Amount</u>
2022	49,877,264
2023	38,177,479
2024	29,331,221
2025	21,795,597
2026	14,279,571
Total	<u>\$ 139,181,561</u>

- (3) The Company was not involved in any material sales-leaseback transactions

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

NOTES TO FINANCIAL STATEMENTS

20. Fair Value Measurements

A. The Company's financial assets measured at fair value have been classified, for disclosure purposes, based on a hierarchy. The hierarchy gives the highest ranking to fair values determined using unadjusted quoted prices in active markets for identical assets (Level 1) and the lowest ranking to fair values determined using methodologies and models with unobservable inputs (Level 3). An asset's classification is based on the lowest level input that is significant to its measurement. For example, a Level 3 fair value measurement may include inputs that are both observable (Levels 1 and 2) and unobservable (Level 3).

The levels of the fair value hierarchy are as follows:

Level 1: Observable inputs that reflect quoted prices for identical assets or liabilities in active markets that the company has the ability to access at the measurement date. Level 1 securities include highly liquid money market funds, certain mortgage-backed securities, and exchange traded equity and derivative securities.

Level 2: Quoted prices in markets that are not active or significant inputs that are observable either directly or indirectly. Level 2 inputs include the following:

- a. Quoted prices for similar assets or liabilities in active markets;
- b. Quoted prices for identical or similar assets or liabilities in non-active markets;
- c. Inputs other than quoted market prices that are observable;
- d. Inputs that are derived principally from or corroborated by observable market data through correlation or other means.

Level 3: Prices or valuation techniques that require inputs that are both unobservable and significant to the overall fair value measurement. These reflect management's own judgments about the assumptions a market participant would use in pricing the asset or liability.

(1) Fair Value Measurements at Reporting Date:

Description	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
Assets at fair value					
Bonds					
Industrial and Miscellaneous (Unaffiliated)	\$ -	\$ 32,869,004	\$ -	\$ -	\$ 32,869,004
SVO Identified Funds	1,425,345	-	-	-	1,425,345
Bank Loans	-	74,741,277	-	-	74,741,277
Special Rev./Assess. Oblig.	-	563,304	-	-	563,304
All Other Governments	-	378,505	-	-	378,505
Total Bonds	1,425,345	108,552,090	-	-	109,977,435
Common Stock					
Mutual Funds	314,190,867	-	-	-	314,190,867
Total Common Stock	314,190,867	-	-	-	314,190,867
Cash Equivalents					
Exempt Money Market Mutual Funds	51,478,357	-	-	-	51,478,357
Other Money Market Mutual Funds	188,706	-	-	-	188,706
Total Cash Equivalents	51,667,063	-	-	-	51,667,063
Total assets at fair value	\$367,283,275	\$108,552,090	\$ -	\$ -	\$475,835,365

(2) Fair Value Measurements Categorized within Level 3:

Not applicable.

(3) Policy on Transfers into and out of Level 3:

Assets and liabilities are transferred into Level 3 when a significant input cannot be corroborated with market observable data. This occurs when market activity decreases significantly and underlying inputs cannot be observed, current prices are not available and/or when there are significant variances in quoted prices, thereby affecting transparency.

(4) Valuation Techniques and Inputs used in Fair Value Measurement –Level 2 and Level 3:

As of December 31, 2021, there are no assets or liabilities classified as Level 3 in the fair value hierarchy.

The fair value of debt securities classified as Level 2 is based on the market values obtained from an independent pricing service that are evaluated using pricing models that vary by asset class and incorporate available trade, bid and other market information and price quotes from well-established independent broker-dealers. The independent pricing service monitors market indicators, industry

NOTES TO FINANCIAL STATEMENTS

and economic events, and for broker-quoted only securities, obtains quotes from market makers or broker-dealers that it recognizes to be market participants. The pricing service utilizes the market approach in determining the fair value of the debt securities held. Additionally, to the extent possible, the Company obtains an understanding of the valuation models and assumptions utilized by the service and has controls in place to determine that the values provided represent fair value.

The validation procedures include comparing prices received from the pricing service to quotes received from other third party sources for securities with market prices that are readily verifiable. If the price comparison results in differences over a predefined threshold, the Company will assess the reasonableness of the changes relative to prior periods given the prevailing market conditions and assess changes in the issuers' credit worthiness, performance of any underlying collateral and prices of the instrument relative to similar issuances.

Typical inputs and assumptions to pricing models used to value U.S. Treasury bonds, governmental agency bonds, governmental agency mortgage-backed securities, municipal bonds, foreign bonds and corporate debt securities include, but are not limited to, benchmark yields, reported trades, broker-dealer quotes, credit spreads, credit ratings, bond insurance (if applicable), benchmark securities, bids, offers, reference data and industry and economic events. For mortgage-backed securities, inputs and assumptions may also include the structure of issuance, characteristics of the issuer, collateral attributes and prepayment speeds.

(5) Derivative Assets and Liabilities – Not applicable.

B. Fair Value Information under SSAP No. 100 Combined with Other Accounting Pronouncements - Not applicable.

C. Aggregate Fair Value for Financial Instruments and Fair Value Hierarchy Level

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds							
U.S. Governments	\$ 83,840,164	\$ 82,264,691	\$ -	\$ 83,840,164	\$ -	\$ -	\$ -
All Other Governments	49,918,244	48,542,530	-	49,918,244	-	-	-
U.S. States, Territories and Possessions	6,715,810	6,305,210	-	6,715,810	-	-	-
U.S. Political Subdivisions	49,791,414	46,115,932	-	49,791,414	-	-	-
U.S. Special Revenue	1,115,767,397	1,077,940,847	-	1,115,767,397	-	-	-
Industrial and Miscellaneous (Unaffiliated)	672,471,645	657,521,826	-	672,471,645	-	-	-
Hybrid Securities	11,809,498	11,310,005	-	11,809,498	-	-	-
SVO Identified Funds	1,425,345	1,425,345	1,425,345	-	-	-	-
Bank Loans	141,372,222	140,959,385	-	141,372,222	-	-	-
Mutual Funds	314,190,867	314,190,867	314,190,867	-	-	-	-
Short Term Investments							
Sovereign Bonds	14,847,393	14,852,112	-	14,847,393	-	-	-
Corporates	697,669	697,669	-	697,669	-	-	-
Cash Equivalents		-	-	-	-	-	-
Money Market Funds	51,667,064	51,667,064	51,667,064	-	-	-	-
Real Estate	193,480,672	92,223,368	-	-	193,480,672.00	-	-
Other Invested Assets	11,978,550	32,960,519	4,889,300	7,089,250	-	-	5,646,615
	\$2,719,973,952	\$2,578,977,369	\$372,172,576	\$2,154,320,704	\$ 193,480,672	\$ -	\$ 5,646,615

D. Not Practicable to Estimate Fair Value

Type or Class of Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
Foundation Title	511,365	6.0%	12/15/2024	Related party note with no readily available way to determine fair value
FAF International Property Services (Australia) Pty Ltd	3,635,250	6.0%	9/23/2024	Related party note with no readily available way to determine fair value
Vertical Made, Inc.	1,500,000	6.5%	8/14/2026	Related party note with no readily available way to determine fair value
	\$ 5,646,615			

E. Instruments Measured at Net Asset Value (NAV) – Not applicable.

21. Other Items

A. Unusual or Infrequent Items

Not applicable.

B. Troubled Debt Restructuring: Debtors

Not applicable.

C. Other Disclosures

Not applicable.

NOTES TO FINANCIAL STATEMENTS

D. Business Interruption Insurance Recoveries

Not applicable.

E. State Transferable and Non-transferable Tax Credits

Not applicable.

F. Subprime-Mortgage-Related Risk Exposure

(1) The Company did not have any subprime mortgage related exposure. All mortgage-backed securities that the Company invests in are issued by FNMA, FHLMC, or GNMA.

(2) Direct exposure through investments in subprime loan mortgage loans – None.

(3) Direct exposure through other investments – None.

(4) Underwriting exposure to subprime mortgage risk – None.

G. Insurance-Linked Securities (ILS) Contracts

Not applicable.

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

Not Applicable.

22. Events Subsequent

Subsequent events have been considered through February 28, 2022, for the statutory statement issued on February 28, 2022.

Type I - Recognized Subsequent Events – None.

Type II - Nonrecognized Subsequent Events – None.

23. Reinsurance

The Company assumes and cedes large title insurance risks through reinsurance. For these risks, the Company retains a certain amount of risk under a policy and cedes the remainder of the risk under the policy to its reinsurers. The Company pays reinsurers a premium in exchange for accepting this risk of loss. The Company generally remains liable to its insured for the total risk, but is indemnified for its incurred loss under the terms of the reinsurance agreement.

The largest net aggregate risk in 2021 was a total liability of \$3,520,000,000. This transaction includes several sites located in multiple states.

A. Unsecured Reinsurance Recoverables

Not applicable.

B. Reinsurance Recoverable in Dispute

Not applicable.

C. Reinsurance Assumed and Ceded

Not applicable.

D. Uncollectible Reinsurance

Not applicable.

E. Commutation of Ceded Reinsurance

Not applicable.

F. Retroactive Reinsurance

Not applicable.

NOTES TO FINANCIAL STATEMENTS

G. Reinsurance Accounted for as a Deposit

Not applicable.

H. Certified Reinsurer Rating Downgraded or Status Subject to Revocation

Not applicable.

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

Not applicable

25. Change in Incurred Losses and Loss Adjustment Expenses

Reserves for incurred loss and loss adjustment expenses attributable to insured events of prior year decreased by \$9,887,778 during the statement period as a result of re-estimation of unpaid losses and loss adjustment expenses. This 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.

26. Intercompany Pooling Arrangements

Not applicable

27. Structured Settlements

Not applicable

28. Supplemental Reserve

Not applicable.

GENERAL INTERROGATORIES

PART 1 – COMMON INTERROGATORIES

GENERAL

1.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer?

Yes ☒ No ☐

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 ☒ No ☐ N/A ☐

1.3 State Regulating?

Nebraska

1.4 Is the reporting entity publicly traded or a member of a publicly traded group?

Yes ☒ 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.

0001472787

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 ☒

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.

12/31/2019

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.

12/31/2019

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).

05/20/2021

3.4 By what department or departments?

Nebraska Department of Insurance

3.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with departments?

Yes ☐ No ☐ N/A ☒

3.6 Have all of the recommendations within the latest financial examination report been complied with?

Yes ☒ No ☐ N/A ☐

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

4.11 sales of new business?

Yes ☐ No ☒

4.12 renewals?

Yes ☐ No ☒

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 ☒

4.22 renewals?

Yes ☐ No ☒

5.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?

Yes ☐ No ☒

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

1 Nationality	2 Type of Entity

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

8.2 If response to 8.1 is yes, please identify the name of the DIHC.
The company is a subsidiary of First American Financial Corporation, a savings and loan holding company regulated by the Federal Reserve Board.
.
.
.

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
First American Trust FSB	Santa Ana, CA	NO	YES	NO	NO

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 reporting entity? 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?
Pricewaterhouse Coopers LLP, 601 South Figueroa, Los Angeles, CA 90017
.
.
.

GENERAL INTERROGATORIES

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 [☒]

10.2

If 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 [☒]

10.4

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

10.5

Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws?

Yes [☒] No [☐] N/A [☐]

10.6

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

11.

What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?
Esther Hy, Senior Manager Actuary, 1 First American Way, Santa Ana, CA 92707

12.1

Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly?

Yes [☐] No [☒]

12.11

Name of real estate holding company

12.12

Number of parcels involved

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 [☒]

GENERAL INTERROGATORIES

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?

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.

Yes [X] No []

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).

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]

GENERAL INTERROGATORIES

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:

\$

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.

1	2
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 []

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

25.03 For security 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)

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.

\$

GENERAL INTERROGATORIES

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 ☒

25.07

Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%?

Yes ☐ No ☐ N/A ☒

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 ☒

25.09

For the reporting entity's security 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 ☒ 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

\$ _____

26.28

On deposit with states

\$ 8,009,595

26.29

On deposit with other regulatory bodies

\$ 52,531,119

26.30

Pledged as collateral - excluding collateral pledged to an FHLB

\$ 5,017,311

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	2	3
Nature of Restriction	Description	Amount
.....
.....

27.1

Does the reporting entity have any hedging transactions reported on Schedule DB?

Yes ☐ No ☒

27.2

If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?
If no, attach a description with this statement.

Yes ☐ No ☐ N/A ☒

LINES 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

14.5

GENERAL INTERROGATORIES

entity attests to the following: Yes [] No [X]

- 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
Bank of New York, Mellon	111 Sanders Creek Parkway, East Syracuse, NY 13057

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. 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 Firm or Individual	2 Affiliation
Wellington Management Company LLP	U
Pacific Investment Management Company LLC	U
James H. Rogers	I

GENERAL INTERROGATORIES

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 [] No [X]

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 [] No [X]

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

1 Name Firm or Individual	2 Central Registration Depository Number	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
Wellington Management Company LLP	106595	549300YHP12TEZNLX41	U.S. Securities and Exchange Commi	NO
Pacific Investment Management Company LL	104559	529900K9B0N5BT694847	U.S. Securities and Exchange Commi	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 Valu Attributable to the Holding	4 Date of Valuation

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	2,087,935,551	2,148,661,595	60,726,044
31.2 Preferred stocks			
31.3 Totals	2,087,935,551	2,148,661,595	60,726,044

31.4 Describe the sources or methods utilized in determining the fair values:
The Company measures the fair value of its debt and equity securities using a three-level hierarchy for fair value measurements that distinguishes between market participant assumptions developed based on market data obtained from sources independent of the reporting entity (observable inputs) and the reporting entity's own assumptions about market participant assumptions developed based on the best information available in the circumstances (unobservable inputs). Individual security pricing is provided by third party providers including custodians and brokers.

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 []

GENERAL INTERROGATORIES

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 ☒ 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 ☒

35 By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:

- a. The security was purchased prior to January 1, 2018.
- b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as an NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
- d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

Has the reporting entity self-designated PLGI securities? Yes ☐ No ☒

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 ☒

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 ☒

OTHER

38.1 Amount of payments to trade associations, service organizations and statistical or Rating Bureaus, if any? \$ 2,638,357

38.2 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
.....	\$
.....	\$
.....	\$

GENERAL INTERROGATORIES

39.1 Amount of payments for legal expenses, if any? \$ 11,079,413

39.2 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
DENTONS US LLP	\$ 4,960,917
	\$
	\$

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

40.2 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
	\$
	\$
	\$

GENERAL INTERROGATORIES

PART 2 – TITLE INTERROGATORIES

1.

Did any persons while an officer, director, trustee, or employee receive directly or indirectly, during the period covered by this statement, any compensation in addition to his/her regular compensation on account of the reinsurance transactions of the reporting entity?

Yes [☐] No [☒]

2.

Largest net aggregate amount insured in any one risk.

\$ 3,520,000,000

3.1

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 the risk or portion thereof, reinsured?

Yes [☐] No [☒]

3.2

If yes, give full information

4.

If the reporting entity has assumed risk from another entity, there should be charged on account of such reinsurances a reserve equal to that which the original entity would have been required to charge had it retained the risks. Has this been done?

Yes [☒] No [☐]

5.1

Has this reporting entity guaranteed policies issued by any other entity and now in force?

Yes [☐] No [☒]

5.2

If yes, give full information

6.

Uncompleted building construction loans:

6.1 Amount already loaned

\$

6.2 Balance to be advanced

\$

6.3 Total amount to be loaned

\$

7.1

Does the reporting entity issue bonds secured by certificates of participation in building construction loans prior to the completion of the buildings?

Yes [☐] No [☒]

7.2

If yes, give total amount of such bonds or certificates of participation issued and outstanding.

\$

8.

What is the aggregate amount of mortgage loans owned by the reporting entity that consist of co-ordinate interest in first liens?

\$

9.1

Reporting entity assets listed on Page 2 include the following segregated assets of the Statutory Premium Reserve or other similar statutory reserves:

9.11 Bonds

\$ 1,292,033,530

9.12 Short-term investments

\$

9.13 Mortgages

\$

9.14 Cash

\$

9.15 Other admissible invested assets

\$

9.16 Total

\$ 1,292,033,530

9.2

List below segregate funds held for others by the reporting entity, set apart in special accounts and excluded from entity assets and liabilities. (These funds are also included in Schedule E – Part 1D Summary, and the “From Separate Accounts, Segregated Accounts and Protected Cell Accounts” line on Page 2 except for escrow funds held by Title insurers).

9.21 Custodial funds not included in this statement were held pursuant to the governing agreements of custody in the amount of:

\$ 8,109,372,632

These funds consist of:

9.22 In cash on deposit

\$ 8,109,372,632

9.23 Other forms of security

\$

FIVE – YEAR HISTORICAL DATA

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

	1	2	3	4	5
	2021	2020	2019	2018	2017
Source of Direct Title Premiums Written (Part 1A)					
1. Direct operations (Part 1A, Line 1, Col. 1)	1,356,368,924	1,030,201,386	1,005,575,583	954,945,533	847,985,223
2. Non-affiliated agency operations (Part 1A, Line 1, Col. 2)	3,362,109,778	2,462,383,478	2,129,000,457	2,088,764,424	2,174,457,268
3. Affiliated agency operations (Part 1A, Line 1, Col. 3)	651,401,176	515,577,388	444,797,464	424,515,706	490,280,330
4. Total	5,369,879,878	4,008,162,252	3,579,373,504	3,468,225,663	3,512,722,821
Operating Income Summary (Page 4 & Part 1)					
5. Premiums earned (Part 1B, Line 3)	5,224,547,678	3,931,805,218	3,535,602,023	3,436,322,315	3,472,866,979
6. Escrow and settlement service charges (Part 1A, Line 2)	463,784,028	434,452,454	335,500,586	302,581,664	265,037,656
7. Title examinations (Part 1A, Line 3)	6,322,249	6,049,108	5,232,525	4,756,496	2,949,991
8. Searches and abstracts (Part 1A, Line 4)	170,709,389	135,739,610	119,638,967	116,892,011	104,859,135
9. Surveys (Part 1A, Line 5)	626,946	393,361	713,534	901,778	645,334
10. Aggregate write-ins for service charges (Part 1A, Line 6)	238,277,855	159,638,651	135,708,100	128,387,382	127,485,473
11. Aggregate write-ins for other operating income (Page 4, Line 2)	82,851,066	72,625,497	70,022,308	64,543,588	68,161,586
12. Total operating income (Page 4, Line 3)	6,187,119,211	4,740,703,899	4,202,418,043	4,054,385,234	4,042,006,154
Statement of Income (Page 4)					
13. Net operating gain or (loss) (Line 8)	726,737,313	516,148,656	426,733,667	379,893,615	198,476,415
14. Net investment gain or (loss) (Line 11)	99,827,863	125,586,487	169,943,534	(25,337,873)	192,640,139
15. Total other income (Line 12)					
16. Federal and foreign income taxes incurred (Line 14)	171,666,904	140,134,376	123,029,305	96,121,588	84,576,061
17. Net income (Line 15)	654,898,272	501,600,767	473,647,896	258,434,154	306,540,493
Balance Sheet (Pages 2 and 3)					
18. Title insurance premiums and fees receivable (Page 2, Line 15, Col. 3)	79,119,469	66,237,651	49,902,006	53,189,475	56,738,289
19. Total admitted assets excluding segregated accounts (Page 2, Line 26, Col. 3)	3,724,936,104	3,316,801,884	3,187,680,450	2,827,803,805	2,731,670,011
20. Known claims reserve (Page 3, Line 1)	263,171,944	273,044,682	293,271,735	305,328,504	296,845,735
21. Statutory premium reserve (Page 3, Line 2)	1,292,033,530	1,148,838,018	1,065,632,259	1,027,709,600	1,003,216,509
22. Total liabilities (Page 3, Line 23)	2,024,521,710	1,790,887,722	1,673,003,867	1,595,927,479	1,557,881,057
23. Capital paid up (Page 3, Lines 25 + 26)	300,000,000	300,000,000	300,000,000	300,000,000	300,000,000
24. Surplus as regards policyholders (Page 3, Line 32)	1,700,414,394	1,525,914,162	1,514,676,583	1,231,876,326	1,173,788,954
Cash Flow (Page 5)					
25. Net cash from operations (Line 11)	898,118,340	610,325,226	603,519,990	539,675,854	361,712,558
Percentage Distribution of Cash, Cash-Equivalents and Invested Assets (Page 2, Col. 3) (Item divided by Page 2, Line 12, Col. 3) x 100.0					
26. Bonds (Line 1)	63.2	64.5	66.4	70.2	64.1
27. Stocks (Lines 2.1 & 2.2)	12.8	14.0	12.8	12.3	16.5
28. Mortgage loans on real estate (Line 3.1 and 3.2)					
29. Real estate (Lines 4.1, 4.2 & 4.3)	2.8	3.1	3.3	3.5	3.7
30. Cash, cash equivalents and short-term investments (Line 5)	20.2	14.1	16.5	12.7	14.3
31. Contract loans (Line 6)					
32. Derivatives (Line 7)					
33. Other invested assets (Line 8)	1.0	4.2	0.9	1.0	1.3
34. Receivable for securities (Line 9)	0.0	0.0	0.0	0.3	0.2
35. Securities lending reinvested collateral assets (Line 10)					
36. Aggregate write-ins for invested assets (Line 11)					
37. Subtotals cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0
Investments in Parent, Subsidiaries and Affiliates					
38. Affiliated bonds (Sch. D Summary, Line 12, Col. 1)					
39. Affiliated preferred stocks (Sch. D, Summary, Line 18, Col. 1)					
40. Affiliated common stocks (Sch. D, Summary, Line 24, Col. 1)	151,048,048	118,129,976	117,424,819	93,420,871	62,752,949
41. Affiliated short-term investments (subtotals included in Schedule DA Verification, Col. 5, Line 10)					
42. Affiliated mortgage loans on real estate					
43. All other affiliated	21,625,895	123,961,045	12,572,088	17,206,066	25,234,657
44. Total of above Lines 38 to 43	172,673,943	242,091,021	129,996,907	110,626,937	87,987,606
45. Total investment in parent included in Lines 38 to 43 above					
46. Percentage of investments in parent, subsidiaries and affiliates to surplus as regards policyholders (Line 44 above divided by Page 3, Line 32, Col. 1 x 100.0)	10.2	15.9	8.6	9.0	7.5

FIVE – YEAR HISTORICAL DATA
(Continued)

	1	2	3	4	5
	2021	2020	2019	2018	2017
Capital and Surplus Accounts (Page 4)					
47. Net unrealized capital gains or (losses) (Line 18)	40,978,776	23,243,021	71,104,473	160,750,566	(8,367,075)
48. Change in nonadmitted assets (Line 21)	(43,978,710)	(58,561,222)	2,601,852	(145,382,140)	(16,016,861)
49. Dividends to stockholders (Line 28)	(492,000,000)	(467,000,000)	(257,000,000)	(302,000,000)	(210,600,000)
50. Change in surplus as regards policyholders for the year (Line 31)	174,500,232	11,237,579	282,800,257	58,087,372	(13,648,877)
Losses Paid and Incurred (Part 2A)					
51. Net payments (Line 5, Col. 4)	99,489,825	120,302,301	126,737,527	130,747,234	159,768,025
52. Losses and allocated LAE incurred (Line 8, Col. 4)	89,617,087	100,081,418	114,680,757	139,230,004	163,808,417
53. Unallocated LAE incurred (Line 9, Col. 4)	20,552,118	19,305,362	20,347,761	21,418,414	21,031,390
54. Losses and loss adjustment expenses incurred (Line 10, Col. 4)	110,169,205	119,386,780	135,028,518	160,648,418	184,839,807
Operating Expenses to Total Operating Income (Part 3)(%) (Line item divided by Page 4, Line 3 x 100.0)					
55. Personnel costs (Part 3, Line 1.5, Col. 4)	20.4	21.6	23.3	23.5	24.6
56. Amounts paid to or retained by title agents (Part 3, Line 2, Col. 4)	51.9	50.1	48.7	48.9	52.3
57. All other operating expenses (Part 3, Lines 24 minus 1.5 minus 2, Col. 4)	14.1	14.8	14.6	14.3	13.6
58. Total (Lines 55 to 57)	86.5	86.6	86.6	86.7	90.5
Operating Percentages (Page 4) (Line item divided by Page 4, Line 3 x 100.0)					
59. Losses and loss adjustment expenses incurred (Line 4)	1.8	2.5	3.2	4.0	4.6
60. Operating expenses incurred (Line 5)	86.5	86.6	86.6	86.7	90.5
61. Aggregate write-ins for other operating deductions (Line 6)					
62. Total operating deductions (Line 7)	88.3	89.1	89.8	90.6	95.1
63. Net operating gain or (loss) (Line 8)	11.7	10.9	10.2	9.4	4.9
Other Percentages (Line item divided by Part 1B, Line 1.4 x 100.0)					
64. Losses and loss expenses incurred to net premiums written (Page 4, Line 4)	2.1	3.0	3.8	4.6	5.3
65. Operating expenses incurred to net premiums written (Page 4, Line 5)	99.7	102.6	101.9	101.5	104.4
One-Year Schedule P Part 2 Development (\$000 omitted)					
66. Development in estimated losses and ALAE on policies effective before current year (Schedule P, Part 2, Line 22, Col. 11)	(53,508)	10,781	(23,794)	4,476	(16,930)
67. Percent of such development to policyholders' surplus of prior year-end (Line 66 above divided by Page 4, Line 16, Col. 1 x 100.0)	(3.5)	0.7	(1.9)	0.4	(1.4)
One-Year Schedule P Part 3 Development (\$000 omitted)					
68. Development in estimated losses and ALAE for claims reported before curr year (Schedule P, Part 3, Line 12, Col. 11)	(9,844)	301	(25,070)	1,173	24,785
69. Percent of such development to policyholders' surplus of prior year-end (Line 68 above divided by Page 4, Line 16, Col. 1 x 100.0)	(0.6)	0.0	(2.0)	0.1	2.1
Two-Year Schedule P Part 2 Development (\$000 omitted)					
70. Development in estimated losses and ALAE on policies effective before prior year-end (Schedule P, Part 2, Line 22, Col. 12)	(17,506)	(12,634)	(7,693)	2,896	(9,515)
71. Percent of development of losses and loss expenses incurred to reported policyholders' surplus of second prior year-end (Line 70 above divided by Page 4, Line 16, Col. 2 x 100.0)	(1.2)	(1.0)	(0.7)	0.2	(0.9)
Two-Year Schedule P Part 3 Development (\$000 omitted)					
72. Development in estimated losses and ALAE for claims reported before prior year-end (Schedule P, Part 3, Line 12, Col. 12)	(11,820)	(14,126)	(17,307)	16,586	278,891
73. Percent of such development to policyholders' surplus of second prior year-end (Line 72 above divided by Page 4, Line 16, Col. 2 x 100.0)	(0.8)	(1.1)	(1.5)	1.4	25.3

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 [X]

If no, please explain:

17



50814202145059100

EXHIBIT OF PREMIUMS AND LOSSES

DIRECT BUSINESS IN THE STATE OF TOTAL DURING THE YEAR 2021

NAIC Group Code 0070

NAIC Company Code 50814

Type of Business		1 Number of Policies Issued During The Year	2 Direct Amount of Insurance Written in Millions (\$000,000 Omitted)	3 Net Premiums Written	4 Other Income on Policies Issued for the Type of Business	5 Amounts Paid to or Retained by Title Agents	6 Taxes Licenses and Fees Incurred	7 Net Premiums Earned	8 Direct Losses Paid	9 Direct Allocated Loss Adjustment Expenses Paid	10 Direct Losses and Allocated Loss Adjustment Expenses Incurred	11 Direct Known Claim Reserve
1.	Experience for Policies Having Type of Rate Code: R											
1.01	Residential Policies Issued Directly	193,712	48,391	124,643,628	101,329,442	X X X	X X X	X X X	X X X	X X X	X X X	X X X
1.02	Non-residential Policies Issued Directly	16,959	212,085	253,274,967	140,891,794	X X X	X X X	X X X	X X X	X X X	X X X	X X X
1.03	Subtotal Policies Issued Directly	210,671	260,476	377,918,595	242,221,236	X X X	X X X	X X X	X X X	X X X	X X X	X X X
1.04	Residential Policies Issued by Non-Affiliated Agents	1,363,744	418,456	1,505,432,102	44,072,138	1,139,774,368	X X X	X X X	X X X	X X X	X X X	X X X
1.05	Non-residential Policies Issued By Non-Affiliated Agents	53,334	102,996	214,295,993	6,130,047	156,878,695	X X X	X X X	X X X	X X X	X X X	X X X
1.06	Subtotal Policies Issued By Non-Affiliated Agents	1,417,078	521,452	1,719,728,095	50,202,185	1,296,653,063	X X X	X X X	X X X	X X X	X X X	X X X
1.07	Residential Policies Issued By Affiliated Agents	25,622	5,576	9,957,116	2,538,535	8,273,140	X X X	X X X	X X X	X X X	X X X	X X X
1.08	Non-residential Policies Issued By Affiliated Agents	3,613	2,669	4,553,972	4,353,002	3,800,646	X X X	X X X	X X X	X X X	X X X	X X X
1.09	Subtotal Policies Issued By Affiliated Agents	29,235	8,245	14,511,088	6,891,537	12,073,786	X X X	X X X	X X X	X X X	X X X	X X X
1.10	All Other	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X
1.11	Subtotal for Type of Rate Code	1,656,984	790,173	2,112,157,778	299,314,958	1,308,726,849	X X X	X X X	X X X	X X X	X X X	X X X
2.	Experience for Policies Having Type of Rate Code: R,S,X											
2.01	Residential Policies Issued Directly	236,650	84,846	285,896,505	179,827,044	X X X	X X X	X X X	X X X	X X X	X X X	X X X
2.02	Non-residential Policies Issued Directly	13,926	119,249	189,936,751	126,166,743	X X X	X X X	X X X	X X X	X X X	X X X	X X X
2.03	Subtotal Policies Issued Directly	250,576	204,095	475,833,256	305,993,787	X X X	X X X	X X X	X X X	X X X	X X X	X X X
2.04	Residential Policies Issued by Non-Affiliated Agents	575,464	172,036	678,036,645	19,653,327	577,778,530	X X X	X X X	X X X	X X X	X X X	X X X
2.05	Non-residential Policies Issued By Non-Affiliated Agents	31,851	50,068	134,015,095	2,824,077	110,143,245	X X X	X X X	X X X	X X X	X X X	X X X
2.06	Subtotal Policies Issued By Non-Affiliated Agents	607,315	222,104	812,051,740	22,477,404	687,921,775	X X X	X X X	X X X	X X X	X X X	X X X
2.07	Residential Policies Issued By Affiliated Agents	15,277	4,605	34,148,369	1,169,883	30,764,447	X X X	X X X	X X X	X X X	X X X	X X X
2.08	Non-residential Policies Issued By Affiliated Agents	3,623	47,701	134,166,738	1,539,724	121,780,004	X X X	X X X	X X X	X X X	X X X	X X X
2.09	Subtotal Policies Issued By Affiliated Agents	18,900	52,306	168,315,107	2,709,607	152,544,451	X X X	X X X	X X X	X X X	X X X	X X X
2.10	All Other	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X
2.11	Subtotal for Type of Rate Code	876,791	478,505	1,456,200,103	331,180,798	840,466,226	X X X	X X X	X X X	X X X	X X X	X X X
3.	Experience for Policies Having Type of Rate Code: R,S,X,C											
3.01	Residential Policies Issued Directly	193,520	77,138	174,497,931	104,278,463	X X X	X X X	X X X	X X X	X X X	X X X	X X X
3.02	Non-residential Policies Issued Directly	15,986	226,964	224,195,550	95,853,372	X X X	X X X	X X X	X X X	X X X	X X X	X X X
3.03	Subtotal Policies Issued Directly	209,506	304,102	398,693,481	200,131,835	X X X	X X X	X X X	X X X	X X X	X X X	X X X
3.04	Residential Policies Issued by Non-Affiliated Agents	320,548	133,938	363,358,850	7,991,614	309,850,879	X X X	X X X	X X X	X X X	X X X	X X X
3.05	Non-residential Policies Issued By Non-Affiliated Agents	12,033	40,400	90,775,386	694,760	77,502,012	X X X	X X X	X X X	X X X	X X X	X X X
3.06	Subtotal Policies Issued By Non-Affiliated Agents	332,581	174,338	454,134,236	8,686,374	387,352,891	X X X	X X X	X X X	X X X	X X X	X X X
3.07	Residential Policies Issued By Affiliated Agents	252,916	174,051	432,743,634	1,292,002	329,203,845	X X X	X X X	X X X	X X X	X X X	X X X
3.08	Non-residential Policies Issued By Affiliated Agents	9,966	17,671	34,755,103	154,288	27,415,904	X X X	X X X	X X X	X X X	X X X	X X X
3.09	Subtotal Policies Issued By Affiliated Agents	262,882	191,722	467,498,737	1,446,290	356,619,749	X X X	X X X	X X X	X X X	X X X	X X X
3.10	All Other	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X
3.11	Subtotal for Type of Rate Code	804,969	670,162	1,320,326,454	210,264,499	743,972,640	X X X	X X X	X X X	X X X	X X X	X X X
4.	Experience for All Types of Rate Codes Combined											
4.01	Residential Policies Issued Directly	652,233	240,939	622,657,035	392,708,725	X X X	X X X	X X X	X X X	X X X	X X X	X X X
4.02	Non-residential Policies Issued Directly	49,775	583,712	733,711,890	377,918,432	X X X	X X X	X X X	X X X	X X X	X X X	X X X
4.03	Subtotal Policies Issued Directly	702,008	824,651	1,356,368,925	770,627,157	X X X	X X X	1,303,416,263	14,982,716	10,184,376	(1,780,426)	52,631,422
4.04	Residential Policies Issued by Non-Affiliated Agents	2,420,165	771,872	2,843,131,206	84,905,339	2,279,463,103	X X X	X X X	X X X	X X X	X X X	X X X
4.05	Non-residential Policies Issued By Non-Affiliated Agents	105,471	219,654	518,978,569	12,094,869	411,183,840	X X X	X X X	X X X	X X X	X X X	X X X
4.06	Subtotal Policies Issued By Non-Affiliated Agents	2,525,636	991,526	3,362,109,775	97,000,208	2,690,646,943	X X X	3,284,280,815	24,009,011	27,617,718	105,752,638	159,374,536
4.07	Residential Policies Issued By Affiliated Agents	294,126	184,391	477,486,367	5,578,780	368,761,430	X X X	X X X	X X X	X X X	X X X	X X X
4.08	Non-residential Policies Issued By Affiliated Agents	17,246	68,198	173,914,809	6,514,323	153,357,355	X X X	X X X	X X X	X X X	X X X	X X X
4.09	Subtotal Policies Issued By Affiliated Agents	311,372	252,589	651,401,176	12,093,103	522,118,785	X X X	636,850,604	12,656,382	10,039,628	(14,355,124)	51,165,990
4.10	All Other	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X
4.11	Subtotal for Type of Rate Codes Combined	3,539,016	2,068,766	5,369,879,876	879,720,468	3,212,765,728	X X X	5,224,547,682	51,648,109	47,841,722	89,617,088	263,171,948
5.	Aggregate Write-in for Line 05						99,808,760					
6.	Total	3,539,016	2,068,766	5,369,879,876	879,720,468	3,212,765,728	99,808,760	5,224,547,682	51,648,109	47,841,722	89,617,088	263,171,948
DETAILS OF WRITE-INS												
0501.	Taxes, Licenses and Fees Incurred						99,808,760					
0502.												
0503.												
0598.	Summary of remaining write-ins for Line 05 from overflow page											
0599.	Totals (Lines 0501 through 0503 plus 0598) (Line 05 above)						99,808,760					

SCHEDULE E – PART 1A – SEGREGATED FUNDS HELD
FOR OTHERS AS NON-INTEREST EARNING CASH DEPOSITS

Showing all Banks, Trust Companies, Savings and Loan and Building and Loan Associations in which non-interest earning deposits of segregated funds held for others were maintained by the Company at any time during the year and the balances, if any (according to reporting entity's records) on December 31, of the current year.

1	2	3
Depository	Rate of Interest	Balance
OPEN DEPOSITORIES		
FEDERALLY INSURED DEPOSITORIES		
Academy Bank	Kansas City, MO	933,224
Alliance Bank Of Arizona	Phoenix, AZ	53,593,976
American Riviera Bank	Santa Barbara, CA	460,098
Arvest Bank	Fayetteville, AR	444,638
Associated Bank	Green Bay, WI	2,482,343
Baker Boyer Bank	Walla Walla, WA	1,731
Bank Of Albuquerque	Albuquerque, NM	920,196
Bank Of America	Los Angeles, CA	10,888,054
Bank Of Hawaii	Honolulu, HI	1,206,191
Bank Of Jackson Hole	Jackson, WY	83,654
Bank Of Oklahoma	Oklahoma City, OK	3,672,413
Bank Of The West	Walnut Creek, CA	213,079,375
Bank Of Utah	Salt Lake City, UT	480,149
Bank United	Miami Lakes, FL	124,816,999
Bell State Bank Trust	Fargo, ND	920,196
BMO Harris Bank	Chicago, IL	568,651,832
Capital One Bank	McLean, VA	519,182,481
Central Pacific Bank	Honolulu, HI	4,015,387
Citibank	Manhattan, NY	180,097,277
Citizens Bank	Boston, MA	155,376,590
Citizens National Bank	Round Rock, Tx	4,014
City National Bank	Las Vegas, NV	147,581,758
Community Banks of Colorado	Greeley, CO	920,196
Converse County Bank	Douglas, WY	103,533
D L Evans Bank	Burley, ID	920,196
Dallas Capital Bank	Dallas, TX	8,449,074
Deerwood Bank	Waite Park, MN	490,243
First American Trust	Santa Ana, CA	1,100,020,540
First Business Bank	Madison, WI	346,672
First Financial Bank	Cincinnati, OH	1,326,737
First Hawaiian Bank	Honolulu, HI	7,487,050
First National Bank North	Cleveland, OH	156,600
First National Bank	Gillette, WY	31,351
First Republic Bank	San Francisco, CA	3,048,911
First Savings Bank Fsb	Clarksville, IN	460,098
First State Bank	Cheyenne, WY	99,786
First Texas Bank	Georgetown, TX	3,129,660
Flagstar Bank	Troy, MI	73,575,545
Hilltop National Bank	Casper, WY	43,108
HSBC BANK	New York, NY	544,280
Iberia Bank	New Orleans, LA	70,364,205
Idaho Central Credit Union	Chubbuck, ID	2,299,166
Investors Community Bank	Manitowoc, WI	12,977
Johnson Bank	Madison, WI	920,196
JP Morgan Chase Bank	New York, NY	144,894,004
Kirkwood Bank	Bismarck, ND	209,135
Level One Bank	Farmington Hills, MI	460,098
Liberty Bank Minnesota	St Cloud, MN	117,729
Nodaway Valley Bank	Maryville, MO	88,878
Old National Bank	Evansville, IN	1,840,392
One Community Bank	Oregon, WI	460,098
PACIFIC PREMIER BANK	Irvine, CA	1,380,294
Platte Valley National Bank	Cheyenne, WY	83,654
PNC Bank	Pittsburgh, PA	126,570,790
Prosperity Bank	Georgetown, Tx	6,225
Royal Bank of Canada	Toronto, ON	17,371

1. Totals: Last day of January	3,075,731,534
2. February	3,449,096,329
3. March	3,479,003,914
4. April	3,798,757,172
5. May	3,768,994,647
6. June	4,622,779,051
7. July	4,058,407,719
8. August	4,777,613,502
9. September	5,001,019,846
10. October	4,679,857,431
11. November	5,794,541,141
12. December	4,758,718,566

**SCHEDULE E – PART 1A – SEGREGATED FUNDS HELD
FOR OTHERS AS NON-INTEREST EARNING CASH DEPOSITS**

Showing all Banks, Trust Companies, Savings and Loan and Building and Loan Associations in which non-interest earning deposits of segregated funds held for others were maintained by the Company at any time during the year and the balances, if any (according to reporting entity's records) on December 31, of the current year.

1		2	3
Depository		Rate of Interest	Balance
Signature Bank	New York, NY		587,882
Signature Bank	Toledo, OH		731,724,328
Sterling National Bank	Montebello, NY		19,306,424
TD Bank	New York, NY		2,802,416
The Private Bank	Los Angeles, CA		4,684,635
US Bank	Minneapolis, MN		117,188,265
Washington Federal	Seattle, WA		891,178
Wells Fargo Bank	San Francisco, CA		326,675,249
Wintrust Bank	Chicago, IL		876,597
Zions First National Bank	Salt Lake City, UT		14,210,221
0199998 Deposits in () depositories which do not exceed the allowable limit in any one depository		X X X	
0199999 Total Federally Insured Depositories		X X X	4,758,718,563
NON-FEDERALLY INSURED DEPOSITORIES			
0299999 Total Non-Federally Insured Depositories		X X X	
0399999 Total Open Depositories - Dec. 31st		X X X	4,758,718,563
SUSPENDED DEPOSITORIES			
0499999 Total Suspended Depositories - Dec. 31st		X X X	
0599999 Grand Total - All Depositories - Dec. 31st		X X X	4,758,718,563

1. Totals: Last day of January	3,075,731,534
2. February	3,449,096,329
3. March	3,479,003,914
4. April	3,798,757,172
5. May	3,768,994,647
6. June	4,622,779,051
7. July	4,058,407,719
8. August	4,777,613,502
9. September	5,001,019,846
10. October	4,679,857,431
11. November	5,794,541,141
12. December	4,758,718,566

SCHEDULE E – PART 1B – SEGREGATED FUNDS HELD
FOR OTHERS AS INTEREST EARNING CASH DEPOSITS

Showing all Banks, Trust Companies, Savings and Loan and Building and Loan Associations in which interest earning deposits of segregated funds held for others were maintained by the Company at any time during the year and the balances, if any (according to reporting entity's records) on December 31, of the current year.

1	2	3	4	5
Depository	Rate of Interest	Interest Received During Year	Interest Earned During Year	Balance
OPEN DEPOSITORIES				
FEDERALLY INSURED DEPOSITORIES				
American National Bank	Cheyenne, WY			982
AMERIS BANK	Atlanta, GA	47,725	17,135	16,650,000
Associated Bank	Green Bay, WI	722	211	526
Bank of America	Los Angeles, CA			663,598
Bank of Rhode Island	Providence, RI			7,599
Bank of the Ozarks	Little Rock, AR	2,222,414	614,148	188,351,426
Bank United	Miami Lakes, FL	301,431	84,066	18,015,356
BBVA	Birmingham, AL	33,915	9,536	3,194,955
Cadence Bank	Birmingham, AL	17,978	4,702	169,572
Capital One Bank	McLean, VA			147,716,493
CITIBANK	Manhattan, NY	2,826,811	766,624	139,554,918
CITY National Bank	Las Vegas, NV			14,445,465
Community First Cred	Coon Rapids, MN	49,100	13,401	2,824,121
First American Trust	Santa Ana, CA			2,608,867,837
First National Bank	Gillette, WY			53,751
First Texas Bank	Georgetown, TX			3,483,589
Great Western Bank	Omaha, NE	1,941	510	53,548
HSBC Bank	New York City, NY	122	41	100,768
International Bank C	El Paso, TX			25,756
Keybanc Capital Mark	Cleveland, OH			260,781
MT Bank	Buffalo, NY	647	174	36,371
Ocean Bank	Miami, FL	91,895	26,085	14,328,446
Park Bank	Madison, WI	3,953	1,036	26,024
SANTANDER BANK	Boston, MA	52,677	14,641	4,282,977
Signature Bank	Toledo, OH			27,770,792
Sterling National Bank	Montebello, NY	425	120	43,063
Texas Capital Bank	Dallas, TX			4,050,907
The Business Bank	Vienna, VA			8,962
US Bank	Minneapolis, MN	432,850	117,375	28,773,961
VA Commerce	Chantilly, VA			30,848
Vectra Bank	Denver, CO			4,623,373
Wells Fargo Bank	San Francisco, CA			122,237,300
0199998 Deposits in () depositories which do not exceed the allowable limit in any one depository	X X X			
0199999 Total Federally Insured Depositories	X X X	6,084,606	1,669,805	3,350,654,065
NON-FEDERALLY INSURED DEPOSITORIES				
0299999 Total Non-Federally Insured Depositories	X X X			
0399999 Total Open Depositories - Dec. 31st	X X X	6,084,606	1,669,805	3,350,654,065
SUSPENDED DEPOSITORIES				
0499999 Total Suspended Depositories - Dec. 31st	X X X			
0599999 Grand Totals - All Depositories - Dec. 31st	X X X	6,084,606	1,669,805	3,350,654,065

1. Totals: Last day of January	2,082,792,667
2. February	2,506,965,669
3. March	2,619,920,158
4. April	2,727,538,534
5. May	2,765,554,564
6. June	3,513,186,739
7. July	3,115,118,290
8. August	3,079,114,620
9. September	3,396,696,774
10. October	3,357,432,073
11. November	3,710,061,080
12. December	3,350,654,066

SCHEDULE E – PART 1C – REINSURANCE RESERVE FUNDS

Showing all Banks, Trust Companies, Savings and Loan and Building and Loan Associations in which deposits of reinsurance reserve funds were maintained by the Company at any time during the year and the balances, if any (according to reporting entity's records) on December 31, of the current year. Exclude balances represented by negotiable instruments.

1	2	3	4	5
Depository	Rate of Interest	Interest Received During Year	Interest Earned During Year	Balance
OPEN DEPOSITORIES				
0199998 Deposits in () depositories which do not exceed the allowable limit in any one depository - open depositories	X X X			
0199999 Total Open Depositories - Dec. 31st	X X X			
SUSPENDED DEPOSITORIES				
0299998 Deposits in () depositories which do not exceed the allowable limit in any one depository - suspended depositories	X X X			
0299999 Total Suspended Depositories - Dec. 31st	X X X			
NONE				
0399999 Grand Totals - All Depositories - Dec. 31st	X X X			

1. Totals: Last day of January	
2. February	
3. March	
4. April	
5. May	
6. June	
7. July	
8. August	
9. September	
10. October	
11. November	
12. December	

SCHEDULE E – PART 1D – SUMMARY

Segregated Funds Held for Others			
Type	1 Non-Interest Earning	2 Interest Earning	3 Total (Cols. 1 + 2)
1. Open depositories	4,758,718,566	3,350,654,066	8,109,372,632
2. Suspended depositories			
3. Total segregated cash funds held for others (General Interrogatories-Part 2, Line 9.22)	4,758,718,566	3,350,654,066	8,109,372,632
4. Other forms of security held for others (General Interrogatories-Part 2, Line 9.23)			
5. Total all segregated funds held for others (General Interrogatories-Part 2, Line 9.21)	4,758,718,566	3,350,654,066	8,109,372,632
Company Funds on Hand and on Deposit			
General Funds			
6. Open depositories			594,286,832
7. Suspended depositories			
8. Total general funds			594,286,832
Reinsurance Reserve Funds			
9. Open depositories			
10. Suspended depositories			
11. Total reinsurance reserve funds			
Total Company Funds			
12. Open depositories			8,703,659,464
13. Suspended depositories			
14. Total company funds on deposit (Lines 8 & 11)			594,286,832
15. Company funds on hand			754
16. Total company funds on hand and on deposit			594,287,586

SCHEDULE E – PART 1E – SUMMARY OF INTEREST EARNED

Interest Earned On	1 Interest Earned By Company	2 Average Monthly Balance of Non-Earning Deposits	3 Average Monthly Balance of Earning Deposits
Segregated Funds Held for Others			
17. Open depositories	6,490,504	4,272,043,404	3,018,752,936
18. Suspended depositories			
19. Total segregated funds held for others	6,490,504	4,272,043,404	3,018,752,936
Company Funds on Deposit			
20. Open depositories	379,970	508,196,261	11,443,547
21. Suspended depositories			
22. Total company funds on deposit	379,970	508,196,261	11,443,547
Total All Funds on Deposit			
23. Open depositories	6,870,474	4,780,239,665	3,030,196,483
24. Suspended depositories			
25. Total all funds on deposit	6,870,474	4,780,239,665	3,030,196,483

SCHEDULE E - PART 1F - FUNDS ON DEPOSIT - INTERROGATORIES

1. Does the reporting entity require, at least annually, letters of representation from its directors and officers concerning conflicts of interest in relation to:
- 1.1 The supply of goods or paid provision of personal services to a reporting entity depository listed in Schedule E – Part 1, or its parent, subsidiaries, or any of its affiliates?

Yes ☒ No ☐
- 1.2 Real estate agreements, including, but not limited to lease, rental, mortgage, or purchase agreements with the reporting entity depository listed in Schedule E – Part 1, or its parent, subsidiaries, or any of its affiliates?

Yes ☒ No ☐
- 2.1 Is the reporting entity aware of any real estate agreements, including, but not limited to lease, rental, mortgage, or purchase agreements, existing between the reporting entity, its Parent, Subsidiaries, or any of its Affiliates, and any depository listed in Schedule E – Part 1, or its parent, subsidiaries or any of its affiliates?

Yes ☐ No ☒
- 2.2 If yes, give details below.

.....

.....

.....

.....

.....

.....

.....
3. Does the reporting entity maintain sufficient records of funds held as escrow or security deposits and reported in Exhibit Capital Gains (Losses) and Schedule E – Part 1A that will enable it to identify the funds on an individual basis?

Yes ☒ No ☐

SCHEDULE F – PART 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13
ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Reinsurance Assumed Liability	Assumed Premiums Received	Reinsurance Payable on Paid Losses and Loss Adjustment Expenses	Reinsurance Payable on Known Case Losses and LAE Reserves	Assumed Premiums Receivable	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
72-0894409 72-0976930	51527 51624	First American Title Insurance Company of Louisiana First American Title Guaranty Company	LA TX	12,171,342 17,465,012	258 7,608							
0399999	Total Affiliates - U.S. Non-Pool - Other			29,636,354	7,866							
0499999	Total Affiliates - U.S. Non-Pool - Total			29,636,354	7,866							
AA-1560143 AA-1120167 AA-1930059	00000 00000 00000	First Canadian Title Insurance Company First Title Insurance PLC First American Title Insurance Company of Australia Pty. Ltd.	CAN GBR AUS	81,651,366 43,978,005 26,763,185	6,180 497 667							
0699999	Total Affiliates - Other (Non-U.S.) - Other			152,392,556	7,344							
0799999	Total Affiliates - Other (Non-U.S.) - Total			152,392,556	7,344							
0899999	Total Affiliates - Total Affiliates			182,028,910	15,210							
36-2468956 41-0579050	50229 50520	Chicago Title Insurance Company Old Republic National Title Insurance Company	FL FL		41 1							
0999998	Other U.S. Unaffiliated Insurers - less than \$50,000											
0999999	Total Other U.S. Unaffiliated Insurers*#				42							
9999999	Grand Total			182,028,910	15,252							

SCHEDULE F – PART 2

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

1 ID Number	2 NAIC Company Code	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Reinsurance Contracts Ceding 75% or More of Direct Premiums Written	6 Reinsurance Ceded Liability	7 Ceded Reinsurance Premiums Paid	8 Reinsurance Recoverable on Paid Losses and Loss Adjustment Expenses	9 Reinsurance Recoverable on Known Case Losses and LAE Reserves	Reinsurance Payable		12 Net Amount Recoverable From Reinsurers (Cols. 8 + 9 – 10 - 11)	13 Funds Held by Company Under Reinsurance Treaties
									10 Ceded Balances Payable	11 Other Amounts Due to Reinsurers		
36-2468956 86-0417131 13-4924125	50229 51586 10227	Chicago Title Insurance Company Fidelity National Title Insurance Company Munich Reinsurance America, Inc	FL FL DE		1,068,819	184 9 567						
0999999 Total Authorized - Other U.S. Unaffiliated Insurers					1,068,819	760						
AA-3194139 AA-3194130 AA-3190339 AA-1340125 AA-1126623 AA-1120085 AA-1127414 AA-1120102 AA-1120198 AA-1120157 AA-1120124 AA-1120084 AA-1128001 AA-1128623 AA-1128987 AA-1126004 AA-1126006	00000 00000 00000 00000 00000 00000 00000 00000 00000 00000 00000 00000 00000 00000 00000 00000	AXIS Specialty Limited Endurance Specialty Insurance Ltd. Renaissance Reinsurance Ltd. Hannover Rueck SE Lloyd's Syndicate 0623 (AFB) Lloyd's Syndicate 1274 (AUL) Lloyd's Syndicate 1414 (ASC) Lloyd's Syndicate 1458 (RNR) Lloyd's Syndicate 1618 (KII) Lloyd's Syndicate 1729 (DUW) Lloyd's Syndicate 1945 (SII) Lloyd's Syndicate 1955 (BAR) Lloyd's Syndicate 2001 (AML) Lloyd's Syndicate 2623 (AFB) Lloyd's Syndicate 2987 (BRT) Lloyd's Syndicate 4444 (CNP) Lloyd's Syndicate 4472 (LIB)	BMU BMU BMU DEU GBR GBR GBR GBR GBR GBR GBR GBR GBR GBR GBR GBR			621 796 922 624 23 238 165 191 32 25 124 48 75 106 129 50 729						
1299999 Total Authorized - Other Non-U.S. Insurers#						4,898						
1399999 Total Authorized - Total Authorized					1,068,819	5,658						
AA-3194126 AA-3190932 AA-3191400 AA-3194101 AA-3190060 AA-3190917 AA-3191432 AA-3770280 AA-5320039 AA-5420050	00000 00000 00000 00000 00000 00000 00000 00000 00000 00000	Arch Reinsurance Limited Ariel Re Bda Limited/Argo Re Ltd. Convex Re Limited Everest Reinsurance (Bermuda), Ltd. Hannover Re (Bermuda), Ltd. Liberty Specialty Markets Bermuda Limited Vantage Risk Ltd. Greenlight Reinsurance Limited Peak Reinsurance Company Ltd Korean Reinsurance Company	BMU BMU BMU BMU BMU BMU BMU LUX HKG KOR			451 248 32 691 639 1,649 129 191 1,010 25						

SCHEDULE F – PART 2

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

[illegible]

NONE Schedule F - Part 3

NONE Schedule F - Part 4

SCHEDULE H - PART 1

Showing All Title Plants Owned at December 31 of Current Year and Basis of Valuation

1 Permanent Identification Number	2 Form of Ownership	Title Plant Covering Period		5 Date Acquired	6 Actual Cost	7 Book Value	8 Book Value Valuation Basis (a)	9 Increase by Adjustment in Book Value	10 Decrease by Adjustment in Book Value
		3	4						
		From	To						
00-06-001-1	100	01/01/1850	12/31/2021	01/01/1898	4,704,162	4,704,162	COST		
00-63-92824	100	01/01/1900	12/31/2021	12/31/2008	4,970,000	4,970,000	COST		
00-63-92825	100	01/01/1900	12/31/2021	12/31/2008	103,119	103,119	COST		
00-63-99999	100	01/01/1900	12/31/2021	12/31/2008	820,000	820,000	COST		
01-09-25659	100	01/01/2000	12/31/2021	12/31/2009	273,705	273,705	COST		
01-09-66609	100	01/01/1967	12/31/2021	12/31/2009	44,057	44,057	COST		
01-09-66659	100	01/01/1975	12/31/2021	12/31/2009	110,204	110,204	COST		
01-09-66978	100	01/01/1967	12/31/2021	12/31/2009	462,568	462,568	COST		
01-09-75446	100	01/01/2009	12/31/2021	12/31/2009	125,000	125,000	COST		
01-09-75446	100	01/01/2009	12/31/2021	03/26/2010	125,000	125,000	COST		
03-09-00001	100	01/01/2009	12/31/2021	09/01/2009	878,694	878,694	COST		
03-09-00002	100	01/01/2009	12/31/2021	12/31/2009	276,732	276,732	COST		
11-48-001-2	100	01/01/1940	12/31/2021	01/01/1983	247,803	247,803	COST		
11-48-002-1	100	01/01/1836	12/31/2021	01/01/2002	333,821	333,821	COST		
11-48-002-10	100	01/01/1953	12/31/2021	01/01/2002	286,000	286,000	COST		
11-48-002-11	100	01/01/1953	12/31/2021	01/01/2002	100,000	100,000	COST		
11-48-002-12	100	01/01/1953	12/31/2021	01/01/2002	31,877	31,877	COST		
11-48-002-13	100	01/01/1953	12/31/2021	01/01/2002	273,239	273,239	COST		
11-48-002-14	100	01/01/1953	12/31/2021	01/01/2002	761,100	761,100	COST		
11-48-002-15	100	01/01/1840	12/31/2021	01/01/2002	68,911	68,911	COST		
11-48-002-16	100	01/01/1836	12/31/2021	01/01/2002	380,716	380,716	COST		
11-48-002-17	100	01/01/1800	12/31/2021	01/01/2002	106,164	106,164	COST		
11-48-002-18	100	01/01/1800	12/31/2021	01/01/2002	150,000	150,000	COST		
11-48-002-19	100	01/01/1938	12/31/2021	01/01/2002	268,000	268,000	COST		
11-48-002-2	100	01/01/1889	12/31/2021	01/01/2002	601,000	601,000	COST		
11-48-002-20	100	01/01/1876	12/31/2021	01/01/2002	6,210	6,210	COST		
11-48-002-21	100	01/01/1938	12/31/2021	01/01/2002	2,700	2,700	COST		
11-48-002-22	100	01/01/1938	12/31/2021	01/01/2002	111,223	111,223	COST		
11-48-002-23	100	01/01/1938	12/31/2021	01/01/2002	17,800	17,800	COST		
11-48-002-24	100	01/01/1938	12/31/2021	01/01/2002	144,491	144,491	COST		
11-48-002-25	100	01/01/1848	12/31/2021	01/01/2002	117,999	117,999	COST		
11-48-002-26	100	01/01/1848	12/31/2021	01/01/2002	366,957	366,957	COST		
11-48-002-27	100	01/01/1848	12/31/2021	01/01/2002	338,569	338,569	COST		
11-48-002-28	100	01/01/1953	12/31/2021	01/01/2002	786,431	786,431	COST		

(a) If the basis is other than cost, provide explanation to reason for deviating from the cost basis:

SCHEDULE H - PART 1

Showing All Title Plants Owned at December 31 of Current Year and Basis of Valuation

1 Permanent Identification Number	2 Form of Ownership	Title Plant Covering Period		5 Date Acquired	6 Actual Cost	7 Book Value	8 Book Value Valuation Basis (a)	9 Increase by Adjustment in Book Value	10 Decrease by Adjustment in Book Value
		3	4						
		From	To						
11-48-002-29	100	01/01/1953	12/31/2021	01/01/2002	649,999	649,999	COST		
11-48-002-3	100	01/01/1953	12/31/2021	01/01/2002	43,454	43,454	COST		
11-48-002-30	100	01/01/1938	12/31/2021	01/01/2002	609,760	609,760	COST		
11-48-002-31	100	01/01/1940	12/31/2021	06/01/2003	55,547	55,547	COST		
11-48-002-32	100	01/01/1938	12/31/2021	12/01/2003	161,813	161,813	COST		
11-48-002-33	6.25	01/01/1968	12/31/2021	12/31/2004	743,718	743,718	COST		
11-48-002-35	100	07/01/1900	12/31/2021	12/31/2005	450,000	450,000	COST		
11-48-002-4	100	01/01/1840	12/31/2021	12/01/2003	433,650	433,650	COST		
11-48-002-8	100	01/01/1898	12/31/2021	01/01/2002	550,427	550,427	COST		
11-48-002-9	100	01/01/1931	12/31/2021	01/01/2002	673,550	673,550	COST		
11-48-003-10	100	09/01/2004	12/31/2021	09/01/2004	363,383	363,383	COST		
11-48-003-12	100	01/01/1998	12/31/2021	01/01/1998	12,000	12,000	COST		
11-48-003-14	100	01/01/1994	12/31/2021	01/01/1994	2,000	2,000	COST		
11-48-003-16	100	01/01/1999	12/31/2021	01/01/1999	400,000	400,000	COST		
11-48-003-17	100	01/01/1999	12/31/2021	01/01/1999	660,000	660,000	COST		
11-48-003-18	100	01/01/1992	12/31/2021	01/01/1992	24,144	24,144	COST		
11-48-003-19	100	01/01/2001	12/31/2021	01/01/2001	70,000	70,000	COST		
11-48-003-21	100	01/01/2006	12/31/2021	01/01/2006	332,314	332,314	COST		
11-48-003-22	100	01/01/1998	12/31/2021	01/01/1998	29,528	29,528	COST		
11-48-003-23	100	01/01/1999	12/31/2021	01/01/1999	57,000	57,000	COST		
11-48-003-26	100	01/01/2000	12/31/2021	01/01/2000	500,000	500,000	COST		
11-48-003-27	100	01/01/1997	12/31/2021	01/01/1997	610,000	610,000	COST		
11-48-003-28	100	01/01/1999	12/31/2021	01/01/1999	730,000	730,000	COST		
11-48-003-29	100	01/01/1999	12/31/2021	01/01/1999	1,450,000	1,450,000	COST		
11-48-003-32	100	01/01/1999	12/31/2021	01/01/1999	150,000	150,000	COST		
11-48-003-33	100	01/01/1996	12/31/2021	01/01/1996	21,378	21,378	COST		
11-48-003-4	100	01/02/2000	12/31/2021	01/02/2000	408,909	408,909	COST		
11-48-003-5	100	01/02/2000	12/31/2021	01/02/2000	408,654	408,654	COST		
11-48-003-6	100	01/02/2000	12/31/2021	01/02/2000	32,692	32,692	COST		
11-48-003-7	100	01/02/2000	12/31/2021	01/02/2000	25,000	25,000	COST		
11-48-003-8	100	01/02/2000	12/31/2021	01/02/2000	922,679	922,679	COST		
11-48-003-9	100	01/02/2000	12/31/2021	01/02/2000	930,048	930,048	COST		
17-53-001-1	100	01/01/1953	12/31/2021	01/01/2002	1,959,444	1,959,444	COST		
17-53-001-2	100	01/01/1890	12/31/2021	01/01/1990	545,542	545,542	COST		

(a) If the basis is other than cost, provide explanation to reason for deviating from the cost basis:

SCHEDULE H - PART 1

Showing All Title Plants Owned at December 31 of Current Year and Basis of Valuation

1 Permanent Identification Number	2 Form of Ownership	Title Plant Covering Period		5 Date Acquired	6 Actual Cost	7 Book Value	8 Book Value Valuation Basis (a)	9 Increase by Adjustment in Book Value	10 Decrease by Adjustment in Book Value
		3	4						
		From	To						
17-53-001-3	100	01/01/1997	12/31/2021	01/01/1998	187,959	187,959	COST		
17-53-001-4	100	01/01/1955	12/31/2021	01/01/1977	2,050,000	2,050,000	COST		
25-52-012-1	100	01/01/1889	12/31/2021	01/01/1975	1,424,877	1,424,877	COST		
29-53-013-1	100	01/01/1881	12/31/2021	01/01/2002	323,432	323,432	COST		
33-51-000-1	100	01/01/1883	12/31/2021	01/01/2002	404,741	404,741	COST		
33-51-000-10	100	01/01/1887	12/31/2021	01/01/2002	13,217	13,217	COST		
33-51-000-2	100	01/01/1880	12/31/2021	01/01/1979	184,371	184,371	COST		
33-51-000-3	100	01/01/1880	12/31/2021	01/01/1984	54,491	54,491	COST		
33-51-000-4	100	01/01/1794	12/31/2021	01/01/1987	100,000	100,000	COST		
33-51-000-5	100	01/01/1978	12/31/2021	01/01/1996	274,182	274,182	COST		
33-51-000-8	100	01/01/1983	12/31/2021	01/01/1998	90,049	90,049	COST		
33-51-000-9	100	01/01/1965	12/31/2021	01/01/1999	225,743	225,743	COST		
36-10-00001	100	01/01/1993	12/31/2021	09/28/2010	500,000	500,000	COST		
36-22-000-1	20	01/01/1978	12/31/2021	01/03/2000	6,000	6,000	COST		
36-22-000-2	100	01/01/1794	12/31/2021	01/03/2000	714,000	714,000	COST		
36-22-000-3	100	01/01/1978	12/31/2021	01/01/2000	8,753	8,753	COST		
36-22-000-4	100	01/01/1993	12/31/2021	01/03/2000	349,950	349,950	COST		
36-22-000-6	100	01/01/1930	12/31/2021	01/01/1995	101,799	101,799	COST		
38-42-001-1	100	01/01/1938	12/31/2021	01/01/1991	5,546	5,546	COST		
38-42-001-3	100	01/01/1993	12/31/2021	12/31/2009	2,104,900	2,104,900	COST		
38-42-001-4	100	01/01/2009	12/31/2021	12/31/2009	28,980	28,980	COST		
38-42-001-6	100	01/01/2009	12/31/2021	12/31/2009	210,448	210,448	COST		
42-04-001-1	100	01/01/1850	12/31/2021	01/01/1988	1,371,618	1,371,618	COST		
42-04-001-3	100	01/01/1985	12/31/2021	01/01/1990	150,000	150,000	COST		
44-26-001-1	100	01/01/1900	12/31/2021	01/01/1992	192,644	192,644	COST		
44-26-001-10	100	01/01/1889	12/31/2021	01/01/1990	26,925	26,925	COST		
44-26-001-11	100	01/01/1947	12/31/2021	01/01/1990	83,500	83,500	COST		
44-26-001-12	100	01/01/1900	12/31/2021	07/31/2001	70,645	70,645	COST		
44-26-001-14	100	01/01/1920	12/31/2021	01/01/1990	101,819	101,819	COST		
44-26-001-16	100	01/01/1920	12/31/2021	01/01/1990	1,895,863	1,895,863	COST		
44-26-001-17	100	01/01/1920	12/31/2021	01/01/1990	694,047	694,047	COST		
44-26-001-18	100	01/01/1930	12/31/2021	01/01/1990	526,071	526,071	COST		
44-26-001-19	100	01/01/1850	12/31/2021	01/01/1990	407,963	407,963	COST		
44-26-001-2	100	01/01/1837	12/31/2021	01/01/1990	8,552	8,552	COST		

(a) If the basis is other than cost, provide explanation to reason for deviating from the cost basis:

SCHEDULE H - PART 1

Showing All Title Plants Owned at December 31 of Current Year and Basis of Valuation

1 Permanent Identification Number	2 Form of Ownership	Title Plant Covering Period		5 Date Acquired	6 Actual Cost	7 Book Value	8 Book Value Valuation Basis (a)	9 Increase by Adjustment in Book Value	10 Decrease by Adjustment in Book Value
		3	4						
		From	To						
44-26-001-22	100	01/01/1850	12/31/2021	01/01/1990	221,091	221,091	COST		
44-26-001-23	100	01/01/1920	12/31/2021	01/01/1990	926,850	926,850	COST		
44-26-001-24	100	01/01/1820	12/31/2021	01/01/1990	597,596	597,596	COST		
44-26-001-27	100	01/01/1830	12/31/2021	01/01/1990	261,547	261,547	COST		
44-26-001-28	100	01/01/1839	12/31/2021	01/01/1990	593,903	593,903	COST		
44-26-001-3	100	01/01/1990	12/31/2021	01/01/1996	17,464	17,464	COST		
44-26-001-30	100	01/01/1900	12/31/2021	01/01/1996	440,806	440,806	COST		
44-26-001-32	100	01/01/1900	12/31/2021	01/01/1998	768,572	768,572	COST		
44-26-001-33	100	01/01/1850	12/31/2021	01/01/1998	643,881	643,881	COST		
44-26-001-4	100	01/01/1935	12/31/2021	01/01/1998	31,173	31,173	COST		
44-26-001-5	100	01/01/1835	12/31/2021	01/01/1998	75,824	75,824	COST		
44-26-001-6	100	01/01/1918	12/31/2021	01/01/1998	32,708	32,708	COST		
44-26-001-7	100	01/01/1972	12/31/2021	01/01/1998	78,388	78,388	COST		
44-26-001-8	100	01/01/1880	12/31/2021	01/01/1998	4,770	4,770	COST		
44-26-001-9	100	01/01/1935	12/31/2021	01/01/1998	166,000	166,000	COST		
45-27-005-2	100	01/01/1900	12/31/2021	01/01/1999	2,198,570	2,198,570	COST		
45-27-005-3	100	01/01/1900	12/31/2021	01/01/1999	95,150	95,150	COST		
46-56-001-1	100	01/01/1850	12/31/2021	01/01/1991	79,880	79,880	COST		
46-56-001-5	100	01/01/1847	12/31/2021	04/01/2003	6,088	6,088	COST		
51-09-00002	100	01/01/1983	12/31/2021	12/31/2009	37,992	37,992	COST		
51-09-00003	100	06/14/2001	12/31/2021	12/31/2009	7,695	7,695	COST		
51-09-00004	100	02/23/1984	12/31/2021	12/31/2009	191,680	191,680	COST		
51-09-00005	100	01/02/1986	12/31/2021	12/31/2009	78,643	78,643	COST		
51-09-00006	100	09/01/1988	12/31/2021	12/31/2009	132,665	132,665	COST		
51-09-00007	100	12/07/1981	12/31/2021	12/31/2009	77,368	77,368	COST		
51-09-00008	100	06/01/1974	12/31/2021	12/31/2009	482	482	COST		
51-09-00009	100	01/03/1983	12/31/2021	12/31/2009	234,093	234,093	COST		
51-09-00010	100	01/02/1990	12/31/2021	12/31/2009	34,782	34,782	COST		
51-09-00011	100	01/02/1990	12/31/2021	12/31/2009	39,560	39,560	COST		
51-09-00012	100	01/02/1997	12/31/2021	12/31/2009	16,338	16,338	COST		
51-09-00013	100	04/01/1982	12/31/2021	12/31/2009	277,576	277,576	COST		
51-09-00014	100	01/02/1976	12/31/2021	12/31/2009	106,114	106,114	COST		
51-09-00015	100	08/04/1986	12/31/2021	12/31/2009	26,526	26,526	COST		
51-09-00016	100	09/01/1996	12/31/2021	12/31/2009	183,009	183,009	COST		

(a) If the basis is other than cost, provide explanation to reason for deviating from the cost basis:

SCHEDULE H - PART 1

Showing All Title Plants Owned at December 31 of Current Year and Basis of Valuation

1 Permanent Identification Number	2 Form of Ownership	Title Plant Covering Period		5 Date Acquired	6 Actual Cost	7 Book Value	8 Book Value Valuation Basis (a)	9 Increase by Adjustment in Book Value	10 Decrease by Adjustment in Book Value
		3	4						
		From	To						
51-09-00017	100	01/01/1900	12/31/2021	12/31/2009	152,908	152,908	COST		
51-09-00018	100	01/01/1968	12/31/2021	12/31/2009	104,483	104,483	COST		
51-09-00019	100	01/01/1968	12/31/2021	12/31/2009	119,889	119,889	COST		
51-09-00020	100	01/01/1968	12/31/2021	12/31/2009	17,222	17,222	COST		
51-09-00022	100	01/01/1968	12/31/2021	10/31/2009	1,596,656	1,596,656	COST		
51-09-00023	100	01/01/1968	12/31/2021	11/30/2009	6,278,700	6,278,700	COST		
51-10-00001	100	01/01/1966	12/31/2021	09/30/2010	55,000	55,000	COST		
51-10-00002	100	01/01/1966	12/31/2021	07/01/2010	25,000	25,000	COST		
51-10-00003	100	01/01/1966	12/31/2021	07/01/2010	1,500,000	1,500,000	COST		
51-10-00003	100	01/01/1966	12/31/2021	07/01/2010	2,107,283	2,107,283	COST		
51-11-00001	100	01/01/1900	12/31/2021	01/21/2011	361,607	361,607	COST		
51-11-00002	100	01/01/1900	12/31/2021	01/21/2011	179,653	179,653	COST		
51-11-00003	100	01/01/1900	12/31/2021	01/21/2011	44,066	44,066	COST		
51-11-00004	100	09/01/1872	12/31/2021	05/24/2011	54,350	54,350	COST		
51-11-00005	100	01/01/1974	12/31/2021	08/31/2011	21,849	21,849	COST		
51-11-00006	100	01/01/1974	12/31/2021	08/31/2011	52,961	52,961	COST		
51-11-00007	100	01/01/1974	12/31/2021	08/31/2011	82,478	82,478	COST		
51-11-00008	100	01/01/1974	12/31/2021	08/31/2011	111,754	111,754	COST		
51-11-00009	100	01/01/1974	12/31/2021	08/31/2011	92,073	92,073	COST		
51-11-00010	100	01/01/1974	12/31/2021	08/31/2011	228,638	228,638	COST		
51-11-00011	100	01/01/1974	12/31/2021	08/31/2011	98,796	98,796	COST		
51-11-00012	100	01/01/1900	12/31/2021	09/30/2011	43,719	43,719	COST		
51-11-00013	100	01/01/1949	12/31/2021	09/30/2011	30,343	30,343	COST		
51-11-00014	100	01/01/1950	12/31/2021	09/30/2011	97,886	97,886	COST		
51-11-00015	100	01/01/1886	12/31/2021	09/30/2011	70,800	70,800	COST		
51-11-00016	100	01/01/1900	12/31/2021	09/30/2011	59,000	59,000	COST		
51-11-00017	100	01/01/1894	12/31/2021	09/30/2011	25,620	25,620	COST		
51-11-00018	100	01/01/1895	12/31/2021	09/30/2011	89,799	89,799	COST		
51-11-00019	100	01/01/1921	12/31/2021	12/21/2011	1,477,127	1,477,127	COST		
51-12-00001	100	01/01/2001	12/31/2021	05/01/2001	94,741	94,741	COST		
51-12-00002	100	01/01/2001	12/31/2021	05/01/2001	1,382,740	1,382,740	COST		
51-12-00003	100	01/01/1980	12/31/2021	05/01/1980	128,834	128,834	COST		
51-12-00004	100	01/01/1980	12/31/2021	05/01/1980	400,000	400,000	COST		
51-12-00005	100	01/30/2004	12/31/2021	04/30/2004	3,158,452	3,158,452	COST		

(a) If the basis is other than cost, provide explanation to reason for deviating from the cost basis:

SCHEDULE H - PART 1

Showing All Title Plants Owned at December 31 of Current Year and Basis of Valuation

1 Permanent Identification Number	2 Form of Ownership	Title Plant Covering Period		5 Date Acquired	6 Actual Cost	7 Book Value	8 Book Value Valuation Basis (a)	9 Increase by Adjustment in Book Value	10 Decrease by Adjustment in Book Value
		3	4						
		From	To						
51-12-00008	100	03/12/2000	12/31/2021	03/12/2000	1,250,000	1,250,000	COST		
51-12-00009	100	12/01/1985	12/31/2021	12/01/1985	713,744	713,744	COST		
51-12-00010	100	03/01/1993	12/31/2021	03/01/1993	180,336	180,336	COST		
51-12-00011	100	03/01/1993	12/31/2021	03/01/1993	943,046	943,046	COST		
51-12-00012	100	12/01/2000	12/31/2021	12/01/2000	172,670	172,670	COST		
51-12-00013	100	02/01/1971	12/31/2021	02/01/1971	52,759	52,759	COST		
51-12-00014	100	02/01/2001	12/31/2021	02/01/2001	217,206	217,206	COST		
51-13-00001	100	01/01/1890	12/31/2021	03/31/2013	22,839	22,839	COST		
51-13-00002	100	01/01/1911	12/31/2021	08/30/2013	47,123	47,123	COST		
51-13-00003	100	01/01/1881	12/31/2021	08/30/2013	41,000	41,000	COST		
51-13-00007	100	01/01/1890	12/31/2021	01/01/1968	29,800	29,800	COST		
51-13-00008a	100	06/01/2004	12/31/2021	12/31/2015	110,518	110,518	COST		
51-13-00008b	100	06/01/2004	12/31/2021	12/31/2015	155,154	155,154	COST		
51-13-00008c	100	06/01/2004	12/31/2021	12/31/2015	236,331	236,331	COST		
51-13-00008d	100	06/01/2004	12/31/2021	12/31/2015	314,465	314,465	COST		
51-13-00008e	100	06/01/2004	12/31/2021	12/31/2015	377,636	377,636	COST		
51-13-00008f	100	06/01/2004	12/31/2021	12/31/2015	434,000	434,000	COST		
51-13-00008g	100	06/01/2004	12/31/2021	12/31/2015	713,559	713,559	COST		
51-13-00008h	100	06/01/2004	12/31/2021	12/31/2015	1,137,582	1,137,582	COST		
51-13-00008i	100	06/01/2004	12/31/2021	12/31/2015	1,348,917	1,348,917	COST		
51-13-00008j	100	06/01/2004	12/31/2021	12/31/2015	1,933,534	1,933,534	COST		
51-13-00008k	100	06/01/2004	12/31/2021	12/31/2015	2,093,843	2,093,843	COST		
51-53-000-1	100	01/01/1989	12/31/2021	05/31/2001	1,112,112	1,112,112	COST		
53-35-000-1	15	01/01/1881	12/31/2021	04/01/2003	100,000	100,000	COST		
56-35-002-2	100	01/01/1920	12/31/2021	01/01/1997	377,930	377,930	COST		
56-35-100-1	100	01/01/1930	12/31/2021	01/01/2000	75,000	75,000	COST		
57-12-000-1	100	01/01/1980	12/31/2021	06/01/1998	3,086,800	3,086,800	COST		
57-12-000-10	100	01/01/1845	12/31/2021	06/01/2000	320,550	320,550	COST		
57-12-000-11	100	01/01/1910	12/31/2021	01/03/2000	1,720,057	1,720,057	COST		
57-12-000-12	100	01/01/1900	12/31/2021	01/03/2000	428,693	428,693	COST		
57-12-000-13	100	01/01/1860	12/31/2021	01/03/2000	98,547	98,547	COST		
57-12-000-14	100	01/01/1900	12/31/2021	01/03/2000	480,776	480,776	COST		
57-12-000-15	100	01/01/1887	12/31/2021	01/03/2000	299,025	299,025	COST		
57-12-000-16	100	01/01/1915	12/31/2021	01/03/2000	456,140	456,140	COST		

(a) If the basis is other than cost, provide explanation to reason for deviating from the cost basis:

SCHEDULE H - PART 1

Showing All Title Plants Owned at December 31 of Current Year and Basis of Valuation

1 Permanent Identification Number	2 Form of Ownership	Title Plant Covering Period		5 Date Acquired	6 Actual Cost	7 Book Value	8 Book Value Valuation Basis (a)	9 Increase by Adjustment in Book Value	10 Decrease by Adjustment in Book Value
		3	4						
		From	To						
57-12-000-17	100	01/01/1981	12/31/2021	01/03/2000	444,700	444,700	COST		
57-12-000-19	100	01/01/1975	12/31/2021	01/03/2000	385,925	385,925	COST		
57-12-000-2	100	01/01/1817	12/31/2021	09/01/1996	1,002,725	1,002,725	COST		
57-12-000-20	100	01/01/1869	12/31/2021	01/03/2000	184,225	184,225	COST		
57-12-000-21	100	01/01/1880	12/31/2021	01/03/2000	164,806	164,806	COST		
57-12-000-22	100	01/01/1900	12/31/2021	01/03/2000	1,792,258	1,792,258	COST		
57-12-000-23	100	01/01/1974	12/31/2021	01/03/2000	417,880	417,880	COST		
57-12-000-24	100	01/01/1921	12/31/2021	01/03/2000	243,550	243,550	COST		
57-12-000-25	100	01/01/1927	12/31/2021	01/03/2000	398,475	398,475	COST		
57-12-000-26	100	01/01/1917	12/31/2021	01/03/2000	9,112	9,112	COST		
57-12-000-27	100	01/01/1890	12/31/2021	01/03/2000	85,000	85,000	COST		
57-12-000-28	100	01/01/1869	12/31/2021	01/03/2000	1,244,365	1,244,365	COST		
57-12-000-3	100	01/01/1984	12/31/2021	04/01/1999	333,625	333,625	COST		
57-12-000-30	100	01/01/1883	12/31/2021	06/01/2003	708,605	708,605	COST		
57-12-000-31	100	01/01/1995	12/31/2021	12/19/2003	19,950	19,950	COST		
57-12-000-32	100	01/01/1983	12/31/2021	05/14/2004	3,338	3,338	COST		
57-12-000-33	100	01/01/1976	12/31/2021	12/31/2004	3,200	3,200	COST		
57-12-000-34	100	01/01/1988	12/31/2021	04/30/2005	384,650	384,650	COST		
57-12-000-35	100	01/01/1984	12/31/2021	04/30/2005	264,940	264,940	COST		
57-12-000-36	100	01/01/1994	12/31/2021	12/31/2005	730,824	730,824	COST		
57-12-000-37	51	01/01/1900	12/31/2021	12/31/2005	375,080	375,080	COST		
57-12-000-4	100	01/01/1979	12/31/2021	11/01/1999	2,508,244	2,508,244	COST		
57-12-000-5	100	01/01/1917	12/31/2021	09/01/1999	76,500	76,500	COST		
57-12-000-6	100	01/01/1830	12/31/2021	05/01/1999	37,000	37,000	COST		
57-12-000-7	100	01/01/1880	12/31/2021	01/01/2002	431,820	431,820	COST		
57-12-000-8	100	01/01/1968	12/31/2021	02/01/2000	250,000	250,000	COST		
57-12-000-9	100	01/01/1935	12/31/2021	04/03/2000	60,000	60,000	COST		
66-53-041-1	100	01/01/1995	12/31/2021	12/19/2003	271,384	271,384	COST		
68-53-011-1	100	01/01/1854	12/31/2021	01/01/1998	164,923	164,923	COST		
72-53-044-1	100	01/01/1855	12/31/2021	01/01/1998	885,000	885,000	COST		
76-17-001-3	100	01/01/1975	12/31/2021	01/01/1999	787,320	787,320	COST		
76-17-001-6	100	01/01/1830	12/31/2021	01/01/2000	300,000	300,000	COST		
76-17-001-7	100	01/01/1993	12/31/2021	11/01/2005	511,934	511,934	COST		
90-06-294-1	100	01/01/1921	12/31/2021	10/01/2003	1,122,820	1,122,820	COST		

(a) If the basis is other than cost, provide explanation to reason for deviating from the cost basis:

SCHEDULE H - PART 1

Showing All Title Plants Owned at December 31 of Current Year and Basis of Valuation

1 Permanent Identification Number	2 Form of Ownership	Title Plant Covering Period		5 Date Acquired	6 Actual Cost	7 Book Value	8 Book Value Valuation Basis (a)	9 Increase by Adjustment in Book Value	10 Decrease by Adjustment in Book Value
		3	4						
		From	To						
90-06-294-2	100	01/01/1920	12/31/2021	05/31/2003	1,215,867	1,215,867	COST		
90-06-294-3	100	01/01/1972	12/31/2021	05/31/2003	347,402	347,402	COST		
90-06-294-4	100	01/01/1950	12/31/2021	05/31/2003	78,868	78,868	COST		
90-06-294-5	100	01/01/1920	12/31/2021	02/29/2004	9,944	9,944	COST		
92-35-070-1	100	01/01/1848	12/31/2021	12/31/2003	874,272	874,272	COST		
99-32-000-1	100	01/01/1997	12/31/2021	12/31/2006	112,063	112,063	COST		
99-32-000-10	100	01/01/1997	12/31/2021	12/31/2006	34,343	34,343	COST		
99-32-000-2	100	01/01/1997	12/31/2021	12/31/2006	9,383	9,383	COST		
99-32-000-3	100	01/01/1899	12/31/2021	12/31/2006	10,217	10,217	COST		
99-32-000-4	100	01/01/1997	12/31/2021	12/31/2006	13,862	13,862	COST		
99-32-000-5	100	01/01/1971	12/31/2021	12/31/2006	91,162	91,162	COST		
99-32-000-6	100	01/01/1900	12/31/2021	12/31/2006	16,973	16,973	COST		
99-32-000-7	100	01/01/1989	12/31/2021	12/31/2006	360,163	360,163	COST		
99-32-000-8	100	01/01/1899	12/31/2021	12/31/2006	9,168	9,168	COST		
99-32-000-9	100	01/01/1979	12/31/2021	12/31/2006	607,569	607,569	COST		
51-13-00004	16.28	06/05/1969	12/31/2021	12/01/2008	2,606,193	2,606,193	COST		
51-13-00005	28.15	01/01/1854	12/31/2021	01/01/1998	295,386	1,922,250	COST		
51-13-00006	18.18	01/01/1850	12/31/2021	10/01/1968	3,164,382	1,582,190	COST		
00-06-001-2	100	01/01/1968	12/31/2021	01/01/2006	2,750,000	2,751,000	COST		
11-48-002-34	100	01/01/1964	12/31/2021	06/30/2004	2,485,715	2,486,715	COST		
112726	100	01/01/2017	12/31/2021	05/02/2012	5,000	5,000	COST		
24697	100	01/01/2017	12/31/2021	08/01/2007	7,664	7,664	COST		
24705	100	01/01/2017	12/31/2021	08/01/2007	320,357	320,357	COST		
24707	100	01/01/2017	12/31/2021	08/01/2007	3,887	3,887	COST		
25668	100	01/01/2017	12/31/2021	01/02/2000	696,434	696,434	COST		
25669	100	01/01/2017	12/31/2021	01/02/2000	8,512	8,512	COST		
25670	100	01/01/2017	12/31/2021	01/02/2000	368,381	368,381	COST		
25671	100	01/01/2017	12/31/2021	01/02/2000	721,877	721,877	COST		
25673	100	01/01/2017	12/31/2021	01/02/2000	78,257	78,257	COST		
26326	100	01/01/2017	12/31/2021	01/02/2000	562,609	562,609	COST		
26346	100	01/01/2017	12/31/2021	01/02/2000	555,000	555,000	COST		
26390	100	01/01/2017	12/31/2021	12/01/1996	134,514	134,514	COST		
26393	100	01/01/2017	12/31/2021	01/02/2000	279,125	279,125	COST		
26394	100	01/01/2017	12/31/2021	04/01/1999	849,385	849,385	COST		

(a) If the basis is other than cost, provide explanation to reason for deviating from the cost basis:

SCHEDULE H - PART 1

Showing All Title Plants Owned at December 31 of Current Year and Basis of Valuation

1 Permanent Identification Number	2 Form of Ownership	Title Plant Covering Period		5 Date Acquired	6 Actual Cost	7 Book Value	8 Book Value Valuation Basis (a)	9 Increase by Adjustment in Book Value	10 Decrease by Adjustment in Book Value
		3	4						
		From	To						
26395	100	01/01/2017	12/31/2021	01/02/2000	611,886	611,886	COST		
26396	100	01/01/2017	12/31/2021	01/02/2000	407,861	407,861	COST		
26397	100	01/01/2017	12/31/2021	04/01/1999	1,771,863	1,771,863	COST		
26399	100	01/01/2017	12/31/2021	11/01/1999	417,002	417,002	COST		
26400	100	01/01/2017	12/31/2021	10/01/1999	5,264,298	5,264,298	COST		
26401	100	01/01/2017	12/31/2021	04/01/1999	622,429	622,429	COST		
26402	100	01/01/2017	12/31/2021	01/02/2000	1,948,648	1,948,648	COST		
26403	100	01/01/2017	12/31/2021	01/02/2000	3,399,137	3,399,137	COST		
26404	100	01/01/2017	12/31/2021	01/02/2000	926,134	926,134	COST		
26455	100	01/01/2017	12/31/2021	01/02/2000	876,318	876,318	COST		
26459	100	01/01/2017	12/31/2021	01/02/2000	72,813	72,813	COST		
26461	100	01/01/2017	12/31/2021	01/02/2000	319,412	319,412	COST		
26462	100	01/01/2017	12/31/2021	01/02/2000	803,640	803,640	COST		
26463	100	01/01/2017	12/31/2021	05/01/2002	33,878	33,878	COST		
26464	100	01/01/2017	12/31/2021	04/01/2001	788,011	788,011	COST		
26465	100	01/01/2017	12/31/2021	10/01/1999	580,234	580,234	COST		
26466	100	01/01/2017	12/31/2021	01/02/2000	69,150	69,150	COST		
26473	100	01/01/2017	12/31/2021	01/02/2000	105,499	105,499	COST		
26505	100	01/01/2017	12/31/2021	08/01/2007	80,174	80,174	COST		
26506	100	01/01/2017	12/31/2021	08/01/2007	61,412	61,412	COST		
26507	100	01/01/2017	12/31/2021	08/01/2007	76,336	76,336	COST		
26508	100	01/01/2017	12/31/2021	08/01/2007	2,985	2,985	COST		
26509	100	01/01/2017	12/31/2021	08/01/2007	21,364	21,364	COST		
26864	100	01/01/2017	12/31/2021	12/04/2007	35,000	35,000	COST		
26867	100	01/01/2017	12/31/2021	12/05/2007	14,484	14,484	COST		
42337	100	01/01/2017	12/31/2021	11/30/2007	1,925	1,925	COST		
42340	100	01/01/2017	12/31/2021	11/30/2007	38,358	38,358	COST		
42341	100	01/01/2017	12/31/2021	11/30/2007	7,634	7,634	COST		
42351	100	01/01/2017	12/31/2021	02/12/2008	94,971	94,971	COST		
42355	100	01/01/2017	12/31/2021	02/12/2008	90,324	90,324	COST		
42356	100	01/01/2017	12/31/2021	02/12/2008	2,520	2,520	COST		
42375	100	01/01/2017	12/31/2021	02/22/2008	12,880	12,880	COST		
42617	100	03/31/2017	12/31/2021	03/27/2008	60,842	60,842	COST		
58529	100	03/31/2017	12/31/2021	07/25/2008	393,876	393,876	COST		

(a) If the basis is other than cost, provide explanation to reason for deviating from the cost basis:

SCHEDULE H - PART 1

Showing All Title Plants Owned at December 31 of Current Year and Basis of Valuation

1 Permanent Identification Number	2 Form of Ownership	Title Plant Covering Period		5 Date Acquired	6 Actual Cost	7 Book Value	8 Book Value Valuation Basis (a)	9 Increase by Adjustment in Book Value	10 Decrease by Adjustment in Book Value
		3	4						
		From	To						
58647	100	03/31/2017	12/31/2021	08/25/2008	24,421	24,421	COST		
61413	100	03/31/2017	12/31/2021	01/01/1998	8,000	8,000	COST		
62094	100	03/31/2017	12/31/2021	01/01/1998	4,773	4,773	COST		
62095	100	03/31/2017	12/31/2021	01/01/1998	7,513	7,513	COST		
62096	100	03/31/2017	12/31/2021	01/01/1995	10,171	10,171	COST		
62098	100	03/31/2017	12/31/2021	01/01/1998	2,652,144	2,652,144	COST		
62099	100	03/31/2017	12/31/2021	01/01/1998	28,608	28,608	COST		
65919	100	03/31/2017	12/31/2021	12/19/2008	2,461	2,461	COST		
68604	100	03/31/2017	12/31/2021	11/20/2008	9,350	9,350	COST		
75567	100	03/31/2017	12/31/2021	05/01/2010	103,292	103,292	COST		
836557	100	03/31/2017	12/31/2021	08/01/2007	156,547	156,547	COST		
836558	100	06/30/2017	12/31/2021	01/02/2000	100,000	100,000	COST		
25661	100	06/30/2017	12/31/2021	01/02/2000	240,300	240,300	COST		
25662	100	06/30/2017	12/31/2021	01/02/2000	334,400	334,400	COST		
112906	100	06/30/2017	12/31/2021	02/01/2012	238,000	238,000	COST		
112907	100	06/30/2017	12/31/2021	02/01/2012	211,000	211,000	COST		
112908	100	06/30/2017	12/31/2021	02/01/2012	177,000	177,000	COST		
112909	100	06/30/2017	12/31/2021	02/01/2012	213,000	213,000	COST		
997633	100	12/01/2017	12/31/2021	01/01/2008	721,537	721,537	COST		
997634	100	12/01/2017	12/31/2021	01/01/2008	223,155	223,155	COST		
997635	100	12/01/2017	12/31/2021	01/01/2008	415,951	415,951	COST		
997636	100	12/01/2017	12/31/2021	01/01/2008	340,803	340,803	COST		
997637	100	12/01/2017	12/31/2021	01/01/2008	1,770,956	1,770,956	COST		
997638	100	12/01/2017	12/31/2021	01/01/2008	394,794	394,794	COST		
997639	100	12/01/2017	12/31/2021	01/01/2008	319,755	319,755	COST		
997640	100	12/01/2017	12/31/2021	01/01/2008	233,389	233,389	COST		
997641	100	12/01/2017	12/31/2021	01/01/2008	153,495	153,495	COST		
997642	100	12/01/2017	12/31/2021	01/01/2008	1,209,910	1,209,910	COST		
13799	10	12/01/2017	12/31/2021	06/30/2017	165,000	165,000	COST		
25545	100	01/01/1889	12/31/2021	04/01/2018	883,907	883,907	COST		
25546	100	01/01/1889	12/31/2021	04/01/2018	809,011	809,011	COST		
25547	100	01/01/1889	12/31/2021	04/01/2018	37,240	37,240	COST		
75948	100	11/30/1909	12/31/2021	04/01/2018	281,342	281,342	COST		
1512721	100	05/05/2015	12/31/2021	02/01/2018	883,543	883,543	COST		

(a) If the basis is other than cost, provide explanation to reason for deviating from the cost basis:

SCHEDULE H - PART 1

Showing All Title Plants Owned at December 31 of Current Year and Basis of Valuation

1 Permanent Identification Number	2 Form of Ownership	Title Plant Covering Period		5 Date Acquired	6 Actual Cost	7 Book Value	8 Book Value Valuation Basis (a)	9 Increase by Adjustment in Book Value	10 Decrease by Adjustment in Book Value
		3	4						
		From	To						
1512722	100	05/05/2015	12/31/2021	02/01/2018	320,194	320,194	COST		
122857	100	01/01/1882	12/31/2021	08/31/2018	475,000	475,000	COST		
115912	100	01/01/1868	12/31/2021	07/01/2018	125,000	125,000	COST		
115913	100	01/01/1942	12/31/2021	07/01/2018	2,750,000	2,750,000	COST		
115932	100	01/01/1956	12/31/2021	07/01/2018	225,000	225,000	COST		
115933	100	01/01/1990	12/31/2021	07/01/2018	50,000	50,000	COST		
115937	100	01/01/1952	12/31/2021	07/01/2018	60,549	60,549	COST		
115935	100	01/01/1950	12/31/2021	07/01/2018	140,800	140,800	COST		
115934	100	01/01/1950	12/31/2021	07/01/2018	56,406	56,406	COST		
109151	100	01/01/1882	12/31/2021	08/31/2018	471,451	471,451	COST		
115888	100	07/01/2012	12/31/2021	07/01/2018	232,948	232,948	COST		
115939	100	01/01/1953	12/31/2021	07/01/2018	41,294	41,294	COST		
115942	100	01/01/1957	12/31/2021	07/01/2018	225,805	225,805	COST		
115914	100	01/01/1916	12/31/2021	07/01/2018	192,582	192,582	COST		
115943	100	01/01/1950	12/31/2021	07/01/2018	749,999	749,999	COST		
115916	100	01/01/1911	12/31/2021	07/01/2018	1,433,299	1,433,299	COST		
115915	100	01/01/1927	12/31/2021	07/01/2018	1,025,295	1,025,295	COST		
115940	100	01/01/1971	12/31/2021	07/01/2018	154,813	154,813	COST		
115941	100	01/01/1874	12/31/2021	07/01/2018	235,778	235,778	COST		
115938	100	01/01/1850	12/31/2021	07/01/2018	61,700	61,700	COST		
115889	100	01/01/1950	12/31/2021	07/01/2018	201,431	201,433	COST		
115936	100	01/01/1974	12/31/2021	07/01/2018	749,999	749,999	COST		
1909750	100	03/17/1917	12/31/2021	04/01/2019	360,000	360,000	COST		
2737814	100	01/01/2004	12/31/2021	12/31/2020	1,689,934	1,689,934	COST		
2737826	100	01/01/2004	12/31/2021	12/31/2020	151,498	151,498	COST		
2737827	100	01/01/2004	12/31/2021	12/31/2020	5,820	5,820	COST		
2737828	100	01/01/2004	12/31/2021	12/31/2020	6,761	6,761	COST		
2737829	100	01/01/2004	12/31/2021	12/31/2020	4,006	4,006	COST		
2737830	100	01/01/2004	12/31/2021	12/31/2020	3,944	3,944	COST		
2737831	100	01/01/2004	12/31/2021	12/31/2020	4,598	4,598	COST		
2737832	100	01/01/2004	12/31/2021	12/31/2020	2,891	2,891	COST		
2737833	100	01/01/2004	12/31/2021	12/31/2020	2,645	2,645	COST		
2737834	100	01/01/2004	12/31/2021	12/31/2020	2,092	2,092	COST		
2737835	100	01/01/2004	12/31/2021	12/31/2020	2,763	2,763	COST		

(a) If the basis is other than cost, provide explanation to reason for deviating from the cost basis:

Showing All Title Plants Owned at December 31 of Current Year and Basis of Valuation

Showing All Title Plants Owned at December 31 of Current Year and Basis of Valuation

(a) If the basis is other than cost, provide explanation to reason for deviating from the cost basis: _____

SCHEDULE H - PART 2

Showing All Title Plants Acquired During the Year

1 Permanent Identification Number	2 Form of Ownership	Title Plant Covering Period		5 Date Acquired	6 How Acquired	7 Name of Seller	8 Acquisition/ Construction Cost to Company During Year	9 Book Value at December 31 of Current Year	10 Percentage Ownership as of December 31	11 Title Plant Not 100% Owned (Does Company Participate in Maintenance Cost? Yes or No)
		3 From	4 To							
2737814	100	01/01/2004	12/31/2021	12/31/2020	Asset Purchase	America First	1,689,934	1,689,934	100.000	N/A
2737826	100	01/01/2004	12/31/2021	12/31/2020	Asset Purchase	America First	151,498	151,498	100.000	N/A
2737827	100	01/01/2004	12/31/2021	12/31/2020	Asset Purchase	America First	5,820	5,820	100.000	N/A
2737828	100	01/01/2004	12/31/2021	12/31/2020	Asset Purchase	America First	6,761	6,761	100.000	N/A
2737829	100	01/01/2004	12/31/2021	12/31/2020	Asset Purchase	America First	4,006	4,006	100.000	N/A
2737830	100	01/01/2004	12/31/2021	12/31/2020	Asset Purchase	America First	3,944	3,944	100.000	N/A
2737831	100	01/01/2004	12/31/2021	12/31/2020	Asset Purchase	America First	4,598	4,598	100.000	N/A
2737832	100	01/01/2004	12/31/2021	12/31/2020	Asset Purchase	America First	2,891	2,891	100.000	N/A
2737833	100	01/01/2004	12/31/2021	12/31/2020	Asset Purchase	America First	2,645	2,645	100.000	N/A
2737834	100	01/01/2004	12/31/2021	12/31/2020	Asset Purchase	America First	2,092	2,092	100.000	N/A
2737835	100	01/01/2004	12/31/2021	12/31/2020	Asset Purchase	America First	2,763	2,763	100.000	N/A
2737836	100	01/01/2004	12/31/2021	12/31/2020	Asset Purchase	America First	3,205	3,205	100.000	N/A
2737837	100	01/01/2004	12/31/2021	12/31/2020	Asset Purchase	America First	1,320	1,320	100.000	N/A
2737838	100	01/01/2004	12/31/2021	12/31/2020	Asset Purchase	America First	2,465	2,465	100.000	N/A
2737839	100	01/01/2004	12/31/2021	12/31/2020	Asset Purchase	America First	1,080	1,080	100.000	N/A
2737848	100	01/01/2004	12/31/2021	12/31/2020	Asset Purchase	America First	967	967	100.000	N/A
2737851	100	01/01/2004	12/31/2021	12/31/2020	Asset Purchase	America First	792	792	100.000	N/A
2737854	100	01/01/2004	12/31/2021	12/31/2020	Asset Purchase	America First	111,456	111,456	100.000	N/A
2737855	100	01/01/2004	12/31/2021	12/31/2020	Asset Purchase	America First	93,476	93,476	100.000	N/A
2737856	100	01/01/2004	12/31/2021	12/31/2020	Asset Purchase	America First	18,929	18,929	100.000	N/A
2737857	100	01/01/2004	12/31/2021	12/31/2020	Asset Purchase	America First	15,781	15,781	100.000	N/A
2737858	100	01/01/2004	12/31/2021	12/31/2020	Asset Purchase	America First	8,635	8,635	100.000	N/A
2737859	100	01/01/2004	12/31/2021	12/31/2020	Asset Purchase	America First	18,251	18,251	100.000	N/A
2739831	100	01/01/2004	12/31/2021	12/31/2020	Asset Purchase	America First	980	980	100.000	N/A
2739832	100	01/01/2004	12/31/2021	12/31/2020	Asset Purchase	America First	2,473	2,473	100.000	N/A
2739833	100	01/01/2004	12/31/2021	12/31/2020	Asset Purchase	America First	830	830	100.000	N/A
2739834	100	01/01/2004	12/31/2021	12/31/2020	Asset Purchase	America First	820	820	100.000	N/A
2739835	100	01/01/2004	12/31/2021	12/31/2020	Asset Purchase	America First	1,699	1,699	100.000	N/A
2739836	100	01/01/2004	12/31/2021	12/31/2020	Asset Purchase	America First	850	850	100.000	N/A
2739837	100	01/01/2004	12/31/2021	12/31/2020	Asset Purchase	America First	2,679	2,679	100.000	N/A
2739838	100	01/01/2004	12/31/2021	12/31/2020	Asset Purchase	America First	3,223	3,223	100.000	N/A
2739839	100	01/01/2004	12/31/2021	12/31/2020	Asset Purchase	America First	600	600	100.000	N/A
2739840	100	01/01/2004	12/31/2021	12/31/2020	Asset Purchase	America First	560	560	100.000	N/A
2739841	100	01/01/2004	12/31/2021	12/31/2020	Asset Purchase	America First	550	550	100.000	N/A
2742834	100	01/01/2004	12/31/2021	12/31/2020	Asset Purchase	America First	10,766	10,766	100.000	N/A
2742835	100	01/01/2004	12/31/2021	12/31/2020	Asset Purchase	America First	8,971	8,971	100.000	N/A
2742836	100	01/01/2004	12/31/2021	12/31/2020	Asset Purchase	America First	73,990	73,990	100.000	N/A
2742837	100	01/01/2004	12/31/2021	12/31/2020	Asset Purchase	America First	4,370	4,370	100.000	N/A
2789856	100	01/01/1848	12/31/2021	05/01/2021	Asset Purchase	GEORGETOWN TITLE TP- WILLIAMS	274,670	274,670	100.000	N/A

SCHEDULE H - PART 2

Showing All Title Plants Acquired During the Year

[illegible]

SCHEDULE H - PART 3

Showing All Title Plants Sold or Otherwise Disposed of During the Year

[illegible]

SCHEDULE H – VERIFICATION BETWEEN YEARS

1. Book value, December 31, prior year	178,467,068
2. Increase by adjustment in book value:	
2.1 Totals, Part 1, Col. 9	
2.2 Totals, Part 3, Col. 9	
3. Cost of acquisition, Part 2, Col. 8	2,541,340
4. Totals	181,008,408

5. Decrease by adjustment in book value:	
5.1 Totals, Part 1, Col. 10	_____
5.2 Totals, Part 3, Col. 10	_____
6. Consideration received on sales, Part 3, Col. 12	_____
7. Net profit (loss) on sales, Part 3, Col. 13	_____
8. Book value, December 31, current year	<u>181,008,408</u>

SCHEDULE H - PART 4

Showing Total Title Assets Held Directly or by Subsidiaries

Type of Title Plant Ownership	1 Title Plant Value Current Year	2 Title Plant Value Prior Year
1. Direct investment in title plant assets	181,008,408	178,467,066
2. Title plant assets held by subsidiaries (proportionate to ownership)	761,266	761,117
3. Total (Line 1 plus Line 2)	181,769,674	179,228,183

SCHEDULE P – PART 1 – SUMMARY
(\$000 omitted)

Years in Which Policies Were Written	1 Amount of Insurance Written in Millions	Premiums Written and Other Income					Loss and Allocated Loss Adjustment Expenses Payments					
		2 Direct Premium	3 Assumed Premium	4 Other Income	5 Ceded Premium	6 Net (Cols. 2 + 3 + 4 - 5)	Loss Payments			Allocated LAE Payments		
							7 Direct	8 Assumed	9 Ceded	10 Direct	11 Assumed	12 Ceded
1. Prior	X X X	46,873,654	176,302	5,131,988	148,369	52,033,575	2,362,130		21,000	1,733,890		4,190
2. 2012	1,005,495	2,822,286	7,022	392,864	11,390	3,210,782	46,122			37,407		
3. 2013	1,268,644	3,241,120	9,910	416,812	14,882	3,652,960	54,615			39,204		
4. 2014	1,090,916	2,956,205	7,131	352,338	17,132	3,298,542	82,042			38,041		
5. 2015	1,098,026	3,295,764	3,656	363,389	18,240	3,644,569	40,749			26,635		
6. 2016	1,152,390	3,443,901	4,918	380,967	12,253	3,817,533	41,249			28,254		
7. 2017	1,077,747	3,512,723	5,048	500,978	11,722	4,007,027	38,825			22,748		
8. 2018	1,034,560	3,468,225	6,070	553,519	13,480	4,014,334	26,849			17,665		
9. 2019	1,086,632	3,579,374	6,988	596,794	12,837	4,170,319	24,247			12,553		
10. 2020	1,291,520	4,008,162	7,082	736,273	13,682	4,737,835	11,003			5,514		
11. 2021	1,727,838	5,369,880	15,252	879,720	17,387	6,247,465	4,539			1,058		
12. Totals	X X X	82,571,294	249,379	10,305,642	291,374	92,834,941	2,732,370		21,000	1,962,969		4,190

Years in Which Policies Were Written	13 Salvage and Subrogation Received	14 Unallocated Loss Expense Payments	15 Total Net Loss and Expense (Cols. 7 + 8 + 10 + 11 - 9 - 12 + 14)	16 Number of Claims Reported (Direct)	Loss and Allocated Loss Adjustment Expenses Unpaid						23 Unallocated Loss Expense Unpaid
					Known Claim Reserves			IBNR Reserves			
					17	18	19	20	21	22	
					Direct	Assumed	Ceded	Direct	Assumed	Ceded	
1. Prior		327,483	4,398,313	375,276	105,920			93,703			23,622
2. 2012		9,448	92,977	8,730	5,998			7,473			1,687
3. 2013		10,184	104,003	8,756	9,972			12,841			2,871
4. 2014		11,306	131,389	7,530	9,741			17,087			3,537
5. 2015		11,618	79,002	7,549	10,391			23,495			4,621
6. 2016		10,286	79,789	7,483	16,037			36,628			7,191
7. 2017		7,880	69,453	6,453	16,909			45,206			8,643
8. 2018		6,608	51,122	5,330	18,623			59,955			11,156
9. 2019		7,156	43,956	4,207	23,925			72,959			13,678
10. 2020		6,086	22,603	3,445	23,652			124,630			21,978
11. 2021		2,067	7,664	1,433	22,004			210,719			35,712
12. Totals		410,122	5,080,271	436,192	263,172			704,696			134,696

Years in Which Policies Were Written	24	25	Losses and Allocated Loss Expenses Incurred				Loss and LAE Ratio		32	33	34					
	Total Net Loss and LAE		26	27	28	29	30	31								
	Unpaid											Direct	Assumed	Ceded	Direct Basis	Net Basis
	(Cols. 17 + 18 + 20 + 21 - 19 - 22 + 23)																(Cols. 7 + 10 + 17 + 20)	(Cols. 8 + 11 + 18 + 21)	(Cols. 9 + 12 + 19 + 22)	(Cols. 14 + 23 + 26] / Col. 2)	(Cols. 14 + 23 + 29] / [Cols. 6 - 4 ])
		Number of Claims Outstanding (Direct)				Net			Net Loss & LAE Per \$1000 of Coverage ((Cols. 29 + 14 + 23] / Col. 1)	Discount For Time Value of Money	Net Reserves After Discount (Cols. 24 - 33)					
1. Prior	223,245	2,877	4,295,643		25,190	4,270,453	9.913	9.854	X X X		223,245					
2. 2012	15,158	178	97,000			97,000	3.831	3.837	10.754		15,158					
3. 2013	25,684	262	116,632			116,632	4.001	4.007	10.222		25,684					
4. 2014	30,365	254	146,911			146,911	5.472	5.490	14.827		30,365					
5. 2015	38,507	307	101,270			101,270	3.565	3.581	10.702		38,507					
6. 2016	59,856	422	122,168			122,168	4.055	4.064	12.118		59,856					
7. 2017	70,758	401	123,688			123,688	3.992	3.999	13.010		70,758					
8. 2018	89,734	544	123,092			123,092	4.061	4.070	13.615		89,734					
9. 2019	110,562	650	133,684			133,684	4.317	4.324	14.220		110,562					
10. 2020	170,260	706	164,799			164,799	4.812	4.820	14.933		170,260					
11. 2021	268,435	694	238,320			238,320	5.142	5.144	15.979		268,435					
12. Totals	1,102,564	7,295	5,663,207		25,190	5,638,017	X X X	X X X	X X X		1,102,564					

SCHEDULE P – PART 1A – POLICIES WRITTEN DIRECTLY
(\$000 omitted)

Years in Which Policies Were Written	1 Amount of Insurance Written in Millions	Premiums Written and Other Income					Loss and Allocated Loss Adjustment Expenses Payments					
		2 Direct Premium	3 Assumed Premium	4 Other Income	5 Ceded Premium	6 Net (Cols. 2 + 3 + 4 - 5)	Loss Payments			Allocated LAE Payments		
							7 Direct	8 Assumed	9 Ceded	10 Direct	11 Assumed	12 Ceded
1. Prior	X X X	7,834,363	176,261	5,118,854	132,429	12,997,049	612,223			386,064		
2. 2012	181,125	518,672	7,022	392,864	11,390	907,168	20,897			7,827		
3. 2013	213,683	563,389	9,910	416,812	14,882	975,229	15,247			9,226		
4. 2014	262,952	513,271	7,131	352,338	17,132	855,608	26,858			9,260		
5. 2015	227,525	603,899	3,656	285,795	18,240	875,110	12,053			5,470		
6. 2016	216,158	600,887	4,918	313,993	12,253	907,545	9,145			3,442		
7. 2017	541,367	847,985	5,048	424,248	11,722	1,265,559	10,640			4,777		
8. 2018	537,617	954,945	6,070	477,805	13,480	1,425,340	5,811			2,923		
9. 2019	578,234	1,005,576	6,988	515,741	12,837	1,515,468	6,512			2,707		
10. 2020	647,066	1,030,201	7,082	638,258	13,682	1,661,859	2,704			1,401		
11. 2021	1,013,136	1,356,369	15,252	879,720	17,387	2,233,954	512			303		
12. Totals	X X X	15,829,557	249,338	9,816,428	275,434	25,619,889	722,602			433,400		

Years in Which Policies Were Written	13 Salvage and Subrogation Received	14 Unallocated Loss Expense Payments	15 Total Net Loss and Expense Paid (Cols. 7 + 8 + 10 + 11 - 9 - 12 + 14)	16 Number of Claims Reported (Direct)	Loss and Allocated Loss Adjustment Expenses Unpaid						23 Unallocated Loss Expense Unpaid
					Known Claim Reserves			IBNR Reserves			
					17	18	19	20	21	22	
					Direct	Assumed	Ceded	Direct	Assumed	Ceded	
1. Prior		62,261	1,060,548	69,183	22,439			20,412			5,146
2. 2012		1,538	30,262	1,551	975			1,628			367
3. 2013		1,346	25,819	1,724	2,706			2,797			625
4. 2014		1,435	37,553	1,364	2,071			3,722			770
5. 2015		1,605	19,128	1,399	1,922			5,118			1,007
6. 2016		1,583	14,170	1,307	2,594			7,979			1,566
7. 2017		1,385	16,802	1,155	2,730			9,847			1,883
8. 2018		1,321	10,055	882	3,146			13,060			2,430
9. 2019		1,744	10,963	813	4,052			15,893			2,980
10. 2020		1,567	5,672	1,265	4,094			27,149			4,788
11. 2021		523	1,338	383	3,855			45,902			7,779
12. Totals		76,308	1,232,310	81,026	50,584			153,507			29,341

Years in Which Policies Were Written	24	25 Number of Claims Outstanding (Direct)	Losses and Allocated Loss Expenses Incurred				Loss and LAE Ratio		32 Net Loss & LAE Per \$1000 of Coverage ((Cols. 29 + 14 + 23] / Col. 1)	33 Discount For Time Value of Money	34 Net Reserves After Discount (Cols. 24 - 33)
	Total Net Loss and LAE Unpaid (Cols. 17 + 18 + 20 + 21 - 19 - 22 + 23)		26	27	28	29	30	31			
			Direct (Cols. 7 + 10 + 17 + 20)	Assumed (Cols. 8 + 11 + 18 + 21)	Ceded (Cols. 9 + 12 + 19 + 22)	Net	Direct Basis ((Cols. 14 + 23 + 26] / Col. 2)	Net Basis ((Cols. 14 + 23 + 29] / [Cols. 6 - 4])			
1. Prior	47,997	410	1,041,138			1,041,138	14.150	14.071	X X X		47,997
2. 2012	2,970	36	31,327			31,327	6.407	6.462	18.348		2,970
3. 2013	6,128	76	29,976			29,976	5.671	5.721	14.951		6,128
4. 2014	6,563	48	41,911			41,911	8.595	8.766	16.777		6,563
5. 2015	8,047	61	24,563			24,563	4.500	4.611	11.944		8,047
6. 2016	12,139	69	23,160			23,160	4.378	4.432	12.171		12,139
7. 2017	14,460	72	27,994			27,994	3.687	3.716	5.775		14,460
8. 2018	18,636	87	24,940			24,940	3.004	3.028	5.337		18,636
9. 2019	22,925	113	29,164			29,164	3.370	3.390	5.861		22,925
10. 2020	36,031	169	35,348			35,348	4.048	4.074	6.445		36,031
11. 2021	57,536	152	50,572			50,572	4.341	4.347	5.811		57,536
12. Totals	233,432	1,293	1,360,093			1,360,093	X X X	X X X	X X X		233,432

SCHEDULE P – PART 1B – POLICIES WRITTEN THROUGH AGENTS
(\$000 omitted)

Years in Which Policies Were Written	1 Amount of Insurance Written in Millions	Premiums Written and Other Income					Loss and Allocated Loss Adjustment Expenses Payments					
		2 Direct Premium	3 Assumed Premium	4 Other Income	5 Ceded Premium	6 Net (Cols. 2 + 3 + 4 - 5)	Loss Payments			Allocated LAE Payments		
							7 Direct	8 Assumed	9 Ceded	10 Direct	11 Assumed	12 Ceded
1. Prior	X X X	39,039,291	41	13,134	15,940	39,036,526	1,749,907		21,000	1,347,826		4,190
2. 2012	824,370	2,303,614				2,303,614	25,225			29,580		
3. 2013	1,054,961	2,677,731				2,677,731	39,368			29,978		
4. 2014	827,964	2,442,934				2,442,934	55,183			28,781		
5. 2015	870,501	2,691,865		77,594		2,769,459	28,695			21,165		
6. 2016	936,232	2,843,014		66,974		2,909,988	32,104			24,813		
7. 2017	536,380	2,664,738		76,730		2,741,468	28,186			17,971		
8. 2018	496,943	2,513,280		75,714		2,588,994	21,038			14,741		
9. 2019	508,398	2,573,798		81,053		2,654,851	17,736			9,845		
10. 2020	644,454	2,977,961		98,015		3,075,976	8,299			4,113		
11. 2021	714,701	4,013,511				4,013,511	4,027			755		
12. Totals	X X X	66,741,737	41	489,214	15,940	67,215,052	2,009,768		21,000	1,529,568		4,190

Years in Which Policies Were Written	13 Salvage and Subrogation Received	14 Unallocated Loss Expense Payments	15 Total Net Loss and Expense Paid (Cols. 7 + 8 + 10 + 11 - 9 - 12 + 14)	16 Number of Claims Reported (Direct)	Loss and Allocated Loss Adjustment Expenses Unpaid						23 Unallocated Loss Expense Unpaid
					Known Claim Reserves			IBNR Reserves			
					17 Direct	18 Assumed	19 Ceded	20 Direct	21 Assumed	22 Ceded	
1. Prior		265,222	3,337,765	306,093	83,481			73,291			18,477
2. 2012		7,910	62,715	7,179	5,022			5,846			1,319
3. 2013		8,837	78,183	7,032	7,266			10,044			2,246
4. 2014		9,871	93,835	6,166	7,670			13,365			2,766
5. 2015		10,013	59,873	6,150	8,470			18,377			3,614
6. 2016		8,703	65,620	6,176	13,442			28,649			5,625
7. 2017		6,495	52,652	5,298	14,179			35,359			6,760
8. 2018		5,286	41,065	4,448	15,477			46,894			8,726
9. 2019		5,413	32,994	3,394	19,873			57,066			10,699
10. 2020		4,519	16,931	2,180	19,558			97,481			17,191
11. 2021		1,545	6,327	1,050	18,149			164,817			27,933
12. Totals		333,814	3,847,960	355,166	212,587			551,189			105,356

Years in Which Policies Were Written	24 Total Net Loss and LAE Unpaid (Cols. 17 + 18 + 19 - 22 + 23)	25 Number of Claims Outstanding (Direct)	Losses and Allocated Loss Expenses Incurred				Loss and LAE Ratio		32 Net Loss & LAE Per \$1000 of Coverage ((Cols. 29 + 14 + 23) / Col. 1)	33 Discount For Time Value of Money	34 Net Reserves After Discount (Cols. 24 - 33)
			26 Direct (Cols. 7 + 10 + 17 + 20)	27 Assumed (Cols. 8 + 11 + 18 + 21)	28 Ceded (Cols. 9 + 12 + 19 + 22)	29 Net	30 Direct Basis ((Cols. 14 + 23 + 26) / Col 2)	31 Net Basis ((Cols. 14 + 23 + 29) / [Cols. 6 - 4])			
1. Prior	175,249	2,467	3,254,505		25,190	3,229,315	9.063	9.002	X X X		175,249
2. 2012	12,187	142	65,673			65,673	3.251	3.251	9.086		12,187
3. 2013	19,556	186	86,656			86,656	3.650	3.650	9.265		19,556
4. 2014	23,801	206	104,999			104,999	4.815	4.815	14.208		23,801
5. 2015	30,461	246	76,707			76,707	3.356	3.356	10.377		30,461
6. 2016	47,716	353	99,008			99,008	3.986	3.986	12.106		47,716
7. 2017	56,298	329	95,695			95,695	4.089	4.089	20.312		56,298
8. 2018	71,097	457	98,150			98,150	4.463	4.463	22.570		71,097
9. 2019	87,638	537	104,520			104,520	4.687	4.687	23.728		87,638
10. 2020	134,230	537	129,451			129,451	5.076	5.076	23.456		134,230
11. 2021	210,899	542	187,748			187,748	5.412	5.412	30.394		210,899
12. Totals	869,132	6,002	4,303,112		25,190	4,277,922	X X X	X X X	X X X		869,132

SCHEDULE P – PART 2
POLICY YEAR INCURRED LOSS AND ALAE

Years in Which Policies Were Written	Incurred Losses and Allocated Expenses at Year - End (\$000 OMITTED)										Development	
	Including Known Claims and IBNR on Unreported Claims											
	1	2	3	4	5	6	7	8	9	10	11	12
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	One Year (Cols. 10 - 9)	Two Year (Cols. 10 - 8)
1. Prior	1,323,374	1,331,597	1,331,276	1,344,529	1,344,059	1,350,949	1,358,502	1,363,006	1,365,959	1,369,633	3,674	6,627
2. 2002	144,238	145,851	148,077	154,954	153,611	154,264	155,311	155,926	154,713	154,790	77	(1,136)
3. 2003	183,266	188,252	194,439	200,212	198,886	199,594	200,978	202,774	204,056	204,076	20	1,302
4. 2004	277,888	292,597	306,425	324,561	322,566	320,466	322,400	322,336	321,154	321,058	(96)	(1,278)
5. 2005	435,470	452,188	461,118	474,847	477,594	477,862	479,676	477,819	476,292	474,673	(1,619)	(3,146)
6. 2006	433,099	465,121	479,252	509,182	517,517	536,310	546,005	546,401	547,388	548,076	688	1,675
7. 2007	468,121	527,548	555,642	575,720	568,249	554,569	561,432	559,735	565,098	566,683	1,585	6,948
8. 2008	227,291	229,380	238,939	245,910	253,340	254,836	256,973	256,689	255,489	254,238	(1,251)	(2,451)
9. 2009	131,578	134,570	136,885	143,897	145,368	149,039	153,060	152,238	151,785	150,816	(969)	(1,422)
10. 2010	113,968	114,463	115,588	114,524	116,653	121,485	121,716	119,158	117,533	116,707	(826)	(2,451)
11. 2011	114,953	113,762	112,247	114,855	109,114	110,341	111,871	112,274	110,961	109,703	(1,258)	(2,571)
12. 2012	141,002	116,681	112,391	92,391	95,229	93,786	97,087	98,050	97,890	96,999	(891)	(1,051)
13. 2013	X X X	152,155	155,850	127,380	119,046	120,669	120,880	118,772	117,554	116,632	(922)	(2,140)
14. 2014	X X X	X X X	165,762	144,203	142,474	138,760	136,306	145,286	146,477	146,910	433	1,624
15. 2015	X X X	X X X	X X X	144,560	131,783	119,282	107,307	98,565	107,421	101,269	(6,152)	2,704
16. 2016	X X X	X X X	X X X	X X X	158,584	134,807	127,641	122,975	124,668	122,167	(2,501)	(808)
17. 2017	X X X	X X X	X X X	X X X	X X X	148,826	133,228	126,157	128,247	123,688	(4,559)	(2,469)
18. 2018	X X X	X X X	X X X	X X X	X X X	X X X	142,214	130,640	131,425	123,092	(8,333)	(7,548)
19. 2019	X X X	X X X	X X X	X X X	X X X	X X X	X X X	143,600	143,223	133,685	(9,538)	(9,915)
20. 2020	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	185,868	164,798	(21,070)	X X X
21. 2021	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	238,319	X X X	X X X
22. Totals											(53,508)	(17,506)

SCHEDULE P – PART 2A – POLICY YEAR PAID LOSS AND ALAE

Years in Which Policies Were Written	Cumulative Paid Losses and Allocated Expenses at Year - End (\$000 OMITTED)										11	12
	1	2	3	4	5	6	7	8	9	10	Number of Claims Closed With Loss Payment	Number of Claims Closed Without Loss Payment
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021		
1. Prior	1,275,423	1,286,688	1,293,873	1,302,831	1,312,677	1,321,577	1,327,939	1,333,550	1,337,177	1,339,529	39,160	67,575
2. 2002	130,273	133,672	136,728	141,514	144,093	145,582	147,951	148,889	148,820	149,357	4,983	9,975
3. 2003	160,598	166,695	172,727	180,496	184,243	186,645	189,973	192,535	195,098	196,086	5,993	15,815
4. 2004	239,643	251,455	277,201	287,174	291,002	296,329	302,106	304,802	306,525	308,570	6,518	20,655
5. 2005	364,108	384,897	401,324	416,122	435,099	442,299	446,892	450,179	454,293	456,007	7,243	33,758
6. 2006	340,491	381,650	408,073	432,949	455,881	477,597	489,699	503,575	515,161	514,840	7,041	45,844
7. 2007	352,281	403,665	434,332	480,674	494,381	507,002	517,776	519,597	530,581	535,551	6,427	42,742
8. 2008	153,675	168,023	184,678	199,713	214,519	221,127	227,836	231,651	234,309	235,467	4,725	19,331
9. 2009	72,808	86,165	95,577	107,797	116,645	125,173	129,925	132,222	134,016	135,697	3,426	12,242
10. 2010	50,246	62,727	74,184	82,537	90,406	97,353	100,937	101,737	103,235	104,035	2,358	8,335
11. 2011	36,046	54,050	65,230	73,320	78,733	84,637	88,773	92,575	94,345	95,691	1,853	6,400
12. 2012	11,523	25,647	38,722	48,015	58,086	63,404	70,538	75,319	78,951	83,529	1,540	7,012
13. 2013	X X X	10,844	35,910	48,685	60,781	71,434	78,998	86,203	91,128	93,819	1,652	6,842
14. 2014	X X X	X X X	17,878	41,125	64,221	81,585	89,909	98,060	107,212	120,082	1,409	5,867
15. 2015	X X X	X X X	X X X	7,681	20,022	39,192	48,791	56,972	62,942	67,383	1,374	5,868
16. 2016	X X X	X X X	X X X	X X X	7,774	22,556	36,406	51,034	61,787	69,503	1,182	5,879
17. 2017	X X X	X X X	X X X	X X X	X X X	5,201	19,340	39,339	52,390	61,573	1,008	5,044
18. 2018	X X X	X X X	X X X	X X X	X X X	X X X	5,615	21,326	35,647	44,514	788	3,998
19. 2019	X X X	X X X	X X X	X X X	X X X	X X X	X X X	6,602	22,958	36,800	584	2,973
20. 2020	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	4,045	16,516	358	2,381
21. 2021	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	5,597	74	665

SCHEDULE P – PART 2B –
POLICY YEAR LOSS AND ALAE CASE BASIS RESERVES

Years in Which Policies Were Written	Case Basis Losses and Allocated Expenses Reserves at Year - End (\$000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	7,301	6,799	4,996	4,074	3,613	4,013	2,315	2,497	1,925	1,750
2. 2002	1,961	1,605	1,473	1,002	703	808	603	601	406	273
3. 2003	4,234	4,170	6,529	2,233	1,672	1,617	1,032	815	787	570
4. 2004	7,143	11,827	4,373	3,300	5,660	4,563	1,791	1,232	884	710
5. 2005	17,198	12,715	10,977	8,144	5,973	4,741	4,773	3,426	1,787	1,291
6. 2006	24,215	20,125	14,631	14,801	9,797	13,403	16,116	8,601	3,121	7,415
7. 2007	24,269	21,074	38,018	10,967	8,386	5,687	4,584	3,746	3,352	3,270
8. 2008	11,644	10,833	8,453	6,069	4,671	4,256	2,360	1,817	1,319	1,364
9. 2009	7,511	6,435	5,761	4,190	2,329	1,326	2,254	2,697	2,593	2,335
10. 2010	5,368	5,578	4,861	2,545	2,110	3,380	1,642	1,734	1,095	1,263
11. 2011	6,082	4,638	3,817	2,180	2,061	1,667	1,938	1,553	1,618	1,270
12. 2012	1,828	4,092	3,641	2,754	2,717	2,494	1,558	1,873	1,039	775
13. 2013	X X X	1,896	4,826	3,417	3,809	5,599	3,828	2,378	1,561	2,285
14. 2014	X X X	X X X	7,095	10,184	10,685	3,022	3,703	11,343	9,737	2,289
15. 2015	X X X	X X X	X X X	1,476	3,215	3,309	3,502	2,212	1,848	1,384
16. 2016	X X X	X X X	X X X	X X X	2,068	4,466	5,175	7,102	2,772	3,655
17. 2017	X X X	X X X	X X X	X X X	X X X	1,510	6,518	3,759	2,626	5,144
18. 2018	X X X	X X X	X X X	X X X	X X X	X X X	2,622	3,753	3,861	2,662
19. 2019	X X X	X X X	X X X	X X X	X X X	X X X	X X X	2,615	4,225	4,855
20. 2020	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	1,637	2,938
21. 2021	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	1,642

SCHEDULE P – PART 2C –
POLICY YEAR BULK RESERVES ON KNOWN CLAIMS

Years in Which Policies Were Written	Bulk Reserves on Known Claims at Year - End (\$000 OMITTED)									
	Loss and Allocated Loss Expense									
	1	2	3	4	5	6	7	8	9	10
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior					13,828	13,954	14,029	12,360	12,041	10,503
2. 2002					4,978	4,303	4,101	3,538	3,488	2,376
3. 2003					8,154	8,004	7,746	6,748	5,823	4,724
4. 2004					11,080	10,621	9,688	8,366	7,370	5,692
5. 2005					19,020	16,745	17,769	13,850	11,421	9,477
6. 2006					26,639	23,703	22,780	19,765	15,444	13,115
7. 2007					26,746	26,474	23,428	19,739	15,950	13,760
8. 2008					16,932	15,427	13,021	11,197	9,199	7,628
9. 2009					10,759	10,892	9,232	8,063	6,892	6,103
10. 2010					8,404	7,927	6,978	5,914	5,598	5,310
11. 2011					8,279	8,121	7,554	6,774	5,908	5,721
12. 2012					9,813	9,283	7,410	6,672	5,429	5,222
13. 2013	X X X				13,185	12,094	10,983	9,832	8,130	7,687
14. 2014	X X X	X X X			14,542	12,074	11,870	9,048	9,452	7,452
15. 2015	X X X	X X X	X X X		17,022	15,233	14,556	12,536	10,183	9,007
16. 2016	X X X	X X X	X X X	X X X	14,452	20,427	19,927	17,566	14,684	12,381
17. 2017	X X X	X X X	X X X	X X X	X X X	15,660	21,726	18,754	14,431	11,765
18. 2018	X X X	X X X	X X X	X X X	X X X	X X X	16,235	21,205	19,270	15,961
19. 2019	X X X	X X X	X X X	X X X	X X X	X X X	X X X	17,591	23,490	19,071
20. 2020	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	20,648	20,714
21. 2021	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	20,361

SCHEDULE P – PART 2D –
POLICY YEAR IBNR RESERVES

Years in Which Policies Were Written	IBNR Reserves on Unreported Claims at Year - End (\$000 OMITTED)									
	Loss and Allocated Loss Expense									
	1	2	3	4	5	6	7	8	9	10
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	40,650	38,110	32,407	37,624	13,941	11,405	14,219	14,600	14,816	17,851
2. 2002	12,004	10,574	9,876	12,438	3,837	3,571	2,656	2,898	1,999	2,784
3. 2003	18,434	17,387	15,183	17,483	4,817	3,328	2,227	2,676	2,348	2,696
4. 2004	31,102	29,315	24,851	34,087	14,824	8,953	8,815	7,936	6,375	6,086
5. 2005	54,164	54,576	48,817	50,581	17,502	14,077	10,242	10,364	8,791	7,898
6. 2006	68,393	63,346	56,548	61,432	25,200	21,607	17,410	14,460	13,662	12,706
7. 2007	91,571	102,809	83,292	84,079	38,736	15,406	15,644	16,652	15,215	14,102
8. 2008	61,972	50,524	45,808	40,128	17,218	14,026	13,756	12,025	10,662	9,779
9. 2009	51,259	41,970	35,547	31,910	15,635	11,648	11,649	9,257	8,284	6,681
10. 2010	58,354	46,158	36,543	29,442	15,733	12,825	12,159	9,773	7,605	6,099
11. 2011	72,825	55,074	43,200	39,355	20,041	15,916	13,606	11,372	9,090	7,021
12. 2012	127,651	86,942	70,028	41,622	24,613	18,605	17,581	14,185	12,471	7,473
13. 2013	X X X	139,415	115,114	75,278	41,271	31,542	27,071	20,359	16,735	12,841
14. 2014	X X X	X X X	140,789	92,894	53,026	42,079	30,824	26,835	20,076	17,087
15. 2015	X X X	X X X	X X X	135,403	91,524	61,548	40,458	26,845	32,448	23,495
16. 2016	X X X	X X X	X X X	X X X	134,290	87,358	66,133	47,274	45,425	36,628
17. 2017	X X X	X X X	X X X	X X X	X X X	126,455	85,644	64,305	58,800	45,206
18. 2018	X X X	X X X	X X X	X X X	X X X	X X X	117,742	84,356	72,647	59,955
19. 2019	X X X	X X X	X X X	X X X	X X X	X X X	X X X	116,792	92,550	72,959
20. 2020	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	159,538	124,630
21. 2021	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	210,719

SCHEDULE P – PART 3 –
INCURRED LOSS AND ALAE BY YEAR OF FIRST REPORT

Years in Which Losses Were Incurred	Losses and Allocated Expenses at Year - End (\$000 OMITTED) Incurred Loss and ALAE on Known Claims and Bulk Reserves on Known Claims										Development	
	1	2	3	4	5	6	7	8	9	10	11	12
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	One - Year (Cols. 10 - 9)	Two - Year (Cols. 10 - 8)
1. Prior	3,235,694	3,345,072	3,390,682	3,418,976	3,483,784	3,490,398	3,494,602	3,485,965	3,496,208	3,485,568	(10,640)	(397)
2. 2012	70,175	117,272	145,968	159,622	180,074	180,530	179,592	179,276	179,841	178,764	(1,077)	(512)
3. 2013	X X X	65,620	139,773	158,147	184,782	190,194	187,105	185,959	187,830	186,426	(1,404)	467
4. 2014	X X X	X X X	79,463	131,713	182,139	184,374	184,223	178,746	184,438	183,005	(1,433)	4,259
5. 2015	X X X	X X X	X X X	59,508	154,709	157,056	156,360	165,218	165,854	164,649	(1,205)	(569)
6. 2016	X X X	X X X	X X X	X X X	136,378	143,868	136,577	132,198	130,652	128,968	(1,684)	(3,230)
7. 2017	X X X	X X X	X X X	X X X	X X X	139,079	148,203	140,828	145,517	143,807	(1,710)	2,979
8. 2018	X X X	X X X	X X X	X X X	X X X	X X X	138,086	131,490	124,278	123,850	(428)	(7,640)
9. 2019	X X X	X X X	X X X	X X X	X X X	X X X	X X X	139,751	129,176	132,574	3,398	(7,177)
10. 2020	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	99,867	106,206	6,339	X X X
11. 2021	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	99,505	X X X	X X X
12. Totals											(9,844)	(11,820)

SCHEDULE P – PART 3A –
PAID LOSS AND ALAE BY YEAR OF FIRST REPORT

Years in Which Losses Were Incurred	Cumulative Paid Losses and Allocated Expenses at Year - End (\$000 OMITTED)										11	12
	1	2	3	4	5	6	7	8	9	10	Number of Claims Closed With Loss Payment	Number of Claims Closed Without Loss Payment
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021		
1. Prior	3,135,651	3,267,310	3,341,411	3,386,642	3,427,261	3,441,897	3,449,560	3,451,982	3,462,954	3,461,639	79,994	180,252
2. 2012	51,463	101,624	131,518	154,426	162,639	170,059	171,803	173,142	173,793	174,123	2,981	18,904
3. 2013	X X X	47,244	106,190	150,205	166,200	175,558	181,062	178,981	181,021	181,251	2,684	14,687
4. 2014	X X X	X X X	57,316	114,101	144,662	157,972	165,601	169,053	175,389	176,376	2,604	12,613
5. 2015	X X X	X X X	X X X	45,257	88,946	118,926	131,853	141,239	146,641	156,522	2,250	13,470
6. 2016	X X X	X X X	X X X	X X X	38,856	84,983	103,084	110,992	115,215	118,258	2,159	15,282
7. 2017	X X X	X X X	X X X	X X X	X X X	39,298	82,507	106,293	120,347	121,488	2,125	18,343
8. 2018	X X X	X X X	X X X	X X X	X X X	X X X	33,934	76,348	90,981	100,603	1,775	16,303
9. 2019	X X X	X X X	X X X	X X X	X X X	X X X	X X X	38,129	76,740	96,239	1,537	18,694
10. 2020	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	27,535	58,068	1,055	12,417
11. 2021	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	25,580	532	8,236

SCHEDULE P – PART 3B –
LOSS AND ALAE CASE BASIS RESERVES BY
YEAR OF FIRST REPORT

Years in Which Losses Were Incurred	Case Basis Losses and Allocated Expenses Reserves at Year - End (\$000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	100,043	77,762	49,271	32,334	20,407	21,374	15,685	10,995	4,267	2,793
2. 2012	18,712	15,648	14,450	5,196	3,090	2,001	1,364	1,153	538	476
3. 2013	X X X	18,377	33,583	7,942	5,291	3,113	1,876	1,302	609	516
4. 2014	X X X	X X X	22,147	17,612	7,598	5,929	2,759	2,197	1,455	959
5. 2015	X X X	X X X	X X X	14,251	19,112	9,141	6,212	11,207	9,380	1,878
6. 2016	X X X	X X X	X X X	X X X	13,973	9,814	6,684	5,305	3,597	3,144
7. 2017	X X X	X X X	X X X	X X X	X X X	14,488	14,582	9,221	3,865	8,123
8. 2018	X X X	X X X	X X X	X X X	X X X	X X X	17,151	7,913	5,006	4,029
9. 2019	X X X	X X X	X X X	X X X	X X X	X X X	X X X	14,461	8,598	7,676
10. 2020	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	10,877	9,926
11. 2021	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	9,621

SCHEDULE P – PART 3C –
BULK RESERVES ON KNOWN CLAIMS BY
YEAR OF FIRST REPORT

Years in Which Losses Were Incurred	Bulk Reserves on Known Claims at Year - End (\$000 OMITTED) Loss and Allocated Loss Expense									
	1	2	3	4	5	6	7	8	9	10
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior					36,117	27,126	29,358	22,988	28,987	21,136
2. 2012					14,346	8,470	6,425	4,981	5,510	4,164
3. 2013	X X X				13,291	11,522	4,167	5,676	6,200	4,659
4. 2014	X X X	X X X			29,879	20,473	15,863	7,496	7,594	5,669
5. 2015	X X X	X X X	X X X		46,651	28,989	18,295	12,771	9,833	6,249
6. 2016	X X X	X X X	X X X	X X X	83,549	49,071	26,810	15,902	11,840	7,566
7. 2017	X X X	X X X	X X X	X X X	X X X	85,292	51,114	25,313	21,305	14,196
8. 2018	X X X	X X X	X X X	X X X	X X X	X X X	87,001	47,229	28,291	19,218
9. 2019	X X X	X X X	X X X	X X X	X X X	X X X	X X X	87,161	43,838	28,658
10. 2020	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	61,455	38,212
11. 2021	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	64,304

SCHEDULE P – PART 4A - POLICY YEAR REPORTED CLAIM COUNTS

Years in Which Policies Were Written	Number of Claims Reported (Direct)									
	1	2	3	4	5	6	7	8	9	10
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	99,645	100,564	101,450	102,239	103,208	104,283	105,192	106,025	106,610	107,093
2. 2002	12,412	12,785	13,096	13,398	13,750	14,131	14,421	14,708	14,916	15,039
3. 2003	17,031	17,821	18,444	19,015	19,601	20,316	20,855	21,386	21,733	21,969
4. 2004	20,852	21,787	22,589	23,407	24,202	25,099	25,834	26,628	27,066	27,367
5. 2005	30,202	31,862	33,116	34,452	35,846	37,337	38,546	39,930	40,782	41,324
6. 2006	37,735	40,108	41,959	43,739	45,617	47,635	49,311	51,316	52,485	53,332
7. 2007	33,329	35,927	37,895	39,690	41,494	43,689	45,417	47,580	48,740	49,638
8. 2008	14,117	15,801	17,009	18,236	19,431	20,852	22,026	23,159	23,794	24,316
9. 2009	7,918	9,116	10,053	11,060	12,035	13,212	14,088	15,005	15,489	15,876
10. 2010	5,076	5,931	6,641	7,350	8,072	8,870	9,547	10,185	10,551	10,874
11. 2011	3,192	4,058	4,713	5,327	5,958	6,767	7,308	7,886	8,179	8,448
12. 2012	1,166	3,077	4,072	4,889	5,665	6,583	7,301	8,001	8,413	8,730
13. 2013	X X X	1,281	3,058	4,158	5,161	6,222	7,057	7,896	8,379	8,756
14. 2014	X X X	X X X	1,331	2,960	4,081	5,013	5,859	6,644	7,176	7,530
15. 2015	X X X	X X X	X X X	1,330	3,291	4,551	5,522	6,536	7,138	7,549
16. 2016	X X X	X X X	X X X	X X X	1,438	3,548	4,938	6,231	6,975	7,483
17. 2017	X X X	X X X	X X X	X X X	X X X	1,471	3,441	5,041	5,937	6,453
18. 2018	X X X	X X X	X X X	X X X	X X X	X X X	1,366	3,492	4,690	5,330
19. 2019	X X X	X X X	X X X	X X X	X X X	X X X	X X X	1,373	3,160	4,207
20. 2020	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	1,442	3,445
21. 2021	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	1,433

SCHEDULE P – PART 4B – POLICY YEAR CLAIM CLOSED WITH LOSS PAYMENT

Years in Which Policies Were Written	Number of Claims Closed With Loss Payment									
	1	2	3	4	5	6	7	8	9	10
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	37,852	38,085	38,300	38,465	38,610	38,750	38,896	39,021	39,087	39,160
2. 2002	4,603	4,689	4,745	4,794	4,845	4,885	4,918	4,941	4,964	4,983
3. 2003	5,352	5,495	5,605	5,686	5,763	5,832	5,896	5,942	5,966	5,993
4. 2004	5,605	5,807	5,982	6,095	6,194	6,294	6,371	6,445	6,478	6,518
5. 2005	5,703	6,036	6,338	6,564	6,751	6,899	7,027	7,140	7,200	7,243
6. 2006	4,994	5,457	5,847	6,136	6,373	6,578	6,735	6,880	6,966	7,041
7. 2007	4,167	4,680	5,134	5,439	5,684	5,906	6,101	6,280	6,365	6,427
8. 2008	3,193	3,534	3,809	4,023	4,227	4,405	4,519	4,608	4,669	4,725
9. 2009	2,231	2,519	2,761	2,948	3,086	3,197	3,283	3,346	3,388	3,426
10. 2010	1,335	1,593	1,781	1,942	2,061	2,152	2,226	2,284	2,324	2,358
11. 2011	712	1,025	1,255	1,403	1,521	1,615	1,705	1,780	1,824	1,853
12. 2012	109	496	783	988	1,145	1,272	1,367	1,442	1,502	1,540
13. 2013	X X X	136	507	809	1,042	1,240	1,403	1,517	1,595	1,652
14. 2014	X X X	X X X	95	486	735	972	1,143	1,263	1,339	1,409
15. 2015	X X X	X X X	X X X	82	437	750	972	1,187	1,304	1,374
16. 2016	X X X	X X X	X X X	X X X	84	459	745	961	1,092	1,182
17. 2017	X X X	X X X	X X X	X X X	X X X	100	428	712	890	1,008
18. 2018	X X X	X X X	X X X	X X X	X X X	X X X	90	405	623	788
19. 2019	X X X	X X X	X X X	X X X	X X X	X X X	X X X	86	341	584
20. 2020	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	78	358
21. 2021	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	74

SCHEDULE P – PART 4C – POLICY YEAR CLAIM CLOSED WITHOUT LOSS PAYMENT

Years in Which Policies Were Written	Number of Claims Closed Without Loss Payment									
	1	2	3	4	5	6	7	8	9	10
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	60,093	61,053	61,952	62,794	63,649	64,669	65,625	66,515	67,095	67,575
2. 2002	7,174	7,600	7,933	8,222	8,555	8,978	9,312	9,627	9,828	9,975
3. 2003	10,452	11,343	12,039	12,667	13,264	13,978	14,581	15,177	15,560	15,815
4. 2004	13,535	14,610	15,530	16,361	17,225	18,133	18,992	19,852	20,326	20,655
5. 2005	21,289	23,412	24,812	26,268	27,692	29,324	30,624	32,242	33,176	33,758
6. 2006	28,230	31,233	33,330	35,303	37,279	39,455	41,427	43,654	44,970	45,844
7. 2007	24,490	27,710	29,890	31,884	33,813	36,062	38,139	40,519	41,808	42,742
8. 2008	8,463	10,306	11,611	12,820	14,017	15,468	16,865	18,108	18,798	19,331
9. 2009	4,164	5,394	6,351	7,230	8,218	9,337	10,356	11,340	11,856	12,242
10. 2010	2,584	3,484	4,143	4,767	5,437	6,234	6,984	7,667	8,028	8,335
11. 2011	1,394	2,203	2,822	3,352	3,896	4,653	5,240	5,838	6,145	6,400
12. 2012	338	1,558	2,469	3,189	3,893	4,752	5,572	6,295	6,718	7,012
13. 2013	X X X	379	1,469	2,430	3,283	4,270	5,133	5,990	6,495	6,842
14. 2014	X X X	X X X	408	1,488	2,453	3,329	4,154	5,023	5,501	5,867
15. 2015	X X X	X X X	X X X	486	1,804	2,916	3,873	4,853	5,472	5,868
16. 2016	X X X	X X X	X X X	X X X	510	1,954	3,287	4,575	5,361	5,879
17. 2017	X X X	X X X	X X X	X X X	X X X	549	2,040	3,587	4,534	5,044
18. 2018	X X X	X X X	X X X	X X X	X X X	X X X	581	2,248	3,382	3,998
19. 2019	X X X	X X X	X X X	X X X	X X X	X X X	X X X	591	1,984	2,973
20. 2020	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	630	2,381
21. 2021	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	665

SCHEDULE P – PART 5A - REPORT YEAR REPORTED CLAIM COUNTS

Years in Which Claims Were First Reported	Number of Claims Reported (Direct)									
	1	2	3	4	5	6	7	8	9	10
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	260,730	260,730	260,730	260,730	260,730	260,730	260,730	260,730	260,730	260,732
2. 2012	21,945	21,945	21,945	21,945	21,945	21,945	21,945	21,945	21,945	21,946
3. 2013	X X X	17,443	17,443	17,443	17,443	17,443	17,443	17,443	17,443	17,443
4. 2014	X X X	X X X	15,308	15,308	15,308	15,308	15,308	15,308	15,308	15,311
5. 2015	X X X	X X X	X X X	15,824	15,824	15,824	15,824	15,824	15,824	15,830
6. 2016	X X X	X X X	X X X	X X X	17,600	17,600	17,600	17,600	17,599	17,616
7. 2017	X X X	X X X	X X X	X X X	X X X	20,729	20,729	20,729	20,731	20,751
8. 2018	X X X	X X X	X X X	X X X	X X X	X X X	18,450	18,450	18,453	18,480
9. 2019	X X X	X X X	X X X	X X X	X X X	X X X	X X X	20,993	21,004	21,013
10. 2020	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	14,618	14,634
11. 2021	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	12,436

SCHEDULE P – PART 5B – REPORT YEAR CLAIMS CLOSED WITH LOSS PAYMENT

Years in Which Claims Were First Reported	Number of Claims Closed With Loss Payment									
	1	2	3	4	5	6	7	8	9	10
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	74,838	76,682	77,811	78,476	78,995	79,355	79,646	79,874	79,940	79,994
2. 2012	1,018	1,891	2,384	2,624	2,756	2,842	2,912	2,956	2,972	2,981
3. 2013	X X X	979	1,831	2,224	2,401	2,522	2,588	2,637	2,668	2,684
4. 2014	X X X	X X X	916	1,780	2,154	2,342	2,466	2,545	2,579	2,604
5. 2015	X X X	X X X	X X X	756	1,539	1,905	2,075	2,180	2,224	2,250
6. 2016	X X X	X X X	X X X	X X X	713	1,552	1,880	2,047	2,118	2,159
7. 2017	X X X	X X X	X X X	X X X	X X X	788	1,554	1,876	2,019	2,125
8. 2018	X X X	X X X	X X X	X X X	X X X	X X X	704	1,422	1,657	1,775
9. 2019	X X X	X X X	X X X	X X X	X X X	X X X	X X X	703	1,302	1,537
10. 2020	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	516	1,055
11. 2021	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	532

SCHEDULE P – PART 5C – REPORT YEAR CLAIMS CLOSED WITHOUT LOSS PAYMENT

Years in Which Claims Were First Reported	Number of Claims Closed Without Loss Payment									
	1	2	3	4	5	6	7	8	9	10
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	171,624	175,602	177,412	178,538	179,208	179,644	179,967	180,173	180,211	180,252
2. 2012	10,582	16,254	17,608	18,214	18,524	18,705	18,808	18,866	18,893	18,904
3. 2013	X X X	8,429	12,664	13,832	14,224	14,439	14,560	14,636	14,680	14,687
4. 2014	X X X	X X X	7,075	10,897	11,862	12,273	12,452	12,557	12,584	12,613
5. 2015	X X X	X X X	X X X	7,780	11,939	12,879	13,211	13,418	13,456	13,470
6. 2016	X X X	X X X	X X X	X X X	9,231	13,852	14,752	15,116	15,237	15,282
7. 2017	X X X	X X X	X X X	X X X	X X X	12,269	17,054	18,005	18,207	18,343
8. 2018	X X X	X X X	X X X	X X X	X X X	X X X	11,981	15,644	16,093	16,303
9. 2019	X X X	X X X	X X X	X X X	X X X	X X X	X X X	15,286	18,228	18,694
10. 2020	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	10,078	12,417
11. 2021	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	8,236

SCHEDULE P INTERROGATORIES

1.1

Title insurance losses should include all losses on any transaction for which a title insurance premium, rate or charge was made or contemplated. Escrow losses for which the company is contractually obligated should be included. Losses arising from defalcations for which the reporting entity is contractually obligated should be included. Are the title insurance losses reported in Schedule P defined in conformance with the above definition?

Yes [X] No []

1.2

If not, describe the types of losses reported.

1.3

If the types or basis of reporting has changed over time, please explain the nature of such changes.

2.1

Are paid loss and allocated loss adjustment expenses reduced on account of salvage or subrogation in accordance with the instructions?

Yes [X] No []

2.2

If not, describe the basis of reporting.

2.3

If the basis of reporting has changed over time, please explain the nature of such changes.

3.1

Are sales of salvage at prices different from their book value recorded in accordance with the instructions?

Yes [X] No []

3.2

If not, describe the basis of reporting.

3.3

If the basis of reporting has changed over time, please explain the nature of such changes.

4.1

Are the case basis reserves reported gross of anticipated salvage and subrogation in accordance with the instructions?

Yes [X] No []

4.2

If not, please explain.

4.3

If the basis of reporting has changed over time, please explain the nature of such changes.

5.1

Do any of the reserves reported in Schedule P contain a provision for reserve discount, contingency margin, or any other element not providing for an estimation of ultimate liability?

Yes [] No [X]

5.2

If so, please explain.

6.1

Does the company IBNR reserves in Schedule P reconcile to the IBNR reserves prepared on a GAAP basis?

Yes [X] No []

6.2

If not, please explain.

7.1

Are allocated loss adjustment expenses recorded in accordance with the instructions?

Yes [X] No []

7.2

If not, please explain which items are not in conformity.

7.3

If the basis of reporting has changed over time, please explain the nature of such changes.

8.1

The unallocated loss adjustment expenses paid during the most recent calendar year should be distributed to the various policy years in which the policy was issued as follows: (1) 10% to the most recent policy year, (2) 20% to the next most recent policy year, (3) 10% to the succeeding policy year, (4) 5% to each of the next two succeeding policy years, and (5) the balance to all policy years, including the most recent policy year, in proportion to the amount of loss payments paid for each policy year during the most recent calendar year. Are they so reported?

Yes [X] No []

8.2

If estimates were used prior to 1996, please explain the basis of such estimates.

9.

Indicate the basis of determining claim counts:

9.1

Are policies having multiple claims shown in Schedule P as a single claim?

Yes [] No [X]

9.2

Are claims closed without payment removed from the claim count?

Yes [] No [X]

9.3

If the definition of claim count has changed over time, please explain the nature of such changes.

10.1

Have there been any portfolio reinsurance transfers or other accounting conventions that have caused a mismatch of premiums, other income, loss or ALAE?

Yes [] No [X]

10.2

If so, please explain.

11.1

Have there been any excess of loss or stop loss reinsurance treaties or other accounting conventions that have caused a mismatch of premiums, other loss or ALAE?

Yes [] No [X]

11.2

If so, please explain.

12.1

Have there been any major mergers or acquisitions, either with respect to an insurer or an agent, that had a material impact on operations or claims development?

Yes [] No [X]

12.2

If so, please explain.

13.1

Were any estimates or allocations used to complete this data request?

Yes [X] No []

13.2

If so, please explain the nature of the estimate or allocation, the assumptions made and the data used to support your assumptions. IBNR and ULAE unpaid are distributed to Parts 1A and 1B by allocation.

14.

Are there any especially significant events, coverage, retention or accounting changes which have occurred which must be considered when making an analysis of the information provided?

Yes [] No [X]

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN
By States and Territories

States, Etc.		1	2	Direct Premiums Written		6	7	8	9	10	
		Active Status (a)	Premium Rate (b)	3	Agency Operations		Other Income	Net Premiums Earned	Direct Losses and Allocated Loss Adjustment Expenses Paid	Direct Losses and Allocated Loss Adjustment Expenses Incurred	Direct Known Claim Reserve
				Direct Operations	4 Non-affiliated Agencies	5 Affiliated Agencies					
1. Alabama	AL	L	R	10,686,512	40,254,432	4,779	4,184,747	49,543,025	1,178,703	936,540	2,422,545
2. Alaska	AK	L	R, S, X	1,124,039	652,200	11,999,553	768,270	13,448,696	41,978	48,628	549,453
3. Arizona	AZ	L	R, S, X	89,102,962	184,043,841	24,171,238	48,629,476	288,729,158	2,715,043	2,853,926	6,077,973
4. Arkansas	AR	L	R	2,153,823	19,716,921		3,837,485	21,228,284	157,552	94,136	1,256,047
5. California	CA	L	R, S, X	128,278,019	54,628,664	360,512,225	49,427,577	526,714,337	21,359,556	20,011,761	40,787,232
6. Colorado	CO	L	R, S, X	57,978,933	41,958,682	111,260	23,229,434	96,920,201	948,047	2,381,937	4,930,734
7. Connecticut	CT	L	R	7,786,510	52,328,772	324,651	8,851,459	58,755,816	1,315,482	1,034,511	6,494,052
8. Delaware	DE	L	R	6,498,284	18,067,727	24,078	2,908,797	23,647,596	392,314	330,519	577,980
9. District of Columbia	DC	L	R	2,515,906	32,465,207	79,553	1,088,334	34,166,801	1,185,280	1,037,939	3,523,583
10. Florida	FL	L	R	111,115,137	408,808,013	1,033,133	66,582,812	506,306,454	7,439,653	6,591,656	15,435,540
11. Georgia	GA	L	R	29,371,280	138,877,499	1,437,696	10,349,426	164,923,791	130,602	(338,843)	8,092,936
12. Hawaii	HI	L	R, S, X	512,010	13,513,575	36,235,694	1,366,741	49,049,668	2,354,761	2,783,290	10,033,653
13. Idaho	ID	L	R, S, X	17,886,462	10,558,881	14,856,794	12,865,417	42,021,418	287,013	413,523	1,888,143
14. Illinois	IL	L	R	29,700,055	104,859,963	406,646	59,107,271	130,168,405	(1,846,435)	3,338,404	12,442,663
15. Indiana	IN	L	R	19,620,817	37,783,013	132,414	14,951,219	55,711,546	604,921	605,418	2,803,529
16. Iowa	IA	N									
17. Kansas	KS	L	R	8,527,907	11,401,520	8,782,380	4,419,177	27,906,543	420,722	407,711	1,124,808
18. Kentucky	KY	L	R	6,230,534	45,985,665	17,728	2,049,928	50,934,762	808,131	709,362	1,900,311
19. Louisiana	LA	L	R	338,077	5,858,082	27,064	8,465,955	6,118,167	497,404	358,870	2,275,599
20. Maine	ME	L	R	961,006	34,801,942	266,248	1,309,768	35,183,784	1,004,363	847,339	3,175,316
21. Maryland	MD	L	R	15,108,332	160,329,396	256,434	7,471,094	171,413,435	1,920,922	2,007,412	5,488,925
22. Massachusetts	MA	L	R	16,841,103	129,101,172	346,736	4,744,271	142,224,404	3,846,611	2,979,952	16,084,928
23. Michigan	MI	L	R,S,X	48,241,187	151,633,093	571,579	18,943,812	196,026,803	1,867,822	1,434,430	7,507,457
24. Minnesota	MN	L	R	17,167,980	27,732,036	598,736	13,409,963	43,997,077	1,315,124	1,227,323	3,152,614
25. Mississippi	MS	L	R	3,886,092	18,878,864	23,408	2,193,888	22,203,925	272,170	202,880	1,283,085
26. Missouri	MO	L	R	9,988,213	7,727,176	1,895	15,324,871	16,858,123	746,121	576,335	2,084,539
27. Montana	MT	L	R, S, X	220,060	7,926,896	8,423,466	889,844	16,162,123	760,687	379,057	1,900,278
28. Nebraska	NE	L	R, S, X	6,602,579	13,009,924	195,288	2,801,620	19,228,734	199,244	126,445	1,145,489
29. Nevada	NV	L	R, S, X	54,665,604	20,221,051	14,190	28,251,950	72,181,455	4,434,090	5,103,497	4,207,204
30. New Hampshire	NH	L	R	1,664,967	19,652,403	11,079	1,082,974	20,787,536	403,089	311,753	3,195,414
31. New Jersey	NJ	L	R, S, X	32,709,821	86,762,942	680,186	8,706,552	116,928,310	1,953,359	1,333,396	5,073,441
32. New Mexico	NM	L	R, S, X	19,019,447	15,800,009	5,160,604	9,633,963	38,825,201	153,617	75,237	1,041,129
33. New York	NY	L	R, S, X	67,516,888	229,250,491	29,559,549	15,726,121	317,632,056	6,193,978	5,082,570	17,866,537
34. North Carolina	NC	L	R, S, X	10,776,760	53,184,837	768,936	10,086,506	62,751,552	1,125,446	973,736	4,129,649
35. North Dakota	ND	L	R	596,177	2,659,971		614,169	3,168,924	(226,105)	(233,792)	308,586
36. Ohio	OH	L	R	43,403,146	170,974,681	204,012	14,241,044	204,965,965	825,690	861,953	4,496,713
37. Oklahoma	OK	L	R	18,209,432	22,182,856	16,642	33,055,405	38,670,087	616,857	732,755	2,370,346
38. Oregon	OR	L	R, S, X	104,924,476	19,966,723	134,588	89,038,989	119,967,511	1,063,442	649,810	2,798,292
39. Pennsylvania	PA	L	R, S, X	35,906,354	267,532,546	396,059	21,278,661	296,148,609	2,870,686	2,376,132	8,124,301
40. Rhode Island	RI	L	R	1,093,629	8,724,266	59,633	1,264,105	9,616,637	232,672	193,956	821,767
41. South Carolina	SC	L	R	1,296,336	48,853,081	279,575	8,814,180	48,964,157	654,122	412,370	1,475,696
42. South Dakota	SD	L	R, X	220,813	7,820,540		1,158,124	7,826,419	205	(4,451)	90,311
43. Tennessee	TN	L	R, S, X	17,899,844	71,956,160	160,362	10,271,566	87,529,397	1,081,208	1,176,144	2,960,748
44. Texas	TX	L	R, S, X	51,607,583	124,722,567	130,189,444	101,580,895	303,054,500	2,549,371	1,842,258	5,992,499
45. Utah	UT	L	R, S, X	62,693,822	99,505,765	7,782,915	19,587,379	165,577,629	1,542,506	1,332,420	2,599,071
46. Vermont	VT	L	R	138,389	4,301,172	37,247	263,022	4,370,947	232,521	183,675	636,711
47. Virginia	VA	L	R	11,958,799	138,739,108	127,093	7,614,343	146,903,288	1,193,411	864,524	4,357,350
48. Washington	WA	L	R, S, X	111,048,610	51,187,703	4,933,042	88,079,356	160,719,082	5,140,899	4,954,001	10,134,593
49. West Virginia	WV	L	R	1,060,155	8,663,159	12,231	1,115,252	9,488,912	199,266	178,469	609,132
50. Wisconsin	WI	L	R, S, X	24,365,002	102,464,901	33,120	10,265,285	123,626,249	2,024,240	1,808,884	2,489,969
51. Wyoming	WY	L	R, C	20,377,554	3,644,231		6,310,687	23,339,052	67,027	36,357	149,222
52. American Samoa	AS	N									
53. Guam	GU	L	R, S, X		15			15	30,772	25,638	71,834
54. Puerto Rico	PR	L	R, S, X	57,260	10,193,175		1,453,210	9,945,929	527,651	542,597	4,253,003
55. U.S. Virgin Islands	VI	L			242,272		12,489	236,582		(1,484)	29,339
56. Northern Mariana Islands	MP	N									
57. Canada	CAN	L	R, S, X	62,448			1,096	6,241,351	2,354,158	3,240,436	3,501,961
58. Aggregate Other Alien	OT	X X X	X X X	14,651,790			40,489	15,487,252	10,321,856	2,183,784	4,947,717
59. Totals	X X X	X X X		1,356,368,925	3,362,109,781	651,401,183	879,720,468	5,224,547,680	99,489,825	89,617,086	263,171,947

DETAILS OF WRITE-INS											
58001	Korea	X X X		14,651,790			489	14,324,543	811,540	673,082	1,662,275
58002	Mexico	X X X					8,500	(190)	463,683	338,683	746,899
58003	Spain	X X X					23,400	(523)			
58998	Summary of remaining write-ins for Line 58 from overflow page	X X X	X X X				8,100	1,163,422	9,046,633	1,172,019	2,538,543
58999	Totals (Lines 58001 through 58003 plus 58998) (Line 58 above	X X X	X X X	14,651,790			40,489	15,487,252	10,321,856	2,183,784	4,947,717

- (a) Active Status Counts
- L – Licensed or Chartered - Licensed insurance carrier or domiciled RR 54
- E – Eligible - Reporting entities eligible or approved to write surplus lines
- R - Registered - Non-domiciled RRGs
- Q - Qualified - Qualified or accredited reinsurer
- N – None of the above - Not allowed to write business in the state 3

- (b) Each type of rate must be coded with a combination of the five Activity Codes (R, S, X, C, and/or E) listed in the instructions. Use the code combination corresponding to the State's statutory definitions of title insurance premium. If more than one combination of activities is indicated in the statutory definition, all relevant combinations must be listed. See the Schedule T Instructions.

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS

PART 1 - ORGANIZATIONAL CHART

Group Code	Group Name	NAIC Company Code or Alien Insurer Code	Domiciliary Jurisdiction	Federal ID Number	Name of Parent, Subsidiaries, or Affiliates	% Owned
70	First American Title Insurance Company	50814	NE	95-2566122	First American Title Insurance Company	100.00
-	-	-	-	-	Parent of First American Title Insurance Company	-
		00000	DE	26-1911571	First American Financial Corporation	
-	-	-	-	-	Other Sub's and Aff's of First American Financial Corporation	-
		00000	CA	0	MLHC MergerCo, Inc.	100.00
		00000	DE	85-2478278	Data Trace Software Solutions LLC	100.00
		00000	DE	84-4196172	Endpoint Holdings, LLC	100.00
		00000	WA	82-4957719	Endpoint Closing, Inc.	100.00
		00000	CA	83-4594342	Endpoint Title, Inc.	100.00
		00000	DE	47-3390986	FA Commercial Due Diligence Services Co.	100.00
		00000	NLD	0	FAF International BPO Services Holdings Netherlands B.V.	100.00
		00000	CHE	0	FAF International Holdings GmbH	100.00
		00000	DE	26-1406149	FATCO Holdings, LLC	100.00
		00000	CAN	0	FCT Holdings Company Ltd.	84.22
		00000	DE	27-2411529	First American Data Co., LLC	100.00
70	First American Title Insurance Company	00000	CA	95-3898805	First American Home Warranty Corporation	100.00
		00000	DE	27-4029120	First American Mortgage Solutions, LLC	100.00
		00000	CA	33-0766305	First American Professional Real Estate Services, Inc.	100.00
		00000	CA	95-3067855	First American Property & Casualty Insurance Agency, Inc.	100.00
70	First American Title Insurance Company	37710	CA	94-2545863	First American Property & Casualty Insurance Company	100.00
		00000	DE	26-3843923	First American SMS, LLC	100.00
70	First American Title Insurance Company	34525	CA	33-0194889	First American Specialty Insurance Company	100.00
		00000	CA	95-2295073	First American Title Company	100.00
		00000	HI	99-0141759	First American Title Company, Inc.	100.00
		00000	CA	95-2563019	First American Trust, F.S.B.	100.00
		00000	DE	20-0234353	First American UCC Insurance Services, LLC	100.00
		00000	CA	20-0661706	Heritage Closing Services, Inc.	100.00
		00000	DE	0	Navitas Capital Fund P, L.P.	98.97
		00000	TX	20-3348643	New Reunion Title, LLC	100.00
		00000	CA	95-4777047	Regency Escrow Corporation	100.00
		00000	TX	75-1825384	Republic Title of Texas, Inc.	100.00
		00000	CA	0	Shea Escrow Services	19.00
		00000	TX	13-4263446	SUSA Financial, Inc.	100.00
		00000	CA	95-2368599	The Inland Empire Service Corporation	100.00
		00000	DE	46-3567740	TitleVest Holdings, Inc.	100.00
-	-	-	-	-	Sub of Endpoint Holdings, LLC	-
		00000	TX	85-4177193	Endpoint Title of Texas, LLC	100.00
		00000	FL	85-4370537	Endpoint Digital Closings, LLC	100.00
		00000	CA	86-2420549	Endpoint Technologies, LLC	100.00
		00000	WA	87-1350189	Access Home Closing, LLC	51.00
-	-	-	-	-	Sub of Endpoint Closing, Inc.	-
		00000	CA	83-4228502	Endpoint Escrow, Inc.	100.00
-	-	-	-	-	Sub's and Aff of FAF International BPO Services Holdings Netherlands B.V.	-
		00000	BMU	0	American Data Exchange Corporation Ltd.	50.00
		00000	IND	0	First American (India) Private Limited	99.99
		00000	PAN	0	Synergies-First Dominican Services Corp., S.A.	25.00
-	-	-	-	-	Sub's and Aff of FAF International Holdings GmbH	-
		00000	AUS	0	FAF International Property Services (Australia) Pty Ltd	11.80
		00000	NLD	0	FAF International Property Services Holdings B.V.	100.00
		00000	AUS	0	First American Title Insurance Company of Australia Pty Limited	100.00
		00000	MLT	0	First European Holding Company Limited	100.00
		00000	GBR	0	First Title Insurance plc	100.00
-	-	-	-	-	Sub's and Aff's of FATCO Holdings, LLC	-
		00000	UT	0	Automated Title Service, Inc.	11.11
		00000	UT	87-0461613	Backman Title Company of Utah	47.49
		00000	FL	20-1018296	Equity Land Title, LLC	20.00
		00000	DE	52-2364313	First American Title Company, LLC	100.00
		00000	DE	46-2981565	First American Trustee Services, LLC	100.00
		00000	UT	33-1025101	Integrated Title Insurance Services, LLC	30.00
		00000	OH	45-0509509	Progressive Land Title Agency, Ltd.	30.00
		00000	ID	20-0447485	Title Financial Corporation	26.21
		00000	TX	75-2966952	Titlestar Mortgagee Services, L.L.C.	40.00
		00000	NJ	22-3793340	Trans-County Title Agency, LLC	25.00
		00000	FL	65-0920100	Trans-State Title Insurance Company, L.L.C.	20.00
		00000	MS	26-2868030	First American Abstract Company	100.00
-	-	-	-	-	Sub's of FCT Holdings Company Ltd.	-
		00000	CAN	0	FCT Insurance Company Ltd.	100.00
		00000	CAN	0	First American International Title Services Inc.	100.00
		00000	CAN	0	First Canadian Title Company Limited	100.00
-	-	-	-	-	Sub's and Aff of First American Data Co., LLC	-
		00000	DE	80-0919106	Connected Investors, LLC	100.00
		00000	DE	33-0922053	Data Trace Information Services LLC	100.00
		00000	DE	27-1538401	First American Data Tree LLC	100.00
		00000	DE	59-3750631	Red Vision Systems, Inc.	100.00
		00000	CA	95-2494273	Title Records, Inc.	33.33
-	-	-	-	-	Sub of First American Home Warranty Corporation	-

Internal Use or Proprietary

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS

PART 1 - ORGANIZATIONAL CHART

Group Code	Group Name	NAIC Company Code or Alien Insurer Code	Domiciliary Jurisdiction	Federal ID Number	Name of Parent, Subsidiaries, or Affiliates	% Owned
		00000	FL	26-1296164	First American Home Warranty Corporation of Florida	100.00
-	-	-	-	-	Sub's and Aff of First American Mortgage Solutions, LLC	-
		00000	DE	82-1843608	First American Credit Analytics, LLC	100.00
		00000	DE	03-0514508	First American Staff Appraisals, LLC	100.00
		00000	DE	0	Navitas Capital Fund P, L.P.	1.00
		00000	DE	81-3246186	Docutech Transfer, LLC	57.56
		00000	PA	83-3633119	PCN Network, LLC	100.00
		00000	TX	75-2581135	First American Trustee Servicing Solutions, LLC	100.00
		00000	DE	26-3808152	National Default REO Services, LLC	100.00
-	-	-	-	-	Sub of Docutech Transfer, LLC	-
		00000	DE	20-0278792	Docutech, LLC	100.00
-	-	-	-	-	Sub's and Aff of First American Title Company	-
		00000	OH	34-1874829	Tower City Title Agency, LLC	17.50
			CA		Joint Title Plant of San Mateo County II, LLC	11.00
-	-	-	-	-	Sub's and Aff's of First American Title Insurance Company	-
		00000	NY	0	Benchmark Title Agency, LLC	35.00
		00000	MN	27-4017682	Watermark Title Agency, LLC	100.00
		00000	UT	0	Automated Title Service, Inc.	22.22
		00000	NV	0	Clark County Title Service, Inc.	11.00
		00000	OK	0	Co-Data, Inc.	16.00
		00000	OH	0	Crown Search Services, Ltd.	31.00
		00000	NM	85-0333078	Dona Ana Title Company, Inc.	100.00
		00000	MN	0	eRecording Partners Network, LLC	20.00
		00000	NY	26-1077741	FATNY Realty Holdings LLC	100.00
		00000	IL	37-1348810	Faxxon Legal Information Services, Inc.	100.00
		00000	CAN	0	FCT Holdings Company Ltd.	15.78
		00000	IND	0	First American (India) Private Limited	0.01
		00000	DE	0	First American China Holdings, LLC	100.00
		00000	DE	45-0508466	First American Exchange Company, LLC	100.00
70	First American Title Insurance Company	51624	TX	72-0976930	First American Title Guaranty Company	100.00
70	First American Title Insurance Company	51527	LA	72-0894409	First American Title Insurance Company of Louisiana	100.00
		00000	MEX	0	First American Title Services de Mexico, S. de R.L. de C.V.	60.00
		00000	HI	47-2548935	First American Vacation Ownership Title and Escrow Services, Inc.	100.00
		00000	VA	85-0612637	First American TR Services of Virginia, LLC	100.00
		00000	DC	85-1360775	First American TR Services of D.C., LLC	100.00
		00000	TX	0	Texas Title Services LLC	50.00
		00000	DE	61-1427294	First Reliable, LLC	51.00
		00000	TX	0	Georgetown Data, Inc.	25.00
		00000	TX	0	Hays Data, Inc.	11.00
		00000	MO	0	Jackson Plant Associates, Inc.	25.00
		00000	KY	61-1166264	Kentucky Land Title Agency, Inc.	20.00
		00000	NC	46-2013631	LiensNC, LLC	11.11
		00000	MA	45-2595814	Massachusetts Title Company	100.00
		00000	CA	94-1386566	Mid Valley Title and Escrow Company	60.51
		00000	RI	45-3789392	Mortgage Guarantee & Title Company, LLC	100.00
		00000	OH	34-1641398	Mortgage Information Services, Inc.	10.00
		00000	NV	88-0218656	NTC Holding Company	100.00
70	First American Title Insurance Company	51330	OH	31-0573692	Ohio Bar Title Insurance Company	100.00
		00000	WA	91-1202822	Pacific Northwest Title Company of Kitsap County, Inc.	35.92
		00000	AZ	0	R.E. Consumer's Choice, L.L.C.	10.00
		00000	KS	27-1044816	Security 1st Title LLC	20.00
		00000	AK	0	South East Insurance Condominium Association	50.00
		00000	NY	13-4075010	The Judicial Title Insurance Agency LLC	20.00
		00000	DE	52-2339172	The Orange Coast Company, LLC	37.63
		00000	NM	0	Title Plant of Santa Fe LLC	31.00
		00000	CA	95-2494273	Title Records, Inc.	33.33
		32336	VT	03-0311175	Title Reinsurance Company	19.00
		00000	DE	46-4858736	Title Security Agency, LLC	100.00
		00000	AK	92-0167226	TransAlaska Group, LLC	25.00
		00000	OR	93-1097346	Tri-County Title Plant	18.18
		00000	CA		Joint Title Plant of Santa Clara County, LLC	7.14
-	-	-	-	-	Sub of First American Trust, F.S.B.	-
		00000	NV	47-3020686	First American Trust of Nevada, LLC	100.00
-	-	-	-	-	Sub of Heritage Closing Services, Inc.	-
		00000	CA	85-4402042	Pango Group Holdings, Inc.	100.00
		00000	CA	95-3856124	The Heritage Escrow Company	100.00
		00000	CA	04-3841768	Granite Escrow & Settlement Services	100.00
		00000	CA	81-5249259	Granite Management Solutions	100.00
-	-	-	-	-	Sub's and Aff of Republic Title of Texas, Inc.	-
		00000	TX	75-1433640	American Escrow Company	100.00
		00000	TX	75-2962435	RTT Financial, Inc.	100.00
		00000	TX	0	eVolve Title, LLC	100.00
		00000	TX	0	eVolve Settlement Services, LLC	100.00
		00000	TX	75-2342104	Texas Escrow Company, Inc.	100.00
		00000	TX	0	Texas Title Services, LLC	50.00
-	-	-	-	-	Aff's of SUSA Financial, Inc.	-

Internal Use or Proprietary

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS

PART 1 - ORGANIZATIONAL CHART

Group Code	Group Name	NAIC Company Code or Alien Insurer Code	Domiciliary Jurisdiction	Federal ID Number	Name of Parent, Subsidiaries, or Affiliates	% Owned
		00000	DE	0	Navitas Capital III, L.P.	20.00
		00000	TX	0	Keller Offers Holdings, LLC	10.00
		00000	DE	0	Savvy Lane, Inc.	20.00
-	-	-	-	-	Sub and Aff's of Title Security Agency, LLC	-
		00000	AZ	0	Signature Title Agency of Arizona LLC	51.00
		00000	AZ	0	Catalina Title Agency, LLC	50.00
		00000	AZ	85-0855177	Pima Title Agency, LLC	45.00
-	-	-	-	-	Sub of TitleVest Holdings, Inc.	-
		00000	NY	13-4144846	TitleVest Agency of New York, Inc.	100.00
-	-	-	-	-	Sub's of American Data Exchange Corporation Ltd.	-
		00000	KEN	0	ADEC Kenya Services EPZ Limited	100.00
		00000	PHL	0	AMDATEX Las Piñas Services, Inc.	99.99
		00000	PHL	0	AMDATEX Services Corporation	99.99
		00000	PHL	008-579-412	AMDATEX Silay Inc.	100.00
-	-	-	-	-	Sub's of Data Trace Information Services LLC	-
		00000	NY	11-2491823	Abstracters* Information Service, Inc.	100.00
		00000	DE	26-0448730	Charles Jones LLC	100.00
-	-	-	-	-	Sub's of FAF International Property Services Holdings B.V.	-
		00000	KOR	0	Corea Title Company	100.00
		00000	DE	26-0634116	First American International Holdings, LLC	100.00
		00000	NZL	0	First Mortgage Services Limited	100.00
		00000	AUS	0	First Mortgage Services Pty Limited	100.00
		00000	GBR	0	First Title Limited	100.00
-	-	-	-	-	Sub of First American China Holdings, LLC	-
		00000	MEX	0	First American Title Services de Mexico, S. de R.L. de C.V.	40.00
-	-	-	-	-	Sub's and Aff's of First American Title Company, LLC (DE)	-
		00000	AK	92-0171859	Alaska Joint Title Plant, LLC	66.70
		00000	UT	0	Automated Title Service, Inc.	11.11
		00000	AK	0	First American United General Alaska LLC	99.00
-	-	-	-	-	Aff of First American Title Guaranty Company	-
		00000	AK	0	First American United General Alaska LLC	1.00
-	-	-	-	-	Sub's of First Canadian Title Company Limited	-
		00000	CAN	0	REach Canada Ventures 2020 Limited Partnership	13.29
		00000	CAN	0	FCT Insurance Services Inc.	100.00
		00000	CAN	0	PropertyFlow Ltd.	51.00
-	-	-	-	-	Sub of Mid Valley Title and Escrow Company	-
		00000	CA	94-1644158	Mt. Shasta Title and Escrow Company	64.52
-	-	-	-	-	Sub of PCN Network, LLC	-
		00000	PA	80-0841318	Safe Escrow, LLC	100.00
-	-	-	-	-	Sub of Red Vision Systems, Inc.	-
		00000	TX	27-2772536	TitleVision Texas, LLC	100.00
-	-	-	-	-	Sub of TitleVest Agency of New York, Inc.	-
		00000	DE	46-4867930	TitleVest Holdings Group, LLC	100.00
-	-	-	-	-	Sub's of First Mortgage Services Limited	-
		00000	NZL	0	First Title Pacific Limited	100.00
		00000	NZL	0	FMS Administration Limited	100.00
		00000	NZL	0	Propel-LC Limited	100.00
-	-	-	-	-	Sub of First Mortgage Services Pty Limited	-
		00000	AUS	0	FAF International Property Services (Australia) Pty Ltd	88.20
-	-	-	-	-	Sub's of First Title Limited	-
		00000	GBR	0	Decision First Limited	50.00
		00000	GBR	0	enact Holdings Limited	100.00
		00000	HUN	0	First Title CEE (Biztosítasközzvetítő Korlátolt Felelősségű Társaság)	100.00
		00000	GBR	0	First Title Services Limited	100.00
		00000	GBR	0	The Live Organisation Limited	100.00
		00000	GBR	0	Guaranteed Conveyancing Solutions Limited	100.00
-	-	-	-	-	Sub of Safe Escrow, LLC	-
		00000	PA		Safe Escrow Arizona, LLC	100.00
-	-	-	-	-	Sub's of TitleVest Holdings Group, LLC	-
		00000	NY	20-3840140	1031Vest, LLC	100.00
		00000	DE	35-2495781	TitleVest Agency, LLC	100.00
-	-	-	-	-	Sub's of enact Holdings Limited	-
		00000	GBR	0	enact Conveyancing Limited	100.00
		00000	GBR	0	enact Debt Solutions Limited	100.00
-	-	-	-	-	Sub's of FAF International Property Services (Australia) Pty Ltd	-
		00000	AUS	0	First Australian Company Pty Limited	100.00
		00000	AUS	0	First Conveyancing Pty Limited	100.00
		00000	AUS	0	First Legal Pty Ltd	100.00
		00000	AUS	0	First Mortgage Services Australia Pty Ltd.	100.00
-	-	-	-	-	Sub's and Aff of TitleVest Agency, LLC	-
		00000	TX	27-1206877	TitleVest Agency of Texas, LLC	100.00
		00000	PA	45-3704116	TVest Agency of Pennsylvania, LLC	100.00
-	-	-	-	-	Sub of The Orange Coast Company, LLC	-
		00000	DE	20-0594578	Orange Coast Holdings, Inc.	100.00
-	-	-	-	-	Sub of Orange Coast Holdings, Inc.	-
		00000	CA	0	Orange Coast Title Company	100.00

Internal Use or Proprietary

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS

PART 1 - ORGANIZATIONAL CHART

Group Code	Group Name	NAIC Company Code or Alien Insurer Code	Domiciliary Jurisdiction	Federal ID Number	Name of Parent, Subsidiaries, or Affiliates	% Owned
-	-	-	-	-	Sub's and Aff's of Orange Coast Title Company	-
		00000	CA	0	California Title Company	36.31
		00000	NV	94-3408145	Equity Title, LLC	42.50
		00000	TX	03-0502745	First Centennial Title of Texas, LLC	100.00
		00000	DE	0	Real Advantage Holding Company, LLC	100.00
		00000	CA	0	Joint Title Plant of Santa Clara County, LLC	7.14
-	-	-	-	-	Sub of First European Holding Company Limited	-
		00000	MLT	0	First European Title Insurance Company Limited	100.00
-	-	-	-	-	Sub and Aff of Backman Title Company of Utah, Inc.	-
		00000	UT	87-0467631	Backman Title Services, Ltd.	99.00
		00000	UT	0	Automated Title Service, Inc.	11.11
-	-	-	-	-	Sub of Real Advantage Holding Company, LLC	-
		00000	CA	0	Real Advantage Title Insurance Company	100.00
-	-	-	-	-	Sub of First American ServiceMac Holdings, LLC	-
		00000	DE	82-3070213	ServiceMac, LLC	100.00
-	-	-	-	-	Sub of Pango Group Holdings, Inc.	-
		00000	CA	95-4812168	Amanda Holdings, Inc.	100.00
		00000	CA	82-0823725	California Settlement Services, Inc.	100.00
		00000	CA	45-249941	Pango Group, Inc.	100.00
		00000	CA	51-0639423	R & T Management, Inc.	100.00
-	-	-	-	-	Sub of R& T Management, Inc.	-
		00000	CA	46-3408471	Document Archive Solutions, Inc.	100.00
		00000	CA	81-5184128	Mosaic Signing Services, LLC	100.00
-	-	-	-	-	Sub of Amanda Holdings, Inc.	-
		00000	CA	86-1300754	Amanda Holdings II Inc.	100.00
		00000	CA	95-4199739	Glen Oaks Escrow, Inc.	100.00
		00000	CA	95-4813490	American Trust Escrow, Inc.	70.00
		00000	CA	20-3001313	CV Escrow, Inc.	50.00
-	-	-	-	-	Sub of Amanda Holdings II, Inc.	-
		00000	CA	87-3803538	Cal Trust Escrow, Inc.	100.00
		00000	CA	95-2812091	Olive Escrows, Inc.	100.00
		00000	CA	84-3596085	AV Escrow, Inc.	51.00
		00000	CA	20-3421151	California Elite Escrow, Inc.	51.00
		00000	CA	46-0890483	Escrow Trust Advisors, Inc.	50.10

SCHEDULE Y
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity / Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
44	First American Title Insurance Company	00000	26-1911571	1250101	000147278	New York Stock Exchang	First American Financial Corporation	DE	UDP		Ownership			N	
		00000	0				MLHC MergerCo, Inc.	CA	NIA	First American Financial Corporation	Ownership	100.000	First American Financial Corporation	N	
		00000	85-2478278				Data Trace Software Solutions LLC	DE	NIA	First American Financial Corporation	Ownership	100.000	First American Financial Corporation	N	
		00000	84-4196172				Endpoint Holdings, LLC	DE	NIA	First American Financial Corporation	Ownership	100.000	First American Financial Corporation	N	
		00000	82-4957719				Endpoint Closing, Inc.	WA	NIA	First American Financial Corporation	Ownership	100.000	First American Financial Corporation	N	
		00000	83-4594342				Endpoint Title, Inc.	CA	NIA	First American Financial Corporation	Ownership	100.000	First American Financial Corporation	N	
		00000	47-3390986				FA Commercial Due Diligence Services Co.	DE	NIA	First American Financial Corporation	Ownership	100.000	First American Financial Corporation	N	
		00000	0				FAF International BPO Services Holdings Netherlands B.V	NLD	NIA	First American Financial Corporation	Ownership	100.000	First American Financial Corporation	N	
		00000	0				FAF International Holdings GmbH	CHE	NIA	First American Financial Corporation	Ownership	100.000	First American Financial Corporation	N	
		00000	26-1406149				FATCO Holdings, LLC	DE	NIA	First American Financial Corporation	Ownership	100.000	First American Financial Corporation	N	
	First American Title Insurance Company	00000	0				FCT Holdings Company Ltd.	CAN	NIA	First American Financial Corporation	Ownership	84.220	First American Financial Corporation	N	
		00000	27-2411529				First American Data Co., LLC	DE	NIA	First American Financial Corporation	Ownership	100.000	First American Financial Corporation	N	
		00000	95-3898805				First American Home Warranty Corporation	CA	NIA	First American Financial Corporation	Ownership	100.000	First American Financial Corporation	N	
		00000	27-4029120				First American Mortgage Solutions, LLC	DE	NIA	First American Financial Corporation	Ownership	100.000	First American Financial Corporation	N	
		00000	33-0766305				First American Professional Real Estate Services, Inc.	CA	NIA	First American Financial Corporation	Ownership	100.000	First American Financial Corporation	N	
		00000	95-3067855				First American Property & Casualty Insurance Agency, Inc.	CA	NIA	First American Financial Corporation	Ownership	100.000	First American Financial Corporation	N	
		37710	94-2545863				First American Property & Casualty Insurance Company	CA	IA	First American Financial Corporation	Ownership	100.000	First American Financial Corporation	N	
		00000	26-3843923				First American SMS, LLC	DE	NIA	First American Financial Corporation	Ownership	100.000	First American Financial Corporation	N	
		34525	33-0194889				First American Specialty Insurance Company	CA	IA	First American Financial Corporation	Ownership	100.000	First American Financial Corporation	N	
		00000	95-2295073				First American Title Company	CA	NIA	First American Financial Corporation	Ownership	100.000	First American Financial Corporation	N	
	First American Title Insurance Company	00000	99-0141759				First American Title Company, Inc.	HI	NIA	First American Financial Corporation	Ownership	100.000	First American Financial Corporation	N	
		50814	95-2566122	1883321			First American Title Insurance Company	NE	RE	First American Financial Corporation	Ownership	100.000	First American Financial Corporation	N	
		00000	95-2563019				First American Trust, F.S.B.	CA	NIA	First American Financial Corporation	Ownership	100.000	First American Financial Corporation	N	
		00000	20-0234353				First American UCC Insurance Services, LLC	DE	NIA	First American Financial Corporation	Ownership	100.000	First American Financial Corporation	N	
		00000	20-0661706				Heritage Closing Services, Inc.	CA	NIA	First American Financial Corporation	Ownership	100.000	First American Financial Corporation	N	
		00000	0				Navitas Capital Fund P, L.P.	DE	NIA	First American Financial Corporation	Ownership	98.970	First American Financial Corporation	N	
		00000	20-3348643				New Reunion Title, LLC	TX	NIA	First American Financial Corporation	Ownership	100.000	First American Financial Corporation	N	
		00000	95-4777047				Regency Escrow Corporation	CA	NIA	First American Financial Corporation	Ownership	100.000	First American Financial Corporation	N	
		00000	75-1825384				Republic Title of Texas, Inc.	TX	NIA	First American Financial Corporation	Ownership	100.000	First American Financial Corporation	N	
		00000	0				Shea Escrow Services	CA	NIA	First American Financial Corporation	Ownership	19.000	First American Financial Corporation	N	
	First American Title Insurance Company	00000	13-4263446				SUSA Financial, Inc.	TX	NIA	First American Financial Corporation	Ownership	100.000	First American Financial Corporation	N	
		00000	95-2368599				The Inland Empire Service Corporation	CA	NIA	First American Financial Corporation	Ownership	100.000	First American Financial Corporation	N	
		00000	46-3567740				TitleVest Holdings, Inc.	DE	NIA	First American Financial Corporation	Ownership	100.000	First American Financial Corporation	N	
		00000	83-4228502				Endpoint Escrow, Inc.	CA	NIA	Endpoint Closing, Inc.	Ownership	100.000	First American Financial Corporation	N	
		00000	85-4177193				Endpoint Title of Texas	TX	NIA	Endpoint Holdings, LLC	Ownership	100.000	First American Financial Corporation	N	
		00000	85-4370537				Endpoint Digital Closings, LLC	FL	NIA	Endpoint Holdings, LLC	Ownership	100.000	First American Financial Corporation	N	
		00000	86-2420549				Endpoint Technologies, LLC	CA	NIA	Endpoint Holdings, LLC	Ownership	100.000	First American Financial Corporation	N	
		00000	0				Access Home Closing, LLC	WA	NIA	Endpoint Holdings, LLC	Ownership	51.000	First American Financial Corporation	N	
		00000	0				American Data Exchange Corporation Ltd.	BMU	NIA	FAF International BPO Services Holdings Netherlands B	Ownership	50.000	First American Financial Corporation	N	
		00000	0				First American (India) Private Limited	IND	NIA	FAF International BPO Services Holdings Netherlands B	Ownership	99.990	First American Financial Corporation	N	
	First American Title Insurance Company	00000	0				Synergies-First Dominican Services Corp., S.A.	PAN	NIA	FAF International BPO Services Holdings Netherlands B	Ownership	25.000	First American Financial Corporation	N	
		00000	0				FAF International Property Services (Australia) Pty Ltd	AUS	NIA	FAF International Holdings GmbH	Ownership	11.800	First American Financial Corporation	N	
		00000	0				FAF International Property Services Holdings B.V.	NLD	NIA	FAF International Holdings GmbH	Ownership	100.000	First American Financial Corporation	N	
		00000	0				First American Title Insurance Company of Australia Pty Li	AUS	IA	FAF International Holdings GmbH	Ownership	100.000	First American Financial Corporation	N	
		00000	0				First European Holding Company Limited	MLT	NIA	FAF International Holdings GmbH	Ownership	100.000	First American Financial Corporation	N	
		00000	0				First Title Insurance plc	GBR	IA	FAF International Holdings GmbH	Ownership	100.000	First American Financial Corporation	N	
		00000	87-0461613				Backman Title Company of Utah	UT	NIA	FATCO Holdings, LLC	Ownership	47.490	First American Financial Corporation	N	
		00000	87-0467631				Backman Title Services, LTD.	UT	NIA	FATCO Holdings, LLC	Ownership	99.000	First American Financial Corporation	N	
		00000	87-0302632				Automated Title Service, Inc.	UT	NIA	FATCO Holdings, LLC	Ownership	11.110	First American Financial Corporation	N	
		00000	20-1018296				Equity Land Title, LLC	FL	NIA	FATCO Holdings, LLC	Ownership	20.000	First American Financial Corporation	N	
	First American Title Insurance Company	00000	52-2364313				First American Title Company, LLC	DE	NIA	FATCO Holdings, LLC	Ownership	100.000	First American Financial Corporation	N	
		00000	46-2981565				First American Trustee Services, LLC	DE	NIA	FATCO Holdings, LLC	Ownership	100.000	First American Financial Corporation	N	
		00000	33-1025101				Integrated Title Insurance Services, LLC	UT	NIA	FATCO Holdings, LLC	Ownership	30.000	First American Financial Corporation	N	
		00000	45-0509509				Progressive Land Title Agency, Ltd.	OH	NIA	FATCO Holdings, LLC	Ownership	30.000	First American Financial Corporation	N	
		00000	20-0447485				Title Financial Corporation	ID	NIA	FATCO Holdings, LLC	Ownership	26.210	First American Financial Corporation	N	
		00000	75-2966952				Titlestar Mortgagee Services, L.L.C.	TX	NIA	FATCO Holdings, LLC	Ownership	40.000	First American Financial Corporation	N	
		00000	22-3793340				Trans-County Title Agency, LLC	NJ	NIA	FATCO Holdings, LLC	Ownership	25.000	First American Financial Corporation	N	
		00000	65-0920100				Trans-State Title Insurance Company, L.L.C.	FL	NIA	FATCO Holdings, LLC	Ownership	20.000	First American Financial Corporation	N	
		00000	26-2868030				First American Abstract Company	MS	NIA	FATCO Holdings, LLC	Ownership	100.000	First American Financial Corporation	N	

SCHEDULE Y
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity / Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
44.1		00000	0				FCT Insurance Company Ltd.	CAN	IA	FCT Holdings Company Ltd.	Ownership	100.000	First American Financial Corporation	N	
		00000	0				First American International Title Services Inc.	CAN	NIA	FCT Holdings Company Ltd.	Ownership	100.000	First American Financial Corporation	N	
		00000	0				First Canadian Title Company Limited	CAN	NIA	FCT Holdings Company Ltd.	Ownership	100.000	First American Financial Corporation	N	
		00000					Connected Investors, LLC	DE	NIA	First American Data Co., LLC	Ownership	100.000	First American Financial Corporation	N	
		00000	33-0922053				Data Trace Information Services LLC	DE	NIA	First American Data Co., LLC	Ownership	100.000	First American Financial Corporation	N	
		00000	27-1538401				First American Data Tree LLC	DE	NIA	First American Data Co., LLC	Ownership	100.000	First American Financial Corporation	N	
		00000	59-3750631				Red Vision Systems, Inc.	DE	NIA	First American Data Co., LLC	Ownership	100.000	First American Financial Corporation	N	
		00000	95-2494273				Title Records, Inc.	CA	NIA	First American Data Co., LLC	Ownership	33.330	First American Financial Corporation	N	
		00000	26-1296164				First American Home Warranty Corporation of Florida	FL	NIA	First American Home Warranty Corporation	Ownership	100.000	First American Financial Corporation	N	
		00000	82-1843608				First American Credit Analytics, LLC	DE	NIA	First American Mortgage Solutions, LLC	Ownership	100.000	First American Financial Corporation	N	
		00000	03-0514508				First American Staff Appraisals, LLC	DE	NIA	First American Mortgage Solutions, LLC	Ownership	100.000	First American Financial Corporation	N	
		00000	0				Navitas Capital Fund P, L.P.	DE	NIA	First American Mortgage Solutions, LLC	Ownership	1.000	First American Financial Corporation	N	
		00000	83-3633119				PCN Network, LLC	PA	NIA	First American Mortgage Solutions, LLC	Ownership	100.000	First American Financial Corporation	N	
		00000	81-3246186				Docutech Transfer, LLC	DE	NIA	First American Mortgage Solutions, LLC	Ownership	57.560	First American Financial Corporation	N	
		00000	75-2581135				First American Trustee Servicing Solutions, LLC	TX	NIA	First American Mortgage Solutions, LLC	Ownership	100.000	First American Financial Corporation	N	
		00000	26-3808152				National Default REO Services, LLC	DE	NIA	First American Mortgage Solutions, LLC	Ownership	100.000	First American Financial Corporation	N	
		00000	20-0278792				Docutech, LLC	DE	NIA	Docutech Transfer, LLC	Ownership	100.000	First American Financial Corporation	N	
		00000	34-1874829				Tower City Title Agency, LLC	OH	NIA	First American Title Company	Ownership	17.500	First American Financial Corporation	N	
		00000					Joint Title Plant of San Mateo County II, LLC	CA	NIA	First American Title Company	Ownership	11.000	First American Financial Corporation	N	
		00000	0				Benchmark Title Agency, LLC	NY	NIA	First American Title Insurance Company	Ownership	35.000	First American Financial Corporation	N	
		00000	27-4017682				Watermark Title Agency, LLC	MN	NIA	First American Title Insurance Company	Ownership	100.000	First American Financial Corporation	N	
		00000	0				Automated Title Service, Inc.	UT	NIA	First American Title Insurance Company	Ownership	22.220	First American Financial Corporation	N	
		00000	0				Clark County Title Service, Inc.	NV	NIA	First American Title Insurance Company	Ownership	11.000	First American Financial Corporation	N	
		00000	0				Co-Data, Inc.	OK	NIA	First American Title Insurance Company	Ownership	16.000	First American Financial Corporation	N	
		00000	0				Crown Search Services, Ltd.	OH	NIA	First American Title Insurance Company	Ownership	31.000	First American Financial Corporation	N	
		00000	85-0333078				Dona Ana Title Company, Inc.	NM	DS	First American Title Insurance Company	Ownership	100.000	First American Financial Corporation	N	
		00000	0				eRecording Partners Network, LLC	MN	NIA	First American Title Insurance Company	Ownership	20.000	First American Financial Corporation	N	
		00000	26-1077741				FATNY Realty Holdings LLC	NY	DS	First American Title Insurance Company	Ownership	100.000	First American Financial Corporation	N	
		00000	37-1348810				Faxon Legal Information Services, Inc.	IL	DS	First American Title Insurance Company	Ownership	100.000	First American Financial Corporation	N	
		00000	0				FCT Holdings Company Ltd.	CAN	NIA	First American Title Insurance Company	Ownership	15.780	First American Financial Corporation	N	
		00000	0				First American (India) Private Limited	IND	NIA	First American Title Insurance Company	Ownership	0.010	First American Financial Corporation	N	
		00000	0				First American China Holdings, LLC	DE	DS	First American Title Insurance Company	Ownership	100.000	First American Financial Corporation	N	
		00000	45-0508466				First American Exchange Company, LLC	DE	DS	First American Title Insurance Company	Ownership	100.000	First American Financial Corporation	N	
70	First American Title Insurance Company	51624	72-0976930				First American Title Guaranty Company	TX	DS	First American Title Insurance Company	Ownership	100.000	First American Financial Corporation	N	
70	First American Title Insurance Company	51527	72-0894409				First American Title Insurance Company of Louisiana	LA	DS	First American Title Insurance Company	Ownership	100.000	First American Financial Corporation	N	
		00000	0				First American Title Services de Mexico, S. de R.L. de C.V	MEX	DS	First American Title Insurance Company	Ownership	60.000	First American Financial Corporation	N	
		00000	47-2548935				First American Vacation Ownership Title and Escrow Servi	HI	DS	First American Title Insurance Company	Ownership	100.000	First American Financial Corporation	N	
		00000	85-0612637				First American TR Services of Virginia, LLC	VA	DS	First American Title Insurance Company	Ownership	100.000	First American Financial Corporation	N	
		00000	85-1360775				First American TR Services of D.C., LLC	DC	DS	First American Title Insurance Company	Ownership	100.000	First American Financial Corporation	N	
		00000					Texas Title Services LLC	TX	DS	First American Title Insurance Company	Ownership	50.000	First American Financial Corporation	N	
		00000	61-1427294				First Reliable, LLC	DE	DS	First American Title Insurance Company	Ownership	51.000	First American Financial Corporation	N	
		00000	0				Georgetown Data, Inc.	TX	NIA	First American Title Insurance Company	Ownership	25.000	First American Financial Corporation	N	
		00000	0				Hays Data, Inc.	TX	NIA	First American Title Insurance Company	Ownership	11.000	First American Financial Corporation	N	
		00000	0				Jackson Plant Associates, Inc.	MO	NIA	First American Title Insurance Company	Ownership	25.000	First American Financial Corporation	N	
		00000	61-1166264				Kentucky Land Title Agency, Inc.	KY	NIA	First American Title Insurance Company	Ownership	20.000	First American Financial Corporation	N	
		00000	46-2013631				LiensNC, LLC	NC	NIA	First American Title Insurance Company	Ownership	11.110	First American Financial Corporation	N	
		00000	45-2595814				Massachusetts Title Company	MA	DS	First American Title Insurance Company	Ownership	100.000	First American Financial Corporation	N	
		00000	94-1386566				Mid Valley Title and Escrow Company	CA	DS	First American Title Insurance Company	Ownership	60.510	First American Financial Corporation	Y	
		00000	45-3789392				Mortgage Guarantee & Title Company, LLC	RI	DS	First American Title Insurance Company	Ownership	100.000	First American Financial Corporation	N	
		00000	34-1641398				Mortgage Information Services, Inc.	OH	NIA	First American Title Insurance Company	Ownership	10.000	First American Financial Corporation	N	
		00000	88-0218656				NTC Holding Company	NV	DS	First American Title Insurance Company	Ownership	100.000	First American Financial Corporation	N	
70	First American Title Insurance Company	51330	31-0573692				Ohio Bar Title Insurance Company	OH	DS	First American Title Insurance Company	Ownership	100.000	First American Financial Corporation	N	
		00000	91-1202822				Pacific Northwest Title Company of Kitsap County, Inc.	WA	NIA	First American Title Insurance Company	Ownership	35.920	First American Financial Corporation	N	
		00000	0				R.E. Consumer's Choice, L.L.C.	AZ	NIA	First American Title Insurance Company	Ownership	10.000	First American Financial Corporation	N	
		00000	27-1044816				Security 1st Title LLC	KS	NIA	First American Title Insurance Company	Ownership	20.000	First American Financial Corporation	N	
		00000	0				South East Insurance Condominium Association	AK	DS	First American Title Insurance Company	Ownership	50.000	First American Financial Corporation	N	
		00000	13-4075010				The Judicial Title Insurance Agency LLC	NY	NIA	First American Title Insurance Company	Ownership	20.000	First American Financial Corporation	N	
		00000	52-2339172				The Orange Coast Company, LLC	DE	NIA	First American Title Insurance Company	Ownership	37.630	First American Financial Corporation	N	
		00000	0				Title Plant of Santa Fe LLC	NM	NIA	First American Title Insurance Company	Ownership	31.000	First American Financial Corporation	N	

SCHEDULE Y
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity / Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
44.2		00000	95-2494273				Title Records, Inc.	CA	N/A	First American Title Insurance Company	Ownership	33.330	First American Financial Corporation	N	
		32336	03-0311175				Title Reinsurance Company	VT	IA	First American Title Insurance Company	Ownership	19.000	First American Financial Corporation	N	
		00000	46-4858736				Title Security Agency, LLC	DE	N/A	First American Title Insurance Company	Ownership	100.000	First American Financial Corporation	N	
		00000	92-0167226				TransAlaska Group, LLC	AK	N/A	First American Title Insurance Company	Ownership	25.000	First American Financial Corporation	N	
		00000	93-1097346				Tri-County Title Plant	OR	N/A	First American Title Insurance Company	Ownership	18.180	First American Financial Corporation	N	
		00000					Joint Title Plant of Santa Clara County, LLC	CA	N/A	First American Title Insurance Company	Ownership	7.140	First American Financial Corporation	N	
		00000	47-3020686				First American Trust of Nevada, LLC	NV	N/A	First American Trust, F.S.B.	Ownership	100.000	First American Financial Corporation	N	
		00000	95-3856124				The Heritage Escrow Company	CA	N/A	Heritage Closing Services, Inc.	Ownership	100.000	First American Financial Corporation	N	
		00000	04-3841768				Granite Escrow & Settlement Services	CA	N/A	Heritage Closing Services, Inc.	Ownership	100.000	First American Financial Corporation	N	
		00000	81-5249259				Granite Management Solutions	CA	N/A	Heritage Closing Services, Inc.	Ownership	100.000	First American Financial Corporation	N	
		00000	85-4402042				Panogo Group Holdings, Inc.	CA	N/A	Heritage Closing Services, Inc.	Ownership	100.000	First American Financial Corporation	N	
		00000	75-1433640				American Escrow Company	TX	N/A	Republic Title of Texas, Inc.	Ownership	100.000	First American Financial Corporation	N	
		00000					eVolve Title, LLC	TX	N/A	Republic Title of Texas, Inc.	Ownership	100.000	First American Financial Corporation	N	
		00000					eVolve Settlement Services, LLC	TX	N/A	Republic Title of Texas, Inc.	Ownership	100.000	First American Financial Corporation	N	
		00000	75-2962435				RTT Financial, Inc.	TX	N/A	Republic Title of Texas, Inc.	Ownership	100.000	First American Financial Corporation	N	
		00000	75-2342104				Texas Escrow Company, Inc.	TX	N/A	Republic Title of Texas, Inc.	Ownership	100.000	First American Financial Corporation	N	
		00000					Texas Title Services, LLC	TX	N/A	Republic Title of Texas, Inc.	Ownership	50.000	First American Financial Corporation	N	
		00000					Navitas Capital III, L.P.	DE	N/A	SUSA Financial, Inc.	Ownership	20.000	First American Financial Corporation	N	
		00000	0				Savvy Lane, Inc.	DE	N/A	SUSA Financial, Inc.	Ownership	20.000	First American Financial Corporation	N	
		00000					Keller Offers Holdings, LLC	TX	N/A	SUSA Financial, Inc.	Ownership	10.000	First American Financial Corporation	N	
		00000	0				Signature Title Agency of Arizona LLC	AZ	N/A	Title Security Agency, LLC	Ownership	51.000	First American Financial Corporation	N	
		00000	0				Catalina Title Agency, LLC	AZ	N/A	Title Security Agency, LLC	Ownership	50.000	First American Financial Corporation	N	
		00000	85-0855177				Pima Title Agency, LLC	AZ	N/A	Title Security Agency, LLC	Ownership	45.000	First American Financial Corporation	N	
		00000	13-4144846				TitleVest Agency of New York, Inc.	NY	N/A	TitleVest Holdings, Inc.	Ownership	100.000	First American Financial Corporation	N	
		00000	0				ADEC Kenya Services EPZ Limited	KEN	N/A	American Data Exchange Corporation Ltd.	Ownership	100.000	First American Financial Corporation	N	
		00000	0				AMDATEX Las Pi?as Services, Inc.	PHL	N/A	American Data Exchange Corporation Ltd.	Ownership	99.990	First American Financial Corporation	N	
		00000	0				AMDATEX Services Corporation	PHL	N/A	American Data Exchange Corporation Ltd.	Ownership	99.990	First American Financial Corporation	N	
		00000	008-579-412				AMDATEX Silay Inc.	PHL	N/A	American Data Exchange Corporation Ltd.	Ownership	100.000	First American Financial Corporation	N	
		00000	0				First Australian Company Pty Limited	AUS	N/A	FAF International Property Services (Australia) Pty Ltd	Ownership	100.000	First American Financial Corporation	N	
		00000	0				First Conveyancing Pty Limited	AUS	N/A	FAF International Property Services (Australia) Pty Ltd	Ownership	100.000	First American Financial Corporation	N	
		00000	0				First Legal Pty Ltd	AUS	N/A	FAF International Property Services (Australia) Pty Ltd	Ownership	100.000	First American Financial Corporation	N	
		00000	0				First Mortgage Services Australia Pty Ltd.	AUS	N/A	FAF International Property Services (Australia) Pty Ltd	Ownership	100.000	First American Financial Corporation	N	
		00000	0				Corea Title Company	KOR	N/A	FAF International Property Services Holdings B.V.	Ownership	100.000	First American Financial Corporation	N	
		00000	26-0634116				First American International Holdings, LLC	DE	N/A	FAF International Property Services Holdings B.V.	Ownership	100.000	First American Financial Corporation	N	
		00000	0				First Mortgage Services Limited	NZL	N/A	FAF International Property Services Holdings B.V.	Ownership	100.000	First American Financial Corporation	N	
		00000	0				First Mortgage Services Pty Limited	AUS	N/A	FAF International Property Services Holdings B.V.	Ownership	100.000	First American Financial Corporation	N	
		00000	0				First Title Limited	GBR	N/A	FAF International Property Services Holdings B.V.	Ownership	100.000	First American Financial Corporation	N	
		00000	0				First European Title Insurance Company Limited	MLT	N/A	First European Holding Company Limited	Ownership	100.000	First American Financial Corporation	N	
		00000	0				Automated Title Service, Inc.	UT	N/A	Backman Title Company of Utah, Inc.	Ownership	11.110	First American Financial Corporation	N	
		00000	92-0171859				Alaska Joint Title Plant, LLC	AK	N/A	First American Title Company, LLC	Ownership	66.700	First American Financial Corporation	N	
		00000	0				Automated Title Service, Inc.	UT	N/A	First American Title Company, LLC	Ownership	11.110	First American Financial Corporation	N	
		00000	0				First American United General Alaska LLC	AK	N/A	First American Title Company, LLC	Ownership	99.000	First American Financial Corporation	N	
		00000	0				REach Canada Ventures 2020 Limited Partnership	CAN	N/A	First Canadian Title Company Limited	Ownership	13.290	First American Financial Corporation	N	
		00000	0				FCT Insurance Services Inc.	CAN	N/A	First Canadian Title Company Limited	Ownership	100.000	First American Financial Corporation	N	
		00000	0				PropertyFlow Ltd.	CAN	N/A	First Canadian Title Company Limited	Ownership	51.000	First American Financial Corporation	N	
		00000	11-2491823				Abstracters' Information Service, Inc.	NY	N/A	Data Trace Information Services LLC	Ownership	100.000	First American Financial Corporation	N	
		00000	26-0448730				Charles Jones LLC	DE	N/A	Data Trace Information Services LLC	Ownership	100.000	First American Financial Corporation	N	
		00000	27-2772536				TitleVision Texas, LLC	TX	N/A	Red Vision Systems, Inc.	Ownership	100.000	First American Financial Corporation	N	
		00000	80-0841318				Safe Escrow, LLC	PA	N/A	PCN Network, LLC	Ownership	100.000	First American Financial Corporation	N	
		00000	0				Safe Escrow Arizona, LLC	PA	N/A	Safe Escrow, LLC	Ownership	100.000	First American Financial Corporation	N	
		00000	0				First American Title Services de Mexico, S. de R.L. de C.V	MEX	DS	First American China Holdings, LLC	Ownership	40.000	First American Financial Corporation	N	
		00000	0				First American United General Alaska LLC	AK	N/A	First American Title Guaranty Company	Ownership	1.000	First American Financial Corporation	N	
		00000	94-1644158				Mt. Shasta Title and Escrow Company	CA	DS	Mid Valley Title and Escrow Company	Ownership	64.520	First American Financial Corporation	N	
		00000	20-0594578				Orange Coast Holdings, Inc.	DE	N/A	The Orange Coast Company, LLC	Ownership	100.000	First American Financial Corporation	N	
		00000	0				Orange Coast Title Company	CA	N/A	Orange Coast Holdings, Inc.	Ownership	100.000	First American Financial Corporation	N	
		00000	0				California Title Company	CA	N/A	Orange Coast Title Company	Ownership	36.310	First American Financial Corporation	N	
		00000	94-3408145				Equity Title, LLC	NV	N/A	Orange Coast Title Company	Ownership	42.500	First American Financial Corporation	N	
		00000	03-0502745				First Centennial Title of Texas, LLC	TX	N/A	Orange Coast Title Company	Ownership	100.000	First American Financial Corporation	N	
		00000	0				Real Advantage Holding Company, LLC	DE	N/A	Orange Coast Title Company	Ownership	100.000	First American Financial Corporation	N	

SCHEDULE Y
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity / Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
44.3		00000					Joint Title Plant of Santa Clara County, LLC	CA	NIA	Orange Coast Title Company	Ownership	7.140	First American Financial Corporation	N	
		00000	46-4867930				TitleVest Holdings Group, LLC	DE	NIA	TitleVest Agency of New York, Inc.	Ownership	100.000	First American Financial Corporation	N	
		00000	27-1206877				TitleVest Agency of Texas, LLC	TX	NIA	TitleVest Agency, LLC	Ownership	100.000	First American Financial Corporation	N	
		00000	45-3704116				TVest Agency of Pennsylvania, LLC	PA	NIA	TitleVest Agency, LLC	Ownership	100.000	First American Financial Corporation	N	
		00000	20-3840140				1031Vest, LLC	NY	NIA	TitleVest Holdings Group, LLC	Ownership	100.000	First American Financial Corporation	N	
		00000	35-2495781				TitleVest Agency, LLC	DE	NIA	TitleVest Holdings Group, LLC	Ownership	100.000	First American Financial Corporation	N	
		00000	0				enact Conveyancing Limited	GBR	NIA	enact Holdings Limited	Ownership	100.000	First American Financial Corporation	N	
		00000	0				enact Debt Solutions Limited	GBR	NIA	enact Holdings Limited	Ownership	100.000	First American Financial Corporation	N	
		00000	0				First Title Pacific Limited	NZL	NIA	First Mortgage Services Limited	Ownership	100.000	First American Financial Corporation	N	
		00000	0				FMS Administration Limited	NZL	NIA	First Mortgage Services Limited	Ownership	100.000	First American Financial Corporation	N	
		00000	0				Propel-LC Limited	NZL	NIA	First Mortgage Services Limited	Ownership	100.000	First American Financial Corporation	N	
		00000	0				FAF International Property Services (Australia) Pty Ltd	AUS	NIA	First Mortgage Services Pty Limited	Ownership	88.200	First American Financial Corporation	N	
		00000	0				Decision First Limited	GBR	NIA	First Title Limited	Ownership	50.000	First American Financial Corporation	N	
		00000	0				enact Holdings Limited	GBR	NIA	First Title Limited	Ownership	100.000	First American Financial Corporation	N	
		00000	0				First Title CEE (Biztositaskezelő Kft.)	HUN	NIA	First Title Limited	Ownership	100.000	First American Financial Corporation	N	
		00000	0				First Title Services Limited	GBR	NIA	First Title Limited	Ownership	100.000	First American Financial Corporation	N	
		00000	0				The Live Organisation Limited	GBR	NIA	First Title Limited	Ownership	100.000	First American Financial Corporation	N	
		00000	0				Guaranteed Conveyancing Solutions Limited	GBR	NIA	First Title Limited	Ownership	100.000	First American Financial Corporation	N	
		00000	0				Real Advantage Title Insurance Company	CA	NIA	Real Advantage Holding Company, LLC	Ownership	100.000	First American Financial Corporation	N	
		00000	82-3070213				ServiceMac, LLC	DE	NIA	First American ServiceMac Holdings, LLC	Ownership	100.000	First American Financial Corporation	N	
		00000	95-4812168				Amanda Holdings, Inc.	CA	NIA	Pango Group Holdings, Inc.	Ownership	100.000	First American Financial Corporation	N	
		00000	82-0823725				California Settlement Services, Inc.	CA	NIA	Pango Group Holdings, Inc.	Ownership	100.000	First American Financial Corporation	N	
		00000	45-2494941				Pango Group, Inc.	CA	NIA	Pango Group Holdings, Inc.	Ownership	100.000	First American Financial Corporation	N	
		00000	51-0639423				R & T Management, Inc.	CA	NIA	Pango Group Holdings, Inc.	Ownership	100.000	First American Financial Corporation	N	
		00000	86-1300754				Amanda Holdings II Inc.	CA	NIA	Amanda Holdings, Inc.	Ownership	100.000	First American Financial Corporation	N	
		00000	46-3408471				Document Archive Solutions, Inc.	CA	NIA	R & T Management, Inc.	Ownership	100.000	First American Financial Corporation	N	
		00000	81-5184128				Mosaic Signing Services, LLC	CA	NIA	R & T Management, Inc.	Ownership	100.000	First American Financial Corporation	N	
		00000	94-4199739				Glen Oaks Escrow, Inc.	CA	NIA	Amanda Holdings, Inc.	Ownership	100.000	First American Financial Corporation	N	
		00000	95-4813490				American Trust Escrow, Inc.	CA	NIA	Amanda Holdings, Inc.	Ownership	70.000	First American Financial Corporation	N	
		00000	20-3001313				CV Escrow, Inc.	CA	NIA	Amanda Holdings, Inc.	Ownership	50.000	First American Financial Corporation	N	
		00000	87-3803538				Cal Trust Escrow, Inc.	CA	NIA	Amanda Holdings II Inc.	Ownership	100.000	First American Financial Corporation	N	
		00000	95-2812091				Olive Escrows, Inc.	CA	NIA	Amanda Holdings II Inc.	Ownership	100.000	First American Financial Corporation	N	
		00000	84-3596085				AV Escrow, Inc.	CA	NIA	Amanda Holdings II Inc.	Ownership	51.000	First American Financial Corporation	N	
		00000	20-3421151				California Elite Escrow, Inc.	CA	NIA	Amanda Holdings II Inc.	Ownership	51.000	First American Financial Corporation	N	
		00000	46-0890483				Escrow Trust Advisors, Inc.	CA	NIA	Amanda Holdings II Inc.	Ownership	50.100	First American Financial Corporation	N	

SCHEDULE Y
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Asterik	Explanation
	NONE

SCHEDULE Y

PART 2 – SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

[illegible]

SCHEDULE Y

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

[illegible]

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

	Response
MARCH FILING	
1. Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
2. Will an actuarial opinion be filed by March 1?	YES
APRIL FILING	
3. Will Management's Discussion and Analysis be filed by April 1?	YES
4. Will the Supplemental Schedule of Business Written by Agency be filed with the state of domicile by April 1?	YES
5. Will the Supplemental Investment Risk Interrogatories be filed by April 1?	YES
JUNE FILING	
6. Will an audited financial report be filed by June 1?	YES
7. Will Accountants Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES

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

MARCH FILING	
8. Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1?	See Explanation
9. Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	See Explanation
10. Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	See Explanation
11. Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	See Explanation
AUGUST FILING	
12. Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES

Explanation:

Explanation 8:	First American Financial Corporation is the sole shareholder of the Company.
Explanation 9:	Not applicable.
Explanation 10:	Not applicable.
Explanation 11:	Not applicable.

Bar Code:



OVERFLOW PAGE FOR WRITE-INS

Page 9 - Continuation

OPERATIONS AND INVESTMENT EXHIBIT
PART 3 – EXPENSES

	Title and Escrow Operating Expenses				5 Unallocated Loss Adjustment Expenses	6 Other Operations	7 Investment Expenses	Totals	
	1 Direct Operations	Agency Operations		4 Total (Cols. 1 + 2 + 3)				8 Current Year (Cols. 4 + 5 + 6 + 7)	9 Prior Year
		2 Non-affiliated Agency Operations	3 Affiliated Agency Operations						
2304. Interest Expense	39,825		2,669	42,494				42,494	61,687
2305. Loss adjustment expense allocation (Out)					(1,096,811)			(1,096,811)	(852,472)
2306. Various costs allocated (Out) / In			(116,280,562)	(116,280,562)				(116,280,562)	(100,971,161)
2397. Totals (Lines 2304 through 2396) (Page 9, Line 2398)	39,825		(116,277,893)	(116,238,068)	(1,096,811)			(117,334,879)	(101,761,946)

OVERFLOW PAGE FOR WRITE-INS

Page 11 - Continuation

EXHIBIT OF NET INVESTMENT INCOME

DETAILS OF WRITE-IN LINES FOR INVESTMENT INCOME AT LINE 09	1 Collected During Year	2 Earned During Year
0904. Dividend Income - Non-Marketable	323,657	323,657
0905. Interest Income - Other	146,621	146,621
0997. Totals (Lines 0904 through 0996) (Page 8, Line 0998)	470,278	470,278

OVERFLOW PAGE FOR WRITE-INS

Page 42 - Continuation

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN
By States and Territories

States, Etc.	1	2	Direct Premiums Written			6	7	8	9	10
	Active Status	Premium Rate (b)	3	Agency Operations		Other Income	Net Premiums Earned	Direct Losses and Allocated Loss Adjustment Expenses Paid	Direct Losses and Allocated Loss Adjustment Expenses Incurred	Direct Known Claim Reserve
			Direct Operations	4 Non-affiliated Agencies	5 Affiliated Agencies					
58004. Aruba	X X X					8,100	(179)			
58005. Australia	X X X						666,656	618,317	371,787	1,525,775
58006. United Kingdom	X X X						496,945	8,296,981	733,433	306,624
58007. Bahamas	X X X							44,376	38,516	32,852
58008. Belize	X X X								(1,535)	
58009. Dominican Republic	X X X							6,240	(27,287)	96,508
58010. Honduras	X X X								(1,484)	29,339
58011. New Zealand	X X X								(1,477)	29,220
58012. Republic of Ireland	X X X								(5,189)	97,742
58013. Nicaragua	X X X							18,753	34,262	220,102
58014. Poland	X X X							1,835	1,413	92,046
58015. Romania	X X X								(2,967)	58,679
58016. Scotland	X X X							56,031	28,447	49,656
58017. Panama	X X X							4,100	4,100	
58097. Totals (Lines 58004 through 58096) (Page 42, Line 58998)	X X X	X X X				8,100	1,163,422	9,046,633	1,172,019	2,538,543

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	82,264,692	2.42	82,264,692		82,264,692	2.51
1.02 All other governments	48,542,528	1.43	48,542,528		48,542,528	1.48
1.03 U.S. states, territories and possessions, etc. guaranteed	6,305,210	0.19	6,305,210		6,305,210	0.19
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	46,115,932	1.36	46,115,932		46,115,932	1.41
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	1,077,940,848	31.73	1,077,940,848		1,077,940,848	32.85
1.06 Industrial and miscellaneous	657,521,835	19.36	657,521,835		657,521,835	20.04
1.07 Hybrid securities	11,310,006	0.33	11,310,006		11,310,006	0.34
1.08 Parent, subsidiaries and affiliates						
1.09 SVO identified funds	1,425,345	0.04	1,425,345		1,425,345	0.04
1.10 Unaffiliated bank loans	140,959,374	4.15	140,959,374		140,959,374	4.30
1.11 Total long-term bonds	2,072,385,770	61.01	2,072,385,770		2,072,385,770	63.16
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)						
2.02 Parent, subsidiaries and affiliates						
2.03 Total preferred stocks						
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)						
3.02 Industrial and miscellaneous Other (Unaffiliated)						
3.03 Parent, subsidiaries and affiliates Publicly traded						
3.04 Parent, subsidiaries and affiliates Other	151,048,049	4.45	106,731,385		106,731,385	3.25
3.05 Mutual funds	314,190,867	9.25	314,190,867		314,190,867	9.58
3.06 Unit investment trusts						
3.07 Closed-end funds						
3.08 Total common stocks	465,238,916	13.70	420,922,252		420,922,252	12.83
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages						
4.02 Residential mortgages						
4.03 Commercial mortgages						
4.04 Mezzanine real estate loans						
4.05 Total valuation allowance						
4.06 Total mortgage loans						
5. Real estate (Schedule A):						
5.01 Properties occupied by company	92,223,368	2.72	92,223,368		92,223,368	2.81
5.02 Properties held for production of income						
5.03 Properties held for sale	34,219,510	1.01				
5.04 Total real estate	126,442,878	3.72	92,223,368		92,223,368	2.81
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	594,287,586	17.50	594,287,586		594,287,586	18.11
6.02 Cash equivalents (Schedule E, Part 2)	51,667,064	1.52	51,667,064		51,667,064	1.57
6.03 Short-term investments (Schedule DA)	15,549,781	0.46	15,549,781		15,549,781	0.47
6.04 Total cash, cash equivalents and short-term investments	661,504,431	19.47	661,504,431		661,504,431	20.16
7. Contract loans						
8. Derivatives (Schedule DB)						
9. Other invested assets (Schedule BA)	70,013,850	2.06	32,960,518		32,960,518	1.00
10. Receivables for securities	1,205,226	0.04	1,205,226		1,205,226	0.04
11. Securities Lending (Schedule DL, Part 1)				X X X	X X X	X X X
12. Other invested assets (Page 2, Line 11)						
13. Total invested assets	3,396,791,071	100.00	3,281,201,565		3,281,201,565	100.00

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		126,222,985
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)	1,710,216	1,710,216
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	3,912,710	
	3.2 Totals, Part 3, Column 11		3,912,710
4.	Total gain (loss) on disposals, Part 3, Column 18		802,594
5.	Deduct amounts received on disposals, Part 3, Column 15		969,371
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	5,236,261	
	8.2 Totals, Part 3, Column 9		5,236,261
9.	Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8)		126,442,873
10.	Deduct total nonadmitted amounts		34,219,510
11.	Statement value at end of current period (Line 9 minus Line 10)		92,223,363

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		147,623,221
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8)	62,120,320	
2.2	Additional investment made after acquisition (Part 2, Column 9)	25,250,000	87,370,320
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16		
3.2	Totals, Part 3, Column 12		
4.	Accrual of discount		122
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13	(2,020,065)	
5.2	Totals, Part 3, Column 9		(2,020,065)
6.	Total gain (loss) on disposals, Part 3, Column 19		135,950
7.	Deduct amounts received on disposals, Part 3, Column 16		160,434,770
8.	Deduct amortization of premium and depreciation		2,399,166
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17	(223,000)	
9.2	Totals, Part 3, Column 14	(38,760)	(261,760)
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15		
10.2	Totals, Part 3, Column 11		
11.	Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		70,013,852
12.	Deduct total nonadmitted amounts		37,053,333
13.	Statement value at end of current period (Line 11 minus Line 12)		32,960,519

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		2,333,671,850
2.	Cost of bonds and stocks acquired, Part 3, Column 7		1,169,887,173
3.	Accrual of discount		577,072
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12	(610,336)	
4.2	Part 2, Section 1, Column 15		
4.3	Part 2, Section 2, Column 13	72,366,137	
4.4	Part 4, Column 11	(27,723,041)	44,032,760
5.	Total gain (loss) on disposals, Part 4, Column 19		50,259,809
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		1,049,435,475
7.	Deduct amortization of premium		13,049,655
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15	187,699	
8.2	Part 2, Section 1, Column 19		
8.3	Part 2, Section 2, Column 16	107,932	
8.4	Part 4, Column 15	75,512	371,143
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	40,144	40,144
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees. Notes 5Q, Line 2		1,350,145
11.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9 + 10)		2,537,624,678
12.	Deduct total nonadmitted amounts		44,316,664
13.	Statement value at end of current period (Line 11 minus Line 12)		2,493,308,014

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1	2	3	4
		Book/Adjusted Carrying Value	Fair Value	Actual Cost	Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States	82,264,691	83,840,164	82,360,731	83,170,143
	2. Canada	21,786,504	22,216,848	22,180,606	21,462,217
	3. Other Countries	26,756,026	27,701,396	27,140,279	25,801,000
	4. Totals	130,807,221	133,758,408	131,681,616	130,433,360
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	6,305,210	6,715,810	6,389,847	6,130,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	46,115,932	49,791,414	47,079,162	42,585,000
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	1,077,940,847	1,115,767,397	1,089,119,616	1,039,015,526
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8. United States	558,573,681	568,180,860	562,664,145	546,558,778
	9. Canada	24,829,960	26,287,946	25,077,288	24,120,677
	10. Other Countries	227,812,947	232,609,953	229,777,411	220,354,310
	11. Totals	811,216,588	827,078,759	817,518,844	791,033,765
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	2,072,385,798	2,133,111,788	2,091,789,085	2,009,197,651
PREFERRED STOCKS Industrial and Miscellaneous (unaffiliated)	14. United States				
	15. Canada				
	16. Other Countries				
	17. Totals				
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks				
COMMON STOCKS Industrial and Miscellaneous (unaffiliated)	20. United States	302,391,134	302,391,134	216,136,107	
	21. Canada	11,799,733	11,799,733	12,017,450	
	22. Other Countries				
	23. Totals	314,190,867	314,190,867	228,153,557	
Parent, Subsidiaries and Affiliates	24. Totals	151,048,048		121,024,924	
	25. Total Common Stocks	465,238,915	314,190,867	349,178,481	
	26. Total Stocks	465,238,915	314,190,867	349,178,481	
	27. Total Bonds and Stocks	2,537,624,713	2,447,302,655	2,440,967,566	

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	2	3	4	5	6	7	8	9	10	11	12
		1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 11.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
505	1. U.S. Governments												
	1.1 NAIC 1	1,394,790	12,432,369	15,740,494	16,930,550	35,766,489	X X X	82,264,692	3.940	60,639,270	3.181	82,264,691	
	1.2 NAIC 2						X X X						
	1.3 NAIC 3						X X X						
	1.4 NAIC 4						X X X						
	1.5 NAIC 5						X X X						
	1.6 NAIC 6						X X X						
	1.7 Totals	1,394,790	12,432,369	15,740,494	16,930,550	35,766,489	X X X	82,264,692	3.940	60,639,270	3.181	82,264,691	
	2. All Other Governments												
	2.1 NAIC 1	15,893,245	24,864,455	2,984,947	246,557	6,625,387	X X X	50,614,591	2.424	52,499,509	2.754	39,161,634	11,452,958
	2.2 NAIC 2		5,695,937	2,508,108		1,569,000	X X X	9,773,045	0.468	11,634,381	0.610	7,264,937	2,508,108
	2.3 NAIC 3		2,124,261			882,743	X X X	3,007,004	0.144	2,527,461	0.133	3,007,004	
	2.4 NAIC 4						X X X						
	2.5 NAIC 5						X X X						
	2.6 NAIC 6						X X X						
	2.7 Totals	15,893,245	32,684,653	5,493,055	246,557	9,077,130	X X X	63,394,640	3.036	66,661,351	3.497	49,433,574	13,961,066
	3. U.S. States, Territories and Possessions, etc., Guaranteed												
	3.1 NAIC 1		448,737	500,000	1,643,932	3,712,541	X X X	6,305,210	0.302	4,639,525	0.243	6,305,210	
	3.2 NAIC 2						X X X						
	3.3 NAIC 3						X X X						
	3.4 NAIC 4						X X X						
	3.5 NAIC 5						X X X						
	3.6 NAIC 6						X X X						
	3.7 Totals		448,737	500,000	1,643,932	3,712,541	X X X	6,305,210	0.302	4,639,525	0.243	6,305,210	
	4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
	4.1 NAIC 1	176,671	2,860,925	4,751,779	19,355,911	18,247,654	X X X	45,392,940	2.174	37,784,424	1.982	45,392,940	
	4.2 NAIC 2				722,992		X X X	722,992	0.035			722,992	
	4.3 NAIC 3						X X X						
	4.4 NAIC 4						X X X						
	4.5 NAIC 5						X X X						
	4.6 NAIC 6						X X X						
	4.7 Totals	176,671	2,860,925	4,751,779	20,078,903	18,247,654	X X X	46,115,932	2.209	37,784,424	1.982	46,115,932	
	5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
	5.1 NAIC 1	6,640,653	36,574,338	116,085,773	261,715,723	631,957,297	X X X	1,052,973,784	50.431	1,088,939,526	57.117	1,052,973,783	
	5.2 NAIC 2		3,291,644	3,913,720	6,679,935	10,518,461	X X X	24,403,760	1.169	27,161,904	1.425	21,810,040	2,593,720
	5.3 NAIC 3					563,304	X X X	563,304	0.027			563,304	
	5.4 NAIC 4						X X X						
	5.5 NAIC 5						X X X						
	5.6 NAIC 6						X X X						
	5.7 Totals	6,640,653	39,865,982	119,999,493	268,395,658	643,039,062	X X X	1,077,940,848	51.627	1,116,101,430	58.542	1,075,347,127	2,593,720

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	2	3	4	5	6	7	8	9	10	11	12
		1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 11.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
906	6. Industrial & Miscellaneous (unaffiliated)												
	6.1 NAIC 1	20,288,820	107,789,823	79,173,690	19,906,819	20,892,563	X X X	248,051,715	11.880	232,064,238	12.172	178,493,080	69,558,638
	6.2 NAIC 2	10,428,124	174,077,408	98,807,331	33,806,998	23,492,756	X X X	340,612,617	16.313	297,116,398	15.584	257,882,081	82,730,530
	6.3 NAIC 3	2,328,177	36,202,921	23,644,736			X X X	62,175,834	2.978	27,074,391	1.420	29,283,506	32,892,324
	6.4 NAIC 4		5,627,753	1,501,472			X X X	7,129,225	0.341	3,895,412	0.204	1,953,630	5,175,594
	6.5 NAIC 5		250,113				X X X	250,113	0.012				250,113
	6.6 NAIC 6						X X X						
	6.7 Totals	33,045,121	323,948,018	203,127,229	53,713,817	44,385,319	X X X	658,219,504	31.525	560,150,438	29.381	467,612,296	190,607,198
	7. Hybrid Securities												
	7.1 NAIC 1					1,109,187	X X X	1,109,187	0.053	1,110,225	0.058		1,109,187
	7.2 NAIC 2		2,411,119		6,489,503	1,100,538	X X X	10,001,160	0.479	6,312,053	0.331	10,001,160	
	7.3 NAIC 3					199,659	X X X	199,659	0.010	199,646	0.010		199,659
	7.4 NAIC 4						X X X						
	7.5 NAIC 5						X X X						
	7.6 NAIC 6						X X X						
	7.7 Totals		2,411,119		6,489,503	2,409,384	X X X	11,310,006	0.542	7,621,925	0.400	10,001,160	1,308,845
	8. Parent, Subsidiaries and Affiliates												
	8.1 NAIC 1						X X X						
	8.2 NAIC 2						X X X						
	8.3 NAIC 3						X X X						
	8.4 NAIC 4						X X X						
	8.5 NAIC 5						X X X						
	8.6 NAIC 6						X X X						
	8.7 Totals						X X X						
	9. SVO Identified Funds												
	9.1 NAIC 1	X X X	X X X	X X X	X X X	X X X	1,425,345	1,425,345	0.068	1,459,913	0.077	1,425,345	
	9.2 NAIC 2	X X X	X X X	X X X	X X X	X X X							
	9.3 NAIC 3	X X X	X X X	X X X	X X X	X X X							
	9.4 NAIC 4	X X X	X X X	X X X	X X X	X X X							
	9.5 NAIC 5	X X X	X X X	X X X	X X X	X X X							
	9.6 NAIC 6	X X X	X X X	X X X	X X X	X X X							
	9.7 Totals	X X X	X X X	X X X	X X X	X X X	1,425,345	1,425,345	0.068	1,459,913	0.077	1,425,345	
	10. Unaffiliated Bank Loans												
	10.1 NAIC 1						X X X						
	10.2 NAIC 2		715,757	6,887,641			X X X	7,603,398	0.364	4,953,813	0.260	7,603,397	
	10.3 NAIC 3		26,867,577	38,177,419			X X X	65,044,996	3.115	25,223,674	1.323	64,485,694	559,292
	10.4 NAIC 4	42,866	23,743,512	44,524,630			X X X	68,311,008	3.272	21,150,345	1.109	67,843,743	467,259
	10.5 NAIC 5						X X X			113,870	0.006		
	10.6 NAIC 6						X X X						
	10.7 Totals	42,866	51,326,846	89,589,690			X X X	140,959,402	6.751	51,441,701	2.698	139,932,833	1,026,551

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

	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 11.7	Total from Col. 8 Prior Year	% From Col. 7 Prior Year	Total Publicly Traded	Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 44,394,179	184,970,647	219,236,683	319,799,492	718,311,118	1,425,345	1,488,137,465	71.273	X X X	X X X	1,406,016,682	82,120,782
11.2 NAIC 2	(d) 10,428,124	186,191,865	112,116,800	47,699,428	36,680,755		393,116,972	18.828	X X X	X X X	305,284,606	87,832,358
11.3 NAIC 3	(d) 2,328,177	65,194,759	61,822,155		1,645,706		130,990,797	6.274	X X X	X X X	97,339,508	33,651,274
11.4 NAIC 4	(d) 42,866	29,371,265	46,026,102				75,440,233	3.613	X X X	X X X	69,797,372	5,642,853
11.5 NAIC 5	(d)	250,113					250,113	0.012	X X X	X X X		250,113
11.6 NAIC 6	(d)						(c)		X X X	X X X		
11.7 Totals	57,193,346	465,978,649	439,201,740	367,498,920	756,637,579	1,425,345	(b) 2,087,935,580	100.000	X X X	X X X	1,878,438,169	209,497,380
11.8 Line 11.7 as a % of Col. 7	2.739	22.318	21.035	17.601	36.239	0.068	100.000	X X X	X X X	X X X	89.966	10.034
12. Total Bonds Prior Year												
12.1 NAIC 1	203,273,298	566,754,681	558,489,716	91,777,071	57,381,951	1,459,913	X X X	X X X	1,479,136,630	77.584	1,396,458,609	82,678,020
12.2 NAIC 2	9,739,963	154,933,029	153,903,953	18,394,157	10,207,447		X X X	X X X	347,178,549	18.210	274,305,394	72,873,155
12.3 NAIC 3	2,347,947	29,331,717	22,539,628	390,623	415,257		X X X	X X X	55,025,172	2.886	41,330,085	13,695,087
12.4 NAIC 4	1,654,419	11,945,808	11,445,529				X X X	X X X	25,045,757	1.314	21,400,345	3,645,412
12.5 NAIC 5		113,870					X X X	X X X	(c) 113,870	0.006	113,870	
12.6 NAIC 6							X X X	X X X	(c)			
12.7 Totals	217,015,627	763,079,105	746,378,826	110,561,852	68,004,655	1,459,913	X X X	X X X	(b) 1,906,499,977	100.000	1,733,608,303	172,891,675
12.8 Line 12.7 as a % of Col. 9	11.383	40.025	39.149	5.799	3.567	0.077	X X X	X X X	100.000	X X X	90.931	9.069
13. Total Publicly Traded Bonds												
13.1 NAIC 1	32,729,056	146,676,665	199,753,570	313,622,821	711,809,226	1,425,345	1,406,016,682	67.340	1,396,458,609	73.247	1,406,016,682	X X X
13.2 NAIC 2	10,428,124	130,148,863	85,678,009	43,202,397	35,827,221		305,284,614	14.621	274,305,394	14.388	305,284,614	X X X
13.3 NAIC 3	1,867,852	44,715,650	49,309,974		1,446,047		97,339,523	4.662	41,330,085	2.168	97,339,523	X X X
13.4 NAIC 4	42,866	25,597,143	44,157,371				69,797,380	3.343	21,400,345	1.122	69,797,380	X X X
13.5 NAIC 5		0					0	0.000	113,870	0.006	0	X X X
13.6 NAIC 6												X X X
13.7 Totals	45,067,898	347,138,321	378,898,924	356,825,218	749,082,494	1,425,345	1,878,438,199	89.966	1,733,608,303	90.931	1,878,438,199	X X X
13.8 Line 13.7 as a % of Col. 7	2.399	18.480	20.171	18.996	39.878	0.076	100.000	X X X	X X X	X X X	100.000	X X X
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	2.158	16.626	18.147	17.090	35.877	0.068	89.966	X X X	X X X	X X X	89.966	X X X
14. Total Privately Placed Bonds												
14.1 NAIC 1	11,665,124	38,293,982	19,483,113	6,176,671	6,501,892		82,120,782	3.933	82,678,020	4.337	X X X	82,120,782
14.2 NAIC 2		56,043,002	26,438,791	4,497,031	853,534		87,832,358	4.207	72,873,155	3.822	X X X	87,832,358
14.3 NAIC 3	460,325	20,479,109	12,512,181		199,659		33,651,274	1.612	13,695,087	0.718	X X X	33,651,274
14.4 NAIC 4		3,774,122	1,868,731				5,642,853	0.270	3,645,412	0.191	X X X	5,642,853
14.5 NAIC 5		250,113					250,113	0.012			X X X	250,113
14.6 NAIC 6											X X X	
14.7 Totals	12,125,448	118,840,328	60,302,816	10,673,702	7,555,085		209,497,380	10.034	172,891,675	9.069	X X X	209,497,380
14.8 Line 14.7 as a % of Col. 7	5.788	56.726	28.785	5.095	3.606		100.000	X X X	X X X	X X X	X X X	100.000
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.581	5.692	2.888	0.511	0.362		10.034	X X X	X X X	X X X	X X X	10.034

507

(a) Includes \$ 209,159,876 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

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

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

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$ 14,852,112; NAIC 2 \$ 0; NAIC 3 \$ 697,669; NAIC 4 \$ 0; NAIC 5 \$ 0; NAIC 6 \$ 0.

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	2	3	4	5	6	7	8	9	10	11	12
	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 11.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	1,394,790	12,432,369	15,740,494	15,533,983	3,006,980	X X X	48,108,616	2.304	24,976,881	1.310	48,108,615	
1.02 Residential Mortgage-Backed Securities				1,396,567	32,759,509	X X X	34,156,076	1.636	35,662,389	1.871	34,156,075	
1.03 Commercial Mortgage-Backed Securities						X X X						
1.04 Other Loan-Backed and Structured Securities						X X X						
1.05 Totals	1,394,790	12,432,369	15,740,494	16,930,550	35,766,489	X X X	82,264,692	3.940	60,639,270	3.181	82,264,691	
2. All Other Governments												
2.01 Issuer Obligations	15,893,245	32,684,653	5,493,055	246,557	9,077,130	X X X	63,394,640	3.036	66,661,351	3.497	49,433,574	13,961,066
2.02 Residential Mortgage-Backed Securities						X X X						
2.03 Commercial Mortgage-Backed Securities						X X X						
2.04 Other Loan-Backed and Structured Securities						X X X						
2.05 Totals	15,893,245	32,684,653	5,493,055	246,557	9,077,130	X X X	63,394,640	3.036	66,661,351	3.497	49,433,574	13,961,066
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations		448,737	500,000	1,643,932	3,712,541	X X X	6,305,210	0.302	4,639,525	0.243	6,305,210	
3.02 Residential Mortgage-Backed Securities						X X X						
3.03 Commercial Mortgage-Backed Securities						X X X						
3.04 Other Loan-Backed and Structured Securities						X X X						
3.05 Totals		448,737	500,000	1,643,932	3,712,541	X X X	6,305,210	0.302	4,639,525	0.243	6,305,210	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	176,671	2,860,925	4,751,779	20,078,903	18,247,654	X X X	46,115,932	2.209	37,784,424	1.982	46,115,932	
4.02 Residential Mortgage-Backed Securities						X X X						
4.03 Commercial Mortgage-Backed Securities						X X X						
4.04 Other Loan-Backed and Structured Securities						X X X						
4.05 Totals	176,671	2,860,925	4,751,779	20,078,903	18,247,654	X X X	46,115,932	2.209	37,784,424	1.982	46,115,932	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01 Issuer Obligations	5,499,627	31,165,536	62,751,792	155,196,722	163,211,617	X X X	417,825,294	20.011	444,531,426	23.317	415,231,573	2,593,720
5.02 Residential Mortgage-Backed Securities		445,230	1,183,767	98,299,903	476,732,700	X X X	576,661,600	27.619	594,572,787	31.187	576,661,600	
5.03 Commercial Mortgage-Backed Securities	1,141,026	8,255,216	54,758,968	12,899,033	1,761,963	X X X	78,816,206	3.775	72,325,315	3.794	78,816,206	
5.04 Other Loan-Backed and Structured Securities			1,304,966	2,000,000	1,332,782	X X X	4,637,748	0.222	4,671,902	0.245	4,637,748	
5.05 Totals	6,640,653	39,865,982	119,999,493	268,395,658	643,039,062	X X X	1,077,940,848	51.627	1,116,101,430	58.542	1,075,347,127	2,593,720
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	33,045,121	323,948,018	203,127,229	52,141,574	44,385,319	X X X	656,647,261	31.450	558,482,135	29.294	466,821,291	189,825,960
6.02 Residential Mortgage-Backed Securities						X X X						
6.03 Commercial Mortgage-Backed Securities						X X X						
6.04 Other Loan-Backed and Structured Securities				1,572,243		X X X	1,572,243	0.075	1,668,303	0.088	791,005	781,238
6.05 Totals	33,045,121	323,948,018	203,127,229	53,713,817	44,385,319	X X X	658,219,504	31.525	560,150,438	29.381	467,612,296	190,607,198
7. Hybrid Securities												
7.01 Issuer Obligations		2,411,119		6,489,503	2,409,384	X X X	11,310,006	0.542	7,621,925	0.400	10,001,160	1,308,845
7.02 Residential Mortgage-Backed Securities						X X X						
7.03 Commercial Mortgage-Backed Securities						X X X						
7.04 Other Loan-Backed and Structured Securities						X X X						
7.05 Totals		2,411,119		6,489,503	2,409,384	X X X	11,310,006	0.542	7,621,925	0.400	10,001,160	1,308,845
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						X X X						
8.02 Residential Mortgage-Backed Securities						X X X						
8.03 Commercial Mortgage-Backed Securities						X X X						
8.04 Other Loan-Backed and Structured Securities						X X X						
8.05 Affiliated Bank Loans – Issued						X X X						
8.06 Affiliated Bank Loans – Acquired						X X X						
8.07 Totals						X X X						

NONE

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

	1	2	3	4	5	6	7	8	9	10	11	12
Distribution by Type	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 11.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	X X X	X X X	X X X	X X X	X X X	1,425,345	1,425,345	0.068	1,459,913	0.0008	1,425,345	
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						X X X						
10.02 Unaffiliated Bank Loans - Acquired	42,866	51,326,846	89,589,690			X X X	140,959,402	6.751	51,441,701		139,932,850	1,026,551
10.03 Totals	42,866	51,326,846	89,589,690			X X X	140,959,402	6.751	51,441,701		139,932,850	1,026,551
11. Total Bonds Current Year												
11.01 Issuer Obligations	56,009,454	405,951,357	292,364,349	251,331,174	244,050,625	X X X	1,249,706,959	59.854	X X X	X X X	1,042,017,355	207,689,592
11.02 Residential Mortgage-Backed Securities		445,230	1,183,767	99,696,470	509,492,209	X X X	610,817,676	29.255	X X X	X X X	610,817,675	
11.03 Commercial Mortgage-Backed Securities	1,141,026	8,255,216	54,758,968	12,899,033	1,761,963	X X X	78,816,206	3.775	X X X	X X X	78,816,206	
11.04 Other Loan-Backed and Structured Securities			1,304,966	3,572,243	1,332,782	X X X	6,209,991	0.297	X X X	X X X	5,428,753	781,238
11.05 SVO - Identified Securities	X X X	X X X	X X X	X X X	X X X	1,425,345	1,425,345	0.068	X X X	X X X	1,425,345	
11.06 Affiliated Bank Loans						X X X			X X X	X X X		
11.07 Unaffiliated Bank Loans	42,866	51,326,846	89,589,690			X X X	140,959,402	6.751	X X X	X X X	139,932,850	1,026,551
11.08 Totals	57,193,346	465,978,649	439,201,740	367,498,920	756,637,579	1,425,345	2,087,935,580	100.000	X X X	X X X	1,878,438,186	209,497,380
11.09 Line 11.08 as a % of Col. 7	2.739	22.318	21.035	17.601	36.239	0.068	100.000	X X X	X X X	X X X	89.966	10.034
12. Total Bonds Prior Year												
12.01 Issuer Obligations	76,667,081	381,801,356	550,934,584	71,163,596	64,131,051	X X X	X X X	X X X	1,144,697,667	60.042	972,627,480	172,070,188
12.02 Residential Mortgage-Backed Securities	137,502,828	337,371,962	117,789,533	34,346,465	3,224,388	X X X	X X X	X X X	630,235,176	33.057	630,235,176	
12.03 Commercial Mortgage-Backed Securities	2,599,310	17,996,508	46,195,791	4,884,490	649,216	X X X	X X X	X X X	72,325,315	3.794	72,325,315	
12.04 Other Loan-Backed and Structured Securities	246,409	1,920,442	4,006,053	167,301		X X X	X X X	X X X	6,340,205	0.333	5,518,718	821,487
12.05 SVO - Identified Securities	X X X	X X X	X X X	X X X	X X X	1,459,913	X X X	X X X	1,459,913	0.077	1,459,913	
12.06 Affiliated Bank Loans						X X X	X X X	X X X				
12.07 Unaffiliated Bank Loans		23,988,836	27,452,866			X X X	X X X	X X X	51,441,701	0.027	51,441,701	
12.08 Totals	217,015,627	763,079,105	746,378,826	110,561,852	68,004,655	1,459,913	X X X	X X X	1,906,499,977	100.000	1,733,608,303	172,891,675
12.09 Line 12.08 as a % of Col. 9	11.383	40.025	39.149	5.799	3.567	0.077	X X X	X X X	100.000%	X X X	90.931	9.069
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	43,884,006	287,111,029	233,088,084	241,438,709	236,495,540	X X X	1,042,017,368	49.907	972,627,480	51.016	1,042,017,368	X X X
13.02 Residential Mortgage-Backed Securities		445,230	1,183,767	99,696,470	509,492,209	X X X	610,817,676	29.255	630,235,176	33.057	610,817,676	X X X
13.03 Commercial Mortgage-Backed Securities	1,141,026	8,255,216	54,758,968	12,899,033	1,761,963	X X X	78,816,206	3.775	72,325,315	3.794	78,816,206	X X X
13.04 Other Loan-Backed and Structured Securities			1,304,966	2,791,005	1,332,782	X X X	5,428,753	0.260	5,518,718	0.289	5,428,753	X X X
13.05 SVO - Identified Securities	X X X	X X X	X X X	X X X	X X X	1,425,345	1,425,345	0.068	1,459,913	0.077	1,425,345	X X X
13.06 Affiliated Bank Loans						X X X						X X X
13.07 Unaffiliated Bank Loans	42,866	51,326,846	88,563,139			X X X	139,932,851	6.702	51,441,701	2.698	139,932,851	X X X
13.08 Totals	45,067,898	347,138,321	378,898,924	356,825,218	749,082,494	1,425,345	1,878,438,199	89.966	1,733,608,303	90.931	1,878,438,199	X X X
13.09 Line 13.08 as a % of Col. 7	2.399	18.480	20.171	18.996	39.878	0.076	100.000	X X X	X X X	X X X	100.000	X X X
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	2.158	16.626	18.147	17.090	35.877	0.068	89.966	X X X	X X X	X X X	89.966	X X X
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	12,125,448	118,840,328	59,276,265	9,892,465	7,555,085	X X X	207,689,592	9.947	172,070,188	9.025	X X X	207,689,592
14.02 Residential Mortgage-Backed Securities						X X X					X X X	
14.03 Commercial Mortgage-Backed Securities						X X X					X X X	
14.04 Other Loan-Backed and Structured Securities				781,238		X X X	781,238	0.037	821,487	0.043	X X X	781,238
14.05 SVO - Identified Securities	X X X	X X X	X X X	X X X	X X X						X X X	
14.06 Affiliated Bank Loans						X X X					X X X	
14.07 Unaffiliated Bank Loans			1,026,551			X X X	1,026,551	0.049			X X X	1,026,551
14.08 Totals	12,125,448	118,840,328	60,302,816	10,673,702	7,555,085		209,497,380	10.034	172,891,675	9.069	X X X	209,497,380
14.09 Line 14.08 as a % of Col. 7	5.788	56.726	28.785	5.095	3.606		100.000	X X X	X X X	X X X	X X X	100.000
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	0.581	5.692	2.888	0.511	0.362		10.034	X X X	X X X	X X X	X X X	10.034

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-Term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	21,699,809	21,699,809			
2. Cost of short-term investments acquired	59,771,717	59,771,717			
3. Accrual of discount	3,302	3,302			
4. Unrealized valuation increase (decrease)	(1,305)	(1,305)			
5. Total gain (loss) on disposals	(23,604)	(23,604)			
6. Deduct consideration received on disposals	65,695,690	65,695,690			
7. Deduct amortization of premium	247,984	247,984			
8. Total foreign exchange change in book/adjusted carrying value	43,536	43,536			
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)	15,549,781	15,549,781			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	15,549,781	15,549,781			

SI10

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

- NONE Schedule DB - Part A and B Verification**
- NONE Schedule DB - Part C - Section 1**
- NONE Schedule DB - Part C - Section 2**
- NONE Schedule DB - Verification**

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS
(Cash Equivalents)

	1	2	3	4
	Total	Bonds	Money Market Mutual Funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year	72,868,927	1,227,012	71,641,915	
2. Cost of cash equivalents acquired	882,525,535		882,525,535	
3. Accrual of discount				
4. Unrealized valuation increase (decrease)				
5. Total gain (loss) on disposals				
6. Deduct consideration received on disposals	903,715,881		903,715,881	
7. Deduct amortization of premium				
8. Total foreign exchange change in book/adjusted carrying value	(11,517)		(11,517)	
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)	51,667,064	1,227,012	50,440,052	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	51,667,064	1,227,012	50,440,052	

(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

[illegible]

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

[illegible]

E02

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 Improvements and Changes i Encumbrances	Book/ Adjusted Carrying Value Less Encumbrance Prior Year	Current Year' Depreciation	Current Year's Other -Than- Temporary Impairment Recognized	Current Year's Change in Encumbrance	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Valu Less Encumbrance 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 Encumbrance	Taxes, Repairs, and Expenses Incurred
117 NW 8th Street	Oklahoma City	OK	01/21/2021	Tiger Tail 1234, LLC	112,083		89,228							700,000		610,772	610,772		
46 White Owl Way	Victor	ID	08/26/2021	McCormick, Beavers, Emery	16,183		16,183							92,713		76,530	76,530		
61 White Owl Way	Victor	ID	07/14/2021	Alejandro Juarez	45,183		45,183							88,389		43,206	43,206		
68 Teal	Victor	ID	08/16/2021	Benjamin Gavelda	16,183		16,183							88,269		72,086	72,086		
0199999 Property disposed					189,632		166,777							969,371		802,594	802,594		
E03																			
0399999 Totals					189,632		166,777							969,371		802,594	802,594		

NONE Schedule B - Part 1

NONE Schedule B - Part 2

NONE Schedule B - Part 3

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identificatio	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Adminiatrative Symbol	Date Originally Acquired	Type and Strateg	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentag of Ownership
	Benchmark Title Agency, LLC		White Springs	NY	Thomas N. DeCaro		12/31/2021		3,000,000		207,030	(2,792,970)							35.000
	eRecording Partners Network, LLC		Minneapolis	MN	Old Republic Title Tech Co., Inc		06/15/2018		729,533		145,907	145,907							20.000
	First American Exchange Company, LLC		Santa Ana	CA	Undefined		12/31/2003		8,632,326		9,048,033	8,146,629							100.000
	Judicial Title Insurance Agency, LLC		Ryebrook	NY	Undefined		09/22/2010		1,206,544										20.000
	Orange Coast Title Company		Santa Ana	CA	Undefined		12/31/2003		17,593,620		17,990,645	8,482,523							37.630
	Security 1st Title LLC		Topeka	KS	Undefined		12/31/2009		5,850,794			(407,247)					875,000		20.000
	Title Security Agency, LLC		Tuscon	AZ	Undefined		06/02/2014		44,493,091		23,117,421	6,981,517							100.000
	Watermark Title Agency		Minnetonka	MN	Viking Holdco, LLC		11/30/2021		25,100,000		2,523,576	(22,576,424)							100.000
2699999	Joint Venture, Partnership or Limited Liability Interests - Other - Affiliated								106,605,908		53,032,612	(2,020,065)					875,000		X X X
256141-AA-0	DOCTORS CO		Undefined	CA	DOCTORS CO	2.A FE	02/26/2015		897,007	841,728	823,468		(12,315)				52,000		
575767-AM-0	MASSACHUSETTS MUTUAL LIFE INSURANCE CO		Undefined	MA	MASSACHUSETTS MUTUAL LIFE INSUR	1.D FE	02/28/2019		500,000	622,170	500,000						25,385		
575767-AN-8	MASSACHUSETTS MUTUAL LIFE INSURANCE CO		Undefined	MA	MASSACHUSETTS MUTUAL LIFE INSUR	1.D FE	10/04/2019		1,782,104	1,989,404	1,782,216		48				66,712		
668138-AC-4	NORTHWESTERN MUTUAL LIFE INSURANCE CO		Undefined	WI	NORTHWESTERN MUTUAL LIFE INSUR	1.C FE	09/17/2019		1,444,572	1,570,520	1,443,902		(306)				51,475		
694475-AA-2	PACIFIC LIFE INSURANCE CO		Undefined	CA	PACIFIC LIFE INSURANCE CO	1.F FE	08/04/2015		1,814,363	2,065,428	1,717,193		(17,482)				111,000		
2799999	Surplus Debentures - Unaffiliated								6,438,046	7,089,250	6,266,779		(30,055)				306,572		X X X
	Foundation Title		Santa Ana	CA	Foundation Title		06/11/2020		782,048		511,365						36,845		
	Vertical Made, Inc.		Chicago	IL	Verical Made, Inc.		09/21/2020		1,500,000		1,500,000						75,000		
2999999	Collateral Loans - Unaffiliated								2,282,048		2,011,365						111,845		X X X
	FAF Int. Property Serv. (Aus) #9		Australia	AU	FAF International Holdings B.V.		05/31/2017		3,858,250		3,635,250					(223,000)	281,162		
3099999	Collateral Loans - Affiliated								3,858,250		3,635,250					(223,000)	281,162		X X X
	Cash Surrender Values-Officers		Santa Ana	CA	Miscellaneous		01/01/1995		2,202,430		2,354,835		(2,367,913)						
	Morgan Stanley Prime Property Fund		New York	NY	Morgan Stanley		10/31/2006		2,713,010	4,889,300	2,713,010						169,545		
4699999	Any Other Class of Assets - Unaffiliated								4,915,440	4,889,300	5,067,845		(2,367,913)				169,545		X X X
4899999	Subtotal Unaffiliated								13,635,534	11,978,550	13,345,989		(2,397,968)				587,962		X X X

SCHEDULE BA - PART 1

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

[illegible]

1.	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:
----	---

Line Number					
1A	1A		1B \$	1C \$	1,443,902
1B	2A	823,468	2B \$	2C \$	1D \$ 2,282,216
1C	3A		3B \$	3C \$	1E \$
1D	4A		4B \$	4C \$	1F \$ 1,717,193
1E	5A		5B \$	5C \$	1G \$
1F	6				

SCHEDULE BA - PART 2

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

[illegible]

E08

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Year

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Ident- ification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	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 Change in B./A.C.V. (9 + 10 - 11 + 12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
575767-AQ-1	MASSACHUSETTS MUTUAL LIFE																		
636792-AB-9	INSURANCE CO	Springfield	MA	MASSACHUSETTS MUTUAL LIF	04/23/2020	04/28/2021	2,138,025		(603)			(603)		2,137,422	2,052,993		(84,429)	(84,429)	37,477
	NATIONAL LIFE INSURANCE CO	Montpelier	VT	NATIONAL LIFE INSURANCE CO	04/23/2019	04/12/2021	1,231,580		40			40		1,231,619	1,305,488		73,868	73,868	48,307
638671-AN-7	NATIONWIDE MUTUAL INSURANCE																		
	CO	Columbus	OH	NATIONWIDE MUTUAL INSURA	04/27/2020	04/28/2021	3,066,653		(413)			(413)		3,066,240	3,221,310		155,070	155,070	65,250
878091-BG-1	TEACHERS INSURANCE AND																		
	ANNUITY ASSOCIATION OF AMER	New York	NY	TEACHERS INSURANCE AND A	05/04/2020	05/05/2021	1,213,076		(102)			(102)		1,212,975	1,204,416		(8,559)	(8,559)	18,920
2799999	Surplus Debentures - Unaffiliated						7,649,334		(1,078)			(1,078)		7,648,256	7,784,207		135,950	135,950	169,954
E99	Foundation Title	Santa Ana	CA	Foundation Title	06/11/2020	12/31/2021	782,048								270,683				
	Title Alliance Campbell	Media	PA	Title Alliance	08/15/2019	06/30/2021	1,500,000								1,500,000				37,575
	Title Alliance-Tranche A	Media	PA	Title Alliance	08/15/2019	06/30/2021	1,685,573								1,685,573				45,348
	Title Alliance-Tranche B	Media	PA	Title Alliance	08/15/2019	06/30/2021	2,500,000								2,500,000				54,167
2999999	Collateral Loans - Unaffiliated						6,467,621								5,956,256				137,090
	FAF Int. Property Serv. (Aus) #9b	Santa Ana	CA	FAF International Holdings B. V.	05/10/2018	09/30/2021	733,067						(38,760)		694,307				34,860
3099999	Collateral Loans - Affiliated						733,067						(38,760)		694,307				34,860
	Offerpad, Inc.	Chandler	AZ	Loan Repayment	06/30/2021	09/30/2021									55,000,000				800,078
3199999	Non-collateral Loans - Unaffiliated														55,000,000				800,078
	American Data Exchange	Santa Ana	CA	ADEC	06/30/2016	03/31/2021	1,000,000								1,000,000				949
	SUSA Financial, Inc	Dallas	TX	SUSA Financial, Inc	10/21/2020	09/30/2021	90,000,000								90,000,000				662,270
3299999	Non-collateral Loans - Affiliated						91,000,000								91,000,000				663,219
4899999	Subtotal Unaffiliated						14,116,955		(1,078)			(1,078)		7,648,256	68,740,463		135,950	135,950	1,107,122
4999999	Subtotal Affiliated						91,733,067						(38,760)		91,694,307				698,079
5099999	Totals						105,850,022		(1,078)			(1,078)	(38,760)	7,648,256	160,434,770		135,950	135,950	1,805,201

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Adminiattrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
912810-SN-9	UNITED STATES TREASURY				1.A	193,740	85.328	213,320	250,000	194,544			804		1.250	2.322	MN	406	1,563	05/28/2021	05/15/2050
912810-SP-4	UNITED STATES TREASURY				1.A	1,702,820	88.016	1,738,316	1,975,000	1,703,860			1,039		1.375	2.008	FA	10,257		11/04/2021	08/15/2050
912810-ST-6	UNITED STATES TREASURY				1.A	5,171,348	91.426	4,982,717	5,450,000	5,182,159			10,775		1.375	1.679	MN	9,729	74,938	02/09/2021	11/15/2040
912810-SW-9	UNITED STATES TREASURY				1.A	6,241,119	99.293	6,454,045	6,500,000	6,249,975			8,856		1.875	2.121	FA	46,034	60,938	02/26/2021	02/15/2041
912810-TC-2	UNITED STATES TREASURY				1.A	4,102,188	101.469	4,058,760	4,000,000	4,101,849			(338)		2.000	1.846	MN	10,387		12/02/2021	11/15/2041
912828-5V-8	UNITED STATES TREASURY	SD			1.A	149,906	100.080	150,120	150,000	149,999			32		2.500	2.521	JJ	1,732	3,750	01/24/2019	01/15/2022
912828-SF-8	UNITED STATES TREASURY	SD			1.A	660,612	100.227	666,510	665,000	664,926			598		2.000	2.092	FA	5,024	13,300	09/05/2013	02/15/2022
912828-Y9-5	UNITED STATES TREASURY				1.A	276,213	102.891	282,950	275,000	275,860			(179)		1.875	1.804	JJ	2,158	5,156	01/01/2020	07/31/2026
912828-ZR-4	UNITED STATES TREASURY	SD			1.A	579,366	99.986	579,914	580,000	579,865			328		0.125	0.182	MN	64	500	06/23/2020	05/31/2022
91282C-BA-8	UNITED STATES TREASURY	SD			1.A	209,787	98.852	207,589	210,000	209,858			71		0.125	0.160	JD	12	263	01/05/2021	12/15/2023
91282C-BH-3	UNITED STATES TREASURY	SD			1.A	89,817	96.770	87,085	90,000	89,850			33		0.375	0.416	JJ	141	169	02/01/2021	01/31/2026
91282C-BL-4	UNITED STATES TREASURY				1.A	15,695,613	97.160	15,982,820	16,450,000	15,740,494			44,880		1.125	1.636	FA	69,901	92,531	05/17/2021	02/15/2031
91282C-BV-2	UNITED STATES TREASURY				1.A	2,302,426	99.016	2,277,368	2,300,000	2,301,881			(544)		0.375	0.339	AO	1,848	4,313	04/30/2021	04/15/2024
91282C-CP-4	UNITED STATES TREASURY	SD			1.A	766,872	97.238	748,757	770,000	767,127			255		0.625	0.708	JJ	2,014		07/28/2021	07/31/2026
91282C-CW-9	UNITED STATES TREASURY	SD			1.A	5,114,971	97.820	5,018,166	5,130,000	5,115,876			905		0.750	0.810	FA	13,073		09/10/2021	08/31/2026
91282C-CZ-2	UNITED STATES TREASURY	SD			1.A	3,670,973	98.215	3,624,532	3,690,000	3,671,917			943		0.875	0.981	MS	8,249		09/30/2021	09/30/2026
93878Y-BT-5	WASHINGTON D C MET AREA TRAN AUTH DEDICA			2	1.A	1,118,204	118.813	1,104,961	930,000	1,108,576			(9,628)		4.000	1.800	JJ	20,977		05/26/2021	07/15/2046
0199999	U.S. Government - Issuer Obligations					48,045,975	X X X	48,177,930	49,415,000	48,108,616			58,830		X X X	X X X	X X X	202,006	257,421	X X X	X X X
36202E-AZ-2	G2 003624 - RMBS			4	1.A	35,411	115.436	36,558	31,670	33,221			(343)		5.500	3.406	MON	145	1,742	06/28/2012	10/20/2034
36202E-CA-5	G2 003665 - RMBS			4	1.A	144,295	112.626	145,345	129,051	136,030			3,570		5.500	3.214	MON	591	7,098	06/28/2012	01/20/2035
36202F-GW-0	G2 004713 - RMBS			4	1.A	579,217	108.618	564,720	519,914	544,864			(258)		4.500	3.374	MON	1,950	23,396	08/30/2012	06/20/2040
36202F-XE-1	G2 005177 - RMBS			4	1.A	230,024	115.486	236,722	204,979	215,171			(1,978)		5.500	3.523	MON	939	11,274	09/07/2012	09/20/2041
36225E-LT-7	G2 082137 - RMBS			4	1.A	22,867	103.983	23,807	22,895	22,214			(212)		1.625	2.403	MON	31	491	09/26/2008	08/20/2038
3622A2-SC-7	G2 784115 - RMBS			4	1.A	1,442,468	104.680	1,537,299	1,468,570	1,438,799			(6,008)		3.000	3.547	MON	3,671	44,057	12/19/2018	02/20/2046
3622A2-3X-8	G2 784414 - RMBS			4	1.A	3,260,240	110.087	3,576,109	3,248,439	3,254,701			(706)		3.500	3.397	MON	9,475	113,695	12/18/2018	05/20/2047
3622A2-6H-0	G2 784472 - RMBS			4	1.A	3,039,488	107.339	3,255,815	3,033,208	3,036,264			(238)		3.500	3.428	MON	8,847	106,162	12/18/2018	02/20/2048
3622A2-6S-6	G2 784481 - RMBS			4	1.A	2,234,901	106.796	2,385,666	2,233,853	2,233,635			(48)		3.500	3.468	MON	6,515	78,185	12/18/2018	04/20/2048
36194C-SJ-3	G2 AT4121 - RMBS			4	1.A	2,842,013	106.085	3,013,537	2,840,682	2,841,008			(159)		3.500	3.468	MON	8,285	99,424	12/18/2018	06/20/2046
36179M-C4-0	G2 MA0091 - RMBS			4	1.A	597,084	113.110	604,266	534,229	558,198			(5,045)		5.000	3.240	MON	2,226	26,711	08/30/2012	05/20/2042
36179Q-3H-2	G2 MA2600 - RMBS			4	1.A	1,337,326	104.899	1,425,958	1,359,362	1,332,222			(5,854)		3.000	3.484	MON	3,398	40,781	12/19/2018	02/20/2045
36179R-F9-5	G2 MA2892 - RMBS			4	1.A	1,599,504	105.858	1,682,948	1,589,816	1,599,299			(48)		3.500	3.315	MON	4,637	55,644	12/20/2018	06/20/2045
36179R-S8-3	G2 MA3243 - RMBS			4	1.A	1,443,056	104.418	1,533,100	1,468,234	1,438,141			(6,469)		3.000	3.494	MON	3,671	44,047	12/19/2018	11/20/2045
36179S-UU-9	G2 MA4195 - RMBS			4	1.A	665,662	104.419	681,135	652,310	665,809			(46)		3.000	2.419	MON	1,631	19,569	06/21/2019	01/20/2047
36179T-G3-3	G2 MA4718 - RMBS			4	1.A	1,172,906	104.356	1,199,814	1,149,732	1,172,974			(75)		3.000	2.435	MON	2,874	34,492	06/21/2019	09/20/2047
36179T-LR-4	G2 MA4836 - RMBS			4	1.A	1,243,054	104.415	1,326,962	1,270,854	1,234,779			(9,581)		3.000	3.769	MON	3,177	38,126	12/18/2018	11/20/2047
36295K-JX-2	GN 672678 - RMBS			4	1.A	62,849	115.827	65,398	56,462	59,811			(553)		5.500	3.855	MON	259	3,105	06/28/2012	04/15/2038
3620AC-3Z-5	GN 726316 - RMBS			4	1.A	55,498	115.004	56,884	49,462	52,236			(27)		5.000	3.496	MON	206	2,473	07/13/2012	09/15/2039
36241K-K8-0	GN 782119 - RMBS			4	1.A	54,482	116.158	55,912	48,135	51,910			(163)		6.000	3.665	MON	241	2,888	06/28/2012	08/15/2036
36241K-XF-0	GN 782478 - RMBS			4	1.A	90,046	114.367	93,277	81,559	88,923			(222)		5.000	2.508	MON	340	4,078	06/26/2012	11/15/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n B o n d C H A R		NAIC Designation, NAIC Designation Modifier and SVO Adminiatriative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
36241L-T7-1	GN 783274 - RMBS		4		1.A	207,746	114.142	204,860	179,478	192,187		(1,118)			6.000	3.580	MON	897	10,769	07/13/2012	04/15/2036
36177X-CN-6	GN AA0977 - RMBS		4		1.A	10,933	105.781	10,637	10,056	10,763		(52)			3.500	1.773	MON	29	352	07/16/2012	05/15/2042
38379E-V9-0	GNR 2014-132 AJ - CMO/RMBS		4		1.A	878,728	101.281	898,552	887,184	879,025		(45)			2.250	2.680	MON	1,663	19,962	06/19/2019	10/20/2043
38381X-EU-6	GNR 2019-090 GY - CMO/RMBS		4		1.A	1,754,409	107.337	1,769,240	1,648,300	1,754,119		(290)			3.000	2.632	MON	4,121	4,121	11/23/2021	07/20/2049
38382A-5Y-7	GNR 2019-136 P - CMO/RMBS		4		1.A	1,531,307	99.379	1,513,760	1,523,214	1,531,453		146			1.500	1.260	MON	1,904	11,424	06/03/2021	10/20/2045
38382R-BV-9	GNR 2021-058 VL - CMO/RMBS		4		1.A	1,572,310	109.497	1,581,066	1,443,935	1,571,677		(633)			3.000	2.494	MON	3,610	3,610	11/04/2021	03/20/2051
38382W-AC-1	GNR 2021-122 LD - CMO/RMBS		4		1.A	2,109,725	109.714	2,115,959	1,928,616	2,108,977		(748)			3.000	2.511	MON	4,822	4,822	11/04/2021	07/20/2051
38382X-A4-7	GNR 2021-138 LP - CMO/RMBS		4		1.A	1,010,000	88.515	1,019,525	1,151,817	1,010,781		781			1.500	2.297	MON	1,440	1,440	11/04/2021	08/20/2051
38383A-ZN-7	GNR 2021-160 LG - CMO/RMBS		4		1.A	3,087,209	101.950	3,047,402	2,989,128	3,086,885		(324)			2.500	2.346	MON	6,227	6,227	11/09/2021	09/20/2051
0299999	U.S. Government - Residential Mortgage-Backed Securities					34,314,758	X X X	35,662,233	33,755,144	34,156,076		(36,746)			X X X	X X X	X X X	87,822	820,165	X X X	X X X
0599999	Subtotals – U.S. Governments					82,360,733	X X X	83,840,163	83,170,144	82,264,692		22,084			X X X	X X X	X X X	289,828	1,077,586	X X X	X X X
05330G-AA-2	AUTORIDAD DEL CANAL DE PANAMA		C 1		1.G FE	245,580	121.771	304,428	250,000	246,557		190			4.950	5.097	JJ	5,225	12,375	09/24/2015	07/29/2035
085209-AH-7	BERMUDA, GOVERNMENT OF (GOVERNMENT)		C 1,2		1.F FE	747,893	99.875	749,063	750,000	747,964		47			3.375	3.390	FA	9,211	25,313	08/17/2020	08/20/2050
105756-BV-1	BRAZIL, FEDERATIVE REPUBLIC OF (GOVERNME		C 1		3.C FE	197,700	105.875	211,750	200,000	198,994		305			4.250	4.430	JJ	4,108	8,500	06/07/2017	01/07/2025
105756-CB-4	BRAZIL, FEDERATIVE REPUBLIC OF (GOVERNME		C 1,2		3.C FE	415,099	88.851	378,505	426,000	378,505	(36,925)	173			4.750	4.914	JJ	9,387	20,235	11/05/2019	01/14/2050
110709-BL-5	BRITISH COLUMBIA, PROVINCE OF				1.B FE	319,843	105.120	249,662	237,501	248,018		(16,524)		2,382	8.750	1.685	FA	7,686	20,753	06/26/2017	08/19/2022
110709-GB-2	BRITISH COLUMBIA, PROVINCE OF				1.B FE	804,734	101.860	806,400	791,672	793,115		(1,476)		6,778	2.700	2.507	JD	820	21,601	04/10/2013	12/18/2022
11070T-AF-5	BRITISH COLUMBIA, PROVINCE OF				1.B FE	5,210,873	104.881	5,230,987	4,987,531	5,115,089		(35,458)		44,137	2.850	2.080	JD	5,452	143,646	03/21/2019	06/18/2025
11070T-AJ-7	BRITISH COLUMBIA, PROVINCE OF				1.B FE	5,186,775	103.413	5,321,483	5,145,865	5,171,846		(5,530)		44,135	2.300	2.181	JD	4,540	119,605	03/21/2019	06/18/2026
13509P-EF-6	CANADA HOUSING TRUST NO 1				1.A FE	5,332,592	104.014	5,286,555	5,082,532	5,203,005		(47,896)		45,088	2.900	1.906	JD	6,865	148,951	03/21/2019	06/15/2024
13509P-GM-9	CANADA HOUSING TRUST NO 1				1.A FE	5,325,788	102.006	5,321,761	5,217,116	5,255,431		(25,985)		45,179	2.350	1.836	JD	5,710	123,898	03/21/2019	06/15/2023
168863-DL-9	CHILE, GOVERNMENT OF		C 2		1.F FE	3,918,750	104.000	3,900,000	3,750,000	3,911,800		(3,559)			3.500	3.262	JJ	56,875	131,250	12/12/2019	01/25/2050
195325-BQ-7	COLOMBIA, REPUBLIC OF (GOVERNMENT)		C 1,2		3.A FE	942,750	103.201	928,809	900,000	914,558		(6,434)			4.000	3.216	FA	12,500	36,000	06/08/2017	02/26/2024
200447-AF-7	COMISION FEDERAL DE ELECTRICIDAD		C 1		2.B FE	2,532,990	110.626	2,544,398	2,300,000	2,508,108		(24,882)			4.750	2.846	FA	38,844	54,625	04/28/2021	02/23/2027
219868-BZ-8	CORPORACION ANDINA DE FOMENTO		C		1.E FE	3,942,900	101.603	3,962,517	3,900,000	3,914,621		(14,085)			2.750	2.373	JJ	52,135	107,250	12/13/2019	01/06/2023
P3143N-AY-0	CORPORACION NACIONAL DEL COBRE DE CHILE		D 1,2		1.G FE	982,370	106.759	1,067,590	1,000,000	989,388		1,674			3.625	3.838	FA	15,104	36,250	07/25/2017	08/01/2027
279158-AE-9	ECOPETROL SA		C 1		3.A FE	504,350	110.500	552,500	500,000	504,238		(78)			7.375	7.297	MS	10,550	36,875	11/14/2019	09/18/2043
445545-AH-9	HUNGARY (GOVERNMENT)		C		2.B FE	2,238,000	104.924	2,098,480	2,000,000	2,055,073		(46,938)			5.375	2.897	FA	38,819	107,500	11/30/2017	02/21/2023
46513Y-JJ-8	ISRAEL, STATE OF (GOVERNMENT)		C		1.E FE	1,978,375	122.388	2,080,596	1,700,000	1,965,623		(6,416)			4.125	3.233	JJ	31,946	70,125	12/18/2019	01/17/2048
91086Q-AZ-1	MEXICO (UNITED MEXICAN STATES) (GOVERNME		C 1		2.B FE	1,569,000	115.251	1,728,765	1,500,000	1,569,000				5.750	5.495	AO	18,927	86,250	06/24/2014	10/12/2110	
P8S091-DN-1	PANAMA, REPUBLIC OF (GOVERNMENT)		D		2.B FE	3,673,313	106.110	3,634,268	3,425,000	3,640,864		(32,449)			3.750	2.202	AO	26,401	64,219	04/23/2021	04/17/2026
857524-AC-6	POLAND, REPUBLIC OF (GOVERNMENT)		C		1.G FE	215,250	105.724	211,448	200,000	204,463		(2,077)			4.000	2.875	JJ	3,533	8,000	06/14/2016	01/22/2024
M8489S-AH-0	QATAR, STATE OF (GOVERNMENT)		D 1		1.D FE	1,993,460	114.820	2,296,400	2,000,000	1,995,559		596			4.500	4.541	AO	17,000	90,000	04/12/2018	04/23/2028
836205-AQ-7	SOUTH AFRICA, REPUBLIC OF (GOVERNMENT)		C		3.C FE	1,042,500	105.188	1,051,880	1,000,000	1,010,709		(4,925)			4.665	4.113	JJ	21,252	46,650	08/27/2014	01/17/2024
0699999	All Other Governments - Issuer Obligations					49,320,885	X X X	49,918,245	47,263,217	48,542,528	(36,925)	(271,727)		187,699	X X X	X X X	X X X	402,890	1,519,871	X X X	X X X
1099999	Subtotals – All Other Governments					49,320,885	X X X	49,918,245	47,263,217	48,542,528	(36,925)	(271,727)		187,699	X X X	X X X	X X X	402,890	1,519,871	X X X	X X X

E10.1

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n B o n d C H A R	NAIC Designation, NAIC Designation Modifier and SVO Adminiartative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
20772K-NC-9	CONNECTICUT ST		2	1.D FE	684,906	109.753	685,956	625,000	681,751		(3,156)			3.000	1.940	JD	1,563	9,219	05/20/2021	06/01/2039	
20772K-ND-7	CONNECTICUT ST		2	1.D FE	966,464	109.554	969,553	885,000	962,181		(4,283)			3.000	1.980	JD	2,213	13,054	05/20/2021	06/01/2040	
20772K-PA-1	CONNECTICUT ST		1	1.D FE	500,000	99.554	497,770	500,000	500,000					1.890	1.890	JD	788	4,646	05/20/2021	06/01/2029	
452152-ZE-4	ILLINOIS ST		2	1.C FE	505,940	107.734	468,643	435,000	448,737		(8,738)			5.500	3.324	JJ	11,963	23,925	10/07/2014	07/01/2024	
57582R-FW-1	MASSACHUSETTS (COMMONWEALTH OF)		2	1.B FE	3,732,537	111.096	4,093,888	3,685,000	3,712,541		(6,799)			4.000	3.780	MS	49,133	147,400	12/07/2018	09/01/2042	
1199999	U.S. States, Territories and Possessions (Direct and Guaranteed) Issuer Obligations				6,389,847	X X X	6,715,810	6,130,000	6,305,210		(22,976)			X X X	X X X	X X X	65,660	198,244	X X X	X X X	
1799999	Subtotals – States, Territories and Possessions (Direct and Guaranteed)				6,389,847	X X X	6,715,810	6,130,000	6,305,210		(22,976)			X X X	X X X	X X X	65,660	198,244	X X X	X X X	
03667P-GH-9	ANTELOPE VALLEY CALIF CMNTY COLLEGE DIST	@	2	1.C FE	708,547	98.830	691,810	700,000	707,367		(734)			2.818	2.680	FA	8,219	19,726	05/19/2020	08/01/2038	
038699-UF-9	ARAPAHOE CNTY COLO SCH DIST NO 006 LITTL		2	1.C FE	4,805,760	129.169	5,166,760	4,000,000	4,590,816		(75,018)			5.500	3.109	JD	18,333	220,000	01/11/2019	12/01/2043	
108152-KC-2	BRIDGEPORT		2	1.F FE	366,733	116.223	360,291	310,000	364,703		(2,030)			4.000	1.968	FA	4,857		07/21/2021	08/01/2046	
108152-KD-0	BRIDGEPORT		2	1.F FE	706,836	115.655	693,930	600,000	703,024		(3,812)			4.000	2.018	FA	9,400		07/21/2021	08/01/2051	
110331-PG-4	BRISTOL VA		2	1.E FE	1,000,000	107.927	1,079,270	1,000,000	1,000,000					3.880	3.879	JJ	19,400	38,800	01/25/2018	01/01/2031	
111746-JE-4	BROCKTON MASS			1.E FE	2,000,000	102.143	2,042,860	2,000,000	2,000,000					2.408	2.406	MN	5,619		10/21/2021	11/01/2030	
167560-MW-8	CHICAGO ILL MET WTR RECLAMATION DIST GTR			1.C FE	7,754,399	139.095	8,832,533	6,350,000	7,507,342		(86,414)			5.250	3.253	JD	27,781	333,375	02/20/2019	12/01/2032	
180848-XJ-7	CLARK CNTY NEV		2	1.B FE	5,611,900	120.610	6,030,500	5,000,000	5,436,934		(59,368)			5.000	3.469	JD	20,833	250,000	12/14/2018	05/01/2048	
181234-M7-7	CLARK CNTY WASH SCH DIST NO 114 EVERGREE		2	1.A FE	2,145,680	117.709	2,354,180	2,000,000	2,099,628		(13,687)			4.000	3.137	JD	6,667	80,000	06/21/2018	12/01/2032	
194741-HS-6	COLLIN CNTY TEX CMNTY COLLEGE DIST		2	1.A FE	562,725	119.628	598,140	500,000	552,562		(6,166)			4.000	2.478	FA	7,556	25,889	04/08/2020	08/15/2037	
194741-HT-4	COLLIN CNTY TEX CMNTY COLLEGE DIST		2	1.A FE	1,121,920	119.441	1,194,410	1,000,000	1,102,203		(11,966)			4.000	2.518	FA	15,111	51,778	04/08/2020	08/15/2038	
283299-AT-2	EL MONTE CALIF		2	1.G FE	945,000	105.475	949,275	900,000	942,518		(2,482)			3.916	3.280	FA	14,685	17,622	05/26/2021	08/01/2050	
418542-PT-7	HASTINGS MINN INDPT SCH DIST NO 200		3	1.C FE	370,480	79.796	398,980	500,000	386,809		9,776				2.562	N/A			04/17/2020	02/01/2032	
481305-EJ-5	JUDSON TEX INDPT SCH DIST			1.A FE	446,380	105.083	420,332	400,000	416,497		(15,035)			5.000	1.161	FA	8,333	20,000	01/01/2020	02/01/2023	
544647-BX-7	LOS ANGELES CALIF UNI SCH DIST		2	1.D FE	1,590,610	118.285	1,703,304	1,440,000	1,568,781		(13,169)			4.000	2.810	JJ	28,800	57,600	04/24/2020	07/01/2044	
64966J-L6-1	NEW YORK N Y		2	1.C FE	82,129	102.792	77,094	75,000	76,632		(2,767)			5.000	1.249	FA	1,563	3,750	01/01/2020	08/01/2027	
64966K-QC-0	NEW YORK N Y		1	1.C FE	100,514	100.334	100,334	100,000	100,039		(240)			2.260	2.016	MS	753		01/01/2020	03/01/2022	
64966M-A2-5	NEW YORK N Y		2	1.C FE	2,444,828	121.825	2,613,146	2,145,000	2,360,881		(30,590)			5.000	3.209	AO	26,813	107,250	03/06/2019	04/01/2045	
66702R-LV-2	NORTHSIDE TEX INDPT SCH DIST		2	1.A FE	482,291	119.104	470,461	395,000	456,057		(13,195)			5.000	1.407	JD	878	19,750	01/01/2020	06/15/2027	
68587F-BD-5	OREGON ED DISTS FULL FAITH & CR PENSION		2	1.C FE	3,000,000	98.480	2,954,400	3,000,000	3,000,000					2.207	2.207	JD	184	24,093	07/23/2021	06/30/2033	
713040-HZ-9	PEORIA CNTY ILL SCH DIST NO 150 PEORIA			1.C FE	1,786,075	112.606	1,891,781	1,680,000	1,741,618		(14,159)			4.000	3.020	JJ	33,600	67,200	09/11/2018	01/01/2026	
717883-YS-5	PHILADELPHIA PA SCH DIST		2	1.E FE	2,284,180	116.921	2,338,420	2,000,000	2,279,997		(4,183)			4.000	2.371	MS	12,667		10/08/2021	09/01/2046	
725894-NC-9	PLACENTIA-YORBA LINDA CALIF UNI SCH DIST		2	1.D FE	1,000,000	98.999	989,990	1,000,000	1,000,000					2.164	2.164	FA	9,017	5,170	04/22/2021	08/01/2032	
763261-4U-5	RICHARDSON TEX INDPT SCH DIST		2	1.A FE	2,000,000	104.796	2,095,920	2,000,000	2,000,000					3.115	3.115	FA	23,536	62,300	01/09/2020	02/15/2039	
812149-QD-7	SEALY TEX INDPT SCH DIST			1.A FE	188,970	107.339	182,476	170,000	179,885		(4,571)			4.000	1.216	FA	2,569	6,800	01/01/2020	02/15/2024	
788244-GM-7	ST CLAIR CNTY ILL		2	1.D FE	1,000,000	102.168	1,021,680	1,000,000	1,000,000					2.776	2.776	AO	6,940	27,760	07/08/2020	10/01/2034	
	UPTOWN DEV AUTH TEX TAX INCREMENT																				
916856-HK-6	CONTRA				2.B FE	726,828	119.218	715,308	600,000	722,992		(3,836)			4.000	1.871	N/A	8,867		07/21/2021	09/01/2032
951173-SG-9	WEST ALLIS WIS				1.B FE	1,295,762	106.104	1,294,469	1,220,000	1,295,722		(40)			2.000	0.791	AO	68		12/29/2021	04/01/2027
983068-H6-7	WYLLIE TEX INDPT SCH DIST			2	1.A FE	550,615	105.872	529,360	500,000	522,925		(13,925)			4.000	1.139	FA	7,556	20,000	01/01/2020	08/15/2024
1899999	U.S. Political Subdivisions - Issuer Obligations				47,079,162	X X X	49,791,414	42,585,000	46,115,932		(367,611)			X X X	X X X	X X X	330,605	1,461,123	X X X	X X X	

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n Bond CHAR		NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
591745-L8-5	METROPOLITAN ATLANTA RAPID TRAN AUTH GA		2		1.C FE	142,644	102.386	133,102	130,000	132,555		(5,071)			5.000	1.048	JJ	3,250	6,500	01/01/2020	07/01/2028
592250-EW-0	METROPOLITAN PIER & EXPOSITION AUTH ILL		2		3.A FE	568,826	114.960	563,304	490,000	563,304	(5,522)				4.000	2.161	JD			07/16/2021	12/15/2042
59259Y-5V-7	METROPOLITAN TRANSN AUTH N Y REV		2		1.G FE	2,880,750	114.455	2,861,375	2,500,000	2,658,886		(37,762)			5.000	3.239	MN	15,972	125,000	07/27/2015	11/15/2030
592646-3T-8	METROPOLITAN WASH D C ARPTS AUTH ARPT SY		2		1.D FE	109,511	103.415	103,415	100,000	102,621		(3,466)			5.000	1.458	AO	1,250	5,000	01/01/2020	10/01/2028
592647-FJ-5	METROPOLITAN WASH D C ARPTS AUTH ARPT SY		2		1.D FE	1,153,280	122.992	1,229,920	1,000,000	1,106,517		(13,848)			5.000	3.230	AO	12,500	50,000	06/12/2018	10/01/2035
592647-KN-0	METROPOLITAN WASH D C ARPTS AUTH ARPT SY		2		1.D FE	1,671,299	116.950	1,654,843	1,415,000	1,660,298		(11,001)			4.000	2.031	AO	14,150	13,049	06/03/2021	10/01/2051
59334K-HC-5	MIAMI-DADE CNTY FLA EXPWY AUTH TOLL SYS				1.G FE	81,554	102.305	76,729	75,000	76,330		(2,631)			5.000	1.429	JJ	1,875	3,750	01/01/2020	07/01/2022
59335K-CZ-8	MIAMI-DADE CNTY FLA SEAPORT REV		2		1.F FE	2,500,000	96.831	2,420,775	2,500,000	2,500,000					2.712	2.712	AO	19,963		08/19/2021	10/01/2037
59447P-P3-9	MICHIGAN FIN AUTH REV				1.E FE	897,512	103.819	830,552	800,000	811,477		(13,368)			5.000	3.236	MN	6,667	40,000	11/21/2014	11/01/2022
59447T-GA-5	MICHIGAN FIN AUTH REV		2		1.F FE	4,864,046	114.164	4,949,009	4,335,000	4,568,934		(61,548)			5.000	3.352	JJ	108,375	216,750	04/05/2017	07/01/2034
59447T-PR-8	MICHIGAN FIN AUTH REV		2		1.D FE	2,062,706	113.168	2,325,602	2,055,000	2,060,399		(761)			4.000	3.946	JD	6,850	82,200	01/03/2019	12/01/2046
594615-FX-9	MICHIGAN ST BLDG AUTH REV		2		1.D FE	7,647,150	115.422	8,079,540	7,000,000	7,418,073		(78,211)			5.000	3.629	AO	73,889	350,000	12/14/2018	10/15/2051
59465H-TC-0	MICHIGAN ST HOSP FIN AUTH REV		2		1.D FE	21,826	101.970	20,394	20,000	20,317		(758)			5.000	1.158	JD	83	1,000	01/01/2020	12/01/2034
59465H-TH-9	MICHIGAN ST HOSP FIN AUTH REV		2		1.D FE	87,302	101.970	81,576	80,000	81,268		(3,032)			5.000	1.158	JD	333	4,000	01/01/2020	12/01/2034
61204K-NG-2	MONTANA FAC FIN AUTH REV				1.E FE	910,000	101.762	926,034	910,000	910,000					3.253	3.253	FA	12,663		07/14/2021	08/15/2051
626207-8B-3	MUNICIPAL ELEC AUTH GA		2		1.F FE	948,352	116.155	929,240	800,000	940,995		(7,357)			4.000	1.640	JJ	14,311		07/09/2021	01/01/2038
626207-8E-7	MUNICIPAL ELEC AUTH GA		2		1.F FE	424,271	115.290	415,044	360,000	421,093		(3,177)			4.000	1.720	JJ	6,440		07/09/2021	01/01/2041
626207-8F-4	MUNICIPAL ELEC AUTH GA		2		1.F FE	764,374	114.078	741,507	650,000	758,726		(5,648)			4.000	1.750	JJ	11,628		07/09/2021	01/01/2046
62813N-BE-5	MUSKOGEE OKLA INDL TR EDL FACS LEASE REV		2		2.B FE	740,665	114.973	770,319	670,000	727,490		(6,645)			4.000	2.750	MS	8,933	26,800	12/18/2019	09/01/2034
644684-CB-6	NEW HAMPSHIRE ST BUSINESS FIN AUTH WTR F		2		1.B FE	1,025,892	116.765	1,085,915	930,000	972,203		(9,507)			5.000	3.767	JJ	23,250	46,500	10/07/2015	01/01/2029
644684-CC-4	NEW HAMPSHIRE ST BUSINESS FIN AUTH WTR F		2		1.B FE	1,067,762	116.765	1,138,459	975,000	1,015,936		(9,195)			5.000	3.857	JJ	24,375	48,750	10/07/2015	01/01/2030
644684-CD-2	NEW HAMPSHIRE ST BUSINESS FIN AUTH WTR F NEW ORLEANS LA AVIATION BRD GULF		2		1.B FE	1,121,660	116.765	1,202,680	1,030,000	1,070,537		(9,083)			5.000	3.927	JJ	25,750	51,500	10/07/2015	01/01/2031
64763X-AQ-3	OPPORTU		2		1.F FE	1,400,088	122.304	1,528,800	1,250,000	1,353,525		(15,146)			5.000	3.460	JJ	31,250	62,500	10/12/2018	01/01/2030
64763H-HK-4	NEW ORLEANS LA AVIATION BRD REV		2		1.F FE	3,267,660	117.020	3,510,600	3,000,000	3,176,783		(31,328)			5.000	3.698	JJ	75,000	150,000	01/02/2019	01/01/2048
649519-EL-5	NEW YORK LIBERTY DEV CORP LIBERTY REV		2		1.E FE	432,140	105.845	433,965	410,000	432,072		(68)			3.000	2.270	FA	308		12/15/2021	02/15/2042
64971P-LL-7	NEW YORK N Y CITY INDL DEV AGY REV		1		1.F FE	1,437,120	95.798	1,436,970	1,500,000	1,439,796		2,676			2.236	2.628	JJ	16,770	11,832	05/12/2021	01/01/2034
64971P-LN-3	NEW YORK N Y CITY INDL DEV AGY REV		1		1.F FE	1,500,000	95.290	1,429,350	1,500,000	1,500,000					2.436	2.436	JJ	18,270	12,891	02/11/2021	01/01/2036
64972G-PZ-1	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &		2		1.B FE	1,192,110	122.008	1,220,080	1,000,000	1,152,503		(23,707)			5.000	2.249	JD	2,222	50,000	04/21/2020	06/15/2048
64972G-RD-8	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &		2		1.B FE	5,718,250	122.653	6,132,650	5,000,000	5,501,780		(75,070)			5.000	3.139	JD	11,111	250,000	01/11/2019	06/15/2040
64972G-SH-8	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &		2		1.B FE	285,163	123.888	309,720	250,000	275,470		(3,478)			5.000	3.238	JD	556	12,500	02/19/2019	06/15/2049
64971Q-ST-1	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		2		1.A FE	161,978	100.363	150,545	150,000	150,489		(5,779)			5.000	1.112	FA	3,125	7,500	01/01/2020	02/01/2026
64971W-7B-0	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		2		1.A FE	1,963,658	120.065	2,101,138	1,750,000	1,892,660		(23,988)			5.000	3.319	MN	14,583	87,500	12/07/2018	05/01/2042
64971X-ZM-3	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		2		1.A FE	1,018,657	120.531	1,024,514	850,000	1,007,543		(11,114)			4.000	1.830	MN	5,667	19,267	04/08/2021	11/01/2038
649807-CD-4	NEW YORK ST BRDG AUTH REV		1,2		1.E FE	161,040	100.000	150,000	150,000	150,000		(5,555)			5.000	1.262	JJ	3,750	7,500	01/01/2020	01/01/2025
64987D-UE-2	NEW YORK ST HSG FIN AGY REV		2		1.C FE	150,000	100.000	150,000	150,000	150,000					0.150	0.150	MN	27	188	04/24/2020	11/01/2045
	NEW YORK ST PWR AUTH EXTENDIBLE IAM																				
64989K-LD-6	COML		2		1.C FE	2,823,340	118.093	3,070,418	2,600,000	2,791,292		(19,699)			4.000	2.999	MN	13,289	104,000	04/30/2020	11/15/2045
650036-CD-6	NEW YORK ST URBAN DEV CORP REV		2		1.C FE	1,175,760	118.264	1,182,640	1,000,000	1,152,978		(15,925)			4.000	2.070	MS	11,778	45,778	07/17/2020	03/15/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Adminiatrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
899647-RY-9	TULSA OKLA ARPTS IMPT TR GEN REV				1.F FE	232,067	113.314	249,291	220,000	227,404		(1,531)			4.000	3.177	JD	733	8,800	10/26/2018	06/01/2026
899647-RZ-6	TULSA OKLA ARPTS IMPT TR GEN REV				1.F FE	241,808	115.472	265,586	230,000	237,861		(1,296)			4.000	3.305	JD	767	9,200	10/26/2018	06/01/2027
899647-SA-0	TULSA OKLA ARPTS IMPT TR GEN REV				1.F FE	271,032	123.178	295,627	240,000	261,921		(2,999)			5.000	3.403	JD	1,000	12,000	10/26/2018	06/01/2028
899647-SB-8	TULSA OKLA ARPTS IMPT TR GEN REV		2		1.F FE	280,153	123.483	308,708	250,000	271,332		(2,906)			5.000	3.503	JD	1,042	12,500	10/26/2018	06/01/2029
899656-QQ-8	TULSA OKLA MET UTIL AUTH UTIL REV				1.B FE	535,880	105.471	527,355	500,000	518,532		(8,730)			3.000	1.194	FA	6,250	15,000	01/01/2020	02/01/2024
913366-HL-7	UNIV CALIF REGTS MED CTR POOLED REV		2		1.D FE	4,445,200	117.026	4,681,040	4,000,000	4,283,236		(59,106)			5.000	3.249	MN	25,556	200,000	03/06/2019	05/15/2047
91412G-2K-0	UNIVERSITY CALIF REVS		2		1.D FE	4,169,409	120.640	4,475,744	3,710,000	4,018,246		(51,424)			5.000	3.299	MN	23,703	185,500	12/18/2018	05/15/2042
914364-VM-3	UNIVERSITY IOWA FACS CORP REV		2		1.C FE	465,024	117.979	471,916	400,000	450,516		(7,338)			4.000	1.899	JD	1,333	16,000	01/02/2020	06/01/2031
91754R-PR-2	UTAH ST BRD HIGHER ED REV		1		1.C FE	809,408	122.588	784,563	640,000	743,607		(12,189)			6.279	3.711	AO	10,046	40,186	02/10/2016	04/01/2029
917572-WQ-8	UTAH WTR FIN AGY REV		2		1.C FE	993,182	114.411	1,058,302	925,000	968,049		(7,582)			4.000	3.020	MS	12,333	55,500	07/23/2018	03/01/2031
92778V-GS-1	VIRGINIA COLLEGE BUILDING AUTHORITY		2		1.B FE	1,700,335	109.716	1,788,371	1,630,000	1,688,042		(7,345)			3.000	2.449	FA	20,375	48,900	04/21/2020	02/01/2039
928172-U9-4	VIRGINIA ST PUB BLDG AUTH PUB FACS REV		2		1.B FE	597,505	118.188	590,940	500,000	549,101		(9,847)			5.000	2.707	FA	10,417	25,000	10/26/2016	08/01/2032
92817S-YM-4	VIRGINIA ST PUB SCH AUTH		2		1.B FE	26,999	102.211	25,553	25,000	25,132		(218)			4.000	3.080	FA	417	1,000	04/16/2012	08/01/2027
93978H-GC-3	WASHINGTON ST HEALTH CARE FACS AUTH REV		2		1.D FE	2,492,067	102.911	2,521,320	2,450,000	2,458,977		(11,591)			4.250	3.747	AO	26,031	104,125	01/09/2019	10/01/2040
93978H-QU-2	WASHINGTON ST HEALTH CARE FACS AUTH REV		2		1.D FE	548,319	110.126	556,136	505,000	536,610		(8,006)			4.000	2.249	AO	5,050	20,200	07/08/2020	10/01/2045
956510-BZ-3	WEST VA PKWYS AUTH TPK TOLL REV		2		1.D FE	2,513,342	117.829	2,456,735	2,085,000	2,492,521		(20,821)			4.000	1.740	JD	6,950	36,603	06/10/2021	06/01/2051
975680-FC-8	WINSTON-SALEM N C LTD OBLIG		2		1.B FE	2,715,000	105.571	2,866,253	2,715,000	2,715,000					2.920	2.920	JD	6,607	79,278	01/10/2020	06/01/2034
97712D-QU-3	WISCONSIN ST HEALTH & EDL FACS AUTH REV		2		1.B FE	5,557,150	117.567	5,878,350	5,000,000	5,344,783		(71,854)			5.000	3.293	MN	31,944	250,000	12/13/2018	11/15/2035
2599999	U.S. Special Revenue - Issuer Obligations					426,896,760	X X X	445,878,345	394,888,222	417,825,294	(5,522)	(3,046,930)			X X X	X X X	X X X	4,280,099	13,979,332	X X X	X X X
3133AY-VV-9	FEDERAL HOME LOAN MORTGAGE CORPORATION -		4		1.A	5,007,973	99.865	4,987,574	4,994,317	5,007,868		(105)			2.000	1.956	MON	8,324		12/01/2021	12/01/2051
3140X9-YG-4	FEDERAL NATIONAL MORTGAGE ASSOCIATION -		4		1.A	13,904,209	103.730	13,901,528	13,401,647	13,892,564		(11,644)			3.000	2.091	MON	33,504		12/07/2021	09/01/2050
3128JM-P9-2	FH 1B2347 - RMBS		4		1.A	44,882	100.496	44,408	44,189	43,511		(33)			2.016	2.332	MON	149	992	01/28/2008	09/01/2035
31292G-ZZ-2	FH C00760 - RMBS		4		1.A	25,158	111.647	24,478	21,924	23,515		(164)			6.500	3.543	MON	119	1,425	05/29/2012	05/01/2029
31292H-NC-4	FH C01287 - RMBS		4		1.A	76,274	115.084	76,496	66,469	72,984		(527)			6.500	3.276	MON	360	4,321	05/29/2012	01/01/2032
31292K-W4-5	FH C03367 - RMBS		4		1.A	59,326	110.906	60,650	54,686	58,925		(74)			4.500	2.591	MON	205	2,461	06/19/2012	06/01/2039
31292S-AG-5	FH C09007 - RMBS		4		1.A	324,037	108.077	328,714	304,148	322,305		(149)			3.500	2.144	MON	887	10,645	10/16/2012	08/01/2042
31292S-AN-0	FH C09013 - RMBS		4		1.A	227,834	105.707	229,368	216,984	225,248		(78)			3.000	2.216	MON	542	6,510	10/16/2012	09/01/2042
31288E-RV-1	FH C75900 - RMBS		4		1.A	119,641	112.596	124,301	110,396	116,749		(551)			5.500	3.656	MON	506	6,072	01/10/2013	01/01/2033
31335G-C4-5	FH C80091 - RMBS		4		1.A	15,773	110.373	15,172	13,746	14,230		(259)			6.500	2.261	MON	74	894	05/29/2012	01/01/2024
3128P8-D9-9	FH C91928 - RMBS		4		1.A	453,407	106.642	468,870	439,668	453,307		(153)			3.500	2.585	MON	1,282	15,388	06/18/2019	05/01/2037
3128P8-GM-7	FH C92004 - RMBS		4		1.A	501,842	106.331	522,032	490,950	500,672		(92)			4.000	3.419	MON	1,637	19,638	12/17/2018	07/01/2038
31294M-ND-9	FH E03088 - RMBS		4		1.A	224,103	104.805	224,892	214,581	219,313		(533)			3.000	1.777	MON	536	6,437	04/25/2012	04/01/2027
3128M4-BD-4	FH G02436 - RMBS		4		1.A	22,339	117.973	23,271	19,726	21,733		(274)			6.500	3.817	MON	107	1,282	05/29/2012	09/01/2036
3128MA-FA-2	FH G07961 - RMBS		4		1.A	499,538	107.509	511,779	476,034	498,372		(121)			3.500	2.296	MON	1,388	16,661	03/30/2016	03/01/2045
3128MJ-X3-9	FH G08697 - RMBS		4		1.A	439,462	105.143	477,971	454,592	434,071		(5,813)			3.000	4.018	MON	1,136	13,638	04/27/2018	03/01/2046
3128MJ-X4-7	FH G08698 - RMBS		4		1.A	251,283	107.538	258,193	240,094	249,819		(625)			3.500	2.467	MON	700	8,403	04/28/2016	03/01/2046
3128MJ-Z9-4	FH G08767 - RMBS		4		1.A	975,494	107.341	994,505	926,491	968,679		(140)			4.000	2.689	MON	3,088	37,060	07/12/2017	06/01/2047
3128MJ-2G-4	FH G08774 - RMBS		4		1.A	1,006,340	106.224	1,039,298	978,402	1,000,791		(1,634)			3.500	2.879	MON	2,854	34,244	07/25/2017	08/01/2047
3128MJ-2M-1	FH G08779 - RMBS		4		1.A	394,834	106.067	405,177	382,001	392,414		(668)			3.500	2.767	MON	1,114	13,370	10/13/2017	09/01/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n Bond CHAR		NAIC Designation, NAIC Designation Modifier and SVO Adminiatrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
2799999	U.S. Special Revenue - Commercial Mortgage-Backed Securities					79,133,914	X X X	82,890,349	78,010,304	78,816,206		(54,773)			X X X	X X X	X X X	198,810	2,070,817	X X X	X X X
338430-DN-8	FLAGSTAFF ARIZ CTFS PARTN			2	1.D FE	2,000,000	101.164	2,023,280	2,000,000	2,000,000					3.007	3.007	MN	10,023	60,140	07/24/2020	05/01/2040
802687-DH-3	SANTA ROSA CNTY FLA SCH BRD CTFS PARTN			2	1.C FE	1,449,010	108.774	1,365,114	1,255,000	1,304,966		(22,689)			5.000	3.014	FA	26,146	62,750	02/06/2015	02/01/2028
914724-BP-3	UNIVERSITY N D CTFS PARTN			2	1.E FE	1,364,925	119.924	1,499,050	1,250,000	1,332,782		(11,465)			5.000	3.799	AO	15,625	62,500	02/06/2019	04/01/2057
2899999	U.S. Special Revenue - Other Loan-Backed and Structured Securities					4,813,935	X X X	4,887,444	4,505,000	4,637,748		(34,154)			X X X	X X X	X X X	51,794	185,390	X X X	X X X
3199999	Subtotals – U.S. Special Revenue					1,089,119,634	X X X	1,115,767,423	1,039,015,525	1,077,940,848	(5,522)	(4,269,273)			X X X	X X X	X X X	5,871,380	26,836,212	X X X	X X X
68245X-AJ-8	1011778 BC UNLIMITED LIABILITY CO		C	1,2	4.B FE	200,000	102.000	204,000	200,000	200,000					4.375	4.376	MN	1,118	8,750	11/14/2019	01/15/2028
68245X-AK-5	1011778 BC UNLIMITED LIABILITY CO		C	2	3.B FE	928,969	103.750	902,625	870,000	902,625	(2,079)	(24,265)			5.750	1.766	AO	10,561	50,025	04/09/2021	04/15/2025
817826-AA-8	7-ELEVEN INC			1,2	2.B FE	1,398,838	99.628	1,394,792	1,400,000	1,399,354		516			0.625	0.667	FA	3,427	4,375	01/27/2021	02/10/2023
002824-BH-2	ABBOTT LABORATORIES			1,2	1.F FE	1,099,461	137.164	1,131,603	825,000	1,094,408		(5,053)			4.900	3.003	MN	3,481	40,425	04/22/2021	11/30/2046
00287Y-AM-1	ABBVIE INC			1	2.B FE	677,177	119.659	777,784	650,000	673,102		(687)			4.400	4.144	MN	4,369	28,600	04/02/2015	11/06/2042
00287Y-CT-4	ABBVIE INC			1,2	2.B FE	1,029,064	101.354	1,013,540	1,000,000	1,006,896		(13,679)			3.250	1.851	AO	8,125	32,500	05/15/2020	10/01/2022
00287Y-CV-9	ABBVIE INC			1,2	2.B FE	1,285,382	105.875	1,270,500	1,200,000	1,249,880		(21,947)			3.850	1.917	JD	2,053	46,200	05/15/2020	06/15/2024
00388W-AJ-0	ABU DHABI NATIONAL ENERGY COMPANY PJSC		C	2	1.D FE	1,293,259	98.875	1,280,431	1,295,000	1,293,415		156			2.000	2.021	AO	4,461	12,950	04/22/2021	04/29/2028
M0152V-AP-8	ABU DHABI NATIONAL ENERGY COMPANY PJSC		D		1.D FE	2,783,138	108.629	2,688,568	2,475,000	2,732,549		(50,589)			4.375	1.159	AO	20,453	54,141	04/29/2021	04/23/2025
00507V-AQ-2	ACTIVISION BLIZZARD INC			1,2	2.A FE	1,266,140	87.933	1,275,029	1,450,000	1,268,802		2,662			2.500	3.166	MS	10,674	18,125	04/22/2021	09/15/2050
00688J-AB-3	ADIENT US LLC			1,2	3.C FE	778,673	106.250	743,750	700,000	743,750	(2,162)	(32,761)			9.000	1.660	AO	13,300	31,500	05/05/2021	04/15/2025
00115A-AM-1	AEP TRANSMISSION COMPANY LLC			1,2	1.F FE	1,249,550	110.797	1,384,963	1,250,000	1,249,565		9			3.650	3.652	AO	11,406	45,625	03/30/2020	04/01/2050
00774M-AD-7	AERCAP IRELAND CAPITAL DAC		C	1,2	2.C FE	2,494,565	102.110	2,476,168	2,425,000	2,486,050		(8,515)			3.300	0.710	JJ	35,122		11/09/2021	01/23/2023
00914A-AJ-1	AIR LEASE CORP			1,2	2.B FE	2,341,347	103.196	2,383,828	2,310,000	2,334,873		(5,888)			2.875	2.587	JJ	30,624	60,509	11/17/2020	01/15/2026
010392-EB-0	ALABAMA POWER CO			1	1.E FE	1,214,830	104.594	1,035,481	990,000	1,013,668		(25,119)			5.875	3.201	JD	4,847	58,163	01/01/2020	12/01/2022
015271-AR-0	ALEXANDRIA REAL ESTATE EQUITIES INC			1,2	2.A FE	2,097,980	107.774	2,155,480	2,000,000	2,080,856		(7,411)			3.375	2.880	FA	25,500	67,500	08/15/2019	08/15/2031
015398-AB-6	ALFA SAB DE CV		C	1,2	2.C FE	963,594	105.876	926,415	875,000	941,400		(22,193)			5.250	1.352	MS	12,250	22,969	04/28/2021	03/25/2024
017175-AF-7	ALLEGHANY CORP			1,2	2.A FE	690,473	98.900	692,300	700,000	690,546		73			3.250	3.322	FA	8,721		08/10/2021	08/15/2051
	AMERICAN BUILDERS & CONTRACTORS SUPPLY																				
024747-AF-4			C	1,2	3.B FE	1,156,219	102.323	1,151,134	1,125,000	1,146,488	(6,599)	(3,132)			4.000	3.108	JJ	20,750	8,000	08/24/2021	01/15/2028
026874-CY-1	AMERICAN INTERNATIONAL GROUP INC			1	2.A FE	1,778,206	106.197	1,805,349	1,700,000	1,721,087		(9,417)			4.125	3.513	FA	26,492	70,125	03/14/2016	02/15/2024
03027X-AM-2	AMERICAN TOWER CORP			1,2	2.C FE	1,498,995	104.751	1,571,265	1,500,000	1,499,452		99			3.125	3.133	JJ	21,615	46,875	09/28/2016	01/15/2027
03027X-AU-4	AMERICAN TOWER CORP			1,2	2.C FE	2,321,020	109.121	2,182,420	2,000,000	2,276,318		(36,937)			3.950	1.825	MS	23,261	79,000	10/14/2020	03/15/2029
030981-AK-0	AMERIGAS PARTNERS LP			1,2	3.C FE	938,170	107.125	905,206	845,000	905,206	(16,414)	(16,549)			5.500	2.476	MN	5,293	46,475	04/14/2021	05/20/2025
03076C-AF-3	AMERIPRISE FINANCIAL INC			1	1.G FE	1,677,648	105.449	1,687,184	1,600,000	1,617,043		(9,113)			4.000	3.380	AO	13,511	64,000	07/31/2014	10/15/2023
03073E-AS-4	AMERISOURCEBERGEN CORP			1	2.A FE	1,320,000	99.746	1,316,647	1,320,000	1,320,000					0.737	0.737	MS	2,864	4,459	03/25/2021	03/15/2023
031162-BZ-2	AMGEN INC			1,2	2.A FE	923,640	119.708	1,197,080	1,000,000	932,179		1,533			4.400	4.891	MN	7,333	44,000	10/06/2015	05/01/2045
035242-AP-1	ANHEUSER-BUSCH INBEV FINANCE INC			1,2	2.A FE	2,545,225	107.416	2,685,400	2,500,000	2,523,808		(5,700)			3.650	3.384	FA	38,021	91,250	01/17/2018	02/01/2026
03523T-BF-4	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1	2.A FE	538,722	162.727	569,545	350,000	526,958		(7,089)			8.200	4.060	JJ	13,234	28,700	04/22/2020	01/15/2039
035240-AG-5	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1	2.A FE	3,337,180	125.768	3,458,620	2,750,000	3,323,954		(13,226)			4.950	3.493	JJ	62,769	68,063	04/22/2021	01/15/2042
035240-AS-9	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1,2	2.A FE	499,685	117.832	589,160	500,000	499,790		7			4.350	4.353	JD	1,813	21,750	04/01/2020	06/01/2040

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
			F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Adminiatrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
E10.18	05526D-BP-9			1,2	2.B FE	2,308,269	110.071	2,168,399	1,970,000	2,252,533		(52,719)			4.700	1.740	AO	22,890	92,590	12/09/2020	04/02/2027
	501797-AU-8			1	3.B FE	509,595	122.000	488,000	400,000	488,000	(4,995)	(16,601)			9.375	2.409	JJ	18,750	18,750	05/05/2021	07/01/2025
	071734-AC-1		C	1,2	3.B FE	394,120	103.800	378,870	365,000	378,870	(2,474)	(10,118)			5.750	2.789	FA	7,929	20,988	10/14/2020	08/15/2027
	084670-BR-8			1,2	1.C FE	435,804	102.110	433,968	425,000	428,753		(3,554)			2.750	1.885	MS	3,441	11,688	01/01/2020	03/15/2023
	085770-AA-3			1,2	2.C FE	764,856	103.442	744,782	720,000	746,097		(15,573)			4.875	2.576	JJ	16,185	35,100	10/14/2020	07/15/2026
	Y0889V-AA-8		D	1	2.C FE	945,796	106.531	932,146	875,000	934,693		(11,104)			4.375	2.301	JD	2,233	38,281	04/28/2021	06/10/2025
	09247X-AJ-0			1	1.D FE	518,240	101.213	506,065	500,000	503,187		(7,590)			3.375	1.825	JD	1,406	16,875	01/01/2020	06/01/2022
	09256B-AH-0			1	1.E FE	961,030	122.873	1,228,730	1,000,000	965,203		796			4.450	4.696	JJ	20,519	44,500	04/12/2016	07/15/2045
	09261B-AA-8			1,2	1.E FE	998,170	93.176	931,760	1,000,000	998,374		162			1.600	1.619	MS	4,044	16,044	09/22/2020	03/30/2031
	09581J-AA-4			1,2	2.B FE	1,869,105	97.966	1,861,354	1,900,000	1,869,916		811			3.125	3.322	JD	3,464	29,688	11/01/2021	06/10/2031
	05565E-BQ-7			1	1.F FE	604,716	99.351	601,074	605,000	604,786		71			0.800	0.816	AO	1,210	2,420	03/29/2021	04/01/2024
	09659W-2F-0		C		1.G FE	1,790,352	112.162	2,018,916	1,800,000	1,793,150		872			4.400	4.467	FA	30,140	79,200	08/07/2018	08/14/2028
	09659W-2M-5		C	2,5	1.G FE	1,964,320	97.688	1,953,760	2,000,000	1,964,985		665			1.904	2.184	MS	9,626	17,470	11/03/2021	09/30/2028
	05579H-AH-5		C		1.E FE	1,239,775	101.715	1,271,438	1,250,000	1,248,164		2,140			2.650	2.829	MN	5,337	33,125	12/11/2017	11/03/2022
	097023-CN-3			1,2	2.C FE	831,816	101.983	840,340	824,000	831,719		(97)			2.950	2.816	FA	10,128		11/15/2021	02/01/2030
	097023-DC-6			1,2	2.C FE	1,935,099	106.750	1,937,513	1,815,000	1,933,657		(1,442)			3.625	2.785	FA	27,414		11/12/2021	02/01/2031
	09857L-AR-9			1,2	1.G FE	1,060,633	116.735	1,050,615	900,000	1,037,650		(15,289)			4.625	2.510	AO	9,019	41,625	06/26/2020	04/13/2030
	101137-AW-7			1,2	2.B FE	1,096,964	107.479	1,182,269	1,100,000	1,098,108		412			3.750	3.795	MS	13,750	41,250	02/21/2019	03/01/2026
	05578Q-AB-9		C		2.B FE	1,862,945	108.324	1,895,670	1,750,000	1,783,471		(12,136)			5.150	4.351	JJ	40,056	90,125	06/24/2014	07/21/2024
	05578Q-AF-0		C	2,5	2.B FE	2,365,000	100.436	2,375,311	2,365,000	2,365,000					3.116	3.116	AO	14,739		10/12/2021	10/19/2032
	10921U-2A-5				1.G FE	154,744	99.161	153,700	155,000	154,805		61			1.000	1.056	AO	340	775	04/06/2021	04/12/2024
	11120V-AC-7			1,2	2.C FE	993,280	108.372	1,083,720	1,000,000	996,671		666			4.125	4.208	JD	1,833	41,250	06/02/2016	06/15/2026
	11135F-BP-5			1,2	2.C FE	500,000	100.749	503,745	500,000	500,000					3.137	3.137	MN	2,004	93,490	03/15/2017	11/15/2035
	11271R-AA-7			1,2	1.G FE	997,420	105.419	1,054,190	1,000,000	999,111		371			4.000	4.042	AO	10,000	40,000	03/07/2017	04/01/2024
	115236-AC-5			1,2	2.C FE	1,598,240	97.511	1,560,176	1,600,000	1,598,427		149			2.375	2.387	MS	11,189	37,050	09/17/2020	03/15/2031
	12189L-AP-6			1,2	1.G FE	2,551,790	134.310	2,619,045	1,950,000	2,538,777		(13,013)			5.150	3.179	MS	33,475	50,213	04/27/2021	09/01/2043
	133131-AZ-5			1,2	1.G FE	999,290	104.099	1,040,990	1,000,000	999,409		62			2.800	2.808	MN	3,578	28,000	04/16/2020	05/15/2030
	1248EP-CE-1			1,2	3.B FE	100,000	102.319	102,319	100,000	100,000					4.500	4.500	FA	1,700	4,500	02/03/2020	08/15/2030
	12508E-AD-3			1,2	3.A FE	946,143	109.050	932,378	855,000	927,168		(18,975)			5.000	1.594	AO	9,025	21,375	04/22/2021	10/15/2024
	125094-AQ-5		C	1	1.A FE	1,637,420	105.374	1,633,297	1,550,000	1,598,454		(18,290)			3.150	1.894	JJ	21,293	48,825	10/30/2019	07/24/2024
	12513G-BA-6			1,2	2.C FE	941,282	109.579	931,422	850,000	920,845		(20,437)			5.500	1.949	JD	3,896	46,750	04/09/2021	12/01/2024
	12513G-BH-1			1,2	2.C FE	631,451	102.425	645,278	630,000	631,434		(16)			3.276	3.238	JD	1,720		11/24/2021	12/01/2028
	15135U-AF-6		C	1	2.C FE	387,456	135.990	1,087,920	800,000	395,110		4,487			6.750	14.931	MN	6,900	54,000	11/14/2019	11/15/2039
	15135B-AW-1			1,2	3.A FE	772,669	101.651	747,135	735,000	747,135	(21,847)	(3,535)			3.000	2.398	AO	4,655	22,540	12/14/2020	10/15/2030
	15189W-AM-2		2		1.G FE	2,347,721	99.547	2,339,355	2,350,000	2,348,667		947			0.700	0.749	MS	5,438	8,225	02/26/2021	03/02/2023
	12527G-AC-7			1	2.C FE	559,365	103.101	550,559	534,000	551,427		(7,938)			3.450	1.118	JD	1,535	33,889	05/05/2021	06/01/2023
	808513-BM-6		2		1.F FE	2,366,337	100.310	2,357,285	2,350,000	2,362,553		(3,785)			0.510	0.266	MJSD	502	9,626	05/06/2021	03/18/2024
	161175-BR-4			1,2	2.C FE	806,146	114.575	761,924	665,000	786,856		(15,940)			5.050	2.208	MS	8,489	33,583	10/14/2020	03/30/2029
	16411Q-AG-6			1,2	3.B FE	771,063	106.000	773,800	730,000	764,611		(6,187)			4.500	3.463	AO	8,213	32,850	12/14/2020	10/01/2029
	165167-DF-1			1,2	3.C FE	447,266	105.250	447,313	425,000	443,186		(4,079)			5.500	3.951	FA	9,740	11,428	04/09/2021	02/01/2026
	166764-CA-6			1,2	1.D FE	500,000	105.952	529,760	500,000	500,000					3.078	3.078	MN	2,138	15,390	05/07/2020	05/11/2050
	125491-AP-5		C	1,2	2.B FE	1,499,220	108.765	1,631,475	1,500,000	1,499,242		22			4.100	4.103	JD	2,733	32,117	06/02/2021	06/15/2051

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
			F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
E10.19	17178V-AA-9				3.B FE	442,028	101.135	468,110	462,857	460,325		2,788			3.750	4.395	MN	2,170	17,357	06/26/2014	11/16/2022
	172967-LD-1		1,2,5		1.G FE	6,482,040	108.482	6,508,920	6,000,000	6,350,480		(64,417)			3.887	2.638	JJ	110,780	233,220	12/03/2019	01/10/2028
	172967-MA-6		2		1.G FE	300,000	100.896	302,688	300,000	300,000					1.194	1.212	MJSD	308	3,621	05/15/2018	06/01/2024
	172967-MW-8		2		1.G FE	6,014,340	100.697	6,041,820	6,000,000	6,011,265		(3,075)			0.719	0.647	FMAN	7,308	21,385	05/07/2021	05/01/2025
	18539U-AC-9		1,2		3.B FE	776,432	105.125	762,156	725,000	762,156	(1,657)	(10,442)			4.750	3.108	MS	10,140	34,438	10/14/2020	03/15/2028
	18539U-AD-7		1,2		3.B FE	300,000	99.750	299,250	300,000	299,250	(750)				3.750	3.750	FA	4,250	4,875	03/02/2021	02/15/2031
	191241-AH-1		C 1,2		1.F FE	2,283,100	102.276	2,173,365	2,125,000	2,263,805		(16,372)			2.750	1.848	JJ	25,810	58,438	10/22/2020	01/22/2030
	20030N-BU-4		1,2		1.G FE	2,233,311	106.293	2,258,726	2,125,000	2,231,364		(1,947)			3.400	3.103	JJ	33,315	36,125	04/22/2021	07/15/2046
	201723-AK-9		1,2		3.A FE	158,055	103.000	154,500	150,000	154,500	(621)	(2,934)			4.875	1.784	MN	934	7,313	05/05/2021	05/15/2023
	201723-AL-7		1,2		3.A FE	770,530	104.000	754,000	725,000	752,668	4,450	(14,845)			5.375	3.158	JJ	17,969	38,969	10/14/2020	07/15/2027
	210383-AG-0		C 1,2		4.B FE	257,905	101.260	253,150	250,000	253,150	(71)	(4,684)			5.875	4.357	FA	5,549	9,792	06/23/2021	02/15/2026
	212015-AL-5		1,2		2.C FE	838,240	103.047	824,376	800,000	825,557		(12,683)			4.500	1.383	AO	7,600	18,000	06/23/2021	04/15/2023
	21684A-AC-0		C		2.A FE	2,096,808	108.377	2,275,917	2,100,000	2,098,730		320			4.375	4.393	FA	37,516	91,875	07/28/2015	08/04/2025
	22003B-AP-1		1,2		2.C FE	1,393,364	97.803	1,369,242	1,400,000	1,393,424		60			2.900	2.947	JD	4,962		11/02/2021	12/01/2033
	222070-AB-0		1,2		5.A FE	250,113	103.125	257,813	250,000	250,113					6.500	6.487	AO	3,431	16,250	03/15/2021	04/15/2026
	222070-AE-4		1,2		4.A FE	100,000	103.003	103,003	100,000	100,000					5.000	5.000	AO	1,056	2,417	04/16/2021	04/15/2026
	225310-AN-1		1,2		3.C FE	895,346	102.500	881,500	860,000	881,500	(512)	(13,334)			5.125	3.759	JD	122	44,075	05/05/2021	12/31/2024
	225313-AF-2		C		2.A FE	513,995	107.465	537,325	500,000	505,871		(1,685)			4.375	3.981	MS	6,319	21,875	09/27/2016	03/17/2025
	22546D-AA-4		C		2.B FE	1,392,188	107.625	1,399,125	1,300,000	1,332,131		(18,832)			6.500	4.878	FA	33,565	84,500	02/14/2019	08/08/2023
	G2526S-AB-8		D		2.B FE	1,799,613	107.625	1,829,625	1,700,000	1,725,653		(14,917)			6.500	5.503	FA	43,893	110,500	05/13/2016	08/08/2023
	22546Q-AP-2				1.F FE	799,200	106.064	848,512	800,000	799,756		88			3.625	3.637	MS	9,022	29,000	09/28/2015	09/09/2024
	225401-AG-3		C 1,2,5		2.A FE	1,326,963	104.056	1,300,700	1,250,000	1,283,608		(22,619)			4.207	2.304	JD	2,775	52,588	01/22/2020	06/12/2024
	225401-AQ-1		C 2,5		2.A FE	1,729,512	100.602	1,710,234	1,700,000	1,720,961		(5,878)			2.193	1.820	JD	2,693	37,281	07/13/2020	06/05/2026
	225401-AU-2		C 1,2,5		2.A FE	600,000	101.869	611,214	600,000	600,000					3.091	3.091	MN	2,421	9,273	05/10/2021	05/14/2032
	225433-AT-8		C		2.A FE	1,007,250	103.614	1,036,140	1,000,000	1,001,851		(1,232)			3.800	3.667	JD	2,217	38,000	04/04/2017	06/09/2023
	228255-AH-8		1		4.A FE	396,759	120.625	398,063	330,000	384,819		(9,918)			7.375	3.676	JD	1,082	24,338	10/14/2020	12/15/2026
	126307-AS-6		1,2		3.C FE	395,086	103.537	383,087	370,000	383,087	(4,200)	(6,532)			5.375	3.403	FA	8,286	19,888	10/15/2020	02/01/2028
	126650-DE-7		1,2		2.B FE	1,790,730	103.562	1,864,116	1,800,000	1,794,983		1,822			2.625	2.736	FA	17,850	47,250	08/08/2019	08/15/2024
	126650-DM-9		1,2		2.B FE	2,309,976	97.011	2,245,805	2,315,000	2,310,741		731			1.300	1.334	FA	10,868	30,095	12/07/2020	08/21/2027
	23371D-AF-1		2		2.C FE	521,399	100.375	526,969	525,000	522,177		778			2.625	2.801	MS	3,866	9,188	01/12/2021	03/20/2025
	23371D-AJ-3		2		2.C FE	1,516,262	99.250	1,513,563	1,525,000	1,517,713		1,451			1.550	1.740	FA	12,410		06/15/2021	08/01/2024
	23302J-AA-3		C		2.C FE	2,208,925	103.125	2,165,625	2,100,000	2,204,234		(4,691)			3.750	2.476	FA	29,750		11/03/2021	02/15/2026
	233851-EB-6		1		1.G FE	2,355,752	99.085	2,338,406	2,360,000	2,356,924		1,172			0.750	0.811	MS	5,900	8,801	02/25/2021	03/01/2024
	235825-AG-1		1,2		3.B FE	392,159	106.250	393,125	370,000	387,011		(4,317)			5.625	4.227	JD	925	20,813	10/15/2020	06/15/2028
	23636A-AP-6		C		2.A FE	4,076,229	104.018	4,030,698	3,875,000	4,061,113		(15,115)			3.875	1.008	MS	45,464		11/09/2021	09/12/2023
	251526-CM-9				1.G FE	1,690,000	99.833	1,687,178	1,690,000	1,690,000					0.962	0.962	MN	2,394		11/02/2021	11/08/2023
	25156P-BA-0		C 1,2		2.A FE	2,293,018	107.193	2,192,097	2,045,000	2,245,752		(40,069)			3.600	1.474	JJ	33,129	73,620	10/22/2020	01/19/2027
	25243Y-BA-6		C 1,2		1.G FE	1,999,420	102.270	2,045,400	2,000,000	1,999,690		106			2.125	2.131	AO	7,910	42,500	09/30/2019	10/24/2024
	254709-AP-3		2		2.C FE	1,797,120	109.562	1,972,116	1,800,000	1,798,075		421			4.500	4.529	JJ	33,975	81,000	01/28/2019	01/30/2026
	25470D-AR-0		1,2		2.C FE	2,318,253	108.759	2,196,932	2,020,000	2,277,441		(40,700)			3.950	1.695	MS	22,386	79,790	12/29/2020	03/20/2028
	25470X-AL-9		1		4.C FE	447,695	102.500	440,750	430,000	440,750	(468)	(6,477)			5.000	2.776	MS	6,331	10,750	04/14/2021	03/15/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n B o n d C H A R	NAIC Designation, NAIC Designation Modifer and SVO Adminiistrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
25601B-2B-0	DNB BANK ASA		C 2	1.F FE	2,510,000	97.643	2,450,839	2,510,000	2,510,000					1.605	1.605	MS	10,183		09/23/2021	03/30/2028	
25746U-DK-2	DOMINION ENERGY INC		1,2	2.B FE	1,548,485	104.157	1,588,394	1,525,000	1,547,922		(563)			3.300	3.193	AO	10,624	26,560	04/27/2021	04/15/2041	
26442E-AF-7	DUKE ENERGY OHIO INC		1,2	1.F FE	3,298,548	108.196	3,570,468	3,300,000	3,298,982		124			3.650	3.655	FA	50,188	120,450	01/03/2019	02/01/2029	
269246-BP-8	E*TRADE FINANCIAL LLC		1,2	2.A FE	599,388	101.409	608,454	600,000	599,918		124			2.950	2.972	FA	6,244	17,700	08/15/2017	08/24/2022	
279158-AC-3	ECOPETROL SA		C 1	3.A FE	964,250	106.001	927,509	875,000	927,509	(11,842)	(24,900)			5.875	1.501	MS	14,708	25,703	04/28/2021	09/18/2023	
26835P-AF-7	EDP FINANCE BV		C 1	2.C FE	2,286,606	104.955	2,204,055	2,100,000	2,228,228		(49,478)			3.625	1.176	JJ	35,102	76,136	10/22/2020	07/15/2024	
	EMPRESA NACIONAL DE TELECOMUNICACIONES S		C	1,2	2.C FE	1,620,375	108.510	1,573,395	1,450,000	1,596,792		(23,583)		4.750	2.074	FA	28,698	34,438	04/28/2021	08/01/2026	
292480-AH-3	ENABLE MIDSTREAM PARTNERS LP		1,2	2.C FE	443,888	104.435	835,480	800,000	562,060		72,065			3.900	20.362	MN	3,987	31,200	09/04/2018	05/15/2024	
37255L-AA-5	ENACT HOLDINGS INC		1,2	3.B FE	842,371	109.250	846,688	775,000	831,504		(10,867)			6.500	3.992	FA	19,031	25,188	05/05/2021	08/15/2025	
29250N-BA-2	ENBRIDGE INC		C 1,2	2.A FE	1,510,635	112.492	1,687,380	1,500,000	1,510,216		(204)			4.000	3.959	MN	7,667	60,000	11/14/2019	11/15/2049	
29278G-AA-6	ENEL FINANCE INTERNATIONAL NV		C 1	2.A FE	2,326,944	108.117	2,210,993	2,045,000	2,282,836		(42,140)			3.625	1.382	MN	7,413	74,131	12/11/2020	05/25/2027	
29273R-BF-5	ENERGY TRANSFER LP		1,2	2.C FE	773,200	113.330	1,133,300	1,000,000	779,517		3,671			5.150	7.103	MS	15,164	51,500	03/05/2015	03/15/2045	
268270-AD-7	ENGIE ENERGIA CHILE SA		C 1	2.B FE	2,289,053	106.501	2,199,246	2,065,000	2,228,613		(51,236)			4.500	1.839	JJ	39,235	92,925	10/22/2020	01/29/2025	
P36020-AB-4	ENGIE ENERGIA CHILE SA		D 1	2.B FE	1,656,750	106.501	1,597,515	1,500,000	1,629,383		(27,367)			4.500	1.614	JJ	28,500	33,750	04/28/2021	01/29/2025	
29365P-AP-7	ENTERGY UTILITY AFFILIATES LLC		1	1.F FE	1,878,240	111.051	1,776,816	1,600,000	1,694,352		(32,289)			5.590	3.325	AO	22,360	89,440	10/16/2015	10/01/2024	
29379V-BT-9	ENTERPRISE PRODUCTS OPERATING LLC		1,2	2.A FE	2,314,612	112.352	2,213,334	1,970,000	2,271,970		(42,642)			4.150	1.666	AO	17,032	81,755	01/06/2021	10/16/2028	
26884U-AG-4	EPR PROPERTIES		1,2	2.C FE	576,851	99.047	574,473	580,000	576,902		51			3.600	3.665	MN	3,712		10/13/2021	11/15/2031	
26885B-AA-8	EQM MIDSTREAM PARTNERS LP		1,2	3.C FE	923,625	103.875	934,875	900,000	919,518		(4,107)			4.000	3.032	FA	15,000	18,000	06/23/2021	08/01/2024	
26884L-AE-9	EQT CORP		1,2	3.A FE	949,251	101.000	939,300	930,000	939,300	(41)	(9,910)			3.000	1.474	AO	6,975	13,950	04/14/2021	10/01/2022	
29446M-AC-6	EQUINOR ASA		C 1,2	1.D FE	3,867,633	106.316	4,093,166	3,850,000	3,867,438		(195)			3.250	3.225	MN	14,945	125,125	04/27/2021	11/18/2049	
054561-AC-9	EQUITABLE HOLDINGS INC		1,2	2.B FE	193,713	103.487	200,765	194,000	193,926		54			3.900	3.931	AO	1,492	16,780	04/17/2018	04/20/2023	
26884T-AL-6	ERAC USA FINANCE LLC		1,2	2.A FE	1,207,920	105.885	1,270,620	1,200,000	1,202,410		(840)			3.850	3.770	MN	5,903	46,200	06/30/2014	11/15/2024	
29717P-AU-1	ESSEX PORTFOLIO LP		1,2	2.A FE	2,041,600	104.902	2,098,040	2,000,000	2,032,914		(3,733)			3.000	2.764	JJ	27,667	60,000	08/15/2019	01/15/2030	
30231G-BF-8	EXXON MOBIL CORP		1,2	1.D FE	921,300	118.546	889,095	750,000	910,613		(6,991)			4.227	2.698	MS	8,982	31,703	06/10/2020	03/19/2040	
303250-AE-4	FAIR ISAAC CORP		1,2	3.B FE	845,100	109.875	824,063	750,000	824,063	(8,944)	(12,094)			5.250	2.412	MN	5,031	39,375	05/11/2021	05/15/2026	
303901-BB-7	FAIRFAX FINANCIAL HOLDINGS LTD		C 1,2	2.C FE	2,740,088	111.313	2,894,138	2,600,000	2,704,705		(14,973)			4.850	4.092	AO	25,921	126,100	07/19/2019	04/17/2028	
898324-AC-2	FIDEICOMISO FIBRA UNO BANCO ACTINVER SA		C 1,2	2.B FE	3,851,318	109.501	3,799,685	3,470,000	3,781,701		(63,215)			5.250	2.757	JJ	76,412	146,081	04/28/2021	01/30/2026	
898339-AA-4	FIDEICOMISO FIBRA UNO BANCO ACTINVER SA		C 1,2	2.B FE	299,991	105.625	316,875	300,000	300,000					4.869	4.869	JJ	6,735	14,607	06/25/2019	01/15/2030	
898339-AB-2	FIDEICOMISO FIBRA UNO BANCO ACTINVER SA		C 1,2	2.B FE	855,000	116.800	934,400	800,000	853,534		(764)			6.390	5.896	JJ	23,572	51,120	11/18/2019	01/15/2050	
P9406G-AB-4	FIDEICOMISO FIBRA UNO BANCO ACTINVER SA		D 1,2	2.B FE	1,478,250	122.250	1,650,375	1,350,000	1,468,943		(2,576)			6.950	6.204	JJ	39,354	93,825	01/05/2018	01/30/2044	
31620M-BR-6	FIDELITY NATIONAL INFORMATION SERVICES I		1,2	2.B FE	2,361,453	97.459	2,304,905	2,365,000	2,362,030		578			1.150	1.181	MS	9,066	13,523	02/23/2021	03/01/2026	
337932-AN-7	FIRSTENERGY CORP		1,2	3.A FE	951,776	96.750	943,313	975,000	943,313	(11,829)	3,366			1.600	2.129	JJ	7,193	7,800	04/09/2021	01/15/2026	
33834D-AA-2	FIVE CORNERS FUNDING TRUST II		1,2	1.G FE	2,074,409	103.722	2,074,440	2,000,000	2,064,511		(7,251)			2.850	2.404	MN	7,283	57,000	08/14/2020	05/15/2030	
30251G-AW-7	FMG RESOURCES (AUGUST 2006) PTY LTD		C 1,2	3.A FE	935,293	106.000	911,600	860,000	911,600	(5,185)	(18,508)			5.125	1.932	MN	5,632	44,075	04/14/2021	05/15/2024	
345397-WW-9	FORD MOTOR CREDIT COMPANY LLC		2	3.A FE	764,408	103.875	779,063	750,000	755,084		(1,781)			3.664	3.397	MS	8,626	27,480	04/20/2016	09/08/2024	
345397-ZX-4	FORD MOTOR CREDIT COMPANY LLC		2	3.A FE	847,681	105.217	846,997	805,000	839,764		(7,917)			4.063	2.429	MN	5,451	16,354	05/05/2021	11/01/2024	
349553-AM-9	FORTIS INC		C 1,2	2.C FE	2,305,107	104.152	2,187,192	2,100,000	2,263,649		(35,055)			3.055	1.270	AO	15,504	64,155	10/22/2020	10/04/2026	
36321P-AD-2	GALAXY PIPELINE ASSETS BIDCO LTD		C 1	1.C FE	2,380,000	98.012	2,332,686	2,380,000	2,380,000					2.160	2.160	MS	12,995	31,844	02/09/2021	03/31/2034	
361448-AZ-6	GATX CORP		1,2	2.B FE	1,854,777	107.952	1,765,015	1,635,000	1,817,987		(35,054)			3.850	1.514	MS	15,912	62,948	12/10/2020	03/30/2027	
	GE CAPITAL INTERNATIONAL FUNDING COMPANY		D	2.A FE	2,653,156	119.512	2,711,727	2,269,000	2,634,411		(18,588)			4.418	2.984	MN	12,809	100,244	02/11/2021	11/15/2035	

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
		F o r e i g n Code	B o n d CHAR				R a t e Used To Obtain Fair Value	F a i r Value			U n r e a l i z e d Increase / (Decrease)	C u r r e n t Year's (Amortization) / Accretion	C u r r e n t Year's Other -Than- Temporary Impairment Recognized	T o t a l Foreign Exchange Change in B./A.C.V.	R a t e of	E f f e c t i v e Rate of	W h e n Paid	A d m i t t e d Amount Due & Accrued	A m o u n t Rec. During Year	A c q u i r e d	S t a t e d Contractual Maturity Date
E1021	370334-CC-6				2.B FE	1,601,217	101.322	1,621,152	1,600,000	1,600,400		(223)			1.132	1.133	JAJO	3,774	19,441	05/02/2018	10/17/2023
	370334-CP-7				2.B FE	1,035,053	100.666	1,082,160	1,075,000	1,035,648		595			3.000	3.194	FA	13,438	16,483	04/22/2021	02/01/2051
	37045X-BG-0			1,2	2.C FE	3,169,458	112.192	3,085,280	2,750,000	3,110,858		(58,600)			5.250	1.765	MS	48,125	72,188	04/30/2021	03/01/2026
	373298-BN-7				1.G FE	2,246,405	121.307	2,099,824	1,731,000	2,139,101		(101,213)			7.375	1.193	JD	10,638	127,661	12/08/2020	12/01/2025
	36237H-AA-9			1,2	3.C FE	850,185	106.400	824,600	775,000	824,600	(3,074)	(22,511)			7.875	3.076	FA	23,056	30,516	05/10/2021	08/15/2025
	375558-BA-0			1,2	2.A FE	1,736,100	122.285	1,834,275	1,500,000	1,732,061		(4,039)			4.500	3.503	FA	28,125	33,750	05/18/2021	02/01/2045
	37940X-AH-5			1,2	2.C FE	1,993,980	101.545	2,030,900	2,000,000	1,994,036		56			2.900	2.935	MN	6,283		11/16/2021	11/15/2031
	38016L-AA-3			1,2	3.C FE	391,238	103.375	382,488	370,000	382,488	176	(7,113)			5.250	3.172	JD	1,619	19,425	10/15/2020	12/01/2027
	380355-AD-9			1,2	3.C FE	838,448	102.750	827,138	805,000	825,726		(12,722)			5.375	3.938	JD	3,606	43,269	05/05/2021	12/01/2024
	38141G-RD-8				1.F FE	1,787,445	102.992	1,776,612	1,725,000	1,779,809		(7,636)			3.625	0.606	JJ	27,618		11/04/2021	01/22/2023
	38141G-WB-6			1,2	1.F FE	3,971,620	107.531	3,978,647	3,700,000	3,888,174		(43,397)			3.850	2.526	JJ	61,333	142,450	01/29/2020	01/26/2027
	38141G-XM-1			1,2,5	1.F FE	3,585,000	97.495	3,495,196	3,585,000	3,585,000					1.093	1.093	JD	2,395	39,184	12/04/2020	12/09/2026
	38869A-AD-9			1,2	3.B FE	525,000	101.070	530,618	525,000	525,000					3.750	3.749	FA	2,297		11/09/2021	02/01/2030
	39530L-AD-2			C 1,2	3.B FE	842,214	100.880	829,713	822,475	829,713	(5,852)	(6,650)			3.850	2.516	MS	8,092	15,833	05/06/2021	03/29/2026
	40052V-AC-8			C 1	2.B FE	1,021,290	105.487	1,054,870	1,000,000	1,006,367		(2,406)			3.875	3.605	JD	431	38,750	01/22/2025	06/27/2024
	410345-AJ-1			1,2	3.C FE	934,824	104.714	921,483	880,000	921,295		(13,529)			4.625	2.344	MN	5,201	40,700	04/09/2021	05/15/2024
	197679-AB-9				3.A FE	937,495	110.750	902,613	815,000	902,613	(2,579)	(32,303)			7.500	1.714	JD	2,717	61,125	04/12/2021	12/15/2023
	40414L-AM-1			1,2	2.A FE	92,178	104.953	96,557	92,000	92,080		(25)			3.400	3.369	FA	1,303	3,128	09/26/2017	02/01/2025
	40414L-AQ-2			1,2	2.A FE	1,029,940	106.239	1,062,390	1,000,000	1,020,071		(4,258)			3.250	2.760	JJ	14,986	32,500	08/15/2019	07/15/2026
	423452-AE-1			1,2	2.A FE	997,670	98.248	982,480	1,000,000	997,723		53			2.900	2.927	MS	7,411		09/27/2021	09/29/2031
	42809H-AG-2			1,2	2.C FE	938,477	108.970	926,245	850,000	928,444		(10,033)			4.300	2.333	AO	9,138	18,275	04/22/2021	04/01/2027
	431475-AD-4			1,2	3.C FE	768,325	104.500	762,850	730,000	754,295		(11,604)			4.375	2.664	MS	9,404	31,938	10/14/2020	09/15/2027
	443201-AA-6			1,2	3.A FE	29,100	114.891	28,723	25,000	28,389		(711)			6.875	2.503	MN	1,146	1,719	04/12/2021	05/01/2025
	404280-AP-4			C	2.A FE	1,094,772	105.610	1,082,503	1,025,000	1,090,381		(4,391)			4.250	1.299	MS	12,948		11/04/2021	03/14/2024
	404280-AU-3			C	2.A FE	396,720	107.566	430,264	400,000	398,653		336			4.250	4.351	FA	6,281	17,000	08/10/2015	08/18/2025
	404280-CF-4			C	1.G FE	1,177,820	117.452	1,174,520	1,000,000	1,174,832		(2,988)			4.950	2.582	MS	12,513		11/03/2021	03/31/2030
	404280-CY-3			C 1,2,5	1.G FE	1,300,000	100.949	1,312,337	1,300,000	1,300,000					2.871	2.871	MN	4,043		11/15/2021	11/22/2032
	444859-BP-6			1,2	2.B FE	1,573,945	99.490	1,566,968	1,575,000	1,574,160		215			0.650	0.684	FA	4,209		07/29/2021	08/03/2023
	448579-AN-2			1,2	2.C FE	299,982	100.017	300,051	300,000	299,983		1			1.800	1.802	AO	1,350		09/27/2021	10/01/2024
	80627D-AC-0			C 1,2	3.B FE	702,000	102.000	918,000	900,000	744,903		25,244			4.750	9.368	MN	5,463	42,750	11/14/2019	09/15/2026
	44962L-AJ-6			C 1,2	3.A FE	1,701,705	113.750	1,706,250	1,500,000	1,698,838		(2,867)			4.250	2.217	MN	10,625		11/18/2021	05/01/2029
	452308-AR-0			1,2	1.F FE	778,687	116.491	780,490	670,000	776,095		(2,592)			3.900	2.861	MS	8,710	13,065	04/27/2021	09/01/2042
	45258L-AA-5			1,2	3.C FE	50,000	102.462	51,231	50,000	50,000					4.750	4.749	MN	303	1,339	04/01/2021	05/15/2029
	45262B-AA-1			C 1,2	2.B FE	1,700,867	103.350	1,756,950	1,700,000	1,700,509		(183)			3.125	3.113	JJ	22,873	53,125	09/26/2019	07/26/2024
	45262B-AB-9			C 1,2	2.B FE	792,744	105.156	841,248	800,000	795,060		977			3.500	3.648	JJ	12,056		07/23/2019	07/26/2026
	456837-AL-7			C	1.G FE	2,000,000	101.259	2,025,180	2,000,000	2,000,000					1.130	1.144	JAJO	5,588	24,524	09/25/2018	10/02/2023
	458140-AM-2			1	1.E FE	512,400	102.069	510,345	500,000	504,073		(4,198)			2.700	1.834	JD	600	13,500	01/01/2020	12/15/2022
	45866F-AK-0			1,2	1.G FE	1,985,800	98.997	1,979,940	2,000,000	1,987,869		1,294			2.100	2.179	JD	1,867	42,000	05/18/2020	06/15/2030
	459200-HU-8			1	1.G FE	1,068,720	105.429	1,054,290	1,000,000	1,017,634		(7,990)			3.625	2.760	FA	13,997	36,250	01/21/2015	02/12/2024
	46188B-AB-8			1,2	2.C FE	599,226	99.000	594,000	600,000	599,243		17			2.300	2.320	MN	2,147		11/01/2021	11/15/2028
	46188B-AC-6			1,2	2.C FE	1,896,371	98.211	1,866,009	1,900,000	1,896,431		60			2.700	2.718	JJ	7,980		11/01/2021	01/15/2034
	46266T-AA-6			1,2	3.C FE	752,444	103.530	735,063	710,000	733,620		(15,600)			5.000	2.670	MN	4,536	35,500	10/14/2020	05/15/2027

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
			F o r e i g n	Bond CHAR			Rate Used To Obtain Fair Value	Fair Value		Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
E1022																					
466313-AL-7	JABIL INC			1,2	2.C FE	2,344,554	99.775	2,339,724	2,345,000	2,344,616			62		1.700	1.704	AO	8,416	20,043	04/07/2021	04/15/2026
L56590-AA-7	JBS USA LUX SA			1,2	2.C FE	855,058	107.876	836,039	775,000	835,225			(19,832)		6.750	2.657	FA	19,763	27,125	04/28/2021	02/15/2028
475795-AC-4	JELD-WEN INC			1,2	4.B FE	445,788	100.750	438,263	435,000	438,263	(1,533)		(5,992)		4.625	3.439	JD	894	20,119	05/05/2021	12/15/2025
46625H-JX-9	JPMORGAN CHASE & CO				1.F FE	530,055	105.832	529,160	500,000	516,629			(6,782)		3.625	2.174	MN	2,417	18,125	01/01/2020	05/13/2024
46625H-RY-8	JPMORGAN CHASE & CO			1,2,5	1.F FE	1,360,050	108.320	1,354,000	1,250,000	1,331,532			(14,901)		3.782	2.411	FA	19,698	47,275	01/22/2020	02/01/2028
46647P-AF-3	JPMORGAN CHASE & CO			1,2,5	1.F FE	4,761,950	108.673	5,433,650	5,000,000	4,832,849			22,656		3.540	4.146	MN	29,500	177,000	09/21/2018	05/01/2028
46647P-AQ-9	JPMORGAN CHASE & CO			2	1.F FE	100,136	100.507	100,507	100,000	100,036			(27)		0.854	0.836	JAJO	161	932	05/02/2018	04/23/2024
48666K-AV-1	KB HOME			1,2	3.B FE	147,828	105.125	141,919	135,000	141,919	(443)		(5,466)		7.625	1.300	MN	1,315	10,294	05/05/2021	05/15/2023
48666K-AX-7	KB HOME			1,2	3.B FE	763,588	117.250	744,538	635,000	740,318	15,093		(19,313)		6.875	3.225	JD	1,940	43,656	10/14/2020	06/15/2027
49271V-AL-4	KEURIG DR PEPPER INC			1,2	2.B FE	2,354,929	99.320	2,338,986	2,355,000	2,354,948			19		0.750	0.751	MS	5,201	8,831	03/01/2021	03/15/2024
49327M-2Z-6	KEYBANK NA				1.G FE	999,530	100.603	1,006,030	1,000,000	999,812			156		1.250	1.266	MS	3,854	12,500	03/05/2020	03/10/2023
49427R-AK-8	KILROY REALTY LP			1,2	2.B FE	889,938	112.278	1,010,502	900,000	894,125			638		4.250	4.352	FA	14,450	38,250	07/30/2014	08/15/2029
49456B-AF-8	KINDER MORGAN INC			1,2	2.B FE	2,100,840	108.106	2,162,120	2,000,000	2,044,809			(13,128)		4.300	3.547	JD	7,167	86,000	06/13/2017	06/01/2025
48250A-AA-1	KKR GROUP FINANCE CO III LLC			1,2	1.F FE	888,147	129.365	1,164,285	900,000	889,519			242		5.125	5.214	JD	3,844	46,125	02/23/2016	06/01/2044
48252A-AA-9	KKR GROUP FINANCE CO VI LLC			1,2	1.F FE	4,074,954	109.901	4,011,387	3,650,000	4,009,967			(46,048)		3.750	2.249	JJ	68,438	136,875	07/28/2020	07/01/2029
48252D-AA-3	KKR GROUP FINANCE CO VII LLC			1,2	1.F FE	2,188,428	107.724	2,369,928	2,200,000	2,188,837			224		3.625	3.654	FA	27,913	79,750	02/18/2020	02/25/2050
482480-AF-7	KLA CORP			1,2	2.A FE	2,497,278	128.597	2,514,071	1,955,000	2,494,230			(3,048)		5.650	2.989	MN	18,410		11/29/2021	11/01/2034
50077L-AD-8	KRAFT HEINZ FOODS CO			1,2	3.A FE	958,077	104.637	941,733	900,000	941,733	(10,125)		(6,219)		3.000	1.566	JD	2,250	13,500	06/23/2021	06/01/2026
505742-AG-1	LADDER CAPITAL FINANCE HOLDINGS LLLP			1,2	3.B FE	918,000	101.000	909,000	900,000	908,859			(9,141)		5.250	3.898	AO	11,813	23,625	06/23/2021	10/01/2025
517834-AG-2	LAS VEGAS SANDS CORP			1,2	2.C FE	1,001,050	101.829	1,018,290	1,000,000	1,000,568			(207)		3.200	3.177	FA	12,711	32,000	07/30/2019	08/08/2024
521088-AA-2	LD HOLDINGS GROUP LLC			1,2	4.B FE	440,025	98.665	409,460	415,000	409,460	(25,314)		(5,251)		6.500	4.476	MN	4,496	27,275	04/09/2021	11/01/2025
52206A-AD-2	LEASEPLAN CORPORATION NV		C		2.A FE	1,995,480	103.103	2,062,060	2,000,000	1,997,403			874		2.875	2.923	AO	10,701	57,500	10/17/2019	10/24/2024
526057-CV-4	LENNAR CORP			1,2	2.C FE	887,117	113.084	853,784	755,000	864,198			(20,817)		5.000	1.925	JD	1,678	37,750	11/23/2020	06/15/2027
84610W-AB-1	LIFE STORAGE LP			1,2	2.B FE	1,491,705	107.028	1,605,420	1,500,000	1,495,907			824		3.500	3.566	JJ	26,250	52,500	06/13/2016	07/01/2026
539439-AM-1	LLOYDS BANKING GROUP PLC		C		2.A FE	883,208	109.135	982,215	900,000	889,893			2,265		4.582	4.898	JD	2,406	41,238	02/14/2019	12/10/2025
539439-AQ-2	LLOYDS BANKING GROUP PLC		D	2,5	1.F FE	1,609,680	106.875	1,603,125	1,500,000	1,606,890			(2,790)		3.574	2.266	MN	8,042	26,805	11/01/2021	11/07/2028
539439-AS-8	LLOYDS BANKING GROUP PLC		C		1.F FE	1,009,835	104.781	1,047,810	1,000,000	1,003,791			(2,221)		4.050	3.807	FA	15,188	40,500	03/01/2019	08/16/2023
539439-AT-6	LLOYDS BANKING GROUP PLC		C		1.F FE	3,147,615	113.824	3,073,248	2,700,000	3,103,775			(31,521)		4.550	2.118	FA	46,069	54,600	11/03/2021	08/16/2028
53944Y-AF-0	LLOYDS BANKING GROUP PLC		C		1.F FE	611,520	108.669	652,014	600,000	606,623			(1,809)		4.450	4.094	MN	3,931	26,700	03/01/2019	05/08/2025
53944Y-AL-7	LLOYDS BANKING GROUP PLC		C	2	1.F FE	503,335	105.658	528,290	500,000	502,028			(754)		3.870	3.700	JJ	9,245	19,350	04/06/2020	07/09/2025
55261F-AK-0	M&T BANK CORP			2	1.G FE	2,000,000	100.717	2,014,340	2,000,000	2,000,000					0.805	0.814	JAJO	2,996	17,491	07/19/2018	07/26/2023
55607P-AE-5	MACQUARIE GROUP LTD		C	2	1.G FE	1,575,000	99.881	1,573,126	1,575,000	1,575,000					0.970	0.984	MJSD	382	7,541	06/15/2021	09/23/2027
55608J-AJ-7	MACQUARIE GROUP LTD		C	2	1.G FE	1,004,350	100.577	1,005,770	1,000,000	1,000,855			(942)		1.196	1.122	FMAN	1,096	12,002	04/12/2018	11/28/2023
55608J-AR-9	MACQUARIE GROUP LTD		C	2,5	1.G FE	1,210,000	97.344	1,177,862	1,210,000	1,210,000					1.340	1.340	JJ	7,612	8,107	01/05/2021	01/12/2027
571903-BH-5	MARRIOTT INTERNATIONAL INC			1,2	2.C FE	1,198,884	97.137	1,165,644	1,200,000	1,198,913			29		2.750	2.759	AO	9,075		09/08/2021	10/15/2033
573284-AV-8	MARTIN MARIETTA MATERIALS INC			1,2	2.B FE	988,640	100.981	1,009,810	1,000,000	990,471			1,030		2.500	2.630	MS	7,361	25,000	03/05/2020	03/15/2030
573874-AN-4	MARVELL TECHNOLOGY INC			1,2	2.C FE	1,449,652	114.623	1,662,034	1,450,000	1,449,847			122		4.875	4.877	JD	1,767	72,138	06/20/2018	06/22/2028
577081-AY-8	MATTEL INC			1,2	4.A FE	445,331	101.750	442,613	435,000	441,223			(4,108)		3.150	1.630	MS	4,035	6,851	05/11/2021	03/15/2023
78472G-AA-7	MAXAR SPACE ROBOTICS LLC			1,2	4.B FE	436,644	107.750	420,225	390,000	417,864			(18,780)		9.750	5.726	JD	1,690	38,025	05/05/2021	12/31/2023
58013M-EK-6	MCDONALD'S CORP			1	2.A FE	1,837,965	126.232	1,893,480	1,500,000	1,830,162			(7,803)		4.875	3.281	JJ	33,719	36,563	05/19/2021	07/15/2040
552676-AT-5	MDC HOLDINGS INC			1,2	2.C FE	60,500	106.444	58,544	55,000	59,896			(582)		3.850	2.545	JJ	976	2,118	12/15/2020	01/15/2030
58733R-AE-2	MERCADOLIBRE INC		C	1,2	3.A FE	552,800	97.251	534,881	550,000	534,881	(17,394)		(525)		2.375	2.265	JJ	6,060	6,531	01/08/2021	01/14/2026

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	F o r e i g n Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Adminiistrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
58933Y-BA-2	MERCK & CO INC		1,2	1.E FE	3,960,200	95.528	3,821,120	4,000,000	3,962,674			1,586		2.350	2.413	JD	1,828	94,000	06/16/2020	06/24/2040	
59001A-AY-8	MERITAGE HOMES CORP		1,2	3.A FE	944,625	111.500	919,875	825,000	919,875	(8,417)	(16,333)			6.000	1.905	JD	4,125	24,750	06/23/2021	06/01/2025	
59001K-AG-5	MERITOR INC		1	3.C FE	439,848	104.250	427,425	410,000	427,425	(1,676)	(10,747)			6.250	2.432	JD	2,135	25,625	04/09/2021	06/01/2025	
552848-AF-0	MGIC INVESTMENT CORP		1,2	3.A FE	200,523	105.375	194,944	185,000	194,944	(1,555)	(4,023)			5.750	1.842	FA	4,019	5,319	06/03/2021	08/15/2023	
552848-AG-8	MGIC INVESTMENT CORP		1,2	3.A FE	763,112	105.000	750,750	715,000	750,750	(1,228)	(10,691)			5.250	3.528	FA	14,181	37,850	12/14/2020	08/15/2028	
552953-CC-3	MGM RESORTS INTERNATIONAL		1	4.A FE	428,000	104.500	418,000	400,000	405,710		(4,517)			6.000	4.762	MS	7,067	24,000	07/05/2016	03/15/2023	
595017-BB-9	MICROCHIP TECHNOLOGY INC			2.C FE	500,000	99.137	495,685	500,000	500,000					0.972	0.972	N/A	1,836	3,213	12/14/2020	02/15/2024	
595112-BN-2	MICRON TECHNOLOGY INC		1,2	2.C FE	2,316,024	118.445	2,250,455	1,900,000	2,258,537		(47,719)			5.327	2.330	FA	40,766	101,213	10/14/2020	02/06/2029	
595112-BP-7	MICRON TECHNOLOGY INC		1,2	2.C FE	799,960	109.511	876,088	800,000	799,998					4.185	4.185	FA	12,648	33,480	07/10/2019	02/15/2027	
595112-BS-1	MICRON TECHNOLOGY INC		1,2	2.C FE	1,500,000	100.113	1,501,695	1,500,000	1,500,000					2.703	2.703	AO	6,758		10/18/2021	04/15/2032	
599191-AA-1	MILEAGE PLUS HOLDINGS LLC		1,2	2.C FE	543,125	106.750	533,750	500,000	540,654		(2,471)			6.500	3.048	MJSD	993	8,125	11/03/2021	06/20/2027	
600814-AR-8	MILLICOM INTERNATIONAL CELLULAR SA		C,1,2	3.B FE	200,000	100.751	201,502	200,000	200,000					4.500	4.500	AO	1,600	9,000	10/19/2020	04/27/2031	
L6401P-AH-6	MINERVA LUXEMBOURG SA		D,1,2	3.B FE	932,313	106.625	932,969	875,000	920,244		(12,069)			5.875	3.581	JJ	23,133	25,703	04/28/2021	01/19/2028	
606822-AD-6	MITSUBISHI UFJ FINANCIAL GROUP INC		C	1.G FE	1,353,462	108.250	1,353,125	1,250,000	1,322,189		(16,308)			3.850	2.384	MS	16,042	48,125	01/22/2020	03/01/2026	
606822-BM-5	MITSUBISHI UFJ FINANCIAL GROUP INC		C	1.G FE	3,175,374	105.735	3,172,050	3,000,000	3,172,225		(3,148)			3.195	2.360	JJ	43,399		11/04/2021	07/18/2029	
606822-BU-7	MITSUBISHI UFJ FINANCIAL GROUP INC		D	1.G FE	3,000,000	97.230	2,916,900	3,000,000	3,000,000					2.048	2.048	JJ	27,989	61,440	07/13/2020	07/17/2030	
60687Y-BA-6	MIZUHO FINANCIAL GROUP INC		C,2,5	1.G FE	1,553,670	103.279	1,549,185	1,500,000	1,552,692		(978)			2.869	2.367	MS	12,911		11/03/2021	09/13/2030	
60687Y-BH-1	MIZUHO FINANCIAL GROUP INC		C,2,5	1.G FE	3,330,756	97.872	3,229,776	3,300,000	3,326,656		(2,827)			2.201	2.097	JJ	34,501	72,633	07/14/2020	07/10/2031	
609207-AW-5	MONDELEZ INTERNATIONAL INC		1,2	2.B FE	1,266,212	93.268	1,329,069	1,425,000	1,268,505		2,293			2.625	3.214	MS	12,157	18,703	04/22/2021	09/04/2050	
617446-7X-1	MORGAN STANLEY			2.A FE	2,452,123	111.936	2,378,640	2,125,000	2,404,750		(47,373)			5.000	1.507	MN	10,920	106,250	04/22/2021	11/24/2025	
617446-8C-6	MORGAN STANLEY		1	1.F FE	1,538,175	108.422	1,626,330	1,500,000	1,517,589		(4,548)			4.000	3.646	JJ	26,333	60,000	02/15/2017	07/23/2025	
617446-8V-4	MORGAN STANLEY		1,2,5	1.F FE	3,860,000	97.043	3,745,860	3,860,000	3,860,000					0.985	0.985	JD	2,218	38,021	12/07/2020	12/10/2026	
61746B-DQ-6	MORGAN STANLEY		1	1.F FE	531,540	106.028	530,140	500,000	517,333		(7,177)			3.875	2.334	AO	3,337	19,375	01/01/2020	04/29/2024	
61747Y-DU-6	MORGAN STANLEY			2.A FE	1,037,060	104.141	1,041,410	1,000,000	1,010,284		(7,118)			4.100	3.336	MN	4,442	41,000	01/17/2018	05/22/2023	
61747Y-ED-3	MORGAN STANLEY		1,2,5	1.F FE	2,800,000	97.922	2,741,816	2,800,000	2,800,000					2.239	2.239	JJ	28,037		07/15/2021	07/21/2032	
55336V-BK-5	MPLX LP		1,2	2.B FE	2,065,940	102.118	2,042,360	2,000,000	2,018,176		(21,373)			3.500	2.391	JD	5,833	70,000	08/28/2019	12/01/2022	
90520E-AK-7	MUFG UNION BANK NA		2	1.F FE	2,000,000	101.279	2,025,580	2,000,000	2,000,000					2.100	2.099	JD	2,567	42,000	12/05/2019	12/09/2022	
628312-AD-2	MUTUAL OF OMAHA INSURANCE CO		1,2,5	1.G FE	603,684	102.951	617,706	600,000	601,182		(429)			4.297	4.214	JJ	11,888	25,782	03/13/2015	07/15/2054	
63859U-BE-2	NATIONWIDE BUILDING SOCIETY		C	1.E FE	1,997,100	101.294	2,025,880	2,000,000	1,998,956		960			2.000	2.050	JJ	17,111	40,000	01/21/2020	01/27/2023	
639057-AC-2	NATWEST GROUP PLC		C,1,2	2.A FE	1,000,000	98.684	986,840	1,000,000	1,000,000					1.642	1.642	JD	775	8,210	06/09/2021	06/14/2027	
780097-BA-8	NATWEST GROUP PLC		C	2.A FE	1,064,760	111.283	1,112,830	1,000,000	1,036,141		(7,668)			4.800	3.871	AO	11,467	48,000	01/17/2018	04/05/2026	
63906Y-AC-2	NATWEST MARKETS PLC		C	1.F FE	2,360,000	100.005	2,360,118	2,360,000	2,360,000					0.580	0.588	FMAN	1,900	6,887	05/06/2021	08/12/2024	
62878U-2C-5	NBN CO LTD		C,1,2	1.E FE	3,952,946	98.605	3,909,688	3,965,000	3,953,873		927			0.875	0.978	AO	7,999		09/28/2021	10/08/2024	
64952W-DJ-9	NEW YORK LIFE GLOBAL FUNDING			1.A FE	2,000,000	100.152	2,003,040	2,000,000	2,000,000					0.564	0.564	JAJO	2,536	12,710	07/09/2019	07/12/2022	
64952G-AF-5	NEW YORK LIFE INSURANCE CO		1	1.C FE	1,208,629	151.359	1,362,231	900,000	1,150,114		(8,984)			6.750	4.475	MN	7,763	60,750	06/26/2014	11/15/2039	
65342Q-AK-8	NEXTERA ENERGY OPERATING PARTNERS LP		1,2	3.A FE	947,129	103.875	924,488	890,000	924,488	(9,338)	(13,303)			4.250	2.037	JJ	17,442	18,913	04/09/2021	07/15/2024	
654740-BQ-1	NISSAN MOTOR ACCEPTANCE COMPANY LLC		1	2.C FE	2,354,788	98.823	2,327,282	2,355,000	2,354,845		57			1.050	1.053	MS	7,762	12,295	03/04/2021	03/08/2024	
654744-AA-9	NISSAN MOTOR CO LTD		C,1	2.C FE	800,000	102.619	820,952	800,000	800,000					3.043	3.043	MS	7,168	24,209	09/10/2020	09/15/2023	
654744-AC-5	NISSAN MOTOR CO LTD		C,1,2	2.C FE	1,367,015	108.025	1,404,325	1,300,000	1,356,854		(9,130)			4.345	3.471	MS	16,318	56,485	11/18/2020	09/17/2027	
Y44709-AE-6	NK KAZMUNAYGAZ AO		D	2.C FE	927,762	108.561	895,628	825,000	910,998		(16,764)			4.750	1.510	AO	7,293	23,900	04/29/2021	04/24/2025	
629209-AA-5	NMI HOLDINGS INC		1,2	3.B FE	923,000	113.550	908,400	800,000	903,217		(19,783)			7.375	3.067	JD	4,917	59,000	05/06/2021	06/01/2025	
65535H-AS-8	NOMURA HOLDINGS INC		C	2.A FE	2,603,640	99.646	2,590,796	2,600,000	2,603,170		(326)			2.679	2.663	JJ	31,925	70,234	07/10/2020	07/16/2030	

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
		Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifer and SVO Adminiistrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
E1024	65557F-AD-8		C		1.G FE	2,117,140	102.472	2,049,440	2,000,000	2,018,538		(25,205)			4.250	2.935	MS	23,611	85,000	11/27/2017	09/21/2022
	668131-AA-3		1		1.C FE	1,000,000	141.816	1,418,160	1,000,000	1,000,000					6.063	6.063	MS	15,326	60,630	03/23/2010	03/30/2040
	66977W-AQ-2		C	1,2	NOVA CHEMICALS CORP	945,263	103.250	924,088	895,000	924,088	(9,078)	(12,098)			4.875	2.837	JD	3,636	43,631	04/09/2021	06/01/2024
	629377-CL-4		1,2		NRG ENERGY INC	961,896	108.876	952,665	875,000	960,329		(1,567)			4.450	2.938	JD	1,731	19,469	11/04/2021	06/15/2029
	62954W-AA-3		C	1	NTT FINANCE CORP	2,360,000	99.591	2,350,348	2,360,000	2,360,000					0.373	0.373	MS	2,885	4,401	02/24/2021	03/03/2023
					OCHSNER LSU HEALTH SYSTEM OF NORTH																
	67555J-AA-4			1,2	LOUIS	2,705,000	97.924	2,648,844	2,705,000	2,705,000					2.510	2.510	MN	8,676	20,369	07/20/2021	05/15/2031
	67091G-AE-3		C	1,2	OCI NV	778,358	103.750	788,500	760,000	774,030	(62)	(3,948)			4.625	3.852	AO	7,421	38,251	05/05/2021	10/15/2025
	681936-BJ-8		1,2		OMEGA HEALTHCARE INVESTORS INC	102,731	104.355	107,486	103,000	102,933		40			4.375	4.418	FA	1,878	4,506	06/30/2016	08/01/2023
	682691-AB-6		1,2		ONEMAIN FINANCE CORP	250,000	98.875	247,188	250,000	247,188	(2,813)				3.500	3.500	JJ	4,594		06/15/2021	01/15/2027
	85172F-AL-3		1		ONEMAIN FINANCE CORP	957,901	104.456	934,881	895,000	934,746		(23,154)			5.625	1.869	MS	14,823	25,172	04/14/2021	03/15/2023
	85172F-AQ-2		1,2		ONEMAIN FINANCE CORP	250,000	112.000	280,000	250,000	250,000					6.625	6.621	JJ	7,637	16,563	05/07/2019	01/15/2028
	68268N-AP-8		1,2		ONEOK PARTNERS LP	2,191,220	108.945	2,178,900	2,000,000	2,113,524		(36,321)			4.900	2.881	MS	28,856	98,000	10/25/2019	03/15/2025
	68389X-AS-4		1		ORACLE CORP	1,645,968	103.630	1,658,080	1,600,000	1,608,908		(5,555)			3.625	3.251	JJ	26,744	58,000	07/31/2014	07/15/2023
	68389X-BY-0		1,2		ORACLE CORP	3,984,600	99.148	3,965,920	4,000,000	3,984,895		171			3.850	3.869	AO	38,500	154,000	03/30/2020	04/01/2060
	68622T-AA-9		1,2		ORGANON & CO	330,000	101.625	335,363	330,000	330,000					4.125	4.125	AO	2,307	7,147	04/08/2021	04/30/2028
	694308-JG-3		1,2		PACIFIC GAS AND ELECTRIC CO	899,064	95.307	857,763	900,000	899,202		80			2.500	2.511	FA	9,375	25,125	06/16/2020	02/01/2031
	6944PL-2G-3		5		PACIFIC LIFE GLOBAL FUNDING II	2,750,000	100.619	2,767,023	2,750,000	2,750,000					0.669	0.679	MJSD	1,483	9,416	05/27/2021	06/04/2026
	70932M-AA-5		1,2		PENNYMAC FINANCIAL SERVICES INC	474,750	102.750	462,375	450,000	462,375	(7,401)	(4,974)			5.375	3.075	AO	5,106	13,219	06/23/2021	10/15/2025
	709599-BM-5		1,2		PENSKE TRUCK LEASING CO LP	2,339,509	98.904	2,314,354	2,340,000	2,339,608		99			1.700	1.704	JD	1,768	26,741	04/06/2021	06/15/2026
	71429M-AC-9		C	1,2	PERRIGO FINANCE UNLIMITED CO	936,603	101.395	912,555	900,000	912,555	(19,102)	(3,407)			3.900	3.405	JD	1,560	28,350	07/13/2020	06/15/2030
	69369E-AE-9		C		PERTAMINA (PERSERO) PT	3,104,250	103.943	3,222,233	3,100,000	3,106,950		(4,996)			4.300	4.129	MN	15,181	133,300	12/05/2017	05/20/2023
	71568P-AC-3		C		PERUSAHAAN LISTRIK NEGARA (PERSERO) PT	3,865,000	106.704	4,268,160	4,000,000	3,906,753		14,980			4.125	4.620	MN	21,083	165,000	02/07/2019	05/15/2027
	71568Q-AC-1		D		PERUSAHAAN LISTRIK NEGARA (PERSERO) PT	4,713,750	106.704	4,801,680	4,500,000	4,689,480		(22,266)			4.125	3.254	MN	23,719	185,625	04/26/2021	05/15/2027
	71647N-BE-8		C	1	PETROBRAS GLOBAL FINANCE BV	721,000	104.007	749,890	721,000	721,000					5.093	5.092	JJ	16,932	36,721	09/18/2019	01/15/2030
	717081-EZ-2		1,2		PFIZER INC	774,272	100.071	800,568	800,000	774,980		708			2.550	2.768	MN	1,870	20,400	04/27/2021	05/28/2040
	718172-BU-2		1,2		PHILIP MORRIS INTERNATIONAL INC	501,525	101.503	507,515	500,000	500,585		(477)			2.125	2.026	MN	1,505		01/01/2020	05/10/2023
	718546-AH-7		1		PHILLIPS 66	248,130	138.105	345,263	250,000	248,239		44			5.875	5.935	MN	2,448	14,688	08/02/2019	05/01/2042
	718546-AV-6		1,2		PHILLIPS 66	99,946	106.659	106,659	100,000	99,965		10			3.850	3.862	AO	877	3,850	04/07/2020	04/09/2025
	718546-AY-0		2		PHILLIPS 66	1,743,115	99.274	1,732,331	1,745,000	1,743,757		575			0.900	0.934	FA	5,933	11,648	11/16/2020	02/15/2024
	71951Q-AA-0		1,2		PHYSICIANS REALTY LP	514,950	111.032	555,160	500,000	510,484		(1,884)			4.300	3.832	MS	6,331	21,500	07/18/2019	03/15/2027
	71953L-AA-9		1,2		PICASSO FINANCE SUB INC	397,357	104.500	389,785	373,000	389,778		(7,579)			6.125	2.828	JD	1,015	23,985	05/05/2021	06/15/2025
	72650R-BJ-0		1,2		PLAINS ALL AMERICAN PIPELINE LP	619,604	109.116	840,193	770,000	659,447		23,444			4.650	9.233	AO	7,559	35,805	02/15/2017	10/15/2025
	737446-AQ-7		1,2		POST HOLDINGS INC	25,000	101.850	25,463	25,000	25,000					4.625	4.624	AO	244	1,156	02/11/2020	04/15/2030
	69351U-AY-9		2		PPL ELECTRIC UTILITIES CORP	1,925,000	99.757	1,920,322	1,925,000	1,925,000					0.379	0.385	MJSD	102	3,714	06/21/2021	06/24/2024
	74164M-AB-4		1,2		PRIMERICA INC	1,791,900	101.008	1,818,144	1,800,000	1,791,984		84			2.800	2.852	MN	5,880		11/16/2021	11/19/2031
	74340X-BQ-3		1,2		PROLOGIS LP	903,269	86.044	924,973	1,075,000	905,816		2,547			2.125	2.939	AO	4,823	11,422	04/22/2021	10/15/2050
	74368C-AP-9				PROTECTIVE LIFE GLOBAL FUNDING	740,938	104.042	749,102	720,000	731,040		(4,645)			3.104	2.410	AO	4,718	22,349	10/28/2019	04/15/2024
	744320-AM-4			1,2,5	PRUDENTIAL FINANCIAL INC	569,250	104.060	572,330	550,000	554,904		(3,177)			5.625	4.981	JD	1,375	30,938	12/22/2016	06/15/2043
	69370C-AB-6		1,2		PTC INC	949,875	101.375	937,719	925,000	937,719	(5,281)	(6,875)			3.625	2.480	FA	12,667	16,766	04/22/2021	02/15/2025
	745867-AX-9		1,2		PULTEGROUP INC	459,925	113.580	441,826	389,000	447,390		(11,599)			5.000	1.721	JJ	8,969	19,450	11/30/2020	01/15/2027
	G7302V-KS-2		D		QNB FINANCE LTD	3,891,880	102.651	3,823,750	3,725,000	3,865,053		(26,827)			2.625	1.474	MN	13,309	97,781	04/29/2021	05/12/2025

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
		F o r e i g n Code	B o n d CHAR		NAIC Designation, NAIC Designation Modifier and SVO Adminitrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
E1025	750236-AW-1			1,2	3.A FE	763,658	107.306	794,064	740,000	759,319		(3,626)			4.875	4.256	MS	10,622	36,075	10/15/2020	03/15/2027
	75419T-AA-1			1,2	3.A FE	838,638	104.000	826,800	795,000	826,800	(305)	(11,532)			5.625	3.218	JJ	20,620	22,359	05/05/2021	07/15/2025
	756109-BE-3			1,2	1.G FE	1,273,174	110.887	1,247,479	1,125,000	1,250,852		(22,322)			4.625	1.478	MN	8,672	53,156	04/28/2021	11/01/2025
	759351-AM-1			1,2	2.A FE	1,299,948	108.519	1,410,747	1,300,000	1,300,000					3.950	3.949	MS	15,120	51,350	06/01/2016	09/15/2026
	759470-AQ-0		C	1	2.B FE	1,016,175	106.809	1,068,090	1,000,000	1,006,555		(1,965)			4.125	3.897	JJ	17,531	41,250	01/11/2017	01/28/2025
	759509-AF-9			1,2	2.B FE	2,193,268	98.442	2,165,724	2,200,000	2,195,112		1,309			1.300	1.363	FA	10,804	29,553	07/28/2020	08/15/2025
	75972Y-AA-9			1,2	1.G FE	303,998	106.125	318,375	300,000	302,550		(854)			3.700	3.382	AO	2,775	11,100	09/19/2019	04/01/2025
	761713-BG-0			1,2	2.B FE	697,879	107.973	755,811	700,000	699,169		218			4.450	4.488	JD	1,644	31,150	06/09/2015	06/12/2025
	775109-BP-5		C	1,2	2.A FE	1,014,780	105.336	1,053,360	1,000,000	1,014,169		(299)			3.700	3.618	MN	4,728	37,000	11/18/2019	11/15/2049
	78015K-7K-4		C		1.F FE	2,360,455	100.330	2,357,755	2,350,000	2,357,731		(2,724)			0.500	0.325	JAJO	2,186	5,805	05/06/2021	10/26/2023
	78081B-AJ-2			1,2	2.C FE	40,782	98.317	39,327	40,000	40,663		(115)			1.750	1.436	MS	231	700	12/14/2020	09/02/2027
	785592-AS-5			1,2	2.C FE	2,133,980	112.380	2,247,600	2,000,000	2,074,490		(14,088)			5.000	4.120	MS	29,444	100,000	06/09/2017	03/15/2027
	80281L-AA-3		C		2.A FE	503,075	109.116	545,580	500,000	501,447		(351)			4.750	4.664	MS	6,993	23,750	09/27/2016	09/15/2025
	80281L-AF-2		C	2	2.A FE	1,945,676	100.042	1,900,798	1,900,000	1,900,553		(22,469)			3.571	2.367	JJ	32,228	67,849	12/17/2019	01/10/2023
	80281L-AJ-4		C	2,5	2.A FE	1,894,830	106.148	1,857,590	1,750,000	1,822,845		(37,595)			4.796	2.503	MN	10,724	83,930	01/22/2020	11/15/2024
	80414L-2G-9		C	2	1.F FE	199,566	100.000	200,000	200,000	199,724		143			1.250	1.324	MN	257	2,500	11/17/2020	11/24/2023
	78410G-AD-6			1,2	4.A FE	100,000	103.000	103,000	100,000	100,000					3.875	3.874	FA	1,464	3,875	01/21/2020	02/15/2027
	81728U-AA-2			2	3.C FE	200,000	105.000	210,000	200,000	200,000					4.375	4.375	FA	3,306	8,750	09/10/2019	02/15/2030
	817565-CD-4			1,2	3.C FE	618,460	104.375	603,288	578,000	603,288	665	(12,947)			4.625	2.246	JD	1,188	26,733	11/17/2020	12/15/2027
	81761L-AA-0			1,2	3.B FE	843,668	108.387	807,483	745,000	807,483	(21,548)	(14,637)			7.500	3.972	MS	16,452	27,938	05/05/2021	09/15/2025
	81762P-AE-2			1,2	2.A FE	2,092,146	93.184	1,956,864	2,100,000	2,093,173		736			1.400	1.440	MS	9,800	31,033	08/06/2020	09/01/2030
	822582-CE-0		C	1,2	1.D FE	1,584,592	103.295	1,652,720	1,600,000	1,585,316		325			3.125	3.175	MN	7,500	50,000	12/12/2019	11/07/2049
	82481L-AC-3		D	1,2	2.B FE	1,799,766	102.858	1,851,444	1,800,000	1,799,965		20			2.875	2.876	MS	14,088	51,750	09/19/2016	09/23/2023
	82620K-AX-1		C	1	1.E FE	2,354,435	99.209	2,336,372	2,355,000	2,354,586		151			0.650	0.658	MS	4,677	7,654	03/02/2021	03/11/2024
	82967N-BC-1			1,2	3.C FE	758,857	107.750	748,863	695,000	745,002		(11,619)			5.500	3.530	JJ	19,113	38,225	10/15/2020	07/01/2029
	83051G-AM-0		C		1.D FE	3,998,960	101.544	4,061,760	4,000,000	3,999,691		320			2.200	2.208	JD	4,644	88,000	12/04/2019	12/12/2022
	83088M-AJ-1			2	2.C FE	94,972	99.494	94,519	95,000	94,980		8			0.900	0.915	JD	71	439	05/12/2021	06/01/2023
	75625A-AD-6			1,2	2.C FE	2,106,680	102.140	2,042,800	2,000,000	2,015,752		(22,971)			4.500	3.298	JD	7,500	90,000	10/26/2017	12/01/2022
	78448T-AB-8		C	1,2	1.G FE	602,712	101.029	606,174	600,000	600,270		(589)			3.000	2.900	JJ	8,300	18,000	07/27/2017	07/15/2022
	83368R-AL-6		C		2.B FE	1,997,940	105.201	2,104,020	2,000,000	1,999,261		418			4.250	4.273	MS	25,264	85,000	09/10/2018	09/14/2023
	83368R-AZ-5		C	2	2.B FE	2,000,000	97.443	1,948,860	2,000,000	2,000,000					1.488	1.488	JD	1,405	29,760	12/07/2020	12/14/2026
	83368R-BC-5		C	2	2.B FE	500,000	97.903	489,515	500,000	500,000					1.792	1.792	JD	548	4,480	06/02/2021	06/09/2027
	84132G-AA-7			1	1.G FE	2,165,000	97.386	2,108,407	2,165,000	2,165,000					2.262	2.262	JJ	12,379		09/23/2021	07/01/2031
	842587-CU-9			1,2	2.B FE	3,565,058	102.418	3,533,421	3,450,000	3,553,687		(11,371)			2.950	0.682	JJ	50,888		11/04/2021	07/01/2023
	84749A-AA-5			1,2	4.C FE	447,313	104.807	445,430	425,000	443,285		(4,028)			6.375	4.680	MS	6,849	13,547	05/05/2021	09/30/2026
	85205T-AM-2			1,2	3.C FE	452,141	103.625	440,406	425,000	440,406	(5,680)	(6,054)			5.500	2.581	JJ	10,778	11,688	06/23/2021	01/15/2025
	85207U-AF-2			1	3.A FE	445,173	110.125	429,488	390,000	429,488	(590)	(15,096)			7.875	1.719	MS	9,043	15,356	05/05/2021	09/15/2023
	852891-AC-4			1	2.A FE	804,315	102.530	768,975	750,000	756,206		(9,695)			5.000	3.641	FA	14,167	37,500	08/16/2016	08/15/2022
	853254-BJ-8		C	2,5	1.G FE	1,232,364	103.073	1,236,876	1,200,000	1,211,262		(9,066)			3.885	3.083	MS	13,727	46,620	08/14/2019	03/15/2024
	853254-BL-3		C	2	1.G FE	750,000	100.038	750,285	750,000	750,000					1.282	1.300	JAJO	1,949	10,200	09/27/2018	01/20/2023
	853254-CB-4		C	2	1.G FE	355,000	99.110	351,841	355,000	355,000					1.214	1.214	MS	1,173	2,155	03/16/2021	03/23/2025

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	F o r e i g n Bond CHAR		NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
85325W-AA-6	STANDARD CHARTERED PLC		C	2,5	1.G FE	3,099,960	102.548	3,076,440	3,000,000	3,095,280			(4,680)		2.819	1.755	JJ	35,472		11/03/2021	01/30/2026
857477-AM-5	STATE STREET CORP				1.E FE	1,984,270	105.228	1,999,332	1,900,000	1,927,985			(14,340)		3.700	2.889	MN	8,006	70,300	01/01/2020	11/20/2023
858912-AG-3	STERICYCLE INC			1,2	3.C FE	295,756	98.500	290,575	295,000	290,575	(5,095)		(77)		3.875	3.837	JJ	5,271	7,335	11/10/2020	01/15/2029
86024T-AA-5	STEVENS HOLDING COMPANY INC		2		3.C FE	448,990	106.625	442,494	415,000	441,696	(71)		(7,223)		6.125	3.159	AO	6,355	12,709	05/10/2021	10/01/2026
86828L-AC-6	SUPERIOR PLUS LP		C	2	3.C FE	206,750	102.784	205,568	200,000	205,568	(163)		(1,019)		4.500	3.142	MS	2,650	4,600	08/03/2021	03/15/2029
86944B-AG-8	SUTTER HEALTH		1,2		1.E FE	1,600,000	99.962	1,599,392	1,600,000	1,600,000					2.294	2.294	FA	13,866	29,159	10/22/2020	08/15/2030
87151Q-AC-0	SYMETRA FINANCIAL CORP		1		2.B FE	1,095,435	106.177	1,167,947	1,100,000	1,098,687			487		4.250	4.300	JJ	21,557	46,750	07/30/2014	07/15/2024
87166F-AA-1	SYNCHRONY BANK		2		2.C FE	995,370	100.870	1,008,700	1,000,000	999,518			1,040		3.000	3.108	JD	1,333	30,000	11/29/2017	06/15/2022
871829-BL-0	SYSCO CORP		1,2		2.B FE	1,496,880	124.933	1,873,995	1,500,000	1,497,331			244		5.950	5.978	AO	22,313	89,250	03/30/2020	04/01/2030
87612B-BJ-0	TARGA RESOURCES PARTNERS LP		1,2		3.A FE	838,720	104.347	834,776	800,000	827,129			(11,591)		5.875	4.135	AO	9,922	23,500	05/05/2021	04/15/2026
87612B-BL-5	TARGA RESOURCES PARTNERS LP		1,2		3.A FE	250,000	107.200	268,000	250,000	250,000					6.500	6.500	JJ	7,493	16,250	01/10/2019	07/15/2027
87724L-AA-3	TAYLOR MORRISON COMMUNITIES INC		1,2		3.C FE	925,452	104.543	904,297	865,000	901,281			(24,171)		5.875	1.771	AO	10,728	25,409	04/16/2021	04/15/2023
87233Q-AC-2	TC PIPELINES LP		1,2		2.B FE	2,279,822	109.651	2,264,293	2,065,000	2,242,869			(32,357)		3.900	2.125	MN	8,054	80,535	11/06/2020	05/25/2027
87162W-AC-4	TD SYNnex CORP		1,2		2.C FE	2,383,331	98.887	2,358,455	2,385,000	2,383,546			216		1.250	1.274	FA	11,759		07/29/2021	08/09/2024
87938W-AC-7	TELEFONICA EMISIONES SAU		C	1	2.C FE	1,590,250	142.864	1,785,800	1,250,000	1,250,000					7.045	7.044	JD	2,691	88,063	06/25/2014	06/20/2036
88033G-CS-7	TENET HEALTHCARE CORP		1,2		4.A FE	183,204	101.250	182,250	180,000	181,128			(2,076)		4.625	3.439	JJ	3,839	4,163	04/14/2021	07/15/2024
88167A-AL-5	TEVA PHARMACEUTICAL FINANCE NETHERLANDS		C	1,2	3.C FE	847,399	104.750	843,238	805,000	837,518			(9,882)		6.000	3.918	AO	10,197	24,150	05/05/2021	04/15/2024
88167A-AP-6	NETHERLANDS		C	1,2	3.C FE	425,000	99.000	420,750	425,000	420,750	(4,250)				4.750	4.750	MN	2,916		11/02/2021	05/09/2027
442851-AJ-0	THE HOWARD UNIVERSITY		1		2.C FE	1,000,000	102.507	1,025,070	1,000,000	1,000,000					2.757	2.757	AO	6,893	27,570	01/31/2020	10/01/2027
88947E-AR-1	TOLL BROTHERS FINANCE CORP		1,2		3.A FE	197,313	110.375	193,156	175,000	193,156	(615)		(3,542)		4.875	1.801	MN	1,090	8,531	04/14/2021	11/15/2025
88947E-AU-4	TOLL BROTHERS FINANCE CORP		1,2		3.A FE	772,407	107.500	768,625	715,000	766,172			(5,976)		3.800	2.748	MN	4,528	27,170	12/14/2020	11/01/2029
89114Q-CL-0	TORONTO-DOMINION BANK		C		1.E FE	2,351,840	100.297	2,346,950	2,340,000	2,348,666			(3,175)		0.500	0.294	MJSD	98	8,779	05/07/2021	09/28/2023
893526-8Z-9	TRANSCANADA PIPELINES LTD		C	1	2.A FE	2,487,449	155.955	2,651,235	1,700,000	2,427,470			(29,007)		7.625	4.108	JJ	59,772	129,625	11/15/2019	01/15/2039
893647-BE-6	TRANSDIGM INC		1,2		4.A FE	445,998	103.938	436,540	420,000	435,959			(10,039)		6.250	2.771	MS	7,729	13,125	04/09/2021	03/15/2026
897051-AB-4	TRONOX INC		1,2		4.A FE	436,509	105.690	428,045	405,000	423,989			(12,520)		6.500	2.049	MN	4,388	26,325	04/09/2021	05/01/2025
07330M-AC-1	TRUIST BANK		2		1.F FE	1,840,738	102.843	1,799,753	1,750,000	1,822,690			(18,048)		2.636	1.077	MS	13,326	23,065	04/22/2021	09/17/2029
05531F-BJ-1	TRUIST FINANCIAL CORP		2		1.G FE	1,998,520	101.688	2,033,760	2,000,000	1,999,480			423		2.200	2.222	MS	12,833	44,000	09/09/2019	03/16/2023
902494-AX-1	TYSON FOODS INC		1,2		2.B FE	2,118,549	106.321	2,179,581	2,050,000	2,072,574			(9,117)		3.950	3.458	FA	30,591	80,975	07/21/2016	08/15/2024
90353T-AK-6	UBER TECHNOLOGIES INC		1,2		4.C FE	425,000	101.834	432,795	425,000	425,000					4.500	4.500	FA	7,384		08/09/2021	08/15/2029
90261A-AB-8	UBS AG (STAMFORD BRANCH)				2.A FE	1,787,563	103.861	1,557,915	1,500,000	1,528,563			(43,959)		7.625	4.509	FA	42,573	114,375	09/27/2016	08/17/2022
902613-AE-8	UBS GROUP AG		C	2	1.G FE	1,400,000	96.885	1,356,390	1,400,000	1,400,000					2.095	2.095	FA	11,406	14,665	02/02/2021	02/11/2032
90265E-AQ-3	UDR INC		1,2		2.A FE	1,039,720	105.159	1,051,590	1,000,000	1,031,448			(3,572)		3.200	2.749	JJ	14,756	32,000	08/15/2019	01/15/2030
904678-AU-3	UNICREDIT SPA		C	2	2.C FE	1,496,955	99.788	1,496,820	1,500,000	1,497,552			489		2.569	2.605	MS	10,597	38,535	10/14/2020	09/22/2026
907818-FK-9	UNION PACIFIC CORP		1,2		1.G FE	1,498,980	107.585	1,613,775	1,500,000	1,499,043			63		3.250	3.253	FA	19,771	24,375	04/27/2021	02/05/2050
911312-BL-9	UNITED PARCEL SERVICE INC		1,2		1.G FE	414,312	104.509	418,036	400,000	408,390			(2,989)		2.800	2.000	MN	1,431	11,200	01/01/2020	11/15/2024
911365-BM-5	UNITED RENTALS (NORTH AMERICA) INC		1,2		2.C FE	942,993	103.619	932,571	900,000	931,853			(11,140)		3.875	1.971	MN	4,456	34,875	04/22/2021	11/15/2027
913229-AC-4	UNITED WHOLESALE MORTGAGE LLC		1,2		3.C FE	1,615,000	100.250	1,619,038	1,615,000	1,615,000					5.750	5.749	JD	10,060		11/15/2021	06/15/2027
91159H-HC-7	US BANCORP		2		1.E FE	511,585	100.311	501,555	500,000	500,680			(5,485)		3.000	1.881	MS	4,417	15,000	01/01/2020	03/15/2022
91159J-AA-4	US BANCORP		2		1.F FE	1,718,168	101.185	1,770,738	1,750,000	1,747,603			4,357		2.950	3.209	JJ	23,805	51,625	07/31/2014	07/15/2022
Y936EJ-AA-9	VENA ENERGY CAPITAL PTE LTD		D		2.C FE	3,305,625	101.786	3,282,599	3,225,000	3,302,183			(3,442)		3.133	2.341	FA	35,083		11/04/2021	02/26/2025

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	F o r e i g n Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Adminiattrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
92277G-AT-4	VENTAS REALTY LP		1,2	2.A FE	2,020,220	103.055	2,061,100	2,000,000	2,011,580			(3,728)		2.650	2.446	JJ	24,439	53,000	08/15/2019	01/15/2025	
92343V-BE-3	VERIZON COMMUNICATIONS INC		1	2.A FE	2,104,504	123.941	2,168,968	1,750,000	2,097,008			(7,496)		4.750	3.371	MN	13,854	41,563	05/18/2021	11/01/2041	
92343V-EU-4	VERIZON COMMUNICATIONS INC		1,2	2.A FE	990,309	112.213	1,121,008	999,000	992,423			690		4.016	4.114	JD	3,120	40,120	02/28/2019	12/03/2029	
918204-BC-1	VF CORP		1,2	2.A FE	547,380	103.827	519,135	500,000	540,984			(4,674)		2.950	1.850	AO	2,786	14,750	08/14/2020	04/23/2030	
92556H-AB-3	VIACOMCBS INC		1,2	2.B FE	1,819,222	119.243	2,027,131	1,700,000	1,803,332			(9,562)		4.950	4.119	JJ	38,803	84,150	04/23/2020	01/15/2031	
92564R-AC-9	VICI PROPERTIES LP		1,2	3.B FE	122,992	101.500	121,800	120,000	121,800	(442)		(749)		3.500	2.476	FA	1,587	2,100	05/05/2021	02/15/2025	
92564R-AE-5	VICI PROPERTIES LP		1,2	3.B FE	764,347	105.750	798,413	755,000	763,420			(791)		4.125	3.971	FA	11,765	31,144	10/15/2020	08/15/2030	
92735L-AA-0	VINE ENERGY HOLDINGS LLC		1,2	3.C FE	275,000	108.500	298,375	275,000	275,000					6.750	6.750	AO	3,919	9,694	03/31/2021	04/15/2029	
92769X-AP-0	VIRGIN MEDIA SECURED FINANCE PLC		C	1,2	3.C FE	254,375	105.250	263,125	250,000			(378)		5.500	5.269	MN	1,757	13,750	06/25/2019	05/15/2029	
92769X-AR-6	VIRGIN MEDIA SECURED FINANCE PLC		C	1,2	3.C FE	759,047	100.631	734,606	730,000	734,606	(21,589)	(2,425)		4.500	4.009	FA	12,410	37,048	10/15/2020	08/15/2030	
92826C-AC-6	VISA INC		1,2	1.D FE	360,175	101.849	356,472	350,000	352,915			(3,658)		2.800	1.727	JD	463	9,800	01/01/2020	12/14/2022	
928563-AG-0	VMWARE INC		1	2.C FE	1,313,619	99.309	1,305,913	1,315,000	1,313,899			279		0.600	0.652	FA	3,266		07/20/2021	08/15/2023	
92857W-AQ-3	VODAFONE GROUP PLC		C	1	2.B FE	3,202,998	135.826	3,395,650	2,500,000	3,139,941		(30,485)		6.150	3.897	FA	52,958	153,750	11/18/2019	02/27/2037	
92857W-BN-9	VODAFONE GROUP PLC		C		2.B FE	1,050,000	100.841	1,058,831	1,050,000	1,050,000				1.112	1.128	JAJO	2,433	12,635	05/23/2018	01/16/2024	
	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC		1,2	2.A FE	1,933,113	97.057	1,882,906	1,940,000	1,934,148			937		1.625	1.679	MN	3,240	31,535	11/17/2020	11/24/2027	
931142-AU-7	WALMART INC			1.C FE	115,568	110.256	110,256	100,000	107,514			(4,070)		6.750	2.423	AO	1,425	6,750	01/01/2020	10/15/2023	
254687-FY-7	WALT DISNEY CO		1,2	1.G FE	2,247,750	109.812	2,470,770	2,250,000	2,247,948			78		3.500	3.507	MN	10,500	78,750	05/11/2020	05/13/2040	
949746-RW-3	WELLS FARGO & CO			1.E FE	1,948,960	105.097	2,101,940	2,000,000	1,971,690			6,017		3.000	3.356	AO	11,500	60,000	01/17/2018	04/22/2026	
949746-SK-8	WELLS FARGO & CO		2	1.E FE	178,612	100.134	175,235	175,000	175,111			(1,768)		3.069	2.042	JJ	2,342	5,371	01/01/2020	01/24/2023	
94974B-GH-7	WELLS FARGO & CO			1.E FE	2,273,372	104.442	2,454,387	2,350,000	2,320,194			8,775		3.000	3.428	FA	25,850	70,500	01/01/2020	02/19/2025	
95000U-2G-7	WELLS FARGO & CO		1,2,5	1.E FE	2,002,600	104.059	2,081,180	2,000,000	2,002,096			(236)		2.879	2.864	AO	9,757	57,580	10/25/2019	10/30/2030	
95000U-2K-8	WELLS FARGO & CO		1,2,5	1.E FE	4,016,244	101.532	3,934,365	3,875,000	3,991,380			(24,864)		2.164	1.178	FA	32,610	41,928	04/22/2021	02/11/2026	
95040Q-AJ-3	WELL TOWER INC		1,2	2.A FE	1,003,680	104.861	1,048,610	1,000,000	1,002,912			(323)		3.100	3.058	JJ	14,294	31,000	08/15/2019	01/15/2030	
95081Q-AN-4	WESCO DISTRIBUTION INC		1,2	3.C FE	441,891	106.000	429,300	405,000	428,187			(13,704)		7.125	2.223	JD	1,283	28,856	04/09/2021	06/15/2025	
958102-AM-7	WESTERN DIGITAL CORP		1,2	2.C FE	946,305	109.250	928,625	850,000	931,894			(14,411)		4.750	2.144	FA	15,253	20,188	04/09/2021	02/15/2026	
	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP		1,2	2.C FE	774,440	105.787	846,296	800,000	788,388			4,867		4.400	5.101	MS	10,364	35,200	01/23/2019	03/15/2024	
960413-AT-9	WESTLAKE CHEMICAL CORP		1,2	2.B FE	2,304,765	107.265	2,225,749	2,075,000	2,261,521			(40,950)		3.600	1.470	FA	28,220	74,700	12/09/2020	08/15/2026	
96332H-CF-4	WHIRLPOOL CORP		1	2.B FE	1,038,060	103.123	1,031,230	1,000,000	1,006,093			(5,063)		3.700	3.162	MS	12,333	37,000	01/22/2015	03/01/2023	
96926J-AE-7	WILLIAM CARTER CO		2	3.B FE	938,344	103.750	913,000	880,000	913,000	(3,082)		(22,262)		5.500	1.771	MN	6,184	48,400	04/16/2021	05/15/2025	
969457-BY-5	WILLIAMS COMPANIES INC		1,2	2.B FE	2,362,768	99.432	2,326,709	2,340,000	2,362,259			(509)		2.600	2.481	MS	17,914		10/05/2021	03/15/2031	
97263B-AA-1	WILTON RE FINANCE LLC		1,2,5	2.A FE	253,750	102.852	257,130	250,000	250,794			(601)		5.875	5.607	MS	3,713	14,688	04/25/2016	03/30/2033	
980236-AQ-6	WOODSIDE FINANCE LTD		C	1,2	2.A FE	1,996,340	111.827	2,236,540	2,000,000	1,997,216		322		4.500	4.523	MS	29,250	90,000	02/25/2019	03/04/2029	
92936U-AC-3	WP CAREY INC		1,2	2.B FE	993,720	106.414	1,064,140	1,000,000	997,805			655		4.000	4.076	FA	16,667	40,000	01/21/2015	02/01/2025	
98313R-AD-8	WYNN MACAU LTD		C	1,2	4.B FE	415,000	93.000	372,000	400,000	372,000	(40,102)	(1,415)		5.500	4.982	AO	5,500	22,000	11/14/2019	10/01/2027	
98389B-AR-1	XCEL ENERGY INC		1,2	2.A FE	1,864,156	105.026	1,811,699	1,725,000	1,838,488			(25,668)		3.300	1.004	JD	4,744	56,925	04/28/2021	06/01/2025	
984121-CP-6	XEROX CORP		1	3.B FE	237,130	100.384	230,883	230,000	230,883	(381)		(5,866)		4.070	1.399	MS	2,756	9,361	01/12/2021	03/17/2022	
98420E-AC-9	XLIT LTD		C	1	2.A FE	1,494,495	108.441	1,626,615	1,500,000	1,497,986		565		4.450	4.495	MS	16,873	66,750	03/24/2015	03/31/2025	
98425B-AU-0	YMCA OF GREATER NEW YORK		1,2	2.B FE	510,000	99.153	505,680	510,000	510,000					2.303	2.303	FA	5,253		07/12/2021	08/01/2026	
98955D-AA-8	ZIGGO BV		C	1,2	4.A FE	388,500	102.560	379,472	370,000	379,472	(6,326)	(2,253)		4.875	4.073	AO	3,808	18,038	10/15/2020	01/15/2030	

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3299999	Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					661,899,734	X X X	670,785,303	637,761,332	655,949,592	(327,695)	(3,327,532)			X X X	X X X	X X X	5,819,414	17,260,802	X X X	X X X
12665U-AA-2	CVS HEALTH CORP - ABS			1,2	2.B FE	789,785	112.568	845,574	751,168	781,238		(1,920)			4.704	4.080	MON	2,061	35,335	02/27/2017	01/10/2036
U15149-AC-8	CVSPAS 10B CTF - CMBS			4	2.B FE	826,049	116.554	840,802	721,384	791,005		(5,884)			5.773	3.973	MON	2,429	41,646	07/23/2014	01/10/2033
3599999	Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities					1,615,834	X X X	1,686,376	1,472,552	1,572,243		(7,804)			X X X	X X X	X X X	4,490	76,981	X X X	X X X
3899999	Subtotals – Industrial and Miscellaneous (Unaffiliated)					663,515,568	X X X	672,471,679	639,233,884	657,521,835	(327,695)	(3,335,336)			X X X	X X X	X X X	5,823,904	17,337,783	X X X	X X X
225436-AA-2	CREDIT SUISSE GROUP AG		C	2	3.B FE	199,625	106.500	213,000	200,000	199,659		12			6.250	6.263	JD	451	12,500	03/28/2019	12/29/2049
404280-AH-2	HSBC HOLDINGS PLC		C		2.A FE	6,541,608	138.651	6,655,248	4,800,000	6,489,503		(52,105)			6.500	3.555	MS	91,867	156,000	05/04/2021	09/15/2037
404280-BN-8	HSBC HOLDINGS PLC		C	2	2.C FE	1,101,750	103.875	1,142,625	1,100,000	1,100,538		(441)			6.250	6.204	MS	18,715	68,750	04/02/2019	12/29/2049
87089N-AA-8	SWISS RE FINANCE LUXEMBOURG SA		C	2	1.F FE	1,111,900	111.875	1,230,625	1,100,000	1,109,187		(1,039)			5.000	4.861	AO	13,597	55,000	04/04/2019	04/02/2049
H72108-HG-3	UBS AG		D		2.A FE	2,423,400	107.000	2,568,000	2,400,000	2,411,119		(4,349)			5.125	4.912	MAY	77,217	123,000	02/14/2019	05/15/2024
4299999	Hybrid Securities - Issuer Obligations					11,378,283	X X X	11,809,498	9,600,000	11,310,006		(57,922)			X X X	X X X	X X X	201,847	415,250	X X X	X X X
4899999	Subtotals – Hybrid Securities					11,378,283	X X X	11,809,498	9,600,000	11,310,006		(57,922)			X X X	X X X	X X X	201,847	415,250	X X X	X X X
464288-58-8	ISHARES.MBS ETF				1.A	717,310	107.430	712,798		712,798	(17,981)						N/A		7,519	01/01/2020	
92206C-77-1	VANGUARD MTG-BK IDX ETF				1.A	716,997	52.840	712,547		712,547	(16,587)						N/A		7,301	01/01/2020	
6099999	SVO Identified Funds - Exchange Traded Funds – as Identified by the SVO					1,434,307	X X X	1,425,345		1,425,345	(34,568)				X X X	X X X	X X X		14,820	X X X	X X X
BL3213-99-0	1011778 B.C. Unlimited Liability Company		C	5	3.B FE	977,513	98.500	980,000	994,924	978,696		1,183				0.337	N/A	1,581	6,218	08/13/2021	11/19/2026
BL3213-99-0	1011778 BC ULC TL B 1L USD		A	5	3.B FE	774,200	98.500	762,587	774,200	762,587	240				1.854	1.881	N/A	2,501	14,286	11/25/2019	11/19/2026
02376C-BJ-3	AAdvantage Loyalty IP Ltd. Term Loan			5	3.B FE	158,400	103.446	165,514	160,000	158,574		174				0.145	N/A		3,642	03/10/2021	03/10/2028
BL3570-81-1	AADVANTAGE LOYALTY IP TL 1L			5	3.B FE	346,500	103.446	362,061	350,000	346,875		375			5.500	5.750	N/A	3,903	10,588	03/10/2021	04/20/2028
00076V-BB-5	ABG Intermediate Holdings 2 LLC, Term Lo			5	4.B FE	72,882	99.500	73,066	73,433	72,882						0.109	N/A			12/10/2021	12/08/2028
BL3786-57-3	ABG Intermediate Holdings 2 LLC, Term Lo			5	4.B FE	72,882	99.500	73,066	73,433	72,882						0.109	N/A			12/10/2021	12/08/2028
BL3798-62-8	ABG Intermediate Holdings 2 LLC, Term Lo			5	4.B FE	464,623	99.500	465,794	468,134	464,623						0.109	N/A			12/10/2021	12/08/2028
00488Y-AB-2	ACProducts, Inc. Term Loan B			5	4.A FE	354,618	98.500	352,827	358,200	352,827	(2,082)	291				0.145	N/A		9,594	05/06/2021	05/05/2028
00488P-AP-0	Acrisure, LLC, Incremental TL			5	4.B FE	99,250	99.833	99,833	100,000	99,257		7				0.146	N/A		224	11/09/2021	02/15/2027
00488P-AL-9	Acrisure, LLC,2020 Term Loan (First Lien			5	4.B FE	733,144	98.750	736,875	746,203	734,023		879				0.322	N/A		10,065	08/12/2021	02/15/2027
00687M-AC-5	Adient Term Loan B			5	3.C FE	129,027	99.896	129,215	129,350	129,054		27				0.037	N/A		2,709	04/01/2021	03/31/2028
9920JR-LU-6	ADMI Corp. (aka Aspen Dental) Term Loan			5	4.B FE	178,652	99.734	179,072	179,550	178,700		48				0.079	N/A	160	3,371	06/22/2021	12/23/2027
BL3684-52-1	AHP HEALTH PARTNERS			5	4.B FE	248,128	99.938	249,220	249,375	248,188		60			4.000	4.140	N/A	28	3,325	08/05/2021	08/04/2028
9920K8-QU-1	AHP Health Partners, Inc. (aka Ardent He			5	4.B FE	446,631	99.938	448,597	448,875	446,739		108				0.072	N/A		5,287	08/05/2021	08/04/2028
BL3679-56-2	AIR CANADA TB 1L		A	5	3.C FE	272,250	99.589	273,870	275,000	272,396		146			4.250	4.477	N/A	1,623	2,760	07/27/2021	08/11/2028
9920K3-0O-4	Air Canada Term Loan B			5	3.C FE	242,550	99.589	243,993	245,000	242,674		124				0.145	N/A		2,256	07/27/2021	07/27/2028
01881U-AE-5	ALLIANT HOLDINGS I, L.P.			5	4.B FE	494,936	98.920	492,051	497,423	492,051	(3,054)	169				0.140	N/A		4,047	09/23/2021	05/09/2025
01881U-AJ-4	Alliant Holdings Intermediate, LLC, Term			5	4.B FE	363,632	99.804	363,374	364,088	363,374	(265)	7				0.021	N/A		445	10/20/2021	11/05/2027

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
			F o r e i g n	Bond CHAR			Rate Used To Obtain Fair Value	Fair Value			Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification	Description	Code			NAIC Designation, NAIC Designation Modifier and SVO Adminiistrative Symbol	Actual Cost			Par Value	Book / Adjusted Carrying Value											
01957T-AH-0	Allied Universal Holdco LLC Initial U.S.		D	5	4.B FE	447,753	99.563	446,913	448,875	446,913	(935)	96				0.037	N/A		11,545	05/05/2021	04/07/2028
BL3565-31-6	ALPHA 3 BV TL B 1L			5	4.A FE	248,127	99.750	248,750	249,373	248,265		138			3.000	3.122	N/A	21	6,317	03/05/2021	03/18/2028
02474R-AH-6	American Builders & Contractors Supply C			5	3.B FE	442,554	99.250	443,224	446,574	443,004		450				0.159	N/A		5,986	05/05/2021	01/15/2027
9920K0-H1-2	Anticimex International AB Term Loan			5	4.B FE	139,300	99.656	139,518	140,000	139,300						0.077	N/A			07/21/2021	07/07/2028
00186X-AB-9	API GROUP INC TL B 1L			5	3.C FE	448,994	99.850	450,573	451,250	449,699		327			2.601	2.715	N/A	65	11,908	09/27/2019	10/01/2026
BL3606-17-7	APTITUS CORP TL 1L			5	4.C FE	272,941	100.083	274,540	274,313	273,067		126			5.000	5.155	N/A	2,172	6,752	04/28/2021	05/08/2028
9920JT-PO-2	APX Group, Inc. Term Loan B			5	4.B FE	732,825	99.722	732,957	735,000	732,500	(439)	114				0.043	N/A		11,296	07/20/2021	06/30/2028
03852J-AS-0	Aramark Term Loan B			5	3.B FE	706,703	99.375	705,816	710,255	705,816	(1,244)	356				0.072	N/A		12,587	04/01/2021	04/01/2028
BL3560-31-7	ARCHES BUYER INC TL 1L			5	4.B FE	249,059	99.188	247,345	249,370	247,345	(1,735)	22			3.750	3.825	N/A	26	4,425	07/15/2021	12/06/2027
04009D-AB-0	Aretec Initial Term Loan (First Lien)			5	4.C FE	196,540	99.958	198,382	198,465	196,767		227				0.229	N/A		4,595	04/01/2021	10/01/2025
9920JP-TS-7	Artera Services, LLC Incremental Term Lo			5	4.C FE	169,150	96.625	163,441	169,150	163,441	(5,709)						N/A		2,667	06/23/2021	03/06/2025
00217H-AB-7	ASP BLADE HOLDINGS, INC.			5	4.A FE	540,000	99.917	539,552	540,000	539,552	(448)						N/A		4,050	10/07/2021	10/07/2028
04649V-AW-0	Asurion New B-7 Term Loan			5	4.A FE	942,839	99.482	939,063	943,952	939,063	(3,950)	173				0.035	N/A		18,346	09/23/2021	11/03/2024
04649V-AY-6	ASURION, LLC			5	4.A FE	950,406	99.300	950,885	957,588	950,406					3.340	3.535	N/A			11/04/2021	07/31/2027
9920JS-AD-4	AT Home Group Inc Term Loan B			5	4.B FE	133,988	99.950	134,933	135,000	134,042		54				0.110	N/A		2,097	06/24/2021	06/24/2028
BL3657-98-0	AVANTOR INC TL B5			5	3.A FE	498,127	99.875	498,127	498,750	498,127	(14)	14			2.750	2.812	N/A	38	1,867	10/19/2021	11/08/2027
05350N-AL-8	AVANTOR, INC.			5	3.A FE	1,356,704	99.875	1,355,651	1,357,348	1,355,651	(1,053)					0.008	N/A		6,499	10/19/2021	11/08/2027
BL2670-16-6	AXALTA COATING SYSTEMS US TL B			5	3.A FE	632,405	99.875	632,717	633,509	632,717	4,584	167			1.974	2.027	N/A	35	12,418	04/05/2018	06/01/2024
29102T-AE-2	Azalea TopCo Inc Term Loan			5	4.B FE	113,853	99.906	114,317	114,425	113,904		52				0.100	N/A		2,038	04/28/2021	07/24/2026
BL3159-33-4	B&G FOODS INC TL B 1L			5	3.B FE	162,102	99.775	162,550	162,917	162,359		(2)			2.604	2.719	N/A	12	4,307	09/16/2019	10/10/2026
BL3684-41-4	BALLY'S CORP TL B 1L			5	3.B FE	470,250	99.958	474,801	475,000	470,401		151			3.750	3.971	N/A	3,018	1,448	08/06/2021	10/02/2028
BL3289-71-9	Banijay Entertainment S.A.S. Facility B			5	4.B FE	444,375	99.500	444,375	446,608	444,375	(295)	295				0.138	N/A		9,294	05/11/2021	03/01/2025
BL2701-11-0	Bausch Health Companies Inc. Initial Ter			5	3.B FE	585,563	99.475	582,488	585,563	582,488	(3,074)						N/A		5,946	09/23/2021	06/02/2025
07368R-AF-8	Beacon Roofing Supply Term Loan B			5	3.C FE	445,377	99.350	444,705	447,615	444,705	(862)	190				0.073	N/A		6,384	04/23/2021	04/23/2028
BL3197-18-5	BELRON FINANCE US LLC TL B 1L USD			5	3.A FE	73,316	99.208	72,918	73,500	72,918	(425)	27			2.438	2.518	N/A	304	1,917	10/25/2019	10/30/2026
BL3583-47-5	Belron Term Loan B			5	3.C FE	388,117	99.850	391,449	392,038	388,445		328				0.147	N/A		5,492	04/01/2021	03/31/2028
9920K9-HN-5	Berlin Packaging L.L.C. TLB			5	4.C FE	297,000	99.800	299,400	300,000	297,154		154				0.154	N/A		3,861	08/13/2021	03/11/2028
08511L-AU-2	Berlin Packaging Tranche B-4 Initial Ter			5	4.C FE	444,397	99.089	442,562	446,631	442,562	(2,078)	242				0.072	N/A		11,496	03/05/2021	03/11/2028
BL3562-44-6	BERRY GLOBAL INC TL Z 1L			5	3.A FE	597,000	99.275	595,650	600,000	595,650	(1,421)	71			1.864	2.002	N/A	1,242	296	11/02/2021	07/01/2026
08579J-BG-6	Berry Global Term Z Loan			5	2.C FE	178,721	99.275	177,425	178,721	178,721							N/A		2,184	02/26/2021	07/01/2026
BL3654-37-5	BINGO INDUSTRIES LTD TL 1L		D	5	4.B FE	249,375	99.500	248,128	249,375	248,128	(1,247)				4.000	4.000	N/A	28	879	11/17/2021	07/08/2028
BL3604-49-5	Birkenstock GmbH & Co. KG Term Loan (USD			5	4.B FE	193,055	99.625	193,297	194,025	193,124		69				0.074	N/A		84	04/27/2021	04/27/2028
BL3580-31-5	BL Corners Buil TB1L			5	4.A FE	391,688	99.625	392,180	393,657	391,855		167			0.108	0.184	N/A		7,960	03/26/2021	03/26/2028
44908X-AT-5	BL Hyland TL 1L			5	4.C FE	123,728	100.300	124,411	124,038	123,787		58			4.250	4.392	N/A		3,090	03/26/2021	07/01/2024
BL3646-39-7	BL Indigo Merger TLB			5	3.A FE	123,778	99.958	123,847	123,899	123,744	(42)	8				0.014	N/A		1,512	07/27/2021	07/01/2028
82666K-AB-4	BL INT LOGIC GRP			5	4.B FE	441,142	97.000	434,318	447,750	434,318	(7,321)	497			4.250	4.562	N/A		8,613	06/10/2021	03/25/2028
9920K4-DQ-3	BL Pilot Travel TB1L			5	3.A FE	1,488,769	99.321	1,486,090	1,496,250	1,486,090	(3,057)	379				0.072	N/A		11,014	07/29/2021	07/29/2028
09238F-AK-7	Blackhawk Network Holdings Inc Term Loan			5	4.B FE	838,541	99.250	839,155	845,496	838,646	(560)	665				0.216	N/A		10,858	10/21/2021	06/15/2025
BL2380-34-5	BOYD GAMING CORP TL B			5	3.C FE	630,864	99.875	633,640	634,433	633,095	4,158	785			2.354	2.516	N/A	373	14,669	02/21/2019	09/15/2023
10330J-AU-2	Boyd Gaming Corporation,Refinancing Term			5	3.C FE	446,990	99.875	447,550	448,111	447,174		184				0.123	N/A		3,828	08/03/2021	09/15/2023
10524M-AN-7	Brand Energy & Infrastructure Services,			5	4.C FE	439,796	97.653	436,014	446,494	436,014	(4,880)	1,099				0.511	N/A		7,536	06/17/2021	06/21/2024
BL2687-21-0	BROOKFIELD RETAIL HOLD TL B			5	4.A FE	412,749	98.458	409,455	415,868	409,455	(3,303)	9			2.604	2.856	N/A	30	959	11/18/2021	08/27/2025

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	F o r e i g n Bond CHAR	NAIC Designation, NAIC Designation Modifer and SVO Adminiistrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
11565H-AB-2	Brown Group Holdings Term Loan B		5	4.A FE	987,218	99.750	988,360	990,837	987,305	(74)	161								9,892	10/29/2021	04/22/2028
12685L-AG-5	CABLE ONE INC		5	3.B FE	273,625	99.917	274,083	274,311	273,634		9			2.102	2.173	N/A		16	494	11/18/2021	05/03/2028
12685L-AG-5	Cable One, Inc. Incremental Term B-4 Loa		5	3.B FE	712,818	99.917	715,805	716,400	713,148		330				0.072	N/A			9,070	04/30/2021	05/03/2028
12769L-AB-5	Caesars Term B Loan		5	4.A FE	887,474	99.375	888,591	894,180	888,441	(78)	1,045				0.214	N/A			14,377	07/20/2021	12/23/2024
13134M-BS-1	CALPINE CORP		5	3.A FE	243,153	98.646	241,066	244,375	241,066	72	175			2.104	2.209	N/A		14	5,210	08/02/2019	08/12/2026
BL3567-66-8	CANADA GOOSE HOLDINGS INC.		A	4.B FE	267,832	100.042	266,777	266,665	266,777	(983)	(72)			4.250	4.229	N/A		31	4,313	08/05/2021	10/07/2027
BL3751-62-7	CARNIVAL CORP TL B 1L		5	3.C FE	422,875	99.000	420,750	425,000	420,750	(2,182)	57			4.000	4.140	N/A		94	3,117	10/07/2021	10/18/2028
BL3751-62-7	CARNIVAL CORPORATION		5	3.C FE	248,750	99.000	247,500	250,000	247,500	(1,311)	61				0.137	N/A			1,750	10/07/2021	06/30/2025
BL3625-63-1	Carnival Corporation Initial Advance (US		5	3.C FE	632,982	99.000	628,223	634,568	628,223	(4,875)	115				0.067	N/A			6,510	09/23/2021	06/30/2025
14855N-AB-2	CASTLELAKE AVIATION ONE DESIGNATED ACTIV		C	3.B FE	272,151	99.469	272,972	274,429	271,903	(248)				3.250	3.484	N/A				10/08/2021	10/22/2026
BL3554-49-2	CATALENT PHARMA SOLUTION TL B 1L		5	3.A FE	486,347	100.025	487,688	486,766	486,766		138			2.500	2.566	N/A		339	12,594	05/09/2019	02/22/2028
14880B-AH-4	CATALENT PHARMA SOLUTIONS, INC.		5	3.A FE	198,500	100.025	199,047	198,998	198,518		18				0.039	N/A			1,037	09/24/2021	02/22/2028
12506K-AE-9	CBS RADIO INC TL B1 1L		5	3.C FE	262,145	98.600	255,600	259,229	255,600	3,227	(376)			2.602	2.490	N/A		56	6,922	02/09/2017	11/18/2024
12511B-AC-6	CCC INTELLIGENT SOLUTIONS HOLDINGS INC.		5	4.B FE	354,113	99.844	354,446	355,000	354,146		33				0.036	N/A			2,722	09/17/2021	09/17/2028
BL3196-91-4	CHARTER COMMU OPER TL B2 1L		5	3.A FE	865,071	98.984	856,853	865,648	856,687	(2,570)	92			1.850	1.888	N/A		44	16,314	12/13/2018	02/01/2027
16117L-BX-6	Charter Communications Operating, LLC Te		5	2.C FE	692,512	98.984	688,862	695,933	692,682		170				0.092	N/A			4,399	09/23/2021	02/01/2027
12546F-AF-9	CHG PPC Parent LLC, TL		5	4.B FE	711,425	99.500	711,425	715,000	711,425	(24)	24				0.072	N/A				11/17/2021	11/17/2028
17178H-AM-4	CIENA CORP TL B 1L USD		D	3.A FE	242,865	100.025	243,230	243,169	243,006	584	44			1.854	1.900	N/A		150	4,561	09/21/2018	09/26/2025
BL3606-66-4	CIMPRESS PLC		5	3.C FE	322,567	99.875	322,971	323,375	322,609		42			4.000	4.099	N/A		36	4,915	08/05/2021	05/17/2028
172442-AS-4	Cinemark USA, Inc. Additional Term Loan		5	3.C FE	433,674	95.859	428,022	446,512	428,022	(5,653)					0.900	N/A				05/13/2021	03/31/2025
BL3545-93-8	CITADEL SECURITIES LP TL B 1L		5	3.A FE	545,875	99.299	544,772	548,618	544,772	(1,138)	35			2.604	2.730	N/A		40	1,904	11/02/2021	02/02/2028
BL3561-54-7	Clarios Term Loan 1st lien		5	4.A FE	414,043	99.325	411,248	414,043	411,248	(2,795)						N/A			9,962	02/25/2021	04/30/2026
BL3705-69-8	CLEAN HARBORS INC TL B 1L		5	3.A FE	273,625	99.813	274,486	275,000	273,665		40				0.072	N/A		16	1,149	09/21/2021	09/21/2028
18449E-AF-7	CLEAN HARBORS, INC.		5	3.A FE	1,050,000	99.813	1,048,037	1,050,000	1,048,037	(1,964)						N/A			9,575	09/21/2021	10/08/2028
BL3765-76-7	COBHAM ULTRA US CO-BORROWER LLC, Term Lo		5	4.A FE	528,675	99.594	527,848	530,000	527,848	(827)					0.036	N/A				11/17/2021	11/17/2028
19257P-AB-0	COHU INC TL B		5	4.A FE	91,495	99.375	129,891	130,708	103,987		7,124			3.220	9.861	N/A		12	4,428	09/21/2018	10/01/2025
20337E-AQ-4	COMMSCOPE INC TL B		5	4.B FE	532,249	98.604	530,120	537,625	530,120	(3,590)	789			3.352	3.559	N/A		50	18,276	02/07/2019	04/06/2026
20903E-BB-0	Consolidated Communications, Inc. Term L		5	4.B FE	297,904	99.766	297,207	297,904	297,207	(697)						N/A			9,093	03/05/2021	10/02/2027
40416V-AE-5	CORE & MAIN LP TL B 1L USD		5	3.C FE	496,256	99.292	495,219	498,750	495,219	(1,181)	144			2.628	2.747	N/A			5,090	07/28/2021	06/09/2028
BL3706-64-7	COVANTA HOLDING CORP TL B 1L		5	4.A FE	371,195	100.050	372,312	372,125	371,195					3.000	3.084	N/A				11/17/2021	11/16/2028
BL3706-65-4	COVANTA HOLDING CORP TL C 1L		5	3.B FE	27,805	100.050	27,889	27,875	27,805					3.000	3.084	N/A				11/17/2021	11/16/2028
22282G-AD-9	Covanta Holding Corp, Term Loan C		5	3.B FE	213,437	100.050	214,079	213,972	213,437						0.036	N/A				11/17/2021	11/17/2028
22282G-AC-1	Covanta Holding Corp,Term Loan B		5	3.A FE	15,988	100.050	16,036	16,028	15,988						0.036	N/A				11/17/2021	11/17/2028
22362K-AB-7	COWEN INC TL B 1L		5	4.A FE	295,515	99.500	295,515	297,000	295,515	(158)	158			4.000	4.139	N/A		165	8,750	03/12/2021	03/24/2028
12658H-AG-7	CP Atlas Buyer, Inc.		5	4.C FE	258,067	99.450	257,937	259,364	257,937	(174)	45			0.048	0.129	N/A		1,809	2,358	09/22/2021	12/26/2027
BL3169-06-9	CSC HOLDINGS LLC TL B 1L		5	3.C FE	875,141	98.625	859,392	871,373	859,392	(2,505)	(397)			2.610	2.597	N/A		1,108	23,001	01/18/2018	04/15/2027
64072U-AE-2	CSC Holdings, LLC March 2017 Refinancing		5	3.C FE	493,084	98.375	490,591	498,695	490,591	(3,101)	607				0.285	N/A			4,538	07/20/2021	07/17/2025
BL3296-81-3	CUSHMAN & WAKEFIELD TL B 1L		5	3.C FE	521,704	99.232	519,646	523,668	519,646	(2,110)	52			2.852	2.999	N/A		41	1,446	11/17/2021	08/21/2025
23918V-AY-0	DAVITA INC TL B 1L USD		5	3.A FE	396,987	99.411	396,632	398,982	396,632	(355)				1.854	1.994	N/A				11/18/2021	08/12/2026
24022K-AB-5	DCert Buyer, Inc. Initial Term Loan (Fir		5	4.B FE	447,162	99.739	446,553	447,722	446,553	(649)	40				0.024	N/A			6,861	08/09/2021	10/16/2026
BL3602-32-5	DEI SALES INC TL B 1L		5	4.B FE	244,701	99.750	247,807	248,428	245,043		342			5.604	5.944	N/A		39	10,663	04/23/2021	04/28/2028
BL3706-89-4	DIAMOND (BC) B.V.		C	4.B FE	970,125	99.531	970,427	975,000	970,427	(117)	419				0.171	N/A			379	09/15/2021	09/06/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Adminiistrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
BL3674-59-7	DIRECTV FINANCING LLC TL 1L	@	D	5	3.C FE	241,931	100.029	244,446	244,375	242,094		163		5.750	6.028	N/A	39	5,621	07/22/2021	08/02/2027	
BL3706-89-4	DIVERSEY TL B 1L			5	4.B FE	447,750	99.531	447,890	450,000	447,809		59		3.500	3.633	N/A	2,800	88	09/15/2021	09/15/2028	
BL3776-60-8	DOTDASH MEREDITH TL B 1L SOFR			5	4.A FE	298,500	99.875	299,625	300,000	298,514		14		4.500	4.612	N/A	900		11/23/2021	12/01/2028	
23345N-AB-1	DT Midstream, Inc. Term Loan B			5	2.C FE	504,913	100.141	508,166	507,450	505,092		180			0.073	N/A		6,238	05/25/2021	05/25/2028	
26483N-AN-0	DUN & BRADSTREET CORP TL B			5	4.A FE	983,039	99.536	987,273	991,875	985,030	(357)	1,033		3.352	3.574	N/A	277	18,742	07/27/2021	02/06/2026	
26826Y-AB-8	E2open, LLC Initial Term Loan			5	4.B FE	209,212	100.000	209,474	209,474	209,222		10			0.020	N/A		1,059	06/15/2021	02/04/2028	
BL3565-49-8	EG Group Limited Term Loan (First Lien)			5	4.C FE	211,793	100.625	215,270	213,933	211,951		158			0.222	N/A		6,399	03/11/2021	03/11/2026	
28414B-AF-3	ELANCO ANIMAL HEALTH INC TL B 1L			5	3.A FE	689,649	98.594	683,342	693,086	683,342	(4,984)	77		1.849	1.967	N/A	1,106	3,202	11/02/2021	08/01/2027	
28414B-AF-3	Elanco Animal Health Incorporated Term L			5	3.A FE	940,046	98.594	930,670	943,942	930,670	(9,746)	370			0.067	N/A		10,857	09/23/2021	08/01/2027	
72766T-AD-1	Element Solutions Inc (Macdermid, Incomp			5	3.A FE	746,183	99.536	742,721	746,183	742,721	(3,462)					N/A		6,794	06/23/2021	01/31/2026	
72766T-AD-1	ELEMENT SOLUTIONS INC TL B 1L USD			5	3.A FE	241,330	99.536	241,417	242,542	241,417	1,441	162		2.104	2.205	N/A	14	5,171	08/09/2018	01/31/2026	
29279U-AB-2	Endurance Initial Term Loan			5	4.B FE	445,511	99.063	443,555	447,750	443,555	(2,202)	246			0.073	N/A		14,087	03/08/2021	02/10/2028	
BL3500-53-7	ENERGIZER HOLDINGS INC TL 1L			5	3.B FE	149,906	99.594	149,391	150,000	149,391	(517)	2		2.750	2.800	N/A	115	566	11/02/2021	12/22/2027	
29359D-AB-3	ENSONO HOLDINGS LLC TL B 1L			5	4.B FE	345,634	99.750	348,252	349,125	345,924		290		4.750	4.985	N/A	1,524	9,582	05/20/2021	05/19/2028	
BL3755-64-4	EP Purchaser, LLC, Term Loan B			5	4.A FE	189,050	99.975	189,953	190,000	189,062		12			0.073	N/A		289	10/28/2021	10/29/2028	
BL3235-60-5	EW SCRIPPS CO			5	3.B FE	483,875	99.703	484,862	486,306	484,773	4,396	354		3.313	3.436	N/A	45	16,273	04/05/2019	05/01/2026	
BL3639-29-3	EXGEN RENEWABLES IV LLC TL 1L			5	3.C FE	250,938	99.859	249,648	250,000	249,648	(1,288)	(2)		3.500	3.480	N/A	122	1,063	11/02/2021	12/15/2027	
30233P-AG-5	EyeCare Partners, LLC, Delayed Draw Firs			5	4.B FE	78,000	99.525	77,630	78,000	77,630	(371)					N/A		(108,363)	10/14/2021	10/14/2028	
30233P-AH-3	EyeCare Partners, LLC, Incremental Term			5	4.B FE	311,220	99.525	310,518	312,000	310,518	(716)	14			0.043	N/A		1,533	10/14/2021	10/14/2027	
31732F-AR-7	Filtration Group Corporation, 2021 Incre			5	4.C FE	293,527	99.771	293,589	294,263	293,541		14			0.036	N/A		1,504	10/19/2021	10/21/2028	
BL3447-64-8	FINCO I LLC TL B 1L USD			5	3.B FE	248,871	99.719	248,335	249,035	248,335	(537)	2		2.604	2.661	N/A	10	313	11/17/2021	06/27/2025	
BL3657-50-1	FIRST STUDENT BIDCO INC STRIP			5	4.A FE	618,505	99.542	617,990	620,833	617,990	(538)	23		3.500	3.614	N/A	1,449	646	11/16/2021	07/21/2028	
BL3657-52-7	FIRST STUDENT BIDCO INC STRIP			5	4.A FE	228,307	99.542	228,117	229,167	228,117	(199)	9		4.000	4.122	N/A	544	238	11/16/2021	07/21/2028	
9920JY-D9-7	First Student Bidco Inc. Term Loan B			5	4.A FE	199,854	99.542	199,938	200,858	199,902		49			0.073	N/A	2,304	4,143	07/13/2021	07/14/2028	
9920JY-DA-4	First Student Bidco Inc. Term Loan C			5	4.A FE	73,771	99.542	73,803	74,142	73,789		18			0.073	N/A	670	1,551	07/13/2021	07/14/2028	
33903R-AY-5	FleetCor Technologies Operating Company			5	3.A FE	1,219,036	98.725	1,218,192	1,233,925	1,216,784	(2,475)	224			0.190	N/A		5,036	12/16/2021	04/22/2028	
33936H-AJ-1	Flex Specified Refinancing Term Loan			5	4.B FE	838,850	99.729	841,281	843,567	839,260		411			0.083	N/A		11,677	08/06/2021	03/02/2028	
98975V-AK-2	Fluidra, S.A. Tranche B-1 USD Term Loan			5	3.B FE	446,582	99.542	444,537	446,582	444,537	(2,045)					N/A		7,718	05/18/2021	07/02/2025	
BL3215-87-0	FLY FUNDING II SARL TL B 1L			5	3.C FE	441,311	97.531	430,954	441,864	430,954	13,479	100		1.910	1.960	N/A	3,405	12,862	11/25/2019	08/11/2025	
BL2628-15-6	Formula One Management Limited Facility			5	4.B FE	747,563	99.833	748,748	750,000	748,050		487			0.125	N/A		14,625	07/19/2021	02/01/2024	
BL2762-71-6	FRANKLIN SQUARE HOLDINGS LP TL B			5	3.B FE	288,798	99.625	289,161	290,249	289,161	1,243	208		2.375	2.483	N/A	19	7,004	07/27/2018	08/01/2025	
BL3284-00-9	Froneri International Limited Facility B			5	4.A FE	441,017	98.580	440,258	446,600	440,258	(1,373)	614			0.221	N/A		6,619	05/06/2021	01/29/2027	
BL3621-73-9	FRONTDOOR INC			5	3.C FE	248,750	99.500	248,127	249,373	248,127	(623)			2.348	2.424	N/A			11/17/2021	06/17/2028	
36874V-AM-0	GENERAC POWER SYSTEMS INC TL B 1L			5	3.A FE	125,627	99.950	125,879	125,942	125,811		26		1.849	1.898	N/A	201	2,382	10/28/2016	12/13/2026	
BL3089-54-9	GENESEE & WYOMING INC TL 1L USD			5	3.B FE	521,704	99.317	520,091	523,668	520,091	(1,613)			2.224	2.342	N/A			11/17/2021	12/30/2026	
BL3708-14-8	GIP II BLUE HOLDING LP TL B 1L			5	4.A FE	689,500	99.625	697,375	700,000	689,858		358		4.724	5.068	N/A	92	9,197	09/22/2021	09/29/2028	
BL3450-86-5	GLOBAL MEDICAL RESPONSE TL B 1L			5	4.B FE		99.708				1,080			5.750		N/A	8,034		09/28/2018	10/02/2025	
38017B-AN-6	Go Daddy Operating Company, LLC (GD Fina			5	3.B FE	492,209	99.306	493,076	496,521	492,209					0.411	N/A			07/19/2021	02/15/2024	
38017B-AQ-9	Go Daddy Tranche B-4 Term Loan			5	3.B FE	540,018	99.109	535,206	540,018	535,206	(4,812)					N/A		8,136	03/03/2021	08/10/2027	
BL2450-34-6	GOLDEN ENTERTAINMENT, INC.			5	4.A FE	240,741	99.667	239,939	240,741	239,939	(802)			3.750	3.803	N/A	75	1,153	11/02/2021	10/21/2024	
38101J-AC-0	Golden Entertainment, Inc. Term B Facili			5	4.A FE	378,886	99.667	377,624	378,886	377,624	(1,262)					N/A		8,282	05/21/2021	10/21/2024	
389376-AY-0	GRAY TELEVISION INC TL B			5	3.B FE	233,068	99.135	231,631	233,652	231,631	(257)	86		2.599	2.675	N/A	523	6,180	11/02/2018	01/02/2026	

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	F o r e i g n Bond CHAR	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrtative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
BL3640-70-5	GRAY TELEVISION INC TL D 1L			5	3.B FE	349,125	99.425	347,988	350,000	347,988	(1,139)	1		3.090	3.176	N/A	90	437	10/27/2021	10/27/2028	
07014Q-AN-1	GREAT OUTDOORS GROUP LLC TL B1 1L			5	4.A FE	523,688	100.021	523,797	523,688	523,688				4.500	4.563	N/A	65	1,637	11/18/2021	03/06/2028	
07014Q-AM-3	Great Outdoors Group Term B-1 Loan			5	4.A FE	280,745	100.021	282,215	282,155	280,898		153			0.072	N/A		10,397	02/26/2021	03/06/2028	
BL2957-51-4	GREENHILL & CO INC TL B 1L			5	3.C FE	360,688	99.708	361,442	362,500	361,442	3,107	366		3.354	3.505	N/A	1,153	12,422	04/05/2019	04/12/2024	
BL2794-44-6	GRIZZLY ACQUISITIONS INC TL B			5	3.C FE	184,480	99.750	241,270	241,875	202,764		10,428		3.381	8.519	N/A	2,096	8,482	09/28/2018	10/01/2025	
BL2681-87-4	H.B. FULLER CO TL B			5	3.A FE	223,186	99.925	222,263	222,430	222,246	1,681	(114)		2.104	2.081	N/A	152	4,744	01/12/2018	10/20/2024	
41151P-AP-0	Harbor Freight Tools USA, Inc. Initial L			5	3.C FE	448,052	99.702	446,404	447,739	446,404	(1,620)	(28)			(0.011)	N/A		9,108	05/14/2021	10/19/2027	
421300-AL-8	Hayward Industries, Inc. Term Loan			5	4.B FE	729,543	99.479	727,515	731,325	727,515	(2,146)	117			0.036	N/A		11,666	07/20/2021	05/12/2028	
BL2692-38-4	HEARTHSIDE GROUP HOLDINGS TL			5	4.C FE	248,731	99.232	247,439	249,354	247,439	2,670	90		3.792	3.882	N/A	26	10,655	05/17/2018	05/23/2025	
42236W-AQ-0	Heartland Dental, LLC Incremental Term L			5	4.C FE	804,920	99.750	803,935	805,950	803,548	(1,500)	128			0.034	N/A	4,623	13,306	07/27/2021	04/30/2025	
BL3638-70-9	HERTZ CORP/THE TL B STRIP			5	4.B FE	968,817	100.000	970,383	970,383	968,918		101		4.000	4.084	N/A	1,118	17,245	07/23/2021	06/14/2028	
BL3638-72-5	HERTZ CORP/THE TL C EXIT 1L STRIP			5	4.B FE	183,544	100.000	183,948	183,948	183,566		22		4.000	4.094	N/A	19	3,464	07/23/2021	06/14/2028	
9920J1-93-7	Hightower Holding Delayed Draw Term Loan			5	4.C FE	43,000	99.688	42,866	43,000	42,866	(134)					N/A		773	04/16/2021	10/08/2022	
9920J1-8X-2	Hightower Holding Term Loan B			5	4.C FE	169,748	99.750	171,034	171,463	169,886		138			0.147	N/A		3,366	04/16/2021	04/08/2028	
BL3621-29-1	HILTON GRAND VAC BORROWER TL B 1L			5	3.B FE	248,128	100.075	249,562	249,375	248,199		71		3.500	3.632	N/A	24	3,841	05/20/2021	08/02/2028	
43289D-AH-6	HILTON WORLDWIDE FINANCE			5	2.C FE	535,042	99.093	533,509	538,392	537,036		303		1.852	1.937	N/A	83	10,111	06/01/2017	06/22/2026	
44055U-AD-7	Horizon Incremental Term B-2 Loan			5	3.A FE	405,908	99.571	405,179	406,925	405,179	(839)	110			0.036	N/A	1	6,592	02/26/2021	03/15/2028	
44108H-AJ-0	Hostess Brands, LLC,2019 Refinancing Ter			5	4.A FE	446,031	99.615	445,986	447,710	445,986	(188)	143			0.096	N/A		3,563	08/02/2021	08/03/2025	
44332E-AP-1	Hub International Limited Initial Term L			5	4.B FE	739,953	98.773	735,842	744,983	735,842	(4,531)	420			0.187	N/A		5,943	09/23/2021	04/25/2025	
44332E-AP-1	HUB INTERNATIONAL LTD TL B			5	4.B FE	147,162	98.773	146,640	148,462	146,640	(750)	228		2.875	3.145	N/A	794	2,829	02/25/2021	04/25/2025	
BL3568-59-1	HUDSON RIVER TRADING LLC TL B 1L			5	3.B FE	318,520	99.161	320,658	323,371	318,781		261		3.104	3.402	N/A	28	3,549	07/22/2021	03/20/2028	
BL3678-70-5	HYPERION MATERIALS TL B 1L			5	4.B FE	248,750	100.042	250,105	250,000	248,806		56		5.000	5.172	N/A	2,222	1,736	07/30/2021	08/30/2028	
BL3573-84-9	ICON Luxembourg S.A.R.L. Term Loan B			5	3.A FE	496,800	99.958	497,076	497,285	496,663	(168)	31			0.014	N/A		6,069	07/27/2021	06/16/2028	
BL3573-84-9	ICON LUXEMBOURG SARL TL B STRIP			5	3.A FE	722,291	99.958	720,187	720,490	720,187	(2,104)			2.750	2.747	N/A			11/17/2021	07/03/2028	
BL3788-28-0	ICU Medical, Inc. Term Loan A			5	3.C FE	139,300	99.500	139,300	140,000	139,300					0.107	N/A			12/15/2021	09/10/2026	
45173J-AQ-7	II-VI Incorporated, Term Loan B			5	3.C FE	816,750	99.750	822,938	825,000	816,750					0.145	N/A			12/08/2021	11/30/2028	
BL3789-60-1	II-VI TL B 1L			5	3.C FE	396,000	99.750	399,000	400,000	396,000				3.250	3.459	N/A			12/08/2021	12/08/2028	
BL3303-39-5	INEOS ENTERPRISES HOLDIN TL B 1L USD			5	3.C FE	397,647	100.063	401,917	401,664	398,972		578		4.500	4.725	N/A	1,607	18,342	07/29/2019	08/28/2026	
45673N-AE-0	INEOS STYROLUTION US HOLDIN			5	3.B FE	311,208	96.625	313,234	324,175	311,208				3.676	4.636	N/A			12/03/2021	01/29/2027	
BL2552-41-4	INEOS US FINANCE LLC TL B			5	3.B FE	960,000	99.388	954,125	960,000	954,125	5,843			2.104	2.133	N/A	3,558	17,015	10/26/2017	04/01/2024	
BL3541-34-1	INEOS US PETROCHEM LLC TL B			5	3.C FE	324,591	99.646	323,038	324,185	323,038	(1,544)	(9)		3.250	3.279	N/A	29	907	11/19/2021	01/29/2026	
365556-AU-3	Ingersoll-Rand Services Company, 2020 Sp			5	3.A FE	1,508,394	98.819	1,517,129	1,535,261	1,510,027		1,633			0.322	N/A		10,102	08/12/2021	03/01/2027	
45258F-AB-6	Ingram Micro Inc. Initial Term Loan (eff			5	3.A FE	221,636	99.950	223,763	223,875	221,788		151		3.500	3.713	N/A		5,233	04/01/2021	06/30/2028	
9920IS-GJ-6	Ingram Micro Term Loan B			5	4.A FE	256,113	99.950	258,571	258,700	256,272		159			0.151	N/A		5,386	04/01/2021	03/30/2028	
45778E-AG-9	INNOPHOS HOLDINGS INC TL B 1L USD			5	4.A FE	195,518	99.583	195,681	196,500	195,681	(101)	141		3.852	3.988	N/A	65	7,480	02/04/2020	02/07/2027	
BL3786-44-1	Installed Building Products, Inc. Term L			5	3.B FE	522,375	100.000	525,000	525,000	522,375					0.072	N/A			12/09/2021	12/09/2028	
45783D-AB-5	INSTANT BRANDS HOLDINGS INC.			5	4.B FE	481,250	92.000	442,750	481,250	442,750	(38,500)			5.750	5.832	N/A			08/05/2021	04/12/2028	
45784Q-AB-5	Insulet Corporation Term Loan B			5	4.A FE	114,139	99.938	114,354	114,425	114,162		23		4.250	4.352	N/A		2,711	04/29/2021	04/29/2028	
BL3235-64-7	IQVIA INC TL B2 1L USD			5	3.A FE	223,413	99.563	222,437	223,413	222,437	588			1.843	1.870	N/A	12	4,264	09/14/2017	01/17/2025	
44969C-BF-6	Iqvia Inc. (Quintiles IMS) Term B-1 Doll			5	3.A FE	190,272	99.775	190,081	190,510	190,081	(222)	32			0.050	N/A		1,986	06/02/2021	03/07/2024	
44988L-AG-2	IRB Holding Corp. (aka Arby's / Buffalo			5	4.B FE	746,231	99.906	745,530	746,231	745,530	(701)					N/A		13,030	07/21/2021	12/15/2027	
46604B-AB-4	J&J Ventures gamin Term Loan			5	4.B FE	276,507	100.000	279,300	279,300	276,787		280			0.144	N/A		8,513	04/07/2021	04/07/2028	

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			F o r e i g n	Bond CHAR			Rate Used To Obtain Fair Value	Fair Value			Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification	Description	Code			NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative Symbol	Actual Cost			Par Value	Book / Adjusted Carrying Value											
BL3542-33-1	JANE STREET GROUP LLC TL B 1L			5	3.C FE	346,500	99.146	346,137	349,118	346,137	(391)	28			2.854	3.030	N/A	28	846	11/18/2021	01/26/2028
BL3556-13-3	Jazz Pharmaceuticals Term Loan			5	3.B FE	415,811	100.319	419,233	417,900	415,986		175				0.073	N/A		10,522	04/22/2021	04/21/2028
48562R-AL-3	KAR AUCTION SERVICES INC TL B			5	4.B FE	339,413	98.250	334,309	340,264	334,309	(122)	122			2.375	2.447	N/A	68	8,366	09/13/2019	09/19/2026
72584D-AF-1	KFC Holding Co. 2021 Term B Loan			5	2.C FE	814,948	99.646	814,098	816,990	815,169		221				0.036	N/A		9,650	03/10/2021	03/15/2028
48254E-AB-7	KKR Apple Bidco, LLC Term Loan			5	4.A FE	649,750	99.583	647,290	650,000	647,290	(2,469)	8				0.006	N/A		4,974	10/21/2021	07/14/2028
50179J-AB-4	LBM Acquisition, LLC Initial Term Loan (			5	4.C FE	271,867	99.016	271,839	274,541	271,839	(123)	95				0.158	N/A		2,860	06/24/2021	12/17/2027
52729K-AP-1	LEVEL 3 PARENT LLC TL B 1L USD			5	2.C FE	1,002,742	98.625	991,433	1,005,255	1,003,949	16,245	253			1.854	1.906	N/A	(6)	18,625	11/21/2019	03/01/2027
BL3606-38-3	MAGENTA BUYER LLC TL 1L			5	4.B FE	246,881	99.656	248,517	249,375	247,028		147			5.750	6.006	N/A	7,369	3,623	05/03/2021	07/27/2028
56085U-AB-9	MAJORDRIVE HOLDINGS IV L TL 1L			5	4.B FE	420,761	99.875	422,346	422,875	420,932		171			4.500	4.647	N/A	1,643	9,201	05/12/2021	05/12/2028
56085U-AB-9	MajorDrive Holdings IV LLC Term Loan B			5	4.B FE	153,454	99.875	154,032	154,225	153,513		59				0.073	N/A		3,124	05/12/2021	05/15/2028
57163K-AH-1	MARRIOTT OWNERSHIP RESORTS			5	3.B FE	217,594	98.188	213,918	217,866	213,918	913	42			1.854	1.909	N/A	11	4,108	11/16/2018	08/29/2025
57723C-AR-0	MATTRESS FIRM, INC.			5	4.A FE	488,825	99.083	489,235	493,763	488,992		167				0.144	N/A	1	5,349	09/22/2021	09/25/2028
BL3688-72-0	MAVENIR SYSTEMS INC TL B 1L			5	4.C FE	321,750	99.708	324,051	325,000	321,915		165			5.250	5.497	N/A	2,085	4,029	08/13/2021	08/18/2028
58404B-AD-7	Medallion Midland Acquisition, LLC			5	4.B FE	893,261	99.450	892,812	897,750	892,812	(525)	77				0.073	N/A		7,024	10/14/2021	10/13/2028
BL3722-04-0	Medical Solutions L.L.C. Delayed Draw Te			5	4.B FE	48,556	99.786	48,696	48,800	48,556						0.074	N/A			10/07/2021	10/05/2028
BL3722-03-2	Medical Solutions L.L.C. Term Loan			5	4.B FE	254,919	99.786	255,652	256,200	254,939		20				0.073	N/A		1,549	10/07/2021	10/05/2028
58503U-AC-7	MEDLINE BORROWER, LP			5	4.A FE	555,000	99.956	554,756	555,000	554,756	(244)						N/A		6,013	09/30/2021	09/30/2028
BL2802-51-2	MESSER INDUSTRIES USA TL B			5	4.A FE	595,981	99.115	592,930	598,224	592,930	(3,076)	25			2.720	2.853	N/A	45	1,373	11/17/2021	03/01/2026
45567Y-AJ-4	MH SUB I Amendment No. 2 Initial Term Lo			5	4.B FE	444,828	99.425	443,935	446,503	443,935	(1,242)	349				0.110	N/A		11,509	04/07/2021	09/13/2024
45567Y-AL-9	MH SUB I LLC			5	4.B FE	109,447	100.104	109,836	109,722	109,451		3			4.750	4.921	N/A		159	11/19/2021	09/13/2024
BL2501-03-1	MH SUB I LLC TL			5	4.B FE	248,540	99.425	247,915	249,349	247,915	2,091	121			3.604	3.706	N/A	25	9,896	03/15/2018	09/13/2024
59408U-AB-3	Michaels Stores Term Loan			5	4.B FE	784,424	99.018	779,566	787,297	779,566	(5,138)	280				0.052	N/A		13,805	10/26/2021	04/08/2028
59835X-AC-8	Midwest Physician Initial Term Loan 1st			5	4.B FE	388,156	99.286	387,321	390,106	387,321	(1,046)	211				0.072	N/A		11,890	03/05/2021	03/12/2028
60662W-AS-1	Mitchell International, Inc, Initial Ter			5	4.C FE	749,338	99.323	749,889	755,000	749,482		145				0.108	N/A		4,278	10/01/2021	10/15/2028
55314N-AL-8	MKS INSTRUMENTS INC			5	3.B FE	193,465	99.700	194,833	195,419	194,274	1,018	280			1.854	2.031	N/A	10	3,769	01/18/2019	02/02/2026
BL3678-66-3	MKS INSTRUMENTS TLB 1L			5	3.B FE	700,875	99.725	698,075	700,000	698,075	(2,800)				2.750	2.770	N/A			11/05/2021	10/21/2028
BL3678-66-3	MKS Instruments, Inc. Term Loan B 1st Li			5	3.B FE	977,550	99.725	977,305	980,000	977,305	(245)					0.037	N/A			10/22/2021	10/21/2028
9920KC-7X-7	MPH Acquisition Holdings LLC Term Loan B			5	4.A FE	888,773	97.438	874,750	897,750	874,750	(14,454)	431			4.500	4.732	N/A		7,235	08/17/2021	08/17/2028
BL3689-83-5	MPH ACQUISITION HOLDINGS TL B 1L			5	3.C FE	493,763	97.438	485,972	498,750	485,972	(8,026)	236			4.750	4.988	N/A	2,111	5,796	08/17/2021	08/17/2028
63108E-AB-4	NASCAR HOLDINGS INC TL B 1L			5	3.C FE	335,133	99.766	336,029	336,817	335,658	330	242			2.604	2.718	N/A	64	9,553	07/26/2019	10/19/2026
63108E-AB-4	NASCAR Holdings, LLC Initial Term Loan			5	3.C FE	412,553	99.766	413,656	414,626	412,765		212				0.094	N/A		7,324	05/03/2021	10/19/2026
63939W-AG-8	NAVICURE INC TL 1L USD			5	4.B FE	637,159	99.833	639,421	640,491	637,917	(249)	483			4.104	4.247	N/A	73	23,638	08/09/2021	10/22/2026
BL2870-02-2	NEXSTAR BROADCASTING INC TL B 1L			5	3.B FE	515,059	99.713	516,162	517,647	515,932	1,974	384			2.599	2.715	N/A	1,159	14,052	06/20/2019	09/18/2026
BL2828-56-6	NEXSTAR BROADCASTING INC TL B3 (STRIP)	@		5	3.B FE	106,147	99.722	105,851	106,147	105,851		783			2.354	2.387	N/A	6	2,537	10/18/2018	01/17/2024
62910P-AF-0	NFP Corp. Closing Date Term Loan			5	4.B FE	564,183	98.266	561,368	571,274	561,368	(3,279)	464				0.228	N/A	1,115	9,946	09/22/2021	02/15/2027
BL3156-54-6	ON SEMICONDUCTOR CORP TL B			5	3.A FE	267,317	99.838	266,884	267,317	266,884	(433)				2.104	2.135	N/A	16	5,699	09/23/2016	09/19/2026
BL3583-62-4	ORGANON & CO TL B 1L			5	3.B FE	311,787	100.021	313,420	313,354	311,911		123			3.500	3.630	N/A	914	5,529	04/08/2021	06/02/2028
68621X-AE-3	Organon Term Loan (USD)			5	3.B FE	450,893	100.021	453,253	453,158	451,054		162				0.074	N/A		6,938	04/08/2021	04/08/2028
BL2704-46-0	ORTHO-CLINICAL DIAGNOSTICS TL B			5	4.A FE	300,921	99.875	301,316	301,693	301,304	4,176	111			3.081	3.174	N/A	749	9,955	12/27/2019	06/30/2025
BL3712-21-5	ORYX MIDSTREAM SERVICES TL B 1L			5	3.C FE	323,375	99.266	322,615	325,000	322,615	(802)	42			3.750	3.903	N/A	1,456	1,043	09/30/2021	09/29/2028
76173F-AY-3	PACTIV EVERGREEN GROUP HOLDINGS INC.			5	4.A FE	248,128	99.766	248,791	249,375	248,173		45			4.000	4.141	N/A	28	2,694	09/17/2021	09/20/2028
9920KA-RW-1	Parxel International Corporation Term L			5	4.B FE	567,150	99.955	569,744	570,000	567,150						0.076	N/A			08/11/2021	08/11/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	Code	F o r e i g n Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Adminiistrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
BL3684-98-4	PAREXEL TL 1L	@	5	4.B FE	248,750	99.955	249,888	250,000	248,765		15			4.000	4.141	N/A	28	1,502	08/11/2021	11/15/2028	
BL2678-19-3	PENN NATIONAL GAMING INC TL B		5	3.C FE	290,646	99.844	387,849	388,455	321,589		17,647			3.000	8.394	N/A	32	11,816	12/13/2018	10/15/2025	
70757D-AV-1	Penn National Gaming, Inc. Term B-1 Faci		5	3.C FE	445,633	99.844	446,725	447,423	445,778		145				0.097	N/A		5,681	07/21/2021	10/15/2025	
71360H-AB-3	Peraton Term B Loan 1st lien		5	4.A FE	182,694	99.964	183,546	183,613	182,800		106				0.073	N/A		5,824	02/23/2021	02/01/2028	
BL3560-15-0	PETCO HEALTH & WELLNESS TL B 1L		5	4.B FE	248,748	99.781	248,826	249,372	248,821		73			4.000	4.097	N/A	28	8,497	02/25/2021	03/03/2028	
71601H-AB-2	Petco Initial Term Loan 1st lien		5	4.B FE	168,303	99.781	168,355	168,725	168,349		46				0.036	N/A		4,481	02/25/2021	03/03/2028	
72814C-AF-5	Playtika Holding Corp. Term B-1 Loan		5	3.B FE	335,763	99.458	335,621	337,450	335,621	(325)	183				0.072	N/A		6,208	03/05/2021	03/13/2028	
BL3571-56-1	PODS, INC. Cov-Lite TLB		5	4.B FE	401,710	99.583	401,295	402,975	401,265	(569)	124				0.046	N/A		10,626	05/13/2021	03/18/2028	
73108R-AB-4	Polaris Newco, LLC Term Loan B USD		5	4.C FE	253,091	99.906	254,123	254,363	253,184		94				0.072	N/A		5,882	06/03/2021	06/02/2028	
BL3646-39-7	PRA HEALTH SCIENCE INC TL B 1L STRIP		5	3.A FE	163,603	99.958	163,126	163,195	163,126	(477)				2.750	2.747	N/A			11/17/2021	07/03/2028	
74045B-AE-7	Pregis TopCo LLC Incremental Term Loan		5	4.C FE	99,750	99.375	99,127	99,750	99,127	(623)						N/A		2,045	06/16/2021	07/31/2026	
74101Y-AB-4	PRESIDIO HOLDING INC TL B 1L USD		5	4.A FE	73,690	99.750	73,690	73,875	73,690	89	27			3.629	3.721	N/A	464	2,784	01/15/2020	01/22/2027	
BL3706-50-6	Pretium PKG Holdings, Inc.		5	4.C FE	140,000	99.713	139,598	140,000	139,598	(402)						N/A		803	09/22/2021	09/22/2028	
03765V-AK-6	PRIME SECURITY SERVICES BOR		5	3.C FE	877,967	99.852	885,523	886,835	880,812		1,274			3.500	3.708	N/A	2,500	32,399	09/13/2019	09/23/2026	
74345H-AB-7	Proofpoint Term Loan		5	4.B FE	179,100	99.508	179,114	180,000	179,114	(30)	44				0.074	N/A		1,446	06/10/2021	06/09/2028	
74834Y-AH-5	QUEST SOFTWARE US HOLDINGS INC.		5	4.B FE	446,599	99.813	448,004	448,843	446,599						0.149	N/A			09/17/2021	05/16/2025	
74839X-AF-6	QUIKRETE Holdings Intial Loan (First Lie		5	3.C FE	442,675	98.779	441,130	446,582	441,130	(1,885)	340				0.158	N/A		7,910	04/16/2021	02/01/2027	
74839X-AG-4	QUIKRETE Holdings, Inc. Cov-Lite Term Lo		5	3.C FE	446,625	99.722	448,749	450,000	446,625						0.117	N/A			06/11/2021	06/10/2028	
9920JQ-6K-7	Raptor Acquisition Corp. Term Loan B		5	4.B FE	99,500	100.188	100,188	100,000	99,515		15				0.101	N/A		697	06/16/2021	11/01/2026	
BL3644-73-1	RE/MAX LLC TL B 1L		5	3.B FE	248,128	99.375	247,195	248,750	247,195	(971)	38			3.000	3.083	N/A	21	3,237	06/24/2021	07/21/2028	
BL3558-02-2	REALPAGE INC TL B		5	4.B FE	309,664	99.641	310,103	311,220	309,664					3.750	3.893	N/A			12/14/2021	04/24/2028	
BL3791-61-5	REALPAGE TL B 1L		5	4.B FE	62,606	99.641	62,774	63,000	62,606					3.750	3.916	N/A			12/14/2021	04/22/2028	
75605V-AD-4	RealPage, Inc. Initial Term Loan (First		5	4.B FE	645,254	99.641	646,047	648,375	644,866	(584)	196				0.072	N/A	2,099	10,697	08/11/2021	04/24/2028	
BL3705-92-0	REXNORD-ZURN HOLDING TL B		5	3.C FE	374,063	99.969	374,884	375,000	374,093		30			2.750	2.830	N/A	29	2,292	09/15/2021	09/15/2028	
BL3745-28-0	RH TL B 1L		5	3.B FE	248,128	99.700	248,627	249,375	248,151		23			2.750	2.869	N/A	21	2,028	10/15/2021	10/15/2028	
74968Y-AC-4	ROYALTY PHARMA TL B 1L USD		5	2.C FE	224,352	99.604	224,024	224,915	224,498		81			1.854	1.920	N/A	12	4,352	02/07/2020	02/11/2027	
BL3600-67-5	RSA SECURITIES TL 1L STRIP		5	4.B FE		94.875								5.500	5.665	N/A	5,277		04/16/2021	04/27/2028	
78249L-AD-2	Russell Investments 2025 term loan		5	3.C FE	470,250	99.900	474,525	475,000	470,919		669				0.253	N/A		14,205	04/19/2021	05/30/2025	
74980M-AB-6	RXB HOLDINGS INC TL 1L		5	4.C FE		100.375								5.250	5.373	N/A	1,018		07/28/2021	12/17/2027	
78350U-AE-5	RYAN SPECIALTY GROUP, LLC TERM LOAN (EFF		5	4.A FE	467,961	99.850	467,259	467,961	467,259	(702)						N/A		12,157	03/25/2021	07/23/2027	
BL3657-97-2	SABRE GLBL INC TL B 1L STRIP		5	4.B FE	134,249	98.625	132,735	134,586	132,735	(1,518)	4			4.000	4.104	N/A	15	680	11/03/2021	12/17/2027	
BL3660-98-4	SABRE GLBL INC TL B 1L STRIP		5	4.B FE	214,001	98.625	211,587	214,537	211,587	(2,420)	6			4.000	4.104	N/A	24	1,084	11/03/2021	12/17/2027	
BL2642-70-2	SABRE GLBL INC TL TL B 1L		5	4.B FE	345,600	97.550	340,538	349,091	340,538	(5,170)	108			2.104	2.601	N/A	20	912	11/03/2021	02/22/2024	
9920K8-QZ-0	Savage Enterprises, LLC Term Loan B		5	4.A FE	565,732	99.797	567,421	568,575	565,808		76				0.074	N/A		4,625	08/12/2021	08/11/2028	
80862Q-AD-3	Science Applications International Corpo		5	3.A FE	431,227	99.863	431,715	432,308	431,330		103				0.059	N/A		3,622	07/21/2021	10/31/2025	
80875A-AP-6	Scientific Games International Term B-5		5	4.A FE	464,729	99.578	469,338	471,327	465,735		1,006				0.456	N/A		9,669	04/15/2021	08/14/2024	
81527C-AL-1	Sedgwick Claims Management Services, Inc		5	4.B FE	831,884	99.146	837,284	844,496	833,152		1,268				0.338	N/A		14,680	08/04/2021	12/31/2025	
816194-AV-6	SELECT MEDICAL CORP TL B		5	3.C FE	394,548	99.250	393,749	396,724	393,749	151	264			2.360	2.526	N/A	26	6,507	10/27/2021	03/06/2025	
BL3760-10-7	Setanta Aircraft Leasing Designated Acti		5	2.B FE	658,350	99.875	659,175	660,000	658,370		20				0.036	N/A			11/02/2021	11/02/2028	
82568Q-AN-4	SHUTTERFLY, LLC		5	4.B FE	113,393	98.750	112,427	113,850	112,427	(996)	30				0.079	N/A	680	1,942	07/01/2021	09/25/2026	
BL2317-49-5	SINCLAIR TELEVISION GROUP TL B2		5	4.A FE	243,120	98.542	240,176	243,730	240,176	(377)	87			2.360	2.430	N/A	624	8,441	12/19/2016	01/03/2024	
BL3676-45-1	SITEL WORLDWIDE CORP TL B 1L		5	3.C FE	322,567	99.896	323,850	324,188	322,619		52				0.074	N/A	38	4,262	07/28/2021	07/27/2028	

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Adminiatrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
83002C-AJ-6	SIX FLAGS ENTERTAINMENT CORP TL B 1L		5	3.C FE	298,627	97.806	292,807	299,375	292,807	715	108			1.860	1.924	N/A	15	5,642	04/11/2019	04/17/2026	
BL3447-31-7	SKYMILES IP LTD TL B 1L		5	2.A FE	560,438	105.625	554,531	525,000	560,057		(381)			4.750	3.540	N/A	1,593	1,763	11/02/2021	10/20/2027	
BL3541-36-6	SOTERA HEALTH HLDGS LLC TL 1L USD		5	4.A FE	574,281	99.531	572,303	575,000	572,303	(1,991)	13			3.250	3.323	N/A	1,661	202	11/16/2021	12/11/2026	
BL3788-20-7	SOUTHWESTERN ENERGY TL B 1L SOFR		5	2.C FE	249,375	100.063	250,158	250,000	249,375					3.000	3.049	N/A			12/08/2021	06/08/2027	
BL3788-20-7	Southwestern Energy, TL		5	2.C FE	374,063	100.063	375,236	375,000	374,063						0.042	N/A			12/08/2021	11/30/2027	
84748E-AF-7	SPECIALTY BUILDING PRODUCTS, LLC		5	4.C FE	140,000	99.688	139,563	140,000	139,563	(437)						N/A			10/05/2021	10/05/2028	
BL3724-69-9	SPIRIT AEROSYSTEMS INC TL B 1L		5	3.C FE	374,063	100.025	374,156	374,063	374,063					4.250	4.313	N/A	44	1,399	10/01/2021	01/15/2025	
78466Y-AN-8	SRS Distribution Inc. Term Loan B		5	4.C FE	759,239	99.681	760,653	763,088	759,489		250				0.074	N/A		8,488	07/23/2021	05/19/2028	
78466D-BE-3	SS&C EUROPEAN HOLDINGS SARL TL		5	3.B FE	283,047	98.788	280,323	283,762	280,323	429	104			1.854	1.919	N/A	15	5,331	01/31/2020	04/16/2025	
78466D-BF-0	SS&C Technologies Holdings Inc Term B-5		5	3.B FE	436,691	98.854	436,047	441,102	436,047	(1,287)	643				0.261	N/A		5,228	05/03/2021	04/16/2025	
78466D-BD-5	SS&C TECHNOLOGIES INC TL B1		5	3.B FE	347,430	98.788	345,322	349,559	345,322	307	350			1.854	1.985	N/A	18	6,567	01/31/2020	04/16/2025	
BL3683-98-6	STANDARD INDUSTRIES INC		5	2.C FE	237,693	100.042	240,195	240,094	237,775		82			3.000	3.206	N/A	200	2,038	08/06/2021	09/22/2028	
BL3683-98-6	Standard Industries Inc, Term Loan B		5	2.C FE	675,048	100.042	682,153	681,866	675,283		235				0.147	N/A		6,814	08/06/2021	08/06/2028	
BL2959-40-3	STAPLES INC TL 1L		5	4.B FE	196,250	96.455	241,138	250,000	211,893		8,922			5.176	9.624	N/A	3,156	13,061	04/09/2019	04/16/2026	
BL2690-19-8	STARS GROUP HOLDINGS BV TL B	A	5	3.A FE	423,938	99.577	422,144	423,938	422,144	(1,793)				2.474	2.508	N/A	29	893	11/17/2021	07/21/2026	
BL3720-22-6	STARWOOD PROPERTY MORTGA		5	3.C FE	174,126	100.000	174,563	174,563	174,133		7			4.000	4.115	N/A	19	892	09/28/2021	07/26/2026	
85570D-AD-4	STARWOOD PROPERTY TRUST INC TL B 1L		5	3.B FE	146,258	99.375	145,709	146,625	145,709	497	53			4.830	4.936	N/A	11	3,919	07/10/2019	07/10/2026	
85769E-AZ-4	Station Casinos LLC Term B-1 Facility Lo		5	4.A FE	442,085	99.068	442,389	446,551	442,389	(84)	387				0.180	N/A	3,520	6,823	05/13/2021	02/08/2027	
85769E-AZ-4	STATION CASINOS LLC TL B 1L USD		5	4.A FE	220,763	99.068	218,979	221,039	218,979	1,576	40			2.500	2.556	N/A	15	5,603	01/31/2020	02/08/2027	
BL3572-54-4	Sunshine Luxembourg VII SARL Term Loan B		5	4.C FE	471,438	100.313	472,913	471,438	471,438							N/A		15,353	03/18/2021	10/01/2026	
BL3572-54-4	SUNSHINE LUXEMBOURG VII TL B 1L	D	5	4.B FE	488,831	100.313	492,825	491,287	489,626		353			4.500	4.642	N/A	61	23,142	07/17/2019	10/01/2026	
86880N-AX-1	Surgery Center Holdings, Inc. 2021 New T		5	4.C FE	444,950	99.875	446,067	446,625	445,032		81				0.077	N/A		12,041	04/07/2021	08/31/2026	
BL3753-47-4	Synaptics Incorporated, Term Loan		5	3.A FE	159,600	99.750	159,600	160,000	159,600						0.037	N/A			10/20/2021	10/20/2028	
BL3690-26-2	TABOOA.COM LTD TL B 1L		5	4.A FE	368,452	99.000	370,322	374,063	368,693		242			4.500	4.818	N/A	4,313	806	08/18/2021	08/17/2028	
87510E-AB-5	TAMKO Initial Term Loan		5	4.B FE	98,245	99.292	98,287	98,987	98,287	(68)	109				0.146	N/A		1,735	03/18/2021	05/29/2026	
87876G-AF-9	Tecta Term Loan		5	4.C FE	251,188	99.875	253,408	253,725	251,448		260				0.144	N/A	2,338	8,493	04/06/2021	04/06/2028	
BL3290-02-2	TELENET FINANCING USD LLC TL 1L USD	D	5	3.C FE	274,313	98.125	269,844	275,000	269,844	(1,288)	83			2.110	2.173	N/A	274	5,866	01/24/2020	04/30/2028	
88023H-AD-2	Tempo Acquisition, LLC Extended Term Loa		5	3.C FE	945,256	100.094	948,516	947,625	945,368		112				0.049	N/A		8,015	08/19/2021	11/02/2026	
BL3712-21-5	Term Loan B : Oryx Midstream Services Pe		5	3.C FE	340,000	99.266	337,504	340,000	337,504	(2,496)				92,021.500	250.000	N/A		2,784	09/30/2021	09/29/2028	
BL3754-55-5	The Chamberlain Group, LLC. Term Loan B		5	4.B FE	374,063	99.875	374,531	375,000	374,074		12				0.036	N/A		1,819	10/22/2021	10/22/2028	
BL3650-69-6	TK Elevator Midco GmbH, Facility B1 (USD)		5	4.A FE	447,753	99.986	447,690	447,753	447,690	(63)						N/A		19	06/30/2021	07/30/2027	
89334G-AX-2	TRANS UNION LLC		5	3.B FE	873,265	99.000	868,859	877,635	868,330	(4,264)	526			1.854	1.944	N/A	45	16,538	12/13/2018	11/16/2026	
89334G-AX-2	Trans Union LLC 2019 Replacement Term B-		5	3.B FE	443,325	99.000	441,652	446,113	441,652	(1,968)	295				0.115	N/A	2,114	5,034	05/13/2021	11/16/2026	
89364M-BR-4	TRANSDIGM INC TL F 1L USD		5	4.A FE	480,392	98.538	479,968	487,089	479,968	(1,037)	613			2.354	2.724	N/A		4,890	07/20/2021	12/09/2025	
89364M-BR-4	TRANSDIGM INC TL F 1L USD		5	4.A FE	493,740	98.538	491,436	498,728	491,436	(2,459)	155			2.354	2.647	N/A	487	1,130	11/02/2021	12/09/2025	
89364M-BS-2	TRANSDIGM INC TL G 1L USD		5	4.A FE	444,534	98.792	439,834	445,213	439,834	3,749	102			2.354	2.412	N/A	29	11,074	01/25/2017	08/22/2024	
BL3679-86-9	TRIDENT TPI HOLDINGS INC TL 1L STRIP	@	5	4.C FE	261,421	99.828	261,625	262,076	261,444		23			4.500	4.608	N/A	33	3,111	07/29/2021	09/15/2028	
BL3686-36-9	TRIDENT TPI HOLDINGS INC TL DD 1L STRIP	@	5	4.C FE	37,230	99.828	37,166	37,230	37,166	(64)				4.201	4.263	N/A	4	384	07/29/2021	09/15/2028	
89705D-AG-7	Tronox Finance LLC Refinancing Term Loan		5	3.C FE	686,002	99.016	683,164	689,953	683,164	(3,128)	290				0.086	N/A	336	8,210	07/23/2021	03/10/2028	
BL3563-04-8	TRONOX FINANCE LLC TL B 1L		5	3.C FE	52,450	99.016	52,194	52,713	52,194	(235)	21			2.592	2.667	N/A	74	1,394	09/14/2017	03/13/2028	
90351H-AD-0	U.S. FOODSERVICE TL 1L		5	4.A FE	589,492	98.800	591,288	598,469	589,492					2.104	2.472	N/A			11/02/2021	09/13/2026	
90266U-AJ-2	UFC HOLDINGS, LLC		5	4.B FE	906,595	99.446	906,110	911,158	904,576	(2,152)	132				0.113	N/A		2,649	10/20/2021	04/29/2026	

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	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Adminiatrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
E1036	BL3604-09-9 UNITED AIRLINES INC TL B 1L			5	3.B FE	447,572	100.136	448,231	447,622	446,701	(964)	93			4.500	4.562	N/A	1,746	6,843	12/02/2021	04/21/2028
	90932R-AJ-3 United AirLines Term Loan B			5	3.B FE	167,881	100.136	168,954	168,725	167,962		80				0.072	N/A		4,267	04/14/2021	04/14/2028
	91335P-AJ-8 Univar Solutions USA Inc Term Loan B6			5	2.C FE	891,023	99.625	892,142	895,500	891,328		305				0.073	N/A		8,834	05/27/2021	05/26/2028
	BL3618-69-3 UNIVISION COMMUNICATIONS TL B 1L			5	4.A FE	247,500	99.750	249,375	250,000	247,500					4.000	4.236	N/A			05/07/2021	05/05/2028
	BL3603-73-7 UPC Financing Partnership Term Loan B			5	4.A FE	396,000	99.604	398,416	400,000	396,306		306				0.131	N/A		6,761	04/16/2021	01/31/2029
	90351H-AE-8 US Foods Holding Corp. Cov-Lite TLB			5	4.A FE	444,444	99.850	444,333	445,000	444,333	(111)					0.018	N/A			11/17/2021	11/17/2028
	90351N-AE-5 USI, Inc. (fka Compass Investors Inc.) 2			5	4.B FE	889,184	99.161	887,819	895,331	887,819	(2,101)	736				0.255	N/A		10,440	11/08/2021	05/16/2024
	BL2701-11-0 VALEANT PHARMACEUTICALS TL B			5	3.B FE	356,516	99.475	359,206	361,101	358,286	(59)	578			3.104	3.288	N/A	31	12,511	12/14/2018	06/02/2025
	BL3571-64-5 VERITAS BERMUDA LTD.		C	5	4.C FE	247,500	99.906	248,510	248,744	247,602		102			6.000	6.226	N/A	41	4,933	08/13/2021	09/01/2025
	91820U-AQ-3 VFH PARENT LLC TL 1L			5	3.C FE	360,527	99.681	361,182	362,338	361,182	(83)	263			3.102	3.226	N/A	94	11,837	01/30/2019	03/01/2026
	BL3677-87-1 VIAD CORP TL B			5	4.C FE	464,336	99.688	472,334	473,813	464,841		504			5.500	5.946	N/A	72	10,127	07/28/2021	07/30/2028
	BL3650-94-4 VICTORIA'S SECRET & CO TL B 1L			5	3.B FE	197,505	99.688	198,878	199,500	197,618		113			3.750	3.981	N/A	1,266	3,528	06/30/2021	06/30/2028
	BL3183-08-6 VIRGIN MEDIA BRISTOL LLC			5	3.C FE	548,625	99.021	544,616	550,000	544,616	86	129			2.610	2.673	N/A	675	14,520	11/10/2017	01/31/2028
	BL3780-08-9 VM CONSOLIDATED INC TL B 1L			5	4.A FE	248,125	99.667	248,541	249,372	248,125					3.339	3.476	N/A			11/19/2021	03/26/2028
	92929L-AV-0 WARNER MUSIC GROUP CORP			5	3.C FE	498,125	99.550	497,750	500,000	497,750	(375)				2.375	2.476	N/A			11/17/2021	01/20/2028
	BL3562-23-0 Watlow Term Loan B			5	4.B FE	113,567	99.719	113,817	114,138	113,629		62				0.072	N/A		3,853	03/17/2021	03/02/2028
	BL3705-80-5 WAYNE FARMS TL B 1L			5	3.C FE	224,578	99.375	223,594	225,000	223,594	(984)				2.750	2.780	N/A			11/02/2021	09/24/2028
	23343F-AB-0 WESTERN INSTITUTIONAL RE TL B 1L USD			5	4.B FE	268,166	99.969	270,791	270,875	268,916		390			5.000	5.236	N/A	38	16,910	12/13/2019	01/08/2027
	BL3574-61-5 WEX INC TL B 1L USD			5	3.C FE	987,538	99.375	986,297	992,500	986,297	(1,751)	510			2.354	2.465	N/A	65	16,803	03/19/2021	03/31/2028
	BL3574-61-5 WEX Inc. Term Loan			5	3.C FE	844,345	99.375	843,284	848,588	843,270	(1,519)	459				0.072	N/A		13,143	03/19/2021	03/19/2028
	92941P-AC-7 WW International Term Loan B			5	3.C FE	866,178	98.875	859,619	869,400	859,605	(6,741)	182				0.056	N/A		13,569	08/13/2021	04/01/2028
	00435U-AB-4 WWEX UNI TOPCO HOLDINGS, LLC			5	4.B FE	297,000	100.208	300,624	300,000	297,176		176			5.000	5.241	N/A	83	6,125	07/23/2021	07/26/2028
	98310C-AC-6 WYNDHAM HOTELS & RESORTS TL B			5	3.A FE	165,080	98.839	167,347	169,313	167,107		681			1.854	2.298	N/A	9	3,181	12/13/2018	05/30/2025
	BL2702-67-0 WYNDHAM WORLDWIDE CORP TL			5	3.C FE	189,872	98.188	237,492	241,875	207,528		10,070			2.354	7.107	N/A	16	6,873	05/24/2018	05/30/2025
	BL3710-44-1 XPLOARNET COMMUNICATIONS INC.		C	5	4.B FE	369,075	99.792	368,307	369,075	368,307	(768)						N/A		4,521	09/30/2021	10/02/2028
	BL3619-40-2 YAHOO (VERIZON MEDIA) TL B1 1L			5	4.B FE	121,586	99.906	123,321	123,438	121,680		94				0.258	N/A	21	2,314	07/21/2021	07/21/2027
	BL3669-30-8 YAHOO (VERIZON MEDIA) TL B2 1L			5	4.B FE	369,375	100.083	375,311	375,000	369,672		297				0.258	N/A	65	7,292	07/21/2021	07/21/2027
	BL3299-92-4 ZAYO GROUP HOLDINGS INC TL 1L			5	4.B FE	249,375	98.583	246,458	250,000	246,458	(1,758)	90			3.104	3.188	N/A	22	8,385	02/20/2020	03/09/2027
	98931Y-AC-7 ZEKELMAN INDUSTRIES INC TL 1L USD			5	3.C FE	242,228	98.982	239,763	242,228	239,763	(346)				2.103	2.134	N/A	592	5,162	01/17/2020	01/24/2027
	98932T-AE-3 Zelis Cost Management Buyer, Inc. Amendm			5	4.B FE	461,103	99.438	461,883	464,494	461,178		75				0.151	N/A		370	10/01/2021	09/30/2026
	98932T-AF-0 Zelis Cost Management Buyer, Inc. Amendm			5	4.B FE	168,097	99.438	168,382	169,333	168,097						0.155	N/A		420	10/01/2021	09/30/2026
6499999	Unaffiliated Bank Loans - Acquired					141,190,686	X X X	141,372,237	142,199,881	140,959,374	(205,626)	105,348			X X X	X X X	X X X	120,419	1,804,024	X X X	X X X
6599999	Subtotals - Unaffiliated Bank Loans					141,190,686	X X X	141,372,237	142,199,881	140,959,374	(205,626)	105,348			X X X	X X X	X X X	120,419	1,804,024	X X X	X X X
7699999	Totals -- Issuer Obligations					1,251,010,646	X X X	1,283,076,545	1,187,642,771	1,234,157,178	(370,142)	(7,035,868)		187,699	X X X	X X X	X X X	11,302,521	35,092,043	X X X	X X X
7799999	Totals -- Residential Mortgage-Backed Securities					612,589,783	X X X	617,773,518	595,367,143	610,817,676		(1,170,162)			X X X	X X X	X X X	1,428,499	11,420,838	X X X	X X X
7899999	Totals -- Commercial Mortgage-Backed Securities					79,133,914	X X X	82,890,349	78,010,304	78,816,206		(54,773)			X X X	X X X	X X X	198,810	2,070,817	X X X	X X X

SCHEDULE D - PART 1

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

[illegible]

E10.37

1. Book/Adjusted Carrying Value by NAIC Designation Category Footnote:								
Line Number								
1A	1A \$	813,856,019	1B \$	69,721,912	1C \$	78,741,050	1D \$	114,838,532
1B	2A \$	132,033,858	2B \$	152,964,690	2C \$	108,118,424	1E \$	93,838,105
1C	3A \$	42,782,753	3B \$	38,062,260	3C \$	49,448,087	1F \$	170,608,315
1D	4A \$	27,979,118	4B \$	37,278,952	4C \$	10,182,163	1G \$	131,681,419
1E	5A \$	250,113	5B \$		5C \$			
1F	6 \$							

Showing All PREFERRED STOCKS Owned December 31 of Current Year

E11

1. Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
Line Number						
1A	1A \$	1B	1C \$	1D \$	1E \$	1F \$
1B	2A \$	2B	2C \$			1G \$
1C	3A \$	3B	3C \$			
1D	4A \$	4B	4C \$			
1E	5A \$	5B	5C \$			
1F	6 \$					

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18	
		3	4			7	8		10	11	12	13	14	15	16			
CUSIP Identification	Description	Code	F o r e i g n	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 But Unpaid	Unrealized Valuation Increase / (Decrease)	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (13 - 14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Adminiatrative Symbol	
E12	000000-00-0 Dona Ana Title Company, Inc.			21.000	809,158					1,500,000		(386,581)		(386,581)		12/31/2011		
	000000-00-0 Faxxon Legal Information Services, Inc.			2,090.000	725,699			1,716,343		3,000,000		(1,646,176)		(1,646,176)		09/30/2007		
	C3344@-10-4 FCT Holdings Company Ltd.			36,479,591.000	38,978,806			38,419,325				6,341,654		6,341,654		11/23/2015		
	000000-00-0 First American Title Guaranty Company			150,000.000	70,055,417	467.036		75,714,126				24,478,727		24,478,727		02/28/2005		
	54624@-10-9 First American Title Ins. Co of Louisiana			10,000.000	30,506,900	3,050.690		2,145,026				5,680,810		5,680,810		05/31/2000		
	First American Vacation Ownership Title and Escrow Services, Inc.			1,000.000	2,514,847			750,000					214,252		214,252		06/22/2016	
	000000-00-0 Kentucky Land Title			20.000	103,534	1.000		373,866				(54,947)		(54,947)		01/04/1996		
	59554@-10-4 Mid Valley Title & Escrow Co.			3,695.000	3,389,108	917.215		391,052		4,446,325		(1,909,491)		(1,909,491)		12/10/1999		
	000000-00-0 NTC Holding Company			2,500.000	5,001			5,000									12/31/2017	
	677175-2#-7 Ohio Bar Title Insurance Company			2,000.000	1,078,386	539.193		1,050,085					13,350		13,350		12/31/1999	
	000000-00-0 Pacific Northwest Title Company of Kitsap County, Inc.			22,200.000	1,179,618	53.136		101			266,400		279,043		279,043		12/31/2015	
	88845*-10-4 Title Reinsurance			41.000	1,701,574	41,501.814		460,000					(92,568)		(92,568)		05/12/1988	
9399999	Parent, Subsidiaries and Affiliates Other				151,048,048	X X X		121,024,924		9,212,725		32,918,073		32,918,073		X X X	X X X	
46431X-10-9	CORE CDN ST CRP BD IX ETF			773,875.000	11,799,733	19.260	11,799,733	12,017,450	25,732	269,236		(411,386)		(411,386)	107,932	09/18/2017		
46432F-83-4	ISHARES:CORE MSCI TIS			5,000.000	354,500	70.900	354,500	270,033	428	10,626		18,550		18,550		03/11/2020		
464287-20-0	ISHARES:CORE S&P 500			1,692.000	807,067	476.990	807,067	546,922		9,691		171,907		171,907		01/01/2020		
78462F-10-3	SPDR S&P 500 ETF			1,828.000	868,227	474.960	868,227	588,360	3,435	10,350		184,774		184,774		01/01/2020		
922908-36-3	VANGUARD 500 IDX ETF			394,379.000	172,174,040	436.570	172,174,040	104,233,652		2,055,955		34,136,659		34,136,659		09/02/2021		
92204A-40-5	VANGUARD FINL INDX ETF			66,410.000	6,413,214	96.570	6,413,214	6,609,787		33,862		(196,574)		(196,574)		10/28/2021		
922042-77-5	VANGUARD FTSE XUS ETF			8,345.000	511,382	61.280	511,382	448,544		15,726		24,367		24,367		01/01/2020		
92204A-50-4	VANGUARD HLTH CR IDX ETF			25,905.000	6,901,610	266.420	6,901,610	6,521,617		31,339		379,993		379,993		10/28/2021		
921909-76-8	VANGUARD TOT I S ETF			1,798,979.000	114,361,095	63.570	114,361,095	96,917,191		3,439,147		5,139,774		5,139,774		09/02/2021		
9499999	Mutual Funds				314,190,868	X X X	314,190,868	228,153,556	29,595	5,875,932		39,448,064		39,448,064	107,932	X X X	X X X	

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

[illegible]

1. Book/Adjusted Carrying Value by NAIC Designation Category Footnote:							
Line Number							
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	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
38381X-EU-6	GNR 2019-090 GY - CMO/RMBS		11/23/2021	JP Morgan		1,754,409	1,648,300.00	3,846
38382A-5Y-7	GNR 2019-136 P - CMO/RMBS		06/03/2021	PERSHING DIV OF DLJ SEC LNDING		2,216,364	2,204,652.03	643
38382R-BV-9	GNR 2021-058 VL - CMO/RMBS		11/04/2021	JP Morgan		1,572,310	1,443,935.00	963
38382W-AC-1	GNR 2021-122 LD - CMO/RMBS		11/04/2021	JP Morgan		2,109,725	1,928,616.00	1,286
38382X-A4-7	GNR 2021-138 LP - CMO/RMBS		11/04/2021	IFCSMUNI		1,010,000	1,151,817.00	384
38383A-ZN-7	GNR 2021-160 LG - CMO/RMBS		11/09/2021	JP Morgan		3,087,209	2,989,128.00	2,906
912810-SN-9	UNITED STATES TREASURY		05/28/2021	FEDERAL RESERVE BANK OF BOSTON		193,740	250,000.00	144
912810-SP-4	UNITED STATES TREASURY		11/04/2021	CITADEL		1,702,820	1,975,000.00	6,273
912810-ST-6	UNITED STATES TREASURY		02/09/2021	BNP Paribas		3,501,563	3,750,000.00	12,392
912810-SW-9	UNITED STATES TREASURY		02/26/2021	RBC CAPITAL MARKETS		6,241,119	6,500,000.00	4,713
912810-TC-2	UNITED STATES TREASURY		12/02/2021	NATWEST SECURITIES		4,102,188	4,000,000.00	3,978
91282C-BA-8	UNITED STATES TREASURY		01/05/2021	PERSHING DIV OF DLJ SEC LNDING		209,787	210,000.00	16
91282C-BH-3	UNITED STATES TREASURY		02/01/2021	PERSHING DIV OF DLJ SEC LNDING		89,817	90,000.00	2
91282C-BL-4	UNITED STATES TREASURY		05/17/2021	Bank of America Merrill Lynch		15,695,613	16,450,000.00	47,032
91282C-BV-2	UNITED STATES TREASURY		04/30/2021	HSBC SECURITIES		2,302,426	2,300,000.00	424
91282C-CP-4	UNITED STATES TREASURY		07/28/2021	UBS FINANCIAL SERVICES INC.		766,872	770,000.00	26
91282C-CW-9	UNITED STATES TREASURY		09/10/2021	PERSHING DIV OF DLJ SEC LNDING		5,114,971	5,130,000.00	1,382
91282C-CZ-2	UNITED STATES TREASURY		09/30/2021	Unknown		3,670,973	3,690,000.00	89
93878Y-BT-5	WASHINGTON D C MET AREA TRAN AUTH DEDICA		05/26/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.		1,118,204	930,000.00	
0599999	Subtotal - Bonds - U. S. Government				X X X	56,460,110	57,411,448.03	86,499
200447-AF-7	COMISION FEDERAL DE ELECTRICIDAD	C	04/28/2021	Citi Bank		2,532,990	2,300,000.00	20,333
P8S091-DN-1	PANAMA, REPUBLIC OF (GOVERNMENT)	D	04/23/2021	BZW SECS		3,673,313	3,425,000.00	3,568
1099999	Subtotal - Bonds - All Other Governments				X X X	6,206,303	5,725,000.00	23,901
20772K-NC-9	CONNECTICUT ST		05/20/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.		684,906	625,000.00	
20772K-ND-7	CONNECTICUT ST		05/20/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.		966,464	885,000.00	
20772K-PA-1	CONNECTICUT ST		05/20/2021	UBS FINANCIAL SERVICES INC.		500,000	500,000.00	
1799999	Subtotal - Bonds - U.S. States, Territories and Possessions				X X X	2,151,370	2,010,000.00	
108152-KC-2	BRIDGEPORT		07/21/2021	RAYMOND JAMES & ASSOCIATES		366,733	310,000.00	
108152-KD-0	BRIDGEPORT		07/21/2021	RAYMOND JAMES & ASSOCIATES		706,836	600,000.00	
111746-JE-4	BROCKTON MASS		10/21/2021	STIFEL NICOLAUS & COMPANY		2,000,000	2,000,000.00	
283299-AT-2	EL MONTE CALIF		05/26/2021	UMB BANK, INVESTMENT DIVISION		945,000	900,000.00	11,454
68587F-BD-5	OREGON ED DISTS FULL FAITH & CR PENSION		07/23/2021	PERSHING LLC		3,000,000	3,000,000.00	
717883-YS-5	PHILADELPHIA PA SCH DIST		10/08/2021	NATL FINANCIAL SERVICES CORP (NFS)		2,284,180	2,000,000.00	
725894-NC-9	PLACENTIA-YORBA LINDA CALIF UNI SCH DIST		04/22/2021	PERSHING DIV OF DLJ SEC LNDING		1,000,000	1,000,000.00	
916856-HK-6	UPTOWN DEV AUTH TEX TAX INCREMENT CONTRA		07/21/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.		726,828	600,000.00	
951173-SG-9	WEST ALLIS WIS		12/29/2021	PERSHING DIV OF DLJ SEC LNDING		1,295,762	1,220,000.00	

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
2499999	Subtotal - Bonds - U.S. Political Subdivisions of States				X X X	12,325,339	11,630,000.00	11,454
03255L-JU-4	ANAHEIM CALIF PUB FING AUTH LEASE REV		06/11/2021	GOLDMAN		2,475,000	2,475,000.00	
091096-PC-5	BIRMINGHAM ALA WTRWKS BRD WTR REV		07/14/2021	RAYMOND JAMES & ASSOCIATES		2,500,000	2,500,000.00	
100216-GE-4	BOSSIER CITY LA UTILS REV		04/21/2021	STIFEL NICOLAUS & COMPANY		1,502,070	1,500,000.00	
118217-CX-4	BUCKEYE OHIO TOB SETTLEMENT FING AUTH		11/03/2021	CITIGROUP GLOBAL MARKETS INC.		1,124,530	1,000,000.00	17,111
13048V-XK-9	CALIFORNIA MUN FIN AUTH REV		09/17/2021	B.C. ZIEGLER & CO.		770,682	660,000.00	
13049Y-FP-1	CALIFORNIA MUN FIN AUTH STUDENT HSG REV		05/19/2021	J P MORGAN SECURITIES		1,104,216	935,000.00	
13049Y-FQ-9	CALIFORNIA MUN FIN AUTH STUDENT HSG REV		05/19/2021	J P MORGAN SECURITIES		962,854	920,000.00	
13077D-QL-9	CALIFORNIA ST UNIV REV		07/09/2021	J P MORGAN SECURITIES		2,000,000	2,000,000.00	
207758-D4-2	CONNECTICUT ST SPL TAX OBLIG REV		04/23/2021	GOLDMAN		2,470,271	2,050,000.00	
296806-PL-0	ESSEX CNTY N J IMPT AUTH		04/22/2021	RBC CAPITAL MARKETS		1,024,662	865,000.00	
296806-PM-8	ESSEX CNTY N J IMPT AUTH		04/22/2021	RBC CAPITAL MARKETS		1,179,500	1,000,000.00	
3130AQ-F6-5	FEDERAL HOME LOAN BANKS		12/29/2021	PERSHING DIV OF DLJ SEC LNDING		1,995,640	2,000,000.00	556
3133AY-VV-9	FEDERAL HOME LOAN MORTGAGE CORPORATION -		12/01/2021	TDBank		5,013,672	4,994,316.75	1,389
3135G0-Q2-2	FEDERAL NATIONAL MORTGAGE ASSOCIATION		06/28/2021	STIFEL NICOLAUS & COMPANY		840,176	800,000.00	3,958
3140X9-YG-4	FEDERAL NATIONAL MORTGAGE ASSOCIATION -		12/07/2021	CREDIT SUISSE SECURITIES		13,904,209	13,401,646.75	13,402
31334Y-GE-1	FH QA1997 - RMBS		10/18/2021	Citigroup (SSB)		5,069,666	4,859,711.70	7,695
3133KH-B4-7	FH RA1859 - RMBS		11/19/2021	BANC OF AMERICA/FIXED INCOME		6,553,232	6,300,001.47	6,300
3132DV-3Z-6	FH SD8016 - RMBS		06/22/2021	Citigroup (SSB)		30,634,209	29,425,024.36	56,398
3132DV-4V-4	FH SD8036 - RMBS		10/18/2021	Citigroup (SSB)		2,811,529	2,696,910.64	4,270
3132DW-BZ-5	FH SD8156 - RMBS		06/22/2021	Citigroup (SSB)		9,201,418	8,900,000.00	14,215
3132DW-CV-3	FH SD8184 - RMBS		11/04/2021	MORGAN SECURITIES-FIXED INC		5,652,567	5,385,000.00	3,590
3137H2-7L-2	FHMS K-131 A1 - CMBS		09/08/2021	GOLDMAN		1,549,919	1,550,000.00	798
3137H2-AD-6	FHMS K-131 A2 - CMBS		09/08/2021	GOLDMAN		2,600,581	2,525,000.00	2,079
3137H4-R3-6	FHMS K-135 A2 - CMBS		12/28/2021	MORGAN SECURITIES-FIXED INC		2,274,422	2,200,000.00	3,949
3137H2-NY-6	FHMS K-1521 A2 - CMBS		10/05/2021	PERFORMANCE TRUST CAPITAL PARTNERS LLC		2,925,262	2,900,000.00	1,232
3137H4-RG-7	FHMS K-1522 A2 - CMBS		12/01/2021	GOLDMAN		4,083,950	3,965,000.00	2,080
3137H2-NE-0	FHMS K-745 A2 - CMBS		09/14/2021	Bank of America Merrill Lynch		3,841,728	3,730,000.00	3,777
3137FP-GV-1	FHR 4924 YB - CMO/RMBS		11/04/2021	Bank of Tokyo Mitsubishi		2,891,452	2,654,230.00	1,769
342816-S2-2	FLORIDA ST MUN PWR AGY REV		07/13/2021	GOLDMAN		1,813,302	1,800,000.00	5,558
3140K4-RX-0	FN BO8601 - RMBS		10/18/2021	Citigroup (SSB)		8,761,235	8,398,397.96	13,297
3140X7-CA-5	FN FM3664 - RMBS		12/07/2021	BANC OF AMERICA/FIXED INCOME		41,573,578	39,004,749.52	52,006
31418D-TQ-5	FN MA4158 - RMBS		02/05/2021	J P MORGAN SECURITIES		5,143,555	5,000,000.01	2,778
31418D-V7-4	FN MA4237 - RMBS		01/12/2021	Citigroup (SSB)		15,660,614	15,260,037.93	11,021
31418D-YB-2	FN MA4305 - RMBS		12/01/2021	MORGAN SECURITIES-FIXED INC		4,953,155	4,948,516.05	3,299
31418D-YY-2	FN MA4326 - RMBS		04/28/2021	Various		89,582,286	86,446,916.31	72,039
31418D-2N-1	FN MA4380 - RMBS		08/03/2021	J P MORGAN SECURITIES		11,440,335	10,858,795.53	3,620
31418D-3Y-6	FN MA4414 - RMBS		08/03/2021	BANC OF AMERICA/FIXED INCOME		8,352,813	8,000,000.00	2,222
31418D-6D-9	FN MA4467 - RMBS		11/03/2021	BANC OF AMERICA/FIXED INCOME		14,096,542	13,459,327.18	4,486
31418D-7F-3	FN MA4493 - RMBS		11/19/2021	Various		17,005,424	16,600,000.00	20,986
31418D-7G-1	FN MA4494 - RMBS		11/04/2021	CANTOR		5,655,300	5,386,000.00	3,591
3136AM-6V-6	FNR 2015-20 EH - CMO/RMBS		05/06/2021	FUNB FUNDS II		3,958,249	3,725,000.00	3,622

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
3136BA-B4-5	FNR 2020-49 CZ - CMO/RMBS		04/01/2021	Direct		13,501	13,500.92	
345105-KN-9	FOOTHILL / EASTERN TRANSN CORRIDOR AGY C		01/27/2021	GOLDMAN		3,000,000	3,000,000.00	
38122N-B5-0	GOLDEN ST TOB SECURITIZATION CORP CALIF		09/30/2021	Jefferies		2,500,000	2,500,000.00	
38122N-B6-8	GOLDEN ST TOB SECURITIZATION CORP CALIF		09/30/2021	Jefferies		145,000	145,000.00	
38122N-D3-3	GOLDEN ST TOB SECURITIZATION CORP CALIF		12/08/2021	Jefferies		1,695,000	1,695,000.00	
38122N-D6-6	GOLDEN ST TOB SECURITIZATION CORP CALIF		12/08/2021	Jefferies		3,620,000	3,620,000.00	
414009-QY-9	HARRIS CNTY TEX CULTURAL ED FACS FIN COR		07/01/2021	GOLDMAN		1,873,389	1,765,000.00	
442349-FX-9	HOUSTON TEX ARPT SYS REV		06/09/2021	GOLDMAN		2,491,594	2,110,000.00	
44237N-LQ-3	HOUSTON TEX HOTEL OCCUPANCY TAX & SPL RE		07/16/2021	NATL FINANCIAL SERVICES CORP (NFS)		487,570	435,000.00	
44237N-LR-1	HOUSTON TEX HOTEL OCCUPANCY TAX & SPL RE		07/16/2021	NATL FINANCIAL SERVICES CORP (NFS)		352,139	315,000.00	
44244C-L5-4	HOUSTON TEX UTIL SYS REV		05/27/2021	UBS FINANCIAL SERVICES INC.		2,454,179	2,275,000.00	
446201-AS-4	HUNTINGTON BEACH CALIF PENSION OBLIG		03/31/2021	HILLTOP SECURITIES INC		1,009,520	1,000,000.00	375
45129W-QG-8	IDAHO HSG & FIN ASSN		04/16/2021	CITIGROUP GLOBAL MARKETS, INC		1,865,310	1,540,000.00	
452227-SU-6	ILLINOIS ST SALES TAX REV		09/16/2021	PERSHING DIV OF DLJ SEC LNDING		1,000,000	1,000,000.00	
45506E-BX-0	INDIANA ST FIN AUTH REV		07/01/2021	PERSHING DIV OF DLJ SEC LNDING		340,000	340,000.00	
47770V-AZ-3	JOBSOHIO BEVERAGE SYS OHIO STATEWIDE LIQ		07/14/2021	GOLDMAN		1,727,805	1,395,000.00	2,634
51434N-AT-5	LANCASTER PA INDL DEV AUTH HEALTH CTR RE		09/16/2021	SIMS, HERBERT J., & COMPANY		438,076	405,000.00	
54714C-CF-2	LOVE FIELD ARPT MODERNIZATION CORP TEX G		08/27/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.		1,972,153	1,670,000.00	
56042R-H7-0	MAINE HEALTH & HIGHER EDL FACS AUTH REV		05/06/2021	RAYMOND JAMES & ASSOCIATES		589,160	500,000.00	
56042R-K8-4	MAINE HEALTH & HIGHER EDL FACS AUTH REV		05/06/2021	RAYMOND JAMES & ASSOCIATES		380,000	380,000.00	
562784-AM-0	MANHATTAN BEACH CALIF PENSION OBLIG		05/13/2021	WELLS FARGO SECURITIES LLC		1,654,934	1,650,000.00	536
57419T-TP-6	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		07/21/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.		569,384	515,000.00	
57421F-AD-9	MARYLAND ST DEPT TRANSN SPL TRANSN PROJ		05/11/2021	GOLDMAN		2,462,800	2,500,000.00	4,908
586226-HN-5	MEMPHIS TENN WTR REV		02/18/2021	PERSHING DIV OF DLJ SEC LNDING		1,164,121	950,000.00	8,550
592250-EW-0	METROPOLITAN PIER & EXPOSITION AUTH ILL		07/16/2021	GOLDMAN		568,826	490,000.00	
592647-KN-0	METROPOLITAN WASH D C ARPTS AUTH ARPT SY		06/03/2021	CITIGROUP GLOBAL MARKETS, INC		1,671,299	1,415,000.00	
59335K-CZ-8	MIAMI-DADE CNTY FLA SEAPORT REV		08/19/2021	FUNB-FUNDS II		2,500,000	2,500,000.00	
61204K-NG-2	MONTANA FAC FIN AUTH REV		07/14/2021	J P MORGAN SECURITIES		910,000	910,000.00	
626207-8B-3	MUNICIPAL ELEC AUTH GA		07/09/2021	GOLDMAN		948,352	800,000.00	
626207-8E-7	MUNICIPAL ELEC AUTH GA		07/09/2021	GOLDMAN		424,271	360,000.00	
626207-8F-4	MUNICIPAL ELEC AUTH GA		07/09/2021	GOLDMAN		764,374	650,000.00	
649519-EL-5	NEW YORK LIBERTY DEV CORP LIBERTY REV		12/15/2021	NATL FINANCIAL SERVICES CORP (NFS)		432,140	410,000.00	
64971P-LL-7	NEW YORK N Y CITY INDL DEV AGY REV		05/12/2021	GOLDMAN		1,437,120	1,500,000.00	7,453
64971P-LN-3	NEW YORK N Y CITY INDL DEV AGY REV		02/11/2021	GOLDMAN		1,500,000	1,500,000.00	
64971X-ZM-3	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		04/08/2021	GOLDMAN		1,018,657	850,000.00	472
66285W-G7-5	NORTH TEX TWY AUTH REV		05/06/2021	J P MORGAN SECURITIES		1,064,410	1,000,000.00	
66285W-G8-3	NORTH TEX TWY AUTH REV		05/06/2021	J P MORGAN SECURITIES		910,052	860,000.00	
66585V-BV-6	NORTHERN TOB SECURITIZATION CORP ALASKA		06/25/2021	Jefferies		646,358	540,000.00	
686087-Q5-9	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		08/18/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.		1,209,011	1,095,000.00	
70869P-NB-9	PENNSYLVANIA ECONOMIC DEV FING AUTH REV		07/07/2021	CITIGROUP GLOBAL MARKETS INC.		2,646,575	2,500,000.00	14,062
72178J-AK-9	PIMA CNTY ARIZ PLEDGED REV OBLIGS		04/22/2021	J P MORGAN SECURITIES		1,500,000	1,500,000.00	
73928Q-AA-6	POWER FINANCE CORPORATION LTD	C	04/27/2021	FUNB FUNDS II		2,622,735	2,250,000.00	54,966
74444V-BU-3	PUBLIC FIN AUTH WIS RETIREMENT FAC REV		11/05/2021	B.C. ZIEGLER & CO.		692,644	625,000.00	

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
74442P-TG-0	PUBLIC FIN AUTH WIS REV		10/08/2021	CITIGROUP GLOBAL MARKETS INC.		1,078,410	1,000,000.00	
757696-AY-5	REDONDO BEACH CALIF CMNTY FING AUTH LEAS		07/02/2021	STIFEL NICOLAUS & COMPANY		1,865,000	1,865,000.00	
762196-A4-5	RHODE IS HEALTH & EDL BLDG CORP PUB SCHS		05/12/2021	RAYMOND JAMES & ASSOCIATES		1,682,674	1,400,000.00	
76912D-BK-3	RIVERSIDE CNTY CALIF TRANSN COMMN TOLL R		10/06/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.		525,000	525,000.00	
79467B-DF-9	SALES TAX SECURITIZATION CORP ILL		06/24/2021	CITIGROUP GLOBAL MARKETS INC.		2,115,320	2,000,000.00	29,077
79766D-TM-1	SAN FRANCISCO CALIF CITY & CNTY ARPTS CO		04/08/2021	GOLDMAN		1,589,742	1,215,000.00	
79766D-TW-9	SAN FRANCISCO CALIF CITY & CNTY ARPTS CO		04/08/2021	GOLDMAN		2,000,000	2,000,000.00	
797686-EZ-1	SAN FRANCISCO CALIF MUN TRANSN AGY REV		03/31/2021	RBC CAPITAL MARKETS		946,960	1,000,000.00	3,271
837151-YY-9	SOUTH CAROLINA ST PUB SVC AUTH REV		08/26/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.		1,869,280	1,600,000.00	
83756C-L9-4	SOUTH DAKOTA HSG DEV AUTH		07/15/2021	FUNB-FUNDS II		2,506,216	2,270,000.00	
84908A-AU-8	SPOKANE WASH PUB FACS DIST SALES & LODGI		06/29/2021	BARCLAYS CAPITAL INC		2,033,140	2,000,000.00	133
87971L-AQ-8	TEMPE ARIZ CTFS PARTN		07/08/2021	RBC CAPITAL MARKETS		2,500,000	2,500,000.00	
89602H-AA-5	TRIBOROUGH BRDG & TUNL AUTH N Y PAYROLL		04/21/2021	GOLDMAN		984,992	825,000.00	
89602H-AK-3	TRIBOROUGH BRDG & TUNL AUTH N Y PAYROLL		04/21/2021	GOLDMAN		2,000,000	2,000,000.00	
956510-BZ-3	WEST VA PKWYS AUTH TPK TOLL REV		06/10/2021	FUNB-FUNDS II		2,513,342	2,085,000.00	
3199999	Subtotal - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations				X X X	430,436,340	410,838,083.08	469,530
68245X-AK-5	1011778 BC UNLIMITED LIABILITY CO	C	04/09/2021	JANE STREET EXECUTION SERVICES LLC		928,969	870,000.00	24,735
817826-AA-8	7-ELEVEN INC		01/27/2021	SMBC SECURITIES INC		1,398,838	1,400,000.00	
002824-BH-2	ABBOTT LABORATORIES		04/22/2021	JANE STREET EXECUTION SERVICES LLC		1,099,461	825,000.00	16,395
00388W-AJ-0	ABU DHABI NATIONAL ENERGY COMPANY PJSC	C	04/22/2021	Various		1,293,259	1,295,000.00	
M0152V-AP-8	ABU DHABI NATIONAL ENERGY COMPANY PJSC	D	04/29/2021	MORGAN SECURITIES-FIXED INC		2,783,138	2,475,000.00	3,008
00507V-AQ-2	ACTIVISION BLIZZARD INC		04/22/2021	Bank of America Merrill Lynch		1,266,140	1,450,000.00	4,128
00688J-AB-3	ADIENT US LLC		05/05/2021	MARKETAXESS		778,673	700,000.00	3,850
00774M-AD-7	AERCAP IRELAND CAPITAL DAC	C	11/09/2021	Various		2,494,565	2,425,000.00	24,230
015398-AB-6	ALFA SAB DE CV	C	04/28/2021	SMBC SECURITIES INC		963,594	875,000.00	4,466
017175-AF-7	ALLEGHANY CORP		08/10/2021	GOLDMAN		690,473	700,000.00	
024747-AF-4	AMERICAN BUILDERS & CONTRACTORS SUPPLY C		08/24/2021	MORGAN SECURITIES-FIXED INC		956,219	925,000.00	4,214
030981-AK-0	AMERIGAS PARTNERS LP		04/14/2021	CASTLE OAK SECURITIES		938,170	845,000.00	18,848
03073E-AS-4	AMERISOURCEBERGEN CORP		03/25/2021	JP Morgan		1,320,000	1,320,000.00	
035240-AG-5	ANHEUSER-BUSCH INBEV WORLDWIDE INC		04/22/2021	JP Morgan		3,337,180	2,750,000.00	38,191
036752-AQ-6	ANTHEM INC		03/08/2021	Citigroup (SSB)		2,344,390	2,345,000.00	
03740L-AC-6	AON CORP		11/29/2021	JP Morgan		1,898,499	1,900,000.00	
037833-EE-6	APPLE INC		04/22/2021	JP Morgan		1,977,890	2,075,000.00	10,678
03969A-AQ-3	ARDAGH PACKAGING FINANCE PLC	C	04/09/2021	FUNB FUNDS II		443,226	420,000.00	9,984
045054-AN-3	ASHTead CAPITAL INC		08/04/2021	Various		1,150,628	1,150,000.00	
045054-AP-8	ASHTead CAPITAL INC		08/03/2021	J P MORGAN SECURITIES		748,088	750,000.00	
00206R-JZ-6	AT&T INC		04/22/2021	MORGAN SECURITIES-FIXED INC		2,586,818	2,600,000.00	36,653
00206R-ML-3	AT&T INC		04/22/2021	FUNB FUNDS II		1,331,731	1,325,000.00	2,065
058498-AT-3	BALL CORP		05/05/2021	CASTLE OAK SECURITIES		147,679	130,000.00	2,389
05890M-AB-9	BANCO DE CREDITO E INVERSIONES		10/06/2021	BANC OF AMERICA/FIXED INCOME		2,063,019	2,100,000.00	
06051G-FP-9	BANK OF AMERICA CORP		04/22/2021	GOLDMAN		5,250,065	4,775,000.00	2,620

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
06051G-JQ-3	BANK OF AMERICA CORP		03/08/2021	BANC OF AMERICA/FIXED INCOME		1,400,000	1,400,000.00	
06654D-AF-4	BANNER HEALTH		10/21/2021	MORGAN SECURITIES-FIXED INC		3,100,000	3,100,000.00	
06738E-BH-7	BARCLAYS PLC	C	04/22/2021	MORGAN SECURITIES-FIXED INC		3,865,934	3,575,000.00	65,989
06738E-BV-6	BARCLAYS PLC	C	11/17/2021	BARCLAYS CAPITAL INC		1,100,000	1,100,000.00	
Y0889V-AA-8	BHARTI AIRTEL LTD	D	04/28/2021	JEFFRIES & CO		945,796	875,000.00	14,887
09581J-AA-4	BLUE OWL FINANCE LLC		11/01/2021	Various		1,869,105	1,900,000.00	13,655
05565E-BQ-7	BMW US CAPITAL LLC		03/29/2021	JP Morgan		604,716	605,000.00	
09659W-2M-5	BNP PARIBAS SA	C	11/03/2021	BNP PARIBAS NY BRANCH/PARIS BONDS		1,964,320	2,000,000.00	3,702
097023-CN-3	BOEING CO		11/15/2021	Various		831,816	824,000.00	7,090
097023-DC-6	BOEING CO		11/12/2021	BZW SECS		1,935,099	1,815,000.00	19,190
05578Q-AF-0	BPCE SA	C	10/12/2021	MORGAN SECURITIES-FIXED INC		2,365,000	2,365,000.00	
10921U-2A-5	BRIGHTHOUSE FINANCIAL GLOBAL FUNDING		04/06/2021	JP Morgan		154,744	155,000.00	
12189L-AP-6	BURLINGTON NORTHERN SANTA FE LLC		04/27/2021	CABRERA CAPITAL MARKETS		2,551,790	1,950,000.00	16,180
12508E-AD-3	CDK GLOBAL INC		04/22/2021	MILLENIUM ADVISORS LLC		946,143	855,000.00	1,306
12513G-BA-6	CDW LLC		04/09/2021	MARKETAXESS		941,282	850,000.00	17,142
12513G-BH-1	CDW LLC		11/24/2021	Various		631,451	630,000.00	
15189W-AM-2	CENTERPOINT ENERGY RESOURCES CORP		02/26/2021	MITSUBISHI UFJ SECURITIES		2,347,721	2,350,000.00	
12527G-AC-7	CF INDUSTRIES INC		05/05/2021	CASTLE OAK SECURITIES		838,000	800,000.00	11,960
808513-BM-6	CHARLES SCHWAB CORP		05/06/2021	FREIMARK BLAIR & COMPANY, INC/		2,366,337	2,350,000.00	1,764
165167-DF-1	CHESAPEAKE ENERGY CORP		04/09/2021	MARKETAXESS		447,266	425,000.00	4,415
125491-AP-5	CI FINANCIAL CORP	C	06/02/2021	BANC OF AMERICA/FIXED INCOME		1,499,220	1,500,000.00	
172967-MW-8	CITIGROUP INC		05/07/2021	GOLDMAN		6,014,340	6,000,000.00	792
18539U-AD-7	CLEARWAY ENERGY OPERATING LLC		03/02/2021	MORGAN STANLEY & COMPANY		300,000	300,000.00	
20030N-BU-4	COMCAST CORP		04/22/2021	USBANC		2,233,311	2,125,000.00	20,270
201723-AK-9	COMMERCIAL METALS CO		05/05/2021	C.L. KING & ASSOCIATES, INC		158,055	150,000.00	3,494
210383-AG-0	CONSTELLIUM SE	C	06/23/2021	JANE STREET EXECUTION SERVICES LLC		412,648	400,000.00	8,486
212015-AL-5	CONTINENTAL RESOURCES INC		06/23/2021	MORGAN SECURITIES-FIXED INC		838,240	800,000.00	7,000
22003B-AP-1	CORPORATE OFFICE PROPERTIES LP		11/02/2021	WELLS FARGO SECURITIES LLC		1,393,364	1,400,000.00	
222070-AB-0	COTY INC		03/15/2021	Various		250,113	250,000.00	6,834
222070-AE-4	COTY INC		04/16/2021	J P MORGAN SECURITIES		100,000	100,000.00	
225310-AN-1	CREDIT ACCEPTANCE CORP		05/05/2021	MARKETAXESS		895,346	860,000.00	15,549
225401-AU-2	CREDIT SUISSE GROUP AG	C	05/10/2021	CREDIT SUISSE SECURITIES		600,000	600,000.00	
23371D-AF-1	DAE FUNDING LLC		01/12/2021	GOLDMAN		521,399	525,000.00	
23371D-AJ-3	DAE FUNDING LLC		06/15/2021	JP Morgan		1,516,262	1,525,000.00	
23302J-AA-3	DAE SUKUK (DIFC) LTD	C	11/03/2021	Various		2,208,925	2,100,000.00	14,385
233851-EB-6	DAIMLER FINANCE NORTH AMERICA LLC		02/25/2021	BANC OF AMERICA/FIXED INCOME		2,355,752	2,360,000.00	
23636A-AP-6	DANSKE BANK A/S	C	11/09/2021	Bank of Tokyo Mitsubishi		4,076,229	3,875,000.00	25,026
251526-CM-9	DEUTSCHE BANK AG (NEW YORK BRANCH)		11/02/2021	DBC-FI		1,690,000	1,690,000.00	
25470X-AL-9	DISH DBS CORP		04/14/2021	GOLDMAN		447,695	430,000.00	1,851
25601B-2B-0	DNB BANK ASA	C	09/23/2021	GOLDMAN		2,510,000	2,510,000.00	
25746U-DK-2	DOMINION ENERGY INC		04/27/2021	JANE STREET EXECUTION SERVICES LLC		1,548,485	1,525,000.00	3,355
279158-AC-3	ECOPETROL SA	C	04/28/2021	BANK OF AMERICA SAN FRANCISCO		3,912,100	3,550,000.00	24,332
29245V-AB-1	EMPRESA NACIONAL DE TELECOMUNICACIONES S	C	04/28/2021	GOLDMAN		1,620,375	1,450,000.00	17,027

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
37255L-AA-5	ENACT HOLDINGS INC		05/05/2021	MARKETAXESS		842,371	775,000.00	11,474
P36020-AB-4	ENGIE ENERGIA CHILE SA	D	04/28/2021	BZW SECS		1,656,750	1,500,000.00	17,063
29379V-BT-9	ENTERPRISE PRODUCTS OPERATING LLC		01/06/2021	Citigroup (SSB)		2,314,612	1,970,000.00	18,622
26884U-AG-4	EPR PROPERTIES		10/13/2021	Various		576,851	580,000.00	
26885B-AA-8	EQM MIDSTREAM PARTNERS LP		06/23/2021	FREIMARK BLAIR & COMPANY, INC/		923,625	900,000.00	14,400
26884L-AE-9	EQT CORP		04/14/2021	JANE STREET EXECUTION SERVICES LLC		949,251	930,000.00	1,163
29446M-AC-6	EQUINOR ASA	C	04/27/2021	BZW SECS		3,867,633	3,850,000.00	55,959
303250-AE-4	FAIR ISAAC CORP		05/11/2021	Bank of America Merrill Lynch		845,100	750,000.00	19,469
898324-AC-2	FIDEICOMISO FIBRA UNO BANCO ACTINVER SA	C	04/28/2021	Jefferies & Co., Inc.		1,563,788	1,375,000.00	18,047
31620M-BR-6	FIDELITY NATIONAL INFORMATION SERVICES I		02/23/2021	J P MORGAN SECURITIES		2,361,453	2,365,000.00	
337932-AN-7	FIRSTENERGY CORP		04/09/2021	JANE STREET EXECUTION SERVICES LLC		951,776	975,000.00	3,813
30251G-AW-7	FMG RESOURCES (AUGUST 2006) PTY LTD	C	04/14/2021	DBC-FI		935,293	860,000.00	18,487
345397-ZX-4	FORD MOTOR CREDIT COMPANY LLC		05/05/2021	MARKETAXESS		847,681	805,000.00	545
36321P-AD-2	GALAXY PIPELINE ASSETS BIDCO LTD	C	02/09/2021	CITIGROUP GLOBAL MARKETS INC.		2,380,000	2,380,000.00	
36164Q-NA-2	GE CAPITAL INTERNATIONAL FUNDING COMPANY	C	02/11/2021	GOLDMAN		2,376,420	2,000,000.00	22,335
370334-CM-4	GENERAL MILLS INC		04/22/2021	DBC-FI		1,035,053	1,075,000.00	7,973
37045X-BG-0	GENERAL MOTORS FINANCIAL COMPANY INC		04/30/2021	DBC-FI		3,169,458	2,750,000.00	25,266
36237H-AA-9	G-III APPAREL GROUP LTD		05/10/2021	Various		850,185	775,000.00	14,202
375558-BA-0	GILEAD SCIENCES INC		05/18/2021	AMHERST PIERPONT SECURITIES LLC		1,736,100	1,500,000.00	20,438
37940X-AH-5	GLOBAL PAYMENTS INC		11/16/2021	BANC OF AMERICA/FIXED INCOME		1,993,980	2,000,000.00	
380355-AD-9	GOEASY LTD	C	05/05/2021	FUNB FUNDS II		838,448	805,000.00	18,750
38141G-RD-8	GOLDMAN SACHS GROUP INC		11/04/2021	TDBank		1,787,445	1,725,000.00	18,412
38869A-AD-9	GRAPHIC PACKAGING INTERNATIONAL LLC		11/09/2021	BANC OF AMERICA/FIXED INCOME		525,000	525,000.00	
39530L-AD-2	GREENKO DUTCH BV	C	05/06/2021	Citi Bank		855,040	835,000.00	3,661
410345-AJ-1	HANESBRANDS INC		04/09/2021	Bank of America Merrill Lynch		934,824	880,000.00	16,732
197679-AB-9	HCA INC		04/12/2021	JP Morgan		937,495	815,000.00	20,205
423452-AE-1	HELMERICH AND PAYNE INC		09/27/2021	GOLDMAN		997,670	1,000,000.00	
42809H-AG-2	HESS CORP		04/22/2021	BNYMELLON/MIZUHO INTERNATIONAL		938,477	850,000.00	2,538
443201-AA-6	HOWMET AEROSPACE INC		04/12/2021	GOLDMAN		925,380	795,000.00	24,747
404280-AP-4	HSBC HOLDINGS PLC	C	11/04/2021	Citi Bank		1,094,772	1,025,000.00	6,534
404280-CF-4	HSBC HOLDINGS PLC	C	11/03/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.		1,177,820	1,000,000.00	4,813
404280-CY-3	HSBC HOLDINGS PLC	C	11/15/2021	HSBC SECURITIES		1,300,000	1,300,000.00	
444859-BP-6	HUMANA INC		07/29/2021	JP Morgan		1,573,945	1,575,000.00	
448579-AN-2	HYATT HOTELS CORP		09/27/2021	JP Morgan		299,982	300,000.00	
44962L-AJ-6	IHS MARKIT LTD	C	11/18/2021	GOLDMAN		1,701,705	1,500,000.00	3,719
452308-AR-0	ILLINOIS TOOL WORKS INC		04/27/2021	GOLDMAN		778,687	670,000.00	4,210
45258L-AA-5	IMOLA MERGER CORP		04/01/2021	BANC OF AMERICA/FIXED INCOME		250,000	250,000.00	
46188B-AB-8	INVITATION HOMES OPERATING PARTNERSHIP L		11/01/2021	WELLS FARGO SECURITIES LLC		599,226	600,000.00	
46188B-AC-6	INVITATION HOMES OPERATING PARTNERSHIP L		11/01/2021	WELLS FARGO SECURITIES LLC		1,896,371	1,900,000.00	
466313-AL-7	JABIL INC		04/07/2021	JP Morgan		2,344,554	2,345,000.00	
L56590-AA-7	JBS USA LUX SA		04/28/2021	Citi Bank		855,058	775,000.00	10,898
475795-AC-4	JELD-WEN INC		05/05/2021	Bank of America Merrill Lynch		445,788	435,000.00	7,936
48666K-AV-1	KB HOME		05/05/2021	MARKETAXESS		147,828	135,000.00	4,918

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
49271V-AL-4	KEURIG DR PEPPER INC		03/01/2021	BANC OF AMERICA/FIXED INCOME		2,354,929	2,355,000.00	
482480-AF-7	KLA CORP		11/29/2021	Fifth Third Bank Sec		2,497,278	1,955,000.00	9,205
50077L-AD-8	KRAFT HEINZ FOODS CO		06/23/2021	MARKETAXESS		958,077	900,000.00	1,800
501797-AU-8	L BRANDS INC		05/05/2021	Various		884,476	695,000.00	20,891
505742-AG-1	LADDER CAPITAL FINANCE HOLDINGS LLLP		06/23/2021	JP Morgan		918,000	900,000.00	11,025
521088-AA-2	LD HOLDINGS GROUP LLC		04/09/2021	Bank of America Merrill Lynch		440,025	415,000.00	12,438
539439-AQ-2	LLOYDS BANKING GROUP PLC	C	11/01/2021	BNP PARIBAS NY BRANCH/PARIS BONDS		1,609,680	1,500,000.00	26,209
539439-AT-6	LLOYDS BANKING GROUP PLC	C	11/03/2021	CREDIT SUISSE SECURITIES		1,715,895	1,500,000.00	14,977
55607P-AE-5	MACQUARIE GROUP LTD		06/15/2021	JP Morgan		1,575,000	1,575,000.00	
55608J-AR-9	MACQUARIE GROUP LTD	C	01/05/2021	GOLDMAN		1,210,000	1,210,000.00	
571903-BH-5	MARRIOTT INTERNATIONAL INC		09/08/2021	BANC OF AMERICA/FIXED INCOME		1,198,884	1,200,000.00	
577081-AY-8	MATTEL INC		05/11/2021	Citi Bank		445,331	435,000.00	2,208
58013M-EK-6	MCDONALD'S CORP		05/19/2021	MORGAN SECURITIES-FIXED INC		1,837,965	1,500,000.00	25,594
58733R-AE-2	MERCADOLIBRE INC	C	01/08/2021	Citigroup (SSB)		552,800	550,000.00	
59001A-AY-8	MERITAGE HOMES CORP		06/23/2021	FUNB FUNDS II		944,625	825,000.00	3,300
59001K-AG-5	MERITOR INC		04/09/2021	Bank of America Merrill Lynch		439,848	410,000.00	9,396
552848-AF-0	MGIC INVESTMENT CORP		06/03/2021	Various		200,523	185,000.00	3,166
595112-BS-1	MICRON TECHNOLOGY INC		10/18/2021	WELLS FARGO SECURITIES LLC		1,500,000	1,500,000.00	
599191-AA-1	MILEAGE PLUS HOLDINGS LLC		11/03/2021	GOLDMAN		543,125	500,000.00	4,063
L6401P-AH-6	MINERVA LUXEMBOURG SA	D	04/28/2021	BZW SECS		932,313	875,000.00	14,422
606822-BM-5	MITSUBISHI UFJ FINANCIAL GROUP INC	C	11/04/2021	Various		3,175,374	3,000,000.00	28,721
60687Y-BA-6	MIZUHO FINANCIAL GROUP INC	C	11/03/2021	UBS SECURITIES LLC		1,553,670	1,500,000.00	6,216
609207-AW-5	MONDELEZ INTERNATIONAL INC		04/22/2021	JP Morgan		1,266,212	1,425,000.00	5,403
617446-7X-1	MORGAN STANLEY		04/22/2021	Bank of America Merrill Lynch		2,452,123	2,125,000.00	44,861
61747Y-ED-3	MORGAN STANLEY		07/15/2021	MORGAN STANLEY & COMPANY		2,800,000	2,800,000.00	
639057-AC-2	NATWEST GROUP PLC	C	06/09/2021	NATWEST SECURITIES		1,000,000	1,000,000.00	
63906Y-AC-2	NATWEST MARKETS PLC	C	05/06/2021	FED SELL		2,360,000	2,360,000.00	
62878U-2C-5	NBN CO LTD	C	09/28/2021	Citi Bank		3,952,946	3,965,000.00	
65342Q-AK-8	NEXTERA ENERGY OPERATING PARTNERS LP		04/09/2021	MILLENIUM ADVISORS LLC		947,129	890,000.00	9,246
654740-BQ-1	NISSAN MOTOR ACCEPTANCE CORP		03/04/2021	BANC OF AMERICA/FIXED INCOME		2,354,788	2,355,000.00	
Y44709-AE-6	NK KAZMUNAYGAZ AO	D	04/29/2021	JP Morgan		927,762	825,000.00	980
629209-AA-5	NMI HOLDINGS INC		05/06/2021	BZW SECS		923,000	800,000.00	26,058
66977W-AQ-2	NOVA CHEMICALS CORP	C	04/09/2021	JANE STREET EXECUTION SERVICES LLC		945,263	895,000.00	15,998
629377-CL-4	NRG ENERGY INC		11/04/2021	FREIMARK BLAIR & COMPANY, INC/		961,896	875,000.00	15,467
62954W-AA-3	NTT FINANCE CORP	C	02/24/2021	MORGAN STANLEY & CO LLC		2,360,000	2,360,000.00	
67555J-AA-4	OCHSNER LSU HEALTH SYSTEM OF NORTH LOUIS		07/20/2021	Citi Bank		2,705,000	2,705,000.00	
67091G-AE-3	OCI NV	C	05/05/2021	JP Morgan		209,958	200,000.00	565
682691-AB-6	ONEMAIN FINANCE CORP		06/15/2021	BNP Paribas		250,000	250,000.00	
85172F-AL-3	ONEMAIN FINANCE CORP		04/14/2021	JANE STREET EXECUTION SERVICES LLC		957,901	895,000.00	4,335
68622T-AA-9	ORGANON FINANCE 1 LLC		04/08/2021	MORGAN SECURITIES-FIXED INC		530,000	530,000.00	
6944PL-2G-3	PACIFIC LIFE GLOBAL FUNDING II		05/27/2021	FREIMARK BLAIR & COMPANY, INC/		2,750,000	2,750,000.00	
70932M-AA-5	PENNYMAC FINANCIAL SERVICES INC		06/23/2021	Bank of America Merrill Lynch		474,750	450,000.00	4,703
709599-BM-5	PENSKE TRUCK LEASING CO LP		04/06/2021	FUNB FUNDS II		2,339,509	2,340,000.00	

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
71568Q-AC-1	PERUSAHAAN LISTRIK NEGARA (PERSERO) PT	D	04/26/2021	Bank of America Merrill Lynch		2,706,250	2,500,000.00	46,693
717081-EZ-2	PFIZER INC		04/27/2021	USBANC		774,272	800,000.00	8,557
71953L-AA-9	PICASSO FINANCE SUB INC		05/05/2021	BZW SECS		442,100	415,000.00	10,026
69351U-AY-9	PPL ELECTRIC UTILITIES CORP		06/21/2021	Bank of America Merrill Lynch		1,925,000	1,925,000.00	
74164M-AB-4	PRIMERICA INC		11/16/2021	WELLS FARGO SECURITIES LLC		1,791,900	1,800,000.00	
74340X-BQ-3	PROLOGIS LP		04/22/2021	Bank of America Merrill Lynch		903,269	1,075,000.00	698
69370C-AB-6	PTC INC		04/22/2021	Various		949,875	925,000.00	6,291
G7302V-KS-2	QNB FINANCE LTD	D	04/29/2021	Jefferies & Co., Inc.		3,891,880	3,725,000.00	46,446
75419T-AA-1	RATTLER MIDSTREAM LP		05/05/2021	MARKETAXESS		838,638	795,000.00	13,913
78015K-7K-4	ROYAL BANK OF CANADA	C	05/06/2021	MARKETAXESS		2,360,455	2,350,000.00	420
81761L-AA-0	SERVICE PROPERTIES TRUST		05/05/2021	MARKETAXESS		843,668	745,000.00	8,071
82620K-AX-1	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	C	03/02/2021	J P MORGAN SECURITIES		2,354,435	2,355,000.00	
83088M-AJ-1	SKYWORKS SOLUTIONS INC		05/12/2021	JP Morgan		94,972	95,000.00	
83368R-BC-5	SOCIETE GENERALE SA	C	06/02/2021	SG AMERICAS SECURITIES, LLC		500,000	500,000.00	
84132G-AA-7	SOUTHEAST ALASKA REGIONAL HEALTH CONSORT		09/23/2021	Bank of America Merrill Lynch		2,165,000	2,165,000.00	
842587-CU-9	SOUTHERN CO		11/04/2021	GOLDMAN		3,565,058	3,450,000.00	35,904
84749A-AA-5	SPECIALTY BUILDING PRODUCTS HOLDINGS LLC		05/05/2021	Suntrust		447,313	425,000.00	2,785
85205T-AM-2	SPIRIT AEROSYSTEMS INC		06/23/2021	JANE STREET EXECUTION SERVICES LLC		452,141	425,000.00	10,389
85207U-AF-2	SPRINT CORP		05/05/2021	Citi Bank		445,173	390,000.00	4,436
78472G-AA-7	SSL ROBOTICS LLC		05/05/2021	MARKETAXESS		436,644	390,000.00	14,999
853254-CB-4	STANDARD CHARTERED PLC	C	03/16/2021	CITIBANK, NA		355,000	355,000.00	
85325W-AA-6	STANDARD CHARTERED PLC	C	11/03/2021	BANK OF NEW YORK/BARCLAYS		3,099,960	3,000,000.00	22,317
86024T-AA-5	STEVENS HOLDING COMPANY INC		05/10/2021	Various		448,990	415,000.00	2,810
86828L-AC-6	SUPERIOR PLUS LP	C	08/03/2021	Brown Brothers Harriman & Co		206,750	200,000.00	3,600
87162W-AC-4	SYNNEX CORP		07/29/2021	Citi Bank		2,383,331	2,385,000.00	
87612B-BJ-0	TARGA RESOURCES PARTNERS LP		05/05/2021	C.L. KING & ASSOCIATES, INC		838,720	800,000.00	2,872
87724L-AA-3	TAYLOR MORRISON COMMUNITIES INC		04/16/2021	Various		925,452	865,000.00	706
88033G-CS-7	TENET HEALTHCARE CORP		04/14/2021	Bank of America Merrill Lynch		447,832	440,000.00	5,144
88167A-AL-5	TEVA PHARMACEUTICAL FINANCE NETHERLANDS	C	05/05/2021	JP Morgan		847,399	805,000.00	2,952
88167A-AP-6	TEVA PHARMACEUTICAL FINANCE NETHERLANDS	C	11/02/2021	JP Morgan		425,000	425,000.00	
88947E-AR-1	TOLL BROTHERS FINANCE CORP		04/14/2021	SUMRIDGE PARTNERS LLC		197,313	175,000.00	3,578
89114Q-CL-0	TORONTO-DOMINION BANK	C	05/07/2021	Raymond James		2,351,840	2,340,000.00	1,286
893647-BE-6	TRANSDIGM INC		04/09/2021	JANE STREET EXECUTION SERVICES LLC		445,998	420,000.00	2,042
897051-AB-4	TRONOX INC		04/09/2021	FREIMARK BLAIR & COMPANY, INC/		436,509	405,000.00	11,846
07330M-AC-1	TRUIST BANK		04/22/2021	JANE STREET EXECUTION SERVICES LLC		1,840,738	1,750,000.00	4,997
90353T-AK-6	UBER TECHNOLOGIES INC		08/09/2021	MORGAN STANLEY & COMPANY		425,000	425,000.00	
902613-AE-8	UBS GROUP AG	C	02/02/2021	UBS SECURITIES LLC		1,400,000	1,400,000.00	
907818-FK-9	UNION PACIFIC CORP		04/27/2021	GOLDMAN		1,498,980	1,500,000.00	11,375
911365-BM-5	UNITED RENTALS (NORTH AMERICA) INC		04/22/2021	JANE STREET EXECUTION SERVICES LLC		942,993	900,000.00	15,597
913229-AC-4	UNITED WHOLESALE MORTGAGE LLC		11/15/2021	JP Morgan		1,615,000	1,615,000.00	
Y936EJ-AA-9	VENA ENERGY CAPITAL PTE LTD	D	11/04/2021	FEDERAL RESERVE BANK OF BOSTON		3,305,625	3,225,000.00	20,208
92340L-AD-1	VEREIT OPERATING PARTNERSHIP LP		04/28/2021	MARKETAXESS		1,273,174	1,125,000.00	25,871
92343V-BE-3	VERIZON COMMUNICATIONS INC		05/18/2021	Various		2,104,504	1,750,000.00	4,387

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
92564R-AC-9	VICI PROPERTIES LP		05/05/2021	JP Morgan		122,992	120,000.00	957
92735L-AA-0	VINE ENERGY HOLDINGS LLC		03/31/2021	MORGAN STANLEY & COMPANY		500,000	500,000.00	
928563-AG-0	VMWARE INC		07/20/2021	Bank of America Merrill Lynch		1,313,619	1,315,000.00	
95000U-2K-8	WELLS FARGO & CO		04/22/2021	FUNB FUNDS II		4,016,244	3,875,000.00	17,470
95081Q-AN-4	WESCO DISTRIBUTION INC		04/09/2021	MARKETAXESS		441,891	405,000.00	9,458
958102-AM-7	WESTERN DIGITAL CORP		04/09/2021	JP Morgan		946,305	850,000.00	6,505
96926J-AE-7	WILLIAM CARTER CO		04/16/2021	Bank of America Merrill Lynch		938,344	880,000.00	20,839
969457-BY-5	WILLIAMS COMPANIES INC		10/05/2021	FUNB FUNDS II		2,362,768	2,340,000.00	3,887
98389B-AR-1	XCEL ENERGY INC		04/28/2021	Bank of America Merrill Lynch		1,864,156	1,725,000.00	23,561
984121-CP-6	XEROX CORP		01/12/2021	Citigroup (SSB)		237,130	230,000.00	3,094
98425B-AU-0	YMCA OF GREATER NEW YORK		07/12/2021	JP Morgan		510,000	510,000.00	
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	293,795,641	281,529,000.00	1,707,698
404280-AH-2	HSBC HOLDINGS PLC	C	05/04/2021	Various		6,541,608	4,800,000.00	44,200
4899999	Subtotal - Bonds - Hybrid Securities				X X X	6,541,608	4,800,000.00	44,200
BL3213-99-0	1011778 B.C. Unlimited Liability Company	C	08/13/2021	JP Morgan		982,500	1,000,000.00	
02376C-BJ-3	AAdvantage Loyalty IP Ltd. Term Loan		03/10/2021	BARCLAYS BANK PLC		158,400	160,000.00	
BL3570-81-1	AADVANTAGE LOYALTY IP TL 1L		03/10/2021	Barclays Bank		346,500	350,000.00	
00076V-BB-5	ABG Intermediate Holdings 2 LLC, Term Lo		12/10/2021	BANK OF AMERICA N.A.		72,882	73,432.84	
BL3786-57-3	ABG Intermediate Holdings 2 LLC, Term Lo		12/10/2021	Unknown		72,882	73,432.83	
BL3798-62-8	ABG Intermediate Holdings 2 LLC, Term Lo		12/10/2021	BANK OF AMERICA N.A.		464,623	468,134.33	
00488Y-AB-2	ACProducts, Inc. Term Loan B		05/06/2021	BANK OF AMERICA N.A.		356,400	360,000.00	
00488P-AP-0	Acrisure, LLC, Incremental TL		11/09/2021	JP Morgan		99,250	100,000.00	
00488P-AL-9	Acrisure, LLC,2020 Term Loan (First Lien		08/12/2021	JP Morgan		736,875	750,000.00	
00687M-AC-5	Adient Term Loan B		04/01/2021	BANK OF AMERICA N.A.		129,675	130,000.00	
99Z0JR-LU-6	ADMI Corp. (aka Aspen Dental) Term Loan		06/22/2021	RBC		179,100	180,000.00	
BL3684-52-1	AHP HEALTH PARTNERS		08/05/2021	Bank of America Securities		248,750	250,000.00	
99Z0K8-QU-1	AHP Health Partners, Inc. (aka Ardent He		08/05/2021	BANK OF AMERICA N.A.		447,750	450,000.00	
BL3679-56-2	AIR CANADA TB 1L	A	07/27/2021	Not Available		272,250	275,000.00	
BL3679-56-2	Air Canada Term Loan B		07/27/2021	J. P. MORGAN CHASE		242,550	245,000.00	
01881U-AE-5	ALLIANT HOLDINGS I, L.P.		09/23/2021	MORGAN SECURITIES-FIXED INC		497,500	500,000.00	
01881U-AJ-4	Alliant Holdings Intermediate, LLC, Term		10/20/2021	J. P. MORGAN CHASE		364,544	365,000.00	
01957T-AH-0	Allied Universal Holdco LLC Initial U.S.		05/05/2021	Credit Suisse AG, Cayman Islands Branch		448,875	450,000.00	
BL3565-31-6	ALPHA 3 BV TL B 1L	D	03/05/2021	Not Available		348,250	350,000.00	
02474R-AH-6	American Builders & Contractors Supply C		05/05/2021	CREDIT SUISSE LOAN FUNDING LLC		445,950	450,000.00	
99Z0K0-H1-2	Anticimex International AB Term Loan		07/21/2021	MORGAN SECURITIES-FIXED INC		139,300	140,000.00	
BL3606-17-7	APTTUS CORP TL 1L		04/28/2021	DEUTSCHE BANK SECURITIES, INC.		273,625	275,000.00	
00213N-AM-4	APX Group, Inc. Term Loan B		07/20/2021	Various		732,825	735,000.00	
03852J-AS-0	Aramark Term Loan B		04/01/2021	Not Available		805,950	810,000.00	
BL3560-31-7	ARCHES BUYER INC TL 1L		07/15/2021	Not Available		324,594	325,000.00	

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
04009D-AB-0	Aretec Initial Term Loan (First Lien)		04/01/2021	UBS AG		197,553	199,488.49	
99Z0JP-TS-7	Artera Services, LLC Incremental Term Lo		06/23/2021	UBS		169,575	169,575.00	
00217H-AB-7	ASP Blade Holdings, Inc. Term Loan B		10/07/2021	BANK OF AMERICA N.A.		540,000	540,000.00	
04649V-AW-0	Asurion New B-7 Term Loan		09/23/2021	Various		947,586	948,711.34	
04649V-AY-6	ASURION, LLC		11/04/2021	Bank of America Securities		952,800	960,000.00	
99Z0JS-AD-4	AT Home Group Inc Term Loan B		06/24/2021	Bank of America Merrill Lynch		133,988	135,000.00	
BL3657-98-0	AVANTOR INC TL B5		10/19/2021	Goldman Sachs & Co.		499,375	500,000.00	
05350N-AL-8	AVANTOR, INC.		10/19/2021	Various		1,360,106	1,360,750.00	
29102T-AE-2	Azalea TopCo Inc Term Loan		04/28/2021	BARCLAYS BANK PLC		114,425	115,000.00	
BL3684-41-4	BALLY'S CORP TL B 1L		08/06/2021	Goldman Sachs & Co.		470,250	475,000.00	
BL3289-71-9	Banjay Entertainment S.A.S. Facility B		05/11/2021	Deutsche Bank AG, New York Branch		446,625	448,869.35	
BL2701-11-0	Bausch Health Companies Inc. Initial Ter		09/23/2021	Various		585,563	585,562.67	
07368R-AF-8	Beacon Roofing Supply Term Loan B		04/23/2021	Citi Bank		447,615	449,864.00	
BL3583-47-5	Belron Term Loan B		04/01/2021	J. P. MORGAN CHASE		391,050	395,000.00	
99Z0K9-HN-5	Berlin Packaging L.L.C. TLB		08/13/2021	GOLDMAN		297,000	300,000.00	
08511L-AU-2	Berlin Packaging Tranche B-4 Initial Ter		03/05/2021	MORGAN STANLEY SENIOR FUNDING, INC		447,750	450,000.00	
BL3562-44-6	BERRY GLOBAL INC TL Z 1L		11/02/2021	CitiGroup		597,000	600,000.00	
08579J-BG-6	Berry Global Term Z Loan		02/26/2021	Not Available		200,000	200,000.00	
BL3654-37-5	BINGO INDUSTRIES LTD TL 1L	D	11/17/2021	Unknown		250,000	250,000.00	
BL3604-49-5	Birkenstock GmbH & Co. KG Term Loan (USD		04/27/2021	GOLDMAN SACHS CREDIT PARTNERS LP		194,025	195,000.00	
BL3580-31-5	BL Corners Buil TB1L		03/26/2021	JP Morgan		394,648	396,631.36	
44908X-AT-5	BL Hyland TL 1L		03/26/2021	CREDIT SUISSE LOAN FUNDING LLC		124,688	125,000.00	
BL3646-39-7	BL Indigo Merger TLB		07/27/2021	Citi Bank		136,443	136,627.38	
82666K-AB-4	BL INT LOGIC GRP		06/10/2021	Citi Bank		443,375	450,000.00	
50179J-AG-3	BL LBM Acq DD		06/24/2021	BZW SECS		90,774	91,666.67	
50179J-AF-5	BL LBM Acqu TL		06/24/2021	BZW SECS		181,548	183,333.33	
99Z0K4-DQ-3	BL Pilot Travel TB1L		07/29/2021	WELLS FARGO BANK N.A		1,492,500	1,500,000.00	
09238F-AK-7	Blackhawk Network Holdings Inc Term Loan		10/21/2021	Various		843,000	850,000.00	
10330J-AU-2	Boyd Gaming Corporation,Refinancing Term		08/03/2021	Deutsche Bank AG, New York Branch		448,875	450,000.00	
10524M-AN-7	Brand Energy & Infrastructure Services,		06/17/2021	GOLDMAN		442,099	448,831.17	
BL2687-21-0	BROOKFIELD RETAIL HOLD TL B		11/18/2021	WELLS FARGO SECURITIES LLC		421,813	425,000.00	
11565H-AB-2	Brown Group Holdings Term Loan B		10/29/2021	Various		1,001,275	1,005,000.00	
12685L-AG-5	CABLE ONE INC		11/18/2021	Not Available		274,313	275,000.00	
12685L-AG-5	Cable One, Inc. Incremental Term B-4 Loa		04/30/2021	WELLS FARGO BANK N.A		716,400	720,000.00	
12769L-AB-5	Caesars Term B Loan		07/20/2021	Various		893,250	900,000.00	
BL3567-66-8	CANADA GOOSE HOLDINGS INC.	A	08/05/2021	Not Available		269,181	268,008.75	
BL3751-62-7	CARNIVAL CORP TL B 1L		10/07/2021	Not Available		422,875	425,000.00	
BL3751-62-7	CARNIVAL CORPORATION		10/07/2021	JP Morgan		248,750	250,000.00	
BL3625-63-1	Carnival Corporation Initial Advance (US		09/23/2021	JP Morgan		636,195	637,789.55	
14855N-AB-2	CASTLELAKE AVIATION ONE LLC	C	10/08/2021	MORGAN STANLEY & CO. LLC		272,716	275,000.00	
14880B-AH-4	CATALENT PHARMA SOLUTIONS, INC.		09/24/2021	JP Morgan		199,500	200,000.00	
12511B-AC-6	CCC INTELLIGENT SOLUTIONS HOLDINGS INC.		09/17/2021	BANK OF AMERICA N.A.		354,113	355,000.00	
16117L-BX-6	Charter Communications Operating, LLC Te		09/23/2021	Various		696,055	699,492.39	

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
12546F-AF-9	CHG PPC Parent LLC, TL	D	11/17/2021	JP Morgan		711,425	715,000.00	
BL3606-66-4	CIMPRESS PLC		08/05/2021	State Street Kansas City		324,188	325,000.00	
172442-AS-4	Cinemark USA, Inc. Additional Term Loan		05/13/2021	FUNB FUNDS II		435,933	448,837.21	
BL3545-93-8	CITADEL SECURITIES LP TL B 1L		11/02/2021	Bank of America Securities		547,250	550,000.00	
BL3561-54-7	Clarios Term Loan 1st lien		02/25/2021	J. P. MORGAN CHASE		473,813	473,812.50	
BL3705-69-8	CLEAN HARBORS INC TL B 1L		09/21/2021	Goldman Sachs & Co.		273,625	275,000.00	
18449E-AF-7	Clean Harbors, Inc., Incremental Term Lo		09/21/2021	GOLDMAN SACHS CREDIT PARTNERS LP		1,050,000	1,050,000.00	
BL3765-76-7	COBHAM ULTRA US CO-BORROWER LLC, Term Lo		11/17/2021	BZW SECS		528,675	530,000.00	
20903E-BB-0	Consolidated Communications, Inc. Term L		03/05/2021	WELLS FARGO BANK N.A		297,904	297,903.82	
40416V-AE-5	CORE & MAIN LP TL B 1L USD		07/28/2021	JP Morgan		497,500	500,000.00	
BL3706-64-7	COVANTA HOLDING CORP TL B 1L		11/17/2021	Barclays Bank		371,195	372,125.44	
BL3706-65-4	COVANTA HOLDING CORP TL C 1L		11/17/2021	Barclays Bank		27,805	27,874.56	
22282G-AD-9	Covanta Holding Corp, Term Loan C		11/17/2021	BZW SECS		213,437	213,972.13	
22282G-AC-1	Covanta Holding Corp, Term Loan B		11/17/2021	BZW SECS		15,988	16,027.87	
22362K-AB-7	COWEN INC TL B 1L		03/12/2021	MORGAN STANLEY & CO. LLC		298,500	300,000.00	
12658H-AG-7	CP Atlas Buyer, Inc.		09/22/2021	FREIMARK BLAIR & COMPANY, INC/		258,700	260,000.00	
64072U-AE-2	CSC Holdings, LLC March 2017 Refinancing		07/20/2021	JP Morgan		494,375	500,000.00	
BL3296-81-3	CUSHMAN & WAKEFIELD TL B 1L		11/17/2021	Not Available		523,031	525,000.00	
23918V-AY-0	DAVITA INC TL B 1L USD		11/18/2021	DEUTSCHE BANK SECURITIES, INC.		398,000	400,000.00	
24022K-AB-5	DCert Buyer, Inc. Initial Term Loan (Fir		08/09/2021	Bank of America Merrill Lynch		449,438	450,000.00	
BL3602-32-5	DEI SALES INC TL B 1L		04/23/2021	Bank of America Securities		369,375	375,000.00	
BL3706-89-4	DIAMOND (BC) B.V.	C	09/15/2021	J. P. MORGAN CHASE		970,125	975,000.00	
BL3674-59-7	DIRECTV FINANCING LLC TL 1L		07/22/2021	Not Available		247,500	250,000.00	
BL3706-89-4	DIVERSEY TL B 1L		09/15/2021	JP MORGAN CHASE BANK N.A.		447,750	450,000.00	
BL3776-60-8	DOTDASH MEREDITH TL B 1L SOFR		11/23/2021	Not Available		298,500	300,000.00	
23345N-AB-1	DT Midstream, Inc. Term Loan B		05/25/2021	BARCLAYS BANK PLC		507,450	510,000.00	
26483N-AN-0	DUN & BRADSTREET CORP TL B		07/27/2021	Bank of America Merrill Lynch		746,063	750,000.00	
26826Y-AB-8	E2open, LLC Initial Term Loan		08/31/2021	GOLDMAN		209,738	210,000.00	
BL3565-49-8	EG Group Limited Term Loan (First Lien)		03/11/2021	BARCLAYS BANK PLC		212,498	214,644.23	
28414B-AF-3	ELANCO ANIMAL HEALTH INC TL B 1L		11/02/2021	Goldman Sachs & Co.		546,563	550,000.00	
28414B-AF-3	Elanco Animal Health Incorporated Term L		09/23/2021	Various		944,772	948,709.21	
72766T-AD-1	Element Solutions Inc (Macdermid, Incorp		06/23/2021	Goldman Sachs Bank USA		750,000	750,000.00	
29279U-AB-2	Endurance Initial Term Loan		03/08/2021	J. P. MORGAN CHASE		447,750	450,000.00	
BL3500-53-7	ENERGIZER HOLDINGS INC TL 1L		11/02/2021	BROWN BROTHERS HARRIMAN & CO		149,906	150,000.00	
29359D-AB-3	ENSONO HOLDINGS LLC TL B 1L		05/20/2021	MORGAN STANLEY & CO. LLC		346,500	350,000.00	
BL3755-64-4	EP Purchaser, LLC, Term Loan B		10/28/2021	Bank of America Merrill Lynch		189,050	190,000.00	
BL3639-29-3	EXGEN RENEWABLES IV LLC TL 1L		11/02/2021	BROWN BROTHERS HARRIMAN & CO		250,938	250,000.00	
30233P-AG-5	EyeCare Partners, LLC, Delayed Draw Firs		10/14/2021	CREDIT SUISSE LOAN FUNDING LLC		78,000	78,000.00	
30233P-AH-3	EyeCare Partners, LLC, Incremental Term		10/14/2021	CREDIT SUISSE LOAN FUNDING LLC		311,220	312,000.00	
31732F-AR-7	Filtration Group Corporation, 2021 Incre		10/19/2021	GOLDMAN		294,263	295,000.00	
BL3447-64-8	FINCO I LLC TL B 1L USD		11/17/2021	DEUTSCHE BANK SECURITIES, INC.		249,835	250,000.00	
BL3657-50-1	FIRST STUDENT BIDCO INC STRIP		11/16/2021	Unknown		618,505	620,833.33	
BL3657-52-7	FIRST STUDENT BIDCO INC STRIP		11/16/2021	Unknown		228,307	229,166.67	

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
99Z0JY-D9-7	First Student Bidco Inc. Term Loan B		07/13/2021	BARCLAYS BANK PLC		199,854	200,857.84	
99Z0JY-DA-4	First Student Bidco Inc. Term Loan C		07/13/2021	BARCLAYS BANK PLC		73,771	74,142.16	
33903R-AY-5	FleetCor Technologies Operating Company		12/16/2021	Bank of America Merrill Lynch		1,220,103	1,235,000.00	
33936H-AJ-1	Flex Specified Refinancing Term Loan		08/06/2021	WELLS FARGO BANK N.A		845,250	850,000.00	
98975V-AK-2	Fluidra, S.A. Tranche B-1 USD Term Loan		05/18/2021	CREDIT SUISSE LOAN FUNDING LLC		447,722	447,721.52	
BL2628-15-6	Formula One Management Limited Facility		07/19/2021	Various		747,563	750,000.00	
BL3284-00-9	Froneri International Limited Facility B		05/06/2021	CREDIT SUISSE LOAN FUNDING LLC		444,375	450,000.00	
BL3621-73-9	FRONTDOOR INC		11/17/2021	JP MORGAN CHASE BANK N.A.		249,375	250,000.00	
BL3089-54-9	GENESEE & WYOMING INC TL 1L USD		11/17/2021	Bank of America Securities		523,031	525,000.00	
BL3708-14-8	GIP II BLUE HOLDING LP TL B 1L		09/22/2021	MORGAN STANLEY & CO. LLC		689,500	700,000.00	
38017B-AN-6	Go Daddy Operating Company, LLC (GD Fina		07/19/2021	BARCLAYS BANK PLC		495,658	500,000.00	
38017B-AQ-9	Go Daddy Tranche B-4 Term Loan		03/03/2021	BARCLAYS BANK PLC		544,129	544,129.40	
BL2450-34-6	GOLDEN ENTERTAINMENT, INC.		11/02/2021	BROWN BROTHERS HARRIMAN & CO		250,000	250,000.00	
38101J-AC-0	Golden Entertainment, Inc. Term B Facili		05/21/2021	J. P. MORGAN CHASE		432,513	432,512.95	
BL3640-70-5	GRAY TELEVISION INC TL D 1L		10/27/2021	WELLS FARGO SECURITIES		349,125	350,000.00	
07014Q-AN-1	GREAT OUTDOORS GROUP LLC TL B1 1L		11/18/2021	JP MORGAN CHASE BANK N.A.		525,000	525,000.00	
07014Q-AM-3	Great Outdoors Group Term B-1 Loan		02/26/2021	J. P. MORGAN CHASE		283,575	285,000.00	
41151P-AN-5	Harbor Freight Tools USA, Inc. Initial L		05/14/2021	Citi Bank		450,315	450,000.00	
421300-AL-8	Hayward Industries, Inc. Term Loan		07/20/2021	Various		733,200	735,000.00	
42236W-AQ-0	Heartland Dental, LLC Incremental Term L		07/27/2021	Jefferies & Co., Inc.		808,950	810,000.00	
BL3638-70-9	HERTZ CORP/THE TL B STRIP		07/23/2021	Various		972,823	974,400.47	
BL3638-72-5	HERTZ CORP/THE TL C EXIT 1L STRIP		07/23/2021	Various		183,544	183,948.24	
99Z0J1-93-7	Hightower Holding Delayed Draw Term Loan		04/16/2021	JP Morgan		43,000	43,000.00	
99Z0J1-8X-2	Hightower Holding Term Loan B		04/16/2021	JP Morgan		170,280	172,000.00	
BL3621-29-1	HILTON GRAND VAC BORROWER TL B 1L		05/20/2021	Bank of America Securities		248,750	250,000.00	
44055U-AD-7	Horizon Incremental Term B-2 Loan		02/26/2021	CITIBANK NA		408,975	410,000.00	
44108H-AJ-0	Hostess Brands, LLC,2019 Refinancing Ter		08/02/2021	FREIMARK BLAIR & COMPANY, INC/		448,313	450,000.00	
44332E-AP-1	Hub International Limited Initial Term L		09/23/2021	Various		743,021	748,069.99	
44332E-AP-1	HUB INTERNATIONAL LTD TL B		02/25/2021	Bank of America Securities		148,688	150,000.00	
BL3679-35-6	HUDSON RIVER TRADING LLC TL B 1L		07/22/2021	Bank of America Securities		320,125	325,000.00	
BL3678-70-5	HYPERION MATERIALS TL B 1L		07/30/2021	UBS SECURITIES LLC		248,750	250,000.00	
BL3573-84-9	ICON Luxembourg S.A.R.L. Term Loan B		07/27/2021	Various		547,632	548,372.62	
BL3573-84-9	ICON LUXEMBOURG SARL TL B STRIP	D	11/17/2021	Goldman Sachs & Co.		722,291	720,489.57	
BL3788-28-0	ICU Medical, Inc. Term Loan A		12/15/2021	BZW SECS		139,300	140,000.00	
45173J-AQ-7	II-VI Incorporated, Term Loan B		12/08/2021	JP Morgan		816,750	825,000.00	
BL3789-60-1	II-VI TL B 1L		12/08/2021	JP MORGAN CHASE BANK N.A.		396,000	400,000.00	
45673N-AE-0	INEOS STYROLUTION US HOLDIN	D	12/03/2021	JP MORGAN CHASE BANK N.A.		312,000	325,000.00	
BL3541-34-1	INEOS US PETROCHEM LLC TL B		11/19/2021	Not Available		325,406	325,000.00	
365556-AU-3	Ingersoll-Rand Services Company, 2020 Sp		08/12/2021	Citi Bank		1,516,070	1,543,073.75	
45258F-AB-6	Ingram Micro Inc. Initial Term Loan (eff		04/01/2021	JP MORGAN CHASE BANK N.A.		222,750	225,000.00	
45258F-AB-6	Ingram Micro Term Loan B		04/01/2021	J. P. MORGAN CHASE		257,400	260,000.00	
BL3786-44-1	Installed Building Products, Inc. Term L		12/09/2021	RBC		522,375	525,000.00	
45783D-AB-5	INSTANT BRANDS HOLDINGS INC.		08/05/2021	State Street Kansas City		500,000	500,000.00	

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
45784Q-AB-5	Insulet Corporation Term Loan B		04/29/2021	MORGAN SECURITIES-FIXED INC		114,713	115,000.00	
44969C-BF-6	lqvia Inc. (Quintiles IMS) Term B-1 Doll		06/02/2021	Bank of America Merrill Lynch		199,750	200,000.00	
44988L-AG-2	IRB Holding Corp. (aka Arby's / Buffalo		07/21/2021	BARCLAYS BANK PLC		748,116	748,116.05	
46604B-AB-4	J&J Ventures gamin Term Loan		04/07/2021	CREDIT SUISSE LOAN FUNDING LLC		277,200	280,000.00	
BL3542-33-1	JANE STREET GROUP LLC TL B 1L		11/18/2021	MORGAN STANLEY & CO. LLC		347,375	350,000.00	
BL3556-13-3	Jazz Pharmaceuticals Term Loan		04/22/2021	Bank of America Merrill Lynch		417,900	420,000.00	
72584D-AF-1	KFC Holding Co. 2021 Term B Loan		03/10/2021	J. P. MORGAN CHASE		821,106	823,164.10	
48254E-AB-7	KKR Apple Bidco, LLC Term Loan		10/21/2021	Various		649,750	650,000.00	
BL3606-38-3	MAGENTA BUYER LLC TL 1L		05/03/2021	UBS SECURITIES LLC		420,750	425,000.00	
56085U-AB-9	MAJORDRIVE HOLDINGS IV L TL 1L		05/12/2021	Goldman Sachs & Co.		422,875	425,000.00	
56085U-AB-9	MajorDrive Holdings IV LLC Term Loan B		05/12/2021	GOLDMAN		154,225	155,000.00	
57723C-AR-0	MATTRESS FIRM, INC.		09/22/2021	BARCLAYS BANK PLC		490,050	495,000.00	
BL3688-72-0	MAVENIR SYSTEMS INC TL B 1L		08/13/2021	Not Available		321,750	325,000.00	
58404B-AD-7	Medallion Midland Acquisition, LLC		10/14/2021	JEFFERIES & CO		895,500	900,000.00	
BL3722-04-0	Medical Solutions L.L.C. Delayed Draw Te		10/07/2021	UBS		48,556	48,800.00	
BL3722-03-2	Medical Solutions L.L.C. Term Loan		10/07/2021	UBS		254,919	256,200.00	
58503U-AC-7	MEDLINE BORROWER, LP		09/30/2021	BANK OF AMERICA N.A.		555,000	555,000.00	
BL2802-51-2	MESSER INDUSTRIES USA TL B		11/17/2021	Bank of America Securities		597,750	600,000.00	
45567Y-AJ-4	MH SUB I Amendment No. 2 Initial Term Lo		04/07/2021	CITIBANK NA		448,313	450,000.00	
45567Y-AL-9	MH SUB I LLC		11/19/2021	FREIMARK BLAIR & COMPANY, INC/		109,725	110,000.00	
59408U-AB-3	Michaels Stores Term Loan		10/26/2021	CREDIT SUISSE LOAN FUNDING LLC		787,100	790,000.00	
59835X-AC-8	Midwest Physician Initial Term Loan 1st		03/05/2021	CREDIT SUISSE LOAN FUNDING LLC		391,089	393,054.16	
60662W-AS-1	Mitchell International, Inc, Initial Ter		10/01/2021	GOLDMAN SACHS CREDIT PARTNERS LP		749,338	755,000.00	
BL3678-66-3	MKS INSTRUMENTS TLB 1L		11/05/2021	JP MORGAN CHASE BANK N.A.		700,875	700,000.00	
BL3678-66-3	MKS Instruments, Inc. Term Loan B 1st Li		10/22/2021	JP Morgan		977,550	980,000.00	
99Z0KC-7X-7	MPH Acquisition Holdings LLC Term Loan B		08/17/2021	GOLDMAN		891,000	900,000.00	
BL3689-83-5	MPH ACQUISITION HOLDINGS TL B 1L		08/17/2021	Goldman Sachs & Co.		495,000	500,000.00	
63108E-AB-4	NASCAR Holdings, LLC Initial Term Loan		05/03/2021	MORGAN STANLEY SENIOR FUNDING, INC		495,328	497,817.36	
63939W-AG-8	NAVICURE INC TL 1L USD		08/09/2021	JP Morgan		150,000	150,000.00	
62910P-AF-0	NFP Corp. Closing Date Term Loan		09/22/2021	Bank of America Merrill Lynch		566,740	573,863.64	
BL3583-62-4	ORGANON & CO TL B 1L		04/08/2021	JP MORGAN CHASE BANK N.A.		323,375	325,000.00	
68621X-AE-3	Organon Term Loan (USD)		04/08/2021	J. P. MORGAN CHASE		467,650	470,000.00	
BL3712-21-5	ORYX MIDSTREAM SERVICES TL B 1L		09/30/2021	Barclays Bank		323,375	325,000.00	
76173F-AY-3	PACTIV EVERGREEN GROUP HOLDINGS INC.		09/17/2021	Not Available		298,500	300,000.00	
99Z0KA-RW-1	Parexel International Corporation Term L		08/11/2021	GOLDMAN		567,150	570,000.00	
BL3684-98-4	PAREXEL TL 1L		08/11/2021	Goldman Sachs & Co.		248,750	250,000.00	
70757D-AV-1	Penn National Gaming, Inc. Term B-1 Faci		07/21/2021	Citi Bank		448,200	450,000.00	
71360H-AB-3	Peraton Term B Loan 1st lien		02/23/2021	J. P. MORGAN CHASE		184,075	185,000.00	
BL3560-15-0	PETCO HEALTH & WELLNESS TL B 1L		02/25/2021	Various		299,250	300,000.00	
71601H-AB-2	Petco Initial Term Loan 1st lien		02/25/2021	CITIBANK NA		169,575	170,000.00	
72814C-AF-5	Playtika Holding Corp. Term B-1 Loan		03/05/2021	BANK OF AMERICA N.A.		338,300	340,000.00	
BL3571-56-1	PODS, INC. Cov-Lite TLB		05/13/2021	Various		403,725	405,000.00	
73108R-AB-4	Polaris Newco, LLC Term Loan B USD		06/03/2021	GOLDMAN		253,725	255,000.00	

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
BL3646-39-7	PRA HEALTH SCIENCE INC TL B 1L STRIP		11/17/2021	Goldman Sachs & Co.		179,959	179,510.43	
74045B-AE-7	Pregis TopCo LLC Incremental Term Loan		06/16/2021	FREIMARK BLAIR & COMPANY, INC/		100,000	100,000.00	
BL3706-50-6	Pretium PKG Holdings, Inc.		09/22/2021	CREDIT SUISSE LOAN FUNDING LLC		140,000	140,000.00	
74345H-AB-7	Proofpoint Term Loan		06/10/2021	GOLDMAN		179,100	180,000.00	
74834Y-AH-5	QUEST SOFTWARE US HOLDINGS INC.		09/17/2021	GOLDMAN SACHS CREDIT PARTNERS LP		447,750	450,000.00	
74839X-AF-6	QUIKRETE Holdings Intial Loan (First Lie		04/16/2021	MORGAN SECURITIES-FIXED INC		444,933	448,860.76	
74839X-AG-4	QUIKRETE Holdings, Inc. Cov-Lite Term Lo		06/11/2021	FUNB FUNDS II		446,625	450,000.00	
99Z0JQ-6K-7	Raptor Acquisition Corp. Term Loan B		06/16/2021	DBC-FI		99,500	100,000.00	
BL3644-73-1	RE/MAX LLC TL B 1L		06/24/2021	JP MORGAN CHASE BANK N.A.		249,375	250,000.00	
BL3558-02-2	REALPAGE INC TL B		12/14/2021	Goldman Sachs & Co.		310,440	312,000.00	
BL3791-61-5	REALPAGE TL B 1L		12/14/2021	UBS SECURITIES LLC		62,606	63,000.00	
75605V-AD-4	RealPage, Inc. Initial Term Loan (First		08/11/2021	Various		646,875	650,000.00	
BL3705-92-0	REXNORD-ZURN HOLDING TL B		09/15/2021	CREDIT SUISSE SECURITIES (USA)		374,063	375,000.00	
BL3745-28-0	RH TL B 1L		10/15/2021	Bank of America Securities		248,750	250,000.00	
BL3600-67-5	RSA SECURITIES TL 1L STRIP		08/12/2021	JP MORGAN CHASE BANK N.A.		397,125	400,000.00	
78249L-AD-2	Russell Investments 2025 term loan		04/19/2021	BZW SECS		470,250	475,000.00	
74980M-AB-6	RXB HOLDINGS INC TL 1L		07/28/2021	Barclays Bank		249,375	250,000.00	
78350U-AE-5	RYAN SPECIALTY GROUP, LLC TERM LOAN (EFF		03/25/2021	JP Morgan		472,700	472,700.00	
BL3657-97-2	SABRE GLBL INC TL B 1L STRIP		11/03/2021	Bank of America Securities		134,586	134,923.66	
BL3660-98-4	SABRE GLBL INC TL B 1L STRIP		11/03/2021	Bank of America Securities		214,539	215,076.34	
BL2642-70-2	SABRE GLBL INC TL TL B 1L		11/03/2021	Bank of America Securities		346,500	350,000.00	
99Z0K8-QZ-0	Savage Enterprises, LLC Term Loan B		09/30/2021	MORGAN SECURITIES-FIXED INC		567,150	570,000.00	
80862Q-AD-3	Science Applications International Corpo		07/21/2021	Citi Bank		448,875	450,000.00	
80875A-AP-6	Scientific Games International Term B-5		04/15/2021	MORGAN SECURITIES-FIXED INC		467,143	473,775.77	
81527C-AL-1	Sedgwick Claims Management Services, Inc		08/04/2021	Various		837,313	850,000.00	
816194-AV-6	SELECT MEDICAL CORP TL B		10/27/2021	JP MORGAN CHASE BANK N.A.		152,738	153,698.60	
BL3760-10-7	Setanta Aircraft Leasing Designated Acti		11/02/2021	Citi Bank		658,350	660,000.00	
82568Q-AN-4	SHUTTERFLY, INC.		08/10/2021	Various		114,537	115,000.00	
BL3676-45-1	SITEL WORLDWIDE CORP TL B 1L		07/28/2021	BNP Paribas		323,375	325,000.00	
BL3447-31-7	SKYMILES IP LTD TL B 1L		11/02/2021	Barclays Bank		560,438	525,000.00	
BL3541-36-6	SOTERA HEALTH HLDGS LLC TL 1L USD		11/16/2021	Unknown		574,281	575,000.00	
BL3788-20-7	SOUTHWESTERN ENERGY TL B 1L SOFR		12/08/2021	JP MORGAN CHASE BANK N.A.		249,375	250,000.00	
BL3788-20-7	Southwestern Energy, TL		12/08/2021	JP Morgan		374,063	375,000.00	
84748E-AF-7	SPECIALTY BUILDING PRODUCTS, LLC		10/05/2021	BARCLAYS BANK PLC		140,000	140,000.00	
BL3724-69-9	SPIRIT AEROSYSTEMS INC TL B 1L		10/01/2021	Bank of America Securities		375,000	375,000.00	
78466Y-AN-8	SRS Distribution Inc. Term Loan B		07/23/2021	Bank of America Merrill Lynch		761,138	765,000.00	
78466D-BF-0	SS&C Technologies Holdings Inc Term B-5		05/03/2021	Deutsche Bank AG, New York Branch		445,500	450,000.00	
BL3683-98-6	STANDARD INDUSTRIES INC		08/06/2021	DEUTSCHE BANK SECURITIES, INC.		371,250	375,000.00	
BL3683-98-6	Standard Industries Inc, Term Loan B		08/06/2021	DBC-FI		1,054,350	1,065,000.00	
BL2690-19-8	STARS GROUP HOLDINGS BV TL B		11/17/2021	Bank of America Securities		425,000	425,000.00	
BL3720-22-6	STARWOOD PROPERTY MORTGA	A	09/28/2021	JP MORGAN CHASE BANK N.A.		399,000	400,000.00	
85769E-AZ-4	Station Casinos LLC Term B-1 Facility Lo		05/13/2021	FUNB FUNDS II		444,362	448,850.21	
BL3572-54-4	Sunshine Luxembourg VII SARL Term Loan B		03/18/2021	CREDIT SUISSE LOAN FUNDING LLC		475,000	475,000.00	

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
86880N-AX-1	Surgery Center Holdings, Inc. 2021 New T		04/07/2021	GOLDMAN SACHS CREDIT PARTNERS LP		446,071	447,750.00	
BL3753-47-4	Synaptics Incorporated, Term Loan		10/20/2021	BZW SECS		159,600	160,000.00	
BL3690-26-2	TABOOLA.COM LTD TL B 1L		08/18/2021	JP MORGAN CHASE BANK N.A.		369,375	375,000.00	
87510E-AB-5	TAMKO Initial Term Loan		03/18/2021	J. P. MORGAN CHASE		98,999	99,746.84	
87876G-AF-9	Tecta Term Loan		04/06/2021	CREDIT SUISSE LOAN FUNDING LLC		252,450	255,000.00	
88023H-AD-2	Tempo Acquisition, LLC Extended Term Loa		08/19/2021	BANK OF AMERICA N.A.		947,625	950,000.00	
BL3712-21-5	Term Loan B : Oryx Midstream Services Pe		09/30/2021	Unknown		340,000	340,000.00	
BL3754-55-5	The Chamberlain Group, LLC. Term Loan B		10/22/2021	FUNB FUNDS II		374,063	375,000.00	
BL3650-69-6	TK Elevator Midco GmbH, Facility B1 (USD)		06/30/2021	GOLDMAN		450,000	450,000.00	
89334G-AX-2	Trans Union LLC 2019 Replacement Term B-		05/13/2021	FUNB FUNDS II		447,188	450,000.00	
89364M-BR-4	TRANSDIGM INC TL F 1L USD		07/20/2021	FUNB FUNDS II		482,843	489,574.41	
89364M-BR-4	TRANSDIGM INC TL F 1L USD		11/02/2021	CREDIT SUISSE SECURITIES (USA)		495,000	500,000.00	
BL3679-86-9	TRIDENT TPI HOLDINGS INC TL 1L STRIP		07/29/2021	CREDIT SUISSE SECURITIES (USA)		262,076	262,732.92	
BL3686-36-9	TRIDENT TPI HOLDINGS INC TL DD 1L STRIP		07/29/2021	CREDIT SUISSE SECURITIES (USA)		37,267	37,267.08	
89705D-AG-7	Tronox Finance LLC Refinancing Term Loan		07/23/2021	FEDERAL RESERVE BANK OF BOSTON		933,708	939,531.00	
89705D-AG-7	TRONOX FINANCE LLC TL B 1L		03/11/2021	CORPORATE ACTION		8,205	8,225.61	
90351H-AD-0	U.S. FOODSERVICE TL 1L		11/02/2021	Barclays Bank		591,000	600,000.00	
90266U-AJ-2	UFC HOLDINGS, LLC		10/20/2021	Various		910,433	915,000.00	
BL3604-09-9	UNITED AIRLINES INC TL B 1L		12/02/2021	JP MORGAN CHASE BANK N.A.		449,938	450,000.00	
90932R-AJ-3	United AirLines Term Loan B		04/14/2021	JP Morgan		169,150	170,000.00	
91335P-AJ-8	Univar Solutions USA Inc Term Loan B6		05/27/2021	JP Morgan		895,500	900,000.00	
BL3618-69-3	UNIVISION COMMUNICATIONS TL B 1L		05/07/2021	JP MORGAN CHASE BANK N.A.		495,000	500,000.00	
BL3603-73-7	UPC Financing Partnership Term Loan B		04/16/2021	SCOTIABANK		396,000	400,000.00	
90351H-AE-8	US Foods Holding Corp. Cov-Lite TLB		11/17/2021	FUNB FUNDS II		444,444	445,000.00	
90351N-AE-5	USI, Inc. (fka Compass Investors Inc.) 2		11/08/2021	Various		892,657	898,834.20	
BL3571-64-5	VERITAS BERMUDA LTD.	C	08/13/2021	Not Available		248,750	250,000.00	
BL3677-87-1	VIAD CORP TL B		07/28/2021	Bank of America Securities		465,500	475,000.00	
BL3650-94-4	VICTORIA'S SECRET & CO TL B 1L		06/30/2021	JP MORGAN CHASE BANK N.A.		420,750	425,000.00	
BL3780-08-9	VM CONSOLIDATED INC TL B 1L		11/19/2021	Bank of America Securities		248,750	250,000.00	
92929L-AV-0	WARNER MUSIC GROUP CORP		11/17/2021	CREDIT SUISSE SECURITIES (USA)		498,125	500,000.00	
BL3562-23-0	Watlow Term Loan B		03/17/2021	INTERNAL ACCOUNT		114,425	115,000.00	
BL3705-80-5	WAYNE FARMS TL B 1L		11/02/2021	BROWN BROTHERS HARRIMAN & CO		224,578	225,000.00	
BL3574-61-5	WEX INC TL B 1L USD		03/19/2021	BANK OF AMERICA NA, SAFEKEEPING		995,000	1,000,000.00	
BL3574-61-5	WEX Inc. Term Loan		03/19/2021	BANK OF AMERICA N.A.		850,725	855,000.00	
00435U-AB-4	WORLDWIDE EXPRESS INC TL		07/23/2021	Goldman Sachs & Co.		297,000	300,000.00	
92941P-AC-7	WW International Term Loan B		08/13/2021	Various		916,525	920,000.00	
BL3710-44-1	XPLOARNET COMMUNICATIONS INC.	C	09/30/2021	BARCLAYS BANK PLC		370,000	370,000.00	
BL3619-40-2	YAHOO (VERIZON MEDIA) TL B1 1L		07/21/2021	RBC Capital		123,125	125,000.00	
BL3669-30-8	YAHOO (VERIZON MEDIA) TL B2 1L		07/21/2021	RBC Capital		369,375	375,000.00	
98932T-AE-3	Zelis Cost Management Buyer, Inc. Amendm		10/01/2021	MORGAN STANLEY SENIOR FUNDING, INC		462,267	465,666.67	
98932T-AF-0	Zelis Cost Management Buyer, Inc. Amendm		10/01/2021	MORGAN STANLEY SENIOR FUNDING, INC		168,097	169,333.33	
8299999	Bonds - Unaffiliated Bank Loans				X X X	120,950,980	121,598,900	

E13.14

SCHEDULE D - PART 3

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

[illegible]

E13.15

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	
										11	12	13	14	15							
CUSIP Ident- ification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V.	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	
36202E-AZ-2	G2 003624 - RMBS		12/01/2021	Paydown		9,349	9,348.84	10,453	9,908		(559)		(559)		9,349				270	10/20/2034	
36202E-CA-5	G2 003665 - RMBS		12/01/2021	Paydown		40,170	40,169.55	44,915	41,231		(1,061)		(1,061)		40,170				1,204	01/20/2035	
36202F-GW-0	G2 004713 - RMBS		12/01/2021	Paydown		240,036	240,035.85	267,415	251,674		(11,638)		(11,638)		240,036				5,450	06/20/2040	
36202F-XE-1	G2 005177 - RMBS		12/01/2021	Paydown		36,975	36,974.75	41,493	39,170		(2,195)		(2,195)		36,975				1,005	09/20/2041	
36225E-LT-7	G2 082137 - RMBS		12/01/2021	Paydown		12,252	12,251.85	12,237	12,001		251		251		12,252				124	08/20/2038	
3622A2-SC-7	G2 784115 - RMBS		12/01/2021	Paydown		1,026,865	1,026,864.87	1,008,614	1,010,249		16,616		16,616		1,026,865				14,269	02/20/2046	
3622A2-3X-8	G2 784414 - RMBS		12/01/2021	Paydown		1,045,336	1,045,335.96	1,049,133	1,047,578		(2,242)		(2,242)		1,045,336				18,328	05/20/2047	
3622A2-6H-0	G2 784472 - RMBS		12/01/2021	Paydown		1,130,162	1,130,161.56	1,132,501	1,131,389		(1,227)		(1,227)		1,130,162				20,812	02/20/2048	
3622A2-6S-6	G2 784481 - RMBS		12/01/2021	Paydown		961,587	961,586.51	962,037	961,513		73		73		961,587				17,148	04/20/2048	
36194C-SJ-3	G2 AT4121 - RMBS		12/01/2021	Paydown		1,678,992	1,678,992.55	1,679,780	1,679,279		(286)		(286)		1,678,993				31,312	06/20/2046	
36179M-C4-0	G2 MA0091 - RMBS		12/01/2021	Paydown		118,231	118,231.05	132,142	124,652		(6,421)		(6,421)		118,231				2,855	05/20/2042	
36179Q-3H-2	G2 MA2600 - RMBS		12/01/2021	Paydown		929,320	929,320.13	914,255	914,768		14,553		14,553		929,320				13,180	02/20/2045	
36179R-F9-5	G2 MA2892 - RMBS		12/01/2021	Paydown		1,073,801	1,073,801.30	1,080,345	1,080,238		(6,437)		(6,437)		1,073,801				18,128	06/20/2045	
36179R-S8-3	G2 MA3243 - RMBS		12/01/2021	Paydown		992,169	992,169.08	975,155	976,205		15,964		15,964		992,169				14,172	11/20/2045	
36179S-UU-9	G2 MA4195 - RMBS		12/01/2021	Paydown		477,764	477,763.65	487,543	487,685		(9,921)		(9,921)		477,764				6,832	01/20/2047	
36179T-G3-3	G2 MA4718 - RMBS		12/01/2021	Paydown		911,248	911,248.29	929,616	929,729		(18,480)		(18,480)		911,248				13,234	09/20/2047	
36179T-LR-4	G2 MA4836 - RMBS		12/01/2021	Paydown		1,123,805	1,123,804.55	1,099,221	1,100,376		23,428		23,428		1,123,805				15,882	11/20/2047	
36295K-JX-2	GN 672678 - RMBS		12/01/2021	Paydown		7,425	7,425.02	8,265	7,938		(513)		(513)		7,425				278	04/15/2038	
3620AC-3Z-5	GN 726316 - RMBS		12/01/2021	Paydown		22,517	22,516.76	25,265	23,792		(1,275)		(1,275)		22,517				589	09/15/2039	
36241K-K8-0	GN 782119 - RMBS		12/01/2021	Paydown		12,136	12,136.41	13,737	13,129		(993)		(993)		12,136				379	08/15/2036	
36241K-XF-0	GN 782478 - RMBS		12/01/2021	Paydown		28,242	28,241.52	31,180	30,868		(2,627)		(2,627)		28,242				796	11/15/2038	
36241L-T7-1	GN 783274 - RMBS		12/01/2021	Paydown		44,656	44,655.64	51,689	48,096		(3,440)		(3,440)		44,656				1,402	04/15/2036	
36177X-CN-6	GN AA0977 - RMBS		12/01/2021	Paydown		3,982	3,982.06	4,329	4,283		(300)		(300)		3,982				64	05/15/2042	
38374N-VD-6	GNR 2006-049 QA - CMO/RMBS		01/20/2021	Paydown		1,496	1,495.90	1,483	1,496						1,496				7	02/20/2036	
38379E-V9-0	GNR 2014-132 AJ - CMO/RMBS		12/01/2021	Paydown		612,885	612,884.82	607,043	607,280		5,605		5,605		612,885				6,899	10/20/2043	
38382A-SY-7	GNR 2019-136 P - CMO/RMBS		12/01/2021	Paydown		681,438	681,437.57	685,058			(3,620)		(3,620)		681,438				2,814	10/20/2045	
912828-3Q-1	UNITED STATES TREASURY		01/15/2021	Maturity @ 100.00		210,000	210,000.00	208,270	209,974		26		26		210,000				2,100	01/15/2021	
912828-4B-3	UNITED STATES TREASURY		03/15/2021	Maturity @ 100.00		90,000	90,000.00	89,845	89,989		11		11		90,000				1,069	03/15/2021	
912828-5A-4	UNITED STATES TREASURY		09/15/2021	Maturity @ 100.00		130,000	130,000.00	129,167	129,795		205		205		130,000				3,575	09/15/2021	
912828-5F-3	UNITED STATES TREASURY		10/15/2021	Maturity @ 100.00		1,290,000	1,290,000.00	1,289,406	1,289,839		161		161		1,290,000				37,088	10/15/2021	
912828-T6-7	UNITED STATES TREASURY		11/01/2021	Maturity @ 100.00		2,270,000	2,270,000.00	2,211,684	2,257,336		12,664		12,664		2,270,000				28,375	10/31/2021	
912828-YC-8	UNITED STATES TREASURY		08/31/2021	Various		6,770,160	6,770,000.00	6,743,192	6,760,781		9,198		9,198		6,769,979		181		181	101,383	08/31/2021
0599999	Subtotal - Bonds - U.S. Governments				X X X	23,982,999	23,982,836.04	23,926,468	23,272,241		25,520		25,520		23,982,819		181		181	381,023	X X X
110709-BJ-0	BRITISH COLUMBIA, PROVINCE OF		12/18/2021	Maturity @ 100.00		1,172,584	1,131,784.35	1,210,670	1,182,690		(10,106)		(10,106)	(4,638)	1,172,584				39,002	12/18/2021	
110709-DX-7	BRITISH COLUMBIA, PROVINCE OF		05/15/2021	Maturity @ 100.00		618,601	618,601.35	877,919	606,925		(18,477)		(18,477)	30,153	618,601				30,775	05/15/2021	
13509P-FJ-7	CANADA HOUSING TRUST NO 1		06/15/2021	Maturity @ 100.00		1,227,523	1,241,721.90	1,201,987	1,170,777		6,750		6,750	49,997	1,227,523				7,672	06/15/2021	
	COLOMBIA, REPUBLIC OF (GOVERNMENT)			BARCLAYS BANK PLC,																	
195325-BQ-7	LONDON BRANCH	C	05/27/2021			1,167,650	1,100,000.00	1,152,250	1,125,658		(3,231)		(3,231)		1,122,426		45,224		45,224	33,611	02/26/2024
29135L-AL-4	EMIRATE OF ABU DHABI	C	04/30/2021	JP MORGAN CHASE INTL		2,820,160	2,800,000.00	2,793,364	2,794,096		739		739		2,794,835		25,325		25,325	14,117	09/02/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Ident- ification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V.	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
536878-AG-6	LITHUANIA, REPUBLIC OF (GOVERNMENT)	C	04/29/2021	Citi Bank		209,480	200,000.00	243,000	208,769		(2,692)		(2,692)		206,077		3,403	3,403	10,011	02/01/2022
617726-AK-0	MOROCCO, KINGDOM OF (GOVERNMENT)	C	09/21/2021	Bank of America Merrill Lynch		893,813	900,000.00	897,867	897,880		205		205		898,086		(4,273)	(4,273)	16,506	12/15/2027
698299-AW-4	PANAMA, REPUBLIC OF (GOVERNMENT)	C	04/28/2021	MORGAN SECURITIES-FIXED INC		2,662,000	2,000,000.00	2,797,920	2,657,566		(11,819)		(11,819)		2,645,747		16,253	16,253	101,989	01/26/2036
698299-BF-0	PANAMA, REPUBLIC OF (GOVERNMENT)	C	04/28/2021	BZW SECS		548,000	500,000.00	518,500	512,089		(503)		(503)		511,585		36,415	36,415	12,002	03/17/2028
715638-AU-6	PERU, REPUBLIC OF (GOVERNMENT)	C	04/28/2021	BANCO SANTANDER S A NEW YORK		1,998,000	1,500,000.00	2,138,160	2,033,168		(8,741)		(8,741)		2,024,427		(26,427)	(26,427)	61,679	03/14/2037
715638-BU-5	PERU, REPUBLIC OF (GOVERNMENT)	C	04/28/2021	BZW SECS		220,100	200,000.00	215,000	209,580		(422)		(422)		209,158		10,942	10,942	5,615	08/25/2027
1099999	Subtotal - Bonds - All Other Governments				X X X	13,537,911	12,192,107.60	14,046,637	13,399,198		(48,297)		(48,297)	75,512	13,431,049		106,862	106,862	332,979	X X X
452152-ZE-4	ILLINOIS ST		05/17/2021	J P MORGAN SECURITIES		486,284	440,000.00	511,755	462,711		(3,308)		(3,308)		459,402		26,881	26,881	21,377	07/01/2024
1799999	Subtotal - Bonds - U.S. States, Territories and Possessions				X X X	486,284	440,000.00	511,755	462,711		(3,308)		(3,308)		459,402		26,881	26,881	21,377	X X X
194741-HS-6	COLLIN CNTY TEX CMNTY COLLEGE DIST		04/01/2021	PERSHING DIV OF DLJ SEC LNDING		597,405	500,000.00	562,725	558,660		(1,545)		(1,545)		557,115		40,290	40,290	18,722	08/15/2037
194741-HT-4	COLLIN CNTY TEX CMNTY COLLEGE DIST		04/01/2021	PERSHING DIV OF DLJ SEC LNDING		1,193,950	1,000,000.00	1,121,920	1,114,036		(2,997)		(2,997)		1,111,039		82,911	82,911	37,444	08/15/2038
418542-PT-7	HASTINGS MINN INDPT SCH DIST NO 200		03/31/2021	RBC CAPITAL MARKETS		390,460	500,000.00	370,480	377,141		2,461		2,461		379,602		10,858	10,858		02/01/2032
544647-BX-7	LOS ANGELES CALIF UNI SCH DIST		06/25/2021	MORGAN STANLEY & COMPANY		1,698,538	1,435,000.00	1,585,087	1,576,384		(6,304)		(6,304)		1,570,079		128,458	128,458	56,922	07/01/2044
2499999	Subtotal - Bonds - U.S. Political Subdivisions of States				X X X	3,880,353	3,435,000.00	3,640,212	3,626,221		(8,385)		(8,385)		3,617,835		262,517	262,517	113,088	X X X
010268-BX-7	ALABAMA FED AID HWY FIN AUTH SPL OBLIG R		06/25/2021	WELLS FARGO SECURITIES LLC		1,147,259	925,000.00	1,067,274	1,038,885		(7,524)		(7,524)		1,031,361		115,898	115,898	38,156	06/01/2037
04048R-NX-0	ARIZONA BRD REGENTS ARIZ ST UNIV SYS REV		07/14/2021	Various		4,846,062	4,155,000.00	4,585,001	4,460,725		(33,788)		(33,788)		4,426,937		419,125	419,125	215,540	07/01/2046
040507-HN-8	ARIZONA HEALTH FACS AUTH REV		12/16/2021	MORGAN STANLEY & COMPANY		14,850	15,000.00	13,519	13,973		62		62		14,035		815	815	170	01/01/2037
116475-S8-8	BROWNSVILLE TEX UTIL SYS REV		05/25/2021	RBC CAPITAL MARKETS		965,240	830,000.00	918,387	875,098		(3,546)		(3,546)		871,552		93,688	93,688	30,664	09/01/2031
13032U-VP-0	CALIFORNIA HEALTH FACS FING AUTH REV		07/12/2021	GX CLARKE & CO		821,424	690,000.00	767,239	762,328		(3,857)		(3,857)		758,471		62,954	62,954	19,397	11/01/2040
130795-AP-2	CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV		06/01/2021	Various		310,848	310,000.00	324,338	311,196		(986)		(986)		310,210		638	638	7,121	06/01/2021
167562-QX-8	CHICAGO ILL MIDWAY ARPT REV		07/16/2021	FUNB-FUNDS II		1,276,538	1,080,000.00	1,203,541	1,173,770		(9,480)		(9,480)		1,164,290		112,248	112,248	56,850	01/01/2046
167593-HH-8	CHICAGO ILL O HARE INTL ARPT REV		04/07/2021	HILLTOP SECURITIES INC		512,810	500,000.00	507,415	501,701		(450)		(450)		501,252		11,558	11,558	15,444	01/01/2030
167727-UW-4	CHICAGO ILL WASTEWATER TRANSMISSION REV		04/07/2021	BARCLAYS CAPITAL INC		701,662	650,000.00	753,350	677,208		(3,572)		(3,572)		673,635		28,027	28,027	25,097	01/01/2023
186387-UD-6	CLEVELAND OHIO INCOME TAX REV		09/22/2021	Various		2,652,941	2,100,000.00	2,503,179	2,396,536		(23,324)		(23,324)		2,373,213		279,728	279,728	92,896	10/01/2031
19645R-6B-2	COLORADO EDL & CULTURAL FACS AUTH REV		07/16/2021	Wedbush Securities		966,044	790,000.00	888,047	866,589		(6,126)		(6,126)		860,463		105,580	105,580	35,001	03/01/2040
19658Q-DH-7	COLORADO SCH MINES INSTL ENTERPRISE REV		05/26/2021	CITIGROUP GLOBAL MARKETS, INC		2,868,112	2,305,000.00	2,550,390	2,500,935		(9,921)		(9,921)		2,491,014		377,098	377,098	56,665	12/01/2047
196711-SJ-5	COLORADO ST CTFIS PARTN		09/02/2021	Various		4,206,195	3,500,000.00	4,143,755	4,111,658		(26,102)		(26,102)		4,085,556		120,639	120,639	72,333	12/15/2038

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Ident- ification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
20775C-L6-9	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		08/18/2021	Call @ 100.00		1,050,000	1,050,000.00	1,050,000	1,050,000						1,050,000				23,489	11/15/2025
20775C-L9-3	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		03/30/2021	Call @ 100.00		1,415,000	1,415,000.00	1,415,000	1,415,000						1,415,000				16,980	05/15/2027
20775C-M2-7	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		03/30/2021	Call @ 100.00		1,340,000	1,340,000.00	1,340,000	1,340,000						1,340,000				16,331	11/15/2027
220245-VR-2	MORGAN STANLEY & CORPUS CHRISTI TEX UTIL SYS REV		07/23/2021	COMPANY		1,614,821	1,380,000.00	1,579,589	1,476,809		(11,194)		(11,194)		1,465,615		149,206	149,206	71,300	07/15/2035
235036-Z6-0	DALLAS FORT WORTH TEX INTL ARPT REV		08/30/2021	STIFEL NICOLAUS & COMPANY		2,612,400	2,500,000.00	2,570,450	2,535,055		(12,353)		(12,353)		2,522,702		89,698	89,698	93,750	11/01/2045
31200C-DF-0	FAU FIN CORP FLA CAP IMPT REV			BARCLAYS CAPITAL INC																
3133ED-RR-5	FIXED INC		06/14/2021			2,614,689	2,100,000.00	2,481,339	2,441,971		(16,207)		(16,207)		2,425,764		188,925	188,925	100,625	07/01/2049
3133ED-U6-7	FEDERAL FARM CREDIT BANKS FUNDING CORP		04/30/2021	FED SELL		1,230,220	1,000,000.00	1,175,790	1,156,439		(1,539)		(1,539)		1,154,900		75,320	75,320	29,693	08/01/2044
3133EE-KC-3	FEDERAL FARM CREDIT BANKS FUNDING CORP		05/05/2021	FED SELL		1,094,895	900,000.00	996,648	983,539		(857)		(857)		982,682		112,213	112,213	23,363	09/02/2043
3133EE-KC-3	FEDERAL FARM CREDIT BANKS FUNDING CORP		05/05/2021	FUNB FUNDS II		1,155,020	1,000,000.00	1,120,550	1,106,750		(1,140)		(1,140)		1,105,610		49,411	49,411	27,408	01/20/2044
3133EJ-3B-3	FEDERAL FARM CREDIT BANKS FUNDING CORP		12/17/2021	Maturity @ 100.00		987,000	987,000.00	1,010,283	998,473		(11,473)		(11,473)		987,000				27,636	12/17/2021
3133EK-2P-0	FEDERAL FARM CREDIT BANKS FUNDING CORP		05/05/2021	FUNB FUNDS II		1,000,990	1,000,000.00	1,053,170	1,052,130		(435)		(435)		1,051,695		(50,705)	(50,705)	14,656	10/15/2049
3133EL-R2-2	FEDERAL FARM CREDIT BANKS FUNDING CORP		04/30/2021	MILLENIUM ADVISORS LLC		1,452,768	1,570,000.00	1,570,000	1,570,000						1,570,000		(117,232)	(117,232)	26,516	07/02/2040
3133EL-Z9-8	FEDERAL FARM CREDIT BANKS FUNDING CORP		04/30/2021	MORGAN SECURITIES-FIXED INC		1,288,788	1,430,000.00	1,430,500	1,430,301		(173)		(173)		1,430,127		(141,340)	(141,340)	21,580	07/30/2040
3130AE-GC-8	FEDERAL HOME LOAN BANKS		06/18/2021	Call @ 100.00		500,000	500,000.00	499,750	499,817		7		7		499,825		175	175	9,850	06/18/2030
3130AE-KX-7	FEDERAL HOME LOAN BANKS		07/19/2021	Call @ 100.00		800,000	800,000.00	799,925	799,940		3		3		799,943		57	57	32,000	07/19/2033
3130AG-H7-3	FEDERAL HOME LOAN BANKS		06/07/2021	Call @ 100.00		2,000,000	2,000,000.00	1,997,000	1,997,317		68		68		1,997,386		2,614	2,614	34,300	06/07/2034
3130AG-H8-1	FEDERAL HOME LOAN BANKS		05/28/2021	Call @ 100.00		3,000,000	3,000,000.00	2,998,500	2,998,714		26		26		2,998,739		1,261	1,261	53,100	05/28/2036
3130AG-KP-9	FEDERAL HOME LOAN BANKS		06/17/2021	Call @ 100.00		2,750,000	2,750,000.00	2,750,000	2,750,000						2,750,000				46,750	06/17/2039
3134GV-5K-0	FEDERAL HOME LOAN MORTGAGE CORP		05/05/2021	TDBank		3,844,400	4,000,000.00	4,000,000	4,000,000						4,000,000		(155,600)	(155,600)	72,273	07/13/2040
3134GW-QD-	FEDERAL HOME LOAN MORTGAGE CORP		04/30/2021	RBC		2,953,125	3,500,000.00	3,500,000	3,500,000						3,500,000		(546,875)	(546,875)	50,624	08/19/2050
3133AY-VV-9	FEDERAL HOME LOAN MORTGAGE CORPORATION -		12/01/2021	Various											5,699		(5,699)	(5,699)		12/01/2051
31350A-BR-8	FEDMFH 15M034 A - CMBS		12/14/2021	Call @ 100.00		460,000	460,000.00	472,650	459,899		101		101		460,000				16,953	04/15/2025
31350A-BR-8	FEDMFH 15M034 A - CMBS		01/14/2021	Call @ 100.00		5,000	5,000.00	5,138	5,101		(101)		(101)		5,000					04/15/2025
3128JM-P9-2	FH 1B2347 - RMBS		12/01/2021	Paydown		3,397	3,396.77	3,450	3,347		50		50		3,397				48	09/01/2035
31292G-ZZ-2	FH C00760 - RMBS		12/01/2021	Paydown		6,642	6,641.96	7,622	7,174		(532)		(532)		6,642				241	05/01/2029
31292H-NC-4	FH C01287 - RMBS		12/01/2021	Paydown		20,289	20,288.56	23,281	22,438		(2,149)		(2,149)		20,289				628	01/01/2032
31292K-W4-5	FH C03367 - RMBS		12/01/2021	Paydown		18,877	18,876.81	20,478	20,365		(1,489)		(1,489)		18,877				423	06/01/2039
31292S-AG-5	FH C09007 - RMBS		12/01/2021	Paydown		178,015	178,015.56	189,656	188,729		(10,714)		(10,714)		178,016				2,898	08/01/2042
31292S-AN-0	FH C09013 - RMBS		12/01/2021	Paydown		117,856	117,855.88	123,749	122,386		(4,530)		(4,530)		117,856				1,588	09/01/2042
31288E-RV-1	FH C75900 - RMBS		12/01/2021	Paydown		57,591	57,590.72	62,414	61,193		(3,602)		(3,602)		57,591				1,883	01/01/2033
31335G-C4-5	FH C80091 - RMBS		12/01/2021	Paydown		9,755	9,754.58	11,193	10,282		(527)		(527)		9,755				333	01/01/2024
3128P8-D9-9	FH C91928 - RMBS		12/01/2021	Paydown		294,377	294,376.67	303,576	303,611		(9,234)		(9,234)		294,377				4,836	05/01/2037
3128P8-GM-7	FH C92004 - RMBS		12/01/2021	Paydown		421,265	421,264.92	430,612	429,686		(8,422)		(8,422)		421,265				8,103	07/01/2038
31294M-ND-9	FH E03088 - RMBS		12/01/2021	Paydown		103,785	103,784.90	108,390	106,331		(2,546)		(2,546)		103,785				1,554	04/01/2027
3128M4-BD-4	FH G02436 - RMBS		12/01/2021	Paydown		4,633	4,632.63	5,246	5,168		(536)		(536)		4,633				149	09/01/2036
3128MA-FA-2	FH G07961 - RMBS		12/01/2021	Paydown		286,593	286,593.45	300,744	300,115		(13,522)		(13,522)		286,593				4,592	03/01/2045
3128MJ-X3-9	FH G08697 - RMBS		12/01/2021	Paydown		346,827	346,826.90	335,284	335,606		11,221		11,221		346,827				4,555	03/01/2046

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Ident- ification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V.	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
E14.3	3128MJ-X4-7 FH G08698 - RMBS		12/01/2021	Paydown		197,279	197,279.00	206,473	205,783		(8,504)		(8,504)		197,279				3,057	03/01/2046
	3128MJ-Z9-4 FH G08767 - RMBS		12/01/2021	Paydown		843,650	843,650.00	888,271	882,193		(38,543)		(38,543)		843,650				15,278	06/01/2047
	3128MJ-2G-4 FH G08774 - RMBS		12/01/2021	Paydown		985,748	985,747.90	1,013,896	1,009,951		(24,203)		(24,203)		985,748				15,177	08/01/2047
	3128MJ-2M-1 FH G08779 - RMBS		12/01/2021	Paydown		361,741	361,740.76	373,893	372,234		(10,493)		(10,493)		361,741				5,559	09/01/2047
	3128MJ-2S-8 FH G08784 - RMBS		12/01/2021	Paydown		2,225,434	2,225,434.38	2,281,997	2,273,426		(47,992)		(47,992)		2,225,434				34,186	10/01/2047
	3128MJ-2W-9 FH G08788 - RMBS		12/01/2021	Paydown		3,201,169	3,201,169.46	3,290,952	3,277,277		(76,107)		(76,107)		3,201,169				48,965	11/01/2047
	3128MJ-2X-7 FH G08789 - RMBS		12/01/2021	Paydown		1,048,150	1,048,149.55	1,097,773	1,090,873		(42,723)		(42,723)		1,048,150				19,097	11/01/2047
	3128MJ-2Z-2 FH G08791 - RMBS		12/01/2021	Paydown		1,711,603	1,711,602.91	1,641,334	1,646,872		64,731		64,731		1,711,603				22,255	12/01/2047
	3128MJ-3D-0 FH G08795 - RMBS		12/01/2021	Paydown		798,702	798,702.38	796,487	796,545		2,158		2,158		798,702				10,158	01/01/2048
	3128MJ-3H-1 FH G08799 - RMBS		12/01/2021	Paydown		1,507,923	1,507,923.09	1,432,350	1,437,309		70,614		70,614		1,507,923				18,925	02/01/2048
	3128MJ-3J-7 FH G08800 - RMBS		12/01/2021	Paydown		8,474,753	8,474,753.43	8,285,396	8,304,067		170,686		170,686		8,474,753				131,817	02/01/2048
	3128MJ-3K-4 FH G08801 - RMBS		12/01/2021	Paydown		1,573,158	1,573,158.24	1,641,185	1,633,846		(60,687)		(60,687)		1,573,158				30,283	02/01/2048
	3128MJ-3M-0 FH G08803 - RMBS		12/01/2021	Paydown		2,470,015	2,470,014.96	2,352,014	2,365,723		104,292		104,292		2,470,015				31,802	03/01/2048
	3128MJ-3W-8 FH G08812 - RMBS		12/01/2021	Paydown		3,400,983	3,400,982.86	3,230,535	3,257,900		143,083		143,083		3,400,983				43,022	04/01/2048
	3128MJ-4B-3 FH G08817 - RMBS		12/01/2021	Paydown		1,030,623	1,030,622.82	1,044,713	1,041,123		(10,501)		(10,501)		1,030,623				18,373	06/01/2048
	3128MJ-4G-2 FH G08822 - RMBS		12/01/2021	Paydown		751,838	751,838.01	715,920	718,539		33,299		33,299		751,838				9,343	07/01/2048
	3128MJ-4H-0 FH G08823 - RMBS		12/01/2021	Paydown		5,252,682	5,252,682.30	5,118,698	5,111,476		141,207		141,207		5,252,682				78,649	07/01/2048
	3128MJ-4Q-0 FH G08830 - RMBS		12/01/2021	Paydown		1,300,036	1,300,035.73	1,270,480	1,268,996		31,040		31,040		1,300,036				19,839	08/01/2048
	3128MJ-4X-5 FH G08837 - RMBS		12/01/2021	Paydown		281,385	281,385.27	294,136	293,499		(12,114)		(12,114)		281,385				6,153	09/01/2048
	3128MJ-5M-8 FH G08851 - RMBS		12/01/2021	Paydown		1,224,409	1,224,409.29	1,200,208	1,199,302		25,107		25,107		1,224,409				18,133	12/01/2048
	3128ME-6M-8 FH G16076 - RMBS		12/01/2021	Paydown		293,246	293,246.08	291,459	291,700		1,546		1,546		293,246				4,249	02/01/2032
	3128MF-Z9-2 FH G16868 - RMBS		12/01/2021	Paydown		646,015	646,015.18	650,557	650,297		(4,282)		(4,282)		646,015				7,444	12/01/2033
	3128MM-XW- FH G18692 - RMBS		12/01/2021	Paydown		170,693	170,693.48	172,374	172,075		(1,382)		(1,382)		170,693				2,739	06/01/2033
	31335B-C2-0 FH G60989 - RMBS		12/01/2021	Paydown		1,651,165	1,651,164.98	1,653,616	1,652,865		(1,700)		(1,700)		1,651,165				24,290	12/01/2046
	31335B-M6-0 FH G61281 - RMBS		12/01/2021	Paydown		445,785	445,785.22	443,347	443,587		2,199		2,199		445,785				7,168	01/01/2048
	31335B-SE-7 FH G61417 - RMBS		12/01/2021	Paydown		1,268,149	1,268,148.70	1,257,746	1,259,984		8,165		8,165		1,268,149				21,763	05/01/2048
	31335B-XK-7 FH G61582 - RMBS		12/01/2021	Paydown		1,086,737	1,086,736.80	1,101,849	1,099,200		(12,463)		(12,463)		1,086,737				19,283	08/01/2048
	31335B-XZ-4 FH G61596 - RMBS		12/01/2021	Paydown		1,355,880	1,355,879.58	1,353,231	1,353,385		2,495		2,495		1,355,880				21,784	08/01/2048
	3132XC-SA-4 FH G67713 - RMBS		12/01/2021	Paydown		1,361,309	1,361,308.92	1,389,918	1,387,543		(26,234)		(26,234)		1,361,309				25,917	06/01/2048
	3132XC-SE-6 FH G67717 - RMBS		12/01/2021	Paydown		1,352,606	1,352,606.40	1,383,568	1,376,653		(24,046)		(24,046)		1,352,606				25,868	11/01/2048
	31307E-WD-2 FH J26044 - RMBS		12/01/2021	Paydown		477,266	477,266.38	495,089	487,928		(10,661)		(10,661)		477,266				7,433	10/01/2028
	31307U-VF-2 FH J37814 - RMBS		12/01/2021	Paydown		378,938	378,938.24	389,137	386,850		(7,912)		(7,912)		378,938				5,745	10/01/2032
	3132QN-KR-9 FH Q32103 - RMBS		12/01/2021	Paydown		132,321	132,320.77	135,655	135,193		(2,872)		(2,872)		132,321				1,754	03/01/2045
	3132QT-AH-9 FH Q36307 - RMBS		12/01/2021	Paydown		205,707	205,706.91	219,110	217,783		(12,076)		(12,076)		205,707				3,727	09/01/2045
	3132WN-QE- FH Q48552 - RMBS		12/01/2021	Paydown		330,502	330,502.33	345,375	342,237		(11,735)		(11,735)		330,502				6,953	06/01/2047
	3132XU-KS-3 FH Q52104 - RMBS		12/01/2021	Paydown		110,346	110,345.99	117,725	117,816		(7,470)		(7,470)		110,346				2,027	11/01/2047
	3132XY-XM-4 FH Q56083 - RMBS		12/01/2021	Paydown		992,594	992,594.05	978,558	980,770		11,824		11,824		992,594				14,670	05/01/2048
	31334Y-GE-1 FH QA1997 - RMBS		12/01/2021	Paydown		372,659	372,658.65	388,759		(16,100)			(16,100)		372,659				1,484	08/01/2049
	3133KY-T4-1 FH RB5071 - RMBS		12/01/2021	Paydown		1,659,218	1,659,217.58	1,715,216	1,713,239		(54,021)		(54,021)		1,659,218				17,795	09/01/2040
	3133KY-T9-0 FH RB5076 - RMBS		12/01/2021	Various		3,968,612	3,928,738.54	4,060,106	4,055,120		(52,866)		(52,866)		4,002,253		(33,642)	(33,642)	30,682	08/01/2040
	3132D5-3T-7 FH SB8010 - RMBS		12/01/2021	Paydown		1,332,162	1,332,162.15	1,341,737	1,341,058		(8,896)		(8,896)		1,332,162				15,270	10/01/2034

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Ident- ification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V.	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
E144	3132D5-3Y-6 FH SB8015 - RMBS		12/01/2021	Paydown		1,461,695	1,461,694.80	1,471,972	1,471,120		(9,426)		(9,426)		1,461,695				16,640	11/01/2034
	3132D5-5H-1 FH SB8048 - RMBS		12/01/2021	Paydown		1,248,339	1,248,338.55	1,288,129	1,286,713		(38,374)		(38,374)		1,248,339				12,111	06/01/2035
	3132D5-5S-7 FH SB8057 - RMBS		12/01/2021	Paydown		2,198,142	2,198,142.36	2,283,664	2,281,810		(83,667)		(83,667)		2,198,142				21,550	08/01/2035
	3132D5-5W-8 FH SB8061 - RMBS		12/01/2021	Paydown		2,066,644	2,066,644.15	2,147,050	2,144,777		(78,133)		(78,133)		2,066,644				22,075	09/01/2035
	3132DV-3Z-6 FH SD8016 - RMBS		12/01/2021	Paydown		8,054,011	8,054,010.50	8,384,980			(330,969)		(330,969)		8,054,011				66,916	10/01/2049
	3132DV-4H-5 FH SD8024 - RMBS		12/01/2021	Paydown		309,149	309,149.20	312,386	311,938		(2,788)		(2,788)		309,149				4,091	11/01/2049
	3132DV-4V-4 FH SD8036 - RMBS		12/01/2021	Paydown		249,829	249,829.31	260,447			(10,618)		(10,618)		249,829				914	01/01/2050
	3132DV-5D-3 FH SD8044 - RMBS		12/01/2021	Paydown		13,987,418	13,987,418.00	14,255,146	14,226,471		(239,053)		(239,053)		13,987,418				179,978	02/01/2050
	3132DV-7J-8 FH SD8097 - RMBS		12/01/2021	Paydown		3,461,132	3,461,132.16	3,557,936	3,552,974		(91,842)		(91,842)		3,461,132				34,806	08/01/2050
	3132DW-BZ-5 FH SD8156 - RMBS		12/01/2021	Paydown		411,744	411,743.55	425,688			(13,945)		(13,945)		411,744				3,516	07/01/2051
	3132DW-CV-3 FH SD8184 - RMBS		12/01/2021	Paydown		17,547	17,547.08	18,419			(872)		(872)		17,547				44	12/01/2051
	3132L9-Y8-2 FH V84335 - RMBS		12/01/2021	Paydown		1,000,264	1,000,264.10	1,034,804	1,030,787		(30,523)		(30,523)		1,000,264				21,445	06/01/2048
	3132A9-AL-1 FH ZS8111 - RMBS		12/01/2021	Paydown		570,950	570,949.55	574,875	574,598		(3,648)		(3,648)		570,950				6,920	12/01/2032
	3132A9-UC-9 FH ZS8679 - RMBS		12/01/2021	Paydown		221,109	221,108.74	225,324	225,218		(4,109)		(4,109)		221,109				3,151	12/01/2032
	3132A9-UF-2 FH ZS8682 - RMBS		12/01/2021	Paydown		218,907	218,906.72	223,080	222,980		(4,073)		(4,073)		218,907				3,155	01/01/2033
	31397P-PQ-7 FHM M012 A41 - CMBS		12/01/2021	Paydown		291,888	291,885.18	291,885	291,885						291,885		3	3	2,859	08/15/2051
	3137B3-NA-2 FHMS K-030 A2 - CMBS		12/01/2021	Paydown		1,842	1,842.31	1,883	1,848		(5)		(5)		1,842				58	04/25/2023
	3137FE-ZU-7		05/17/2021	INC		2,324,063	2,000,000.00	2,081,094	2,060,955		(3,173)		(3,173)		2,057,782		266,281	266,281	36,400	04/25/2028
	3137FG-R3-1		05/17/2021	INC		2,146,217	1,850,000.00	1,905,413	1,892,202		(2,197)		(2,197)		1,890,005		256,212	256,212	33,273	06/25/2028
	3137H2-7L-2		12/01/2021	Paydown		7,207	7,207.38	7,207							7,207				14	01/25/2031
	3137B1-EW-8		12/01/2021	Paydown		276,529	276,528.93	276,097	276,080		449		449		276,529				3,428	04/15/2033
	3137BJ-K5-1		12/01/2021	Paydown		265,910	265,909.70	256,582	255,002		10,908		10,908		265,910				3,843	08/15/2044
	3137BQ-GW-		12/01/2021	Paydown		1,416,619	1,416,618.91	1,484,180	1,455,797		(39,178)		(39,178)		1,416,619				22,580	07/15/2044
	3137BV-W2-8		06/15/2021	Paydown		786,387	786,387.20	802,852	799,048		(12,661)		(12,661)		786,387				7,193	02/15/2042
	3137BW-Q7-2		12/02/2021	Various		1,428,534	1,369,011.05	1,409,226	1,405,888		(23,420)		(23,420)		1,382,468		46,066	46,066	35,182	08/15/2043
	3137FC-EJ-9		12/01/2021	Paydown		627,794	627,793.86	635,911	632,904		(5,110)		(5,110)		627,794				9,317	11/15/2044
	3137FC-BJ-2		12/01/2021	Paydown		702,652	702,652.22	712,204	708,998		(6,346)		(6,346)		702,652				10,116	03/15/2045
	3137F3-BS-2		09/15/2021	Paydown		450,926	450,925.60	451,524	450,984		(58)		(58)		450,926				5,368	03/15/2044
	3137F4-XD-9		01/15/2021	Paydown		186,242	186,241.78	184,147	185,761		481		481		186,242				543	07/15/2042
	313637-UP-3		10/25/2021	Paydown		194,518	194,518.46	195,734	195,361		(842)		(842)		194,518				22,749	01/01/2029
	31374C-NM-4		12/01/2021	Paydown		25,987	25,987.15	27,648	26,855		(868)		(868)		25,987				456	08/01/2026
	31402R-RN-1		12/01/2021	Paydown		155,143	155,143.05	169,348	168,166		(13,023)		(13,023)		155,143				4,180	10/01/2035
	31403D-J2-6		12/01/2021	Paydown		160,793	160,793.25	174,360	172,772		(11,979)		(11,979)		160,793				3,893	05/01/2036
	31403D-KA-6		12/01/2021	Paydown		16,809	16,808.79	19,083	17,945		(1,137)		(1,137)		16,809				512	01/01/2034
	31407M-TJ-4		12/02/2021	Various		254,570	230,944.37	260,390	245,632		(7,193)		(7,193)		238,438				10,048	07/01/2035
	31410F-SK-2		12/01/2021	Paydown		78,763	78,763.20	85,409	84,820		(6,057)		(6,057)		78,763		16,131	16,131	1,999	02/01/2036
	31410G-EZ-2		12/01/2021	Paydown		43,327	43,326.97	43,429	42,051		1,276		1,276		43,327				431	06/01/2037
	31410L-BB-7		12/01/2021	Paydown		17,842	17,842.11	19,808	19,545		(1,703)		(1,703)		17,842				675	10/01/2038
	31411E-TP-2		12/01/2021	Paydown		21,241	21,240.55	23,438	22,826		(1,586)		(1,586)		21,241				522	01/01/2037

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Ident- ification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's -Than- Temporary Impairment Recognized	Total Change in B./A.C.V.	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
E14.5	31414J-TQ-6	FN 967759 - RMBS	12/01/2021	Paydown		5,188	5,188.04	5,755	5,498		(310)		(310)		5,188				179	12/01/2037
	31415M-L8-6	FN 984251 - RMBS	12/01/2021	Paydown		94,631	94,631.02	104,479	98,077		(3,446)		(3,446)		94,631				2,156	05/01/2023
	31416B-LC-0	FN 995023 - RMBS	12/02/2021	Various		528,328	486,201.31	534,062	529,387		(18,478)		(18,478)		510,909		17,419	17,419	21,329	08/01/2037
	31416C-EZ-5	FN 995752 - RMBS	12/01/2021	Paydown		25,001	25,000.89	27,239	27,079		(2,078)		(2,078)		25,001				584	05/01/2039
	31416W-LE-0	FN AB1224 - RMBS	12/01/2021	Paydown		132,825	132,824.71	146,149	145,349		(12,524)		(12,524)		132,825				2,906	07/01/2040
	31417D-H2-2	FN AB6548 - RMBS	12/01/2021	Paydown		134,646	134,646.39	143,083	142,285		(7,639)		(7,639)		134,646				2,211	10/01/2042
	31417F-4U-9	FN AB8934 - RMBS	12/01/2021	Paydown		198,387	198,386.66	203,346	203,025		(4,639)		(4,639)		198,387				2,577	04/01/2043
	31417V-VA-8	FN AC8708 - RMBS	12/01/2021	Paydown		32,934	32,933.58	33,747	33,371		(437)		(437)		32,934				719	01/01/2025
	31418M-C7-5	FN AD0093 - RMBS	12/01/2021	Paydown		128,255	128,255.24	141,902	140,707		(12,452)		(12,452)		128,255				3,170	08/01/2039
	31418U-EE-0	FN AD6432 - RMBS	12/01/2021	Paydown		119,674	119,674.16	128,313	127,749		(8,075)		(8,075)		119,674				2,585	06/01/2040
	31418V-4T-6	FN AD8033 - RMBS	12/01/2021	Paydown		283,485	283,485.06	303,639	301,610		(18,125)		(18,125)		283,485				5,821	08/01/2040
	31418W-PP-9	FN AD8529 - RMBS	12/01/2021	Paydown		87,671	87,670.83	95,205	94,842		(7,171)		(7,171)		87,671				1,874	08/01/2040
	31419J-SV-1	FN AE7731 - RMBS	12/01/2021	Paydown		152,920	152,920.13	165,273	164,618		(11,697)		(11,697)		152,920				3,497	11/01/2040
	3138A4-Y5-8	FN AH3431 - RMBS	12/01/2021	Paydown		51,536	51,536.06	52,124	51,781		(245)		(245)		51,536				911	01/01/2026
	3138AS-R2-0	FN AJ1404 - RMBS	12/01/2021	Paydown		213,899	213,899.30	230,443	228,792		(14,893)		(14,893)		213,899				4,842	09/01/2041
	3138AV-P9-0	FN AJ4047 - RMBS	12/01/2021	Paydown		252,080	252,079.73	274,412	268,489		(16,409)		(16,409)		252,080				4,862	10/01/2041
	3138E2-JU-0	FN AJ9274 - RMBS	12/01/2021	Paydown		70,208	70,208.15	73,236	73,073		(2,864)		(2,864)		70,208				562	01/01/2042
	3138EH-PE-6	FN AL1320 - RMBS	12/01/2021	Paydown		120,824	120,823.85	133,265	132,276		(11,452)		(11,452)		120,824				3,142	10/01/2041
	3138EJ-QQ-4	FN AL2262 - RMBS	12/02/2021	Various		418,546	358,151.88	400,682	386,690		(13,099)		(13,099)		373,591		44,954	44,954	18,933	05/01/2041
	3138EK-E4-3	FN AL2854 - RMBS	12/01/2021	Paydown		140,423	140,423.33	152,008	144,715		(4,291)		(4,291)		140,423				3,077	04/01/2026
	3138EK-LS-2	FN AL3036 - RMBS	12/02/2021	Various		960,748	885,284.68	1,003,968	955,207		(33,466)		(33,466)		921,742		39,006	39,006	39,843	02/01/2038
	3138EQ-KY-7	FN AL7510 - RMBS	12/01/2021	Paydown		322,285	322,285.00	339,306	336,511		(14,226)		(14,226)		322,285				5,374	10/01/2045
	3138L7-AV-8	FN AM6319 - CMBS/RMBS	12/01/2021	Paydown		23,871	23,871.46	24,802	24,429		(557)		(557)		23,871				481	07/01/2029
	3138L7-CJ-3	FN AM6372 - CMBS/RMBS	12/01/2021	Paydown		23,616	23,615.83	24,738	24,296		(680)		(680)		23,616				488	08/01/2029
	3138L7-D6-0	FN AM6424 - CMBS/RMBS	12/01/2021	Paydown		27,274	27,273.58	27,984	27,519		(246)		(246)		27,274				513	10/01/2027
	3138L7-EA-0	FN AM6428 - CMBS/RMBS	12/01/2021	Paydown		24,552	24,551.67	25,376	25,039		(488)		(488)		24,552				485	08/01/2029
	3138L7-EB-8	FN AM6429 - CMBS/RMBS	12/01/2021	Paydown		24,552	24,551.66	25,376	25,040		(488)		(488)		24,552				485	08/01/2029
	3138L7-EC-6	FN AM6430 - CMBS/RMBS	12/01/2021	Paydown		24,552	24,551.69	25,376	25,040		(488)		(488)		24,552				485	08/01/2029
	3138L7-SS-6	FN AM6828 - CMBS/RMBS	12/01/2021	Paydown		22,813	22,812.81	23,219	23,059		(246)		(246)		22,813				444	10/01/2029
	3138L9-L6-7	FN AM8448 - CMBS/RMBS	04/30/2021	FUNB FUNDS II		1,349,344	1,200,000.00	1,194,563	1,211,388		1,137		1,137		1,212,524		136,820	136,820	17,710	05/01/2045
	3138LD-MZ-3	FN AN1275 - CMBS/RMBS	12/01/2021	Paydown		12,280	12,280.22	12,487	12,426		(146)		(146)		12,280				219	04/01/2031
	3138LE-AQ-4	FN AN1814 - CMBS/RMBS	12/01/2021	Paydown		6,741	6,740.57	6,760	6,749		(8)		(8)		6,741				155	07/01/2031
	3138LE-J9-3	FN AN2087 - CMBS/RMBS	12/01/2021	Paydown		59,023	59,022.75	59,687	59,539		(516)		(516)		59,023				902	08/01/2036
	3138LE-MK-4	FN AN2161 - CMBS/RMBS	12/01/2021	Paydown		9,629	9,628.74	9,752	9,716		(88)		(88)		9,629				178	08/01/2046
	3138LE-PD-7	FN AN2219 - CMBS/RMBS	12/01/2021	Paydown		5,129	5,128.80	5,132	5,129						5,129				74	09/01/2031
	3138LG-4W-3	FN AN4436 - CMBS/RMBS	05/18/2021	FUNB FUNDS II		1,273,895	1,150,000.00	1,124,664	1,138,086		1,772		1,772		1,139,859		134,036	134,036	17,269	02/01/2027
	3138LL-E2-7	FN AN7352 - CMBS/RMBS	10/25/2021	Paydown		1,000,000	1,000,000.00	1,001,563	999,638		362		362		1,000,000				58,908	12/01/2027
	3138LM-G8-0	FN AN8322 - CMBS/RMBS	12/01/2021	Paydown		4,153	4,153.18	4,226	4,209		(56)		(56)		4,153				73	02/01/2028
	3138LM-6M-0	FN AN8975 - CMBS/RMBS	12/01/2021	Paydown		30,420	30,420.24	30,338	30,456		(35)		(35)		30,420				558	04/01/2028
	3138LM-7L-1	FN AN8998 - CMBS/RMBS	12/01/2021	Paydown		20,138	20,138.10	20,022	20,137		1		1		20,138				494	04/01/2028
	3138LN-T7-6	FN AN9573 - CMBS/RMBS	04/30/2021	GOLDMAN		115,820	100,000.00	121,457	121,071		(355)		(355)		120,716		(4,896)	(4,896)	1,728	07/01/2048

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 Ident- ification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V.	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
E146	3138LN-6W-6		04/30/2021	FUNB FUNDS II		233,125	200,000.00	200,156	199,946		(65)		(65)		199,880		33,245	33,245	3,439	09/01/2048
	3138WD-KV-2		12/01/2021	Paydown		92,240	92,239.62	98,163	98,037		(5,797)		(5,797)		92,240				1,652	11/01/2044
	3138WE-J6-7		12/01/2021	Paydown		485,467	485,467.24	485,316	485,132		335		335		485,467				7,225	04/01/2045
	3138WF-GD-2		12/01/2021	Paydown		170,274	170,274.01	176,859	175,830		(5,556)		(5,556)		170,274				3,164	08/01/2045
	3138WH-LQ-3		12/01/2021	Paydown		158,861	158,860.82	158,122	158,188		672		672		158,861				2,303	07/01/2046
	3138WJ-K5-6		12/01/2021	Paydown		470,459	470,458.96	467,151	467,342		3,117		3,117		470,459				6,646	11/01/2046
	3138WJ-M9-6		12/01/2021	Paydown		475,935	475,935.04	462,029	464,722		11,213		11,213		475,935				6,207	12/01/2046
	3138WJ-TG-3		12/01/2021	Paydown		212,778	212,777.70	211,340	211,461		1,317		1,317		212,778				2,908	01/01/2047
	3138WJ-XN-3		12/01/2021	Paydown		466,736	466,735.82	463,162	463,516		3,220		3,220		466,736				6,125	02/01/2047
	3138WJ-6R-4		12/01/2021	Paydown		1,218,912	1,218,912.17	1,272,430	1,264,932		(46,020)		(46,020)		1,218,912				25,996	03/01/2047
	3138WQ-A3-6		12/01/2021	Paydown		152,577	152,576.54	156,451	156,116		(3,540)		(3,540)		152,577				2,136	05/01/2043
	3138X0-Y2-8		12/01/2021	Paydown		140,914	140,913.64	144,492	143,920		(3,006)		(3,006)		140,914				1,962	07/01/2043
	3138X0-Y3-6		12/01/2021	Paydown		10,381	10,380.68	10,355	10,355		26		26		10,381				151	07/01/2043
	3138X1-6C-5		12/01/2021	Paydown		51,371	51,371.39	52,676	52,487		(1,115)		(1,115)		51,371				849	10/01/2043
	3138X3-XH-0		12/01/2021	Paydown		261,701	261,701.40	256,979	258,071		3,630		3,630		261,701				3,924	09/01/2043
	3138YN-UK-1		12/01/2021	Paydown		148,229	148,229.17	147,859	147,855		374		374		148,229				2,215	05/01/2045
	3138YR-3W-6		12/01/2021	Paydown		231,060	231,060.08	243,010	240,377		(9,317)		(9,317)		231,060				4,915	07/01/2045
	3138YX-TP-0		12/01/2021	Paydown		81,148	81,147.59	81,268	81,206		(58)		(58)		81,148				1,092	10/01/2045
	3140E0-EV-3		12/01/2021	Paydown		804,508	804,508.46	805,703	805,179		(670)		(670)		804,508				10,037	11/01/2045
	3140E2-NL-1		12/01/2021	Paydown		10,467	10,466.82	10,441	10,440		27		27		10,467				61	09/01/2045
	3140E6-KS-0		12/01/2021	Paydown		55,916	55,916.25	55,999	55,960		(44)		(44)		55,916				805	09/01/2045
	3140FF-3S-8		12/01/2021	Paydown		31,254	31,254.39	31,091	31,110		144		144		31,254				488	09/01/2046
	3140FP-D7-1		12/01/2021	Paydown		239,839	239,838.69	247,783	247,594		(7,755)		(7,755)		239,839				4,587	06/01/2032
	3140FU-ZA-9		12/01/2021	Paydown		449,467	449,466.72	446,166	446,605		2,861		2,861		449,467				5,703	03/01/2047
	3140GS-PD-8		12/01/2021	Paydown		422,045	422,045.20	444,895	441,253		(19,208)		(19,208)		422,045				7,848	09/01/2047
	3140GV-2P-9		12/01/2021	Paydown		608,814	608,814.33	613,380	613,166		(4,352)		(4,352)		608,814				8,067	12/01/2032
	3140H1-VN-7		12/01/2021	Paydown		1,311,812	1,311,811.80	1,308,327	1,308,399		3,413		3,413		1,311,812				21,737	03/01/2048
	3140H1-XC-9		12/01/2021	Paydown		184,917	184,916.77	187,430	186,458		(1,541)		(1,541)		184,917				3,149	03/01/2033
	3140HB-H6-8		12/01/2021	Paydown		386,177	386,177.00	400,116	399,359		(13,182)		(13,182)		386,177				6,558	06/01/2048
	3140HT-S6-7		12/01/2021	Paydown		2,001	2,001.18	2,012	2,009		(7)		(7)		2,001				52	05/01/2029
	3140HU-B7-0		12/01/2021	Paydown		4,369	4,369.40	4,460	4,453		(83)		(83)		4,369				95	06/01/2049
	3140HU-B9-6		12/01/2021	Paydown		2,891	2,891.12	2,965	2,960		(69)		(69)		2,891				64	06/01/2049
	3140HU-MC-7		12/01/2021	Paydown		12,206	12,206.26	12,550	12,527		(320)		(320)		12,206				263	07/01/2049
	3140HU-WE-2		12/01/2021	Paydown		18,079	18,079.05	18,045	18,040		39		39		18,079				255	07/01/2029
	3140HW-LQ-3		12/01/2021	Paydown		2,786	2,786.06	2,844	2,839		(53)		(53)		2,786				43	02/01/2036
	3140J7-UE-3		12/01/2021	Paydown		1,269,960	1,269,959.54	1,321,750	1,316,798		(46,838)		(46,838)		1,269,960				28,180	11/01/2047
	3140J8-6V-0		12/01/2021	Paydown		1,249,408	1,249,407.96	1,278,105	1,271,811		(22,404)		(22,404)		1,249,408				25,394	09/01/2048
	3140J9-DM-0		12/01/2021	Paydown		975,844	975,844.05	1,000,926	995,496		(19,652)		(19,652)		975,844				20,114	10/01/2038
	3140J9-PD-7		12/01/2021	Paydown		1,078,771	1,078,771.20	1,104,476	1,100,473		(21,702)		(21,702)		1,078,771				20,103	11/01/2038
	3140J9-VA-6		12/01/2021	Paydown		375,700	375,700.40	382,686	382,286		(6,586)		(6,586)		375,700				5,512	02/01/2033
	3140K4-RX-0		12/01/2021	Paydown		1,053,870	1,053,869.77	1,099,400			(45,530)		(45,530)		1,053,870				3,647	11/01/2049

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 Ident- ification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
E14.7	3140Q7-5P-8 FN CA0853 - RMBS		12/01/2021	Paydown		1,268,777	1,268,777.06	1,267,588	1,267,130		1,647		1,647		1,268,777				21,677	12/01/2047
	3140Q7-5Q-6 FN CA0854 - RMBS		12/01/2021	Paydown		444,407	444,406.62	445,413	444,963		(557)		(557)		444,407				7,556	12/01/2047
	3140Q7-5R-4 FN CA0855 - RMBS		12/01/2021	Paydown		456,775	456,774.70	457,381	457,008		(233)		(233)		456,775				7,408	12/01/2047
	3140Q8-DA-0 FN CA0996 - RMBS		12/01/2021	Paydown		1,267,084	1,267,084.33	1,256,492	1,258,227		8,857		8,857		1,267,084				21,216	01/01/2048
	3140Q8-DB-8 FN CA0997 - RMBS		12/01/2021	Paydown		1,523,999	1,523,999.30	1,510,976	1,512,819		11,180		11,180		1,523,999				24,013	01/01/2048
	3140Q8-GB-5 FN CA1093 - RMBS		12/01/2021	Paydown		401,383	401,382.84	400,505	400,510		873		873		401,383				5,620	02/01/2033
	3140Q8-WF-8 FN CA1545 - RMBS		12/01/2021	Paydown		440,490	440,489.78	450,745	447,851		(7,361)		(7,361)		440,490				8,175	04/01/2048
	3140Q9-HW-6 FN CA2044 - RMBS		12/02/2021	Various		3,562,260	3,300,350.68	3,453,508	3,423,782		(46,461)		(46,461)		3,377,321		184,939	184,939	119,128	07/01/2048
	3140Q9-MQ-3 FN CA2166 - RMBS		12/01/2021	Paydown		1,072,329	1,072,329.40	1,114,971	1,108,560		(36,231)		(36,231)		1,072,329				22,256	08/01/2048
	3140Q9-WT-6 FN CA2457 - RMBS		12/01/2021	Paydown		1,345,045	1,345,045.20	1,373,627	1,366,203		(21,158)		(21,158)		1,345,045				25,401	10/01/2048
	3140QA-CL-2 FN CA2774 - RMBS		12/01/2021	Paydown		1,058,844	1,058,844.15	1,076,712	1,073,050		(14,206)		(14,206)		1,058,844				19,843	12/01/2048
	3140QA-EC-0 FN CA2830 - RMBS		12/01/2021	Paydown		1,018,785	1,018,785.15	1,043,777	1,039,882		(21,096)		(21,096)		1,018,785				16,875	12/01/2038
	31418A-SY-5 FN MA1434 - RMBS		12/01/2021	Paydown		259,280	259,280.44	269,409	268,396		(9,116)		(9,116)		259,280				3,859	05/01/2043
	31418B-6K-7 FN MA2673 - RMBS		12/01/2021	Paydown		780,899	780,899.08	800,666	798,169		(17,270)		(17,270)		780,899				9,614	07/01/2046
	31418C-GE-8 FN MA2896 - RMBS		12/01/2021	Paydown		1,392,223	1,392,222.90	1,417,457	1,413,553		(21,330)		(21,330)		1,392,223				22,263	02/01/2047
	31418C-PK-4 FN MA3125 - RMBS		12/01/2021	Paydown		368,964	368,964.12	376,516	375,161		(6,197)		(6,197)		368,964				5,370	09/01/2032
	31418C-QB-3 FN MA3149 - RMBS		12/01/2021	Paydown		778,963	778,962.84	816,633	812,427		(33,464)		(33,464)		778,963				14,103	10/01/2047
	31418C-R8-9 FN MA3210 - RMBS		12/01/2021	Paydown		6,097,822	6,097,822.26	6,056,323	6,056,473		41,349		41,349		6,097,822				95,209	12/01/2047
	31418C-SG-0 FN MA3218 - RMBS		12/01/2021	Paydown		383,843	383,843.28	391,700	390,342		(6,499)		(6,499)		383,843				5,638	12/01/2032
	31418C-S3-9 FN MA3237 - RMBS		12/01/2021	Paydown		1,740,028	1,740,027.97	1,652,959	1,660,121		79,907		79,907		1,740,028				23,148	01/01/2048
	31418C-S4-7 FN MA3238 - RMBS		12/01/2021	Paydown		1,836,503	1,836,503.29	1,869,790	1,864,345		(27,842)		(27,842)		1,836,503				28,270	01/01/2048
	31418C-TC-8 FN MA3246 - RMBS		12/01/2021	Paydown		662,168	662,168.46	666,410	666,099		(3,931)		(3,931)		662,168				7,795	01/01/2033
	31418C-UB-8 FN MA3277 - RMBS		12/01/2021	Paydown		127,331	127,330.73	131,404	130,259		(2,929)		(2,929)		127,331				2,364	02/01/2048
	31418C-UJ-1 FN MA3284 - RMBS		12/01/2021	Paydown		342,261	342,260.56	348,785	347,489		(5,229)		(5,229)		342,261				6,110	02/01/2033
	31418C-U8-5 FN MA3306 - RMBS		12/01/2021	Paydown		1,057,031	1,057,031.40	1,074,704	1,073,180		(16,149)		(16,149)		1,057,031				19,097	03/01/2048
	31418C-VB-7 FN MA3309 - RMBS		12/01/2021	Paydown		467,918	467,917.64	471,354	470,408		(2,491)		(2,491)		467,918				7,317	03/01/2038
	31418C-VZ-4 FN MA3331 - RMBS		12/01/2021	Paydown		2,968,689	2,968,689.06	2,820,139	2,837,814		130,875		130,875		2,968,689				39,487	04/01/2048
	31418C-V3-5 FN MA3333 - RMBS		12/01/2021	Paydown		400,608	400,607.74	411,499	408,675		(8,067)		(8,067)		400,608				7,160	04/01/2048
	31418C-WT-7 FN MA3357 - RMBS		12/01/2021	Paydown		127,960	127,960.26	130,494	129,880		(1,919)		(1,919)		127,960				2,269	05/01/2048
	31418C-WU-4 FN MA3358 - RMBS		12/01/2021	Paydown		342,520	342,520.18	356,462	354,360		(11,840)		(11,840)		342,520				7,290	05/01/2048
	31418C-XN-9 FN MA3384 - RMBS		02/01/2021	Various		15,556,017	14,626,523.12	14,669,946	14,655,492		(3,944)		(3,944)		14,651,548		904,469	904,469	96,612	06/01/2048
	31418C-3D-4 FN MA3495 - RMBS		02/01/2021	Various		8,261,054	7,767,802.22	8,049,992	8,037,122		(36,823)		(36,823)		8,000,299		260,755	260,755	51,249	10/01/2048
	31418C-4F-8 FN MA3521 - RMBS		12/01/2021	Various		10,442,844	9,838,082.66	9,989,570	9,966,735		(26,358)		(26,358)		9,940,376		502,467	502,467	68,943	11/01/2048
	31418C-4G-6 FN MA3522 - RMBS		12/01/2021	Paydown		312,682	312,681.52	326,948	326,015		(13,334)		(13,334)		312,682				6,555	11/01/2048
	31418C-4W-1 FN MA3536 - RMBS		02/01/2021	Various		10,148,082	9,542,995.80	9,607,983	9,593,600		(7,248)		(7,248)		9,586,353		561,729	561,729	62,889	12/01/2048
	31418C-7A-6 FN MA3588 - RMBS		12/01/2021	Paydown		1,003,969	1,003,969.01	1,020,480	1,017,744		(13,775)		(13,775)		1,003,969				15,725	02/01/2034
	31418D-CG-5 FN MA3670 - RMBS		12/01/2021	Paydown		1,693,684	1,693,683.73	1,723,389	1,720,862		(27,178)		(27,178)		1,693,684				22,614	05/01/2049
	31418D-EB-4 FN MA3729 - RMBS		12/01/2021	Paydown		1,175,158	1,175,158.10	1,183,421	1,182,966		(7,808)		(7,808)		1,175,158				13,825	07/01/2034
	31418D-GF-3 FN MA3797 - RMBS		12/01/2021	Paydown		1,402,946	1,402,946.45	1,413,688	1,412,815		(9,868)		(9,868)		1,402,946				15,864	10/01/2034
	31418D-HD-7 FN MA3827 - RMBS		12/01/2021	Paydown		1,483,608	1,483,608.25	1,494,040	1,493,150		(9,542)		(9,542)		1,483,608				17,012	11/01/2034
	31418D-JQ-6 FN MA3870 - RMBS		01/12/2021	Various		139,593	133,729.95	139,340	139,325		(381)		(381)		138,944		649	649	392	12/01/2049

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 Ident- ification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V.	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
56678R-AA-1	MARICOPA CNTY ARIZ INDL DEV AUTH EDL FAC		07/12/2021	J P MORGAN SECURITIES		667,732	520,000.00	584,397	580,611		(3,048)		(3,048)		577,563		90,169	90,169	26,939	07/01/2036
576000-LQ-4	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED		10/15/2021	Call @ 100.00		100,000	100,000.00	106,959	103,072		(3,072)		(3,072)		100,000				5,000	10/15/2035
586111-MX-1	MEMPHIS-SHELBY CNTY TENN ARPT AUTH ARPT		07/16/2021	STIFEL NICOLAUS & COMPANY		794,982	640,000.00	726,118	708,103		(4,356)		(4,356)		703,746		91,236	91,236	33,689	07/01/2034
592646-3T-8	METROPOLITAN WASH D C ARPTS AUTH ARPT SY		07/14/2021	Various		2,651,575	2,500,000.00	2,921,300	2,581,863		(20,857)		(20,857)		2,561,006		90,569	90,569	89,063	10/01/2028
59447P-P2-1	MICHIGAN FIN AUTH REV		11/01/2021	Various		1,518,285	1,500,000.00	1,686,885	1,524,554		(16,211)		(16,211)		1,508,342		9,943	9,943	53,958	11/01/2021
59447P-P3-9	MICHIGAN FIN AUTH REV		04/07/2021	OPPENHEIMER & CO. INC.		853,696	800,000.00	897,512	824,812		(3,525)		(3,525)		821,287		32,409	32,409	17,556	11/01/2022
59447T-PR-8	MICHIGAN FIN AUTH REV		08/30/2021	BARCLAYS CAPITAL INC		2,331,875	2,050,000.00	2,057,688	2,056,138		(461)		(461)		2,055,678		276,198	276,198	61,500	12/01/2046
62813N-BE-5	MUSKOGEE OKLA INDL TR EDL FACS LEASE REV		06/02/2021	DAVIDSON (D.A.) & CO. INC.		767,766	670,000.00	740,665	734,117		(2,763)		(2,763)		731,353		36,413	36,413	20,323	09/01/2034
64578J-BA-3	NEW JERSEY ECONOMIC DEV AUTH MTR VEH SUR		08/19/2021	Various		1,626,992	1,595,000.00	1,545,156	1,556,285		1,879		1,879		1,558,164		68,828	68,828	48,210	07/01/2029
64972G-PZ-1	NEW YORK N Y CITY MUN WTR FIN AUTH WTR & LNDING		04/01/2021	PERSHING DIV OF DLJ SEC		1,217,110	1,000,000.00	1,192,110	1,175,953		(5,984)		(5,984)		1,169,969		47,141	47,141	15,417	06/15/2048
64972G-SH-8	NEW YORK N Y CITY MUN WTR FIN AUTH WTR & NATL FINANCIAL SERVICES CORP (NFS)		08/30/2021			312,458	250,000.00	285,163	278,938		(2,292)		(2,292)		276,646		35,811	35,811	8,889	06/15/2049
64971W-7B-0	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		08/30/2021	STIFEL NICOLAUS & COMPANY		2,126,268	1,750,000.00	1,963,658	1,916,576		(15,783)		(15,783)		1,900,793		225,474	225,474	72,917	05/01/2042
64987D-UE-2	NEW YORK ST HSG FIN AGY REV		05/14/2021	Jefferies		150,000	150,000.00	150,000	150,000						150,000				110	11/01/2045
650036-CD-6	NEW YORK ST URBAN DEV CORP REV			RAYMOND JAMES & ASSOCIATES		1,149,150	1,000,000.00	1,175,760	1,168,732		(3,948)		(3,948)		1,164,783		(15,633)	(15,633)	28,000	03/15/2042
649902-S9-5	NEW YORK STATE DORMITORY AUTHORITY		05/14/2021	TD SECURITIES (USA) LLC		990,412	885,000.00	914,833	893,810		(946)		(946)		892,864		97,548	97,548	29,869	03/15/2024
653541-AW-2	NIAGARA N Y AREA DEV CORP REV		05/01/2021	Various		1,000,055	1,000,000.00	1,000,000	1,000,000						1,000,000		55	55	11,994	05/01/2021
65830R-CT-4	NORTH CAROLINA TPK AUTH TRIANGLE EXPWY S		08/16/2021	CITIGROUP GLOBAL MARKETS INC.		1,419,964	1,125,000.00	1,356,683	1,335,430		(13,037)		(13,037)		1,322,393		97,570	97,570	63,594	01/01/2049
65887P-RE-7	NORTH DAKOTA PUB FIN AUTH		09/17/2021	CITIGROUP GLOBAL MARKETS, INC		719,544	625,000.00	690,200	671,463		(7,066)		(7,066)		664,398		55,146	55,146	25,174	06/01/2035
673588-HC-6	OAKLAND UNIV MICH REV		10/22/2021	UMB BANK, INVESTMENT DIVISION		955,490	825,000.00	920,675	895,907		(10,367)		(10,367)		885,540		69,950	69,950	47,552	03/01/2035
67765Q-CX-2	OHIO ST WTR DEV AUTH REV		07/08/2021	J P MORGAN SECURITIES		950,786	775,000.00	896,365	864,206		(7,161)		(7,161)		857,045		93,740	93,740	23,465	12/01/2034
67766W-ZD-7	OHIO ST WTR DEV AUTH WTR POLLUTN CTL RE		03/31/2021	Wedbush Securities		1,074,528	850,000.00	1,056,380	1,043,982		(4,665)		(4,665)		1,039,317		35,211	35,211	14,639	12/01/2050
678535-3R-4	OKLAHOMA CITY OKLA ARPT TRUST		07/12/2021	MORGAN STANLEY & COMPANY		1,524,940	1,205,000.00	1,358,999	1,329,184		(7,722)		(7,722)		1,321,463		203,477	203,477	62,426	07/01/2028
686087-Q5-9	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		12/01/2021	Call @ 100.00		5,000	5,000.00	5,521			(19)		(19)		5,502		(502)	(502)		07/01/2052
708686-EH-9	PENNSYLVANIA ECONOMIC DEV FING AUTH		05/21/2021	RBC CAPITAL MARKETS		1,040,752	970,000.00	970,000	970,000						970,000		70,752	70,752	18,915	10/01/2036
70869P-JR-9	PENNSYLVANIA ECONOMIC DEV FING AUTH REV		08/16/2021	Various		4,162,662	3,600,000.00	4,200,408	3,910,855		(35,813)		(35,813)		3,875,042		287,620	287,620	88,250	12/31/2024
709224-WG-0	PENNSYLVANIA ST TPK COMMN TPK REV		05/21/2021	TRADEWEB DIRECT LLC		963,376	785,000.00	904,917	867,231		(4,487)		(4,487)		862,744		100,631	100,631	18,971	06/01/2030
709224-X6-1	PENNSYLVANIA ST TPK COMMN TPK REV		06/11/2021	MARKETAXESS CORPORATION		846,976	800,000.00	800,000	800,000						800,000		46,976	46,976	14,196	12/01/2034
71781L-AM-1	PHILADELPHIA PA AUTH FOR INDL DEV PENSIO		12/17/2021	MARKETAXESS CORPORATION		1,230,110	1,000,000.00	1,210,950	1,157,726		(18,407)		(18,407)		1,139,319		90,791	90,791	75,142	04/15/2028

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Ident- ification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
E14.10	PHILADELPHIA PA AUTH FOR INDL DEV UNIV R			BARCLAYS CAPITAL INC																
	71780T-AD-5		06/02/2021	FIXED INC		1,739,520	1,500,000.00	1,696,770	1,682,268		(7,772)		(7,772)		1,674,496		65,024	65,024	35,500	11/01/2045
	PITTSBURGH PA WTR & SWR AUTH WTR & SWR S			UBS FINANCIAL SERVICES																
	725304-VD-8		07/08/2021	INC.		1,043,325	750,000.00	949,538	930,029		(6,856)		(6,856)		923,173		120,152	120,152	32,083	09/01/2032
	PLACENTIA CALIF PUB FING AUTH LEASE REV			MARKETAXESS																
	72588R-AK-5		08/04/2021	CORPORATION		883,567	825,000.00	825,000	825,000						825,000		58,567	58,567	21,762	06/01/2029
	PLACENTIA CALIF PUB FING AUTH LEASE REV			MARKETAXESS																
	72588R-AL-3		08/04/2021	CORPORATION		539,465	500,000.00	500,000	500,000						500,000		39,465	39,465	13,519	06/01/2030
	PLACENTIA CALIF PUB FING AUTH LEASE REV			RAYMOND JAMES &																
	72588R-AN-9		06/10/2021	ASSOCIATES		216,456	200,000.00	200,000	200,000						200,000		16,456	16,456	5,395	06/01/2045
	73358W-S4-7		08/30/2021	J P MORGAN SECURITIES		2,179,048	1,750,000.00	2,075,378	1,990,814		(20,100)		(20,100)		1,970,714		208,333	208,333	84,097	09/15/2031
	734876-BB-0		10/22/2021	Piper Jaffray Co.		680,758	650,000.00	650,000	650,000						650,000		30,758	30,758	24,072	08/01/2029
	RHODE IS COMM CORP SPL FAC REV			BARCLAYS CAPITAL INC																
	76219D-AG-3		06/02/2021	FIXED INC		874,395	750,000.00	854,513	816,604		(5,863)		(5,863)		810,741		63,654	63,654	34,688	07/01/2025
	SALES TAX SECURITIZATION CORP ILL			NATL FINANCIAL SERVICES																
	79467B-AL-9		05/13/2021	CORP (NFS)		917,400	750,000.00	923,160	874,966		(6,012)		(6,012)		868,954		48,446	48,446	32,604	01/01/2030
	SALT LAKE CITY UTAH ARPT REV			BANKERS TRUST CO/FIRST																
	795576-HL-4		12/09/2021	MIAMI SECS		900,915	750,000.00	825,285	811,350		(6,761)		(6,761)		804,589		96,326	96,326	54,375	07/01/2048
	SAN DIEGO CNTY CALIF REGL TRANSN COMMN S			MORGAN STANLEY &																
	797400-KX-5		08/30/2021	COMPANY		4,328,507	3,655,000.00	4,112,167	4,003,609		(40,884)		(40,884)		3,962,725		365,782	365,782	167,521	04/01/2048
	802072-PH-5		12/14/2021	Call @ 100.00		200,000	200,000.00	210,888	203,205		(3,205)		(3,205)		200,000				10,361	06/01/2025
				BARCLAYS CAPITAL INC																
	80372P-AR-7		06/14/2021	FIXED INC		1,938,056	1,705,000.00	1,720,805	1,717,293		(865)		(865)		1,716,427		221,629	221,629	39,973	05/15/2051
	83756C-L9-4		12/13/2021	Call @ 100.00		15,000	15,000.00	16,561			(69)		(69)		16,492		(1,492)	(1,492)	109	11/01/2051
	88059F-BS-9		04/12/2021	Nomura		1,479,675	2,500,000.00	1,274,385	1,343,290		12,691		12,691		1,355,981		123,694	123,694		09/15/2039
				MORGAN STANLEY &																
	899647-RX-1		08/19/2021	COMPANY		224,796	200,000.00	211,460	207,949		(1,073)		(1,073)		206,876		17,920	17,920	5,822	06/01/2025
	TULSA OKLA ARPTS IMPT TR GEN REV			MORGAN STANLEY &																
	899647-RY-9		08/19/2021	COMPANY		252,679	220,000.00	232,067	228,923		(962)		(962)		227,961		24,718	24,718	6,404	06/01/2026
	TULSA OKLA ARPTS IMPT TR GEN REV			MORGAN STANLEY &																
	899647-RZ-6		08/19/2021	COMPANY		269,385	230,000.00	241,808	239,147		(813)		(813)		238,334		31,051	31,051	6,696	06/01/2027
	899647-SA-0		08/19/2021	FUNB-FUNDS II		308,617	245,000.00	276,679	270,415		(1,925)		(1,925)		268,491		40,126	40,126	8,915	06/01/2028
				MORGAN STANLEY &																
	899647-SB-8		08/19/2021	COMPANY		319,176	255,000.00	285,756	279,699		(1,863)		(1,863)		277,836		41,340	41,340	9,279	06/01/2029
	91412G-2K-0		08/30/2021	Wedbush Securities		4,533,249	3,710,000.00	4,203,271	4,097,253		(36,710)		(36,710)		4,060,543		472,706	472,706	147,369	05/15/2042
	917572-WQ-8		08/30/2021	Wedbush Securities		1,079,179	925,000.00	993,182	975,610		(4,970)		(4,970)		970,640		108,539	108,539	18,500	03/01/2031
				RAYMOND JAMES &																
	920284-GE-0		08/30/2021	ASSOCIATES		3,560,400	3,000,000.00	3,472,350	3,311,059		(38,554)		(38,554)		3,272,505		287,895	287,895	169,167	07/15/2029
	VIRGINIA COLLEGE BUILDING AUTHORITY			MORGAN STANLEY &																
	92778V-GS-1		05/24/2021	COMPANY		1,796,340	1,625,000.00	1,695,119	1,690,165		(2,878)		(2,878)		1,687,287		109,053	109,053	39,948	02/01/2039
	VIRGINIA ST PUB BLDG AUTH PUB FACS REV			MORGAN STANLEY &																
	928172-U9-4		07/08/2021	COMPANY		605,460	500,000.00	597,505	558,947		(5,066)		(5,066)		553,881		51,579	51,579	23,472	08/01/2032
	92817S-YM-4		07/08/2021	J P MORGAN SECURITIES		25,971	25,000.00	26,999	25,350		(112)		(112)		25,238		732	732	939	08/01/2027

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 Ident- ification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
93978H-GC-3	WASHINGTON ST HEALTH CARE FACS AUTH REV			CITIGROUP GLOBAL																
93978H-QU-2	WASHINGTON ST HEALTH CARE FACS AUTH REV		07/09/2021	MARKETS INC.		2,569,879	2,450,000.00	2,492,067	2,470,465		(5,951)		(5,951)		2,464,515		105,364	105,364	81,565	10/01/2040
944514-UG-1	WAYNE CNTY MICH ARPT AUTH REV		04/01/2021	BARCLAYS CAPITAL INC		554,960	505,000.00	548,319	544,528		(1,985)		(1,985)		542,543		12,416	12,416	10,381	10/01/2045
			08/30/2021	Various		3,536,604	2,975,000.00	3,272,649	3,133,748		(17,669)		(17,669)		3,116,080		420,524	420,524	102,281	12/01/2033
3199999	Subtotal - Bonds - U. S. Special Rev. and Special Assessment and all Non-Guar. Obligations				X X X	471,434,282	451,611,481.52	467,942,900	442,232,408		(3,667,333)		(3,667,333)		460,654,797		10,779,475	10,779,475	7,672,582	X X X
E14.11	ACTIVISION BLIZZARD INC			WELLS FARGO SECURITIES																
	00507V-AK-5		01/28/2021	LLC		902,192	800,000.00	807,144	804,319		(61)		(61)		804,257		97,935	97,935	10,276	09/15/2026
	008252-AM-0		05/19/2021	TDBank		1,093,270	1,000,000.00	1,070,970	1,026,910		(3,166)		(3,166)		1,023,744		69,526	69,526	32,583	02/15/2024
	012653-AC-5		03/16/2021	Call @ 100.00		500,000	500,000.00	500,000	500,000						500,000				2,108	11/15/2022
	01609W-AU-6	C	01/14/2021	Various		2,207,274	2,000,000.00	2,151,620	2,144,948		(268)		(268)		2,144,680		62,595	62,595	8,828	12/06/2037
	01959E-AC-2			ALLIED WORLD ASSURANCE COMPANY																
	01959E-AC-2	C	05/18/2021	HOLDINGS		1,087,490	1,000,000.00	980,920	989,675		736		736		990,411		97,079	97,079	24,288	10/29/2025
	67054K-AA-7	C	10/07/2021	ALTICE FRANCE SA		414,752	400,000.00	426,750	417,586		(3,871)		(3,871)		413,714		(6,338)	(6,338)	37,204	05/01/2026
	024747-AF-4			AMERICAN BUILDERS & CONTRACTORS SUPPLY																
	024747-AF-4		11/16/2021	C		280,849	275,000.00	275,000	275,000						275,000		5,849	5,849	14,697	01/15/2028
	025676-AM-9			AMERICAN EQUITY INVESTMENT LIFE HOLDING																
	025676-AM-9		05/18/2021	JANE STREET EXECUTION		905,576	800,000.00	824,116	816,892		(916)		(916)		815,977		89,599	89,599	17,222	06/15/2027
	025816-BV-0		04/16/2021	SERVICES LLC		500,000	500,000.00	500,000	500,000						500,000				1,532	05/17/2021
	034863-AV-2			AMERICAN EXPRESS CO																
	034863-AV-2	C	05/25/2021	Call @ 100.00		809,284	700,000.00	699,363	699,509		48		48		699,509		109,775	109,775	25,292	04/01/2025
	03765H-AA-9			ANGLO AMERICAN CAPITAL PLC																
	03765H-AA-9		05/19/2021	Adjustment		547,985	500,000.00	500,580	500,258		(27)		(27)		500,231		47,754	47,754	9,500	05/30/2024
	03765H-AB-7			APOLLO MANAGEMENT HOLDINGS LP																
	03765H-AB-7		04/12/2021	JANE STREET EXECUTION		1,699,695	1,500,000.00	1,517,258	1,511,034		(551)		(551)		1,510,482		189,213	189,213	25,117	05/27/2026
	04621X-AL-2		01/29/2021	SERVICES LLC		274,000	274,000.00	274,361	274,000						274,000				388	03/26/2021
	046353-AN-8		05/17/2021	Call @ 100.00		2,248,366	2,060,000.00	2,287,280	2,281,044		(13,017)		(13,017)		2,268,027		(19,661)	(19,661)	28,075	06/12/2027
	05351W-AC-7	C	05/18/2021	Bank of Tokyo Mitsubishi		1,076,430	1,000,000.00	998,710	998,904		91		91		998,996		77,434	77,434	19,111	04/15/2025
	056752-AL-2			MILLENIUM ADVISORS LLC																
	056752-AL-2	C	01/08/2021	MORGAN STANLEY & CO INC,		566,260	500,000.00	497,160	497,829		8		8		497,837		68,423	68,423	6,259	03/29/2028
	06051G-EE-5		01/05/2021	NY		1,250,000	1,250,000.00	1,318,618	1,250,194		(194)		(194)		1,250,000				36,719	01/05/2021
	06051G-FF-1		03/09/2021	Maturity @ 100.00		1,327,896	1,216,000.00	1,237,827	1,224,205		(451)		(451)		1,223,754		104,142	104,142	21,618	04/01/2024
	501797-AU-8		08/30/2021	CREDIT SUISSE SECURITIES		368,750	295,000.00	374,880		(6,903)		(6,903)	(6,903)		367,977		773	773	33,341	07/01/2025
	05552J-AA-7			JANE STREET EXECUTION																
	05490L-AA-7		05/18/2021	SERVICES LLC		2,107,220	2,000,000.00	1,999,060	1,999,312		75		75		1,999,387		107,833	107,833	36,528	08/27/2024
	09659W-2J-2		05/19/2021	MARKETAXESS		377,969	350,000.00	337,306	341,544		689		689		342,233		35,736	35,736	7,369	05/01/2025
	09857L-AQ-1	C	04/22/2021	MARKETAXESS		2,106,540	2,000,000.00	2,000,000	2,000,000						2,000,000		106,540	106,540	24,588	11/19/2025
	05565Q-DA-3		04/02/2021	Call @ 100.00		3,936,214	3,400,000.00	3,759,706	3,735,899		(13,344)		(13,344)		3,722,555		(322,555)	(322,555)	608,464	04/13/2027
	05583J-AH-5	C	05/25/2021	Citigroup (SSB)		1,102,050	1,000,000.00	1,031,930	1,016,189		(1,452)		(1,452)		1,014,737		87,313	87,313	24,347	03/17/2025
	11271L-AD-4			JANE STREET EXECUTION																
	11271L-AD-4	C	04/22/2021	SERVICES LLC		2,002,082	1,995,000.00	1,995,000	1,995,000						1,995,000		7,082	7,082	18,310	10/06/2026
		C	11/17/2021	Various		3,257,152	2,800,000.00	2,794,988	2,796,072		270		270		2,796,341		460,811	460,811	127,447	03/29/2029

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Ident- ification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
13607G-LZ-5	CANADIAN IMPERIAL BANK OF COMMERCE	C	05/19/2021	MORGAN SECURITIES-FIXED INC		1,046,620	1,000,000.00	999,910	999,936		8		8		999,944		46,676	46,676	18,313	01/28/2025
136375-CK-6	CANADIAN NATIONAL RAILWAY CO	C	04/23/2021	JANE STREET EXECUTION SERVICES LLC		3,080,370	3,000,000.00	3,546,180	3,540,273		(5,129)		(5,129)		3,535,144		(454,774)	(454,774)	70,667	08/02/2046
136375-CP-5	CANADIAN NATIONAL RAILWAY CO	C	04/23/2021	JANE STREET EXECUTION SERVICES LLC		1,100,200	1,000,000.00	1,252,500	1,250,010		(2,161)		(2,161)		1,247,850		(147,650)	(147,650)	26,767	02/03/2048
141781-BB-9	CARGILL INC		12/01/2021	TDBank		1,000,260	1,000,000.00	1,021,230	1,002,980		(2,980)		(2,980)		1,000,000		260	260	41,433	03/01/2022
125094-AQ-5	CDP FINANCIAL INC	C	05/19/2021	BNP Paribas		1,352,263	1,250,000.00	1,248,332	1,250,422		(41)		(41)		1,250,381		101,881	101,881	32,484	07/24/2024
15135B-AV-3	CENTENE CORP		01/22/2021	BARCLAYS CAPITAL INC		52,079	50,000.00	50,000	50,000						50,000		2,079	2,079	755	02/15/2030
12527G-AC-7	CF INDUSTRIES INC		09/30/2021	Call @ 100.00		279,781	266,000.00	278,635			(2,075)		(2,075)		276,560		(10,560)	(10,560)	5,428	06/01/2023
200340-AT-4	COMERICA INC		05/17/2021	JANE STREET EXECUTION SERVICES LLC		2,258,420	2,000,000.00	2,306,560	2,299,249		(13,463)		(13,463)		2,285,785		(27,365)	(27,365)	64,000	02/01/2029
2027A0-HR-3	COMMONWEALTH BANK OF AUSTRALIA	C	03/03/2021	Not Available		229,848	200,000.00	199,586	199,788		7		7		199,795		30,053	30,053	2,300	12/09/2025
210383-AG-0	CONSTELLIUM SE	C	10/28/2021	Call @ 101.47		152,204	150,000.00	154,743			(2,541)		(2,541)		152,202		1	1	4,406	02/15/2026
21685W-DD-6	COOPERATIEVE RABOBANK UA	C	12/01/2021	TDBank		1,609,728	1,600,000.00	1,692,160	1,614,890		(12,407)		(12,407)		1,602,482		7,246	7,246	81,806	02/08/2022
22535W-AC-1	CREDIT AGRICOLE SA (LONDON BRANCH)	C	12/01/2021	TDBank		1,001,348	1,000,000.00	1,023,630	1,005,756		(5,172)		(5,172)		1,000,585		763	763	18,607	01/10/2022
12665U-AA-2	CVS HEALTH CORP - ABS		12/10/2021	Paydown		36,764	36,763.80	38,654	38,329		(1,566)		(1,566)		36,764				943	01/10/2036
U15149-AC-8	CVSPAS 10B CTF - CMBS		12/10/2021	Paydown		45,196	45,195.68	51,753	49,926		(4,731)		(4,731)		45,196				1,426	01/10/2033
25277L-AA-4	DIAMOND SPORTS GROUP LLC		11/18/2021	Various		303,948	500,000.00	500,000	406,250	93,750			93,750		500,000		(196,053)	(196,053)	26,446	08/15/2026
278642-AW-3	EBAY INC		04/22/2021	FREIMARK BLAIR & COMPANY, INC/		2,042,960	2,000,000.00	1,996,860	1,997,089		92		92		1,997,182		45,778	45,778	33,750	03/11/2030
279158-AC-3	ECOPETROL SA	C	05/27/2021	Jefferies & Co., Inc.		2,889,803	2,675,000.00	2,947,850			(9,801)		(9,801)		2,938,049		(48,246)	(48,246)	31,868	09/18/2023
29103D-AJ-5	EMERA US FINANCE LP		05/18/2021	DBC-FI		2,232,547	2,045,000.00	2,290,011	2,287,893		(17,322)		(17,322)		2,270,571		(38,024)	(38,024)	31,257	06/15/2026
29245V-AA-3	EMPRESA NACIONAL DE TELECOMUNICACIONES S	C	09/15/2021	TENDER		2,241,107	2,090,000.00	2,259,917	2,249,476		(40,154)		(40,154)		2,209,322		31,785	31,785	89,152	10/30/2024
29359U-AA-7	ENSTAR GROUP LTD	C	04/28/2021	SUMRIDGE PARTNERS LLC		410,744	400,000.00	400,469	400,120		(34)		(34)		400,085		10,659	10,659	11,500	03/10/2022
29449W-AB-3	EQUITABLE FINANCIAL LIFE GLOBAL FUNDING		04/28/2021	Citi Bank		3,152,435	3,250,000.00	3,242,460	3,242,818		340		340		3,243,158		(90,723)	(90,723)	30,583	08/27/2027
054561-AC-9	EQUITABLE HOLDINGS INC		02/08/2021	Call @ 100.00		113,985	106,000.00	105,843	105,928		4		4		105,933		67	67		04/20/2023
26907Y-AB-0	ESH HOSPITALITY INC		06/16/2021	Call @ 100.00		214,979	200,000.00	200,000	200,000						200,000				21,531	10/01/2027
30575F-AA-6	FAIRSTONE FINANCIAL INC	C	07/15/2021	Call @ 100.00		415,752	400,000.00	433,000	421,614		(5,862)		(5,862)		415,752		(15,752)	(15,752)	47,252	07/15/2024
309588-AC-5	FARMERS EXCHANGE CAPITAL		04/22/2021	BAIRD		307,415	250,000.00	301,100	285,265		(1,241)		(1,241)		284,025		23,390	23,390	8,568	07/15/2028
313747-BB-2	FEDERAL REALTY INVESTMENT TRUST		05/17/2021	BZW SECS		2,026,366	2,030,000.00	2,016,582	2,017,103		921		921		2,018,023		8,343	8,343	15,225	02/15/2026
31428X-BY-1	FEDEX CORP		04/30/2021	Call @ 100.00		4,457,149	4,000,000.00	3,988,960	3,990,771		641		641		3,991,412		8,588	8,588	526,816	05/15/2025
31677Q-BP-3	FIFTH THIRD BANK NA (OHIO)		06/28/2021	Call @ 100.00		500,000	500,000.00	500,000	500,000						500,000				2,194	07/26/2021
35137L-AH-8	FOX CORP		05/17/2021	TRADEWEB		2,206,009	1,905,000.00	2,298,840	2,289,334		(17,409)		(17,409)		2,271,925		(65,916)	(65,916)	73,260	01/25/2029
36164Q-NA-2	GE CAPITAL INTERNATIONAL FUNDING COMPANY	D	11/18/2021	Adjustment		2,414,213	1,931,000.00	2,019,226	2,015,498		(3,889)		(3,889)		2,011,609		402,605	402,605	89,103	11/15/2035
377372-AE-7	GLAXOSMITHKLINE CAPITAL INC		04/27/2021	MORGAN SECURITIES-FIXED INC		4,374,180	3,000,000.00	4,865,430	4,829,736		(28,429)		(28,429)		4,801,306		(427,126)	(427,126)	87,125	05/15/2038
361841-AL-3	GLP CAPITAL LP		05/18/2021	TRADEWEB		818,197	710,000.00	801,661	799,602		(3,873)		(3,873)		795,730		22,467	22,467	31,881	01/15/2029
39530L-AD-2	GREENKO DUTCH BV	C	09/29/2021	Paydown		12,525	12,525.00	12,826			(301)		(301)		12,525				241	03/29/2026

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Ident- ification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
E14,13	HANOVER INSURANCE GROUP INC			JANE STREET EXECUTION																
	410867-AF-2		05/18/2021	SERVICES LLC		1,361,484	1,200,000.00	1,197,204	1,198,448		100		100		1,198,548		162,936	162,936	32,250	04/15/2026
	42218S-AH-1		04/14/2021	GOLDMAN		3,928,384	4,020,000.00	4,017,010	4,017,159		14		14		4,017,173		(88,789)	(88,789)	48,240	06/01/2050
	40414L-AM-1		05/19/2021	Not Available		1,528,116	1,408,000.00	1,410,732	1,409,613		(146)		(146)		1,409,467		118,650	118,650	38,298	02/01/2025
	440327-AK-0		05/20/2021	GOLDMAN		874,952	800,000.00	797,880	798,902		79		79		798,981		75,971	75,971	17,300	12/01/2025
	443201-AA-6		08/26/2021	Adjustment		866,250	770,000.00	896,280			(11,707)		(11,707)		884,573		(18,323)	(18,323)	82,762	05/01/2025
	404280-BA-6	C	11/15/2021	HSBC SECURITIES		1,356,433	1,300,000.00	1,299,519	1,299,837		58		58		1,299,895		56,538	56,538	45,760	05/25/2023
	404280-CF-4	C	04/22/2021	UBS		3,306,772	2,800,000.00	3,440,640	3,416,006		(18,934)		(18,934)		3,397,072		(90,300)	(90,300)	79,310	03/31/2030
	45258L-AA-5		11/16/2021	GOLDMAN		205,754	200,000.00	200,000							200,000		5,754	5,754	5,383	05/15/2029
	45665Q-AF-0		05/19/2021	USBANC		842,608	800,000.00	859,488	821,538		(4,723)		(4,723)		816,816		25,792	25,792	26,889	09/19/2022
	46115H-AD-9	C	02/24/2021	Maturity @ 100.00		1,000,000	1,000,000.00	1,184,108	1,004,499		(4,499)		(4,499)		1,000,000				32,500	02/24/2021
				MORGAN SECURITIES-FIXED																
	46132F-AA-8	C	04/22/2021	INC		625,596	600,000.00	607,806	602,286		(371)		(371)		601,915		23,681	23,681	7,604	11/30/2022
	47102X-AJ-4		05/18/2021	Jefferies & Co., Inc.		1,135,650	1,000,000.00	1,081,740	1,065,815		(5,444)		(5,444)		1,060,371		75,279	75,279	39,135	08/01/2025
	46647P-AT-3		06/18/2021	Call @ 100.00		1,400,000	1,400,000.00	1,400,000	1,400,000						1,400,000				5,825	06/18/2022
	49327M-2R-4		11/22/2021	Maturity @ 100.00		2,000,000	2,000,000.00	2,027,600	2,006,380		(6,380)		(6,380)		2,000,000				19,797	11/22/2021
	513774-AA-7	C	05/13/2021	Call @ 100.00		1,069,830	1,000,000.00	1,068,340	1,016,946		(3,398)		(3,398)		1,013,547		(13,547)	(13,547)	104,980	10/01/2022
	539439-AS-8	C	04/22/2021	Citi Bank		269,640	250,000.00	249,933	249,968		6		6		249,974		19,666	19,666	7,031	08/16/2023
				BNP PARIBAS NY																
	53944Y-AB-9	C	11/01/2021	BRANCH/PARIS BONDS		1,662,495	1,500,000.00	1,566,735	1,545,137		(6,613)		(6,613)		1,538,523		123,972	123,972	77,306	03/24/2026
	53944Y-AH-6	C	04/22/2021	CREDIT AGRICOLE CIB		1,901,148	1,750,000.00	1,747,410	1,748,297		165		165		1,748,462		152,686	152,686	42,467	03/12/2024
				JANE STREET EXECUTION																
	53944Y-AK-9	C	04/22/2021	SERVICES LLC		2,041,300	2,000,000.00	2,020,540	2,011,161		(2,888)		(2,888)		2,008,273		33,027	33,027	34,772	03/17/2023
	540424-AT-5		04/27/2021	Citi Bank		4,110,568	3,850,000.00	3,919,097	3,915,494		(2,080)		(2,080)		3,913,413		197,155	197,155	56,124	05/15/2030
	548661-DX-2		05/19/2021	GOLDMAN		553,041	575,000.00	574,592	574,602		20		20		574,622		(21,581)	(21,581)	4,340	04/15/2028
	50247W-AB-3	C	11/26/2021	Adjustment		1,612,977	1,485,000.00	1,658,686	1,657,372		(25,863)		(25,863)		1,631,509		(18,531)	(18,531)	65,113	03/02/2027
				JANE STREET EXECUTION																
	50249A-AF-0		05/19/2021	SERVICES LLC		635,457	635,000.00	632,987	633,078		151		151		633,229		2,228	2,228	4,917	10/01/2025
	56501R-AK-2	C	04/22/2021	MARKETAXESS		2,356,605	2,250,000.00	2,250,000	2,250,000						2,250,000		106,605	106,605	24,374	05/19/2027
	58547D-AD-1	C	11/17/2021	CITIBANK, NA		247,125	250,000.00	250,000	250,000						250,000		(2,875)	(2,875)	12,878	12/04/2029
	552953-CC-3		03/10/2021	Citigroup (SSB)		213,240	200,000.00	214,000	205,114		(426)		(426)		204,688		8,552	8,552	5,900	03/15/2023
	594918-BZ-6		04/27/2021	Bank of America Merrill Lynch		3,480,308	2,893,000.00	3,584,398	3,555,496		(11,470)		(11,470)		3,544,026		(63,718)	(63,718)	86,653	02/06/2037
	606822-BU-7	C	04/28/2021	GOLDMAN		681,261	700,000.00	700,000	700,000						700,000		(18,739)	(18,739)		07/17/2030
	60687Y-AB-5	C	04/12/2021	Maturity @ 100.00		500,000	500,000.00	500,000	500,000						500,000				6,580	04/12/2021
	60687Y-AS-8	C	04/28/2021	SMBC SECURITIES INC		2,039,916	1,900,000.00	1,998,382	1,971,830		(8,461)		(8,461)		1,963,369		76,547	76,547	47,402	09/11/2024
	60687Y-AY-5	C	04/28/2021	SMBC SECURITIES INC		1,006,760	1,000,000.00	1,000,000	1,000,000						1,000,000		6,760	6,760	5,792	07/16/2023
				BANC OF AMERICA/FIXED																
	61746B-DQ-6		07/15/2021	INCOME		2,717,600	2,500,000.00	2,665,175	2,575,367		(11,880)		(11,880)		2,563,487		154,113	154,113	69,965	04/29/2024
	55336V-BH-2		09/03/2021	Call @ 100.00		1,330,000	1,330,000.00	1,330,000	1,330,000						1,330,000				12,679	09/09/2022
	908906-AC-4		05/19/2021	USBANC		1,604,312	1,550,000.00	1,580,279	1,556,318		(1,636)		(1,636)		1,554,682		49,630	49,630	23,056	06/18/2022
	63859U-BF-9	C	04/28/2021	Citi Bank		494,765	500,000.00	499,295	499,343		45		45		499,388		(4,623)	(4,623)	3,361	08/28/2025

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 Ident- ification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
E14,14	NATIONWIDE BUILDING SOCIETY			FREIMARK BLAIR & COMPANY, INC/		1,132,047	1,050,000.00	1,050,000	1,050,000						1,050,000		82,047	82,047	34,231	08/01/2024
	780097-BD-2	C	06/10/2021	NATWEST MARKETS PLC		1,071,220	1,000,000.00	1,006,018	1,004,271		(688)		(688)		1,003,583		67,637	67,637	29,278	09/12/2023
	780097-BE-0	C	04/28/2021	Citi Bank		2,061,140	2,000,000.00	2,021,320	2,006,782		(1,599)		(1,599)		2,005,183		55,957	55,957	32,065	05/15/2023
	64110L-AN-6		02/19/2021	Various		916,000	800,000.00	887,540	886,533		(2,014)		(2,014)		884,520		31,480	31,480	9,528	11/15/2026
	65548P-AF-3	C	05/06/2021	Call @ 100.00		773,701	710,000.00	766,736	762,497		(7,088)		(7,088)		755,410		(45,410)	(45,410)	96,702	07/15/2027
	62947Q-AY-4	C	04/28/2021	FREIMARK BLAIR & COMPANY, INC/		2,222,552	1,835,000.00	2,293,823	2,282,559		(17,667)		(17,667)		2,264,892		(42,340)	(42,340)	42,151	12/01/2028
	62954H-AC-2	C	05/24/2021	Various		3,011,012	2,800,000.00	2,988,608	2,976,219		(10,747)		(10,747)		2,965,472		45,540	45,540	50,225	05/01/2027
	67091G-AE-3	C	12/21/2021	Call @ 100.00		206,000	200,000.00	203,000	202,886		(340)		(340)		202,546		(2,546)	(2,546)	6,543	10/15/2025
	681936-BJ-8		03/18/2021	OMEGA HEALTHCARE INVESTORS INC		428,796	397,000.00	395,964	396,586		32		32		396,618		32,178	32,178	10,952	08/01/2023
	68389X-BF-1		04/27/2021	ORACLE CORP		2,133,200	2,000,000.00	2,443,080	2,432,802		(4,142)		(4,142)		2,428,660		(295,460)	(295,460)	37,583	05/15/2045
	68622T-AA-9		04/14/2021	ORGANON FINANCE 1 LLC		202,236	200,000.00	200,000							200,000		2,236	2,236		04/30/2028
	04363U-AD-8	C	04/28/2021	JANE STREET EXECUTION SERVICES LLC		702,722	650,000.00	716,963	677,618		(3,826)		(3,826)		673,791		28,930	28,930	21,992	04/07/2023
	71429M-AC-9	C	07/14/2021	PACIFIC NATIONAL FINANCE PTY LTD		1,454,924	1,400,000.00	1,456,938	1,454,543		(2,834)		(2,834)		1,451,709		3,215	3,215	25,848	06/15/2030
	71531Q-AA-9	C	04/28/2021	PERRIGO FINANCE UNLIMITED CO		1,359,228	1,300,000.00	1,375,400	1,345,987		(10,213)		(10,213)		1,335,774		23,454	23,454	56,604	07/15/2022
	71953L-AA-9		06/16/2021	PERSHING SQUARE HOLDINGS LTD		43,260	42,000.00	44,743		(139)			(139)		44,603		(2,603)	(2,603)	1,414	06/15/2025
	74432Q-CH-6		05/18/2021	PICASSO FINANCE SUB INC		1,016,390	1,000,000.00	995,720	996,277		264		264		996,541		19,849	19,849	10,417	03/10/2026
	74435K-AA-3	C	04/27/2021	PRUDENTIAL FINANCIAL INC		3,840,084	3,600,000.00	3,985,632	3,970,270		(11,837)		(11,837)		3,958,433		(118,349)	(118,349)	60,938	04/14/2030
	745867-AX-9		02/08/2021	PRUDENTIAL PLC		443,345	371,000.00	435,925	434,878		(1,209)		(1,209)		433,669		9,676	9,676	10,666	01/15/2027
	31740L-AA-1		01/28/2021	PULTEGROUP INC		428,235	400,000.00	400,000	400,000						400,000				33,374	05/15/2026
	75951A-AJ-7		04/22/2021	REFINITIV US HOLDINGS INC		1,720,592	1,600,000.00	1,599,136	1,599,513		55		55		1,599,568		121,024	121,024	37,131	09/19/2023
	75951A-AL-2		05/19/2021	RELIANCE STANDARD LIFE GLOBAL FUNDING II		104,699	100,000.00	103,652	103,327		(325)		(325)		103,002		1,697	1,697	1,396	10/30/2024
	75951A-AM-0		04/22/2021	RELIANCE STANDARD LIFE GLOBAL FUNDING II		513,320	500,000.00	499,580	499,714		44		44		499,759		13,561	13,561	8,212	01/21/2023
	78081B-AJ-2		11/15/2021	ROYALTY PHARMA PLC		2,189,656	2,240,000.00	2,283,792	2,283,511		(5,576)		(5,576)		2,277,935		(88,279)	(88,279)	47,258	09/02/2027
	80281L-AG-0	C	04/28/2021	SANTANDER UK GROUP HOLDINGS PLC		1,205,468	1,100,000.00	1,123,870	1,120,396		(871)		(871)		1,119,525		85,943	85,943	20,676	11/03/2028
	810186-AS-5		01/13/2021	SCOTTS MIRACLE-GRO CO		268,645	250,000.00	250,000	250,000						250,000		18,645	18,645	2,813	10/15/2029
	822582-BQ-4	C	04/27/2021	SHELL INTERNATIONAL FINANCE BV		1,827,360	1,630,000.00	1,996,098	1,992,474		(3,230)		(3,230)		1,989,244		(161,883)	(161,883)	30,608	05/10/2046
	822582-CE-0	C	04/27/2021	SHELL INTERNATIONAL FINANCE BV		2,350,608	2,400,000.00	2,376,888	2,377,488		156		156		2,377,644		(27,036)	(27,036)	35,833	11/07/2049
	832248-AZ-1		01/07/2021	SMITHFIELD FOODS INC		278,093	250,000.00	237,805	240,152		38		38		240,190		37,902	37,902	4,722	02/01/2027
	832248-BB-3		01/07/2021	SMITHFIELD FOODS INC		296,963	250,000.00	248,730	248,912		3		3		248,915		48,047	48,047	3,611	04/01/2029
	844895-AV-4		12/01/2021	SOUTHWEST GAS CORP		2,005,440	2,000,000.00	2,112,440	2,016,924		(15,571)		(15,571)		2,001,353		4,087	4,087	90,847	04/01/2022
	858155-AE-4		04/09/2021	STEELCASE INC		1,230,653	1,050,000.00	1,043,263	1,044,390		171		171		1,044,561		186,092	186,092	39,612	01/18/2029
	86389Q-AB-8	C	02/12/2021	STUDIO CITY FINANCE LTD		414,500	400,000.00	422,216	415,220		(779)		(779)		414,441		59	59	14,742	02/11/2024
	86562M-AD-2	C	03/09/2021	SUMITOMO MITSUI FINANCIAL GROUP INC		1,200,000	1,200,000.00	1,200,000	1,200,000						1,200,000				5,736	03/09/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Ident- ification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
E14,16	01881U-AE-5	D	12/31/2021	Redemption @ 100.00		2,577	2,577.32	2,564							2,565		12	12	12	05/09/2025
	01881U-AF-2		11/16/2021	Various		488,834	492,500.00	487,575	483,699	5,211	768		5,979		489,678		(843)	(843)	15,107	05/09/2025
	01881U-AJ-4		12/31/2021	Redemption @ 100.00		913	912.50	911							911		1	1	1	11/05/2027
	01957T-AH-0		12/31/2021	Redemption @ 100.00		1,125	1,125.00	1,122							1,122		3	3	29	04/07/2028
	BL3565-31-6		12/31/2021	Various		100,503	100,626.56	100,123			52		52		100,175		327	327	1,583	03/18/2028
	BL2389-22-1		11/17/2021	Various		485,077	494,871.80	483,737	483,470	2,251	1,862		4,113		487,583		(2,506)	(2,506)	11,768	07/15/2025
	02474R-AH-6		12/31/2021	Redemption @ 100.00		3,426	3,426.39	3,396			2		2		3,398		29	29	28	01/15/2027
	BL2349-08-4		02/19/2021	Redemption @ 100.00		299,186	299,185.87	297,690	298,138		46		46		298,184		1,002	1,002	1,671	01/25/2024
	00186X-AB-9		06/23/2021	Redemption @ 100.00		19,000	19,000.00	18,905	18,921		6		6		18,927		73	73	201	10/01/2026
	BL3606-17-7		10/29/2021	Redemption @ 100.00		688	687.50	684							684		3	3	8	05/08/2028
	03852J-AS-0		09/30/2021	Redemption @ 100.00		99,745	99,745.32	99,247			31		31		99,278		467	467	1,102	04/01/2028
	BL3560-31-7		12/31/2021	Various		75,491	75,629.72	75,535			5		5		75,541		(50)	(50)		12/06/2027
	04009D-AB-0		12/31/2021	Redemption @ 100.00		1,023	1,023.02	1,013			1		1		1,014		9	9	18	10/01/2025
	99Z0JP-TS-7		12/31/2021	Redemption @ 100.00		425	425.00	425							425				7	03/06/2025
	04649V-AW-0		12/31/2021	Redemption @ 100.00		4,759	4,759.09	4,747			1		1		4,748		11	11	88	11/03/2024
	04649V-AY-6		12/31/2021	Bank of America Securities		2,394	2,412.06	2,394							2,394					07/31/2027
	BL2272-69-0		03/18/2021	ATOTECH TL B1		492,856	492,856.45	487,928	489,102		254		254		489,356		3,500	3,500	4,217	01/31/2024
	BL3657-98-0		12/31/2021	Redemption @ 100.00		1,250	1,250.00	1,248							1,248		2	2	5	11/08/2027
	05350N-AL-8		12/31/2021	Redemption @ 100.00		3,402	3,401.88	3,402							3,402				26	11/08/2027
	BL2670-16-6		12/31/2021	Redemption @ 100.00		7,550	7,550.36	7,541	7,484	62	1		63		7,547		4	4	93	06/01/2024
	29102T-AE-2		12/31/2021	Redemption @ 100.00		575	575.00	572							572		3	3	7	07/24/2026
	BL3159-33-4		02/01/2021	Adjustment					(119)						(119)		119	119		10/10/2026
	BL3289-71-9		12/31/2021	Redemption @ 100.00		2,261	2,261.30	2,250			1		1		2,251		10	10	36	03/01/2025
	BL3289-71-9	D	11/16/2021	Various		24,953	24,937.50	24,875	24,563	318	13		331		24,894		59	59	2,025	03/01/2025
	07368R-AF-8		12/31/2021	Redemption @ 100.00		2,249	2,249.32	2,238			1		1		2,239		11	11	25	04/23/2028
	BL3197-18-5		12/31/2021	Redemption @ 100.00		750	750.00	748	748						749		1	1	12	10/30/2026
	BL3583-47-5		12/31/2021	Redemption @ 100.00		2,963	2,962.50	2,933			1		1		2,934		28	28	19	03/31/2028
	08511L-AU-2		12/31/2021	Redemption @ 100.00		3,369	3,369.38	3,353			1		1		3,354		16	16	54	03/11/2028
	08579J-BG-6		06/14/2021	Redemption @ 100.00		21,279	21,279.22	21,279							21,279				91	07/01/2026
	08579J-BD-3		01/15/2021	Redemption @ 100.00		435,462	435,462.28	435,462	435,462						435,462				935	10/01/2022
	BL3654-37-5	D	12/31/2021	Redemption @ 100.00		625	625.00	625							625				2	07/08/2028
	BL3604-49-5		12/31/2021	Redemption @ 100.00		975	975.00	970							970		5	5		04/27/2028
	BL3580-31-5		12/31/2021	Redemption @ 100.00		2,975	2,974.74	2,960			1		1		2,961		14	14	32	03/26/2028
	44908X-AT-5		12/31/2021	Redemption @ 100.00		962	961.53	959							959		2	2	14	07/01/2024
	BL3646-39-7		12/28/2021	Redemption @ 100.00		12,728	12,728.46	12,665			4		4		12,669		60	60	162	07/01/2028
	82666K-AB-4		12/31/2021	Redemption @ 100.00		2,250	2,250.00	2,233			1		1		2,235		15	15	44	03/25/2028
	50179J-AF-5		09/30/2021	Redemption @ 100.00		459	459.48	455							455		4	4	4	12/17/2027
	99Z0K4-DQ-3		12/31/2021	Redemption @ 100.00		3,750	3,750.00	3,731			1		1		3,732		18	18	28	07/29/2028
	09238F-AK-7		12/31/2021	Redemption @ 100.00		4,504	4,504.02	4,459			4		4		4,463		41	41	64	06/15/2025
	BL2380-34-5		10/07/2021	Redemption @ 100.00		10,700	10,700.20	10,640	10,594	70	5		75		10,670		31	31	100	09/15/2023
	10330J-AU-2		10/07/2021	Redemption @ 100.00		1,889	1,889.43	1,885							1,885		5	5	7	09/15/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Ident- ification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
E14,17	10524M-AN-7	A	12/31/2021	Redemption @ 100.00		2,338	2,337.66	2,303			4		4		2,307		31	31	24	06/21/2024
	BL2687-21-0		12/31/2021	Various		9,072	9,132.06	9,064							9,064		8	8	3	08/27/2025
	11565H-AB-2		12/31/2021	Redemption @ 100.00		14,163	14,163.19	14,057			2		2		14,059		104	104	46	04/22/2028
	12685L-AG-5		12/31/2021	CABLE ONE INC		689	689.22	688							688		2	2		05/03/2028
	12685L-AG-5		12/31/2021	Cable One, Inc. Incremental Term B-4 Loa		3,600	3,600.00	3,582			1		1		3,583		17	17	36	05/03/2028
	12769L-AB-5		12/31/2021	Caesars Term B Loan		5,820	5,819.97	5,776			6		6		5,782		38	38	83	12/23/2024
	13134M-BS-1		12/31/2021	Redemption @ 100.00		2,500	2,500.00	2,488	2,464						2,491		9	9	33	08/12/2026
	BL3200-37-7		05/26/2021	CAMELOT FINANCE SA TL B 1L		493,766	495,000.00	493,763	492,317	1,645	77		1,722		494,039		(274)	(274)	6,769	10/30/2026
	BL3567-66-8		12/31/2021	CANADA GOOSE HOLDINGS INC.		1,343	1,343.45	1,349							1,349		(6)	(6)	14	10/07/2027
	BL3625-63-1		12/31/2021	Carnival Corporation Initial Advance (US		3,221	3,221.16	3,213			1		1		3,214		8	8	32	06/30/2025
	14855N-AB-2	C	12/15/2021	CASTLELAKE AVIATION ONE DESIGNATED ACTIV																
	14855N-AB-2		12/15/2021	MORGAN STANLEY & CO. LLC		565	570.97	565							565					10/22/2026
	BL3554-49-2		12/31/2021	Redemption @ 100.00		3,684	3,684.37	3,675	3,677		1		1		3,678		6	6	72	02/22/2028
	14880B-AH-4	D	12/31/2021	CATALENT PHARMA SOLUTIONS, INC.		1,003	1,002.50	1,000							1,000		2	2	3	02/22/2028
	12506K-AE-9		10/20/2021	CBS RADIO INC TL B1 1L		52,293	52,293.34	52,882	50,986	1,602	(34)		1,568		52,553		(260)	(260)	555	11/18/2024
	BL3196-91-4		12/31/2021	CHARTER COMMU OPER TL B2 1L		8,856	8,855.72	8,922	8,797	100	(4)		96		8,893		(38)	(38)	104	02/01/2027
	16117L-BX-6		12/31/2021	Charter Communications Operating, LLC Te		3,560	3,559.75	3,543			1		1		3,544		16	16	30	02/01/2027
	17178H-AM-4		10/29/2021	CIENA CORP TL B 1L USD		2,475	2,475.00	2,472	2,467	6			6		2,473		2	2	21	09/26/2025
	BL3606-66-4		12/31/2021	CIMPRESS PLC		1,625	1,625.00	1,621							1,621		4	4	16	05/17/2028
	172442-AS-4		12/31/2021	Cinemark USA, Inc. Additional Term Loan		2,326	2,325.58	2,259							2,259		67	67		03/31/2025
	BL3306-45-5		02/02/2021	CITADEL SECURITIES LP TL B		615,037	615,037.48	614,112	614,290		13		13		614,303		735	735	1,631	02/27/2026
	BL3545-93-8		12/31/2021	CITADEL SECURITIES LP TL B 1L		1,382	1,381.91	1,375							1,375		7	7	5	02/02/2028
	BL2920-69-4		03/02/2021	CIVITAS SOLUTIONS INC TL		305,608	305,608.22	302,602	303,371	12	72		84		303,454		2,154	2,154	2,294	02/05/2026
	BL2921-73-4		03/02/2021	CIVITAS SOLUTIONS INC TL		13,986	13,985.52	13,846	13,882		3		3		13,885		100	100	102	02/05/2026
	BL3561-54-7		08/12/2021	CLARIOS GLOBAL LP TL B 1L		480,846	484,821.43	479,973	481,119		445		445		481,564		(718)	(718)	10,672	04/30/2026
	BL3561-54-7		09/30/2021	Clarios Term Loan 1st lien		59,770	59,769.58	59,770							59,770				665	04/30/2026
	19257P-AB-0		12/31/2021	COHU INC TL B		260,124	260,123.85	182,087	192,769		4,989		4,989		197,758		62,366	62,366	2,666	10/01/2025
	20337E-AQ-4		12/31/2021	COMMSCOPE INC TL B		5,500	5,500.00	5,445	5,452	7	5		12		5,464		36	36	117	04/06/2026
	40416V-AE-5		10/29/2021	CORE & MAIN LP TL B 1L USD		1,250	1,250.00	1,244							1,244		6	6	7	06/09/2028
	BL3580-31-5		11/17/2021	CORNERSTONE BUILDING TL B 1L USD		502,253	502,253.48	499,742	500,582		233		233		500,950		1,303	1,303	21,015	04/12/2028
	22207E-BG-8		11/17/2021	COTY INC TL B		151,473	153,808.17	148,269	144,580	5,171	837		6,008		150,587		886	886	16,843	04/07/2025
	22362K-AB-7		12/31/2021	COWEN INC TL B 1L		2,996	3,000.00	2,985			1		1		2,986		10	10	43	03/24/2028
	12658H-AG-7		12/31/2021	CP Atlas Buyer, Inc.		636	636.16	633							633		3	3	6	12/26/2027
	BL2420-37-2		02/02/2021	CPG INTERNATIONAL INC TL		287,016	287,015.94	286,265	286,557	16	12		28		286,585		431	431	1,250	05/05/2024
	BL3169-06-9		10/15/2021	CSC HOLDINGS LLC TL B 1L		8,869	8,868.92	8,825	8,776	63	2		65		8,842		27	27	108	04/15/2027
	64072U-AE-2		10/15/2021	CSC Holdings, LLC March 2017 Refinancing		1,305	1,305.48	1,291			1		1		1,292		14	14	7	07/17/2025
	BL3296-81-3		12/31/2021	CUSHMAN & WAKEFIELD TL B 1L		1,332	1,332.49	1,327							1,328		5	5	4	08/21/2025
	23918V-AY-0		12/31/2021	DAVITA INC TL B 1L USD																
	23918V-AY-0		12/31/2021	DEUTSCHE BANK SECURITIES, INC.		1,013	1,017.81	1,013							1,013					08/12/2026
	24022K-AB-5		12/31/2021	DCert Buyer, Inc. Initial Term Loan (Fir		2,278	2,278.48	2,276							2,276		3	3	23	10/16/2026
	BL3602-32-5		12/31/2021	DEI SALES INC TL B 1L		126,266	126,572.33	124,674			151		151		124,825		1,441	1,441	3,723	04/28/2028

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Ident- ification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
E14,18	24702N-BF-6	D	11/01/2021	Redemption @ 100.00		394,480	394,480.22	392,578	393,202		226		226		393,427		1,053	1,053	7,110	09/19/2025
	24702N-BE-9		01/04/2021	Redemption @ 100.00		188,259	188,258.60	187,373	187,871		1		1		187,872		387	387	19	09/19/2025
	BL2628-15-6		11/17/2021	Not Available		500,000	500,000.00	498,750	493,930	5,143	268		5,411		499,342		658	658	15,896	02/01/2024
	25277B-AB-4		11/18/2021	Various		218,851	345,625.00	232,203	270,081		11,372	40,144	(28,772)		241,309		(22,458)	(22,458)	6,806	08/24/2026
	BL3674-59-7		12/31/2021	Redemption @ 100.00		5,625	5,625.00	5,569			4		4		5,572		53	53	129	08/02/2027
	23345N-AB-1		12/31/2021	Redemption @ 100.00		2,550	2,550.00	2,537			1		1		2,538		12	12	23	05/25/2028
	26483N-AN-0		12/29/2021	Redemption @ 100.00		6,250	6,250.08	6,186	2,445		5		5		6,205		45	45	89	02/06/2026
	26826Y-AB-8		11/29/2021	Redemption @ 100.00		526	525.76	525							525		1	1	3	02/04/2028
	BL3565-49-8		12/31/2021	Redemption @ 100.00		712	711.54	704							705		7	7	16	03/11/2026
	28414B-AF-3		12/31/2021	Redemption @ 100.00		3,030	3,029.91	3,030	3,000	30			30		3,030				44	08/01/2027
	28414B-AF-3	D	12/31/2021	Elanco Animal Health Incorporated Term L		4,767	4,766.95	4,725			3		3		4,728		39	39	44	08/01/2027
	72766T-AD-1		12/31/2021	Element Solutions Inc (Macdermid, Incorp		3,817	3,816.78	3,817							3,817				17	01/31/2026
	72766T-AD-1		12/31/2021	ELEMENT SOLUTIONS INC TL B 1L USD		2,481	2,481.23	2,469	2,453	20	1		21		2,474		7	7	33	01/31/2026
	29279U-AB-2		12/31/2021	Endurance Initial Term Loan		2,250	2,250.00	2,239			1		1		2,240		10	10	59	02/10/2028
	29359D-AB-3		12/31/2021	ENSONO HOLDINGS LLC TL B 1L		875	875.00	866			1		1		867		8	8	24	05/19/2028
	26908B-AK-9		06/16/2021	ESH HOSPITALITY INC TL B 1L USD		263,700	263,699.73	263,700	261,392	2,307			2,307		263,700				2,587	09/18/2026
	BL3235-60-5		12/31/2021	EW SCRIPPS CO		4,975	4,975.00	4,950	4,911	45	2		47		4,958		17	17	100	05/01/2026
	31732F-AR-7		12/31/2021	Filtration Group Corporation, 2021 Incre		738	737.50	736							736		2	2	4	10/21/2028
	BL3447-64-8		12/31/2021	FINCO I LLC TL B 1L USD		965	965.34	964							964		1	1	2	06/27/2025
	33903R-AY-5		09/30/2021	FleetCor Technologies Operating Company		1,075	1,075.00	1,067							1,067		8	8	4	04/22/2028
	33936H-AJ-1		12/23/2021	Flex Specified Refinancing Term Loan		6,433	6,432.64	6,400			3		3		6,403		29	29	113	03/02/2028
	98975V-AK-2		12/31/2021	Fluidra, S.A. Tranche B-1 USD Term Loan		1,139	1,139.24	1,139							1,139				20	07/02/2025
	BL3215-87-0	D	11/09/2021	FLY FUNDING II SARL TL B 1L		29,068	29,068.24	29,032	27,457	1,581	3		1,584		29,041		27	27	356	08/11/2025
	BL2762-71-6		12/31/2021	FRANKLIN SQUARE HOLDINGS LP TL B		3,000	3,000.40	2,985	2,974	16	1		17		2,992		9	9	45	08/01/2025
	BL3284-00-9		12/31/2021	Froneri International Limited Facility B		3,401	3,400.50	3,358			3		3		3,361		40	40	30	01/29/2027
	BL3284-00-9	D	11/16/2021	FRONERI US INC TL B 1L USD		245,510	248,750.00	248,128	246,014	2,192	82		2,274		248,288		(2,778)	(2,778)	5,354	01/29/2027
	BL3621-73-9		12/31/2021	FRONTDOOR INC		625	626.57	625							625					06/17/2028
	00130F-AC-3		06/17/2021	FRONTDOOR INC TL B		244,375	244,375.00	243,764	242,542	1,427	36		1,463		244,005		370	370	2,666	08/16/2025
	36874V-AM-0	D	05/27/2021	GENERAC POWER SYSTEMS INC TL B 1L		8,073	8,073.20	8,053	8,053	10	1		11		8,064		9	9	65	12/13/2026
	BL3089-54-9		12/31/2021	GENESEE & WYOMING INC TL 1L USD		1,327	1,332.49	1,327							1,327					12/30/2026
	37249U-AU-0		10/29/2021	GENTIVA HEALTH SERVICES		22,415	22,415.27	22,415	22,261	154			154		22,415				519	07/02/2025
	37249U-AU-0		02/26/2021	GENTIVA HEALTH SERVICES		492	491.94	492	489	3			3		492				3	07/02/2025
	BL3450-86-5		09/30/2021	GLOBAL MEDICAL RESPONSE TL B 1L		(539,939)	(541,302.08)	(538,588)	(539,654)	(2,143)	(122)		(2,265)		(540,717)		778	778	(424)	10/02/2025
	BL3745-93-4		11/18/2021	GLOBAL MEDICAL RESPONSE TL B 1L		1,088,120	1,090,847.28	1,085,378	1,087,102	2,143	297		2,440		1,089,542		(1,421)	(1,421)	31,767	10/02/2025
	38017B-AN-6		12/31/2021	Go Daddy Operating Company, LLC (GD Fina		3,479	3,478.56	3,448							3,448		30	30		02/15/2024
	38017B-AQ-9		12/31/2021	Go Daddy Tranche B-4 Term Loan		4,112	4,111.80	4,112							4,112				40	08/10/2027
	BL2450-34-6		12/29/2021	GOLDEN ENTERTAINMENT, INC.		9,259	9,259.26	9,259							9,259				44	10/21/2024
	38101J-AC-0		12/28/2021	Golden Entertainment, Inc. Term B Facili		53,627	53,626.95	53,627							53,627				653	10/21/2024
	07014Q-AN-1		12/31/2021	GREAT OUTDOORS GROUP LLC TL B1 1L		1,313	1,312.50	1,313							1,313				4	03/06/2028
	07014Q-AM-3		12/31/2021	Great Outdoors Group Term B-1 Loan		2,845	2,844.66	2,830			1		1		2,831		13	13	52	03/06/2028

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Ident- ification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V.	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
E14,19	BL2957-51-4	A	12/30/2021	Redemption @ 100.00		73,333	73,333.32	72,967	72,417	675	44		719		73,136		197	197	1,430	04/12/2024
	BL2794-44-6		12/31/2021	Redemption @ 100.00		2,500	2,500.00	1,907	1,988		67		67		2,055		445	445	60	10/01/2025
	BL2681-87-4		11/26/2021	Redemption @ 100.00		34,770	34,770.25	34,683	34,497	227	7		234		34,731		39	39	448	10/20/2024
	BL2698-05-0	D	12/20/2021	Redemption @ 100.00		256,286	256,285.74	255,645	252,121	3,734	63		3,797		255,918		367	367	5,036	01/02/2027
	BL2580-10-0		03/31/2021	Redemption @ 100.00		300,000	300,000.00	299,250	299,572		27		27		299,599		401	401	1,408	12/16/2024
	41151P-AP-0		10/28/2021	Redemption @ 100.00		2,261	2,261.30	2,263							2,263		(2)	(2)	21	10/19/2027
	421300-AL-8		12/31/2021	Various		3,675	3,675.00	3,657			1		1		3,658		17	17	69	05/12/2028
	BL2482-05-9		07/27/2021	Redemption @ 100.00		492,386	492,385.76	491,155	489,515	1,997	138		2,135		491,650		736	736	13,164	08/01/2024
	BL2692-38-4		12/31/2021	Various		285,229	286,285.12	285,569	280,917	4,918	96		5,014		285,932		(703)	(703)	8,912	05/23/2025
	42236W-AQ-0		12/31/2021	Redemption @ 100.00		4,050	4,050.00	4,030			2		2		4,032		18	18	34	04/30/2025
	BL3638-70-9		12/31/2021	Redemption @ 100.00		4,018	4,017.79	4,006			1		1		4,007		11	11	70	06/14/2028
	99Z0J1-8X-2		12/31/2021	Redemption @ 100.00		538	537.50	532							533		5	5	11	04/08/2028
	BL3621-29-1		12/31/2021	Redemption @ 100.00		625	625.00	622							622		3	3	10	08/02/2028
	44055U-AD-7		12/31/2021	Redemption @ 100.00		3,075	3,075.00	3,067			1		1		3,068		7	7	30	03/15/2028
	44108H-AJ-0		12/31/2021	Redemption @ 100.00		2,290	2,290.08	2,281							2,282		8	8	13	08/03/2025
	44332E-AP-1		12/31/2021	Redemption @ 100.00		3,087	3,086.82	3,068			1		1		3,069		18	18	28	04/25/2025
	44332E-AP-1		12/31/2021	Redemption @ 100.00		1,538	1,538.48	1,525			1		1		1,526		12	12	13	04/25/2025
	BL3568-59-1		12/31/2021	Redemption @ 100.00		815	814.54	802			1		1		803		12	12	9	03/20/2028
	BL3679-35-6		09/30/2021	Redemption @ 100.00		815	814.54	802							803		12	12	3	03/18/2028
	44932U-AB-0		04/30/2021	Redemption @ 100.00		120,938	120,937.50	120,635	119,829	868	14		882		120,711		226	226	962	06/28/2026
	BL3573-84-9		12/28/2021	Redemption @ 100.00		51,087	51,087.40	50,832			16		16		50,848		240	240	650	06/16/2028
	BL2645-32-5	D	11/17/2021	Goldman Sachs & Co.		1,223,469	1,225,000.00	1,228,391	1,226,535		(533)		(533)		1,226,002		(2,533)	(2,533)	22,026	10/06/2023
	BL3303-39-5		12/31/2021	Redemption @ 100.00		4,099	4,098.60	4,058	4,065		4		4		4,069		30	30	116	08/28/2026
				JP MORGAN CHASE BANK																
	45673N-AE-0	D	12/31/2021	N.A.		792	824.87	792							792					01/29/2027
	BL2552-41-4		12/31/2021	Redemption @ 100.00		10,000	10,000.00	10,000	9,865	135			135		10,000				115	04/01/2024
	BL3541-34-1		12/31/2021	Redemption @ 100.00		815	814.54	816							816		(1)	(1)	2	01/29/2026
	365556-AU-3		12/31/2021	Redemption @ 100.00		7,813	7,813.04	7,676			5		5		7,682		131	131	33	03/01/2027
	45258F-AB-6		12/31/2021	Redemption @ 100.00		1,125	1,125.00	1,114			1		1		1,114		11	11	21	06/30/2028
	45258F-AB-6		12/31/2021	Redemption @ 100.00		1,300	1,300.00	1,287			1		1		1,288		12	12	20	03/30/2028
	45778E-AG-9		12/31/2021	Redemption @ 100.00		2,000	2,000.00	1,990	1,991		1		1		1,992		8	8	47	02/07/2027
	45783D-AB-5		12/31/2021	Various		18,750	18,750.00	18,750							18,750					04/12/2028
	45784Q-AB-5		12/31/2021	Redemption @ 100.00		575	575.00	574							574		1	1	11	04/29/2028
	BL3235-64-7		09/14/2021	Redemption @ 100.00		18,462	18,461.82	18,462	18,333	129			129		18,462				230	01/17/2025
	44969C-BF-6		09/14/2021	Redemption @ 100.00		9,490	9,489.89	9,478							9,478		12	12	43	03/07/2024
	44988L-AF-4		08/25/2021	Various		579,250	581,056.52	446,327	449,462		19,655		19,655		486,903		92,348	92,348	14,874	02/05/2025
	44988L-AG-2		12/31/2021	Redemption @ 100.00		1,884	1,884.42	1,884							1,884				33	12/15/2027
	46269K-AK-0		02/04/2021	RBC Capital		349,980	347,375.00	347,138	346,744	468	3		471		347,215		2,765	2,765	1,677	11/04/2026
	46604B-AB-4		12/31/2021	Redemption @ 100.00		700	700.00	693			1		1		694		6	6	21	04/07/2028
	67180F-AJ-6	D	03/30/2021	Redemption @ 100.00		990,000	990,000.00	994,950	983,397	10,754	(207)		10,547		993,944		(3,944)	(3,944)	7,061	11/01/2025
	BL3542-33-1		12/31/2021	Redemption @ 100.00		882	881.61	875							875		7	7	2	01/26/2028

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Ident- ification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
E1420	BL3297-01-9		01/26/2021	Redemption @ 100.00		123,750	123,750.02	123,441	123,410	83	4		87		123,497		253	253	633	01/31/2025
	BL3556-13-3		12/31/2021	Redemption @ 100.00		2,100	2,100.00	2,090			1		1		2,090		10	10	42	04/21/2028
	BL3549-27-8		08/03/2021	Redemption @ 100.00		985,000	985,000.00	982,538		6,446	208		6,654		983,282		1,718	1,718	18,615	06/03/2026
	BL2583-41-9		07/28/2021	Redemption @ 100.00		196,954	196,954.33	195,970	194,307	1,886	110		1,996		196,303		652	652	2,413	12/14/2024
	48562R-AL-3		12/31/2021	Redemption @ 100.00		4,362	4,362.35	4,351	4,286	67	1		68		4,355		8	8	75	09/19/2026
	72584D-AE-4		03/15/2021	Redemption @ 100.00		167,643	167,643.20	166,805	166,207	1,026	19		1,045		167,252		391	391	763	04/03/2025
	72584D-AF-1		12/31/2021	Redemption @ 100.00		6,174	6,173.73	6,158			1		1		6,159		14	14	44	03/15/2028
	BL3550-11-0		11/08/2021	Redemption @ 100.00		493,750	493,750.00	488,813	489,854		583		583		490,437		3,313	3,313	19,204	07/01/2026
	BL2986-18-2		12/31/2020	Redemption @ 100.00															5	07/01/2026
	BL3606-38-3		12/29/2021	Various		174,750	175,625.00	173,869			85		85		173,954		796	796	2,661	07/27/2028
	56085U-AB-9		12/31/2021	Redemption @ 100.00		2,125	2,125.00	2,114			1		1		2,115		10	10	34	05/12/2028
	56085U-AB-9		12/31/2021	Redemption @ 100.00		775	775.00	771							771		4	4	11	05/15/2028
	57163K-AH-1		02/10/2021	Redemption @ 100.00		27,778	27,777.78	27,743	27,153	600	1		601		27,754		24	24	44	08/29/2025
	57723C-AR-0		12/31/2021	Redemption @ 100.00		1,238	1,237.50	1,225							1,226		12	12	13	09/25/2028
	58404B-AD-7		12/31/2021	Redemption @ 100.00		2,250	2,250.00	2,239							2,239		11	11	18	10/13/2028
	BL2802-51-2		12/31/2021	Redemption @ 100.00		1,776	1,775.86	1,769							1,769		7	7	4	03/01/2026
	45567Y-AJ-4		12/31/2021	Redemption @ 100.00		3,497	3,497.40	3,484			2		2		3,486		11	11	58	09/13/2024
	45567Y-AL-9		12/31/2021	Redemption @ 100.00		278	278.48	278							278		1	1		09/13/2024
	BL2501-03-1		12/31/2021	Various		249,353	249,658.97	248,411	246,009	2,991	162		3,153		249,162		190	190	7,481	09/13/2024
	59408U-AB-3		12/31/2021	Redemption @ 100.00		2,703	2,703.13	2,676			2		2		2,678		25	25	77	04/08/2028
	59835X-AC-8		12/31/2021	Redemption @ 100.00		2,948	2,947.91	2,933			1		1		2,934		14	14	60	03/12/2028
	55314N-AL-8		12/31/2021	Redemption @ 100.00		2,126	2,125.84	2,105	2,099	11	2		13		2,112		14	14	26	02/02/2026
	99Z0KC-7X-7		12/31/2021	Redemption @ 100.00		2,250	2,250.00	2,228			1		1		2,229		21	21	18	08/17/2028
	BL3689-83-5		12/31/2021	Redemption @ 100.00		1,250	1,250.00	1,238			1		1		1,238		12	12	15	08/17/2028
	63108E-AB-4		12/31/2021	Redemption @ 100.00		113,333	113,333.35	112,767	112,742	120	41		161		112,903		431	431	1,549	10/19/2026
	63108E-AB-4		12/31/2021	Redemption @ 100.00		83,191	83,191.46	82,776			20		20		82,796		396	396	748	10/19/2026
	63939W-AG-8		12/31/2021	Redemption @ 100.00		5,760	5,759.50	5,735	4,979		2		2		5,741		19	19	142	10/22/2026
	62908H-AD-7		04/30/2021	Various		166,796	171,500.00	104,829	113,870		4,303		4,303		118,173		48,623	48,623	2,118	10/20/2025
	BL2828-56-6		12/31/2021	Redemption @ 100.00		49,952	49,951.97	49,952	49,444	508			508		49,952				787	01/17/2024
	62910P-AF-0		12/31/2021	Redemption @ 100.00		2,590	2,589.98	2,558			2		2		2,559		31	31		02/15/2027
	BL3156-54-6		12/31/2021	Redemption @ 100.00		2,735	2,734.68	2,735	2,735						2,735				36	09/19/2026
	09071F-AK-7		03/31/2021	Redemption @ 100.00		491,240	495,000.00	490,050	491,052		179		179		491,231		10	10	6,530	08/06/2026
	BL3583-62-4		12/23/2021	Various		11,646	11,645.83	11,588			4		4		11,592		54	54	198	06/02/2028
	68621X-AE-3		12/23/2021	Redemption @ 100.00		16,842	16,841.67	16,757			6		6		16,763		79	79	247	04/08/2028
	BL2704-46-0		02/09/2021	Redemption @ 100.00		208,315	208,315.17	207,690	205,086	2,925	7		2,932		208,018		297	297	1,218	06/30/2025
	76173F-AY-3		12/31/2021	Various		50,625	50,625.00	50,372			6		6		50,378		247	247	162	09/20/2028
	BL2678-19-3		12/31/2021	Redemption @ 100.00		4,475	4,474.68	3,348	3,501		126		126		3,627		848	848	85	10/15/2025
	70757D-AV-1		12/31/2021	Redemption @ 100.00		2,577	2,576.98	2,567			1		1		2,567		10	10	23	10/15/2025
	71360H-AB-3		12/31/2021	Redemption @ 100.00		1,388	1,387.50	1,381							1,381		6	6	28	02/01/2028
	BL3560-15-0		12/31/2021	Various		50,749	50,628.14	50,502			13		13		50,515		234	234	1,142	03/03/2028
	71601H-AB-2		12/31/2021	Redemption @ 100.00		1,275	1,275.00	1,272							1,272		3	3	21	03/03/2028

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Ident- ification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
E1421	BL3212-38-0		03/11/2021	Redemption @ 100.00		220,242	220,241.52	215,837	216,759		166		166		216,925		3,317	3,317	2,983	12/10/2024
	72814C-AF-5		12/31/2021	Redemption @ 100.00		2,550	2,550.00	2,537			1		1		2,538		12	12	28	03/13/2028
	72431H-AB-6		03/31/2021	Redemption @ 100.00		1,291	1,291.14	1,285	1,287						1,287		4	4	12	04/12/2025
	BL3571-56-1		09/30/2021	Redemption @ 100.00		2,025	2,025.00	2,015			1		1		2,015		10	10	19	03/18/2028
	73108R-AB-4		12/31/2021	Redemption @ 100.00		638	637.50	634							635		3	3	15	06/02/2028
	BL3646-39-7		12/29/2021	Goldman Sachs & Co.		16,356	16,315.53	16,356							16,356					07/03/2028
	74045B-AE-7		12/31/2021	Redemption @ 100.00		250	250.00	250							250				5	07/31/2026
	74101Y-AB-4		12/31/2021	Redemption @ 100.00		750	750.00	748	747	1			1		749		1	1	18	01/22/2027
	BL2655-98-5		07/01/2021	Redemption @ 100.00		192,435	192,434.83	192,435	192,435						192,435				1,922	01/26/2024
	03765V-AK-6		12/31/2021	Redemption @ 100.00		6,702	6,701.52	6,635	6,646		7		7		6,654		48	48	186	09/23/2026
	BL3547-90-0		07/14/2021	Various		141,367	141,541.44	141,188	141,155	61	30		91		141,278		89	89	2,721	10/23/2026
	74530D-AC-9		11/17/2021	Redemption @ 100.00		489,473	495,000.00	492,525	471,077	21,751	319		22,070		493,147		(3,673)	(3,673)	16,200	02/12/2027
	74834Y-AH-5		10/29/2021	Redemption @ 100.00		1,157	1,156.81	1,151							1,151		6	6		05/16/2025
	74839X-AF-6		12/31/2021	Redemption @ 100.00		2,278	2,278.48	2,259			1		1		2,260		19	19	33	02/01/2027
	75008Q-AL-0		02/09/2021	Redemption @ 100.00		385,639	385,639.06	384,086	384,771	206	25		231		385,003		636	636	4,206	11/03/2023
	BL3644-73-1		12/31/2021	Redemption @ 100.00		1,250	1,250.00	1,247							1,247		3	3	8	07/21/2028
	BL3558-02-2		12/31/2021	Redemption @ 99.50		776	780.00	776							776					04/24/2028
	75605V-AD-4		12/31/2021	Redemption @ 100.00		1,625	1,625.00	1,621							1,621		4	4	32	04/24/2028
	BL3745-28-0		12/31/2021	Redemption @ 100.00		625	625.00	622							622		3	3	5	10/15/2028
	74968Y-AC-4		11/12/2021	Redemption @ 100.00		26,075	26,075.01	26,010	26,017		5		5		26,022		53	53	245	02/11/2027
	BL3600-67-5		11/18/2021	N.A.		379,000	400,000.00	397,125			227		227		397,352		(18,352)	(18,352)	10,779	04/27/2028
	74980M-AB-6		10/19/2021	Various		250,934	250,000.00	249,375			8		8		249,383		1,551	1,551	1,379	12/17/2027
	78350U-AE-5		12/31/2021	Redemption @ 100.00		4,739	4,738.84	4,739							4,739				58	07/23/2027
	BL3657-97-2		12/31/2021	Redemption @ 100.00		338	338.15	337							337		1	1	2	12/17/2027
	BL3660-98-4		12/31/2021	Redemption @ 100.00		539	539.04	538							538		1	1	3	12/17/2027
	BL2642-70-2		12/31/2021	Redemption @ 100.00		909	909.09	900							900		9	9	2	02/22/2024
	BL2683-32-6		10/28/2021	Various		512,057	521,835.00	520,451	510,564	10,133	175		10,308		520,871		(8,814)	(8,814)	6,333	04/25/2025
	99Z0K8-QZ-0		09/30/2021	Redemption @ 100.00		1,425	1,425.00	1,418							1,418		7	7		08/11/2028
	80862Q-AD-3		12/31/2021	Redemption @ 100.00		17,692	17,692.32	17,648			4		4		17,652		40	40	135	10/31/2025
	80875A-AP-6		12/31/2021	Redemption @ 100.00		2,448	2,448.46	2,414			4		4		2,418		30	30	41	08/14/2024
	81527C-AL-1		12/31/2021	Redemption @ 100.00		5,504	5,503.98	5,428			5		5		5,434		70	70	77	12/31/2025
	82568Q-AN-4		12/31/2021	Redemption @ 100.00		1,150	1,150.00	1,144							1,145		5	5	21	09/25/2026
	BL2317-49-5		12/31/2021	Redemption @ 100.00		1,225	1,224.78	1,222	1,208	15			15		1,224		1	1	38	01/03/2024
	BL3676-45-1		12/31/2021	Redemption @ 100.00		813	812.50	808							809		4	4	11	07/27/2028
	BL3215-15-1		01/20/2021	Redemption @ 100.00		415,825	415,825.47	411,667	412,287		31		31		412,318		3,508	3,508	1,271	12/11/2026
	BL3724-69-9		12/31/2021	Redemption @ 100.00		938	937.50	938							938				4	01/15/2025
	78466Y-AN-8		10/29/2021	Redemption @ 100.00		1,913	1,912.50	1,898			1		1		1,899		14	14	24	05/19/2028
	78466D-BE-3		10/29/2021	Redemption @ 100.00		50,360	50,359.68	50,234	49,655	629	9		638		50,292		67	67	479	04/16/2025
	78466D-BF-0		10/28/2021	Redemption @ 100.00		8,898	8,897.94	8,809			7		7		8,816		82	82	66	04/16/2025
	78466D-BD-5		11/30/2021	Redemption @ 100.00		82,247	82,247.14	82,042	81,096	1,027	20		1,047		82,142		105	105	1,025	04/16/2025

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 Ident- ification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V.	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
E1422	BL3683-98-6	A	12/22/2021	Redemption @ 100.00		134,906	134,906.25	133,557			40		40		133,597		1,309	1,309	372	09/22/2028
	BL3683-98-6		12/22/2021	Standard Industries Inc, Term Loan B		383,134	383,133.75	379,302			114		114		379,416		3,718	3,718	115	08/06/2028
	855031-AR-1		11/17/2021	STAPLES INC TL 1L		96,550	98,500.00	66,980	72,314		6,427		6,427		78,741		17,809	17,809	4,631	09/12/2024
	BL2959-40-3		11/17/2021	STAPLES INC TL 1L		234,781	242,500.00	190,363	196,883		7,815		7,815		204,697		30,084	30,084	12,604	04/16/2026
	BL2690-19-8		12/31/2021	STARS GROUP HOLDINGS BV TL B		1,063	1,062.50	1,063							1,063				2	07/21/2026
	BL3720-22-6		12/31/2021	STARWOOD PROPERTY MORTGA		225,719	225,437.50	224,874			28		28		224,901		817	817	727	07/26/2026
	85570D-AD-4		12/31/2021	STARWOOD PROPERTY TRUST INC TL B 1L		1,500	1,500.00	1,496	1,485	12			12		1,497		3	3	25	07/10/2026
	85769E-AZ-4		12/31/2021	Station Casinos LLC Term B-1 Facility Lo		2,300	2,299.58	2,277			2		2		2,278		21	21	23	02/08/2027
	85769E-AZ-4		12/31/2021	STATION CASINOS LLC TL B 1L USD		1,757	1,756.68	1,754	1,727	27			27		1,755		2	2	33	02/08/2027
	BL2577-87-4	C	03/16/2021	SUNSHINE INVESTMENTS BV TL B3		494,381	495,000.00	493,763	490,669	3,311	51		3,362		494,031		350	350	5,860	03/28/2025
	BL3572-54-4	D	12/31/2021	Sunshine Luxembourg VII SARL Term Loan B		3,563	3,562.50	3,563							3,563				75	10/01/2026
	BL3572-54-4		12/31/2021	SUNSHINE LUXEMBOURG VII TL B 1L		3,713	3,712.53	3,694	3,697		2		2		3,699		13	13	132	10/01/2026
	86880N-AX-1		12/31/2021	Surgery Center Holdings, Inc. 2021 New T		1,125	1,125.00	1,121							1,121		4	4	30	08/31/2026
	BL2685-76-8		03/22/2021	SYBIL SOFTWARE LLC TL B		15,599	15,598.97	15,521	15,511	50	3		53		15,565		34	34	114	09/29/2023
	BL3690-26-2		12/31/2021	TABOOLA.COM LTD TL B 1L		938	937.50	923			1		1		924		13	13	2	08/17/2028
	87510E-AB-5		12/31/2021	TAMKO Initial Term Loan		759	759.48	754			1		1		754		5	5	7	05/29/2026
	87876G-AF-9		12/31/2021	Tecta Term Loan		1,275	1,275.00	1,262			1		1		1,263		12	12	35	04/06/2028
	TELESAT LLC TL B 1L USD			JP MORGAN CHASE BANK																
	87951Y-AU-5	A	06/29/2021	N.A.		766,479	813,631.12	811,597	804,738	7,168	135		7,303		812,041		(45,562)	(45,562)	10,783	12/07/2026
	88023H-AD-2		12/31/2021	Tempo Acquisition, LLC Extended Term Loa		2,375	2,375.00	2,369							2,369		6	6	20	11/02/2026
	88078F-BJ-6		02/16/2021	TEREX CORP TL B1 1L		98,250	98,250.00	97,759	97,268	673	13		686		97,953		297	297	449	01/31/2024
	88145L-AE-4		11/16/2021	TERRIER MEDIA BUYER INC		492,544	495,000.00	492,525	492,646		326		326		493,206		(662)	(662)	16,638	12/17/2026
	88632N-AP-5		11/17/2021	TIBCO SOFTWARE INC TL B 1L		197,025	199,000.00	198,503	194,833	3,733	70		3,803		198,637		(1,612)	(1,612)	6,970	06/30/2026
	BL3650-69-6		12/31/2021	TK Elevator Midco GmbH, Facility B1 (USD)		2,247	2,247.19	2,247							2,247					07/30/2027
	89334G-AX-2		12/31/2021	TRANS UNION LLC		43,529	43,528.79	43,801	43,320	212			212		43,532		(3)	(3)	225	11/16/2026
	89334G-AX-2		12/31/2021	Trans Union LLC 2019 Replacement Term B-		3,887	3,887.04	3,863			2		2		3,865		22	22	21	11/16/2026
	89364M-BR-4		12/31/2021	TRANSDIGM INC TL F 1L USD		2,485	2,485.14	2,451			2		2		2,453		32	32	18	12/09/2025
	89364M-BR-4		12/31/2021	TRANSDIGM INC TL F 1L USD		1,272	1,272.26	1,260							1,260		12	12	3	12/09/2025
	89364M-BS-2		12/31/2021	TRANSDIGM INC TL G 1L USD		4,543	4,543.00	4,534	4,449	90	1		91		4,539		4	4	69	08/22/2024
	BL3679-86-9		12/31/2021	TRIDENT TPI HOLDINGS INC TL 1L STRIP		657	656.83	655							655		2	2	8	09/15/2028
	BL3686-36-9		12/31/2021	TRIDENT TPI HOLDINGS INC TL DD 1L STRIP		38	37.55	38							38				1	09/15/2028
	89705D-AG-7		12/31/2021	Tronox Finance LLC Refinancing Term Loan		249,578	249,578.28	247,706			116		116		247,822		1,756	1,756	2,152	03/10/2028
	BL3563-04-8		12/31/2021	TRONOX FINANCE LLC TL B 1L		23,259	23,259.23	23,143	23,111	88	8		96		23,206		53	53	485	03/13/2028
	BL2517-21-9		03/11/2021	TRONOX FINANCE LLC TL B 1L (STRIP)		44,761	44,781.98	44,558	44,497	165	6		171		44,667		94	94	353	09/23/2024
	90351H-AD-0		12/31/2021	U.S. FOODSERVICE TL 1L		1,508	1,530.61	1,508							1,508					09/13/2026
	90266U-AJ-2		12/31/2021	UFC HOLDINGS, LLC		3,842	3,842.49	3,838							3,838		5	5	7	04/29/2026
	BL3604-09-9		12/31/2021	UNITED AIRLINES INC TL B 1L		2,378	2,377.51	2,366			1		1		2,366		11	11	35	04/21/2028
	90932R-AJ-3		12/31/2021	United AirLines Term Loan B		1,275	1,275.00	1,269							1,269		6	6	17	04/14/2028
	91335P-AJ-8		12/31/2021	Univar Solutions USA Inc Term Loan B6		4,500	4,500.00	4,478			1		1		4,479		21	21	32	05/26/2028
	UNIVISION COMMUNICATIONS TL B 1L			JP MORGAN CHASE BANK																
	BL3618-69-3		11/17/2021	N.A.		250,000	250,000.00	247,500			207		207		247,707		2,293	2,293		05/05/2028

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Ident- ification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
E1423	90290P-AN-4	C	11/29/2021	Various		483,238	493,750.00	483,875	485,970		1,355		1,355		487,324		(4,087)	(4,087)	23,711	06/26/2026
	90351N-AE-5		12/31/2021	Redemption @ 100.00		3,503	3,503.48	3,473			4		4		3,477		26	26	55	05/16/2024
	BL2701-11-0		08/03/2021	Redemption @ 100.00		60,930	60,930.08	58,798	60,298		3		3		60,302		629	629	36	06/02/2025
	91834W-AC-4		03/04/2021	Not Available		272,255	272,937.50	272,938	271,232	1,706			1,706		272,938		(682)	(682)	1,750	02/28/2027
	BL2766-10-5		07/29/2021	Various		517,173	527,858.66	325,515	353,804		22,434		22,434		376,238		140,935	140,935	15,939	08/20/2025
	BL3571-64-5		12/31/2021	Redemption @ 100.00		1,256	1,256.28	1,250							1,250		6	6	15	09/01/2025
	91820U-AQ-3		05/17/2021	Redemption @ 100.00		12,690	12,690.42	12,627	12,644		3		3		12,647		44	44	130	03/01/2026
	BL3677-87-1		12/31/2021	Redemption @ 100.00		1,188	1,187.50	1,164			1		1		1,165		23	23	25	07/30/2028
	BL3650-94-4		12/31/2021	Various		225,313	225,500.00	223,245			71		71		223,316		1,996	1,996	39	06/30/2028
	BL3780-08-9		12/31/2021	Redemption @ 99.50		625	628.14	625							625					03/26/2028
	93369P-AF-1		11/16/2021	Various		363,558	369,517.48	366,072	363,464	3,203	454		3,657		367,447		(3,889)	(3,889)	10,388	02/05/2026
	BL3562-23-0		12/31/2021	Redemption @ 100.00		863	862.50	858							859		4	4	19	03/02/2028
	23343F-AB-0		12/31/2021	Redemption @ 100.00		2,750	2,750.01	2,723	2,726		2		2		2,729		21	21	101	01/08/2027
	BL2987-46-1		04/01/2021	Redemption @ 100.00		1,328,337	1,328,337.22	1,323,804	1,318,162	7,872	106		7,978		1,326,140		2,197	2,197	7,980	05/15/2026
	BL3574-61-5		12/31/2021	Redemption @ 100.00		7,500	7,500.00	7,463			2		2		7,465		35	35	82	03/31/2028
	BL3574-61-5		12/31/2021	Redemption @ 100.00		6,413	6,412.50	6,380			2		2		6,383		30	30	61	03/19/2028
	96244U-AD-9		08/03/2021	Redemption @ 100.00		476,212	476,212.37	475,022	471,374	3,886	99		3,985		475,360		853	853	8,715	07/31/2026
	92940J-AB-4		09/22/2021	Various		396,145	396,144.72	395,650	395,846		52		52		395,898		246	246	5,679	04/03/2025
	92940J-AD-0		09/22/2021	Redemption @ 100.00		679,105	679,105.28	678,256	678,593		90		90		678,683		422	422	9,736	04/03/2025
	92941P-AC-7		12/31/2021	Redemption @ 100.00		50,600	50,600.00	50,347			25		25		50,372		228	228	1,202	04/01/2028
	98310C-AC-6		12/31/2021	Redemption @ 100.00		1,750	1,750.00	1,706	1,720		4		4		1,725		25	25	21	05/30/2025
	BL2702-67-0		12/31/2021	Redemption @ 100.00		2,500	2,500.00	1,963	2,041		65		65		2,105		395	395	48	05/30/2025
	BL3710-44-1	C	12/31/2021	Redemption @ 100.00		925	925.00	925							925				11	10/02/2028
	98379E-AE-6		03/03/2021	Redemption @ 100.00		800,000	800,000.00	800,000	800,000						800,000				2,938	02/24/2025
	BL3619-40-2		12/31/2021	Redemption @ 100.00		1,563	1,562.50	1,539			1		1		1,540		22	22	29	07/21/2027
	BL3299-92-4		11/17/2021	Various		193,197	195,394.74	194,906	193,929	1,033	65		1,098		195,027		(1,830)	(1,830)	5,091	03/09/2027
	98931Y-AC-7	D	12/31/2021	Redemption @ 100.00		465	465.16	465	461	4			4		465				10	01/24/2027
	98932T-AE-3		12/31/2021	Redemption @ 100.00		1,173	1,172.96	1,164							1,165		8	8	1	09/30/2026
	BL3284-90-0		11/16/2021	BROWN BROTHERS HARRIMAN & CO		495,625	500,000.00	500,000	496,405	3,595			3,595		500,000		(4,375)	(4,375)	13,200	04/30/2028
8299999	Bonds - Unaffiliated Bank Loans				X X X	31,847,051	32,143,173	31,327,796	27,742,333	142,877	88,775	40,144	191,508		31,524,529		322,528	322,528	557,842	X X X
8399997	Subtotal - Bonds - Part 4				X X X	743,954,649	709,143,083	738,318,057	700,692,392	236,627	(4,108,911)	40,144	(3,912,428)	75,512	728,825,113		13,907,266	13,907,266	14,559,589	X X X
8399998	Summary Item from Part 5 for Bonds				X X X	201,986,274	201,409,195.08	203,667,835			(166,257)		(166,257)		203,501,579		(1,643,193)	(1,643,193)	1,480,031	X X X
8399999	Total - Bonds				X X X	945,940,923	910,552,277.93	941,985,892	700,692,392	236,627	(4,275,168)	40,144	(4,078,685)	75,512	932,326,692		12,264,073	12,264,073	16,039,620	X X X
665859-85-6	NORTHERN TRUST CORP		06/01/2021	JP Morgan	60,000.000	1,636,850		1,500,000	1,666,800	(166,800)			(166,800)		1,500,000		136,850	136,850	35,250	
74460W-57-8	PUBLIC STORAGE		05/06/2021	JP Morgan	30,000.000	831,000		750,000	850,200	(100,200)			(100,200)		750,000		81,000	81,000	8,906	
74460W-59-4	PUBLIC STORAGE		05/06/2021	JP Morgan	10,000.000	275,000		250,000	275,300	(25,300)			(25,300)		250,000		25,000	25,000	2,938	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Ident- ification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
74460W-62-8	PUBLIC STORAGE		05/06/2021	JP Morgan	40,000,000	1,102,000		1,000,000	1,106,800	(106,800)			(106,800)		1,000,000		102,000	102,000	12,188	
8499999	Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred				X X X	3,844,850	X X X	3,500,000	3,899,100	(399,100)			(399,100)		3,500,000		344,850	344,850	59,282	X X X
8999997	Subtotal - Preferred Stocks - Part 4				X X X	3,844,850	X X X	3,500,000	3,899,100	(399,100)			(399,100)		3,500,000		344,850	344,850	59,282	X X X
8999999	Total - Preferred Stocks				X X X	3,844,850	X X X	3,500,000	3,899,100	(399,100)			(399,100)		3,500,000		344,850	344,850	59,282	X X X
464287-20-0	ISHARES:CORE S&P 500		01/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	660,000	252,510		213,338	247,757	(34,419)			(34,419)		213,338		39,172	39,172		
78462F-10-3	SPDR S&P 500 ETF		12/27/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	271,000	129,133		87,224	101,321	(14,097)			(14,097)		87,224		41,909	41,909	1,534	
922908-36-3	VANGUARD 500 IDX ETF		10/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	140,795,000	55,865,413		31,679,016	48,389,834	(16,710,817)			(16,710,817)		31,679,016		24,186,396	24,186,396	360,288	
922042-77-5	VANGUARD FTSE XUS ETF		12/27/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	5,723,000	346,730		307,611	333,994	(26,383)			(26,383)		307,611		39,118	39,118	4,696	
921909-76-8	VANGUARD TOT I S ETF		10/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	672,980,000	43,055,916		29,711,625	40,486,477	(10,774,852)			(10,774,852)		29,711,625		13,344,291	13,344,291	405,717	
9499999	Common Stocks - Mutual Funds				X X X	99,649,702	X X X	61,998,814	89,559,383	(27,560,568)			(27,560,568)		61,998,814		37,650,886	37,650,886	772,235	X X X
9899999	Total - Preferred and Common Stocks				X X X	103,494,552	X X X	65,498,814	93,458,483	(27,959,668)			(27,959,668)		65,498,814		37,995,736	37,995,736	831,517	X X X
9999999	Totals					1,049,435,475	X X X	1,007,484,706	794,150,875	(27,723,041)	(4,275,168)	40,144	(32,038,353)	75,512	997,825,506		50,259,809	50,259,809	16,871,137	X X X

E14.24

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Ident- ification	Description	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideratio	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
91282C-BJ-9	UNITED STATES DEPARTMENT OF THE TREASURY		02/02/2021	GOLDMAN	06/22/2021	Various	15,200,000.000	15,165,563	14,736,613	15,166,636				1,073	1,073		(430,022)	(430,022)	26,407	945
912810-SR-0	UNITED STATES TREASURY		05/28/2021	CITADEL	11/04/2021	DBC-FI	2,695,000.000	2,249,062	2,350,756	2,257,211				8,149	8,149		93,545	93,545	14,336	1,401
912810-SS-8	UNITED STATES TREASURY		01/05/2021	BARCLAYS CAPITAL INC	12/02/2021	NATWEST SECURITIES	2,300,000.000	2,254,719	2,216,984	2,255,797				1,079	1,079		(38,813)	(38,813)	39,233	5,369
91282C-BB-6	UNITED STATES TREASURY		01/04/2021	Various	04/21/2021	Various	14,900,000.000	14,889,523	14,528,164	14,889,720				196	196		(361,556)	(361,556)	13,942	1,544
91282C-BT-7	UNITED STATES TREASURY		03/31/2021	Various	12/07/2021	Various	57,900,000.000	57,396,531	57,175,578	57,445,541				49,010	49,010		(269,963)	(269,963)	211,461	725
0599999	Bonds - U.S. Governments						92,995,000.000	91,955,398	91,008,095	92,014,905		59,507		59,507			(1,006,809)	(1,006,809)	305,379	9,984
EIS	3132DW-A6-0		01/12/2021	Citigroup (SSB)	04/28/2021	Various	26,960,000.000	28,227,963	27,879,327	28,157,351				(70,611)	(70,611)		(278,025)	(278,025)	244,956	24,339
	3137H1-3L-8		06/17/2021	GOLDMAN	11/04/2021	Various	8,000,000.000	8,008,438	8,005,000	8,007,995				(443)	(443)		(2,995)	(2,995)	8,786	587
	3137H1-LQ-7		07/13/2021	Bank of America Merrill Lynch	11/04/2021	UBS	4,230,000.000	4,230,000	4,231,322	4,230,000							1,322	1,322	3,240	
				MORGAN SECURITIES-FIXED		CANTOR														
	3137H1-Z8-2		08/10/2021	INC	11/04/2021		3,430,000.000	3,430,000	3,429,464	3,430,000							(536)	(536)	1,929	
	3137H1-ZA-7		08/17/2021	JP Morgan	11/04/2021	Various	3,130,000.000	3,130,000	3,127,555	3,130,000							(2,445)	(2,445)	1,560	
	31418D-WS-7		01/12/2021	Citigroup (SSB)	04/28/2021	Various	29,860,000.000	31,267,269	30,878,901	31,189,677				(77,592)	(77,592)		(310,776)	(310,776)	271,376	26,957
				FUNB-FUNDS II		BARCLAYS CAPITAL INC														
392274-2F-2	GREATER ORLANDO AVIATION AUTH		04/14/2021		09/02/2021	BARCLAYS CAPITAL INC	1,075,000.000	1,228,940	1,236,573	1,222,390				(6,550)	(6,550)		14,183	14,183	18,633	1,792
	ORLANDO FL					FIXED INC														
40064R-EF-2	GUAM INTL ARPT AUTH REV		07/28/2021	BARCLAYS CAPITAL INC	08/25/2021	SAMUEL A RAMIREZ & CO	275,000.000	275,000	280,057	275,000							5,057	5,057	237	
				FIXED INC		INC														
3199999	Bonds - U.S. Special Rev. and Special Assessment and all Non-Guar. Obligations						76,960,000.000	79,797,610	79,068,199	79,642,413		(155,196)		(155,196)			(574,215)	(574,215)	550,717	53,675
	7-ELEVEN INC			PERSHING DIV OF DLJ SEC		Call @ 100.00														
			01/27/2021	LNDING	11/09/2021		1,900,000.000	1,900,000	1,900,000	1,900,000									8,155	
	817826-AH-3		05/11/2021	GOLDMAN	09/20/2021	Various	435,000.000	449,129	448,594	446,131				(2,998)	(2,998)		525	525	13,990	3,172
	02406P-AR-1		05/05/2021	Bank of America Merrill Lynch	09/16/2021	Various	425,000.000	445,953	446,420	442,513				(3,439)	(3,439)		3,907	3,907	11,339	4,867
	05608Q-AA-5		05/05/2021	JP Morgan	08/15/2021	Call @ 104.03	190,000.000	199,698	197,659	197,659				(2,039)	(2,039)				5,106	2,326
	15135B-AM-3			J P MORGAN SECURITIES		JP MORGAN CHASE BANK														
	159864-AG-2		03/08/2021		03/12/2021	N.A.	275,000.000	276,250	275,688	276,250							(563)	(563)		
	CHARLES RIVER LABORATORIES			J P MORGAN SECURITIES		BARCLAYS CAPITAL INC														
	159864-AJ-6		03/08/2021		03/12/2021		250,000.000	251,250	251,250	251,250										
	INTERNATIONAL			MORGAN SECURITIES-FIXED		JP Morgan														
	163851-AD-0		04/12/2021	INC	08/02/2021		425,000.000	437,155	438,813	433,844				(3,311)	(3,311)		4,968	4,968	21,377	12,313
	16411Q-AD-3		05/05/2021	JP Morgan	09/23/2021	Not Available	190,000.000	198,755	195,700	195,438				(3,318)	(3,318)		263	263	5,225	1,069
				FEDERAL RESERVE BANK		Call @ 101.97														
	50200R-AA-1		06/23/2021	OF BOSTON	09/27/2021		400,000.000	408,620	407,875	406,415				(2,205)	(2,205)		1,460	1,460	8,488	438
	19260Q-AD-9		09/14/2021	GOLDMAN	10/27/2021	Various	250,000.000	250,000	237,656	250,000							(12,344)	(12,344)	680	
	210383-AA-3		05/11/2021	MARKETAXESS	06/16/2021	Call @ 100.00	400,000.000	405,000	403,832	403,503				(1,497)	(1,497)		(3,503)	(3,503)	17,313	11,372
	25278X-AS-8		03/18/2021	J P MORGAN SECURITIES	10/31/2021	Call @ 100.00	950,000.000	949,905	950,000	949,934				29	29		66	66	5,154	
				BNYMELLON/MIZUHO		Maturity @ 100.00														
26441C-BA-2	DUKE ENERGY CORP NEW		04/22/2021	INTERNATIONAL	05/14/2021		1,940,000.000	1,940,485	1,940,000	1,940,000				(485)	(485)				3,346	2,669
	EG GLOBAL FINANCE PLC			JANE STREET EXECUTION		MARKETAXESS														
28228P-AB-7		C	06/23/2021	SERVICES LLC	12/06/2021		400,000.000	424,112	415,460	416,103				(8,009)	(8,009)		(643)	(643)	20,589	5,194

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Ident- ification	Description	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideratio	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V.	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
29273D-AA-8	ENDO DAC	C	04/14/2021	JP Morgan	09/14/2021	JP Morgan	435,000,000	437,828	422,494	436,662		(1,166)		(1,166)			(14,168)	(14,168)	10,719	71
30212P-AU-9	EXPEDIA GROUP INC		02/02/2021	BARCLAYS CAPITAL INC	03/02/2021	Call @ 100.00	600,000,000	659,250	665,244	656,938		(2,312)		(2,312)			(56,938)	(56,938)	79,477	10,850
	HOME POINT CAPITAL INC			Bank of America Merrill Lynch		JANE STREET EXECUTION														
43734L-AA-4			05/05/2021		08/16/2021	SERVICES LLC	450,000,000	442,823	399,258	443,243		420		420			(43,985)	(43,985)	13,063	6,750
46143N-AB-6	INVESTMENT ENERGY RESOURCES LTD	C	04/15/2021	JP Morgan	04/16/2021	Jefferies & Co., Inc.	200,000,000	200,000	208,540	200,000							8,540	8,540		
483007-AL-4	KAISER ALUMINUM CORP		05/11/2021	BARCLAYS CAPITAL INC	11/17/2021	GOLDMAN	300,000,000	300,000	295,881	300,000							(4,119)	(4,119)	6,713	
513272-AA-2	LAMB WESTON HOLDINGS INC		04/15/2021	USBANC	08/24/2021	USBANC	900,000,000	933,750	925,659	925,235		(8,515)		(8,515)			424	424	34,109	19,425
	LITHIA MOTORS INC			MARKETAXESS CORPORATION		Call @ 102.62														
536797-AC-7			04/12/2021		08/01/2021		695,000,000	720,715	713,244	713,244		(7,471)		(7,471)					18,244	7,399
	MINEJESA CAPITAL BV			BARCLAYS CAPITAL INC		Various														
602736-AA-8		C	04/28/2021	FIXED INC	06/23/2021		3,700,000,000	3,903,500	3,915,235	3,900,851		(2,649)		(2,649)			14,384	14,384	63,808	38,028
	NEWS CORP			BANC OF AMERICA/FIXED		GOLDMAN														
65249B-AA-7			04/08/2021	INCOME	11/16/2021		325,000,000	325,000	327,405	325,000							2,405	2,405	7,381	
670001-AC-0	NOVELIS CORP		05/05/2021	CASTLE OAK SECURITIES	08/25/2021	Call @ 103.38	420,000,000	438,186	434,200	433,779		(4,407)		(4,407)			421	421	19,192	11,789
67777L-AC-7	OI EUROPEAN GROUP BV	C	05/05/2021	FUNB FUNDS II	11/17/2021	Call @ 103.54	435,000,000	448,724	450,411	444,227		(4,498)		(4,498)			6,184	6,184	11,745	2,513
69121K-AF-1	OWL ROCK CAPITAL CORP		04/19/2021	Bank of America Merrill Lynch	09/22/2021	SMBC SECURITIES INC	2,355,000,000	2,338,209	2,374,970	2,339,287		1,078		1,078			35,683	35,683	25,414	
71376L-AB-6	PERFORMANCE FOOD GROUP INC		05/11/2021	JP Morgan	07/27/2021	Call @ 100.00	440,000,000	441,122	440,000	440,000		(1,122)		(1,122)					15,864	10,890
75524D-AP-5	RBS GLOBAL INC		04/14/2021	WellingtonDirect	10/04/2021	Call @ 102.44	435,000,000	445,875	445,605	441,889		(3,986)		(3,986)			3,716	3,716	17,024	7,128
82967N-BE-7	SIRIUS XM RADIO INC		05/27/2021	SMBC SECURITIES INC	08/16/2021	Call @ 102.31	190,000,000	195,225	194,395	194,205		(1,020)		(1,020)			190	190	5,150	3,320
	TEGNA INC			Bank of America Merrill Lynch		C.L. KING & ASSOCIATES, INC														
87901J-AF-2			05/05/2021		09/16/2021		140,000,000	149,632	147,000	148,400		(1,232)		(1,232)			(1,400)	(1,400)	3,417	961
958667-AB-3	WESTERN MIDSTREAM OPERATING LP		04/09/2021	Bank of America Merrill Lynch	08/27/2021	TENDER	905,000,000	945,725	950,250	941,896		(3,829)		(3,829)			8,354	8,354	22,527	7,874
978097-AF-0	WOLVERINE WORLD WIDE INC		05/24/2021	Various	08/26/2021	Call @ 100.00	775,000,000	828,281	831,869	820,970		(7,312)		(7,312)			(45,970)	(45,970)	70,731	1,510
3899999	Bonds - Industrial and Miscellaneous (Unaffiliated)						22,130,000,000	22,690,157	22,650,607	22,614,866		(75,293)		(75,293)			(92,143)	(92,143)	545,340	171,928
01881U-AH-8	Alliant Holdings Intermediate 2020 New T		04/29/2021	JP Morgan	11/11/2021	Redemption @ 100.00	99,790,100	99,291	99,790	99,317		26		26			473	473	1,402	
02208H-AB-4	Altra Industrial Motion Corp. Term Loan		06/24/2021	JP Morgan	11/17/2021	Redemption @ 100.00	445,454,546	444,341	445,455	444,423		82		82			1,032	1,032	3,291	
17875L-AL-3	CityCenter Holdings, LLC Term B Loan		05/18/2021	WELLS FARGO BANK N.A	09/28/2021	Redemption @ 100.00	448,831,169	445,914	448,831	446,034		120		120			2,797	2,797	4,554	
BL2920-69-4	CIVITAS SOLUTIONS INC TL		02/09/2021	Unknown	03/02/2021	Redemption @ 100.00	301,070	301	301	301									2	
	Diamond (BC) B.V. Initial USD Term Loan			FREIMARK BLAIR & COMPANY, INC/		Redemption @ 100.00														
N2611U-AC-9		C	08/13/2021		09/29/2021		850,000,000	843,625	850,000	843,787		162		162			6,213	6,213	2,605	
BL2726-20-8	ENVISION HEALTHCARE TL		03/05/2021	Various	06/30/2021	Various	250,637,760	217,812	215,208	219,731		1,918		1,918			(4,523)	(4,523)	2,995	
BL3556-13-3	JAZZ FINANCING LUX SARL TL B 1L		04/22/2021	Bank of America Securities	05/27/2021	State Street Kansas City	100,000,000	99,500	100,563	99,501		1		1			1,061	1,061	240	
47579S-AT-7	Jeld-Wen, Inc. Term B-4 Loan		05/18/2021	WELLS FARGO BANK N.A	07/28/2021	Adjustment	448,837,209	448,119	448,837	448,120		1		1			718	718	1,557	
55759V-AB-4	MADISON IAQ LLC		06/16/2021	Not Available	11/17/2021	Various	250,000,000	248,750	250,000	248,826		76		76			1,174	1,174	3,931	
57723C-AR-0	MATTRESS FIRM, INC.		12/31/2021	Various	12/31/2021	Various	275,687,500	272,934	274,313	273,260		326		326			1,052	1,052	3,027	
	MPH Acquisition Holdings LLC Initial Ter			Deutsche Bank AG, New York Branch		Redemption @ 100.00														
55328H-AE-1			05/07/2021		08/24/2021		450,000,000	448,313	450,000	448,463		151		151			1,537	1,537	4,557	
55377K-AB-0	MTN INFRASTRUCTURE TOPCO, INC.		09/08/2021	Unknown	09/30/2021	Redemption @ 100.00	448,837,210	448,837	448,837	448,837									685	
09071F-AK-7	OPTION CARE HEALTH INC TL 1L		03/31/2021	CORPORATE ACTION	10/27/2021	Redemption @ 100.00	493,750,000	489,990	493,750	490,410		419		419			3,340	3,340	9,473	
76173F-AU-1	Pactiv Evergreen Inc.		05/26/2021	UBS	09/24/2021	Redemption @ 100.00	450,000,000	450,000	450,000	450,000									3,776	
BL3562-50-3	PHOENIX GUARANTOR INC		02/23/2021	Not Available	11/17/2021	Various	250,000,000	250,000	249,067	250,000							(933)	(933)	5,173	

E15.2

E15.2

E15.2

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

E16

SCHEDULE D - PART 6 - SECTION 2

[illegible]

E16.1

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	F o r e i g n	Date Acquired	Name of Vendor	Maturity Date	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due And Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
CANADA HOUSING TRUST NO 1			12/29/2021	RBC DOMINION SECS	12/15/2022	3,055,297		(133)		38,396	3,008,352	3,055,433	3,363		2.400	0.754	JD		3,125
CANADA HOUSING TRUST NO 1			06/17/2021	TORONTO DOMINION	06/15/2022	11,796,815		(93,955)		(400,288)	11,716,740	11,890,382	9,550		1.750	0.241	JD	101,233	3,435
0699999 Bonds - All Other Governments - Issuer Obligations						14,852,112		(94,088)		(361,892)	14,725,092	14,945,815	12,913		X X X	X X X	X X X	101,233	6,560
1099999 Subtotals – All Other Governments						14,852,112		(94,088)		(361,892)	14,725,092	14,945,815	12,913		X X X	X X X	X X X	101,233	6,560
XEROX CORP			04/29/2021	Various	03/17/2022	697,669	(1,305)	(12,888)			695,000	711,862	8,329		4.070	1.292	MS	14,143	3,503
3299999 Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						697,669	(1,305)	(12,888)			695,000	711,862	8,329		X X X	X X X	X X X	14,143	3,503
3899999 Subtotals – Industrial and Miscellaneous (Unaffiliated)						697,669	(1,305)	(12,888)			695,000	711,862	8,329		X X X	X X X	X X X	14,143	3,503
7699999 Totals – Issuer Obligations						15,549,781	(1,305)	(106,976)		(361,892)	15,420,092	15,657,677	21,242		X X X	X X X	X X X	115,376	10,063
8099999 Totals – Subtotal – SVO Identified Funds															X X X	X X X	X X X		
8199999 Totals – Subtotal – Affiliated Bank Loans															X X X	X X X	X X X		
8299999 Totals – Subtotal – Unaffiliated Bank Loans															X X X	X X X	X X X		
8399999 Totals – Bonds						15,549,781	(1,305)	(106,976)		(361,892)	15,420,092	15,657,677	21,242		X X X	X X X	X X X	115,376	10,063
8699999 Subtotals – Parent, Subsidiaries and Affiliates											X X X				X X X	X X X	X X X		
9199999 TOTALS						15,549,781	(1,305)	(106,976)		(361,892)	X X X	15,657,677	21,242		X X X	X X X	X X X	115,376	10,063

1. Book/Adjusted Carrying Value by NAIC Designation Category Footnote:									
Line Number									
1A	1A \$	14,852,112	1B \$	1C \$	1D \$	1E \$	1F \$	1G \$	
1B	2A \$		2B \$	2C \$					
1C	3A \$		3B \$	697,669	3C \$				
1D	4A \$		4B \$		4C \$				
1E	5A \$		5B \$		5C \$				
1F	6 \$								

NONE	Schedule DB - Part A - Section 1
NONE	Schedule DB - Part A - Section 2
NONE	Schedule DB - Part B - Section 1
NONE	Schedule DB - Part B - Section 2
NONE	Schedule DB - Part D - Section 1
NONE	Schedule DB - Part D - Section 2
NONE	Schedule DB - Part E
NONE	Schedule DL - Part 1
NONE	Schedule DL - Part 2

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

[illegible]

E28

1. Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

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

SCHEDULE E – PART 3 – SPECIAL DEPOSITS

States, etc.	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
	Type of Depo	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1. Alabama	AL	B RSD FOR QUALIFICATION	105,396	102,887		
2. Alaska	AK	B RSD FOR QUALIFICATION	778,052	771,712		
3. Arizona	AZ					
4. Arkansas	AR	B RSD FOR QUALIFICATION	114,571	111,802		
5. California	CA	C RSD FOR QUALIFICATION			582,107	582,107
6. Colorado	CO					
7. Connecticut	CT					
8. Delaware	DE					
9. District of Columbia	DC					
10. Florida	FL	B RSD FOR QUALIFICATION	553,664	546,005		
11. Georgia	GA	B RSD FOR QUALIFICATION	209,069	205,810		
12. Hawaii	HI	C RSD FOR QUALIFICATION			102,221	102,221
13. Idaho	ID	B RSD FOR QUALIFICATION	109,461	108,037		
14. Illinois	IL	B RSD FOR QUALIFICATION	1,084,658	1,070,544		
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 RSD FOR QUALIFICATION	109,461	108,105		
23. Michigan	MI					
24. Minnesota	MN					
25. Mississippi	MS					
26. Missouri	MO					
27. Montana	MT	C RSD FOR QUALIFICATION			50,000	50,000
28. Nebraska	NE	B RSD FOR QUALIFICATION	552,753	547,409		
29. Nevada	NV	B RSD FOR QUALIFICATION	209,858	207,589		
30. New Hampshire	NH					
31. New Jersey	NJ					
32. New Mexico	NM	B RSD FOR QUALIFICATION	214,325	209,865		
33. New York	NY					
34. North Carolina	NC	B RSD FOR QUALIFICATION	218,922	216,073		
35. North Dakota	ND					
36. Ohio	OH	B RSD FOR QUALIFICATION	301,667	305,403		
37. Oklahoma	OK					
38. Oregon	OR	B SD. RSD FOR QUALIFICATION	894,059	893,446		
39. Pennsylvania	PA					
40. Rhode Island	RI	B RSD FOR QUALIFICATION	42,377	41,859		
41. South Carolina	SC	B RSD FOR QUALIFICATION	258,726	255,359		
42. South Dakota	SD	B RSD FOR QUALIFICATION	114,559	111,921		
43. Tennessee	TN					
44. Texas	TX					
45. Utah	UT					
46. Vermont	VT					
47. Virginia	VA	B RSD FOR QUALIFICATION	449,981	443,898		
48. Washington	WA					
49. West Virginia	WV					
50. Wisconsin	WI					
51. Wyoming	WY					
52. American Samoa	AS					
53. Guam	GU	B RSD FOR QUALIFICATION	54,395	54,395		
54. Puerto Rico	PR	B RSD FOR QUALIFICATION	759,998	854,774		
55. US Virgin Islands	VI	B RSD FOR QUALIFICATION	139,314	137,594		
56. Northern Mariana Islands	MP					
57. Canada	CAN	O RSD FOR QUALIFICATION	48,715,239	48,923,145		
58. Aggregate Other Alien and Other	OT	X X X X X X	5,017,311	4,922,077	3,815,880	3,815,880
59. Total	X X X	X X X	61,007,816	61,149,709	4,550,208	4,550,208

DETAILS OF WRITE-INS						
5801. Chartis Insurance	B	PLEGDED AS COLLATERAL	5,017,311	4,922,077		
5802. South Korea	C	RSD FOR QUALIFICATION			2,523,600	2,523,600
5803. Hong Kong	C	RSD FOR QUALIFICATION			1,292,280	1,292,280
5898. Sum of remaining write-ins for Line 58 from overflow page	X X X	X X X				
5899. Totals (Lines 5801 - 5803 + 5898) (Line 58 above)	X X X	X X X	5,017,311	4,922,077	3,815,880	3,815,880