



ANNUAL STATEMENT
For the Year Ended December 31, 2018
of the Condition and Affairs of the
NATIONWIDE INDEMNITY COMPANY

NAIC Group Code..... 0140, 0140
(Current Period) (Prior Period) NAIC Company Code..... 10070 Employer's ID Number..... 31-1399201

Organized under the Laws of OH State of Domicile or Port of Entry OH Country of Domicile US
Incorporated/Organized..... February 16, 1994 Commenced Business..... April 15, 1994

Statutory Home Office ONE WEST NATIONWIDE BLVD. .. COLUMBUS .. OH .. US .. 43215-2220
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office ONE WEST NATIONWIDE BLVD. .. COLUMBUS .. OH .. US .. 43215-2220 614-249-7111
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address ONE WEST NATIONWIDE BLVD., 1-04-701 .. COLUMBUS .. OH .. US .. 43215-2220
(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records ONE WEST NATIONWIDE BLVD., 1-04-701 .. COLUMBUS .. OH .. US .. 43215-2220 614-249-1545
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Web Site Address WWW.NATIONWIDE.COM

Statutory Statement Contact CHERYL M. DENNIS 614-249-1545
(Name) (Area Code) (Telephone Number)
FINRPT@NATIONWIDE.COM 866-315-1430
(E-Mail Address) (Fax Number)

OFFICERS

Name	Title	Name	Title
1. MARK ALLEN BERVEN	PRESIDENT & COO	2. DENISE LYNN SKINGLE #	VP & SECRETARY
3. TIMOTHY JOHN DWYER	VP & ASSISTANT TREASURER		

OTHER

DAVID ALAN BANO	SVP-CHIEF CLAIMS OFFC	PAMELA ANN BIESECKER	SVP-HEAD OF TAXATION
MARTHA LOVETTE FRYE	SR REG VP-SOUTHEAST DIST	HARRY HANSEN HALLOWELL	SVP - CIO
JENNIFER BOYD MACKENZIE #	SVP-ENTERPRISE BRAND MARKT	MARK RAYMOND THRESHER	EXEC VP - CFO

DIRECTORS OR TRUSTEES

DAVID ALAN BANO	TIMOTHY GERARD FROMMEYER	KEVIN THOMAS HILYARD	MICHAEL PATRICK LEACH
DUANE LEE MEYER	MARK RAYMOND THRESHER		

State of..... OHIO
County of..... FRANKLIN

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)
MARK ALLEN BERVEN	DENISE LYNN SKINGLE	TIMOTHY JOHN DWYER
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
PRESIDENT & COO	VP & SECRETARY	VP & ASSISTANT TREASURER
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 11th day of February 2019

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



SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities.....	464,228,446	17.5	464,228,446		464,228,446	17.5
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies.....	3,158,639	0.1	3,158,639		3,158,639	0.1
1.22 Issued by U.S. government sponsored agencies.....	25,194,976	1.0	25,194,976		25,194,976	1.0
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....	605,381	0.0	605,381		605,381	0.0
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations.....	49,506,123	1.9	49,506,123		49,506,123	1.9
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....	110,731,444	4.2	110,731,444		110,731,444	4.2
1.43 Revenue and assessment obligations.....	651,328,576	24.6	651,328,576		651,328,576	24.6
1.44 Industrial development and similar obligations.....		0.0			0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA.....		0.0			0	0.0
1.512 Issued or guaranteed by FNMA and FHLMC.....	77,538,809	2.9	77,538,809		77,538,809	2.9
1.513 All other.....		0.0			0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....	3,891,488	0.1	3,891,488		3,891,488	0.1
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521.....		0.0			0	0.0
1.523 All other.....	170,060,143	6.4	170,060,143	387,309	170,447,452	6.4
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	743,572,578	28.1	743,572,578	4,301,125	747,873,703	28.2
2.2 Unaffiliated non-U.S. securities (including Canada).....	128,633,586	4.9	128,633,586		128,633,586	4.9
2.3 Affiliated securities.....		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....		0.0			0	0.0
3.2 Preferred stocks:						
3.21 Affiliated.....		0.0			0	0.0
3.22 Unaffiliated.....		0.0			0	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....		0.0			0	0.0
3.32 Unaffiliated.....		0.0			0	0.0
3.4 Other equity securities:						
3.41 Affiliated.....		0.0			0	0.0
3.42 Unaffiliated.....		0.0			0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated.....		0.0			0	0.0
3.52 Unaffiliated.....		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development.....		0.0			0	0.0
4.2 Agricultural.....		0.0			0	0.0
4.3 Single family residential properties.....		0.0			0	0.0
4.4 Multifamily residential properties.....	23,336,897	0.9	23,336,897		23,336,897	0.9
4.5 Commercial loans.....	83,358,017	3.1	83,358,017		83,358,017	3.1
4.6 Mezzanine real estate loans.....		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company.....		0.0			0	0.0
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt).....		0.0			0	0.0
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt).....		0.0			0	0.0
6. Contract loans.....		0.0			0	0.0
7. Derivatives.....		0.0			0	0.0
8. Receivables for securities.....		0.0			0	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral).....	6,303,386	0.2	6,303,386	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments.....	41,870,597	1.6	41,870,597	1,614,952	43,485,549	1.6
11. Other invested assets.....	66,603,160	2.5	66,603,160		66,603,160	2.5
12. Total invested assets.....	2,649,922,246	100.0	2,649,922,246	6,303,386	2,649,922,246	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....		
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6).....		
2.2	Additional investment made after acquisition (Part 2, Column 9).....		0
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13.....		
3.2	Totals, Part 3, Column 11.....		0
4.	Total gain (loss) on disposals, Part 3, Column 18.....		
5.	Deduct amounts received on disposals, Part 3, Column 15.....		
6.	Total foreign exchange change in book/adjusted carrying value:		
6.1	Totals, Part 1, Column 15.....		
6.2	Totals, Part 3, Column 13.....		0
7.	Deduct current year's other-than-temporary impairment recognized:		
7.1	Totals, Part 1, Column 12.....		
7.2	Totals, Part 3, Column 10.....		0
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11.....		
8.2	Totals, Part 3, Column 9.....		0
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....		0
10.	Deduct total nonadmitted amounts.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....		0

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year.....		69,620,122
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7).....	40,851,296	
2.2	Additional investment made after acquisition (Part 2, Column 8).....		40,851,296
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 12.....		
3.2	Totals, Part 3, Column 11.....		0
4.	Accrual of discount.....		872,187
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 9.....		
5.2	Totals, Part 3, Column 8.....		0
6.	Total gain (loss) on disposals, Part 3, Column 18.....		
7.	Deduct amounts received on disposals, Part 3, Column 15.....		4,474,957
8.	Deduct amortization of premium and mortgage interest points and commitment fees.....		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
9.1	Totals, Part 1, Column 13.....		
9.2	Totals, Part 3, Column 13.....		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 11.....		
10.2	Totals, Part 3, Column 10.....		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		106,868,648
12.	Total valuation allowance.....		(173,732)
13.	Subtotal (Line 11 plus Line 12).....		106,694,916
14.	Deduct total nonadmitted amounts.....		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14).....		106,694,916

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		61,469,929
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....		
2.2	Additional investment made after acquisition (Part 2, Column 9).....	1,523,284	1,523,284
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....		
3.2	Totals, Part 3, Column 12.....		0
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....	3,610,658	
5.2	Totals, Part 3, Column 9.....		3,610,658
6.	Total gain (loss) on disposals, Part 3, Column 19.....		
7.	Deduct amounts received on disposals, Part 3, Column 16.....		
8.	Deduct amortization of premium and depreciation.....		86
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17.....		
9.2	Totals, Part 3, Column 14.....		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....		
10.2	Totals, Part 3, Column 11.....		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		66,603,785
12.	Deduct total nonadmitted amounts.....		623
13.	Statement value at end of current period (Line 11 minus Line 12).....		66,603,162

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		2,622,663,952
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		222,653,142
3.	Accrual of discount.....		3,971,835
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	5,134,733	
4.2	Part 2, Section 1, Column 15.....		
4.3	Part 2, Section 2, Column 13.....		
4.4	Part 4, Column 11.....	348,011	5,482,744
5.	Total gain (loss) on disposals, Part 4, Column 19.....		(2,047,110)
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		414,641,851
7.	Deduct amortization of premium.....		10,728,761
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....		
8.2	Part 2, Section 1, Column 19.....		
8.3	Part 2, Section 2, Column 16.....		
8.4	Part 4, Column 15.....		0
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14.....		
9.2	Part 2, Section 1, Column 17.....		
9.3	Part 2, Section 2, Column 14.....		
9.4	Part 4, Column 13.....		0
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5R, Line 5R(2).....		1,096,237
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....		2,428,450,188
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		2,428,450,188

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States.....	469,479,451	451,749,535	441,719,347	410,114,633
	2. Canada.....	.....	.....	.....	.....
	3. Other Countries.....	605,381	606,657	605,381	605,381
	4. Totals.....	470,084,832	452,356,192	442,324,728	410,720,014
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	49,506,123	52,511,369	53,833,762	47,475,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	110,731,446	121,152,042	114,578,117	108,805,000
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.....	755,861,477	786,477,518	766,191,051	740,277,120
Industrial and Miscellaneous, SVO Identified Funds, Bank Loans and Hybrid Securities (Unaffiliated)	8. United States.....	913,632,721	913,922,444	918,083,700	914,953,543
	9. Canada.....	62,901,919	63,648,899	63,807,720	60,042,421
	10. Other Countries.....	65,731,670	67,640,283	68,230,548	66,756,043
	11. Totals.....	1,042,266,310	1,045,211,626	1,050,121,968	1,041,752,007
Parent, Subsidiaries and Affiliates	12. Totals.....	.....	.....	.....	.....
	13. Total Bonds.....	2,428,450,188	2,457,708,747	2,427,049,626	2,349,029,141
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....	.....	.....	.....	.....
	15. Canada.....	.....	.....	.....	.....
	16. Other Countries.....	.....	.....	.....	.....
	17. Totals.....	0	0	0	.....
Parent, Subsidiaries and Affiliates	18. Totals.....	.....	.....	.....	.....
	19. Total Preferred Stocks.....	0	0	0	.....
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	.....	.....	.....	.....
	21. Canada.....	.....	.....	.....	.....
	22. Other Countries.....	.....	.....	.....	.....
	23. Totals.....	0	0	0	.....
Parent, Subsidiaries and Affiliates	24. Totals.....	.....	.....	.....	.....
	25. Total Common Stocks.....	0	0	0	.....
	26. Total Stocks.....	0	0	0	.....
	27. Total Bonds and Stocks.....	2,428,450,188	2,457,708,747	2,427,049,626	.....

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

5015

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1.....	131,890,082	147,236,018	86,908,738		103,444,618	XXX	469,479,456	19.3	453,349,856	17.3	467,194,456	2,285,000
1.2 NAIC 2.....						XXX	0	0.0		0.0		
1.3 NAIC 3.....						XXX	0	0.0		0.0		
1.4 NAIC 4.....						XXX	0	0.0		0.0		
1.5 NAIC 5.....						XXX	0	0.0		0.0		
1.6 NAIC 6.....						XXX	0	0.0		0.0		
1.7 Totals.....	131,890,082	147,236,018	86,908,738	0	103,444,618	XXX	469,479,456	19.3	453,349,856	17.3	467,194,456	2,285,000
2. All Other Governments												
2.1 NAIC 1.....	605,381					XXX	605,381	0.0	1,075,336	0.0		605,381
2.2 NAIC 2.....						XXX	0	0.0		0.0		
2.3 NAIC 3.....						XXX	0	0.0		0.0		
2.4 NAIC 4.....						XXX	0	0.0		0.0		
2.5 NAIC 5.....						XXX	0	0.0		0.0		
2.6 NAIC 6.....						XXX	0	0.0		0.0		
2.7 Totals.....	605,381	0	0	0	0	XXX	605,381	0.0	1,075,336	0.0	0	605,381
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1.....	8,123,683	25,352,861	16,029,579			XXX	49,506,123	2.0	90,273,854	3.4	49,506,123	
3.2 NAIC 2.....						XXX	0	0.0		0.0		
3.3 NAIC 3.....						XXX	0	0.0		0.0		
3.4 NAIC 4.....						XXX	0	0.0		0.0		
3.5 NAIC 5.....						XXX	0	0.0		0.0		
3.6 NAIC 6.....						XXX	0	0.0		0.0		
3.7 Totals.....	8,123,683	25,352,861	16,029,579	0	0	XXX	49,506,123	2.0	90,273,854	3.4	49,506,123	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1.....		29,094,632	45,230,583	17,745,904		XXX	92,071,119	3.8	120,933,977	4.6	92,071,119	
4.2 NAIC 2.....	11,525,000					XXX	11,525,000	0.5	33,255,976	1.3	11,525,000	
4.3 NAIC 3.....						XXX	0	0.0		0.0		
4.4 NAIC 4.....		7,135,325				XXX	7,135,325	0.3	7,201,634	0.3	7,135,325	
4.5 NAIC 5.....						XXX	0	0.0		0.0		
4.6 NAIC 6.....						XXX	0	0.0		0.0		
4.7 Totals.....	11,525,000	36,229,957	45,230,583	17,745,904	0	XXX	110,731,444	4.6	161,391,587	6.2	110,731,444	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1.....	44,325,260	71,724,519	427,704,917	159,865,028	13,627,205	XXX	717,246,929	29.5	728,561,627	27.8	717,246,929	
5.2 NAIC 2.....	3,530,994	13,881,733	17,876,018			XXX	35,288,745	1.5	40,328,211	1.5	35,288,745	
5.3 NAIC 3.....	3,325,803					XXX	3,325,803	0.1		0.0	3,325,803	
5.4 NAIC 4.....						XXX	0	0.0		0.0		
5.5 NAIC 5.....						XXX	0	0.0		0.0		
5.6 NAIC 6.....						XXX	0	0.0		0.0		
5.7 Totals.....	51,182,057	85,606,252	445,580,935	159,865,028	13,627,205	XXX	755,861,477	31.1	768,889,838	29.3	755,861,477	0

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

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

NAIC Designation		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6.	Industrial and Miscellaneous (unaffiliated)												
6.1	NAIC 1.....	20,888,828	174,097,628	242,425,066	43,618,231	42,642,167	XXX.....	523,671,920	21.6	597,139,613	22.8	377,957,082	145,714,838
6.2	NAIC 2.....	66,680,953	94,604,016	152,431,439	59,481,294	88,127,405	XXX.....	461,325,107	19.0	456,352,051	17.4	429,531,893	31,793,214
6.3	NAIC 3.....	158,794	354,927	146,149	44,124	3,965,868	XXX.....	4,669,862	0.2	53,593,729	2.0	4,669,862	
6.4	NAIC 4.....	10,152,435	203,067	76,425	9,285		XXX.....	10,441,212	0.4	37,736,699	1.4	10,146,631	294,581
6.5	NAIC 5.....	160,999	833,571			7,492,500	XXX.....	8,487,070	0.3	2,860,689	0.1	7,492,500	994,570
6.6	NAIC 6.....	52					XXX.....	52	0.0	702	0.0	52	
6.7	Totals.....	98,042,061	270,093,209	395,079,079	103,152,934	142,227,940	XXX.....	1,008,595,223	41.5	1,147,683,483	43.8	829,798,020	178,797,203
7.	Hybrid Securities												
7.1	NAIC 1.....						XXX.....	0	0.0		0.0		
7.2	NAIC 2.....						XXX.....	0	0.0		0.0		
7.3	NAIC 3.....						XXX.....	0	0.0		0.0		
7.4	NAIC 4.....						XXX.....	0	0.0		0.0		
7.5	NAIC 5.....						XXX.....	0	0.0		0.0		
7.6	NAIC 6.....						XXX.....	0	0.0		0.0		
7.7	Totals.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
8.	Parent, Subsidiaries and Affiliates												
8.1	NAIC 1.....						XXX.....	0	0.0		0.0		
8.2	NAIC 2.....						XXX.....	0	0.0		0.0		
8.3	NAIC 3.....						XXX.....	0	0.0		0.0		
8.4	NAIC 4.....						XXX.....	0	0.0		0.0		
8.5	NAIC 5.....						XXX.....	0	0.0		0.0		
8.6	NAIC 6.....						XXX.....	0	0.0		0.0		
8.7	Totals.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
9.	SVO Identified Funds												
9.1	NAIC 1.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0		0.0		
9.2	NAIC 2.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0		0.0		
9.3	NAIC 3.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0		0.0		
9.4	NAIC 4.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0		0.0		
9.5	NAIC 5.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0		0.0		
9.6	NAIC 6.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0		0.0		
9.7	Totals.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0	0.0	0	0.0	0	0
10.	Bank Loans												
10.1	NAIC 1.....						XXX.....	0	0.0	XXX.....	XXX.....		
10.2	NAIC 2.....		2,470,595				XXX.....	2,470,595	0.1	XXX.....	XXX.....	2,470,595	
10.3	NAIC 3.....		627,131	17,331,460			XXX.....	17,958,591	0.7	XXX.....	XXX.....	17,958,591	
10.4	NAIC 4.....		7,413,526	5,828,373			XXX.....	13,241,899	0.5	XXX.....	XXX.....	13,241,899	
10.5	NAIC 5.....						XXX.....	0	0.0	XXX.....	XXX.....		
10.6	NAIC 6.....						XXX.....	0	0.0	XXX.....	XXX.....		
10.7	Totals.....	0	10,511,252	23,159,833	0	0	XXX.....	33,671,085	1.4	XXX.....	XXX.....	33,671,085	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1.....	(d).....205,833,234	447,505,658	818,298,883	221,229,163	159,713,990	0	1,852,580,928	76.3	XXX	XXX	1,703,975,709	148,605,219
11.2 NAIC 2.....	(d).....81,736,947	110,956,344	170,307,457	59,481,294	88,127,405	0	510,609,447	21.0	XXX	XXX	478,816,233	31,793,214
11.3 NAIC 3.....	(d).....3,484,597	982,058	17,477,609	44,124	3,965,868	0	25,954,256	1.1	XXX	XXX	25,954,256	0
11.4 NAIC 4.....	(d).....10,152,435	14,751,918	5,904,798	9,285	0	0	30,818,436	1.3	XXX	XXX	30,523,855	294,581
11.5 NAIC 5.....	(d).....160,999	833,571	0	0	7,492,500	0	(c).....8,487,070	0.3	XXX	XXX	7,492,500	994,570
11.6 NAIC 6.....	(d).....52	0	0	0	0	0	(c).....52	0.0	XXX	XXX	52	0
11.7 Totals.....	301,368,264	575,029,549	1,011,988,747	280,763,866	259,299,763	0	(b).....2,428,450,189	100.0	XXX	XXX	2,246,762,605	181,687,584
11.8 Line 11.7 as a % of Col. 7.....	12.4	23.7	41.7	11.6	10.7	0.0	100.0	XXX	XXX	XXX	92.5	7.5
12. Total Bonds Prior Year												
12.1 NAIC 1.....	161,798,982	596,074,308	783,926,236	302,232,580	147,302,157	.....	.....XXX	XXX	1,991,334,263	75.9	1,821,139,460	170,194,803
12.2 NAIC 2.....	46,188,114	125,917,207	205,590,657	52,035,735	100,204,525	.....	.....XXX	XXX	529,936,238	20.2	494,611,178	35,325,059
12.3 NAIC 3.....	2,582,832	23,174,335	24,834,014	830,739	2,171,809	.....	.....XXX	XXX	53,593,729	2.0	48,523,649	5,070,079
12.4 NAIC 4.....	276,923	24,770,315	11,029,618	153,977	8,707,500	.....	.....XXX	XXX	44,938,333	1.7	44,517,034	421,299
12.5 NAIC 5.....	1,865,545	995,144	.....	.....	.....	.....	.....XXX	XXX	(c).....2,860,689	0.1	1,715,238	1,145,450
12.6 NAIC 6.....	579	123	.....	.....	.....	.....	.....XXX	XXX	(c).....702	0.0	702	.....
12.7 Totals.....	212,712,975	770,931,432	1,025,380,525	355,253,031	258,385,991	0	XXX	XXX	(b).....2,622,663,954	100.0	2,410,507,261	212,156,690
12.8 Line 12.7 as a % of Col. 9.....	8.1	29.4	39.1	13.5	9.9	0.0	XXX	XXX	100.0	XXX	91.9	8.1
13. Total Publicly Traded Bonds												
13.1 NAIC 1.....	197,862,132	372,575,125	771,773,372	211,976,549	149,788,532	.....	.....1,703,975,710	70.2	1,821,139,460	69.4	1,703,975,710	XXX
13.2 NAIC 2.....	80,685,347	95,910,855	154,611,332	59,481,294	88,127,405	.....	.....478,816,233	19.7	494,611,178	18.9	478,816,233	XXX
13.3 NAIC 3.....	3,484,597	982,058	17,477,609	44,124	3,965,868	.....	.....25,954,256	1.1	48,523,649	1.9	25,954,256	XXX
13.4 NAIC 4.....	10,016,944	14,592,829	5,904,798	9,285	0	.....	.....30,523,856	1.3	44,517,034	1.7	30,523,856	XXX
13.5 NAIC 5.....	.....	.....	.....	.....7,492,500	7,492,500	.....	.....7,492,500	0.3	1,715,238	0.1	7,492,500	XXX
13.6 NAIC 6.....	52	.....	.....	.....52	52	.....	.....52	0.0	702	0.0	52	XXX
13.7 Totals.....	292,049,072	484,060,867	949,767,111	271,511,252	249,374,305	0	2,246,762,607	92.5	2,410,507,261	91.9	2,246,762,607	XXX
13.8 Line 13.7 as a % of Col. 7.....	13.0	21.5	42.3	12.1	11.1	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11.....	12.0	19.9	39.1	11.2	10.3	0.0	92.5	XXX	XXX	XXX	92.5	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1.....	7,971,102	74,930,534	46,525,511	9,252,614	9,925,458	.....	.....148,605,219	6.1	170,194,803	6.5	XXX	148,605,219
14.2 NAIC 2.....	1,051,600	15,045,490	15,696,125	.....	.....	.....	.....31,793,215	1.3	35,325,059	1.3	XXX	31,793,215
14.3 NAIC 3.....	.....	.....	.....	.....	.....	.....	.....0	0.0	5,070,079	0.2	XXX	0
14.4 NAIC 4.....	135,492	159,090	.....	.....	.....	.....	.....294,582	0.0	421,299	0.0	XXX	294,582
14.5 NAIC 5.....	160,999	833,571	.....	.....	.....	.....	.....994,570	0.0	1,145,450	0.0	XXX	994,570
14.6 NAIC 6.....	.....	.....	.....	.....	.....0	.....	.....0	0.0	0	0.0	XXX	0
14.7 Totals.....	9,319,193	90,968,685	62,221,636	9,252,614	9,925,458	0	181,687,586	7.5	212,156,690	8.1	XXX	181,687,586
14.8 Line 14.7 as a % of Col. 7.....	5.1	50.1	34.2	5.1	5.5	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11.....	0.4	3.7	2.6	0.4	0.4	0.0	7.5	XXX	XXX	XXX	XXX	7.5

(a) Includes \$.....156,826,468 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$.....899,962 current year of bonds with Z designations, \$.....421,299 prior year of bonds with Z designations and \$.....0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes \$.....0 current year of bonds with 5GI designations, \$.....1,145,450 prior year of bonds with 5* or 5GI designations and \$.....52 current year, \$.....702 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; 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

	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	Column 7 as a % of Line 11.7	Total from Column 7 Prior Year	% from Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed
1. U.S. Governments												
1.1 Issuer Obligations.....	130,632,426	144,116,302	86,908,738		103,444,618	XXX	465,102,084	19.2	447,799,354	17.1	465,102,084	
1.2 Residential Mortgage-Backed Securities.....	647,643	1,444,729				XXX	2,092,372	0.1	2,650,502	0.1	2,092,372	
1.3 Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
1.4 Other Loan-Backed and Structured Securities.....	610,013	1,674,987				XXX	2,285,000	0.1	2,900,000	0.1		2,285,000
1.5 Totals.....	131,890,082	147,236,018	86,908,738	0	103,444,618	XXX	469,479,456	19.3	453,349,856	17.3	467,194,456	2,285,000
2. All Other Governments												
2.1 Issuer Obligations.....	605,381					XXX	605,381	0.0	1,075,336	0.0		605,381
2.2 Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
2.3 Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
2.4 Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
2.5 Totals.....	605,381	0	0	0	0	XXX	605,381	0.0	1,075,336	0.0	0	605,381
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations.....	8,123,683	25,352,861	16,029,579			XXX	49,506,123	2.0	90,273,854	3.4	49,506,123	
3.2 Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
3.3 Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
3.4 Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
3.5 Totals.....	8,123,683	25,352,861	16,029,579	0	0	XXX	49,506,123	2.0	90,273,854	3.4	49,506,123	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations.....	11,525,000	36,229,957	45,230,583	17,745,904		XXX	110,731,444	4.6	161,391,587	6.2	110,731,444	
4.2 Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
4.3 Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
4.4 Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
4.5 Totals.....	11,525,000	36,229,957	45,230,583	17,745,904	0	XXX	110,731,444	4.6	161,391,587	6.2	110,731,444	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 Issuer Obligations.....	26,780,353	57,762,942	428,464,245	136,684,648		XXX	649,692,188	26.8	731,009,241	27.9	649,692,188	
5.2 Residential Mortgage-Backed Securities.....	5,775,623	19,638,027	17,116,690	23,180,381	13,627,205	XXX	79,337,926	3.3	5,178,218	0.2	79,337,926	
5.3 Commercial Mortgage-Backed Securities.....						XXX	0	0.0	468,705	0.0		
5.4 Other Loan-Backed and Structured Securities.....	18,626,080	8,205,283				XXX	26,831,363	1.1	32,233,674	1.2	26,831,363	
5.5 Totals.....	51,182,056	85,606,252	445,580,935	159,865,029	13,627,205	XXX	755,861,477	31.1	768,889,838	29.3	755,861,477	0
6. Industrial and Miscellaneous (unaffiliated)												
6.1 Issuer Obligations.....	81,888,572	154,445,901	281,782,908	92,370,022	141,803,255	XXX	752,290,658	31.0	862,920,748	32.9	690,154,435	62,136,223
6.2 Residential Mortgage-Backed Securities.....	3,591,378	10,521,762	4,890,972	3,769,402	424,685	XXX	23,198,199	1.0	26,521,153	1.0	23,198,199	
6.3 Commercial Mortgage-Backed Securities.....	4,217,241	66,675,413	82,379,014			XXX	153,271,668	6.3	156,807,881	6.0	103,684,172	49,587,496
6.4 Other Loan-Backed and Structured Securities.....	8,344,870	38,450,134	26,026,185	7,013,510		XXX	79,834,699	3.3	101,433,701	3.9	12,761,215	67,073,484
6.5 Totals.....	98,042,061	270,093,210	395,079,079	103,152,934	142,227,940	XXX	1,008,595,224	41.5	1,147,683,483	43.8	829,798,021	178,797,203
7. Hybrid Securities												
7.1 Issuer Obligations.....						XXX	0	0.0		0.0		
7.2 Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
7.3 Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
7.4 Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
7.5 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations.....						XXX	0	0.0		0.0		
8.2 Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
8.3 Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
8.4 Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
8.5 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.2 Bond Mutual Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3 Totals.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Bank Loans												
10.1 Bank Loans - Issued.....						XXX	0	0.0	XXX	XXX		
10.2 Bank Loans - Acquired.....		10,511,252	23,159,833			XXX	33,671,085	1.4	XXX	XXX	33,671,085	
10.3 Totals.....	0	10,511,252	23,159,833	0	0	XXX	33,671,085	1.4	XXX	XXX	33,671,085	0
11. Total Bonds Current Year												
11.1 Issuer Obligations.....	259,555,415	417,907,963	858,416,053	246,800,574	245,247,873	XXX	2,027,927,878	83.5	XXX	XXX	1,965,186,274	62,741,604
11.2 Residential Mortgage-Backed Securities.....	10,014,644	31,604,518	22,007,662	26,949,783	14,051,890	XXX	104,628,497	4.3	XXX	XXX	104,628,497	0
11.3 Commercial Mortgage-Backed Securities.....	4,217,241	66,675,413	82,379,014	0	0	XXX	153,271,668	6.3	XXX	XXX	103,684,172	49,587,496
11.4 Other Loan-Backed and Structured Securities.....	27,580,963	48,330,404	26,026,185	7,013,510	0	XXX	108,951,062	4.5	XXX	XXX	39,592,578	69,358,484
11.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.6 Bank Loans.....	0	10,511,252	23,159,833	0	0	XXX	33,671,085	1.4	XXX	XXX	33,671,085	0
11.7 Totals.....	301,368,263	575,029,550	1,011,988,747	280,763,867	259,299,763	0	2,428,450,190	100.0	XXX	XXX	2,246,762,606	181,687,584
11.8 Line 11.7 as a % of Col. 7.....	12.4	23.7	41.7	11.6	10.7	0.0	100.0	XXX	XXX	XXX	92.5	7.5
12. Total Bonds Prior Year												
12.1 Issuer Obligations.....	191,729,984	621,139,534	877,171,124	346,055,857	258,373,621	XXX	XXX	XXX	2,294,470,120	87.5	2,226,959,163	67,510,958
12.2 Residential Mortgage-Backed Securities.....	6,650,735	18,247,094	6,743,609	2,696,065	12,370	XXX	XXX	XXX	34,349,873	1.3	34,349,872	0
12.3 Commercial Mortgage-Backed Securities.....	2,941,656	60,930,277	93,218,004	186,649		XXX	XXX	XXX	157,276,586	6.0	106,364,056	50,912,530
12.4 Other Loan-Backed and Structured Securities.....	11,390,599	70,614,529	48,247,787	6,314,460		XXX	XXX	XXX	136,567,375	5.2	42,834,171	93,733,203
12.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0	0	0
12.6 Bank Loans.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12.7 Totals.....	212,712,974	770,931,434	1,025,380,524	355,253,031	258,385,991	0	XXX	XXX	2,622,663,954	100.0	2,410,507,262	212,156,691
12.8 Line 12.7 as a % of Col. 9.....	8.1	29.4	39.1	13.5	9.9	0.0	XXX	XXX	100.0	XXX	91.9	8.1
13. Total Publicly Traded Bonds												
13.1 Issuer Obligations.....	257,446,159	391,636,398	837,977,257	242,804,045	235,322,415	XXX	1,965,186,274	80.9	2,226,959,163	84.9	1,965,186,274	XXX
13.2 Residential Mortgage-Backed Securities.....	10,014,644	31,604,517	22,007,661	26,949,783	14,051,890	XXX	104,628,495	4.3	34,349,872	1.3	104,628,495	XXX
13.3 Commercial Mortgage-Backed Securities.....	2,140,346	36,353,108	65,190,718			XXX	103,684,172	4.3	106,364,056	4.1	103,684,172	XXX
13.4 Other Loan-Backed and Structured Securities.....	22,447,923	13,955,591	1,431,642	1,757,424		XXX	39,592,580	1.6	42,834,171	1.6	39,592,580	XXX
13.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	XXX
13.6 Bank Loans.....		10,511,252	23,159,833			XXX	33,671,085	1.4	XXX	XXX	33,671,085	XXX
13.7 Totals.....	292,049,072	484,060,866	949,767,111	271,511,252	249,374,305	0	2,246,762,606	92.5	2,410,507,262	91.9	2,246,762,606	XXX
13.8 Line 13.7 as a % of Col. 7.....	13.0	21.5	42.3	12.1	11.1	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11.....	12.0	19.9	39.1	11.2	10.3	0.0	92.5	XXX	XXX	XXX	92.5	XXX
14. Total Privately Placed Bonds												
14.1 Issuer Obligations.....	2,109,256	26,271,566	20,438,796	3,996,528	9,925,458	XXX	62,741,604	2.6	67,510,958	2.6	XXX	62,741,604
14.2 Residential Mortgage-Backed Securities.....						XXX	0	0.0	0	0.0	XXX	0
14.3 Commercial Mortgage-Backed Securities.....	2,076,895	30,322,305	17,188,296			XXX	49,587,496	2.0	50,912,530	1.9	XXX	49,587,496
14.4 Other Loan-Backed and Structured Securities.....	5,133,041	34,374,812	24,594,544	5,256,086		XXX	69,358,483	2.9	93,733,203	3.6	XXX	69,358,483
14.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	XXX	0
14.6 Bank Loans.....						XXX	0	0.0	XXX	XXX	XXX	0
14.7 Totals.....	9,319,192	90,968,683	62,221,636	9,252,614	9,925,458	0	181,687,583	7.5	212,156,691	8.1	XXX	181,687,583
14.8 Line 14.7 as a % of Col. 7.....	5.1	50.1	34.2	5.1	5.5	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11.....	0.4	3.7	2.6	0.4	0.4	0.0	7.5	XXX	XXX	XXX	XXX	7.5

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.....	42,234,016			42,234,016	
2. Cost of short-term investments acquired.....	548,762,816			548,762,816	
3. Accrual of discount.....	0				
4. Unrealized valuation increase (decrease).....	0				
5. Total gain (loss) on disposals.....	0				
6. Deduct consideration received on disposals.....	546,480,179			546,480,179	
7. Deduct amortization of premium.....	0				
8. Total foreign exchange change in book/adjusted carrying value.....	0				
9. Deduct current year's other-than-temporary impairment recognized.....	0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	44,516,653	0	0	44,516,653	0
11. Deduct total nonadmitted amounts.....	0				
12. Statement value at end of current period (Line 10 minus Line 11).....	44,516,653	0	0	44,516,653	0

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

Pool of short term assets

\$10

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

Sch. E - Pt. 2 Verification
NONE

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other- Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
Mortgages in Good Standing - Commercial Mortgages - All Other														
00-1000701.....		VILLANOVA.....	PA.....		12/17/2001.	7.35	1,314,813	.....					.....6,360,714	11/05/2001
00-1000714.....		CLOSTER.....	NJ.....		11/08/2001.	7.74	656,968	.....					.....3,391,044	09/14/2001
00-1000774.....		FLINT.....	MI.....		12/20/2001.	6.90	637,180	.....					.....7,957,895	11/21/2001
00-1000789.....		COOPER CITY.....	FL.....		11/30/2001.	7.00	127,235	.....					.....2,660,000	10/26/2001
00-1000875.....		SCOTTSDALE.....	AZ.....		09/18/2002.	8.08	1,128,458	.....					.....4,333,560	06/17/2002
00-1000932.....		HARRISON TOWNSHIP.....	MI.....		05/29/2002.	7.10	2,950,572	.....					.....6,902,857	04/05/2002
00-1000949.....		STOW.....	OH.....		05/30/2002.	7.62	653,034	.....					.....2,736,255	05/06/2002
00-1001237.....		DALLAS.....	TX.....		11/20/2002.	6.94	866,115	.....					.....4,511,719	11/18/2002
00-1100774.....		SOLANA BEACH.....	CA.....		03/24/2005.	5.23	884,947	.....					.....7,716,160	03/16/2005
00-1102262.....		DALLAS.....	TX.....		10/12/2018.	3.94	11,496,194	.....	.....375,651				27,020,000	11/10/2014
00-1102418.....		SEATTLE.....	WA.....		09/10/2015.	3.35	20,000,000	.....					.....34,980,000	08/27/2015
00-1102717.....		WASHINGTON.....	DC.....		10/12/2018.	3.89	15,540,062	.....	.....496,536				24,986,000	04/27/2017
00-1102749.....		HOUSTON.....	TX.....		07/25/2017.	3.68	25,000,000	.....					.....36,385,905	06/28/2017
00-1102752.....		HOUSTON.....	TX.....		07/28/2017.	3.25	11,058,224	.....					.....24,756,000	06/27/2017
00-1102831.....		PHOENIX.....	AZ.....		02/12/2018.	4.11	14,168,520	.....					.....20,804,348	01/26/2018
28-0001469.....		WASHINGTON TOWNSHIP.....	OH.....		07/07/1999.	7.42	386,325	.....					.....7,350,000	07/06/1999
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other							106,868,648	0	872,187	0	0	0	222,852,457	XXX
0899999. Total - Mortgages in Good Standing.....							106,868,648	0	872,187	0	0	0	222,852,457	XXX
3399999. Totals.....							106,868,648	0	872,187	0	0	0	222,852,457	XXX

E04

General Interrogatory:
1. Mortgages in good standing \$.....0 unpaid taxes \$.....0 interest due and unpaid.
2. Restructured mortgages \$.....0 unpaid taxes \$.....0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure \$.....0 unpaid taxes \$.....0 interest due and unpaid.
4. Mortgages in process of foreclosure \$.....0 unpaid taxes \$.....0 interest due and unpaid.

SCHEDULE B - PART 2

Showing all Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
00-1102262.....	DALLAS.....	TX.....	.....	10/12/2018.....	3.94	11,258,012	.....	.....27,020,000
00-1102717.....	WASHINGTON.....	DC.....	.....	10/12/2018.....	3.89	15,093,284	.....	.....24,986,000
00-1102831.....	PHOENIX.....	AZ.....	.....	02/12/2018.....	4.11	14,500,000	.....	.....20,804,348
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....						40,851,296	0	72,810,348
0899999. Total - Mortgages in Good Standing.....						40,851,296	0	72,810,348
3399999. Totals.....						40,851,296	0	72,810,348

SCHEDULE B - PART 3

Showing all Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages With Partial Repayments																	
00-1000701.....	VILLANOVA.....	PA.....	.....	12/17/2001.	.....	.....1,681,288	.....	.....	.....	.....	.....0	.....	.....366,475	366,475	.....	.....	.....0
00-1000714.....	CLOSTER.....	NJ.....	.....	11/08/2001.	.....	.....844,273	.....	.....	.....	.....	.....0	.....	.....187,305	187,305	.....	.....	.....0
00-1000774.....	FLINT.....	MI.....	.....	12/20/2001.	.....	.....1,184,649	.....	.....	.....	.....	.....0	.....	.....547,469	547,469	.....	.....	.....0
00-1000789.....	COOPER CITY.....	FL.....	.....	11/30/2001.	.....	.....245,893	.....	.....	.....	.....	.....0	.....	.....118,658	118,658	.....	.....	.....0
00-1000875.....	SCOTTSDALE.....	AZ.....	.....	09/18/2002.	.....	.....1,369,884	.....	.....	.....	.....	.....0	.....	.....241,426	241,426	.....	.....	.....0
00-1000932.....	HARRISON TOWNSHIP.....	MI.....	.....	05/29/2002.	.....	.....3,160,812	.....	.....	.....	.....	.....0	.....	.....210,239	210,239	.....	.....	.....0
00-1000949.....	STOW.....	OH.....	.....	05/30/2002.	.....	.....809,879	.....	.....	.....	.....	.....0	.....	.....156,845	156,845	.....	.....	.....0
00-1001237.....	DALLAS.....	TX.....	.....	11/20/2002.	.....	.....1,125,046	.....	.....	.....	.....	.....0	.....	.....258,931	258,931	.....	.....	.....0
00-1100774.....	SOLANA BEACH.....	CA.....	.....	03/24/2005.	.....	.....1,121,776	.....	.....	.....	.....	.....0	.....	.....236,829	236,829	.....	.....	.....0
00-1102262.....	DALLAS.....	TX.....	.....	10/12/2018.	.....	.....	.....	.....	.....	.....	.....0	.....	.....137,470	137,470	.....	.....	.....0
00-1102717.....	WASHINGTON.....	DC.....	.....	10/12/2018.	.....	.....	.....	.....	.....	.....	.....0	.....	.....49,757	49,757	.....	.....	.....0
00-1102752.....	HOUSTON.....	TX.....	.....	07/28/2017.	.....	.....12,145,384	.....	.....	.....	.....	.....0	.....	.....1,087,160	1,087,160	.....	.....	.....0
00-1102831.....	PHOENIX.....	AZ.....	.....	02/12/2018.	.....	.....	.....	.....	.....	.....	.....0	.....	.....331,480	331,480	.....	.....	.....0
28-0001469.....	WASHINGTON TOWNSHIP.....	OH.....	.....	07/07/1999.	.....	.....931,238	.....	.....	.....	.....	.....0	.....	.....544,913	544,913	.....	.....	.....0
0299999. Total - Mortgages With Partial Repayments.....						24,620,122	0	0	0	0	0	0	4,474,957	4,474,957	0	0	0
0599999. Total Mortgages.....						24,620,122	0	0	0	0	0	0	4,474,957	4,474,957	0	0	0

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 Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol / Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	US Government Building Open-End Feeder 1, LP.....		San Antonio.....	TX.....	USAA Equity Advisors.....		07/17/2008		31,839,639	41,520,529	41,520,529	1,777,175	-	-	-	-	2,056,130	-	5.290
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....									31,839,639	41,520,529	41,520,529	1,777,175	0	0	0	0	2,056,130	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated																			
	Nationwide Realty Investors, LLC.....		Columbus.....	OH.....	Nationwide Mutual Insurance Co.....		07/02/2002		4,665,156	25,082,630	25,082,630	1,833,483	-	-	-	-	-	-	3.100
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated.....									4,665,156	25,082,630	25,082,630	1,833,483	0	0	0	0	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
	Riverview Multi Series Fund LLC - Class N.....		Red Bank.....	NJ.....	Riverview Alternative Investment Advisors LLC.....		12/30/2008		623	623	623	0	-	-	-	-	-	-	38.250
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....									623	623	623	0	0	0	0	0	0	0	XXX
4499999. Subtotal - Unaffiliated.....									31,840,262	41,521,152	41,521,152	1,777,175	0	0	0	0	2,056,130	0	XXX
4599999. Subtotal - Affiliated.....									4,665,156	25,082,630	25,082,630	1,833,483	0	0	0	0	0	0	XXX
4699999. Totals.....									36,505,418	66,603,782	66,603,782	3,610,658	0	0	0	0	2,056,130	0	XXX

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated										
	US Government Building Open-End Feeder 1, LP.....	San Antonio.....	TX.....	USAA Equity Advisors.....	07/17/2008.	.....	.....	.....1,523,197	.....	.....5.290
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....							0	1,523,197	0	XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated										
	NHT IX NW Tax Credit Fund LLC (aka Commons at Grant).....	Columbus.....	OH.....	Apollo Housing.....	10/18/2002.	.....	.....	......87	.....	.....33.330
3399999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated.....							0	87	0	XXX
4499999. Subtotal - Unaffiliated.....							0	1,523,284	0	XXX
4699999. Totals.....							0	1,523,284	0	XXX

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 Identification	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
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
	NHT IX NW Tax Credit Fund LLC (aka Commons at Grant).....	Columbus.....	OH.	Fully Amortized.....	12/30/2008.	12/31/2018.	-	-	(86)	-	-	(86)	.....	.....1	- .....	.....	.....	.....0	1,380
3399999.	Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated.....						0	0	(86)	0	0	(86)	0	1	0	0	0	0	1,380
4499999.	Subtotal - Unaffiliated.....						0	0	(86)	0	0	(86)	0	1	0	0	0	0	1,380
4699999.	Totals.....						0	0	(86)	0	0	(86)	0	1	0	0	0	0	1,380

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
							NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification				Code	n	Bond CHAR																	
U.S. Government - Issuer Obligations																							
34459R	AB	1	Morocco AID Gtd SF Bd.....	.....	..	.....4	1FE	693,007	...114.953	665,244	578,711	618,994	.....	.....(5,042)	.....	.....	.....7.550	5.585	JJ.....	20,147	43,693	04/28/2003.	07/15/2026.
455780	AG	1	Indonesia (Republic of) AID Sr Nt.....	.....	..	.....4	1	272,500	...106.430	266,076	250,000	254,645	.....	.....(1,502)	.....	.....	.....8.900	7.467	JD.....	1,854	22,250	10/18/2001.	06/01/2021.
912810	EP	9	U S Treasury Bd.....	LS..	..	.....	.....1	66,545,700	...117.902	58,951,150	50,000,000	55,923,184	.....	.....(1,297,888)	.....	.....	.....7.125	3.980	FA.....	1,345,618	3,562,500	05/07/2009.	02/15/2023.
912810	QV	3	U S Treasury 02/15/2042 TIPS.....	LS..	..	.....	.....1	96,169,009	...101.535	86,304,471	85,000,000	103,444,618	.....	.....2,523,405	(313,853)	.....	.....0.750	0.356	FA.....	269,488	703,019	11/01/2012.	02/15/2042.
912828	2R	0	U S Treasury Nt.....	.....	..	.....	.....1	9,515,665	...96.777	9,677,730	10,000,000	9,531,681	.....	.....16,016	.....	.....	.....2.250	2.867	FA.....	84,986	.....	08/30/2018.	08/15/2027.
912828	LA	6	U S Treasury 07/15/2019 TIPS.....	.....	..	.....	.....1	113,790,855	...118.050	129,854,943	110,000,000	130,471,796	.....	.....3,166,871	(299,071)	.....	.....1.875	1.600	JJ.....	1,128,450	2,403,699	09/15/2009.	07/15/2019.
912828	MF	4	U S Treasury 01/15/2020 TIPS.....	.....	..	.....	.....1	75,389,011	...116.192	87,144,257	75,000,000	87,756,303	.....	.....2,153,352	(39,879)	.....	.....1.375	1.321	JJ.....	557,108	1,186,690	01/19/2010.	01/15/2020.
912828	S5	0	U S Treasury 7/15/2026 TIPS.....	.....	..	.....	.....1	74,975,931	...99.047	74,186,422	74,900,000	77,100,864	.....	.....1,896,354	243,702	.....	.....0.125	0.453	JJ.....	45,630	97,196	12/12/2017.	07/15/2026.
0199999.	U.S. Government - Issuer Obligations.....							437,351,678	XXX	447,050,293	405,728,711	465,102,085	9,739,982	(1,697,517)	0	0	XXX	XXX	XXX	3,453,281	8,019,047	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																							
911760	EJ	1	Vendee Mtg Tr RMBS REMIC Ser 1994-2 3ZB.....	.....	..	.....4	1	449,854	...105.038	483,121	459,948	457,175	.....	.....1,776	.....	.....	.....6.500	6.911	MON...	2,491	29,897	12/12/2001.	06/15/2024.
911760	HH	2	Vendee Mtg Tr RMBS REMIC Ser 1996-2 1Z.....	.....	..	.....4	1	1,632,815	...109.414	1,795,458	1,640,974	1,635,197	.....	.....687	.....	.....	.....6.750	6.894	MON...	9,230	110,766	01/24/2002.	06/15/2026.
0299999.	U.S. Government - Residential Mortgage-Backed Securities.....							2,082,669	XXX	2,278,579	2,100,922	2,092,372	0	2,463	0	0	XXX	XXX	XXX	11,721	140,663	XXX	XXX
U.S. Government - Other Loan-Backed and Structured Securities																							
62938L	AA	8	NRRC-B Facilities Corp CTL GSA Backed.....	.....	..	.....4	1	2,285,000	...105.937	2,420,662	2,285,000	2,285,000	.....	.....	.....	.....	.....6.850	6.851	AO.....	33,044	156,523	03/13/2001.	04/15/2022.
0499999.	U.S. Government - Other Loan-Backed and Structured Securities.....							2,285,000	XXX	2,420,662	2,285,000	2,285,000	0	0	0	0	XXX	XXX	XXX	33,044	156,523	XXX	XXX
0599999.	Total - U.S. Government.....							441,719,347	XXX	451,749,534	410,114,633	469,479,457	9,739,982	(1,695,054)	0	0	XXX	XXX	XXX	3,498,046	8,316,233	XXX	XXX
All Other Governments - Issuer Obligations																							
G1981@	AA	0	Cayman Islands (Govt of) Gtd Sr Nt.....	.....	D	1	1Z	605,381	...100.211	606,657	605,381	605,381	.....	.....	.....	.....	.....4.850	4.880	MJSD.	2,447	29,361	03/12/2004.	03/01/2019.
0699999.	All Other Governments - Issuer Obligations.....							605,381	XXX	606,657	605,381	605,381	0	0	0	0	XXX	XXX	XXX	2,447	29,361	XXX	XXX
1099999.	Total - All Other Governments.....							605,381	XXX	606,657	605,381	605,381	0	0	0	0	XXX	XXX	XXX	2,447	29,361	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																							
57582N	H6	5	Massachusetts St GO Ref Ser C.....	.....	..	.....	.....1FE	9,339,520	...110.356	8,828,480	8,000,000	8,308,037	.....	.....(97,612)	.....	.....	.....5.500	4.085	JD.....	36,667	440,000	07/25/2005.	12/01/2021.
57582N	XX	8	Massachusetts St GO Ref Ser B.....	.....	..	.....	.....1FE	10,468,195	...108.624	10,460,491	9,630,000	9,836,086	.....	.....(73,799)	.....	.....	.....5.250	4.365	FA.....	210,656	505,575	07/30/2008.	08/01/2021.
57582P	AE	0	Massachusetts St GO Ref Ser B.....	.....	..	.....	.....1FE	10,890,000	...117.369	11,736,900	10,000,000	10,371,164	.....	.....(56,380)	.....	.....	.....5.250	4.500	MS.....	175,000	525,000	06/21/2007.	09/01/2024.
605580	DG	1	Mississippi St GO Ref Ser A.....	.....	..	.....	.....1FE	2,245,900	...106.062	2,121,240	2,000,000	2,039,101	.....	.....(20,158)	.....	.....	.....5.250	4.130	MN.....	17,500	105,000	01/12/2006.	11/01/2020.
605580	DH	9	Mississippi St GO Ref Ser A.....	.....	..	.....	.....1FE	2,247,840	...109.178	2,183,560	2,000,000	2,057,104	.....	.....(18,633)	.....	.....	.....5.250	4.170	MN.....	17,500	105,000	01/12/2006.	11/01/2021.
605580	DJ	5	Mississippi St GO Ref Ser A.....	.....	..	.....	.....1FE	1,125,500	...111.916	1,119,160	1,000,000	1,036,794	.....	.....(8,680)	.....	.....	.....5.250	4.200	MN.....	8,750	52,500	01/12/2006.	11/01/2022.
605580	EE	5	Mississippi St GO Ref Ser A FSA Cr.....	.....	..	.....	.....1FE	2,258,760	...111.916	2,238,320	2,000,000	2,075,739	.....	.....(17,880)	.....	.....	.....5.250	4.170	MN.....	17,500	105,000	01/12/2006.	11/01/2022.
646039	KW	6	New Jersey St GO Ref Ser M.....	.....	..	.....	.....1FE	9,344,361	...101.938	8,216,203	8,060,000	8,123,683	.....	.....(114,889)	.....	.....	.....5.500	4.000	JJ.....	204,411	443,300	07/20/2005.	07/15/2019.
70914P	B6	8	Pennsylvania St GO First Ser.....	.....	..	.....	.....1FE	5,913,686	...117.179	5,607,015	4,785,000	5,658,415	.....	.....(102,136)	.....	.....	.....5.000	2.391	MS.....	70,446	239,250	06/02/2016.	09/15/2026.
1199999.	U.S. States, Territories & Possessions - Issuer Obligations.....							53,833,762	XXX	52,511,369	47,475,000	49,506,123	0	(510,167)	0	0	XXX	XXX	XXX	758,430	2,520,625	XXX	XXX
1799999.	Total - U.S. States, Territories & Possessions (Direct and Guaranteed).....							53,833,762	XXX	52,511,369	47,475,000	49,506,123	0	(510,167)	0	0	XXX	XXX	XXX	758,430	2,520,625	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																							
167486	DL	0	Chicago IL GO Ser C.....	.....	..	.....2	2FE	11,695,685	...100.117	11,538,484	11,525,000	11,525,000	.....	.....(21,015)	.....	.....	.....5.000	4.811	JJ.....	288,125	576,250	01/15/2009.	01/01/2028.
167501	2L	8	Chicago Ill Brd Ed Sch Ref GO Ser A.....	.....	..	.....	.....4FE	7,747,950	...104.512	7,315,840	7,000,000	7,135,325	.....	.....(66,309)	.....	.....	.....5.500	4.435	JD.....	32,083	385,000	06/18/2007.	12/01/2020.
167560	MP	3	Chicago IL Met Wtr Rdm Dst GO Ref Ser A.....	.....	..	.....	.....1FE	5,311,300	...108.087	5,404,350	5,000,000	5,079,846	.....	.....(25,143)	.....	.....	.....5.000	4.410	JD.....	20,833	250,000	07/12/2007.	12/01/2021.
172252	A2	4	Cincinnati OH City SD GO Ref Classroom C.....	.....	..	.....	.....1FE	3,404,610	...109.323	3,279,690	3,000,000	3,097,945	.....	.....(31,058)	.....	.....	.....5.250	4.051	JD.....	13,125	157,500	09/25/2006.	12/01/2021.
172252	A8	1	Cincinnati OH City SD GO Ref Classroom C.....	SD..	..	.....	.....1FE	2,304,600	...123.011	2,460,220	2,000,000	2,160,869	.....	.....(14,633)	.....	.....	.....5.250	4.161	JD.....	8,750	105,000	09/25/2006.	12/01/2027.
172252	ZZ	4	Cincinnati OH City SD GO Ref Classroom C.....	.....	..	.....	.....1FE	3,395,190	...106.315	3,189,450	3,000,000	3,067,277	.....	.....(33,161)	.....	.....	.....5.250	4.021	JD.....	13,125	157,500	09/25/2006.	12/01/2020.

SCHEDULE D - PART 1

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

1				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	n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
196686	AQ	2	Colorado Springs CO GO Sch Dist No 11 Se.....	.....	..	.....	....1FE	4,053,597	...106.451	3,842,881	3,610,000	3,685,604	.....	.....(37,223)	.....	.....	.....5.250	4.101	JD.....	15,794	189,525	08/25/2006.	12/01/2020.	
196686	AR	0	Colorado Springs CO GO Sch Dist No 11 Se.....	.....	..	.....	....1FE	2,248,620	...109.323	2,186,460	2,000,000	2,060,296	.....	.....(19,086)	.....	.....	.....5.250	4.141	JD.....	8,750	105,000	08/25/2006.	12/01/2021.	
241721	8S	1	De Soto TX Ind Sch Dist GO Cap Apprec Un.....	@.....	..	.....	....3	1FE	581,659	84.200	910,000	758,848	.....	.....37,115	.....	.....	.....5.078	.....	N/A.....	.....	.....	09/12/2013.	08/15/2022.	
241721	8T	9	De Soto TX Ind Sch Dist GO Cap Apprec Un.....	@.....	..	.....	....3	1FE	370,089	80.072	496,446	620,000	487,564	.....	.....24,700	.....	.....5.267	.....	N/A.....	.....	.....	09/12/2013.	08/15/2023.	
251129	Y9	7	Detroit Mich City Sch GO Ref Sch Bldg &.....	.....	..	.....	....1FE	9,950,556	...119.171	11,666,841	9,790,000	9,890,697	.....	.....(8,241)	.....	.....	.....5.250	5.110	MN.....	85,663	513,975	01/29/2010.	05/01/2028.	
251129	Z3	9	Detroit Mich City Sch GO Ref Sch Bldg &.....	.....	..	.....	....1FE	7,882,950	...121.148	9,086,100	7,500,000	7,745,904	.....	.....(15,936)	.....	.....	.....5.250	4.870	MN.....	65,625	393,750	03/05/2008.	05/01/2030.	
442331	3G	7	Houston TX GO TxbL.....	.....	..	.....	....2	1FE	5,000,000	...102.375	5,118,750	5,000,000	5,000,000	.....	.....	.....	.....3.845	3.845	MS.....	64,083	132,973	12/20/2017.	03/01/2031.	
442331	3H	5	Houston TX GO TxbL.....	.....	..	.....	....2	1FE	5,000,000	...102.710	5,135,500	5,000,000	5,000,000	.....	.....	.....	.....3.925	3.925	MS.....	65,417	135,740	12/20/2017.	03/01/2032.	
717883	FC	1	Philadelphia PA Sch Dist GO Ref Ser A FS.....	.....	..	.....	....1	1FE	12,642,360	...115.896	13,907,520	12,000,000	12,349,888	.....	.....(33,404)	.....	.....5.000	4.579	JD.....	50,000	600,000	02/13/2008.	06/01/2027.	
717883	FJ	6	Philadelphia PA Sch Dist GO Ref Ser A FS.....	.....	..	.....	....1	1FE	6,639,746	...113.896	7,112,805	6,245,000	6,427,634	.....	.....(24,091)	.....	.....5.000	4.471	JD.....	26,021	312,250	02/14/2008.	06/01/2025.	
717883	FK	3	Philadelphia PA Sch Dist GO Ref Ser A FS.....	.....	..	.....	....1	1FE	5,292,950	...114.918	5,745,900	5,000,000	5,148,203	.....	.....(16,485)	.....	.....5.000	4.525	JD.....	20,833	250,000	02/14/2008.	06/01/2026.	
791639	KJ	5	St Louis MO Brd of Ed GO Direct Dep Prog.....	.....	..	.....	....1FE	6,990,620	...106.754	6,939,010	6,500,000	6,600,438	.....	.....(41,743)	.....	.....	.....5.000	4.271	AO.....	81,250	325,000	05/30/2007.	04/01/2021.	
797355	WK	6	San Diego CA Uni Sch Dist GO Ref 1998 Se.....	.....	..	.....	....1FE	3,916,200	...125.036	5,001,440	4,000,000	3,954,112	.....	.....4,786	.....	.....	.....5.500	5.690	JJ.....	110,000	220,000	12/10/2008.	07/01/2026.	
797355	YY	4	San Diego CA Uni Sch Dist GO Ref 1998 Se.....	.....	..	.....	....1FE	5,512,600	...126.691	6,334,550	5,000,000	5,299,181	.....	.....(24,789)	.....	.....	.....5.250	4.470	JJ.....	131,250	262,500	06/11/2008.	07/01/2028.	
840071	AR	5	South San Francisco CA GO Uni Sch Dist S.....	.....	..	.....	....1FE	2,173,806	...109.410	2,106,143	1,925,000	1,980,069	.....	.....(18,902)	.....	.....	.....5.250	4.120	MS.....	29,757	101,063	01/11/2006.	09/15/2021.	
840071	AT	1	South San Francisco CA GO Uni Sch Dist S.....	.....	..	.....	....1FE	2,463,029	...115.479	2,517,442	2,180,000	2,276,746	.....	.....(18,255)	.....	.....	.....5.250	4.200	MS.....	33,699	114,450	01/11/2006.	09/15/2023.	
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations.....									114,578,117	XXX	121,152,042	108,805,000	110,731,446	0	(382,873)	0	0	XXX	XXX	XXX	1,164,183	5,287,476	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions.....									114,578,117	XXX	121,152,042	108,805,000	110,731,446	0	(382,873)	0	0	XXX	XXX	XXX	1,164,183	5,287,476	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																								
010268	AX	8	Alabama Fed Aid HW Fin AuthRev Ser A.....	.....	..	.....	....2	1FE	3,846,522	...116.118	3,872,535	3,335,000	3,749,413	.....	.....(47,104)	.....	.....5.000	3.161	MS.....	55,583	166,750	11/16/2016.	09/01/2033.	
010268	AY	6	Alabama Fed Aid HW Fin AuthRev Ser A.....	.....	..	.....	....2	1FE	3,831,448	...115.668	3,857,528	3,335,000	3,737,382	.....	.....(45,636)	.....	.....5.000	3.211	MS.....	55,583	166,750	11/16/2016.	09/01/2034.	
010268	AZ	3	Alabama Fed Aid HW Fin AuthRev Spl Oblig.....	.....	..	.....	....2	1FE	1,717,875	...115.369	1,730,535	1,500,000	1,676,656	.....	.....(20,000)	.....	.....5.000	3.251	MS.....	25,000	75,000	11/16/2016.	09/01/2035.	
010268	BA	7	Alabama Fed Aid HW Fin AuthRev Spl Oblig.....	.....	..	.....	....2	1FE	5,712,750	...114.922	5,746,100	5,000,000	5,578,064	.....	.....(65,359)	.....	.....5.000	3.281	MS.....	83,333	250,000	11/16/2016.	09/01/2036.	
010604	CC	8	Alabama St Port Auth Rev AMT Ref Docs Se.....	.....	..	.....	....2	1FE	3,548,775	...113.141	3,575,256	3,160,000	3,491,928	.....	.....(31,783)	.....	.....5.000	3.590	AO.....	39,500	158,000	02/24/2017.	10/01/2030.	
010604	CE	4	Alabama St Port Auth Rev AMT Ref Docs Se.....	.....	..	.....	....2	1FE	7,037,240	...112.655	7,147,960	6,345,000	6,936,743	.....	.....(56,238)	.....	.....5.000	3.740	AO.....	79,313	317,250	02/24/2017.	10/01/2032.	
010869	HT	5	Alameda CA Corr Trans Auth Rev TxbL Ref.....	@.....	..	.....	....1FE	9,059,250	...68.393	10,258,950	15,000,000	9,811,919	.....	.....417,984	.....	.....	.....	4.401	N/A.....	.....	.....	02/24/2017.	10/01/2028.	
02765U	GC	2	American Mun Pwr Ohio Inc Rev Ref Ser A.....	.....	..	.....	....2	1FE	11,383,800	...111.173	11,117,300	10,000,000	10,829,392	.....	.....(146,656)	.....	.....5.000	3.230	FA.....	188,889	500,000	12/22/2014.	02/15/2029.	
02765U	MB	7	American Mun Pwr Ohio Inc Rev Comb Hydro.....	.....	..	.....	....2	1FE	1,657,650	...104.405	1,566,075	1,500,000	1,623,482	.....	.....(15,513)	.....	.....4.000	2.721	FA.....	22,667	60,000	09/20/2016.	02/15/2031.	
02765U	MC	5	American Mun Pwr Ohio Inc Rev Comb Hudro.....	.....	..	.....	....2	1FE	1,869,813	...103.954	1,767,218	1,700,000	1,833,087	.....	.....(16,679)	.....	.....4.000	2.781	FA.....	25,689	68,000	09/20/2016.	02/15/2032.	
02765U	MD	3	American Mun Pwr Ohio Inc Rev Comb Hydro.....	.....	..	.....	....2	1FE	2,517,833	...103.633	2,383,559	2,300,000	2,470,822	.....	.....(21,355)	.....	.....4.000	2.841	FA.....	34,756	92,000	09/20/2016.	02/15/2033.	
08527N	GY	6	Bernalillo Cnty NM Rev Gross Tax Rcpts R.....	.....	..	.....	....1FE	2,223,620	...114.442	2,288,840	2,000,000	2,076,734	.....	.....(14,266)	.....	.....5.250	4.347	AO.....	26,250	105,000	10/13/2005.	10/01/2023.		
08527N	GZ	3	Bernalillo Cnty NM Rev Gross Tax Rcpts R.....	.....	..	.....	....1FE	3,997,224	...116.959	4,210,524	3,600,000	3,756,336	.....	.....(23,445)	.....	.....5.250	4.387	AO.....	47,250	189,000	10/13/2005.	10/01/2024.		
13068L	YZ	2	California St Pub Wks Brd Rev Ref-Variou.....	.....	..	.....	....2	1FE	5,531,600	...106.424	5,321,200	5,000,000	5,426,619	.....	.....(48,136)	.....	.....4.000	2.780	MN.....	33,333	200,000	10/06/2016.	11/01/2032.	
164243	HS	9	Cherokee Cnty GA Auth Rev Wtr & Swr Ref.....	.....	..	.....	....4	1FE	7,356,167	...107.741	6,846,941	6,355,000	6,690,791	.....	.....(65,104)	.....	.....5.500	4.220	FA.....	145,635	349,525	01/10/2006.	08/01/2023.	
167562	QK	6	Chicago IL Midway Arpt Rev Amt Ref Ser A.....	.....	..	.....	....2	1FE	3,206,880	...101.034	3,031,020	3,000,000	3,157,034	.....	.....(19,750)	.....	.....4.000	3.161	JJ.....	60,000	120,000	05/26/2016.	01/01/2032.	
167562	QL	4	Chicago IL Midway Arpt Rev Amt Ref Ser A.....	.....	..	.....	....2	1FE	3,726,450	...100.790	3,527,650	3,500,000	3,671,984	.....	.....(21,586)	.....	.....4.000	3.211	JJ.....	70,000	140,000	05/26/2016.	01/01/2033.	
167593	UW	0	Chicago IL O'Hare Int Arpt Rev Ref Gen S.....	.....	..	.....	....2	1FE	5,567,850	...111.732	5,586,600	5,000,000	5,462,040	.....	.....(57,314)	.....	.....5.000	3.500	JJ.....	125,000	250,000	02/10/2017.	01/01/2033.	
167593	WK	4	Chicago IL O'Hare Int Arpt Rev Sr Lien S.....	.....	..	.....	....2	1FE	7,762,440	...115.044	8,053,080	7,000,000	7,633,898	.....	.....(66,273)	.....	.....5.250	3.920	JJ.....	183,750	367,500	12/01/2016.	01/01/2033.	
167593	WL	2	Chicago IL O'Hare Int Arpt Rev Sr Lien S.....	.....	..	.....	....2	1FE	4,421,760	...114.587	4,583,480	4,000,000	4,350,772	.....	.....(36,605)	.....	.....5.250	3.960	JJ.....	105,000	210,000	12/01/2016.	01/01/2034.	
167736	E2	9	Chicago IL Wtr Rev 2nd Lien-Remk.....	.....	..	.....	....2	1FE	2,068,535	...112.668	1,971,690	1,750,000	1,997,831	.....	.....(27,737)	.....	.....5.000	2.960	MN.....	14,583	87,500	05/13/2016.	11/01/2028.	
167736	E3	7	Chicago IL Wtr Rev 2nd Lien-Remk.....	.....	..	.....	....2	1FE	2,063,373	...112.299	1,965,233	1,750,000	1,993,899	.....	.....(27,260)	.....	.....5.000	2.990	MN.....	14,583	87,500	05/13/2016.	11/01/2029.	

E10.1

SCHEDULE D - PART 1

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

1	2				6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
							8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification				Code	F o r e i g n B o n d C H A R	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
E10.2	167736	E4	5	Chicago IL Wtr Rev 2nd Lien Remk.....	.....	.....2	1FE.....	1,176,130	1,117,120	1,117,120	.....	.....	(15,306)	.....	5.000	3.020	MN.....	8,333	50,000	05/13/2016.	11/01/2030.
	251237	3N	1	Detroit MI Sewer Disp Rev 2nd Lien B FSA.....	.....	.....4	1FE.....	16,444,200	118,211	17,731,650	.....	.....	(64,435)	.....	5.500	4.770	JJ.....	412,500	825,000	06/05/2008.	07/01/2029.
	3133EH	PX	5	Federal Farm Credit Bank Deb.....	.....	.....	1FE.....	24,569,750	95,998	23,999,525	.....	.....	23,418	.....	2.900	3.044	JD.....	6,042	725,000	07/12/2017.	06/28/2032.
	365418	BX	9	Garden St Preservation Tr Rev Open Space.....	.....	.....4	1FE.....	40,732,349	118,920	41,503,080	.....	.....	(275,302)	.....	5.750	4.489	MN.....	334,458	2,006,750	07/30/2008.	11/01/2028.
	39081H	AM	4	Great Lakes MI Wtr Auth Swr Ref 2nd Lien.....	.....	.....2	1FE.....	5,205,870	113,910	5,125,950	.....	.....	(65,895)	.....	5.000	3.111	JJ.....	112,500	225,000	10/14/2016.	07/01/2031.
	413890	DC	5	HarrisCnty-HoustonTXSports Rev Sr Lien R.....	.....	.....2	1FE.....	6,459,269	112,283	6,259,777	.....	.....	(85,169)	.....	5.000	3.124	MN.....	35,618	278,750	12/16/2014.	11/15/2028.
	413890	DD	3	HarrisCnty-HoustonTXSports Rev Sr Lien R.....	.....	.....2	1FE.....	7,243,438	111,995	6,999,688	.....	.....	(95,688)	.....	5.000	3.121	MN.....	39,931	312,500	12/16/2014.	11/15/2029.
	452024	HY	1	Illinois Mun Elec Agy Supp Rev Ref Ser A.....	.....	.....2	1FE.....	6,966,240	113,131	6,787,860	.....	.....	(88,206)	.....	5.000	3.151	FA.....	125,000	300,000	04/01/2015.	02/01/2030.
	45203H	BU	5	Illinois Fin Auth Rev Ser A.....	.....	.....2	1FE.....	9,795,600	107,025	10,702,500	.....	.....	10,571	.....	5.375	5.562	FA.....	203,056	537,500	05/13/2011.	08/15/2028.
	452252	KQ	1	Illinois St Toll Hwy Auth Rev Ser A.....	.....	.....2	1FE.....	12,101,100	111,847	12,303,170	.....	.....	(102,222)	.....	5.000	3.781	JJ.....	275,000	550,000	07/10/2015.	01/01/2036.
	45528U	VH	1	Indianapolis IN Pub Impt Rev Preref Wtrw.....	.....	.....2	1FE.....	939,549	100,000	950,000	.....	.....	5,443	.....	5.500	6.099	JJ.....	26,125	52,250	01/11/2017.	01/01/2029.
	45528U	VJ	7	Indianapolis IN Pub Impt Rev Preref Wtrw.....	.....	.....2	1FE.....	1,044,558	100,000	1,065,000	.....	.....	10,688	.....	5.750	6.805	JJ.....	30,619	61,238	01/11/2017.	01/01/2038.
	45528U	VS	7	Indianapolis IN Pub Impt Rev Unref Wtrwk.....	.....	.....2	1FE.....	3,974,074	100,000	4,050,000	.....	.....	4,820	.....	5.500	5.718	JJ.....	111,375	222,750	01/11/2017.	01/01/2029.
	45528U	VT	5	Indianapolis IN Pub Impt Rev Unref Wtrwk.....	.....	.....2	1FE.....	3,824,251	100,000	3,935,000	.....	.....	2,912	.....	5.750	5.987	JJ.....	113,131	226,263	01/11/2017.	01/01/2038.
	485429	Z3	1	Kansas St Dev Fin Auth Rev Txbl Ser H.....	.....	.....1	1FE.....	20,000,000	104,209	20,841,800	.....	.....	.....	.....	4.191	4.191	AO.....	176,953	838,200	08/13/2015.	04/15/2028.
	544435	4D	9	Los Angeles CA Dep of Arpts AMT-Senior R.....	.....	.....2	1FE.....	1,480,775	113,556	1,419,450	.....	.....	(21,374)	.....	5.000	2.901	MN.....	7,986	62,500	02/06/2015.	05/15/2029.
	544435	4E	7	Los Angeles CA Dep of Arpts AMT-Senior R.....	.....	.....2	1FE.....	1,474,713	113,118	1,413,975	.....	.....	(20,792)	.....	5.000	2.951	MN.....	7,986	62,500	02/06/2015.	05/15/2030.
	544435	4F	4	Los Angeles CA Dep of Arpts AMT-Senior R.....	.....	.....2	1FE.....	1,474,550	112,807	1,415,728	.....	.....	(20,294)	.....	5.000	3.001	MN.....	8,018	62,750	02/06/2015.	05/15/2031.
	544435	4G	2	Los Angeles CA Dep of Arpts AMT-Senior R.....	.....	.....2	1FE.....	2,047,745	112,496	1,968,680	.....	.....	(27,494)	.....	5.000	3.051	MN.....	11,181	87,500	02/06/2015.	05/15/2032.
	544435	4H	0	Los Angeles CA Dep of Arpts AMT-Senior R.....	.....	.....2	1FE.....	1,166,310	112,187	1,121,870	.....	.....	(15,345)	.....	5.000	3.091	MN.....	6,389	50,000	02/06/2015.	05/15/2033.
	544435	4J	6	Los Angeles CA Dep of Arpts AMT-Senior R.....	.....	.....2	1FE.....	1,162,500	111,878	1,118,780	.....	.....	(14,981)	.....	5.000	3.131	MN.....	6,389	50,000	02/06/2015.	05/15/2034.
	544435	4K	3	Los Angeles CA Dep of Arpts AMT-Senior R.....	.....	.....2	1FE.....	2,274,040	108,921	2,178,420	.....	.....	(25,243)	.....	4.750	3.171	MN.....	12,139	95,000	02/06/2015.	05/15/2035.
	544445	AT	6	Los Angeles CA Dep of Arpt Rev Amt-Sub-S.....	.....	.....1	1FE.....	1,461,171	103,878	1,386,771	.....	.....	(5,528)	.....	4.000	3.298	MN.....	6,823	53,400	05/12/2016.	05/15/2034.
	544445	AV	1	Los Angeles CA Dep of Arpt Rev Amt-Sub-S.....	.....	.....1	1FE.....	1,359,113	103,153	1,289,413	.....	.....	(4,114)	.....	4.000	3.394	MN.....	6,389	50,000	05/12/2016.	05/15/2036.
	544445	BW	8	Los Angeles CA Dep of Arpt Rev Amt Sub L.....	.....	.....2	1FE.....	1,167,180	113,481	1,174,528	.....	.....	(12,673)	.....	5.000	3.391	MN.....	6,613	51,750	01/06/2017.	05/15/2032.
	544445	BX	6	Los Angeles CA Dep of Arpt Rev Amt Sub L.....	.....	.....2	1FE.....	1,908,437	112,986	1,920,762	.....	.....	(19,943)	.....	5.000	3.451	MN.....	10,861	85,000	01/06/2017.	05/15/2033.
	575577	HW	4	Massachusetts Bay Tr Auth Rev Assmt Ser.....	.....	.....	1FE.....	6,706,884	125,773	7,408,030	.....	.....	(35,043)	.....	5.250	4.291	JJ.....	154,613	309,225	08/31/2006.	07/01/2029.
	575577	HX	2	Massachusetts Bay Tr Auth Rev Assmt Ser.....	.....	.....	1FE.....	4,555,920	126,640	5,065,600	.....	.....	(22,280)	.....	5.250	4.311	JJ.....	105,000	210,000	08/31/2006.	07/01/2030.
	575579	LH	8	Massachusetts Bay Tr Auth Rev Sr Ser A.....	.....	.....	1FE.....	5,700,500	124,454	6,222,700	.....	.....	(31,750)	.....	5.250	4.271	JJ.....	131,250	262,500	02/16/2006.	07/01/2028.
	57563R	LY	3	Massachusetts Educ Fin Rev LBASS Student.....	.....	.....2	1FE.....	6,593,520	111,479	6,688,740	.....	.....	(58,351)	.....	5.000	3.750	JJ.....	150,000	300,000	05/29/2015.	01/01/2026.
	57563R	MA	4	Massachusetts Educ Fin Rev LBASS Student.....	.....	.....2	1FE.....	1,749,415	102,519	1,814,586	.....	.....	1,430	.....	4.000	4.120	JJ.....	35,400	70,800	05/29/2015.	01/01/2028.
	57563R	MB	2	Massachusetts Educ Fin Rev LBASS Student.....	.....	.....2	1FE.....	1,182,190	102,862	1,229,201	.....	.....	802	.....	4.125	4.230	JJ.....	24,647	49,294	05/29/2015.	01/01/2029.
	57563R	MC	0	Massachusetts Educ Fin Rev LBASS Student.....	.....	.....2	1FE.....	1,428,830	103,041	1,478,638	.....	.....	351	.....	4.250	4.290	JJ.....	30,494	60,988	05/29/2015.	01/01/2030.
	57563R	MD	8	Massachusetts Educ Fin Rev LBASS Student.....	.....	.....2	1FE.....	2,556,074	102,716	2,655,209	.....	.....	1,496	.....	4.250	4.350	JJ.....	54,931	109,863	05/29/2015.	01/01/2031.
	57563R	NV	7	Massachusetts Educ Fin Rev LBASS AMT Ref.....	.....	.....2	1FE.....	21,165,006	99,213	21,335,756	.....	.....	15,551	.....	3.500	3.625	JJ.....	376,338	752,675	05/26/2016.	07/01/2033.
	576049	W2	2	Massachusetts St Wr Rs Aut Rev Ref Gen S.....	.....	.....	1FE.....	5,476,200	125,844	6,292,200	.....	.....	(21,345)	.....	5.250	4.540	FA.....	109,375	262,500	08/21/2008.	08/01/2029.
	57604P	B2	9	Massachusetts St Wtr Poll Rev Ref Pool P.....	.....	.....	1FE.....	9,360,523	117,129	10,002,817	.....	.....	(52,378)	.....	5.250	4.440	FA.....	186,813	448,350	07/12/2007.	08/01/2024.
	57604P	B5	2	Massachusetts St Wtr Poll Rev Ref Pool P.....	.....	.....	1FE.....	5,332,050	117,998	5,899,900	.....	.....	(19,537)	.....	5.000	4.460	FA.....	104,167	250,000	07/12/2007.	08/01/2025.
	591745	G6	5	Metro Atlanta RTA GA Rev Sales Tax Ref S.....	.....	.....1	1FE.....	10,666,900	124,308	12,430,800	.....	.....	(23,974)	.....	5.250	4.780	JJ.....	262,500	525,000	06/20/2008.	07/01/2032.
	592643	AT	7	Metropolitan Washington DC Rev Cap App 2.....	@.....	.....	1FE.....	3,590,300	80,779	8,077,900	.....	.....	400,720	.....	6.450	N/A.....	N/A.....	.....	.....	08/06/2009.	10/01/2025.
	592643	AU	4	Metropolitan Washington DC Rev Cap App 2.....	@.....	.....	1FE.....	2,467,842	77,550	5,847,270	.....	.....	287,090	.....	6.625	N/A.....	N/A.....	.....	.....	08/06/2009.	10/01/2026.

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification						NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
592643	AV	2	@			1FE	2,999,900	74.403	7,440,300	10,000,000	5,594,013		359,312				6.750	N/A			08/06/2009	10/01/2027
59447P	P6	2			2	1FE	9,052,657	103.698	9,280,971	8,950,000	9,003,437		(12,719)			4.000	3.831	MN	59,667	358,000	11/21/2014	11/01/2025
59447T	ME	0			2	1FE	10,026,829	113.994	10,145,466	8,900,000	9,824,217		(100,479)			5.000	3.480	MN	56,861	445,000	12/07/2016	11/15/2029
59447T	MK	6			2	1FE	2,583,492	110.813	2,615,187	2,360,000	2,546,063		(19,910)			5.000	3.830	MN	15,078	118,000	01/27/2017	11/15/2034
594615	BG	0			2	1FE	7,773,206	115.979	7,770,593	6,700,000	7,455,682		(98,475)			5.000	3.141	AO	70,722	335,000	07/31/2015	04/15/2028
594615	BH	8			2	1FE	5,744,750	115.438	5,771,900	5,000,000	5,525,332		(68,134)			5.000	3.261	AO	52,778	250,000	07/31/2015	04/15/2029
603827	XY	7			2	1FE	5,000,000	100.693	5,034,650	5,000,000	5,000,000					3.796	3.796	JJ	94,900	189,800	12/07/2016	01/01/2029
603827	XZ	4			2	1FE	2,835,000	100.892	2,860,288	2,835,000	2,835,000					3.896	3.896	JJ	55,226	110,452	12/07/2016	01/01/2030
603827	YA	8			2	1FE	2,295,000	101.104	2,320,337	2,295,000	2,295,000					3.996	3.996	JJ	45,854	91,708	12/07/2016	01/01/2031
603827	YB	6			2	1FE	1,535,000	101.398	1,556,459	1,535,000	1,535,000					4.096	4.096	JJ	31,437	62,874	12/07/2016	01/01/2032
60411K	BG	6				1FE	1,079,080	100.531	1,005,310	1,000,000	1,001,404		(8,472)			5.000	4.121	MS	16,667	50,000	10/10/2007	03/01/2019
60534Q	VK	4				1FE	7,823,211	101.469	7,315,915	7,210,000	7,241,792		(61,681)			5.000	4.100	JJ	180,250	360,500	05/18/2007	07/01/2019
613549	JN	5			2	1FE	10,754,700	105.888	10,588,800	10,000,000	10,175,088		(87,545)			5.750	4.760	MN	73,472	575,000	03/25/2011	11/15/2022
64577B	H8	0				2FE	486,878	118.697	635,029	535,000	492,893		5,009			5.250	6.767	JJ	14,044	28,088	10/20/2017	07/01/2025
64577B	J2	1				2FE	4,778,053	113.630	5,073,580	4,465,000	4,735,904		(35,591)			5.250	4.175	JJ	117,206	234,413	10/20/2017	07/01/2025
646080	SC	6			2	1FE	3,685,575	100.553	3,770,738	3,750,000	3,696,760		4,442			3.250	3.420	JD	10,156	121,875	05/12/2016	12/01/2028
646080	SD	4			2	1FE	2,932,500	100.183	3,005,490	3,000,000	2,943,130		4,223			3.250	3.460	JD	8,125	97,500	05/12/2016	12/01/2029
646080	SE	2			2	1FE	2,921,940	98.058	2,941,740	3,000,000	2,933,161		4,458			3.250	3.480	JD	8,125	97,500	05/12/2016	12/01/2030
646080	SF	9			2	1FE	5,044,905	99.279	5,038,409	5,075,000	5,048,858		1,571			3.500	3.550	JD	14,802	177,625	05/12/2016	12/01/2031
646136	2B	6			2	1FE	13,328,267	112.127	13,343,113	11,900,000	13,046,891		(132,510)			5.000	3.518	JD	26,444	595,000	11/01/2016	06/15/2027
646136	2C	4			2	1FE	9,034,732	111.425	9,025,425	8,100,000	8,851,033		(86,560)			5.000	3.572	JD	18,000	405,000	11/01/2016	06/15/2028
646136	EK	3				2FE	15,040,696	111.956	14,733,410	13,160,000	13,881,733		(128,315)			5.500	4.260	JD	32,169	723,800	12/04/2007	12/15/2023
646136	LU	3				1FE	7,204,863	111.096	7,104,589	6,395,000	6,657,088		(59,519)			5.500	4.360	JD	15,632	351,725	07/31/2007	12/15/2022
646136	VP	3				2FE	3,797,500	102.726	3,595,410	3,500,000	3,530,994		(31,207)			5.250	4.292	JD	8,167	183,750	08/20/2008	12/15/2019
649085	AA	5			1	1FE	613,751	102.125	600,751	588,251	590,849		(1,595)			5.572	4.995	MN	5,463	32,777	01/28/2005	05/01/2020
64971W	L6	5			2	1FE	3,471,810	107.212	3,216,360	3,000,000	3,363,622		(45,232)			4.000	2.201	MN	20,000	120,000	07/14/2016	05/01/2031
64983Q	JC	4				1FE	5,859,650	125.374	6,268,700	5,000,000	5,484,472		(36,327)			5.500	4.330	MN	35,139	275,000	09/27/2005	05/15/2029
64983Q	JF	7				1FE	4,931,610	127.105	5,293,923	4,165,000	4,660,183		(26,881)			5.500	4.320	MN	29,271	229,075	02/15/2006	05/15/2032
650035	6A	1			2	1FE	17,030,090	97.750	16,617,500	17,000,000	17,026,796		(3,137)			3.420	3.399	MS	171,190	426,360	12/14/2017	03/15/2031
650035	6B	9			2	1FE	20,035,200	97.448	19,489,600	20,000,000	20,031,331		(3,682)			3.470	3.449	MS	204,344	508,933	12/14/2017	03/15/2032
662858	GA	1			2	1FE	4,064,647	100.000	4,065,000	4,065,000	4,065,000		(19)			6.000	6.000	JJ	121,950	243,900	11/08/2017	01/01/2025
662858	GF	0			2	1FE	935,353	100.304	937,842	935,000	935,000		(353)			6.000	5.957	JJ	28,050	56,100	11/08/2017	01/01/2025
66285W	TA	4			2	1	4,039,963	100.000	4,070,000	4,070,000	4,070,000		12,217			6.000	6.314	JJ	122,100	244,200	06/09/2016	01/01/2028
66285W	TJ	5			2	1FE	918,375	100.302	932,809	930,000	920,336		784			6.000	6.152	JJ	27,900	55,800	06/09/2016	01/01/2028
67760H	CH	2			4	1FE	2,261,680	118.626	2,372,520	2,000,000	2,127,903		(14,966)			5.500	4.443	FA	41,556	110,000	12/10/2007	02/15/2026
709221	UK	9			2	1FE	1,252,160	115.129	1,151,290	1,000,000	1,199,901		(22,851)			5.000	2.231	JD	4,167	50,000	08/03/2016	12/01/2032
709221	UW	3			2	1FE	3,104,525	114.824	2,870,600	2,500,000	2,979,747		(54,593)			5.000	2.331	JD	10,417	125,000	08/03/2016	12/01/2029
709221	UZ	6			2	1FE	7,911,238	113.612	7,322,293	6,445,000	7,610,304		(131,769)			5.000	2.471	JD	26,854	322,250	08/03/2016	12/01/2032
709222	CP	6				1FE	4,411,923	108.092	4,356,108	4,030,000	4,125,978		(35,096)			5.250	4.250	JJ	97,560	211,575	04/03/2009	07/15/2021
717817	SE	1				1FE	5,275,435	113.847	5,168,654	4,540,000	5,049,126		(70,317)			5.000	3.071	JD	10,089	227,000	08/26/2015	06/15/2025
717817	SJ	0			2	1FE	5,918,808	111.710	5,881,532	5,265,000	5,720,403		(61,908)			5.000	3.491	JD	11,700	263,250	08/26/2015	06/15/2029

SCHEDULE D - PART 1

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

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Designation and Admini- strative 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
717817	SK	7	Philadelphia PA Airport Rev Amt-Ref-Ser.....					2	1FE	4,803,745	111.338	4,787,534	4,300,000	4,651,282		(47,609)			5.000	3.571	JD.....	9,556	215,000	08/26/2015.	06/15/2030.
717893	ZL	8	Philadelphia PA Wtr & Wst Rev Ref Ser B.....					2	1FE	7,872,530	113.298	7,692,934	6,790,000	7,519,205		(99,575)			5.000	3.159	JJ.....	169,750	339,500	04/01/2015.	07/01/2031.
71884W	AL	5	Phoenix AZ Civic Impt Corp Rev Conv Cap.....						1FE	3,614,690	111.148	5,235,071	4,710,000	4,870,193		(41,426)			5.500	4.440	JJ.....	129,525	259,050	09/22/2005.	07/01/2022.
735389	WG	9	Port Seattle WA Rev AMT Ref Ser C.....					2	1FE	4,173,374	112.385	4,225,676	3,760,000	4,035,170		(42,415)			5.000	3.580	AO.....	47,000	188,000	07/22/2015.	04/01/2028.
735389	WH	7	Port Seattle WA Rev Amt Ref Ser C.....					2	1FE	2,206,740	111.989	2,239,780	2,000,000	2,137,797		(21,183)			5.000	3.660	AO.....	25,000	100,000	07/22/2015.	04/01/2029.
735389	WJ	3	Port Seattle WA Rev Airport Sys AMT-Impt.....					2	1FE	1,604,963	111.426	1,626,820	1,460,000	1,556,699		(14,840)			5.000	3.710	AO.....	18,250	73,000	07/22/2015.	04/01/2030.
735389	WK	0	Port Seattle WA Rev Amt Ref Ser C.....					2	1FE	3,283,230	111.090	3,332,700	3,000,000	3,189,115		(28,963)			5.000	3.770	AO.....	37,500	150,000	07/22/2015.	04/01/2031.
762244	FD	8	Rhode Island Hlth&Ed Bldg Rev Ref Hosp F.....						2FE	6,100,750	113.836	5,691,800	5,000,000	5,854,610		(104,588)			5.000	2.451	MN.....	31,944	250,000	07/27/2016.	05/15/2026.
762244	FJ	5	Rhode Island Hlth&Ed Bldg Rev Ref Hosp F.....					2	2FE	2,009,897	110.277	1,869,195	1,695,000	1,940,429		(29,581)			5.000	2.811	MN.....	10,829	84,750	07/27/2016.	05/15/2031.
762244	FK	2	Rhode Island Hlth&Ed Bldg Rev Ref Hosp F.....					2	2FE	2,375,320	109.730	2,194,600	2,000,000	2,292,460		(35,279)			5.000	2.791	MN.....	12,778	100,000	07/28/2016.	05/15/2032.
762244	FL	0	Rhode Island Hlth&Ed Bldg Rev Ref Hosp F.....					2	2FE	2,646,968	109.255	2,458,238	2,250,000	2,559,722		(37,171)			5.000	2.911	MN.....	14,375	112,500	07/27/2016.	05/15/2033.
796242	NA	9	San Antonio TX Rev Airport Sys AMT-Impt.....					2	1FE	9,119,476	101.856	9,090,648	8,925,000	8,925,000					5.250	4.958	JJ.....	234,281	468,563	11/29/2007.	07/01/2027.
79739G	BC	9	San Diego Cnty CA Regl Rev AMT Arpt Auth.....						1FE	3,730,094	101.705	3,666,465	3,605,000	3,612,214		(13,921)			5.250	4.840	JJ.....	94,631	189,263	05/16/2008.	07/01/2019.
880443	BR	6	Tennessee Energy Acq Gas Rev Ser A.....					1	1FE	8,497,350	111.741	10,056,690	9,000,000	8,772,434		33,108			5.250	5.780	MS.....	157,500	472,500	03/06/2008.	09/01/2024.
2599999.	U.S.		Special Revenue & Assessment Obligations - Issuer Obligations.....							657,928,000	XXX	679,395,860	634,333,251	649,692,191	0	(2,466,455)	0	0	XXX	XXX	XXX	8,249,091	27,958,527	XXX	XXX

U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																									
312903	HR	1	FHLMC REMIC Ser 113-C.....					4	1	5,209	101.279	5,064	5,000	5,005		(32)			8.500	7.175	MON...	19	425	12/31/1998.	05/15/2021.
312905	YJ	5	FHLMC REMIC Ser 1077-E.....					4	1	16,877	104.286	16,895	16,201	16,377		(69)			9.000	7.553	MON...	122	1,458	12/31/1998.	05/15/2021.
312906	E5	5	FHLMC REMIC Ser 1116-XA.....					4	1	3,741	102.755	3,738	3,638	3,652		(16)			8.400	7.335	MON...	25	306	12/31/1998.	08/15/2021.
312909	MY	7	FHLMC REMIC Ser 1251-Z.....					4	1	94,863	105.604	95,808	90,723	92,068		(343)			8.000	6.651	MON...	605	7,258	12/31/1998.	04/15/2022.
312915	UF	6	FHLMC REMIC Ser 1504 Z.....					4	1	82,663	105.056	84,424	80,361	81,093		(143)			7.000	6.337	MON...	469	5,625	02/26/2002.	05/15/2023.
3133T3	X8	6	FHLMC REMIC Ser 1683 Z.....					4	1	486,035	108.461	523,936	483,064	483,149		(160)			6.500	6.435	MON...	2,617	31,399	11/13/2001.	02/15/2024.
3133TA	CQ	3	FHLMC REMIC Ser 1967-BA.....					4	1	166,016	107.404	174,247	162,235	163,359		(155)			7.000	6.562	MON...	946	11,357	12/31/1998.	06/17/2027.
31358E	XG	2	FNMA REMIC Ser 1990-83A.....					4	1	5,113	103.513	4,966	4,797	4,851		(38)			9.250	6.895	MON...	37	444	12/31/1998.	07/25/2020.
31358G	X4	4	FNMA REMIC Ser 1991-56G.....					4	1	4,037	103.504	3,990	3,855	3,884		(25)			8.600	6.895	MON...	28	331	12/31/1998.	06/25/2021.
31359K	ZR	1	FNMA REMIC Ser 1996-45 CI K.....					4	1	21,634	103.278	21,905	21,210	21,293		(47)			7.000	6.326	MON...	124	1,485	03/30/2001.	09/25/2021.
313603	2H	4	FNMA REMIC Ser 1990-35E.....					4	1	307	102.226	296	289	292		(2)			9.500	6.991	MON...	2	28	12/31/1998.	04/25/2020.
313603	5J	7	FNMA REMIC Ser 1990-41D.....					4	1	3,915	102.297	3,773	3,689	3,716		(27)			9.500	7.239	MON...	29	350	12/31/1998.	04/25/2020.
31377R	BH	2	FNMA DUS Pool #384440.....					4	1	904,423	109.873	897,259	816,635	847,970		(4,145)			6.600	5.518	MON...	4,491	53,898	03/27/2003.	10/25/2026.
31381H	TQ	9	FNMA DUS Pool #461459.....					4	1	1,487,258	99.780	1,441,851	1,445,036	1,453,301		(2,588)			5.450	5.111	MON...	6,563	78,755	01/27/2004.	11/25/2023.
31393A	2V	8	FNMA REMIC Ser 2003-38 CI MP.....					4	1	464,071	103.107	467,963	453,859	454,484		(283)			5.500	5.250	MON...	2,080	24,962	04/01/2003.	05/25/2023.
31394J	KW	6	FHLMC REMIC Ser 2673 CI QL.....					4	1	472,797	102.316	476,013	465,237	465,891		(222)			5.500	5.338	MON...	2,132	25,588	02/03/2004.	09/15/2023.
3140H5	JW	2	FNMA Pool #BJ3876.....					4	1	9,429,145	97.525	9,491,234	9,732,133	9,435,214		6,069			3.000	3.271	MON...	24,330	218,973	03/13/2018.	01/25/2048.
3140Q7	5Y	9	FNMA Pool #CA0862.....					4	1	9,093,692	100.028	9,154,186	9,151,605	9,094,167		474			3.500	3.577	MON...	26,692	160,153	06/05/2018.	09/25/2047.
3140Q8	3K	9	FNMA Pool #CA1701.....					4	1	29,063,173	101.959	29,042,565	28,484,580	29,054,183		(8,990)			4.000	3.746	MON...	94,949	474,743	06/29/2018.	05/25/2048.
31418C	R8	9	FNMA Pool #MA3210.....					4	1	27,651,990	100.007	27,871,729	27,869,722	27,653,974		1,984			3.500	3.592	MON...	81,287	487,720	06/07/2018.	12/25/2047.
2699999.	U.S.		Special Revenue - Residential Mortgage-Backed Securities.....							79,456,959	XXX	79,781,842	79,293,869	79,337,923	0	(8,758)	0	0	XXX	XXX	XXX	247,547	1,585,258	XXX	XXX

U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Other Loan-Backed and Structured Securities																									
033896	HZ	7	Anderson IN Sch Bldg Corp Rev LBASS Ref.....					2	1FE	5,571,558	100.227	5,246,883	5,235,000	5,236,284		(33,338)			5.000	4.341	JJ.....	120,696	261,750	02/23/2006.	07/15/2026.
254773	AG	9	District Columbia Hsg Fin Rev LBASS AMT.....					2	1FE	75,000	100.196	75,147	75,000	75,000					4.600	4.600	JD.....	288	3,450	10/12/2006.	06/01/2020.
408395	MK	4	Hammond IN Multi Sch Bldg Rev LBASS Ref.....					2	3AM	3,529,421	100.139	3,329,622	3,325,000	3,325,803		(20,851)			5.000	4.351	JJ.....	76,660	166,250	08/24/2006.	07/15/2025.

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification	HG	8	Description			NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
	455066			Indiana St Office Bldg Rev LBASS Com Fac.....			1FE	8,812,813	...105.095	8,423,364	8,015,000	8,130,283	.....	.....(72,913)	.....	.....	.....5.250	4.250	JJ.....	210,394	420,788	05/24/2007.	07/01/2020.
	49151E			Kentucky St Ppty & Bldgs Rev LBASS Ref P.....			1FE	10,817,300	...102.248	10,224,800	10,000,000	10,063,993	.....	.....(82,787)	.....	.....	.....5.000	4.120	AO.....	125,000	500,000	11/19/2007.	10/01/2019.
	2899999.			U.S. Special Revenue - Other Loan-Backed and Structured Securities.....				28,806,092	XXX	27,299,816	26,650,000	26,831,363	0	(209,889)	0	0	XXX	XXX	XXX	533,038	1,352,238	XXX	XXX
	3199999.			Total - U.S. Special Revenue & Special Assessment Obligations.....				766,191,051	XXX	786,477,518	740,277,120	755,861,477	0	(2,685,102)	0	0	XXX	XXX	XXX	9,029,676	30,896,023	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																							
	00287Y			ABBVIE Inc Sr Nt.....			1	1,241,600	87.474	1,093,424	1,250,000	1,241,978	.....	.....147	.....	.....	.....4.450	4.491	MN.....	7,262	55,625	05/09/2016.	05/14/2046.
	01877K			Alliance Pipeline LP Sr Nt.....			1	472,731	...101.132	440,479	435,551	440,120	.....	.....(2,020)	.....	.....	.....6.996	5.522	JD.....	85	30,471	08/12/2005.	12/31/2019.
	01882Y			Alliant Energy Finance Sr Nt.....			1	986,030	...99.266	992,664	1,000,000	986,368	.....	.....338	.....	.....	.....4.250	4.428	JD.....	1,889	21,604	10/03/2018.	06/15/2028.
	02209S			Altria Group Inc Gtd Nt.....			2FE	14,367,640	...103.353	12,402,348	12,000,000	12,199,326	.....	.....(317,836)	.....	.....	.....9.250	6.368	FA.....	447,083	1,110,000	06/14/2010.	08/06/2019.
	02209S			Altria Group Inc Co Gtd Nt.....			2FE	5,974,500	...102.204	6,132,264	6,000,000	5,992,903	.....	.....2,799	.....	.....	.....4.750	4.804	MN.....	44,333	285,000	05/02/2011.	05/05/2021.
	02361D			Ameren Illinois Co Sr Nt.....			1FE	9,994,300	...98.121	9,812,050	10,000,000	9,996,136	.....	.....558	.....	.....	.....3.250	3.257	MS.....	108,333	325,000	12/03/2014.	03/01/2025.
	031162			Amgen Inc Sr Nt.....			1	3,264,240	...101.323	3,039,675	3,000,000	3,094,009	.....	.....(31,079)	.....	.....	.....3.875	2.732	MN.....	14,854	116,250	02/22/2013.	11/15/2021.
	032511			Anadarko Petroleum Corp Sr Nt.....			1	12,561,750	...101.030	10,102,980	10,000,000	10,071,312	.....	.....(345,768)	.....	.....	.....8.700	5.074	MS.....	256,167	870,000	04/29/2010.	03/15/2019.
	032511			Anadarko Petroleum Corp Sr Nt.....	LS...		1	3,703,860	...110.418	3,312,537	3,000,000	3,684,796	.....	.....(11,981)	.....	.....	.....6.600	5.036	MS.....	58,300	198,000	05/16/2017.	03/15/2046.
	03523T			Anheuser-Busch InBev WldwdInc Co Gtd Nt.....			1	11,029,215	...103.064	10,306,380	10,000,000	10,125,904	.....	.....(137,903)	.....	.....	.....6.875	5.373	MN.....	87,847	687,500	03/15/2011.	11/15/2019.
	035242			Anheuser-Busch Inbev Fin Sr Nt.....			1	18,251,750	...92.739	16,692,930	18,000,000	18,239,727	.....	.....(4,456)	.....	.....	.....4.900	4.810	FA.....	367,500	882,000	02/09/2016.	02/01/2046.
	037833			Apple Inc Sr Nt.....			1FE	4,997,800	...98.757	4,937,835	5,000,000	4,998,351	.....	.....295	.....	.....	.....3.000	3.007	FA.....	59,167	150,000	02/02/2017.	02/09/2024.
	037833			Apple Inc Sr Nt.....			1	6,499,675	...98.423	6,397,463	6,500,000	6,499,793	.....	.....63	.....	.....	.....2.500	2.501	FA.....	64,097	162,500	02/02/2017.	02/09/2022.
	037833			Apple Inc Sr Nt.....			1	1,998,100	...97.564	1,951,282	2,000,000	1,998,512	.....	.....253	.....	.....	.....2.850	2.865	MN.....	7,917	57,000	05/04/2017.	05/11/2024.
	037833			Apple Inc Sr Nt.....			1	994,520	...94.981	949,810	1,000,000	995,062	.....	.....478	.....	.....	.....3.000	3.064	MN.....	4,000	30,000	11/07/2017.	11/13/2027.
	05569A			BP AMI Leasing Inc Co Gtd Nt.....			1	1,062,110	...100.822	1,008,221	1,000,000	1,003,114	.....	.....(8,637)	.....	.....	.....5.523	4.615	MN.....	8,131	55,230	01/06/2011.	05/08/2019.
	06050T			Bank of America NA Sub Bk Nt.....			1FE	9,597,390	...115.393	11,539,290	10,000,000	9,656,404	.....	.....10,143	.....	.....	.....6.000	6.324	AO.....	126,667	600,000	02/29/2012.	10/15/2036.
	06051G			Bank of America Corp Sub Nt.....			2FE	6,966,190	...97.260	6,808,193	7,000,000	6,976,109	.....	.....2,527	.....	.....	.....4.250	4.302	AO.....	57,021	297,500	10/17/2014.	10/22/2026.
	07274E			Bayer US Finance LLC Sr Nt.....			1	2,970,330	...94.299	2,828,979	3,000,000	2,981,654	.....	.....2,826	.....	.....	.....3.375	3.493	AO.....	23,344	101,250	10/01/2014.	10/08/2024.
	075887			Becton Dickinson & Co Sr Nt.....			1	4,000,000	...96.600	3,863,984	4,000,000	4,000,000	.....	.....	.....	.....	.....3.734	3.734	JD.....	6,638	149,360	12/04/2014.	12/15/2024.
	075887			Becton Dickinson & Co Sr Nt.....			1	2,000,000	...93.596	1,871,928	2,000,000	2,000,000	.....	.....	.....	.....	.....4.685	4.685	JD.....	4,164	93,700	12/04/2014.	12/15/2044.
	096630			Boardwalk Pipelines LLC Sr Nt.....			1	4,941,000	...101.407	5,070,340	5,000,000	4,961,646	.....	.....5,389	.....	.....	.....4.950	5.101	JD.....	11,000	247,500	11/19/2014.	12/15/2024.
	099724			Borg Warner Automotive Sr Nt.....			1	3,554,810	...91.724	3,210,323	3,500,000	3,551,075	.....	.....(1,041)	.....	.....	.....4.375	4.282	MS.....	45,087	153,125	03/12/2015.	03/15/2045.
	10373Q			BP Cap Mkts America Sr Nt.....			1FE	2,000,000	...100.482	2,009,630	2,000,000	2,000,000	.....	.....	.....	.....	.....3.796	3.796	MS.....	21,089	.....	09/18/2018.	09/21/2025.
	10373Q			BP Cap Mkts America Sr Nt.....			1	1,500,000	...100.345	1,505,168	1,500,000	1,500,000	.....	.....	.....	.....	.....3.937	3.937	MS.....	16,404	.....	09/18/2018.	09/21/2028.
	10373Q			BP Cap Mkts America Sr Nt.....			1	1,458,109	...93.935	1,409,018	1,500,000	1,458,343	.....	.....234	.....	.....	.....3.017	3.415	JJ.....	20,742	.....	12/14/2018.	01/16/2027.
	11134L			Broadcom Crp/ Caymn Fi Sr Nt.....			1	4,983,792	...96.170	4,808,515	5,000,000	4,987,283	.....	.....3,491	.....	.....	.....3.000	3.088	JJ.....	69,167	75,000	02/21/2018.	01/15/2022.
	11134L			Broadcom Crp/ Caymn Fi Sr Nt.....			1	4,995,513	...94.610	4,730,505	5,000,000	4,996,224	.....	.....711	.....	.....	.....3.625	3.642	JJ.....	83,576	90,625	02/21/2018.	01/15/2024.
	125896			CMS Energy Corp Sr Nt.....			1	1,992,440	...94.030	1,880,604	2,000,000	1,994,237	.....	.....688	.....	.....	.....3.000	3.044	MN.....	7,667	60,000	05/02/2016.	05/15/2026.
	151020			Celgene Corp Sr Nt.....			1	4,951,700	...96.266	4,813,310	5,000,000	4,965,939	.....	.....4,408	.....	.....	.....3.875	3.993	FA.....	73,194	193,750	08/03/2015.	08/15/2025.
	172967			Citigroup Inc Sr Nt.....			2FE	1,247,060	...102.041	1,020,407	1,000,000	1,014,054	.....	.....(35,007)	.....	.....	.....8.500	4.805	MN.....	9,208	85,000	03/17/2011.	05/22/2019.
	174610			Citizens Financial Group Sub Nt.....			1	3,000,000	...98.189	2,945,658	3,000,000	3,000,000	.....	.....	.....	.....	.....4.350	4.350	FA.....	54,375	130,500	07/28/2015.	08/01/2025.
	174610			Citizens Financial Group Sub Nt.....			2FE	5,385,545	...97.363	5,354,971	5,500,000	5,419,094	.....	.....12,887	.....	.....	.....3.750	4.051	JJ.....	103,125	206,250	04/26/2016.	07/01/2024.
	191219			Coca-Cola Enterprises Nt.....	@.....		1FE	6,602,400	...96.044	17,287,902	18,000,000	16,439,530	.....	.....983,029	.....	.....	.....	.....6.265	N/A.....	.....	.....	05/06/2005.	06/20/2020.
	20030N			Comcast Corp Sr Nt.....			1	5,218,150	...117.359	5,867,955	5,000,000	5,189,059	.....	.....(4,307)	.....	.....	.....6.400	6.080	MS.....	106,667	320,000	06/15/2010.	03/01/2040.

SCHEDULE D - PART 1

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

E10.6

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 Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
20030N	BX	8	Comcast Corp Sr Nt.....			1	1FE	10,094,200	97.494	9,749,400	10,000,000	10,079,335		(14,391)			3.000	2.829	FA.....	125,000	300,000	12/14/2017.	02/01/2024.
20030N	BY	6	Comcast Corp Sr Nt.....			1	1FE	10,105,100	95.305	9,530,530	10,000,000	10,094,920		(9,969)			3.300	3.166	FA.....	137,500	330,000	12/20/2017.	02/01/2027.
207597	EE	1	Connecticut Lt & Pwr Co 1st Mtg Bd.....			1	1FE	3,104,730	100.155	3,004,638	3,000,000	3,001,141		(13,328)			5.500	5.037	FA.....	68,750	165,000	06/15/2009.	02/01/2019.
232820	AK	6	Cytec Inds Inc Sr Nt.....			1	2FE	10,008,640	98.661	9,866,140	10,000,000	10,005,561		(762)			3.950	3.940	MN.....	65,833	395,000	11/07/2014.	05/01/2025.
23338V	AB	2	DTE Electric Co Sr Nt.....			1	1FE	1,991,820	102.074	2,041,482	2,000,000	1,995,593		755			3.650	3.697	MS.....	21,494	73,000	08/20/2013.	03/15/2024.
25470D	AF	6	Discovery Communications Nt.....			1	2FE	943,520	98.031	980,310	1,000,000	975,799		6,572			3.300	4.076	MN.....	4,217	33,000	08/23/2013.	05/15/2022.
26441Y	BA	4	Duke-Weeks Realty LP Sr Nt.....			1	2FE	1,996,960	95.102	1,902,036	2,000,000	1,997,239		266			3.375	3.393	JD.....	3,000	68,063	12/05/2017.	12/15/2027.
26441Y	BB	2	Duke-Weeks Realty LP Sr Nt.....			1	2FE	989,260	99.267	992,672	1,000,000	989,532		272			4.000	4.132	MS.....	12,222		09/04/2018.	09/15/2028.
26442U	AA	2	Duke Energy Progress Inc 1st Mtg Bd.....			1	1FE	4,984,750	97.309	4,865,435	5,000,000	4,989,367		1,416			3.250	3.286	FA.....	61,389	162,500	08/10/2015.	08/15/2025.
26442U	AB	0	Duke Energy Progress Inc 1st Mtg Bd.....			1	1FE	4,974,650	99.228	4,961,420	5,000,000	4,976,198		477			4.200	4.230	FA.....	79,333	210,000	08/10/2015.	08/15/2045.
29364D	AU	4	Entergy Arkansas Inc 1st Mtg Bd.....			1	1FE	4,390,123	99.397	4,224,368	4,250,000	4,358,446		(13,168)			3.500	3.104	AO.....	37,188	148,750	05/09/2017.	04/01/2026.
29379V	AY	9	Enterprise Products Operations Sr Nt.....			1	2FE	2,412,475	90.745	2,268,628	2,500,000	2,415,979		1,850			4.450	4.684	FA.....	42,028	111,250	01/31/2017.	02/15/2043.
29379V	BA	0	Enterprise Products Operations Nt.....			1	2FE	1,532,280	96.963	1,454,444	1,500,000	1,531,163		(635)			4.850	4.708	MS.....	21,421	72,750	01/27/2017.	03/15/2044.
29379V	BB	8	Enterprise Products Operations Sr Nt.....			2	2FE	2,078,880	100.847	2,016,948	2,000,000	2,066,032		(12,279)			3.900	3.164	FA.....	29,467	78,000	12/12/2017.	02/15/2024.
29379V	BE	2	Enterprise Products Operations Sr Nt.....			1	2FE	12,095,321	98.946	11,604,352	11,728,000	12,047,138		(46,084)			3.750	3.256	FA.....	166,147	439,800	12/12/2017.	02/15/2025.
29379V	BJ	1	Enterprise Products Operations Sr Nt.....			1	2FE	2,075,510	96.858	1,937,154	2,000,000	2,073,268		(1,306)			4.900	4.662	MN.....	12,522	98,000	03/07/2017.	05/15/2046.
29379V	BL	6	Enterprise Products Operations Sr Nt.....	LS...		2	2FE	4,089,280	99.559	3,982,344	4,000,000	4,074,324		(7,987)			3.950	3.676	FA.....	59,689	158,000	02/02/2017.	02/15/2027.
294429	AK	1	Equifax Inc Sr Nt.....			1	2FE	5,997,120	96.986	5,819,154	6,000,000	5,998,605		556			2.300	2.310	JD.....	11,500	138,000	05/05/2016.	06/01/2021.
30251B	AD	0	FMR LLC Sr Nt.....			1	1FE	3,819,384	108.549	3,907,746	3,600,000	3,794,968		(9,794)			4.950	4.429	FA.....	74,250	178,200	05/18/2016.	02/01/2033.
369622	SM	8	General Elec Cap Corp Sub Nt.....			2	2FE	13,039,190	100.124	13,016,120	13,000,000	13,009,994		(4,394)			5.300	5.261	FA.....	267,944	689,000	02/23/2011.	02/11/2021.
36962G	4D	3	General Elec Cap Corp Sr Nt.....			2	2FE	10,237,800	101.077	10,107,710	10,000,000	10,018,312		(29,212)			6.000	5.685	FA.....	240,000	600,000	08/04/2009.	08/07/2019.
375558	AU	7	Gilead Sciences Inc Sr Nt.....			1	1FE	7,139,835	103.200	6,940,173	6,725,000	6,885,376		(51,370)			4.400	3.532	JD.....	24,658	295,900	08/27/2013.	12/01/2021.
391164	AF	7	Great Plains Energy Sr Nt.....			1	2FE	8,815,908	104.272	8,341,784	8,000,000	8,571,089		(154,393)			5.292	3.096	JD.....	18,816	423,360	06/09/2017.	06/15/2022.
446413	AL	0	Huntington Ingalls Industries Sr Nt.....			1	2FE	2,505,367	93.143	2,328,575	2,500,000	2,505,120		(246)			3.483	3.456	JD.....	7,256	43,538	06/14/2018.	12/01/2027.
45475Q	AR	4	Indiana Gas Co MT Nt.....			1	1FE	2,011,780	117.226	2,344,520	2,000,000	2,006,798		(404)			7.080	7.035	MS.....	41,693	141,600	02/23/2001.	10/05/2029.
458140	BD	1	Intel Corp Sr Nt.....			2	1FE	3,999,000	97.558	3,902,320	4,000,000	3,999,217		133			2.875	2.879	MN.....	15,972	115,000	05/08/2017.	05/11/2024.
478375	AG	3	Johnson Control Intl plc Sr Nt.....			1	2FE	4,441,825	98.541	4,434,354	4,500,000	4,445,529		3,704			3.625	3.871	JJ.....	81,109		08/02/2018.	07/02/2024.
485170	AR	5	Kansas City Southern Inds Inc Sr Nt.....			1	2FE	2,497,489	100.939	2,523,478	2,500,000	2,498,326		307			3.850	3.865	MN.....	12,299	96,250	07/26/2016.	11/15/2023.
49456B	AH	4	Kinder Morgan Inc Sr Nt.....			1	2FE	3,488,205	99.037	3,466,292	3,500,000	3,488,925		181			5.550	5.573	JD.....	16,188	194,250	11/24/2014.	06/01/2045.
49456B	AQ	4	Kinder Morgan Inc Sr Nt.....	LS...		1	2FE	2,992,770	95.461	2,863,833	3,000,000	2,992,857		87			5.200	5.216	MS.....	52,000	78,000	02/22/2018.	03/01/2048.
50077L	AM	8	Kraft Heinz Foods Co Sr Nt.....			1	2FE	4,980,744	91.378	4,568,915	5,000,000	4,981,718		314			5.200	5.226	JJ.....	119,889	260,000	08/19/2016.	07/15/2045.
539830	BH	1	Lockheed Martin Corp Sr Nt.....			1	2FE	10,473,400	99.229	9,922,910	10,000,000	10,350,719		(44,160)			3.550	2.993	JJ.....	163,694	355,000	02/11/2016.	01/15/2026.
55336V	AG	5	MPLX LP Sr Nt.....			1	2FE	4,706,320	101.793	4,580,690	4,500,000	4,664,896		(23,479)			4.875	4.143	JD.....	18,281	219,375	05/22/2018.	12/01/2024.
55336V	AK	6	MPLX LP Sr Nt.....			1	2FE	4,579,402	95.211	4,379,724	4,600,000	4,582,671		1,736			4.125	4.180	MS.....	63,250	189,750	03/10/2017.	03/01/2027.
55336V	AR	1	MPLX LP Sr Nt.....			1	2FE	3,986,320	93.725	3,749,004	4,000,000	3,987,509		1,189			4.000	4.041	MS.....	47,111	96,444	02/05/2018.	03/15/2028.
559080	AG	1	Magellan Midstream Partn Sr Nt.....			1	2FE	2,396,880	100.349	2,257,844	2,250,000	2,391,834		(2,970)			5.150	4.716	AO.....	24,463	115,875	04/04/2017.	10/15/2043.
559080	AK	2	Magellan Midstream Partn Sr Nt.....			2	2FE	1,073,190	104.528	1,045,281	1,000,000	1,066,445		(6,745)			5.000	3.895	MS.....	16,667	25,000	03/06/2018.	03/01/2026.
559080	AL	0	Magellan Midstream Partn Sr Nt.....			1	2FE	4,399,930	90.988	4,094,460	4,500,000	4,401,623		1,693			4.250	4.387	MS.....	56,313	191,250	02/16/2018.	09/15/2046.
559080	AM	8	Magellan Midstream Partn Sr Nt.....			1	2FE	2,874,810	88.919	2,667,573	3,000,000	2,876,689		1,879			4.200	4.455	AO.....	30,800	126,000	02/28/2018.	10/03/2047.
565849	AK	2	Marathon Oil Corp Sr Nt.....			1	2FE	1,462,215	93.923	1,408,851	1,500,000	1,472,793		6,557			2.800	3.308	MN.....	7,000	42,000	05/11/2017.	11/01/2022.
585055	BS	4	Medtronic Inc Sr Nt.....			1	1FE	10,900,493	99.605	10,956,539	11,000,000	10,931,589		9,679			3.500	3.613	MS.....	113,361	385,000	09/02/2015.	03/15/2025.

SCHEDULE D - PART 1

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

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
59217G	BY	4	Met Life Global Funding I Sr Nt.....				1FE	3,030,980	97.940	2,938,209	3,000,000	3,028,196		(2,784)			3.450	3.315	JD.....	3,738	103,500	01/24/2018.	12/18/2026.
594918	BX	1	Microsoft Corp Sr Nt.....				1FE	2,978,160	99.057	2,971,719	3,000,000	2,983,655		2,926			2.875	2.991	FA.....	34,740	86,250	01/30/2017.	02/06/2024.
615369	AM	7	Moodys Corp Sr Nt.....				2FE	949,730	94.635	946,350	1,000,000	951,255		1,525			3.250	3.895	JJ.....	14,986		08/29/2018.	01/15/2028.
61747W	AF	6	Morgan Stanley Sr Nt.....				1FE	4,544,955	104.265	4,691,930	4,500,000	4,511,427		(5,083)			5.750	5.618	JJ.....	112,125	258,750	01/21/2011.	01/25/2021.
637432	ND	3	National Rural Utilities Coop Sr Nt.....				1FE	11,492,985	96.437	11,090,267	11,500,000	11,495,507		669			2.850	2.857	JJ.....	140,204	327,750	01/20/2015.	01/27/2025.
637432	NP	6	National Rural Utilities Coop Sr Nt.....				1FE	3,489,710	98.537	3,448,809	3,500,000	3,490,499		789			3.400	3.435	FA.....	47,600	59,500	01/31/2018.	02/07/2028.
641062	AD	6	Nestle Holdings Inc. Sr Nt.....				1FE	999,820	100.990	1,009,900	1,000,000	999,829		9			3.350	3.354	MS.....	9,026		09/17/2018.	09/24/2023.
641062	AE	4	Nestle Holdings Inc. Sr Nt.....				1FE	1,994,460	100.448	2,008,952	2,000,000	1,994,653		193			3.500	3.545	MS.....	18,861		09/17/2018.	09/24/2025.
655044	AH	8	Noble Energy Inc Sr Nt.....	LS...			2FE	1,011,920	96.868	968,679	1,000,000	1,009,475		(1,420)			3.900	3.719	MN.....	4,983	39,000	03/21/2017.	11/15/2024.
665772	CN	7	Northern States Pwr Co MN 1st Mtg Bd.....				1FE	5,902,020	97.451	5,847,078	6,000,000	5,908,121		1,879			4.000	4.095	FA.....	90,667	240,000	08/04/2015.	08/15/2045.
679574	AG	8	Old Dominion Elec 1st Mtg Bd.....				1FE	1,875,000	110.586	2,073,478	1,875,000	1,875,000					6.210	6.210	JD.....	9,703	116,438	12/12/2002.	12/01/2028.
68268N	AE	3	Oneok Partners LP Sr Nt.....				2FE	14,633,297	100.708	13,313,624	13,220,000	13,252,067		(191,229)			8.625	7.084	MS.....	380,075	1,140,225	07/08/2009.	03/01/2019.
68389X	BN	4	Oracle Corp Sr Nt.....				1FE	8,990,010	96.448	8,680,356	9,000,000	8,991,033		899			3.250	3.263	MN.....	37,375	297,375	11/07/2017.	11/15/2027.
686514	AE	0	Orlando Health Obligated Grp Nt.....				1FE	10,289,390	100.460	10,297,171	10,250,000	10,286,279		(3,111)			3.777	3.733	AO.....	96,786	252,718	02/05/2018.	10/01/2028.
69349L	AG	3	PNC Bank NA Sub Bk Nt.....				1FE	3,241,968	97.175	3,401,125	3,500,000	3,379,797		28,721			2.700	3.669	MN.....	15,750	94,500	10/28/2013.	11/01/2022.
69512E	DL	6	Pacificorp 1st Mtg Bd Ser E.....				1FE	1,056,190	114.119	1,141,192	1,000,000	1,017,178		(3,905)			8.070	7.528	MS.....	26,900	80,700	02/05/2002.	09/09/2022.
717081	DT	7	Pfizer Inc Sr Nt.....				1FE	2,704,764	121.399	3,138,151	2,585,000	2,696,567		(2,705)			5.600	5.264	MS.....	42,624	144,760	10/05/2015.	09/15/2040.
718172	AT	6	Philip Morris Intl Inc Sr Nt.....				1FE	928,210	96.363	963,627	1,000,000	967,592		8,217			2.500	3.455	FA.....	8,958	25,000	11/07/2013.	08/22/2022.
720198	AC	4	Piedmont Operating Partnership Sr Nt.....				2FE	10,962,930	96.830	10,651,278	11,000,000	10,969,610		6,362			3.400	3.468	JD.....	31,167	374,000	12/12/2017.	06/01/2023.
742718	CB	3	Procter & Gamble Co Sr Nt.....				1FE	943,764	119.958	1,103,616	920,000	937,986		(762)			5.500	5.310	FA.....	21,083	50,600	08/11/2009.	02/01/2034.
74273@	AA	1	PRIT Core Realty Hldgs LLC Sr Nt Ser A.....				2	5,000,000	99.529	4,976,473	5,000,000	5,000,000					3.250	3.250	FA.....	61,840	162,500	02/14/2013.	02/14/2020.
74273@	AB	9	PRIT Core Realty Hldgs LLC Sr Nt Ser B.....				2	5,000,000	100.307	5,015,356	5,000,000	5,000,000					3.850	3.850	FA.....	73,257	192,500	02/14/2013.	02/14/2023.
742741	AA	9	Procter & Gamble ESOP Deb Ser A.....				4 1FE	1,327,421	106.034	1,033,977	975,135	1,016,498		(20,548)			9.360	5.100	JJ.....	45,636	91,273	01/28/2005.	01/01/2021.
774341	AH	4	Rockwell Collins Sr Nt.....				2FE	3,997,320	97.199	3,887,940	4,000,000	3,998,188		534			2.800	2.815	MS.....	32,978	112,000	03/28/2017.	03/15/2022.
774341	AJ	0	Rockwell Collins Sr Nt.....				2FE	1,994,240	96.301	1,926,022	2,000,000	1,995,536		776			3.200	3.247	MS.....	18,844	64,000	03/28/2017.	03/15/2024.
780153	AW	2	Royal Caribbean Cruises Ltd Sr Nt.....	LS...			2FE	3,984,181	92.475	3,698,980	4,000,000	3,985,442		1,199			3.700	3.747	MS.....	43,578	117,989	11/30/2017.	03/15/2028.
784710	AA	3	SSM Health Care Sr Nt Ser A.....				1FE	5,053,800	99.182	4,959,090	5,000,000	5,049,479		(4,321)			3.823	3.682	JD.....	15,929	191,150	02/08/2018.	06/01/2027.
785592	AM	8	Sabine Pass Liquefaction 1st Lien Nt.....				2FE	3,800,980	103.846	3,634,610	3,500,000	3,735,921		(34,300)			5.625	4.322	MS.....	65,625	196,875	01/23/2017.	03/01/2025.
785592	AU	0	Sabine Pass Liquefaction 1st Lien Nt.....				2FE	5,744,609	95.652	5,499,984	5,750,000	5,745,490		394			4.200	4.210	MS.....	71,108	241,500	07/18/2017.	03/15/2028.
832696	AK	4	Smucker JM Co Sr Nt.....				2FE	5,896,804	96.015	5,760,882	6,000,000	5,928,230		10,116			3.500	3.718	MS.....	61,833	210,000	10/13/2015.	03/15/2025.
845437	BN	1	Southwestern Elec Power Sr Nt.....				2FE	4,955,400	90.036	4,501,810	5,000,000	4,958,593		886			3.900	3.951	AO.....	48,750	195,000	03/23/2015.	04/01/2045.
87305Q	CJ	8	TTX Co Sr Nt.....				1FE	9,919,500	91.934	9,193,410	10,000,000	9,925,458		1,613			3.900	3.946	FA.....	162,500	390,000	01/26/2015.	02/01/2045.
887315	BN	8	Time Warner Companies Inc Co Gtd Nt.....				2FE	10,551,200	118.329	11,832,900	10,000,000	10,377,261		(25,404)			6.625	6.128	MN.....	84,653	662,500	06/15/2010.	05/15/2029.
893570	BM	2	Transcontinental Gas P L Corp Deb.....				2FE	225,500	118.626	237,251	200,000	213,293		(1,269)			7.250	6.176	JD.....	1,208	14,500	02/24/2005.	12/01/2026.
893830	AZ	2	Transocean Sedco Co Gtd Nt.....				5FE	10,007,010	83.250	7,492,500	9,000,000	7,492,500		(10,916)			9.350	8.328	JD.....	37,400	841,500	01/25/2012.	12/15/2041.
90131H	AP	0	21st Century Fox America Sr Nt.....				2FE	6,988,445	103.606	7,252,413	7,000,000	6,996,320		2,109			5.650	5.684	FA.....	149,411	395,500	04/06/2015.	08/15/2020.
90131H	BF	1	21st Century Fox America Sr Nt.....				2FE	20,790,198	121.582	24,316,340	20,000,000	20,702,134		(26,056)			6.200	5.858	JD.....	55,111	1,240,000	04/06/2015.	12/15/2034.
902494	BC	6	Tyson Foods Inc Sr Nt.....				2FE	1,996,660	93.194	1,863,886	2,000,000	1,997,113		289			3.550	3.570	JD.....	5,719	71,000	05/23/2017.	06/02/2027.
904764	AS	6	Unilever Cap Corp Sr Nt.....				1FE	4,941,900	97.373	4,868,625	5,000,000	4,959,720		5,412			3.100	3.237	JJ.....	65,014	155,000	07/28/2015.	07/30/2025.
904764	AX	5	Unilever Cap Corp Sr Nt.....				2 1FE	2,970,210	96.398	2,891,952	3,000,000	2,976,760		3,985			2.600	2.757	MN.....	12,133	78,000	05/02/2017.	05/05/2024.
904764	BG	1	Unilever Cap Corp Sr Nt.....				1FE	1,489,170	99.365	1,490,481	1,500,000	1,489,749		579			3.250	3.395	MS.....	15,438		09/04/2018.	03/07/2024.

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			NAIC Designation and Administrative Symbol	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	Rate Used to Obtain Fair Value	Fair Value		Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion												Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
92343V	AP	9	Verizon Communications Inc Bd.....	.....	..	.....1	2FE	11,555,950	...122.095	12,209,450	10,000,000	11,290,689	.....	.....(35,730)	.....	.....	.....6.900	5.781	AO.....	145,667	690,000	08/26/2009.	04/15/2038.		
92343V	BE	3	Verizon Communications Inc Sr Nt.....	.....	..	.....1	2FE	7,653,940	...96.955	6,786,843	7,000,000	7,616,931	.....	.....(15,976)	.....	.....	.....4.750	4.149	MN.....	55,417	332,500	08/01/2016.	11/01/2041.		
949746	RF	0	Wells Fargo & Co Sub Nt.....	.....	..	.....1FE	4,754,530	...108.451	5,079,859	4,684,000	4,750,205	.....	.....(1,209)	.....	.....	.....	.....5.606	5.501	JJ.....	121,081	262,585	02/05/2014.	01/15/2044.		
94974B	GT	1	Wells Fargo & Co MT Sub Nt.....	.....	..	.....1FE	4,994,200	...91.731	4,586,560	5,000,000	4,994,453	.....	.....102	.....	.....	.....	.....4.400	4.407	JD.....	10,389	220,000	06/07/2016.	06/14/2046.		
96145D	AE	5	Westrock Co Sr Nt.....	.....	..	.....1	2FE	2,991,720	...98.125	2,943,735	3,000,000	2,992,607	.....	.....887	.....	.....	.....3.750	3.795	MS.....	33,125	59,063	03/01/2018.	03/15/2025.		
96950F	AF	1	Williams Partners LP Sr Nt.....	.....	..	.....1	2FE	1,134,500	...106.378	1,063,783	1,000,000	1,128,635	.....	.....(3,212)	.....	.....	.....6.300	5.286	AO.....	13,300	63,000	02/06/2017.	04/15/2040.		
96950F	AQ	7	Williams Partners LP Sr Nt.....	.....	..	.....2	2FE	7,483,125	...97.156	7,286,723	7,500,000	7,486,829	.....	.....1,898	.....	.....	.....3.900	3.933	JJ.....	134,875	292,500	02/13/2017.	01/15/2025.		
988498	AF	8	Yum Brands Inc Sr Nt.....	.....	..	.....1	4FE	10,087,500	...100.375	10,037,500	10,000,000	10,007,809	.....	.....(10,679)	.....	.....	.....5.300	5.185	MS.....	156,056	530,000	10/01/2009.	09/15/2019.		
98978V	AL	7	Zoetis Inc Sr Nt.....	.....	..	.....2	2FE	1,991,870	...92.354	1,847,088	2,000,000	1,992,798	.....	.....713	.....	.....	.....3.000	3.047	MS.....	18,167	60,000	09/06/2017.	09/12/2027.		
136385	AW	1	Canadian Natural Resources Sr Nt.....	.....	A	1	2FE	2,995,590	...95.584	2,867,532	3,000,000	2,996,835	.....	.....740	.....	.....	.....2.950	2.978	JJ.....	40,808	99,563	05/23/2017.	01/15/2023.		
136385	AX	9	Canadian Natural Resources Sr Nt.....	.....	A	1	2FE	4,215,110	...94.332	4,009,110	4,250,000	4,217,715	.....	.....2,602	.....	.....	.....3.850	3.956	JD.....	13,635	163,625	03/19/2018.	06/01/2027.		
136385	AY	7	Canadian Natural Resources Sr Nt.....	.....	A	1	2FE	6,699,813	...96.384	6,385,460	6,625,000	6,697,954	.....	.....(1,220)	.....	.....	.....4.950	4.877	JD.....	27,328	327,938	06/06/2017.	06/01/2047.		
292505	AG	9	EnCana Corp Nt.....	.....	..	.....1	2FE	2,193,800	...108.419	2,168,384	2,000,000	2,167,098	.....	.....(4,711)	.....	.....	.....6.500	5.772	FA.....	54,167	130,000	04/23/2012.	02/01/2038.		
292505	AH	7	EnCana Corp Sr Nt.....	.....	..	.....1	2FE	600,950	...101.028	505,140	500,000	506,069	.....	.....(16,080)	.....	.....	.....6.500	3.169	MN.....	4,153	32,500	07/30/2012.	05/15/2019.		
292505	AJ	3	EnCana Corp Sr Nt.....	.....	..	.....1	2FE	2,915,289	...100.085	2,902,451	2,900,000	2,906,127	.....	.....(1,984)	.....	.....	.....3.900	3.822	MN.....	14,452	113,100	12/18/2013.	11/15/2021.		
448055	AD	5	Husky Energy Inc Sr Nt.....	.....	..	.....1	2FE	3,814,730	...119.321	3,579,633	3,000,000	3,795,408	.....	.....(19,322)	.....	.....	.....6.800	4.660	MS.....	60,067	102,000	04/06/2018.	09/15/2037.		
65334H	AG	7	Nexen Inc Sr Nt.....	.....	..	.....1	1FE	2,898,720	...121.709	3,651,273	3,000,000	2,914,033	.....	.....2,335	.....	.....	.....6.400	6.673	MN.....	24,533	192,000	01/11/2011.	05/15/2037.		
65334H	AJ	1	Nexen Inc Sr Nt.....	.....	..	.....1	1FE	3,816,085	...138.113	4,833,966	3,500,000	3,777,422	.....	.....(6,079)	.....	.....	.....7.500	6.780	JJ.....	110,104	262,500	01/12/2011.	07/30/2039.		
65334H	AK	8	Nexen Inc Sr Nt.....	.....	..	.....1	1FE	1,623,291	...101.726	1,525,895	1,500,000	1,510,100	.....	.....(16,807)	.....	.....	.....6.200	5.004	JJ.....	39,008	93,000	01/31/2011.	07/30/2019.		
67077M	AA	6	Nutrien Ltd Sr Nt.....	.....	A	1	2FE	3,130,563	...101.145	3,135,480	3,100,000	3,110,554	.....	.....(20,009)	.....	.....	.....6.500	5.555	MN.....	25,747	201,500	04/10/2018.	05/15/2019.		
67077M	AF	5	Nutrien Ltd Sr Nt.....	.....	A	1	2FE	5,466,011	...107.614	5,694,922	5,292,000	5,462,457	.....	.....(3,553)	.....	.....	.....5.875	5.588	JD.....	25,909	310,905	04/10/2018.	12/01/2036.		
67077M	AG	3	Nutrien Ltd Sr Nt.....	.....	A	1	2FE	5,356,720	...104.735	4,713,089	4,500,000	5,340,366	.....	.....(16,354)	.....	.....	.....5.625	4.301	JD.....	21,094	253,125	04/10/2018.	12/01/2040.		
67077M	AP	3	Nutrien Ltd Sr Nt.....	.....	A	1	2FE	5,702,122	...120.393	6,019,645	5,000,000	5,686,246	.....	.....(15,876)	.....	.....	.....7.125	5.856	MN.....	37,604	356,250	04/10/2018.	05/23/2036.		
67077M	AS	7	Nutrien Ltd Sr Nt.....	.....	A	1	2FE	1,492,950	...100.235	1,503,525	1,500,000	1,493,166	.....	.....216	.....	.....	.....5.250	5.282	JJ.....	36,313	39,375	04/10/2018.	01/15/2045.		
893526	8Y	2	TransCanada Pipelines Ltd Sr Nt.....	.....	..	.....1	2FE	5,538,200	...100.130	5,006,480	5,000,000	5,002,715	.....	.....(70,249)	.....	.....	.....7.125	5.657	JJ.....	164,271	356,250	05/29/2009.	01/15/2019.		
00507U	AU	5	Actavis Funding SCS Sr Nt.....	.....	D	1	2FE	5,021,502	...94.928	4,746,390	5,000,000	5,020,129	.....	.....(391)	.....	.....	.....4.750	4.723	MS.....	69,931	237,500	03/10/2015.	03/15/2045.		
05565A	AR	4	BNP Paribas SA Sub Nt.....	.....	C	.....	.....2FE	6,987,680	...96.232	6,736,268	7,000,000	6,990,430	.....	.....1,079	.....	.....	.....4.375	4.397	MN.....	41,684	306,250	05/05/2016.	05/12/2026.		
05565Q	DN	5	BP Capital Markets PLC Nt.....	.....	D	.....	.....1FE	3,000,000	...95.181	2,855,421	3,000,000	3,000,000	.....	.....	.....	.....	.....3.279	3.279	MS.....	27,872	98,370	09/14/2017.	09/19/2027.		
05578Q	AA	1	BPCE SA Sub Nt.....	.....	D	.....	.....2FE	2,103,400	...103.542	2,070,848	2,000,000	2,096,489	.....	.....(6,911)	.....	.....	.....5.700	4.570	AO.....	21,850	57,000	08/08/2018.	10/22/2023.		
05578Q	AB	9	BPCE SA Sub Nt.....	.....	D	.....	.....2FE	1,027,400	...100.414	1,004,144	1,000,000	1,025,797	.....	.....(1,603)	.....	.....	.....5.150	4.618	JJ.....	22,889	.....	08/03/2018.	07/21/2024.		
11042T	AA	1	British Airways Plc PTC.....	.....	C	4	1FE	999,068	...98.042	979,506	999,068	999,068	.....	.....	.....	.....	.....3.800	3.818	MJSD.....	1,160	27,841	03/14/2018.	09/20/2031.		
404280	AK	5	HSBC Holdings PLC Sr Nt.....	.....	C	.....	.....1FE	8,980,470	...103.411	9,306,990	9,000,000	8,994,692	.....	.....2,165	.....	.....	.....5.100	5.128	AO.....	109,650	459,000	03/29/2011.	04/05/2021.		
65557F	AA	4	Nordea Bank AB Sub Bk Nt.....	.....	C	.....	.....1FE	12,591,740	...101.709	13,222,157	13,000,000	12,877,473	.....	.....47,057	.....	.....	.....4.875	5.303	MN.....	84,500	633,750	11/02/2011.	05/13/2021.		
88167A	AF	8	Teva Pharmaceuticals NE Sr Nt.....	.....	C	1	3FE	5,990,170	...66.098	3,965,868	6,000,000	3,965,868	.....	.....(2,025,443)	.....	.....	.....4.100	4.109	AO.....	61,500	246,000	08/03/2016.	10/01/2046.		
902133	AG	2	Tyco Electronics Group Co Gtd Nt.....	.....	C	1	1FE	13,625,280	...128.167	15,379,992	12,000,000	13,376,978	.....	.....(38,568)	.....	.....	.....7.125	6.090	AO.....	213,750	855,000	02/11/2011.	10/01/2037.		
902133	AK	3	Tyco Electronics Group Sr Nt.....	.....	C	1	1FE	1,658,595	...102.955	1,544,327	1,500,000	1,556,373	.....	.....(26,453)	.....	.....	.....4.875	2.961	JJ.....	33,719	73,125	12/12/2014.	01/15/2021.		
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....							757,198,521	XXX	752,585,003	746,963,754	752,290,658	(3,229,527)	(802,973)	0	0	XXX	XXX	XXX	9,198,905	33,532,613	XXX	XXX		
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																									
02150W	AB	9	Countrywide Alternative Ln Tr RMBS Ser 2.....	.....	..	.....4	1FM	776,660	...99.502	828,345	832,494	776,660	.....	.....	.....	.....	.....5.105	6.578	MON.....	3,541	30,169	03/22/2007.	03/25/2047.		
03215P	CD	9	Amresco Resdntl Sec Mtg Loan RMBS Ser 199.....	.....	..	.....4	1FM	120,793	...100.552	119,812	119,154	119,046	.....	.....417	.....	.....	.....5.835	5.726	MON.....	579	7,077	03/03/1999.	06/25/2027.		
12667G	AX	1	Countrywide Alternative Ln Tr RMBS Ser 2.....	.....	..	.....4	1FM	3,623,429	...86.459	3,347,164	3,871,398	3,347,164	222,599	.....	.....	.....	.....2.956	4.453	MON.....	1,907	93,217	03/09/2005.	05/25/2035.		

E10.8

SCHEDULE D - PART 1

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

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
			3	4	5			8	9						12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification				F o r e i g n	Bond CHAR	NAIC Designation and Admini- strative Symbol		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		
12667G	XN	8			4	1FM	4,632,806	89.210	4,415,282	4,949,297	4,415,282			(108,846)				5.500	7.282	MON...	22,684	272,264	02/28/2006	08/25/2035		
126686	AC	8			4	1FM	511,113	76.356	1,127,290	1,476,353	511,113							2.605	11.957	MON...	1,603	44,105	09/14/2007	11/15/2036		
126694	NS	3			4	3FM	552,876	96.429	547,770	568,054	547,770			(12,471)	1,223			5.500	5.919	MON...	2,604	31,243	11/10/2005	12/25/2035		
12669G	R3	7			4	3FM	176,502	87.115	156,224	179,332	156,224			(6,599)	(12)			5.500	5.733	MON...	822	9,851	11/10/2005	08/25/2035		
144527	AB	4			4	1FM	2,928,266	99.353	2,910,197	2,929,152	2,928,266							2.706	2.725	MON...	1,101	61,228	03/29/2007	02/25/2037		
17306U	CE	6			4	1FM	18,682	100.568	18,789	18,683	18,662				(2)			4.346	4.357	MON...	68	812	03/24/2004	04/25/2034		
17307G	YH	5			4	1FM	2,329,531	93.260	2,350,886	2,520,792	2,329,531							5.500	7.218	MON...	11,554	138,516	09/28/2005	08/25/2035		
23321M	AL	9			4	6*	57	100.266	52	52	52				(1)			11.000	6.316	MON...	6		12/31/1998	08/01/2019		
251563	CB	6			4	1FM	53,823	100.844	54,293	53,838	54,601				(127)			5.240	4.797	MON...	235	2,822	01/16/2004	12/25/2033		
251563	DM	1			4	1FM	9,513	101.745	9,682	9,516	9,631				(83)			5.180	4.667	MON...	41	493	02/19/2004	01/25/2034		
36157R	3X	1			4	4FM	138,824	108.320	150,373	138,824	138,824							7.560	7.627	MON...	875	10,495	06/21/1999	07/25/2029		
36157R	D8	5			4	1FM	711	101.471	722	711	711							6.265	6.308	MON...	4	45	02/22/1999	04/25/2029		
36242D	7Q	0			4	1FM	246,877	103.442	268,727	259,785	253,138				277			5.250	5.993	MON...	1,137	13,639	11/08/2005	06/25/2035		
43739E	AP	2			4	1FM	1,230,459	85.971	1,144,259	1,330,976	1,230,459							2.756	4.832	MON...	611	33,195	02/15/2005	03/25/2035		
45254N	JG	3			4	1FM	319,584	99.413	317,127	318,998	319,509				(26)			3.226	3.207	MON...	143	8,669	02/07/2005	10/25/2034		
45254N	KX	4			4	1FM	426,985	98.514	419,591	425,920	426,653				(18)			3.266	3.251	MON...	232	11,745	02/07/2005	01/25/2035		
55265W	CA	9			4	1FM	24,215	101.644	23,824	23,439	24,058				2			6.500	5.607	MON...	127	1,523	12/09/2004	08/25/2032		
64830G	AB	2			4	1FM	2,691,151	100.508	2,647,535	2,634,161	2,688,845				(2,306)			4.000	3.796	MON...	8,781	96,586	01/19/2018	12/25/2057		
761118	HD	3			4	1FM	1,297,874	95.663	1,504,253	1,572,457	1,297,874							5.750	11.046	MON...	7,535	90,414	02/28/2006	09/25/2035		
79548K	ZJ	0			4	2FM	4,291	100.810	4,288	4,253	4,257				21			6.630	6.593	MON...	24	306	03/18/1999	06/25/2028		
939348	AE	8			4	1FM	1,599,867	82.984	1,727,105	2,081,263	1,599,867							2.964	6.842	MON...	5,140	57,224	03/23/2007	04/25/2037		
3399999			Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities				23,714,889	XXX	24,093,590	26,318,902	23,198,197	94,683	(635)	0	XXX	XXX	XXX	71,348	1,015,644	XXX	XXX					
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																										
05491L	AC	2			4	1FM	4,929,102	94.533	4,726,625	5,000,000	4,939,012			6,456				3.189	3.382	MON...	11,516	159,450	06/08/2017	08/14/2036		
06427D	AQ	6			4	1FM	3,089,918	100.319	3,009,564	3,000,000	3,067,370			(12,176)				3.366	2.903	MON...	8,415	100,980	02/02/2017	02/15/2050		
07332V	BD	6			4	1FM	10,711,251	99.549	10,353,127	10,400,000	10,658,172			(29,178)				3.674	3.325	MON...	31,841	382,096	02/16/2017	02/15/2050		
12515H	AZ	8			4	1FM	6,694,739	98.394	6,395,597	6,500,000	6,669,905			(18,124)				3.431	3.083	MON...	18,585	223,015	07/24/2017	08/01/2050		
12532C	BA	2			4	1FM	4,119,986	98.699	3,947,944	4,000,000	4,102,594			(11,216)				3.572	3.222	MON...	11,906	142,876	05/18/2017	06/15/2050		
12593J	BE	5			4	1FM	25,248,863	99.732	24,932,950	25,000,000	25,133,435			(35,251)				3.432	3.291	MON...	71,500	858,000	07/24/2015	08/10/2055		
12593Q	BE	9			4	1FM	4,443,109	100.681	4,329,279	4,300,000	4,416,630			(16,263)				3.630	3.178	MON...	13,008	156,090	05/04/2017	10/10/2048		
12594P	AW	1			4	1FM	5,927,627	100.680	5,794,140	5,755,000	5,878,801			(24,489)				3.565	3.082	MON...	17,099	205,183	12/14/2016	12/15/2049		
17291E	AX	9			4	1FM	4,840,899	101.218	4,757,241	4,700,000	4,803,877			(18,396)				3.512	3.064	MON...	13,755	165,064	12/06/2016	12/10/2049		
233050	AC	7			4	1FM	4,039,751	102.880	4,115,216	4,000,000	4,002,528			(5,564)				5.002	4.899	MON...	16,673	200,080	02/08/2011	11/10/2046		
233050	AF	0			4	1FM	9,232,510	104.393	9,395,370	9,000,000	9,048,378			(27,746)				5.471	5.175	MON...	41,033	492,390	02/10/2011	11/10/2046		
61691G	AQ	3			4	1FM	4,274,247	101.081	4,194,853	4,150,000	4,240,918			(16,691)				3.514	3.054	MON...	12,153	145,831	12/06/2016	12/15/2049		
617458	AG	9			4	1FM	1,860,156	102.515	1,869,600	1,823,733	1,825,922			(3,346)				5.033	4.771	MON...	7,649	91,788	02/10/2011	09/15/2047		
617459	AD	4			4	1FM	17,674,337	103.250	18,068,698	17,500,000	17,522,373			(23,279)				4.661	4.553	MON...	67,973	815,445	06/09/2011	06/15/2044		
61763X	BF	2			4	1FM	9,993,750	100.406	10,040,600	10,000,000	9,990,534			(803)				3.749	3.768	MON...	32,283	380,107	09/17/2014	08/15/2031		
61764X	BG	9			4	1FM	7,209,699	99.413	6,958,917	7,000,000	7,100,974			(29,347)				3.150	2.698	MON...	18,375	220,500	02/13/2015	03/15/2048		
90117P	AC	9			4	1FM	12,359,928	101.974	12,236,868	12,000,000	12,249,284			(34,461)				3.901	3.557	MON...	39,005	468,060	08/07/2015	08/10/2035		
90270R	BF	0			4	1FM	7,485,217	98.993	7,752,685	7,831,517	7,730,138			28,112				2.459	3.218	MON...	16,047	192,569	08/16/2013	12/10/2045		

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	n	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative 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	
90276C	AE	1	UBS Commercial Mtg Tr CMBS Ser 2017-C2 C					4	1FM		8,342,874	98.503	7,978,751	8,100,000	8,312,065		(22,577)			3.487	3.138	MON...	23,537	282,447	07/31/2017	08/15/2050	
92939K	AE	8	WFRBS Commercial Mtg Tr CMBS Ser 2014-C2					4	1FM		1,289,013	100.787	1,254,803	1,245,000	1,279,653		(5,708)			3.607	3.071	MON...	3,742	44,907	05/04/2017	11/15/2047	
94989J	BA	3	Wells Fargo Comm Mtg Tr CMBS Ser 2015-C2					4	1FM		301,449	100.750	295,953	293,750	299,107		(1,427)			3.306	2.775	MON...	809	9,711	05/02/2017	05/15/2048	
3499999 Industrial & Miscellaneous - Commercial Mortgage-Backed Securities											154,068,425	XXX	152,408,781	151,599,000	153,271,670	0	(301,474)	0	0	XXX	XXX	XXX	476,904	5,736,589	XXX	XXX	
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																											
01082#	AA	3	Alameda Cnty CA CTL Ser 2002-A					4	1		1,868,842	106.945	1,885,501	1,763,059	1,785,720		(7,150)			7.500	6.921	MON...	5,877	132,229	08/15/2002	06/15/2021	
01448Y	AB	9	ALESCO Pfd Fdg Ltd ABS Ser 7A CI A1B					4	1FE		3,896,361	98.950	4,759,814	4,810,323	4,077,923		20,948			3.224	5.452	MJSD.	3,446	124,284	03/04/2013	07/23/2035	
020053	AS	3	ALM Loan Funding CLO Ser 2013-8A CI A1R					4	1FE		10,000,000	100.004	10,000,387	10,000,000	10,000,000					3.926	3.945	JAJO.	85,070	346,902	09/28/2016	10/15/2028	
02377D	AA	0	American Airlines Inc LBASS EETC Ser 201					4	2FE		949,447	96.724	918,338	949,447	949,447					3.700	3.700	AO	7,416	36,105	09/26/2017	04/15/2027	
03334@	AA	7	AnchoragePermit Ctr Bldg Ls Tr CTL					1	1		874,424	107.256	937,876	874,424	874,424					6.340	6.424	MON...	2,464	55,439	02/11/2003	02/15/2025	
04964K	AN	1	Atrium CDO Corp CLO Ser 9A CI BR					4	1FE		10,000,000	99.071	9,907,147	10,000,000	10,000,000					4.457	4.482	FMAN.	42,092	382,239	03/30/2017	05/28/2030	
05549@	AA	3	BJs Wholesale Club Inc CTL (HG Bowie Rea					1	5GI		1,001,593	102.350	1,015,340	992,022	994,570		(575)			6.950	6.930	MON...	3,064	68,946	10/17/2002	05/15/2022	
117017	AA	1	Brunswick & Glynn Co Dev Auth CTL Rev Le					4	1		1,594,469	103.176	1,645,109	1,594,469	1,594,469					7.230	7.232	AO	24,337	115,280	08/16/2001	10/15/2022	
117017	AB	9	Brunswick & Glynn Co Dev Auth CTL Rev Le					4	1		983,901	103.768	1,020,974	983,901	983,901					6.260	6.261	FA	23,268	61,592	12/19/2001	02/15/2023	
12189P	AH	5	Burlington Northern Santa Fe LBASS ETC S					4	1FE		101,902	100.974	90,869	89,993	90,289		(520)			7.908	6.078	JJ	3,282	7,416	06/25/2002	01/15/2020	
12644*	AC	1	CTL Cap Tr CTL Ser 2002-3 Anchorage					1	1		3,865,385	113.615	4,391,662	3,865,385	3,865,385					7.290	7.406	MON...	12,524	281,787	02/28/2002	12/15/2026	
12644@	AX	3	CTL Cap Tr CTL Lowes					1	1		1,258,040	104.465	1,314,214	1,258,040	1,258,040					7.070	7.072	FA	33,601	88,943	10/17/2001	08/15/2021	
50026*	AA	3	Kohls Corp CTL Shelby MI					1	2		704,254	106.470	709,739	666,611	675,637		(2,136)			7.600	6.990	MON...	2,252	50,662	09/11/2002	12/15/2022	
52467@	AA	3	Legg Mason Mtg Cap Corp CTL					1	1		338,314	105.445	338,451	320,973	323,909		(939)			7.400	6.864	MON...	1,056	23,591	03/22/2002	12/15/2021	
52467@	AH	8	Legg Mason Mtg Cap Corp CTL					1	4Z		306,898	101.412	296,754	292,623	294,581		(911)			7.750	7.194	MON...	1,008	22,307	07/02/2002	01/15/2021	
59549R	AC	8	Mid State Tr X LBASS Ser 10 CI M1					4	1AM		2,796,906	106.412	3,539,428	3,326,161	2,796,906					6.280	10.648	MON...	9,284	208,883	05/07/2008	02/15/2036	
64130H	AA	9	Neuberger Berman CLO Ltd CLO Ser 2017-24					4	1FE		6,000,000	99.635	5,978,092	6,000,000	6,000,000					3.680	3.695	JAJO.	45,382	193,358	03/31/2017	04/16/2030	
64508Q	AA	3	New Haven Fed Office Bldg Ls CTL GSA Gtd.					4	1		1,125,908	101.752	1,145,635	1,125,908	1,125,908					5.900	5.901	JJ	30,631	66,429	10/22/2002	01/15/2020	
653240	AA	9	Newtown CTL Ser 2002					1	1		1,943,506	104.419	2,029,468	1,943,575	1,943,553		4			6.082	6.160	MON...	5,254	118,208	08/08/2002	05/15/2023	
65341K	AX	4	Nextgear Floorplan Mast Ow Tr LBASS Ser					4	1FE		2,399,980	99.072	2,377,726	2,400,000	2,398,057		(1,627)			2.560	2.506	MON...	2,731	61,440	10/16/2017	10/17/2022	
667294	AW	2	Northwest Airlines LBASS EETC Ser 2001-1					1	2FE		2,975,003	107.409	2,809,161	2,615,387	2,846,205		(61,622)			7.041	3.483	AO	46,037	184,149	02/14/2017	10/01/2023	
67020B	AA	8	NRRC-D Facilities Corp CTL GSA Rev Bd Ls					4	1		1,502,729	106.328	1,597,816	1,502,729	1,502,729					6.500	6.589	MON...	6,512	97,677	09/19/2002	11/07/2023	
74042T	AC	5	Preferred Term Sec Ltd LBASS Nt CI A-2 P					4	1AM		8,184,086	94.710	8,645,219	9,128,096	8,184,086					3.188	4.608	MJSD.	6,467	232,676	09/14/2007	12/22/2037	
78402C	AA	1	SC Commercial Mtg Pass Through CTL Ser 2					4	2		524,189	107.381	538,302	501,301	508,237		(1,351)			7.052	6.458	MON...	2,946	34,737	11/20/2003	11/10/2028	
78442G	GG	5	SLM Student Loan Tr LBASS Ser 2003-4 CI					4	1AM		5,280,408	98.614	5,164,850	5,237,463	5,164,850		(93,017)			3.538	3.494	MJSD.	7,721	152,191	03/05/2004	03/15/2033	
90931V	AA	4	United Air Lines PTC Ser 2018-1 A					1	1FE		3,500,000	97.533	3,413,638	3,500,000	3,500,000					3.700	3.700	MS	43,167	70,865	01/31/2018	09/01/2031	
92851@	AA	3	Vivendi SPC Tr CTL					1	2		412,324	103.239	425,681	412,324	412,324					6.630	6.722	MON...	1,215	27,337	11/25/2002	04/15/2022	
94978#	AT	4	Wells Fargo Bank Northwest NA CTL Ser 20					4	2		1,079,943	107.868	1,164,913	1,079,943	1,079,943					6.650	6.743	MON...	5,985	71,834	07/28/2002	08/01/2027	
96928#	AC	7	William Blair CTL CTL PTC Ser 2004-1					1	2		70,381	102.260	62,772	61,384	62,565		(495)			7.660	5.658	MON...	78	4,702	12/09/2004	01/25/2023	
00908P	AA	5	Air Canada LBASS EETC Ser 2017-1AA				A	1	1FE		2,000,000	95.429	1,908,584	2,000,000	2,000,000					3.300	3.300	JJ	30,433	37,400	12/07/2017	07/15/2031	
00908P	AB	3	Air Canada LBASS PTT Ser 2017-1A				A	1	1FE		1,000,000	95.542	955,416	1,000,000	1,000,000					3.550	3.550	JJ	16,369	20,117	12/07/2017	07/15/2031	
009090	AB	7	Air Canada LBASS EETC Ser 2015-1B				A	1	2FE		1,536,331	96.820	1,506,304	1,555,778	1,541,042		2,596			3.875	4.185	MS	17,751	60,286	04/04/2017	03/15/2023	
3599999 Industrial & Miscellaneous - Other Loan-Backed and Structured Securities											80,075,524	XXX	82,495,180	81,851,319	79,834,700	(93,017)	(53,378)	0	0	XXX	XXX	XXX	528,720	3,440,011	XXX	XXX	
3899999 Total - Industrial & Miscellaneous (Unaffiliated)											1,015,057,359	XXX	1,011,582,554	1,006,732,975	1,008,595,225	(3,227,861)	(1,158,460)	0	0	XXX	XXX	XXX	10,275,877	43,724,857	XXX	XXX	

Bank Loans - Acquired

SCHEDULE D - PART 1

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

1				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 Desig- nation and Admini- strative Symbol	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
000000	00	0	Norweigan Cruise Line Corp Term Ln B Nt.....	.....	..	.....	....2FE	98.125	2,428,594	2,475,000	2,470,595	.....	.....1,463	.....	.....	.....4.137	4.241	MON...	853	96,955	10/13/2017.	10/05/2021.
03852J	AL	5	Aramark Services Inc 1st Lien Term Ln B.....	.....	..	.....	....3FE	96.563	4,503,011	4,663,313	4,503,011	(160,301)	.....	.....	.....	.....4.522	4.565	MON...	586	108,965	06/12/2018.	03/11/2025.
04433H	AE	1	Ashland Global LLC New Term Ln B Nt 2.....	.....	..	.....	....3FE	97.469	672,047	689,500	672,047	(17,453)	.....	.....	.....	.....4.440	4.424	MON...	1,139	14,774	06/14/2018.	05/25/2024.
08579J	AX	0	Berry Plastics Corp Term Ln Q Nt 1.....	.....	..	.....	....3FE	97.150	627,131	645,529	627,131	(22,492)	(563)	.....	.....	.....4.387	4.243	MON...	1,731	13,650	08/10/2018.	10/01/2022.
08579J	AY	8	Berry Plastics Corp Term Ln R Nt 1.....	.....	..	.....	....3FE	96.917	1,146,331	1,182,800	1,146,331	(43,551)	(1,090)	.....	.....	.....4.387	4.294	MON...	3,171	39,800	02/12/2018.	01/19/2024.
15018L	AE	1	Cedar Fair LP New Term Ln B Nt 1.....	.....	..	.....	....3FE	96.500	1,201,396	1,244,970	1,201,396	(43,574)	.....	.....	.....	.....4.190	4.227	MON...	580	38,641	03/14/2018.	04/13/2024.
23370P	AP	3	StandardAero Aviation Hold Inc Term Ln N.....	.....	..	.....	....4FE	98.583	6,636,914	6,732,291	6,636,914	(112,493)	(4,666)	.....	.....	.....6.256	6.246	MON...	1,170	393,216	06/20/2017.	07/07/2022.
73744G	AJ	1	Post Holdings Inc Term Ln B Nt 1.....	.....	..	.....	....3FE	95.500	7,525,350	7,879,947	7,525,350	(373,059)	(2,443)	.....	.....	.....4.387	4.339	MON...	7,682	263,016	03/08/2018.	05/24/2024.
90347B	AH	1	Axalta Coating Systems New Term Ln B Nt.....	.....	..	.....	....3FE	94.000	2,283,325	2,429,069	2,283,325	(155,903)	(1,189)	.....	.....	.....4.803	4.744	MJSD.	972	76,011	04/11/2018.	06/01/2024.
000000	00	0	Array Canada Inc Term Ln Nt 1.....	.....	A	.....	....4FE	94.750	776,612	819,643	776,612	(36,687)	1,251	.....	.....	.....7.615	7.911	MJSD.	173	60,303	07/11/2017.	02/09/2023.
02034#	AA	0	MISYS (Almonde Inc) Term Ln Nt 1.....	.....	D	.....	....4FE	93.150	5,828,373	6,256,976	5,828,373	(411,875)	1,420	.....	.....	.....6.322	6.405	MJSD.	1,099	381,731	06/15/2017.	04/28/2024.
6499999.	Bank Loans - Acquired.....							XXX	33,629,084	35,019,038	33,671,085	(1,377,388)	(5,817)	0	0	XXX	XXX	XXX	19,156	1,487,062	XXX	XXX
6599999.	Total - Bank Loans.....							XXX	33,629,084	35,019,038	33,671,085	(1,377,388)	(5,817)	0	0	XXX	XXX	XXX	19,156	1,487,062	XXX	XXX
Totals																						
7799999.	Total - Issuer Obligations.....							XXX	2,053,301,224	1,943,911,097	2,027,927,884	6,510,455	(5,859,985)	0	0	XXX	XXX	XXX	22,826,337	77,347,649	XXX	XXX
7899999.	Total - Residential Mortgage-Backed Securities.....							XXX	106,154,011	107,713,693	104,628,492	94,683	(6,930)	0	0	XXX	XXX	XXX	330,616	2,741,565	XXX	XXX
7999999.	Total - Commercial Mortgage-Backed Securities.....							XXX	152,408,781	151,599,000	153,271,670	0	(301,474)	0	0	XXX	XXX	XXX	476,904	5,736,589	XXX	XXX
8099999.	Total - Other Loan-Backed and Structured Securities.....							XXX	112,215,658	110,786,319	108,951,063	(93,017)	(263,267)	0	0	XXX	XXX	XXX	1,094,802	4,948,772	XXX	XXX
8299999.	Total - Bank Loans.....							XXX	33,629,084	35,019,038	33,671,085	(1,377,388)	(5,817)	0	0	XXX	XXX	XXX	19,156	1,487,062	XXX	XXX
8399999.	Grand Total - Bonds.....							XXX	2,457,708,758	2,349,029,147	2,428,450,194	5,134,733	(6,437,473)	0	0	XXX	XXX	XXX	24,747,815	92,261,637	XXX	XXX

Sch. D - Pt. 2 - Sn. 1
NONE

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

SCHEDULE D - PART 3

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

1	2				3	4	5	6	7	8	9
CUSIP Identification	Description				Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - U.S. Government											
912828	2R	0	U S Treasury Nt	2.250% 08/15/27		08/30/2018	Barclays Capital Inc		9,515,665	10,000,000	9,783
0599999. Total - Bonds - U.S. Government									9,515,665	10,000,000	9,783
Bonds - U.S. Special Revenue and Special Assessment											
3140H5	JW	2	FNMA Pool #BJ3876	3.000% 01/25/48		03/13/2018	Nomura Securities Intl LLC		9,429,145	9,732,133	9,732
3140Q7	5Y	9	FNMA Pool #CA0862	3.500% 09/25/47		06/05/2018	JP Morgan Securities LLC		9,093,692	9,151,605	4,449
3140Q8	3K	9	FNMA Pool #CA1701	4.000% 05/25/48		06/29/2018	Barclays Capital Inc		29,063,173	28,484,580	3,165
31418C	R8	9	FNMA Pool #MA3210	3.500% 12/25/47		06/07/2018	JP Morgan Securities LLC		27,651,990	27,869,722	18,967
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments									75,238,000	75,238,040	36,313
Bonds - Industrial and Miscellaneous											
01882Y	AB	2	Alliant Energy Finance Sr Nt			10/03/2018	Deutsche Bank Capital		986,030	1,000,000	13,340
10373Q	AB	6	BP Cap Mkts America Sr Nt			09/18/2018	Bank of America BISD Dealer		2,000,000	2,000,000	
10373Q	AC	4	BP Cap Mkts America Sr Nt			09/18/2018	Citigroup		1,500,000	1,500,000	
10373Q	AV	2	BP Cap Mkts America Sr Nt			12/14/2018	Tax Free Exchange		1,458,109	1,500,000	18,605
11134L	AD	1	Broadcom Crp/ Caymn Fi Sr Nt			02/21/2018	Tax Free Exchange		4,983,792	5,000,000	15,000
11134L	AF	6	Broadcom Crp/ Caymn Fi Sr Nt			02/21/2018	Tax Free Exchange		4,995,513	5,000,000	18,125
26441Y	BB	2	Duke-Weeks Realty LP Sr Nt			09/04/2018	Wells Fargo Securities LLC		989,260	1,000,000	
446413	AL	0	Huntington Ingalls Industries Sr Nt			06/14/2018	Tax Free Exchange		2,505,367	2,500,000	3,144
478375	AG	3	Johnson Control Intl plc Sr Nt			08/02/2018	Various		4,441,825	4,500,000	14,802
49456B	AQ	4	Kinder Morgan Inc Sr Nt			02/22/2018	Mizuho Securities USA Inc		2,992,770	3,000,000	
55336V	AG	5	MPLX LP Sr Nt	4.875% 12/01/24		05/22/2018	Barclays Capital Inc		1,033,730	1,000,000	23,427
55336V	AR	1	MPLX LP Sr Nt	4.000% 03/15/28		02/05/2018	Various		3,986,320	4,000,000	
559080	AK	2	Magellan Midstream Partn Sr Nt			03/06/2018	Bank of America BISD Dealer		1,073,190	1,000,000	972
559080	AL	0	Magellan Midstream Partn Sr Nt			02/16/2018	Various		4,399,930	4,500,000	81,812
559080	AM	8	Magellan Midstream Partn Sr Nt			02/28/2018	Various		2,874,810	3,000,000	50,750
59217G	BY	4	Met Life Global Funding I Sr Nt			01/24/2018	Various		3,030,980	3,000,000	10,733
615369	AM	7	Moodys Corp Sr Nt	3.250% 01/15/28		08/29/2018	Barclays Capital Inc		949,730	1,000,000	4,153
637432	NP	6	National Rural Utilities Coop Sr Nt			01/31/2018	JP Morgan Securities LLC		3,489,710	3,500,000	
641062	AD	6	Nestle Holdings Inc. Sr Nt			09/17/2018	Bank of America BISD Dealer		999,820	1,000,000	
641062	AE	4	Nestle Holdings Inc. Sr Nt			09/17/2018	Bank of America BISD Dealer		1,994,460	2,000,000	
64830G	AB	2	New Residential Mtg Ln Tr RMBS Ser 2018			01/19/2018	Wells Fargo Securities LLC		2,691,151	2,634,161	7,317
686514	AE	0	Orlando Health Obligated Grp Nt			02/05/2018	Goldman Sachs & Company		10,289,390	10,250,000	577
784710	AA	3	SSM Health Care Sr Nt Ser A			02/08/2018	Merrill Lynch		5,053,800	5,000,000	37,699
904764	BG	1	Unilever Cap Corp Sr Nt			09/04/2018	Goldman Sachs & Company		1,489,170	1,500,000	
90931V	AA	4	United Air Lines PTC Ser 2018-1 A			01/31/2018	Credit Suisse Securities LLC		3,500,000	3,500,000	
96145D	AE	5	Westrock Co Sr Nt	3.750% 03/15/25		03/01/2018	Wells Fargo Securities LLC		2,991,720	3,000,000	
136385	AX	9	Canadian Natural Resources Sr Nt		A	03/19/2018	Various		1,715,160	1,750,000	19,197
448055	AD	5	Husky Energy Inc Sr Nt			04/06/2018	JP Morgan Securities LLC		3,814,730	3,000,000	12,656
67077M	AA	6	Nutrien Ltd Sr Nt	6.500% 05/15/19	A	04/10/2018	Tax Free Exchange		3,130,563	3,100,000	81,160
67077M	AF	5	Nutrien Ltd Sr Nt	5.875% 12/01/36	A	04/10/2018	Tax Free Exchange		5,466,011	5,292,000	111,408
67077M	AG	3	Nutrien Ltd Sr Nt	5.625% 12/01/40	A	04/10/2018	Tax Free Exchange		5,356,720	4,500,000	90,703
67077M	AP	3	Nutrien Ltd Sr Nt	7.125% 05/23/36	A	04/10/2018	Tax Free Exchange		5,702,122	5,000,000	135,573
67077M	AS	7	Nutrien Ltd Sr Nt	5.250% 01/15/45	A	04/10/2018	Tax Free Exchange		1,492,950	1,500,000	18,594
05578Q	AA	1	BPCE SA Sub Nt	5.700% 10/22/23	D	08/08/2018	MUFG Securities Inc		2,103,400	2,000,000	34,200
05578Q	AB	9	BPCE SA Sub Nt	5.150% 07/21/24	D	08/03/2018	Bank of America BISD Dealer		1,027,400	1,000,000	2,289
11042T	AA	1	British Airways Plc PTC		C	03/14/2018	Citigroup		999,068	999,068	
3899999. Total - Bonds - Industrial and Miscellaneous									107,508,701	105,025,229	806,236

SCHEDULE D - PART 3

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

1			2	3	4	5	6	7	8	9		
CUSIP Identification			Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - Bank Loans												
03852J	AL	5	Aramark Services Inc 1st Lien Term Ln B.....				06/12/2018.....	Tax Free Exchange.....		4,663,313	4,663,313	
04433H	AE	1	Ashland Global LLC New Term Ln B Nt 1.....				05/29/2018.....	Tax Free Exchange.....		222,833	222,833	
04433H	AE	1	Ashland Global LLC New Term Ln B Nt 2.....				06/14/2018.....	Tax Free Exchange.....		466,667	466,667	
08579J	AX	0	Berry Plastics Corp Term Ln Q Nt 1.....				08/10/2018.....	Tax Free Exchange.....		650,186	645,529	
08579J	AY	8	Berry Plastics Corp Term Ln R Nt 1.....				02/12/2018.....	Tax Free Exchange.....		1,190,972	1,182,800	
15018L	AE	1	Cedar Fair LP New Term Ln B Nt 1.....				03/14/2018.....	Tax Free Exchange.....		1,244,970	1,244,970	
73744G	AJ	1	Post Holdings Inc Term Ln B Nt 1.....				03/08/2018.....	Tax Free Exchange.....		7,900,852	7,879,947	
90347B	AH	1	Axalta Coating Systems New Term Ln B Nt.....				04/11/2018.....	Tax Free Exchange.....		2,440,417	2,429,069	
8299999. Total - Bonds - Bank Loans.....										18,780,210	18,735,128	0
8399997. Total - Bonds - Part 3.....										211,042,576	208,998,397	852,332
8399998. Total - Bonds - Summary Item from Part 5.....										11,610,566	11,576,139	2,823
8399999. Total - Bonds.....										222,653,142	220,574,536	855,155
9999999. Total - Bonds, Preferred and Common Stocks.....										222,653,142	XXX	855,155

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	
			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	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	
CUSIP Identification		Description									Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.							
3133TA	CQ	3		12/01/2018.	Paydown.....		71,876	71,876	73,552	72,443		(567)		(567)		71,876			0	2,959	06/17/2027.	
31340Y	BH	1		01/15/2018.	Paydown.....		33	33	35	33				0		33			0		06/15/2019.	
31340Y	DB	2		05/15/2018.	Paydown.....		90	90	95	90				0		90			0	2	11/15/2019.	
31340Y	QS	1		10/15/2018.	Paydown.....		1,168	1,168	1,202	1,166		2		2		1,168			0	44	09/15/2020.	
31358E	XG	2		12/01/2018.	Paydown.....		4,459	4,459	4,752	4,544		(85)		(85)		4,459			0	226	07/25/2020.	
31358G	X4	4		12/01/2018.	Paydown.....		4,450	4,450	4,659	4,512		(62)		(62)		4,450			0	153	06/25/2021.	
31359K	ZR	1		12/01/2018.	Paydown.....		15,707	15,707	16,022	15,804		(96)		(96)		15,707			0	634	09/25/2021.	
31359P	DJ	2		03/01/2018.	Paydown.....		446,122	446,122	479,170	468,705		(22,583)		(22,583)		446,122			0	7,920	01/17/2037.	
313603	2H	4		12/01/2018.	Paydown.....		581	581	617	591		(10)		(10)		581			0	28	04/25/2020.	
313603	5J	7		12/01/2018.	Paydown.....		6,787	6,787	7,203	6,888		(101)		(101)		6,787			0	302	04/25/2020.	
31377R	BH	2		12/01/2018.	Paydown.....		73,538	73,538	81,443	76,733		(3,195)		(3,195)		73,538			0	2,659	10/25/2026.	
31381H	TQ	9		12/01/2018.	Paydown.....		250,104	250,104	257,412	251,983		(1,879)		(1,879)		250,104			0	7,450	11/25/2023.	
31393A	2V	8		12/01/2018.	Paydown.....		186,445	186,445	190,640	186,818		(373)		(373)		186,445			0	5,370	05/25/2023.	
31394J	KW	6		12/01/2018.	Paydown.....		172,971	172,971	175,782	173,297		(326)		(326)		172,971			0	5,170	09/15/2023.	
442435	NT	6		09/20/2018.	Call 100.0000.....		1,980,000	1,980,000	1,991,939	1,980,000				0		1,980,000			0	83,875	11/15/2028.	
455057	LD	9		02/01/2018.	Redemption 100.0000.....		6,565,000	6,565,000	6,927,848	6,568,674		(3,674)		(3,674)		6,565,000			0	164,125	02/01/2025.	
469485	HR	0		10/01/2018.	Call 100.0000.....		6,270,000	6,270,000	6,388,817	6,280,895		(10,895)		(10,895)		6,270,000			0	313,500	10/01/2026.	
57563R	NV	7		07/01/2018.	Call 100.0000.....		3,495,000	3,495,000	3,439,744	3,443,515		697		697		3,444,212		50,788	50,788	95,200	07/01/2033.	
591745	A2	0		07/01/2018.	Maturity.....		10,015,000	10,015,000	11,132,273	10,069,371		(54,371)		(54,371)		10,015,000			0	500,750	07/01/2018.	
649085	AA	5		05/01/2018.	Redemption 100.0000.....		290,916	290,916	303,527	292,990		(2,074)		(2,074)		290,916			0	8,105	05/01/2020.	
64972H	HH	8		04/23/2018.	Call 100.0000.....		10,000,000	10,000,000	10,353,600	10,001,711		(1,711)		(1,711)		10,000,000			0	386,111	01/15/2024.	
64983Q	E7	0		07/01/2018.	Maturity.....		3,930,000	3,930,000	4,284,290	3,948,444		(18,444)		(18,444)		3,930,000			0	206,325	07/01/2018.	
71883M	FS	8		07/01/2018.	Call 100.0000.....		4,610,000	4,610,000	4,747,655	4,618,550		(8,550)		(8,550)		4,610,000			0	242,025	07/01/2019.	
79739G	BB	1		07/01/2018.	Maturity.....		4,615,000	4,615,000	4,804,815	4,626,721		(11,721)		(11,721)		4,615,000			0	242,288	07/01/2018.	
87638Q	LD	9		08/15/2018.	Redemption 100.0000.....		1,455,000	1,455,000	1,428,911	1,449,715		5,285		5,285		1,455,000			0	76,388	08/15/2028.	
87638Q	LG	2		08/15/2018.	Redemption 100.0000.....		1,045,000	1,045,000	1,024,187	1,040,779		4,221		4,221		1,045,000			0	54,863	08/15/2028.	
946363	GJ	1		01/15/2018.	Call 100.0000.....		5,265,000	5,265,000	4,955,945	5,132,422		722		722		5,133,144		131,856	131,856	105,300	01/15/2024.	
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....							85,603,353	85,603,353	88,546,226	85,581,256	0	(160,545)	0	(160,545)	0	85,420,709	0	182,644	182,644	3,179,721	XXX
Bonds - Industrial and Miscellaneous																						
00164M	DH	3		05/17/2018.	Paydown.....		10,000,000	10,000,000	10,000,000	10,000,000				0		10,000,000			0	192,655	04/16/2027.	
00206R	AR	3		12/19/2018.	Call 100.4566.....		13,561,635	13,500,000	13,458,015	13,494,075		5,077		5,077		13,499,152		848	848	1,114,335	02/15/2019.	
00817Y	AV	0		12/19/2018.	Nationwide Mutual.....		10,457,260	11,000,000	10,983,940	10,987,280		2,110		2,110		10,989,389		(532,129)	(532,129)	311,422	06/15/2023.	
01082#	AA	3		12/15/2018.	Redemption 100.0000.....		211,032	211,032	223,693	214,600		(3,568)		(3,568)		211,032			0	8,671	06/15/2021.	
01448Y	AB	9		12/24/2018.	Paydown.....		877,697	877,697	710,934	740,240		137,457		137,457		877,697			0	12,489	07/23/2035.	
01877K	AB	9		12/31/2018.	Redemption 100.0000.....		531,429	531,429	576,793	541,544		(10,115)		(10,115)		531,429			0	23,387	12/31/2019.	
02150W	AB	9		12/01/2018.	Paydown.....		1,139,865	1,155,437	1,077,945	1,077,945				0		1,077,945		61,920	61,920	20,117	03/25/2047.	
02209S	AD	5		11/10/2018.	Maturity.....		4,000,000	4,000,000	4,916,400	4,115,872		(115,872)		(115,872)		4,000,000			0	388,000	11/10/2018.	
02377D	AA	0		10/15/2018.	Redemption 100.0000.....		50,553	50,553	50,553	50,553				0		50,553			0	1,922	04/15/2027.	
03215P	CD	9		12/01/2018.	Paydown.....		29,712	29,712	30,120	29,581		131		131		29,712			0	1,083	06/25/2027.	
03334@	AA	7		12/15/2018.	Redemption 100.0000.....		112,355	112,355	112,355	112,355				0		112,355			0	3,896	02/15/2025.	
05549@	AA	3		12/15/2018.	Redemption 100.0000.....		149,835	149,835	151,280	150,306		(472)		(472)		149,835			0	5,700	05/15/2022.	
11134L	AC	3		02/21/2018.	Tax Free Exchange.....		4,983,792	5,000,000	4,979,600	4,983,242		549		549		4,983,792			0	90,000	01/15/2022.	

SCHEDULE D - PART 4

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

E14.2

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
11134L AE 9	Broadcom Crp/ Caymn Fi Sr Nt.....			02/21/2018.	Tax Free Exchange.....		4,995,513	5,000,000	4,994,800	4,995,418		96		96		4,995,513			0	108,750	01/15/2024.
117017 AA 1	Brunswick & Glynn Co Dev Auth CTL Rev Le.....			10/15/2018.	Redemption 100.0000.....		335,766	335,766	335,766	335,766				0		335,766			0	18,315	10/15/2022.
117017 AB 9	Brunswick & Glynn Co Dev Auth CTL Rev Le.....			08/15/2018.	Redemption 100.0000.....		185,961	185,961	185,961	185,961				0		185,961			0	8,770	02/15/2023.
12189P AH 5	Burlington Northern Santa Fe LBASS ETC S.....			07/15/2018.	Paydown.....		137,985	137,985	156,244	139,235		(1,250)		(1,250)		137,985			0	5,584	01/15/2020.
12644* AC 1	CTL Cap Tr CTL Ser 2002-3 Anchorage.....			12/15/2018.	Redemption 100.0000.....		314,339	314,339	314,339	314,339				0		314,339			0	12,550	12/15/2026.
12644@ AX 3	CTL Cap Tr CTL Lowes 7.070% 08/15/21.....			08/15/2018.	Redemption 100.0000.....		364,356	364,356	364,356	364,356				0		364,356			0	19,432	08/15/2021.
12644@ BR 5	CTL Cap Tr CTLSer 2002-21Aurora Heathcar.....			01/09/2018.	Call 110.0699.....		1,663,953	1,511,724	1,511,724	1,511,724				0		1,511,724			0	158,931	10/15/2022.
12667G AX 1	Countrywide Alternative Ln Tr RMBS Ser 2.....			12/25/2018.	Paydown.....		715,905	787,738	737,282	629,133	108,149			108,149		737,282		(21,377)	(21,377)	9,724	05/25/2035.
12667G XN 8	Countrywide Alternative Ln Tr RMBS Ser 2.....			12/01/2018.	Paydown.....		1,011,697	1,170,747	1,095,881	1,066,966	28,916			28,916		1,095,881		(84,184)	(84,184)	34,921	08/25/2035.
126686 AC 8	CWABS Inc RMBS Ser 2006-H CI 2A1B.....			12/17/2018.	Paydown.....		419,718	419,718	145,306	145,306		274,412		274,412		419,718			0	6,083	11/15/2036.
126694 NS 3	CWHL Inc RMBS Ser 2005-27 CI 1A3.....			12/01/2018.	Paydown.....		126,645	126,645	123,261	124,630				2,014		126,645			0	3,327	12/25/2035.
12669G R3 7	Countrywide Home Loans RMBS Ser 2005-15.....			12/01/2018.	Paydown.....		26,960	28,231	27,786	25,634	2,321			2,322		27,956		(996)	(996)	977	08/25/2035.
130789 T# 7	California Wtr Svc Co 1st Mtg Bd Ser JJJ.....			05/01/2018.	Redemption 100.0000.....		181,800	181,800	183,694	181,935		(135)		(135)		181,800			0	4,961	05/01/2018.
144527 AB 4	Carrington Mtg Loan Tr RMBS Ser 2007-FRE.....			12/27/2018.	Paydown.....		1,334,225	1,334,225	1,333,821	1,333,821				404		1,334,225			0	14,483	02/25/2037.
17306U CE 6	Citifinancial Mtg Sec Inc RMBS Ser 2004.....			12/01/2018.	Paydown.....		15,197	15,197	15,196	15,181				16		15,197			0	319	04/25/2034.
17307G YH 5	Citigroup Mtg Loan Trust RMBS Ser 2005-5.....			12/01/2018.	Paydown.....		454,115	523,038	483,353	483,353				0		483,353		(29,238)	(29,238)	16,298	08/25/2035.
23311R AC 0	DCP Midstream Sr Nt 9.750% 03/15/19.....			08/09/2018.	Call 104.0083.....		5,200,415	5,000,000	5,409,100	5,070,079		(34,206)		(34,206)		5,035,873		(35,873)	(35,873)	639,165	03/15/2019.
23321M AL 9	DLJ Mtg Accept Tr I RMBS CMO Ser 89-1-F.....			12/01/2018.	Paydown.....		566	566	624	576		(10)		(10)		566			0	25	08/01/2019.
251563 CB 6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 CI.....			12/01/2018.	Paydown.....		43,932	43,932	43,920	44,658		(726)		(726)		43,932			0	1,050	12/25/2033.
251563 DM 1	Deutsche Mtg Sec Inc RMBS Ser 2004-2 CI.....			12/01/2018.	Paydown.....		14,031	14,031	14,027	14,324		(293)		(293)		14,031			0	287	01/25/2034.
316773 AD 2	Fifth Third Bancorp Sub Bk Nt.....			06/01/2018.	Maturity.....		8,200,000	8,200,000	8,194,046	8,194,046				0		8,194,046		5,954	5,954	184,500	06/01/2018.
36157R 3X 1	GE Cap Mtg Serv Inc RMBS Ser 1999-HE2 CI.....			12/01/2018.	Paydown.....		37,734	37,734	37,734	37,734				0		37,734			0	1,136	07/25/2029.
36157R D8 5	GE Cap Mtg Serv Inc RMBS Ser 1999-HE1 CI.....			12/01/2018.	Paydown.....		544	544	544	544				0		544			0	20	04/25/2029.
36161R AE 9	GE Cap Assurance Co CMBS Ser 2003-1 CI A.....			12/01/2018.	Paydown.....		1,061,244	1,061,244	1,066,542	1,060,293		952		952		1,061,244			0	79,067	05/12/2035.
36242D 7Q 0	GS Mortgage Securities Corp RMBS Ser 200.....			12/01/2018.	Paydown.....		70,936	70,936	67,411	69,045		1,891		1,891		70,936			0	1,526	06/25/2035.
400756 BG 6	Guaranteed Mtg Corp III CMBS CMO Ser L-5.....			01/25/2018.	Paydown.....		74	74	79	73				0		74			0	1	07/20/2019.
43739E AP 2	Homebanc Mortgage Tr RMBS Ser 2005-1 CI.....			12/26/2018.	Paydown.....		328,196	328,196	303,410	303,410		24,786		24,786		328,196			0	4,202	03/25/2035.
446413 AG 2	Huntington Ingalls Industries Sr Nt.....			06/14/2018.	Tax Free Exchange.....		2,505,367	2,500,000	2,505,625	2,505,584		(217)		(217)		2,505,367			0	46,682	12/01/2027.
45254N JK 3	IMPAC CMB Tr RMBS Ser 2004-5 CI 1A1.....			12/27/2018.	Paydown.....		91,811	91,811	91,980	91,966		(155)		(155)		91,811			0	1,405	10/25/2034.
45254N KX 4	IMPAC CMB Tr RMBS Ser 2004-9 CI 1A1.....			12/26/2018.	Paydown.....		86,624	86,624	86,841	86,777		(153)		(153)		86,624			0	1,229	01/25/2035.
46647P AF 3	JP Morgan Chase & Co Sr Nt.....			12/19/2018.	Nationwide Mutual.....		19,045,940	20,000,000	20,419,200	20,417,770		(37,080)		(37,080)		20,380,690		(1,334,750)	(1,334,750)	802,400	05/01/2028.
50026* AA 3	Kohls Corp CTL Shelby MI.....			12/15/2018.	Redemption 100.0000.....		137,404	137,404	145,163	139,705		(2,301)		(2,301)		137,404			0	5,722	12/15/2022.
50076Q AX 4	Kraft Foods Group Inc Sr Nt.....			08/23/2018.	Maturity.....		1,970,000	1,970,000	2,305,787	2,015,720		(45,720)		(45,720)		1,970,000			0	120,663	08/23/2018.
52467@ AA 3	Legg Mason Mtg Cap Corp CTL.....			12/15/2018.	Redemption 100.0000.....		92,147	92,147	97,126	93,260		(1,113)		(1,113)		92,147			0	3,710	12/15/2021.
52467@ AH 8	Legg Mason Mtg Cap Corp CTL.....			12/15/2018.	Redemption 100.0000.....		124,585	124,585	130,662	125,806		(1,222)		(1,222)		124,585			0	5,210	01/15/2021.
55265W CA 9	Master Seasoned Securities Tr RMBS Ser 2.....			12/01/2018.	Paydown.....		7,202	7,202	7,440	7,391		(190)		(190)		7,202			0	240	08/25/2032.
59549R AC 8	Mid State Tr X LBASS Ser 10 CI M1.....			12/15/2018.	Paydown.....		396,132	396,132	333,100	333,100		63,032		63,032		396,132			0	13,555	02/15/2036.
60871R AH 3	Molson Coors Brewing Co Sr Nt.....			09/10/2018.	Bank of America BISD Dealer.....		4,459,850	5,000,000	4,967,850	4,968,718		403		403		4,969,121		(509,271)	(509,271)	243,250	07/15/2046.
617458 AG 9	Morgan Stanley Cap I CMBS Ser 2011-C1 CI.....			12/01/2018.	Paydown.....		176,267	176,267	179,788	176,802		(535)		(535)		176,267			0	7,513	09/15/2047.
636516 AB 2	National Inst of Hlth Fishers CTL PI I B.....			11/20/2018.	Call 112.7405.....		1,657,711	1,470,378	1,470,378	1,470,378				0		1,470,378			0	325,998	01/15/2024.
636516 AB 2	National Inst of Hlth Fishers CTL PI I B.....			07/15/2018.	Redemption 100.0000.....		108,196	108,196	108,196	108,196				0		108,196			0	5,756	01/15/2024.
636517 AA 2	National Inst of Hlth Fishers CTL PI II.....			11/20/2018.	Call 106.8378.....		3,302,213	3,090,867	3,090,867	3,090,867				0		3,090,867			0	505,747	07/15/2022.

SCHEDULE D - PART 4

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

1			2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
					F o r e i g n								11	12	13	14	15						
						Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
CUSIP Identification			Description																				
636517	AA	2	National Inst of Hlth Fishers CTL PI II.....		07/15/2018.	Redemption	100.0000.....		610,048	610,048	610,048	610,048				0		610,048			0	32,875	07/15/2022.
64508Q	AA	3	New Haven Fed Office Bldg Ls CTL GSA Gtd.....		07/15/2018.	Redemption	100.0000.....		177,212	177,212	177,212	177,212				0		177,212			0	7,880	01/15/2020.
653240	AA	9	Newtown CTL Ser 2002 6.082% 05/15/23.....		12/15/2018.	Redemption	100.0000.....		397,086	397,086	397,072	397,081		5		5		397,086			0	13,203	05/15/2023.
667294	AW	2	Northwest Airlines LBASS EETC Ser 2001-1.....		10/01/2018.	Paydown.....			209,140	209,140	237,897	232,526		(23,385)		(23,385)		209,140			0	8,084	10/01/2023.
67020B	AA	8	NRRC-D Facilities Corp CTL GSA Rev Bd Ls.....		12/07/2018.	Redemption	100.0000.....		251,283	251,283	251,283	251,283				0		251,283			0	8,935	11/07/2023.
67059T	AA	3	Nustar Logistics Co Gtd Nt.....		04/15/2018.	Maturity.....			1,000,000	1,000,000	970,860	999,309		691		691		1,000,000			0	43,250	04/15/2018.
679574	AG	8	Old Dominion Elec 1st Mtg Bd.....		12/01/2018.	Redemption	100.0000.....		187,500	187,500	187,500	187,500				0		187,500			0	11,644	12/01/2028.
73664#	AA	8	Portland Natural Gas Trans Sys Sr Sec Nt.....		05/10/2018.	Call	101.3182.....		134,293	132,545	132,545	132,545				0		132,545			0	4,571	12/31/2018.
73664#	AA	8	Portland Natural Gas Trans Sys Sr Sec Nt.....		03/31/2018.	Redemption	100.0000.....		44,182	44,182	44,182	44,182						44,182			0	652	12/31/2018.
74042T	AC	5	Preferred Term Sec Ltd LBASS Nt CI A-2 P.....		12/24/2018.	Paydown.....			130,306	130,306	116,830	116,830		13,476		13,476		130,306			0	1,996	12/22/2037.
742741	AA	9	Procter & Gamble ESOP Deb Ser A.....		07/01/2018.	Redemption	100.0000.....		329,560	329,560	448,620	350,484		(20,924)		(20,924)		329,560			0	23,319	01/01/2021.
761118	HD	3	Residential Accredi Loans Inc RMBS Ser.....		12/01/2018.	Paydown.....			183,944	273,209	225,501	225,501				0		225,501		(41,558)	(41,558)	7,265	09/25/2035.
78402C	AA	1	SC Commercial Mtg Pass Through CTL Ser 2.....		12/01/2018.	Redemption	100.0000.....		51,395	51,395	53,741	52,244		(850)		(850)		51,395			0	1,943	11/10/2028.
78442G	GG	5	SLM Student Loan Tr LBASS Ser 2003-4 Cl.....		12/17/2018.	Paydown.....			734,889	734,889	740,915	737,696		(2,807)		(2,807)		734,889			0	12,902	03/15/2033.
79548K	ZJ	0	Salomon Bros Mtg Sec VII Inc RMBS Ser 19.....		12/01/2018.	Paydown.....			2,978	2,978	3,005	2,966		5		5		2,971		7	7	142	06/25/2028.
837004	CC	2	South Carolina El & Gas Co 1st Mtg Bd.....		01/26/2018.	Various.....			6,598,307	6,400,000	7,199,936	6,486,217		(8,156)		(8,156)		6,478,060		120,246	120,246	102,716	11/01/2018.
84603M	XU	5	Sovereign Bank Sub Bk Nt.....		05/30/2018.	Maturity.....			25,000,000	25,000,000	29,870,822	25,338,890		(338,890)		(338,890)		25,000,000			0	1,093,750	05/30/2018.
85231C	AA	3	St Louis Fed Office Bldg Tr CTL GSA Gtd.....		10/22/2018.	Call	100.9297.....		934,282	925,676	925,676	925,676				0		925,676			0	89,805	01/15/2019.
85231C	AA	3	St Louis Fed Office Bldg Tr CTL GSA Gtd.....		07/15/2018.	Redemption	100.0000.....		180,851	180,851	180,851	180,851				0		180,851			0	9,425	01/15/2019.
86363G	AJ	3	Structured Asset Sec Corp RMBS Ser 2007.....		05/01/2018.	Paydown.....			88,398	88,906	80,233	80,233				0		80,233		8,165	8,165	883	04/25/2047.
871829	AM	9	Sysco Corp Sr Nt 5.375% 03/17/19.....		12/19/2018.	Nationwide Mutual.....			9,049,185	9,000,000	9,160,290	9,024,424		(19,411)		(19,411)		9,005,013		44,172	44,172	607,375	03/17/2019.
90270R	BF	0	UBS-Barclays Comm Mort Tr CMBS Ser 2012.....		12/01/2018.	Paydown.....			2,031,155	2,031,155	1,941,340	1,997,571		33,584		33,584		2,031,155			0	27,100	12/10/2045.
91737#	AA	3	United States Govt SS Ls FinTr CTL GSA G.....		12/13/2018.	Redemption	100.0000.....		1,396,162	1,396,162	1,391,569	1,395,720		443		443		1,396,162			0	51,818	12/28/2018.
92851@	AA	3	Vivendi SPC Tr CTL 6.630% 04/15/22.....		12/15/2018.	Redemption	100.0000.....		106,991	106,991	106,991	106,991				0		106,991			0	3,881	04/15/2022.
939348	AE	8	Washington Mutual MSC Mtg PT RMBS Ser 20.....		12/01/2018.	Paydown.....			288,931	275,108	211,476	211,476				0		211,476		77,455	77,455	4,324	04/25/2037.
94978#	AT	4	Wells Fargo Bank Northwest NA CTL Ser 20.....		12/01/2018.	Redemption	100.0000.....		89,233	89,233	89,233	89,233				0		89,233			0	3,247	08/01/2027.
96928#	AC	7	William Blair CTL CTL PTC Ser 2004-1.....		02/26/2018.	Call	104.1358.....		13,208	12,683	14,542	13,029		(15)		(15)		13,014		(331)	(331)	689	01/25/2023.
96928#	AC	7	William Blair CTL CTL PTC Ser 2004-1.....		12/25/2018.	Redemption	100.0000.....		32,531	32,531	37,299	33,419		(888)		(888)		32,531			0	1,323	01/25/2023.
008916	AG	3	Agrium Inc Sr Nt 7.125% 05/23/36.....		04/10/2018.	Tax Free Exchange.....			5,702,122	5,000,000	5,824,550	5,708,082		(5,959)		(5,959)		5,702,122			0	140,573	05/23/2036.
008916	AN	8	Agrium Inc Sr Nt 5.250% 01/15/45.....		A 04/10/2018.	Tax Free Exchange.....			1,492,950	1,500,000	1,492,365	1,492,917		33		33		1,492,950			0	59,469	01/15/2045.
009090	AB	7	Air Canada LBASS EETC Ser 2015-1B.....		A 09/15/2018.	Redemption	100.0000.....		153,736	153,736	151,814	152,023		1,713		1,713		153,736			0	4,468	03/15/2023.
73755L	AD	9	Potash Corp Saskatchewan Inc Nt Ser C.....		04/10/2018.	Tax Free Exchange.....			5,466,011	5,292,000	5,500,161	5,467,460		(1,449)		(1,449)		5,466,011			0	116,700	12/01/2036.
73755L	AF	4	Potash Corp Saskatchewan Inc Sr Nt.....		04/10/2018.	Tax Free Exchange.....			3,130,563	3,100,000	3,318,984	3,137,903		(7,340)		(7,340)		3,130,563			0	84,260	05/15/2019.
73755L	AK	3	Potash Corp Saskatchewan Inc Sr Nt.....		A 04/10/2018.	Tax Free Exchange.....			5,356,720	4,500,000	5,426,190	5,362,809		(6,089)		(6,089)		5,356,720			0	95,203	12/01/2040.
89352H	AF	6	TransCanada Pipelines Ltd Sr Nt.....		08/15/2018.	Maturity.....			5,000,000	5,000,000	5,331,050	5,028,032		(28,032)		(28,032)		5,000,000			0	325,000	08/15/2018.
05565Q	DF	2	BP Capital Markets PLC Sr Nt.....		D 12/14/2018.	Tax Free Exchange.....			1,458,109	1,500,000	1,450,755	1,453,894		4,215		4,215		1,458,109			0	65,360	01/16/2027.
92857W	AS	9	Vodafone Group PLC Sr Nt.....		C 06/16/2018.	Call	102.7240.....		10,272,400	10,000,000	9,974,100	9,995,358		1,431		1,431		9,996,788		3,212	3,212	553,983	06/10/2019.
3899999.	Total - Bonds - Industrial and Miscellaneous.....								195,794,082	195,180,755	204,635,276	196,976,788	139,386	(150,601)	0	(11,215)	0	196,965,571	0	(2,267,728)	(2,267,728)	9,217,174	XXX
Bonds - Bank Loans																							
000000	00	0	Norwegian Cruise Line Corp Term Ln B Nt.....		.. 12/31/2018.	Redemption	100.0000.....		25,000	25,000	24,938	24,941				59		25,000			0	588	10/05/2021.
03852J	AH	4	Aramark Services Inc Term Ln B-1 Nt 1.....		.. 03/29/2018.	Redemption	100.0000.....		12,500	12,500	12,500	12,500				0		12,500			0	112	03/07/2025.

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 Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
03852J	AH	4	Aramark Services Inc Term Ln B-1 Nt 1.....	..	06/12/2018.	Tax Free Exchange.....	.....	.....4,987,500	4,987,500	4,987,500	4,987,500	.....	.....	.....	.....0	.....	.....4,987,500	.....	.....	.....0	85,393	03/07/2025.
04433H	AE	1	Ashland Global LLC Term Ln B Nt 1.....	..	06/14/2018.	Tax Free Exchange.....	.....	.....466,667	466,667	466,667	466,667	.....	.....	.....	.....0	.....	.....466,667	.....	.....	.....0	8,880	05/25/2024.
04433H	AE	1	Ashland Global LLC Term Ln B Nt 2.....	..	03/29/2018.	Redemption 100.0000.....	.....	.....1,750	1,750	1,750	1,750	.....	.....	.....	.....0	.....	.....1,750	.....	.....	.....0	16	05/25/2024.
04433H	AE	1	Ashland Global LLC Term Ln B Nt 2.....	..	05/29/2018.	Tax Free Exchange.....	.....	.....228,083	228,083	228,083	228,083	.....	.....	.....	.....0	.....	.....228,083	.....	.....	.....0	3,588	05/25/2024.
05501T	AC	3	TGGT Holdings (Azure) LLC 1st Lien Term.....	..	09/04/2018.	Redemption 103.4892.....	.....	.....1,966,856	1,900,541	1,872,033	1,715,238	179,490	72,127	.....	.....251,617	.....	.....1,966,856	.....	.....	.....0	131,612	11/18/2018.
08579J	AT	9	Berry Plastics Corp Term Ln M Nt 1.....	..	02/12/2018.	Tax Free Exchange.....	.....	.....271,505	269,432	271,712	270,358	1,194	(46)	.....	.....1,148	.....	.....271,505	.....	.....	.....0	1,766	10/01/2022.
08579J	AT	9	Berry Plastics Corp Term Ln M Nt 2.....	..	02/12/2018.	Tax Free Exchange.....	.....	.....421,103	417,886	421,423	419,322	1,852	(71)	.....	.....1,781	.....	.....421,103	.....	.....	.....0	1,996	10/01/2022.
08579J	AU	6	Berry Plastics Corp Term Ln N Nt 1.....	..	02/12/2018.	Tax Free Exchange.....	.....	.....1,203,093	1,194,839	1,203,668	1,199,319	3,913	(140)	.....	.....3,773	.....	.....1,203,093	.....	.....	.....0	7,832	01/19/2024.
12670U	AB	3	CWGS Term Ln Nt 1 5.767% 11/08/23.....	..	04/06/2018.	Redemption 100.0000.....	.....	.....3,248,837	3,248,837	3,234,339	3,234,778	.....	.....14,059	.....	.....14,059	.....	.....3,248,837	.....	.....	.....0	49,766	11/08/2023.
12670U	AB	3	CWGS Term Ln Nt 2 6.137% 11/08/23.....	..	04/06/2018.	Redemption 100.0000.....	.....	.....18,163	18,163	18,082	18,084	.....	.....79	.....	.....79	.....	.....18,163	.....	.....	.....0	225	11/08/2023.
15018L	AJ	0	Cedar Fair LP Term Ln B Nt 1.....	..	03/14/2018.	Tax Free Exchange.....	.....	.....1,244,970	1,244,970	1,244,970	1,244,970	.....	.....	.....	.....0	.....	.....1,244,970	.....	.....	.....0	11,504	04/07/2024.
23370P	AP	3	StandardAero Aviation Hold Inc Term Ln N.....	..	12/31/2018.	Redemption 100.0000.....	.....	.....69,584	69,584	69,859	69,810	21	(246)	.....	.....(225)	.....	.....69,584	.....	.....	.....0	2,239	07/07/2022.
73744G	AJ	1	Post Holdings Inc Series A Incremental T.....	..	03/08/2018.	Tax Free Exchange.....	.....	.....12,208,656	12,177,359	12,210,517	12,192,800	16,658	(802)	.....	.....15,856	.....	.....12,208,656	.....	.....	.....0	88,494	05/24/2024.
90347B	AH	1	Axalta Coating Systems Term Ln B2 Nt 1.....	..	03/29/2018.	Redemption 100.0000.....	.....	.....6,259	6,259	6,290	6,277	13	(30)	.....	.....(17)	.....	.....6,259	.....	.....	.....0	58	06/01/2024.
90347B	AH	1	Axalta Coating Systems Term Ln B2 Nt 1.....	..	04/11/2018.	Tax Free Exchange.....	.....	.....2,458,858	2,447,425	2,459,463	2,454,257	5,035	(434)	.....	.....4,601	.....	.....2,458,858	.....	.....	.....0	32,519	06/01/2024.
000000	00	0	Array Canada Inc Term Ln Nt 1.....	A	12/31/2018.	Redemption 100.0000.....	.....	.....21,429	21,429	21,214	21,230	.....	.....199	.....	.....199	.....	.....21,429	.....	.....	.....0	672	02/09/2023.
02034#	AA	0	MISYS (Almonde Inc) Term Ln Nt 1.....	D	11/30/2018.	Redemption 100.0000.....	.....	.....393,024	393,024	392,287	391,884	449	691	.....	.....1,140	.....	.....393,024	.....	.....	.....0	14,591	04/28/2024.
8299999.	Total - Bonds - Bank Loans.....							29,253,837	29,131,248	29,147,295	28,959,768	208,625	85,445	0	294,070	0	29,253,837	0	0	0	441,851	XXX
8399997.	Total - Bonds - Part 4.....							403,080,990	402,272,174	418,070,602	403,953,592	348,011	(290,998)	0	57,013	0	404,010,601	0	(2,025,850)	(2,025,850)	16,942,918	XXX
8399998.	Total - Bonds - Summary Item from Part 5.....							11,560,861	11,576,139	11,610,566			(28,448)		(28,448)		11,582,121		(21,260)	(21,260)	199,107	XXX
8399999.	Total - Bonds.....							...414,641,851	...413,848,313	...429,681,168	403,953,592	348,011	(319,446)	0	28,565	0	415,592,722	0	(2,047,110)	(2,047,110)	17,142,025	XXX
Common Stocks - Industrial and Miscellaneous																						
172967	10	1	Citigroup Inc Com.....	..	03/28/2018.	Additional Income.....			XXX							0				0	24,022	XXX
589331	10	7	Merck & Co Inc Com.....	..	11/02/2018.	Additional Income.....			XXX							0				0	20,028	XXX
656568	10	2	Nortel Networks Corp (New) Com.....	A	09/22/2018.	Additional Income.....			XXX							0				0	183	XXX
026874	10	7	American Intl Group Inc Com.....	..	09/20/2018.	Additional Income.....			XXX							0				0	3,312	XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....							0	XXX	0	0	0	0	0	0	0	0	0	0	0	47,545	XXX
9799997.	Total - Common Stocks - Part 4.....							0	XXX	0	0	0	0	0	0	0	0	0	0	0	47,545	XXX
9799999.	Total - Common Stocks.....							0	XXX	0	0	0	0	0	0	0	0	0	0	0	47,545	XXX
9899999.	Total - Preferred and Common Stocks.....							0	XXX	0	0	0	0	0	0	0	0	0	0	0	47,545	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....							...414,641,851	XXX	...429,681,168	403,953,592	348,011	(319,446)	0	28,565	0	415,592,722	0	(2,047,110)	(2,047,110)	17,189,570	XXX

SCHEDULE D - PART 5

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

1	2		3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21			
												12	13	14	15	16								
CUSIP Identification	Description		F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends			
Bonds - U.S. Special Revenue and Special Assessment																								
3140H5	JW	2			FNMA Pool #BJ3876 3.000% 01/25/48.....	..	03/13/2018	Nomura Securities Intl LLC.....	12/01/2018	Paydown.....		267,867	259,528	267,867	267,867	.....	.....8,339	.....	.....8,339	.....	.....0	3,409	268	
3140Q7	5Y	9			FNMA Pool #CA0862 3.500% 09/25/47.....	..	06/05/2018	JP Morgan Securities LLC.....	12/01/2018	Paydown.....		456,558	453,669	456,558	456,558	.....	.....2,889	.....	.....2,889	.....	.....0	4,606	222	
3140Q8	3K	9			FNMA Pool #CA1701 4.000% 05/25/48.....	..	06/29/2018	Barclays Capital Inc.....	12/01/2018	Paydown.....		1,100,227	1,122,575	1,100,227	1,100,227	.....	.....(22,348)	.....	.....(22,348)	.....	.....0	10,764	122	
31418C	R8	9			FNMA Pool #MA3210 3.500% 12/25/47.....	..	06/07/2018	JP Morgan Securities LLC.....	12/01/2018	Paydown.....		1,115,759	1,107,042	1,115,759	1,115,759	.....	.....8,717	.....	.....8,717	.....	.....0	11,084	759	
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....								2,940,411	2,942,814	2,940,411	2,940,411	0	(2,403)	0	(2,403)	0	0	0	0	29,863	1,371		
Bonds - Industrial and Miscellaneous																								
55336V	AQ	3			MPLX LP Sr Nt 3.375% 03/15/23.....	..	02/05/2018	Barclays Capital Inc.....	05/22/2018	Barclays Capital Inc.....		1,000,000	999,310	978,090	999,350		40		40		(21,260)	(21,260)	9,938	
64830G	AB	2			New Residential Mtg Ln Tr RMBS Ser 2018-.....	..	01/19/2018	Wells Fargo Securities LLC.....	12/01/2018	Paydown.....		515,839	526,999	515,839	515,839	.....	.....(11,160)	.....	.....(11,160)	.....	.....0	10,235	1,433	
11042T	AA	1			British Airways Plc PTC.....	C	03/14/2018	Citigroup.....	12/20/2018	Redemption 100.0000.....		932	932	932	932	.....	.....0	.....	.....0	.....	.....0	24	.....	
3899999.	Total - Bonds - Industrial and Miscellaneous.....								1,516,771	1,527,241	1,494,861	1,516,121	0	(11,120)	0	(11,120)	0	0	(21,260)	(21,260)	20,197	1,433		
Bonds - Bank Loans																								
03852J	AL	5			Aramark Services Inc 1st Lien Term Ln B.....	..	06/12/2018	Tax Free Exchange.....	09/28/2018	Redemption 100.0000.....		324,188	324,188	324,188	324,188	.....	.....	.....	.....0	.....	.....0	565	.....	
04433H	AE	1			Ashland Global LLC New Term Ln B Nt 1.....	..	05/29/2018	Tax Free Exchange.....	12/31/2018	Redemption 100.0000.....		5,250	5,250	5,250	5,250	.....	.....	.....	.....0	.....	.....0	68	.....	
08579J	AX	0			Berry Plastics Corp Term Ln Q Nt 1.....	..	02/12/2018	Tax Free Exchange.....	07/10/2018	Redemption 100.0000.....		41,789	42,110	41,789	41,789	.....	.....(322)	.....	.....(322)	.....	.....0	660	.....	
08579J	AX	0			Berry Plastics Corp Term Ln Q Nt 2.....	..	02/12/2018	Tax Free Exchange.....	08/10/2018	Tax Free Exchange.....		417,886	421,103	420,791	420,791	.....	.....(312)	.....	.....(312)	.....	.....0	8,071	.....	
08579J	AY	8			Berry Plastics Corp Term Ln R Nt 4.....	..	08/21/2018	Tax Free Exchange.....	09/28/2018	Redemption 100.0000.....		3,010	3,028	3,010	3,010	.....	.....(19)	.....	.....(19)	.....	.....0	13	.....	
08579J	AY	8			Berry Plastics Corp Term Ln R Nt 5.....	..	12/10/2018	Tax Free Exchange.....	12/31/2018	Redemption 100.0000.....		3,010	3,028	3,010	3,010	.....	.....(18)	.....	.....(18)	.....	.....0	8	.....	
08579J	AY	8			Berry Plastics Corp Term Ln R Nt 1.....	..	02/12/2018	Tax Free Exchange.....	12/10/2018	Tax Free Exchange.....		12,039	12,120	12,115	12,115	.....	.....(5)	.....	.....(5)	.....	.....0	228	.....	
08579J	AY	8			Berry Plastics Corp Term Ln R Nt 2.....	..	06/11/2018	Tax Free Exchange.....	06/29/2018	Redemption 100.0000.....		6,019	6,059	6,019	6,019	.....	.....(40)	.....	.....(40)	.....	.....0	11	19	
73744G	AJ	1			Post Holdings Inc Term Ln B Nt 1.....	..	03/08/2018	Tax Free Exchange.....	10/01/2018	Redemption 100.0000.....		5,292,412	5,306,453	5,292,412	5,292,412	.....	.....(14,040)	.....	.....(14,040)	.....	.....0	131,892	.....	
73744G	AJ	1			Post Holdings Inc Series A Incremental T.....	..	01/08/2018	Bank of America BISD Dealer.....	03/08/2018	Tax Free Exchange.....		995,000	998,731	998,649	998,649	.....	.....(83)	.....	.....(83)	.....	.....0	7,231	.....	
90347B	AH	1			Axalta Coating Systems New Term Ln B Nt.....	..	04/11/2018	Tax Free Exchange.....	12/31/2018	Redemption 100.0000.....		18,356	18,441	18,356	18,356	.....	.....(86)	.....	.....(86)	.....	.....0	300	.....	
8299999.	Total - Bonds - Bank Loans.....								7,118,957	7,140,511	7,125,589	7,125,589	0	(14,925)	0	(14,925)	0	0	0	0	149,047	19		
8399998.	Total - Bonds.....								11,576,139	11,610,566	11,560,861	11,582,121	0	(28,448)	0	(28,448)	0	0	(21,260)	(21,260)	199,107	2,823		
9999999.	Total - Bonds, Preferred and Common Stocks.....								11,610,566	11,560,861	11,582,121	0	(28,448)	0	(28,448)	0	0	0	(21,260)	(21,260)	199,107	2,823		

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

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

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

NONE

E16

SCHEDULE D - PART 6 - SECTION 2

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

NONE

SCHEDULE DA - PART 1

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

1		Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
		2	3					8	9	10	11			14	15	16	17	18	19	
Description		Code	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 December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Other Short-Term Invested Assets																				
Nationwide Cash Mgmt Partn.....			..	12/31/2018.	Various.....	12/31/2019.	44,516,653	.....	.....	.....	.....	.....44,516,653	44,516,653	.....	.....	.....2.37	1.19	MON..	57,380	.....
9099999. Total - Other Short-Term Invested Assets.....							44,516,653	0	0	0	0	XXX.....	44,516,653	0	0	XXX	XXX	XXX	57,380	0
9199999. Total - Short-Term Investments.....							44,516,653	0	0	0	0	XXX.....	44,516,653	0	0	XXX	XXX	XXX	57,380	0

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

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

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

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

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

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

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets reported in aggregate on one Line 10 of the Assets page and not included on Schedules A, B, BA, D, DB and E.)

1	2			3	4	5	6	7
CUSIP Identification	Description			Code	NAIC Designation and Administrative Symbol / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities								
04012M	AP	4	Argent Securities Inc RMBS Ser 2006-M1 C.....		1FM.....	161,678	161,678	07/25/2036.....
14454A	AE	9	Carrington Mtg Loan Tr RMBS Ser 2006-FRE.....		1FM.....	1,362,972	946,659	10/25/2036.....
362351	AA	6	GSAA Home Equity Tr RMBS Ser 2006-20 Cl.....		1FM.....	527,379	638,305	12/25/2046.....
617487	AB	9	Morgan Stanley Mtg Tr RMBS Ser 2006-16AX.....		1FM.....	387,309	387,309	11/25/2036.....
81378E	AA	1	Securitized AB Receivables LLC RMBS Ser.....		1FM.....	2,554,483	2,554,483	05/25/2037.....
3399999	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....					4,993,821	4,688,434	XXX
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....					4,993,821	4,688,434	XXX
Totals								
6599999	Total - Residential Mortgage-Backed Securities.....					4,993,821	4,688,434	XXX
7099999	Subtotal - Bonds.....					4,993,821	4,688,434	XXX
Cash Equivalents (Schedule E Part 2 Type)								
000000	00	0	Overnight Repos SEC LENDING ONLY.....			1,614,952	1,614,952	01/02/2019.....
9199999	Total - Cash Equivalents (Schedule E Part 2 Type).....					1,614,952	1,614,952	XXX
9999999	Totals.....					6,608,773	6,303,386	XXX

General Interrogatories:

1. The activity for the year: Fair Value \$(1,026,908) Book/Adjusted Carrying Value \$(98,956)
2. Average balance for the year: Fair Value \$8,732,453 Book/Adjusted Carrying Value \$8,279,173
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1: \$4,688,434 NAIC 2: \$0 NAIC 3: \$0 NAIC 4: \$0 NAIC 5: \$0 NAIC 6: \$0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Assets page).

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date

General Interrogatories:

1. The activity for the year: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0
2. Average balance for the year: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0

NONE

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
Huntington National Bank..... Columbus, OH.....	.....	.....	.....	.....	.....(3,351,212)	XXX
The Bank of New York Mellon..... New York, NY.....	.....	.....	.....	.....	.....36,471	XXX
US Bank..... Cleveland, OH.....	.....	.....	.....	.....	.....668,685	XXX
0199999. Total - Open Depositories.....	XXX	XXX	0	0	(2,646,056)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	(2,646,056)	XXX
0599999. Total Cash.....	XXX	XXX	0	0	(2,646,056)	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR											
1. January.....	(1,390,643)	4. April.....	(3,800,604)	7. July.....	(3,956,959)	10. October.....	(2,149,954)				
2. February.....	(3,558,452)	5. May.....	(3,970,497)	8. August.....	(2,860,252)	11. November.....	(2,334,313)				
3. March.....	(4,551,558)	6. June.....	(2,566,091)	9. September.....	(4,861,600)	12. December.....	(2,646,056)				

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year

NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.		1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
		Type of Deposit	Purpose of Deposit	3	4	5	6
				Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1.	Alabama.....AL						
2.	Alaska.....AK						
3.	Arizona.....AZ						
4.	Arkansas.....AR						
5.	California.....CA						
6.	Colorado.....CO						
7.	Connecticut.....CT						
8.	Delaware.....DE						
9.	District of Columbia.....DC						
10.	Florida.....FL						
11.	Georgia.....GA						
12.	Hawaii.....HI						
13.	Idaho.....ID						
14.	Illinois.....IL						
15.	Indiana.....IN						
16.	Iowa.....IA						
17.	Kansas.....KS						
18.	Kentucky.....KY						
19.	Louisiana.....LA						
20.	Maine.....ME						
21.	Maryland.....MD						
22.	Massachusetts.....MA						
23.	Michigan.....MI						
24.	Minnesota.....MN						
25.	Mississippi.....MS						
26.	Missouri.....MO						
27.	Montana.....MT						
28.	Nebraska.....NE						
29.	Nevada.....NV						
30.	New Hampshire.....NH						
31.	New Jersey.....NJ						
32.	New Mexico.....NM						
33.	New York.....NY						
34.	North Carolina.....NC						
35.	North Dakota.....ND						
36.	Ohio.....OH	...B...	For protection of all ph's.....	756,304	861,077		
37.	Oklahoma.....OK						
38.	Oregon.....OR						
39.	Pennsylvania.....PA						
40.	Rhode Island.....RI						
41.	South Carolina.....SC						
42.	South Dakota.....SD						
43.	Tennessee.....TN						
44.	Texas.....TX						
45.	Utah.....UT						
46.	Vermont.....VT						
47.	Virginia.....VA						
48.	Washington.....WA						
49.	West Virginia.....WV						
50.	Wisconsin.....WI						
51.	Wyoming.....WY						
52.	American Samoa.....AS						
53.	Guam.....GU						
54.	Puerto Rico.....PR						
55.	US Virgin Islands.....VI						
56.	Northern Mariana Islands.....MP						
57.	Canada.....CAN						
58.	Aggregate Alien and Other.....OT	XXX	XXX	0	0	0	0
59.	Total.....	XXX	XXX	756,304	861,077	0	0
DETAILS OF WRITE-INS							
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for line 58 from overflow page.....	XXX	XXX	0	0	0	0
5899.	Total (Lines 5801 thru 5803+5898) (Line 58 above).....	XXX	XXX	0	0	0	0

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