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ANNUAL STATEMENT

For the Year Ended December 31, 2018

of the Condition and Affairs of the

NATIONWIDE MUTUAL FIRE INSURANCE COMPANY

NAIC Group Code.....0140, 0140 (Current Period) (Prior Period) | NAIC Company Code..... 23779 | Employer's ID Number..... 31-4177110

Organized under the Laws of OH | State of Domicile or Port of Entry OH | Country of Domicile US

Incorporated/Organized..... December 27, 1933 | Commenced Business..... April 15, 1934

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 - P&C	2. DENISE LYNN SKINGLE #	VP - CORP GOV & SECRETARY
3. DAVID PATRICK LAPAUL #	SVP-CHIEF TREASURER & CFO-EMERGING BUSINESSES		

OTHER

TINA SUTTON AMBROZY	SVP-NF SALES & DIST	DAVID GERARD ARANGO	SVP-P&C PERS LINES
DAVID ALAN BANO	SVP-CHIEF CLAIMS OFFC	JAMES DAVID BENSON	SVP-CONTROLLER
PAMELA ANN BIESECKER	SVP-HEAD OF TAXATION	JOHN LAUGHLIN CARTER	SVP-NW RET PLANS
THOMAS EDWARD CLARK	SVP-NW EXCESS & SURPLUS	GARY ANTHONY DOUGLAS	SVP-NW NATIONAL PARTNERS
JAMES ROBERT FOWLER #	EXEC-CIO	TIMOTHY GERARD FROMMEYER #	SVP-CFO-FIN SERV & INS
STEVEN ANDREW GINNAN #	SVP-CFO-NW FIN	SUSAN JEAN GUELI	SVP-CIO-IT INFRA
HARRY HANSEN HALLOWELL	SVP-CIO	ERIC SHAWN HENDERSON	SVP-IND PRODUCTS & SOL
MARK SHANNON HOWARD	EXEC VP-CHIEF LEGAL OFFC	GREGORY SCOTT JORDAN	SVP-INTERNAL AUDIT
GALE VERDELL KING	EXEC VP-CHIEF ADMIN OFFC	ANGELA CATHERINE KLETT #	SVP-IT CHIEF FIN OFFC & CHIEF PROCUREMENT OFFC
JAMES RUSSELL KORCYKOSKI	SVP-CHIEF TEC & INFO SEC OFFC	MICHAEL PATRICK LEACH	SVP- CFO P&C
BRAD RAY LIGGETT	SVP-NW AGRIBUSINESS	MICHAEL WILLIAM MAHAFFEY	SVP-CHIEF STGY & RISK OFFC
STEPHEN SCOTT RASMUSSEN	CEO	SANDRA LYNN RICH	SVP-CHIEF COMPLIANCE OFFC
JEFF MILLARD ROMMEL	SVP-P&C STAFF SALES	AMY TAYLOR SHORE	SVP-P&C SALES & DIST
ERIC EUGENE SMITH	SVP-P&C COMM LINES	MICHAEL SCOTT SPANGLER	SVP-INVEST MANAG GRP
JOSEPH D. SPRAGUE	SVP-NW FIN NETWORK	SHELLEY BRAZEAU TEMPLE	SVP-P&C CUST SERV & SALES
MARK RAYMOND THRESHER	EXEC VP - CFO	GURUPRASAD CHITRAPURA VASUDEVA	SVP-APP & DATA SERV CIO
KIRT ALAN WALKER	PRESIDENT & COO-NW FIN	TERRANCE WILLIAMS	CHIEF MARKT OFFC & PRESIDENT - EMERGING BUSINESSES

DIRECTORS OR TRUSTEES

CRAIG RICHARD ADAMS	TIMOTHY JOSEPH CORCORAN	YVONNE MONTGOMERY CURL	JACQUELIN MARION FERNANDEZ
STEPHEN FRANCIS HIRSCH	MARC ALLEN HOWZE #	DANIEL THOMAS KELLEY	MARY DIANE KOKEN
LYDIA MICHEAUX MARSHALL	SARA ALICIA MARTINEZ TUCKER #	TERRY WAYNE MCCLURE	BRENT RINNER PORTEUS
SUKU RADIA	STEPHEN SCOTT RASMUSSEN	MICHAEL JOSEPH TOELLE	SPARKY RAY WEILNAU
JEFFREY WADE ZELLERS			

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	DAVID PATRICK LAPAUL
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
PRESIDENT & COO - P&C	VP - CORP GOV & SECRETARY	SVP-CHIEF TREASURER & CFO-EMERGING BUSINESSES
(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

HEATHER A SMILEY
NOTARY PUBLIC - OHIO
MY COMMISSION EXPIRES 10/18/2023

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	749,090,376	11.7	749,090,376		749,090,376	11.7
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	3,569,645	0.1	3,569,645		3,569,645	0.1
1.22 Issued by U.S. government sponsored agencies		0.0			0	0.0
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)	1,416,259	0.0	1,416,259		1,416,259	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	73,999,061	1.2	73,999,061		73,999,061	1.2
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	173,095,093	2.7	173,095,093		173,095,093	2.7
1.43 Revenue and assessment obligations	405,898,138	6.3	405,898,138		405,898,138	6.3
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	221,312,448	3.5	221,312,448		221,312,448	3.5
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	1,936,528	0.0	1,936,528		1,936,528	0.0
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	325,541,327	5.1	325,541,327		325,541,327	5.1
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	2,412,126,023	37.6	2,412,126,023	1,992,707	2,414,118,730	37.7
2.2 Unaffiliated non-U.S. securities (including Canada)	422,867,605	6.6	422,867,605		422,867,605	6.6
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	2,623,713	0.0	2,623,713		2,623,713	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	266,920,581	4.2	266,920,581		266,920,581	4.2
3.42 Unaffiliated	8,654,633	0.1	8,654,633		8,654,633	0.1
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	166,321,300	2.6	166,321,300		166,321,300	2.6
4.5 Commercial loans	226,822,465	3.5	226,822,465		226,822,465	3.5
4.6 Mezzanine real estate loans	71,038,331	1.1	71,038,331		71,038,331	1.1
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	2,166,000	0.0	2,166,000		2,166,000	0.0
8. Receivables for securities		0.0			0	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral)	8,830,421	0.1	8,830,421	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	81,601,762	1.3	81,601,762	6,837,714	88,439,476	1.4
11. Other invested assets	784,629,975	12.2	784,629,974		784,629,974	12.2
12. Total invested assets	6,410,461,684	100.0	6,410,461,683	8,830,421	6,410,461,683	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

NONE

1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 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

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		387,665,370
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7)	91,904,174	
2.2	Additional investment made after acquisition (Part 2, Column 8)	29,072,645	120,976,819
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 12	5,836,276	
3.2	Totals, Part 3, Column 11		5,836,276
4.	Accrual of discount		459,618
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		48,218,048
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)		466,720,035
12.	Total valuation allowance		(2,537,941)
13.	Subtotal (Line 11 plus Line 12)		464,182,094
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		464,182,094

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		762,144,513
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8)	59,099,083	
2.2	Additional investment made after acquisition (Part 2, Column 9)	79,756,536	138,855,619
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	39,739,367	
5.2	Totals, Part 3, Column 9		39,739,367
6.	Total gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		131,519,107
8.	Deduct amortization of premium and depreciation		24,548,013
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17	(5,994)	
9.2	Totals, Part 3, Column 14		(5,994)
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)		784,666,385
12.	Deduct total nonadmitted amounts		36,415
13.	Statement value at end of current period (Line 11 minus Line 12)		784,629,970

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		5,370,568,509
2.	Cost of bonds and stocks acquired, Part 3, Column 7		627,542,123
3.	Accrual of discount		8,138,407
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12	(8,364,949)	
4.2	Part 2, Section 1, Column 15	(4,235)	
4.3	Part 2, Section 2, Column 13	5,209,291	
4.4	Part 4, Column 11	1,029,878	(2,130,015)
5.	Total gain (loss) on disposals, Part 4, Column 19		3,132,712
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		905,064,039
7.	Deduct amortization of premium		16,858,024
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15	(759,000)	
8.2	Part 2, Section 1, Column 19		
8.3	Part 2, Section 2, Column 16		
8.4	Part 4, Column 15		(759,000)
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14	1,897,968	
9.2	Part 2, Section 1, Column 17		
9.3	Part 2, Section 2, Column 14		
9.4	Part 4, Column 13		1,897,968
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5R, Line 5R(2)		2,427,099
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		5,085,099,805
12.	Deduct total nonadmitted amounts		16,048,364
13.	Statement value at end of current period (Line 11 minus Line 12)		5,069,051,441

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	753,802,531	739,405,625	695,101,961	674,560,788
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries	2,874,658	2,937,205	2,907,488	3,250,000
	4. Totals	756,677,189	742,342,830	698,009,449	677,810,788
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	73,999,061	81,813,481	77,161,615	71,860,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	173,095,094	192,609,248	165,915,015	171,495,000
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	628,004,609	656,708,040	639,784,022	611,676,036
Industrial and Miscellaneous,	8. United States	2,737,667,355	2,693,522,273	2,780,213,276	2,774,042,124
SVO Identified Funds, Bank Loans	9. Canada	70,001,791	70,974,900	71,773,614	70,692,470
and Hybrid Securities (Unaffiliated)	10. Other Countries	351,407,415	345,630,606	363,418,289	367,811,238
	11. Totals	3,159,076,561	3,110,127,779	3,215,405,179	3,212,545,832
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	4,790,852,514	4,783,601,378	4,796,275,280	4,745,387,656
PREFERRED STOCKS	14. United States	273,500	273,500	273,500	
Industrial and Miscellaneous (Unaffiliated)	15. Canada				
	16. Other Countries	2,350,213	2,450,144	2,443,825	
	17. Totals	2,623,713	2,723,644	2,717,325	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	2,623,713	2,723,644	2,717,325	
COMMON STOCKS	20. United States	8,654,633	8,654,633	8,608,029	
Industrial and Miscellaneous (Unaffiliated)	21. Canada				
	22. Other Countries				
	23. Totals	8,654,633	8,654,633	8,608,029	
Parent, Subsidiaries and Affiliates	24. Totals	282,968,945	282,968,945	184,139,615	
	25. Total Common Stocks	291,623,578	291,623,578	192,747,644	
	26. Total Stocks	294,247,291	294,347,222	195,464,969	
	27. Total Bonds and Stocks	5,085,099,805	5,077,948,600	4,991,740,249	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 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	1,316,984	128,525,029	539,451,656	214,834	84,294,027	XXX	753,802,530	15.7	654,618,556	12.9	750,487,530	3,315,000
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	1,316,984	128,525,029	539,451,656	214,834	84,294,027	XXX	753,802,530	15.7	654,618,556	12.9	750,487,530	3,315,000
2. **All Other Governments**												
2.1 NAIC 1						XXX	0	0.0		0.0		
2.2 NAIC 2						XXX	0	0.0	633,666	0.0		
2.3 NAIC 3		1,416,259				XXX	1,416,259	0.0		0.0	1,416,259	
2.4 NAIC 4			913,653	544,746		XXX	1,458,399	0.0	1,264,554	0.0	1,083,567	374,832
2.5 NAIC 5						XXX	0	0.0		0.0		
2.6 NAIC 6						XXX	0	0.0		0.0		
2.7 Totals	0	1,416,259	913,653	544,746	0	XXX	2,874,658	0.1	1,898,220	0.0	2,499,826	374,832
3. **U.S. States, Territories and Possessions, etc., Guaranteed**												
3.1 NAIC 1	2,012,193	23,626,202	48,360,665			XXX	73,999,060	1.5	128,823,739	2.5	73,999,060	
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	2,012,193	23,626,202	48,360,665	0	0	XXX	73,999,060	1.5	128,823,739	2.5	73,999,060	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 NAIC 1		70,808,727	56,489,121	20,413,351		XXX	147,711,199	3.1	189,673,522	3.7	147,711,199	
4.2 NAIC 2			11,520,000	8,360,711		XXX	19,880,711	0.4	13,090,000	0.3	19,880,711	
4.3 NAIC 3						XXX	0	0.0		0.0		
4.4 NAIC 4			5,503,183			XXX	5,503,183	0.1	14,344,528	0.3	5,503,183	
4.5 NAIC 5						XXX	0	0.0		0.0		
4.6 NAIC 6						XXX	0	0.0		0.0		
4.7 Totals	0	70,808,727	73,512,304	28,774,062	0	XXX	173,095,093	3.6	217,108,050	4.3	173,095,093	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1	69,406,912	218,175,005	157,330,938	126,288,477	32,351,426	XXX	603,552,758	12.6	607,014,501	11.9	598,173,205	5,379,553
5.2 NAIC 2	5,068,038		7,206,633	8,861,375		XXX	21,136,046	0.4	21,159,468	0.4	21,136,046	
5.3 NAIC 3	3,315,801					XXX	3,315,801	0.1		0.0	3,315,801	
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	77,790,751	218,175,005	164,537,571	135,149,852	32,351,426	XXX	628,004,605	13.1	628,173,969	12.4	622,625,052	5,379,553

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	164,027,345	553,834,370	763,403,029	66,901,144	17,493,513	XXX	1,565,659,401	32.7	1,613,712,127	31.7	1,075,801,218	489,858,183
6.2 NAIC 2	49,783,194	650,438,297	470,072,938	26,110,606	2,803,209	XXX	1,199,208,244	25.0	1,373,966,960	27.0	1,037,027,230	162,181,014
6.3 NAIC 3	7,064,422	78,576,752	48,664,642	280,522		XXX	134,586,338	2.8	264,551,557	5.2	122,817,381	11,768,957
6.4 NAIC 4	351,789	53,597,798	12,349,773	295,682	7,121,070	XXX	73,716,112	1.5	167,560,305	3.3	62,373,117	11,342,995
6.5 NAIC 5	193,198	5,685,962	3,645,000		4,162,500	XXX	13,686,660	0.3	26,602,305	0.5	11,777,500	1,909,160
6.6 NAIC 6	601,925	2,012,664	449,447	391,055	608,775	XXX	4,063,866	0.1	8,634,711	0.2	97,621	3,966,245
6.7 Totals	222,021,873	1,344,145,843	1,298,584,829	93,979,009	32,189,067	XXX	2,990,920,621	62.4	3,455,027,965	67.9	2,309,894,067	681,026,554
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		15,850,257				XXX	15,850,257	0.3	XXX	XXX	15,850,257	
10.3 NAIC 3	971,753	42,833,375	71,681,932			XXX	115,487,060	2.4	XXX	XXX	101,939,383	13,547,677
10.4 NAIC 4		23,009,371	3,027,085			XXX	26,036,456	0.5	XXX	XXX	25,690,636	345,820
10.5 NAIC 5		10,782,163				XXX	10,782,163	0.2	XXX	XXX	10,782,163	
10.6 NAIC 6						XXX	0	0.0	XXX	XXX		
10.7 Totals	971,753	92,475,166	74,709,017	0	0	XXX	168,155,936	3.5	XXX	XXX	154,262,439	13,893,497

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) 236,763,434	994,969,333	1,565,035,409	213,817,806	134,138,966	0	3,144,724,948	65.6	XXX	XXX	2,646,172,212	498,552,736
11.2 NAIC 2	(d) 54,851,232	666,288,554	488,799,571	43,332,692	2,803,209	0	1,256,075,258	26.2	XXX	XXX	1,093,894,244	162,181,014
11.3 NAIC 3	(d) 11,351,976	122,826,386	120,346,574	280,522	0	0	254,805,458	5.3	XXX	XXX	229,488,824	25,316,634
11.4 NAIC 4	(d) 351,789	76,607,169	21,793,694	840,428	7,121,070	0	106,714,150	2.2	XXX	XXX	94,650,503	12,063,647
11.5 NAIC 5	(d) 193,198	16,468,125	3,645,000	0	4,162,500	0	(c) 24,468,823	0.5	XXX	XXX	22,559,663	1,909,160
11.6 NAIC 6	(d) 601,925	2,012,664	449,447	391,055	608,775	0	(c) 4,063,866	0.1	XXX	XXX	97,621	3,966,245
11.7 Totals	304,113,554	1,879,172,231	2,200,069,695	258,662,503	148,834,520	0	(b) 4,790,852,503	100.0	XXX	XXX	4,086,863,067	703,989,436
11.8 Line 11.7 as a % of Col. 7	6.3	39.2	45.9	5.4	3.1	0.0	100.0	XXX	XXX	XXX	85.3	14.7
12. **Total Bonds Prior Year**												
12.1 NAIC 1	250,984,618	1,075,230,319	1,467,176,868	282,502,290	117,948,350		XXX	XXX	3,193,842,445	62.8	2,683,219,845	510,622,600
12.2 NAIC 2	114,227,360	511,625,023	742,135,535	37,903,700	2,958,476		XXX	XXX	1,408,850,094	27.7	1,228,919,377	179,930,716
12.3 NAIC 3	44,141,958	92,414,968	123,423,841	4,570,790			XXX	XXX	264,551,557	5.2	246,171,311	18,380,246
12.4 NAIC 4	9,226,890	87,234,469	68,749,292	4,892,536	13,066,200		XXX	XXX	183,169,387	3.6	157,753,715	25,415,673
12.5 NAIC 5	615,102	22,795,101	2,989,702		202,400		XXX	XXX	(c) 26,602,305	0.5	18,842,417	7,759,889
12.6 NAIC 6	533,865	204,780	314,578	7,581,488			XXX	XXX	(c) 8,634,711	0.2		8,634,712
12.7 Totals	419,729,793	1,789,504,660	2,404,789,816	337,450,804	134,175,426	0	XXX	XXX	(b) 5,085,650,499	100.0	4,334,906,665	750,743,836
12.8 Line 12.7 as a % of Col. 9	8.3	35.2	47.3	6.6	2.6	0.0	XXX	XXX	100.0	XXX	85.2	14.8
13. **Total Publicly Traded Bonds**												
13.1 NAIC 1	165,966,373	776,897,751	1,407,466,076	178,116,848	117,725,164		2,646,172,212	55.2	2,683,219,845	52.8	2,646,172,212	XXX
13.2 NAIC 2	46,824,701	558,910,993	453,247,734	34,910,816			1,093,894,244	22.8	1,228,919,377	24.2	1,093,894,244	XXX
13.3 NAIC 3	11,351,976	107,778,600	110,077,726	280,522			229,488,824	4.8	246,171,311	4.8	229,488,824	XXX
13.4 NAIC 4	230,962	69,263,772	17,712,740	678,029	6,765,000		94,650,503	2.0	157,753,715	3.1	94,650,503	XXX
13.5 NAIC 5		14,752,163	3,645,000		4,162,500		22,559,663	0.5	18,842,417	0.4	22,559,663	XXX
13.6 NAIC 6	11,445	64,166	22,010				97,621	0.0	0	0.0	97,621	XXX
13.7 Totals	224,385,457	1,527,667,445	1,992,171,286	213,986,215	128,652,664	0	4,086,863,067	85.3	4,334,906,665	85.2	4,086,863,067	XXX
13.8 Line 13.7 as a % of Col. 7	5.5	37.4	48.7	5.2	3.1	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	4.7	31.9	41.6	4.5	2.7	0.0	85.3	XXX	XXX	XXX	85.3	XXX
14. **Total Privately Placed Bonds**												
14.1 NAIC 1	70,797,061	218,071,582	157,569,333	35,700,958	16,413,802		498,552,736	10.4	510,622,600	10.0	XXX	498,552,736
14.2 NAIC 2	8,026,531	107,377,561	35,551,837	8,421,876	2,803,209		162,181,014	3.4	179,930,716	3.5	XXX	162,181,014
14.3 NAIC 3		15,047,786	10,268,848				25,316,634	0.5	18,380,246	0.4	XXX	25,316,634
14.4 NAIC 4	120,827	7,343,397	4,080,954	162,399	356,070		12,063,647	0.3	25,415,673	0.5	XXX	12,063,647
14.5 NAIC 5	193,198	1,715,962					1,909,160	0.0	7,759,889	0.2	XXX	1,909,160
14.6 NAIC 6	590,480	1,948,498	427,437	391,055	608,775		3,966,245	0.1	8,634,712	0.2	XXX	3,966,245
14.7 Totals	79,728,097	351,504,786	207,898,409	44,676,288	20,181,856	0	703,989,436	14.7	750,743,836	14.8	XXX	703,989,436
14.8 Line 14.7 as a % of Col. 7	11.3	49.9	29.5	6.3	2.9	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	1.7	7.3	4.3	0.9	0.4	0.0	14.7	XXX	XXX	XXX	XXX	14.7

(a) Includes $.....520,676,010 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $.....9,452,277 current year of bonds with Z designations, $.....8,709,741 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 $.....1,193,483 current year of bonds with 5GI designations, $.....1,374,540 prior year of bonds with 5* or 5GI designations and $.....0 current year, $.....0 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

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
1. **U.S. Governments**												
1.1 Issuer Obligations	101,858	125,282,647	539,451,656	214,834	84,294,027	XXX	749,345,022	15.6	649,098,959	12.8	749,345,022	
1.2 Residential Mortgage-Backed Securities	330,140	812,369				XXX	1,142,509	0.0	1,424,597	0.0	1,142,509	
1.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
1.4 Other Loan-Backed and Structured Securities	884,987	2,430,013				XXX	3,315,000	0.1	4,095,000	0.1		3,315,000
1.5 Totals	1,316,985	128,525,029	539,451,656	214,834	84,294,027	XXX	753,802,531	15.7	654,618,556	12.9	750,487,531	3,315,000
2. **All Other Governments**												
2.1 Issuer Obligations		1,416,259	913,653	544,746		XXX	2,874,658	0.1	1,898,220	0.0	2,499,826	374,832
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	0	1,416,259	913,653	544,746	0	XXX	2,874,658	0.1	1,898,220	0.0	2,499,826	374,832
3. **U.S. States, Territories and Possessions, Guaranteed**												
3.1 Issuer Obligations	2,012,193	23,626,202	48,360,665			XXX	73,999,060	1.5	128,823,739	2.5	73,999,060	
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	2,012,193	23,626,202	48,360,665	0	0	XXX	73,999,060	1.5	128,823,739	2.5	73,999,060	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 Issuer Obligations		70,808,727	73,512,304	28,774,062		XXX	173,095,093	3.6	217,108,051	4.3	173,095,093	
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	0	70,808,727	73,512,304	28,774,062	0	XXX	173,095,093	3.6	217,108,051	4.3	173,095,093	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 Issuer Obligations	39,255,006	117,492,730	101,516,521	84,714,918	12,208,546	XXX	355,187,721	7.4	427,077,793	8.4	349,808,168	5,379,553
5.2 Residential Mortgage-Backed Securities	22,929,808	71,057,708	57,541,138	50,434,934	20,142,879	XXX	222,106,467	4.6	145,514,302	2.9	222,106,467	
5.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	208,661	0.0		
5.4 Other Loan-Backed and Structured Securities	15,605,936	29,624,568	5,479,913			XXX	50,710,417	1.1	55,373,212	1.1	50,710,417	
5.5 Totals	77,790,750	218,175,006	164,537,572	135,149,852	32,351,425	XXX	628,004,605	13.1	628,173,968	12.4	622,625,052	5,379,553
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 Issuer Obligations	136,385,917	1,040,025,868	1,090,067,644	45,210,048	19,808,744	XXX	2,331,498,221	48.7	2,694,993,003	53.0	1,959,584,178	371,914,042
6.2 Residential Mortgage-Backed Securities	24,542,781	60,797,710	41,793,963	35,815,233	12,380,322	XXX	175,330,009	3.7	190,353,771	3.7	117,006,964	58,323,045
6.3 Commercial Mortgage-Backed Securities	22,667,604	139,740,018	116,063,627			XXX	278,471,249	5.8	288,121,902	5.7	193,151,813	85,319,436
6.4 Other Loan-Backed and Structured Securities	38,425,572	103,582,246	50,659,595	12,953,728		XXX	205,621,141	4.3	281,559,290	5.5	40,151,110	165,470,031
6.5 Totals	222,021,874	1,344,145,842	1,298,584,829	93,979,009	32,189,066	XXX	2,990,920,620	62.4	3,455,027,966	67.9	2,309,894,065	681,026,554
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

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	971,753	92,475,166	74,709,017			XXX	168,155,936	3.5	XXX	XXX	154,262,440	13,893,497
10.3 Totals	971,753	92,475,166	74,709,017	0	0	XXX	168,155,936	3.5	XXX	XXX	154,262,440	13,893,497
11. **Total Bonds Current Year**												
11.1 Issuer Obligations	177,754,974	1,378,652,433	1,853,822,443	159,458,608	116,311,317	XXX	3,685,999,775	76.9	XXX	XXX	3,308,331,347	377,668,427
11.2 Residential Mortgage-Backed Securities	47,802,729	132,667,787	99,335,101	86,250,167	32,523,201	XXX	398,578,985	8.3	XXX	XXX	340,255,940	58,323,045
11.3 Commercial Mortgage-Backed Securities	22,667,604	139,740,018	116,063,627		0	XXX	278,471,249	5.8	XXX	XXX	193,151,813	85,319,436
11.4 Other Loan-Backed and Structured Securities	54,916,495	135,636,827	56,139,508	12,953,728	0	XXX	259,646,558	5.4	XXX	XXX	90,861,527	168,785,031
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.6 Bank Loans	971,753	92,475,166	74,709,017	0	0	XXX	168,155,936	3.5	XXX	XXX	154,262,440	13,893,497
11.7 Totals	304,113,555	1,879,172,231	2,200,069,696	258,662,503	148,834,518	0	4,790,852,503	100.0	XXX	XXX	4,086,863,067	703,989,436
11.8 Line 11.7 as a % of Col. 7	6.3	39.2	45.9	5.4	3.1	0.0	100.0	XXX	XXX	XXX	85.3	14.7
12. **Total Bonds Prior Year**												
12.1 Issuer Obligations	333,746,346	1,368,365,541	2,041,929,935	256,777,006	118,180,937	XXX	XXX	XXX	4,118,999,765	81.0	3,739,389,010	379,610,754
12.2 Residential Mortgage-Backed Securities	38,248,062	124,216,852	98,746,900	60,206,620	15,874,236	XXX	XXX	XXX	337,292,670	6.6	289,789,773	47,502,897
12.3 Commercial Mortgage-Backed Securities	7,973,481	135,499,030	144,774,958	83,094		XXX	XXX	XXX	288,330,563	5.7	202,349,253	85,981,310
12.4 Other Loan-Backed and Structured Securities	39,761,903	161,423,238	119,338,023	20,384,085	120,253	XXX	XXX	XXX	341,027,502	6.7	103,378,629	237,648,874
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0		
12.6 Bank Loans	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12.7 Totals	419,729,792	1,789,504,661	2,404,789,816	337,450,805	134,175,426	0	XXX	XXX	5,085,650,500	100.0	4,334,906,665	750,743,835
12.8 Line 12.7 as a % of Col. 9	8.3	35.2	47.3	6.6	2.6	0.0	XXX	XXX	100.0	XXX	85.2	14.8
13. **Total Publicly Traded Bonds**												
13.1 Issuer Obligations	145,305,286	1,192,649,192	1,721,631,418	141,315,378	107,430,073	XXX	3,308,331,347	69.1	3,739,389,010	73.5	3,308,331,347	XXX
13.2 Residential Mortgage-Backed Securities	40,171,641	120,042,853	89,454,556	69,364,300	21,222,590	XXX	340,255,940	7.1	289,789,773	5.7	340,255,940	XXX
13.3 Commercial Mortgage-Backed Securities	13,494,457	85,440,851	94,216,505			XXX	193,151,813	4.0	202,349,253	4.0	193,151,813	XXX
13.4 Other Loan-Backed and Structured Securities	24,442,321	50,952,881	12,159,788	3,306,537		XXX	90,861,527	1.9	103,378,629	2.0	90,861,527	XXX
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	XXX
13.6 Bank Loans	971,753	78,581,669	74,709,017			XXX	154,262,439	3.2	XXX	XXX	154,262,439	XXX
13.7 Totals	224,385,458	1,527,667,446	1,992,171,284	213,986,215	128,652,663	0	4,086,863,066	85.3	4,334,906,665	85.2	4,086,863,066	XXX
13.8 Line 13.7 as a % of Col. 7	5.5	37.4	48.7	5.2	3.1	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	4.7	31.9	41.6	4.5	2.7	0.0	85.3	XXX	XXX	XXX	85.3	XXX
14. **Total Privately Placed Bonds**												
14.1 Issuer Obligations	32,449,688	186,003,241	132,191,025	18,143,229	8,881,244	XXX	377,668,427	7.9	379,610,754	7.5	XXX	377,668,427
14.2 Residential Mortgage-Backed Securities	7,631,088	12,624,934	9,880,545	16,885,867	11,300,611	XXX	58,323,045	1.2	47,502,897	0.9	XXX	58,323,045
14.3 Commercial Mortgage-Backed Securities	9,173,147	54,299,167	21,847,122			XXX	85,319,436	1.8	85,981,310	1.7	XXX	85,319,436
14.4 Other Loan-Backed and Structured Securities	30,474,174	84,683,946	43,979,720	9,647,191		XXX	168,785,031	3.5	237,648,874	4.7	XXX	168,785,031
14.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	XXX	0
14.6 Bank Loans		13,893,497				XXX	13,893,497	0.3	XXX	XXX	XXX	13,893,497
14.7 Totals	79,728,097	351,504,785	207,898,412	44,676,287	20,181,855	0	703,989,436	14.7	750,743,835	14.8	XXX	703,989,436
14.8 Line 14.7 as a % of Col. 7	11.3	49.9	29.5	6.3	2.9	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	1.7	7.3	4.3	0.9	0.4	0.0	14.7	XXX	XXX	XXX	XXX	14.7

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	76,846,024			76,846,024	
2. Cost of short-term investments acquired	1,408,879,155			1,408,879,155	
3. Accrual of discount	0				
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	1,407,266,938			1,407,266,938	
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)	78,458,241	0	0	78,458,241	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	78,458,241	0	0	78,458,241	0

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)		1,407,000
2.	Cost paid/(consideration received) on additions:		
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12		
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14		0
3.	Unrealized valuation increase/(decrease):		
3.1	Section 1, Column 17		
3.2	Section 2, Column 19		0
4.	Total gain (loss) on termination recognized, Section 2, Column 22		
5.	Considerations received/(paid) on terminations, Section 2, Column 15		
6.	Amortization:		
6.1	Section 1, Column 19		
6.2	Section 2, Column 21		0
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item:		
7.1	Section 1, Column 20		
7.2	Section 2, Column 23		0
8.	Total foreign exchange change in Book/Adjusted Carrying Value:		
8.1	Section 1, Column 18	759,000	
8.2	Section 2, Column 20		759,000
9.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)		2,166,000
10.	Deduct nonadmitted assets		
11.	Statement value at end of current period (Line 9 minus Line 10)		2,166,000

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 6 prior year)				(0)
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)				
3.1	Add:				
	Change in variation margin on open contracts - highly effective hedges:				
3.11	Section 1, Column 15, current year minus				
3.12	Section 1, Column 15, prior year		0		
	Change in the valuation margin on open contracts - all other:				
3.13	Section 1, Column 18, current year minus	(817,749)			
3.14	Section 1, Column 18, prior year	264,824	(1,082,573)	(1,082,573)	
3.2	Add:				
	Change in adjustment to basis of hedged item:				
3.21	Section 1, Column 17, current year to date minus				
3.22	Section 1, Column 17, prior year		0		
	Change in amount recognized:				
3.23	Section 1, Column 19, current year to date minus	(817,749)			
3.24	Section 1, Column 19, prior year	264,824	(1,082,573)	(1,082,573)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)		1,539,962		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item (Section 2, Column 17)				
4.22	Amount recognized (Section 2, Column 16)	1,539,962	1,539,962		
4.3	Subtotal (Line 4.1 minus Line 4.2)				(0)
5.	Dispositions gains (losses) on contracts terminated in prior year:				
5.1	Total gain (loss) recognized for terminations in prior year				
5.2	Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)				(0)
7.	Deduct nonadmitted assets				
8.	Statement value at end of current period (Line 6 minus Line 7)				(0)

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

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

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	2,166,000	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote-Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		2,166,000
4.	Part D, Section 1, Column 5	2,166,000	
5.	Part D, Section 1, Column 6		
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	1,848,066	
8.	Part B, Section 1, Column 13	(106,750)	
9.	Total (Line 7 plus Line 8)		1,741,316
10.	Part D, Section 1, Column 8	1,848,066	
11.	Part D, Section 1, Column 9	(106,750)	
12.	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	154,620	
14.	Part B, Section 1, Column 20	1,023,654	
15.	Part D, Section 1, Column 11	1,178,274	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	3,319,644		3,319,644	
2. Cost of cash equivalents acquired	24,712,870	125,000	24,587,870	
3. Accrual of discount	0			
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	0			
6. Deduct consideration received on disposals	25,695,074	125,000	25,570,074	
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)	2,337,440	0	2,337,440	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	2,337,440	0	2,337,440	0

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

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														
00-1000188		KEASBY	NJ		04/17/2000.	8.25	204,398						1,888,421	01/01/2001
00-1000369		PITTSBURGH	PA		12/13/2000.	8.06	954,177						6,650,000	10/16/2000
00-1000391		BROOKLYN	OH		01/11/2001.	8.34	416,921						2,733,333	11/15/2000
00-1000450		MIDLAND PARK	NJ		12/29/2000.	8.31	2,031,373						5,217,428	12/22/2000
00-1000701		VILLANOVA	PA		12/17/2001.	7.35	571,944						2,766,911	11/05/2001
00-1000949		STOW	OH		05/30/2002.	7.62	298,872						1,252,291	05/06/2002
00-1001038		ITHACA	NY		10/01/2002.	6.78	3,690,708						7,592,593	06/23/2004
00-1101900		BELLEVUE	WA		12/06/2012.	4.00	10,480,958						15,495,000	11/08/2012
00-1102014		CINCINNATI	OH		07/01/2013.	2.87	19,000,000						35,700,345	06/24/2013
00-1102049		WASHINGTON	DC		10/12/2018.	3.98	7,061,579		31,533				10,370,000	08/22/2013
00-1102406		GREENWOOD VILLAGE	CO		12/15/2015.	3.23	64,100,000						91,640,000	10/09/2015
00-1102518		ANN ARBOR	MI		05/13/2016.	4.39	47,850,000						71,330,000	03/08/2016
00-1102533		ORLANDO	FL		03/11/2016.	3.15	25,500,000						42,180,000	02/25/2016
00-1102548		SALT LAKE CITY	UT		04/11/2016.	3.12	27,000,000						38,300,000	03/29/2016
00-1102568		DENVER	CO		04/01/2016.	2.99	15,500,000						26,370,000	03/17/2016
00-1102633		POWAY	CA		09/14/2016.	3.54	9,674,111						14,490,000	09/12/2016
00-1102652		NORTH LOGAN	UT		10/25/2016.	3.35	21,465,267						29,000,000	09/19/2016
00-1102674		COLUMBIA	SC		10/12/2018.	3.28	13,500,000		428,085				19,080,000	11/04/2016
00-1102703		SANTA MONICA	CA		03/21/2017.	3.81	12,080,758						27,600,000	02/14/2017
00-1102715		ROGERS	MN		04/03/2017.	3.88	9,000,000						13,800,000	03/08/2017
00-1102726		ATLANTA	GA		04/11/2017.	4.30	5,750,000						33,650,000	03/28/2017
00-1102763		CINCINNATI	OH		07/19/2017.	6.00	1,353,746						9,909,000	06/29/2017
00-1102809		CHICAGO	IL		11/01/2017.	3.85	10,000,000						14,835,857	10/23/2017
00-1102820		ONTARIO	CA		11/01/2017.	3.86	4,902,112						7,368,000	10/24/2017
00-1102822		PORTLAND	OR		11/22/2017.	3.51	10,000,000						17,410,896	11/15/2017
00-1102834		ATLANTA	GA		06/22/2018.	4.40	10,000,000						17,721,683	03/22/2018
00-1102846		CHANDLER	AZ		03/14/2018.	3.32	7,000,000						12,159,923	03/08/2018
00-1102850		FREMONT	CA		02/09/2018.	3.74	10,000,000						16,963,374	01/25/2018
00-1102851		NEW YORK	NY		02/20/2018.	3.61	20,000,000						35,992,200	02/07/2018
00-1102862		CLAYTON	MO		03/29/2018.	4.53	12,317,567						17,469,000	03/23/2018
00-1102901		MECHANICSBURG	PA		12/17/2018.	4.46	5,900,000						10,161,416	12/04/2018
00-1102939		KELSO	WA		11/15/2018.	4.76	5,400,000						7,993,000	10/26/2018
03-4002170		SALT LAKE CITY	UT		12/28/1999.	3.20	2,677,217						9,800,000	10/01/1999
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other							395,681,705	0	459,618	0	0	0	674,890,670	XXX
Mortgages in Good Standing - Mezzanine Loans														
99-0000042		JACKSONVILLE	FL		10/13/2016.	12.00	4,885,143				549,827		23,847,809	08/02/2016
99-0000052		LONG BEACH	CA		03/07/2017.	12.00	13,102,056				1,467,397		53,200,000	04/22/2016
99-0000056		CHARLOTTE	NC		12/29/2016.	11.50	8,287,853				895,469		70,800,000	10/14/2016
99-0000060		AVONDALE ESTATES	GA		01/11/2017.	11.00	5,156,835				534,851		51,000,000	11/01/2016
99-0000064		SAN FRANCISCO	CA		08/31/2017.	9.50	17,968,029				1,359,601		181,900,000	06/14/2017
99-0000066		BAYTOWN	TX		11/30/2017.	12.50	7,516,379				407,095		39,300,000	11/17/2017
99-0000068		CHANDLER	AZ		03/01/2018.	13.00	14,122,037				622,037		74,500,000	01/31/2018
0699999. Total - Mortgages in Good Standing - Mezzanine Loans							71,038,331	0	0	0	5,836,277	0	494,547,809	XXX
0899999. Total - Mortgages in Good Standing							466,720,036	0	459,618	0	5,836,277	0	1,169,438,479	XXX

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
3399999. Totals							466,720,036	0	459,618	0	5,836,277	0	1,169,438,479	XXX

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								
00-1102049	WASHINGTON	DC		10/12/2018	3.98	7,054,521		10,370,000
00-1102674	COLUMBIA	SC		10/12/2018	3.28	13,071,915		19,080,000
00-1102834	ATLANTA	GA		06/22/2018	4.40	10,000,000		17,721,683
00-1102846	CHANDLER	AZ		03/14/2018	3.32	7,000,000		12,159,923
00-1102850	FREMONT	CA		02/09/2018	3.74	10,000,000		16,963,374
00-1102851	NEW YORK	NY		02/20/2018	3.61	20,000,000		35,992,200
00-1102862	CLAYTON	MO		03/29/2018	4.53	12,500,000		17,469,000
00-1102901	MECHANICSBURG	PA		12/17/2018	4.46	5,900,000		10,161,416
00-1102939	KELSO	WA		11/15/2018	4.76	5,400,000		7,993,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other						90,926,437	0	147,910,596
Mortgages in Good Standing - Mezzanine Loans								
99-0000052	LONG BEACH	CA		03/07/2017	12.00		361,961	53,200,000
99-0000064	SAN FRANCISCO	CA		08/31/2017	9.50		9,079,137	181,900,000
99-0000066	BAYTOWN	TX		11/30/2017	12.50		7,109,284	39,300,000
99-0000068	CHANDLER	AZ		03/01/2018	13.00	977,737	12,522,263	74,500,000
0699999. Total - Mortgages in Good Standing - Mezzanine Loans						977,737	29,072,645	348,900,000
0899999. Total - Mortgages in Good Standing						91,904,174	29,072,645	496,810,596
3399999. Totals						91,904,174	29,072,645	496,810,596

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 Closed by Repayment																	
00-1102528	SEATTLE	WA		05/11/2016.	01/12/2018.	22,332,048					0		22,332,048	22,332,048			0
00-1102577	ORLANDO	FL		04/26/2016.	11/06/2018.	23,000,000					0		23,000,000	23,000,000			0
0199999. Total - Mortgages Closed by Repayment						45,332,048	0	0	0	0	0	0	45,332,048	45,332,048	0	0	0
Mortgages With Partial Repayments																	
00-1000188	KEASBY	NJ		04/17/2000.		334,998					0		130,599	130,599			0
00-1000369	PITTSBURGH	PA		12/13/2000.		1,358,469					0		404,292	404,292			0
00-1000391	BROOKLYN	OH		01/11/2001.		585,440					0		168,519	168,519			0
00-1000450	MIDLAND PARK	NJ		12/29/2000.		2,233,725					0		202,352	202,352			0
00-1000701	VILLANOVA	PA		12/17/2001.		731,360					0		159,417	159,417			0
00-1000949	STOW	OH		05/30/2002.		370,654					0		71,782	71,782			0
00-1001038	ITHACA	NY		10/01/2002.		3,830,490					0		139,782	139,782			0
00-1101900	BELLEVUE	WA		12/06/2012.		10,814,533					0		333,575	333,575			0
00-1102049	WASHINGTON	DC		10/12/2018.							0		24,476	24,476			0
00-1102633	POWAY	CA		09/14/2016.		9,874,732					0		200,621	200,621			0
00-1102652	NORTH LOGAN	UT		10/25/2016.		21,500,000					0		34,733	34,733			0
00-1102703	SANTA MONICA	CA		03/21/2017.		12,396,245					0		315,487	315,487			0
00-1102763	CINCINNATI	OH		07/19/2017.		1,388,780					0		35,034	35,034			0
00-1102820	ONTARIO	CA		11/01/2017.		4,992,614					0		90,503	90,503			0
00-1102862	CLAYTON	MO		03/29/2018.							0		182,433	182,433			0
03-4002170	SALT LAKE CITY	UT		12/28/1999.		3,069,611					0		392,394	392,394			0
0299999. Total - Mortgages With Partial Repayments						73,481,651	0	0	0	0	0	0	2,886,000	2,886,000	0	0	0
0599999. Total Mortgages						118,813,699	0	0	0	0	0	0	48,218,048	48,218,048	0	0	0

SCHEDULE BA - PART 1

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

1	2	3	Location 4	Location 5	6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18	19	20
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 Fixed Income - Unaffiliated																			
	Ares Private Credit Solutions, L.P.		Wilmington	DE	Ares Private Credit Solutions		06/23/2017	2	2,716,660	2,769,454	2,769,454	(14,872)					175,692	7,456,260	0.400
	GSO Capital Opportunities Fund II LP		New York	NY	GSO Capital Partners LP		03/31/2017	2	24,021,417	24,021,417	24,021,417	(813,816)					4,034,556	16,974,895	1.880
	GSO Capital Opportunities Fund III LP		Wilmington	DE	GSO Capital Partners LP		06/03/2016	2	4,227,350	4,326,641	4,326,641	92,459					253,538	5,885,340	0.150
	ICG SDP Fund 3B		Grand Duchy	LUX	Intermediate Capital Managers Limited		03/22/2018	2	1,953,116	1,953,116	1,953,116						34,243	8,012,521	0.400
	Newstone Capital Partners III, LP		Wilmington	DE	Newstone Capital Partners		09/20/2016	2	7,099,795	7,155,753	7,155,753	(113,637)					733,563	1,589,871	1.250
	TCW Direct Lending LLC		Dover	DE	TCW Asset Management		03/31/2017	3	25,238,858	26,579,471	26,579,471	786,567					2,019,723	15,197,645	2.980
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated									65,257,196	66,805,852	66,805,852	(63,299)	0	0	0	0	7,251,315	55,116,532	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	Ampersand Partners IX		Boston	MA	Ampersand Managment LLC		10/30/2018	3	425,000	425,000	425,000							4,575,000	1.110
	Ampersand Partners VIII		Boston	MA	Ampersand Managment LLC		03/31/2017	3	20,190,259	29,902,314	29,902,314	7,742,007					7,697,548	6,300,000	11.320
	Carlyle Asia Partners V, L.P.		Washington	DC	Carlyle Group, L.P.		12/26/2018	3	420,158	420,158	420,158							4,651,883	0.080
	Clearlake Capital Partners V		Santa Monica	CA	Clearlake Capital Group		12/05/2017	3	1,597,433	1,872,952	1,872,952	275,519					14,644	2,401,929	0.110
	Comvest Investment Partners IV, LP		West Palm Beach	FL	Comvest Investment Partners		03/31/2017	3	9,208,549	9,208,549	9,208,549	(122,995)					2,855,941	9,652,342	5.150
	Cyprium Investors IV		Cleveland	OH	Cyprium Investors		03/31/2017	2	15,528,289	15,799,151	15,799,151	402,268					690,955	7,985,188	8.710
	Dyal Capital Partners III		New York	NY	NB Dyal Associates III, LP		09/30/2016	3	4,394,208	5,241,274	5,241,274	632,866					552,949	6,484,655	0.190
	Dyal Capital Partners III Co-Invest Moonrise LP		New York	NY	NB Dyal Associates III, LP		07/25/2017	3	2,510,576	3,086,482	3,086,482	582,310					76,432		9.490
	Dyal Capital Partners IV		New York	NY	NB Dyal Associates III, LP		06/11/2018	3	374,053	346,921	346,921	(27,132)						7,125,000	0.140
	EnCap Energy Capital Fund IX LP		Dallas	TX	EnCap Investments, L.P.		03/31/2017	3	15,397,279	16,439,657	16,439,657	1,531,914					531,128	1,492,628	0.510
	EnCap Energy Capital Fund XI, L.P.		Houston	TX	EnCap Investments, L.P.		07/17/2017	3	536,067	434,832	434,832	(75,016)						4,463,933	0.080
	Fundamental Partners III, L.P.		Wilmington	DE	Fundamental Advisors		05/18/2017	3	6,654,411	6,744,907	6,744,907	118,779					247,902	4,944,822	1.210
	GTCR XII, L.P.		New York	NY	GTCR Investment XII, LLC		05/04/2018	3	856,700	600,000	600,000	(256,700)						5,090,400	0.110
	ICG Europe VII		St Helier	JEY	Intermediate Capital Managers Limited		08/24/2018	2	386,146	373,035	373,035	(13,110)				(5,994)		5,345,943	0.110
	Landmark Equity Partners XVI, LP		Wilmington	DE	Landmark Partners		12/06/2018	3	26,106	26,106	26,106							4,773,894	0.100
	Lovell Minnick Equity Partners III LP		El Segundo	CA	Lovell Minnick Equity Partners, LP		03/31/2017	3	20,593,651	24,020,208	24,020,208	3,169,723					1,273,632	1,486,644	6.350
	Macquarie Infrastructure Partners A/B, LP		New York	NY	Macquarie Global Property Advisors		03/31/2017	3	21,790,378	22,280,862	22,280,862	490,483					2,441,311	166,516	0.880
	MBK Partners Fund III, L.P.		Grand Cayman	CYM	MBK Partners		03/31/2017	3	25,085,203	36,641,244	36,641,244	2,602,574					3,474,230	502,058	1.120
	MBK Partners Fund IV, L.P.		Grand Cayman	CYM	MBK Partners		03/09/2017	3	1,878,377	2,414,952	2,414,952	608,788						4,121,623	0.150
	One Rock Capital Partners II, L.P.		New York	NY	One Rock Capital Partners		10/30/2017	3	2,454,176	2,343,245	2,343,245	(110,931)						5,545,824	0.840
	Peppertree Capital Fund VII, LP		Wilmington	DE	Peppertree Capital		11/28/2018	3	1,000,000	1,000,000	1,000,000							3,000,000	0.800
	Riverside Strategic Capital Fund I, L.P.		New York	NY	Riverside Company		05/23/2017	2	2,854,255	2,361,548	2,361,548	(417,011)						2,212,705	1.260
	Sierra Private Investments L.P.		Wakefield	MA	Siris Capital Group, LLC		03/10/2017	3	2,505,480	3,424,387	3,424,387	918,907							0.280
	Silver Lake Partners III, LP		Menlo Park	CA	Silver Lake Partners, LLC		03/31/2017	3	15,298,415	23,855,698	23,855,698	6,691,388					2,648,245	4,232,814	0.430
	Silver Lake Partners V, L.P.		Wilmington	DE	Silver Lake Partners, LLC		06/12/2018	3	2,139,337	2,035,344	2,035,344	(103,993)						6,860,663	0.060
	SVB Capital Partners IV, L.P.		Silicon Valley	CA	SVB Capital Partners, LLC		12/06/2017	1	444,150	455,960	455,960	11,810						1,655,850	0.930
	TPG Asia VII(A), L.P.		Fort Worth	TX	TPG Asia		07/26/2018	3	1,370,201	1,232,263	1,232,263	(137,938)						4,629,799	0.130
	Veritas Capital Partners VI, L.P.		Wilmington	DE	Veritas Capital Partners VI, L.L.C.		06/15/2017	3	2,285,604	2,186,360	2,186,360	(67,494)						1,714,396	0.110
	Vista Equity Endeavor Fund I, L.P.		Grand Cayman	CYM	Vista Equity Partners, LLC		06/01/2017	3	1,388,570	1,460,099	1,460,099	100,194						611,430	0.400
	Vista Equity Partners Fund V, L.P.		Dover	DE	Vista Equity Partners, LLC		03/31/2017	3	19,339,611	24,954,021	24,954,021	3,712,096					10,167,859	6,828,462	0.390

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
	Yukon Capital Partners III, LP		Minneapolis	MN	Yukon Partners		07/18/2017	2	2,741,486	2,741,486	2,741,486	95,364					102,261	6,100,291	1.640
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated									201,674,128	244,329,015	244,329,015	28,354,670	0	0	0	(5,994)	32,775,037	124,956,692	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated																			
	Nationwide Better Health, LLC		Columbus	OH	Nationwide Mutual Fire Ins Co.		12/31/2010			(1,390)	(1,390)								25.000
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated									0	(1,390)	(1,390)	0	0	0	0	0	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	520 Park Master Tenant LLC		Baltimore	MD	The Time Group		06/20/2014		4,825,674	782,753	782,753	-	(26,116)						99.000
	AEW Core Property Trust (U.S.), Inc.		Baltimore	MD	AEW Core Property Trust		03/31/2017		81,317,934	85,140,352	85,140,352	2,395,064	-				3,216,403		0.720
	Almanac Realty Securities VIII, L.P.		Dover	DE	Almanac Realty Partners		12/21/2018		12,579	12,579	12,579	-	-					4,987,421	0.250
	CDS Enterprises Master Tenant LLC		Columbus	OH	Casto Communities		10/30/2014		4,579,201	160,496	160,496	-	-					231,013	98.990
	Charlton MT LLC		Charlton	MA	SFC Solar LLC		12/24/2014		4,878,512	456,037	456,037	-	-						49.500
	CIM Fund VIII, L.P.		Los Angeles	CA	CIM Fund VIII, GP, LLC		03/31/2017		23,704,925	25,231,029	25,231,029	647,299	-				927,229	4,084,097	1.030
	Corning Place Master Tenant LLC		Valley View	OH	Corning Place Ohio Investment LLC		03/22/2017		7,251,995	2,602,069	2,602,069	-	1,885,208						98.000
	Crow Holdings Realty Partners VII, LP		Wilmington	DE	Crow Holdings Capital Partners, LLC		03/31/2017		12,799,641	13,083,124	13,083,124	181,031	-				2,500,757	2,041,719	1.330
	Crow Holdings Retail Fund II, L.P.		Dover	DE	Crow Holdings Retail Advisors II, L.P.		10/21/2016		3,364,959	3,352,061	3,352,061	(12,898)	-					5,520,988	2.250
	Dermody Properties Industrial Fund II, LP		Dover	DE	Dermody GP II, LLC		12/27/2018		129,179	129,179	129,179	-	-					1,870,821	0.320
	DivcoWest Fund V, L.P.		Dover	DE	DivcoWest Fund V GP, L.P.		06/23/2017		2,489,531	2,433,456	2,433,456	30,138	-					2,527,889	0.320
	Dominion Arms SP LLC		Norfolk	VA	Dominion Arms SP MM LLC		12/12/2018		1,023,414	83,160	83,160	-	(940,254)						16.630
	Eastgate MT LLC		St. Louis	MO	Bobb LLC		05/06/2016		2,690,436	297,953	297,953	-	(101,040)						99.000
	EC Riverwalk 2 LLC		New Orleans	LA	Enhanced Capital State HTC Fund LLC		03/21/2017		3,620,609	1,453,442	1,453,442	-	(1,071,684)						0.570
	Euclid Grand Apartment LLC		Cleveland	OH	Euclid Grand Manager LLC		09/27/2018		46,508	46,508	46,508	-	-					1,476,315	0.160
	Exeter Industrial Value Fund IV, L.P.		Dover	DE	Exeter Property Group IV, L.P.		10/24/2016		2,750,000	2,862,355	2,862,355	164,454	-					2,250,000	0.500
	Harbert U.S. Real Estate Fund V, L.P.		Birmingham	AL	Harbert Management Corporation		03/31/2017		13,423,941	13,708,660	13,708,660	(299,663)	-				1,930,025	2,066,152	4.910
	Harrison Street Real Estate Partners VI, L.P.		Dover	DE	Harrison Street		08/09/2017		2,928,003	2,897,377	2,897,377	59,264	-					1,080,000	0.420
	HSREP VI Co-Investment 3, L.P.		Dover	DE	Harrison Street		05/02/2018		1,944,474	1,931,757	1,931,757	(12,717)	-					755,526	1.910
	Liberty Heights SP LLC		Norfolk	VA	Liberty Heights SP MM LLC		12/27/2018		32,967	32,967	32,967	-	-					607,665	16.240
	Nationwide Sol 2 LLC		Washington	DC	Sol Systems LLC		07/19/2017		651,831	107,667	107,667	-	(14,477)						3.160
	NTW Master Tenant LLC		Cleveland	OH	Morgan Warehouse Realty LLC		10/29/2015		3,621,919	328,101	328,101	-	(1,408)						99.000
	NW - Buena Vista, LLC		Vista	CA	Monarch		11/14/2018		6,223,554	6,061,554	6,061,554								100.000
	PCCP Credit IX, LP		Dover	DE	PCCP Credit IX GP, LLC		03/28/2017		4,627,051	4,627,051	4,627,051	-	-				246,504	10,182,000	1.500
	PCCP Equity VIII, LP		Dover	DE	PCCP, LP		09/18/2018		315,427	300,789	300,789	(14,638)	-					1,684,961	0.220
	Penelope Solar LLC		Town of Lansing	NY	Odyssey Solar I LLC		08/28/2014		2,196,608	183,870	183,870	-	(20,030)						99.000
	Plant 64 Master Tenant LLC		Winston-Salem	NC	Pennrose		08/22/2014		5,180,630	476,791	476,791	-	(18,462)						57.790
	Rubenstein Properties Fund III, L.P.		Wilmington	DE	Rubenstein Partners		03/31/2017		16,467,548	17,465,798	17,465,798	536,120	-					12,902,655	4.440
	Strata Fund 24 Lessee LLC		Chapel Hill	NC	Strata Fund 24 Lessor LLC		06/05/2015		18,557,809	2,944,361	2,944,361	-	(588,601)						99.500
	Telemachus Solar LLC		Washington	DC	Odyssey Solar 2 LLC		10/09/2015		2,840,461	335,102	335,102	-	(12,050)						99.000
	US Regional Logistics Program, L.P.		Dover	DE	US RLP GP, LLC		10/18/2016		28,209,854	33,901,277	33,901,277	3,665,650	-				285,000	20,272,653	30.000
	Waterton Residential Property Venture XIII, L.P.		Dover	DE	Waterton Venture XIII GP, LLC		11/03/2017		1,491,397	1,419,641	1,419,641	(71,756)	-					3,506,678	0.670
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated									264,198,571	224,849,316	224,849,316	7,267,348	(908,914)	0	0	0	9,105,918	78,048,553	XXX

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 - Affiliated																			
	NW REI (NMFIC), LLC		Columbus	OH	Nationwide Mutual Fire Insurance Company		03/16/2016		11,560,864	11,722,864	11,722,864								100.000
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated									11,560,864	11,722,864	11,722,864	0	0	0	0	0	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
	Capula Global Relative Value Fund LP		Grand Cayman	CYM	Capula Investment Mangament LLP		12/01/2018	7		4,946,053	4,946,053								0.050
	MW Global Opportunities Fund		Dublin	IRL	Marshall Wace Funds PLC		12/01/2018	5	10,341,994	10,874,984	10,874,984								0.280
	MW TOPS Fund		Dublin	IRL	Marshall Wace Funds PLC		12/01/2018	5	8,155,460	8,359,977	8,359,977								0.320
	Pharo Gaia Fund, Ltd		Channel Islands	JEY	Pharo Global Advisors Ltd		12/01/2018	12	6,566,689	8,128,572	8,128,572								0.200
	Pharo Macro Fund, Ltd		Channel Islands	JEY	Pharo Global Advisors Ltd		12/01/2018	12	4,591,770	5,157,102	5,157,102								0.120
	Prisma Spectrum Fund, LP		Jersey City	NJ	Prisma Capital Partners, LP		12/30/2008	13	5,404,694	48,934,194	48,934,194	(932,296)							3.590
	Riverview Multi Series Fund LLC - Class N		Red Bank	NJ	Riverview Alternative Investment Advisors LLC		12/30/2008	13	36,415	36,415	36,415								61.750
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.									35,097,022	86,437,297	86,437,297	(932,296)	0	0	0	0	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated																			
	OYS Fund LLC		New York	NY	Aksia		03/29/2017	13	120,993,808	127,416,547	127,416,547	5,112,944							42.000
2299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated									120,993,808	127,416,547	127,416,547	5,112,944	0	0	0	0	0	0	XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
	Nationwide Affordable Housing Fund 33 LLC		Cleveland	OH	Red Capital Partners		10/01/2013		43,306,256	2,221,201	2,221,201		(5,796,847)						47.500
	Nationwide Affordable Housing Fund 36: Apollo Tax Credit Fund 62 LLC		Columbus	OH	Apollo Housing Capital		10/01/2013		62,195,102	5,017,954	5,017,954		(9,629,464)					2,095,018	49.500
	WNC Institutional Tax Credit Fund XXIV LLC		Irvine	CA	WNC Advisors, LLC		02/14/2007		28,038,572	701,682	701,682		(2,999,946)					465,868	95.000
3399999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									133,539,930	7,940,837	7,940,837	0	(18,426,257)	0	0	0	0	2,560,886	XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated																			
	NTCIF-2011 LLC		Columbus	OH	Nationwide Mutual Fire Ins Co.		04/03/2012		45,362,673	15,166,050	15,166,050		(3,398,401)						50.000
3499999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated									45,362,673	15,166,050	15,166,050	0	(3,398,401)	0	0	0	0	0	XXX
4499999. Subtotal - Unaffiliated									699,766,847	630,362,317	630,362,317	34,626,423	(19,335,171)	0	0	(5,994)	49,132,270	260,682,663	XXX
4599999. Subtotal - Affiliated									177,917,345	154,304,071	154,304,071	5,112,944	(3,398,401)	0	0	0	0	0	XXX
4699999. Totals									877,684,192	784,666,388	784,666,388	39,739,367	(22,733,572)	0	0	(5,994)	49,132,270	260,682,663	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 Fixed Income - Unaffiliated										
	Ares Private Credit Solutions, L.P.	Wilmington	DE	Ares Private Credit Solutions	06/23/2017.	2		1,082,029		0.400
	GSO Capital Opportunities Fund II LP	New York	NY	GSO Capital Partners LP	03/31/2017.	2		3,211,003		1.880
	GSO Capital Opportunities Fund III LP	Wilmington	DE	GSO Capital Partners LP	06/03/2016.	2		1,904,232		0.150
	ICG SDP Fund 3B	Grand Duchy	LUX	Intermediate Capital Managers Limited	03/22/2018.	2	2,031,231			0.400
	Newstone Capital Partners III, LP	Wilmington	DE	Newstone Capital Partners	09/20/2016.	2		2,135,882		1.250
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated							2,031,231	8,333,146	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated										
	Ampersand Partners IX	Boston	MA	Ampersand Managment LLC	10/30/2018.	3	425,000			1.110
	Ampersand Partners VIII	Boston	MA	Ampersand Managment LLC	03/31/2017.	3		9,300,000		11.320
	Carlyle Asia Partners V, L.P.	Washington	DC	Carlyle Group, L.P.	12/26/2018.	3	420,158			0.080
	Clearlake Capital Partners V	Santa Monica	CA	Clearlake Capital Group	12/05/2017.	3	1,598,397			0.110
	Comvest Investment Partners IV, LP	West Palm Beach	FL	Comvest Investment Partners	03/31/2017.	3		514,683		5.150
	Cyprium Investors IV	Cleveland	OH	Cyprium Investors	03/31/2017.	2		4,509,532		8.710
	Dyal Capital Partners III	New York	NY	NB Dyal Associates III, LP	09/30/2016.	3		854,437		0.190
	Dyal Capital Partners III Co-Invest Moonrise LP	New York	NY	NB Dyal Associates III, LP	07/25/2017.	3		24,697		9.490
	Dyal Capital Partners IV	New York	NY	NB Dyal Associates III, LP	06/11/2018.	3	375,000			0.140
	EnCap Energy Capital Fund IX LP	Dallas	TX	EnCap Investments, L.P.	03/31/2017.	3		1,066,501		0.510
	EnCap Energy Capital Fund XI, L.P.	Houston	TX	EnCap Investments, L.P.	07/17/2017.	3		358,200		0.080
	Fundamental Partners III, L.P.	Wilmington	DE	Fundamental Advisors	05/18/2017.	3		1,812,688		1.210
	GTCR XII, L.P.	New York	NY	GTCR Investment XII, LLC	05/04/2018.	3	909,600			0.110
	ICG Europe VII	St Helier	JEY	Intermediate Capital Managers Limited	08/24/2018.	2	392,140			0.110
	Landmark Equity Partners XVI, LP	Wilmington	DE	Landmark Partners	12/06/2018.	3	129,248			0.100
	Lovell Minnick Equity Partners III LP	El Segundo	CA	Lovell Minnick Equity Partners, LP	03/31/2017.	3		348,022		6.350
	Macquarie Infrastructure Partners A/B, LP	New York	NY	Macquarie Global Property Advisors	03/31/2017.	3		5,895		0.880
	MBK Partners Fund III, L.P.	Grand Cayman	CYM	MBK Partners	03/31/2017.	3		1,085,876		1.120
	MBK Partners Fund IV, L.P.	Grand Cayman	CYM	MBK Partners	03/09/2017.	3		577,572		0.150
	One Rock Capital Partners II, L.P.	New York	NY	One Rock Capital Partners	10/30/2017.	3		1,264,237		0.840
	Peppertree Capital Fund VII, LP	Wilmington	DE	Peppertree Capital	11/28/2018.	3	1,000,000			0.800
	Riverside Strategic Capital Fund I, L.P.	New York	NY	Riverside Company	05/23/2017.	2		938,309		1.260
	Silver Lake Partners III, LP	Menlo Park	CA	Silver Lake Partners, LLC	03/31/2017.	3		102,279		0.430
	Silver Lake Partners V, L.P.	Wilmington	DE	Silver Lake Partners, LLC	06/12/2018.	3	2,139,337			0.060
	SVB Capital Partners IV, L.P.	Silicon Valley	CA	SVB Capital Partners, LLC	12/06/2017.	1		368,550		0.930
	TPG Asia VII(A), L.P.	Fort Worth	TX	TPG Asia	07/26/2018.	3	1,398,692			0.130
	Veritas Capital Partners VI, L.P.	Wilmington	DE	Veritas Capital Partners VI, L.L.C.	06/15/2017.	3		2,084,829		0.110
	Vista Equity Endeavor Fund I, L.P.	Grand Cayman	CYM	Vista Equity Partners, LLC	06/01/2017.	3		837,022		0.400
	Vista Equity Partners Fund V, L.P.	Dover	DE	Vista Equity Partners, LLC	03/31/2017.	3		3,238,299		0.390
	Yukon Capital Partners III, LP	Minneapolis	MN	Yukon Partners	07/18/2017.	2		1,466,561		1.640
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							8,787,572	30,758,189	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated										
	520 Park Master Tenant LLC	Baltimore	MD	The Time Group	06/20/2014.			13,215		99.000
	AEW Core Property Trust (U.S.), Inc.	Baltimore	MD	AEW Core Property Trust	03/31/2017.			3,216,403		0.720
	Almanac Realty Securities VIII, L.P.	Dover	DE	Almanac Realty Partners	12/21/2018.		12,579			0.250
	Bay Area Historic 2011 Fund LLC	San Francisco	CA	Impact Investment Advisor LLC	06/03/2011.			391,305		8.100

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
	CIM Fund VIII, L.P.	Los Angeles	CA	CIM Fund VIII, GP, LLC	03/31/2017.			4,704,563		1.030
	Corning Place Master Tenant LLC	Valley View	OH	Corning Place Ohio Investment LLC	03/22/2017.			(1,140,204)		98.000
	Crow Holdings Realty Partners VII, LP	Wilmington	DE	Crow Holdings Capital Partners, LLC	03/31/2017.			645,174		1.330
	Crow Holdings Retail Fund II, L.P.	Dover	DE	Crow Holdings Retail Advisors II, L.P.	10/21/2016.			2,081,718		2.250
	Dermody Properties Industrial Fund II, LP	Dover	DE	Dermody GP II, LLC	12/27/2018.		129,179			0.320
	DivcoWest Fund V, L.P.	Dover	DE	DivcoWest Fund V GP, L.P.	06/23/2017.			962,707		0.320
	Dominion Arms SP LLC	Norfolk	VA	Dominion Arms SP MM LLC	12/12/2018.		1,023,414			16.630
	Eastgate MT LLC	St. Louis	MO	Bobb LLC	05/06/2016.			116,855		99.000
	Euclid Grand Apartment LLC	Cleveland	OH	Euclid Grand Manager LLC	09/27/2018.		46,508			0.160
	Exeter Industrial Value Fund IV, L.P.	Dover	DE	Exeter Property Group IV, L.P.	10/24/2016.			2,250,000		0.500
	Georgia Housing Tax Credit Fund LLC	Atlanta	GA	Georgia Equity Investors, LLC	10/09/2018.		915,010			
	Harbert U.S. Real Estate Fund V, L.P.	Birmingham	AL	Harbert Management Corporation	03/31/2017.			331,683		4.910
	Harrison Street Real Estate Partners VI, L.P.	Dover	DE	Harrison Street	08/09/2017.			1,760,000		0.420
	HSREP VI Co-Investment 3, L.P.	Dover	DE	Harrison Street	05/02/2018.		1,944,474			1.910
	Laurel Hill Venture LLC	Madison	WI	Laurel Hill Managing Member LLC	12/15/2015.			(49,592)		0.160
	Liberty Heights SP LLC	Norfolk	VA	Liberty Heights SP MM LLC	12/27/2018.		32,967			16.240
	Nationwide Affordable Housing Fund 51 State	Wilmington	DE	TCB Mecklenberg Mill, Inc. #8	12/20/2013.			11,611		50.000
	Nationwide Sol 2 LLC	Washington	DC	Sol Systems LLC	07/19/2017.			(3,186)		3.160
	NTW Master Tenant LLC	Cleveland	OH	Morgan Warehouse Realty LLC	10/29/2015.			(465,627)		99.000
	NW - Buena Vista, LLC	Vista	CA	Monarch	11/14/2018.		6,223,554			100.000
	PCCP Credit IX, LP	Dover	DE	PCCP Credit IX GP, LLC	03/28/2017.			4,368,518		1.500
	PCCP Equity VIII, LP	Dover	DE	PCCP, LP	09/18/2018.		316,287			0.220
	Plant 64 Master Tenant LLC	Winston-Salem	NC	Pennrose	08/22/2014.			12,500		57.790
	Rubenstein Properties Fund III, L.P.	Wilmington	DE	Rubenstein Partners	03/31/2017.			8,403,650		4.440
	US Regional Logistics Program, L.P.	Dover	DE	US RLP GP, LLC	10/18/2016.			2,700,000		30.000
	VA State TC Fund I LLC	St Louis	MO	Enhanced EC Fund LLC	11/09/2018.		169,620			0.500
	Waterton Residential Property Venture XIII, L.P.	Dover	DE	Waterton Venture XIII GP, LLC	11/03/2017.			1,303,028		0.670
	Woodward Landlord LLC	Mount Vernon	OH	Woodward Manager LLC	12/31/2015.			596,251		0.200
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							10,813,592	32,210,572	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated										
	NW REI (NMFIC), LLC	Columbus	OH	Nationwide Mutual Fire Insurance Company	03/16/2016.			8,270,611		100.000
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated							0	8,270,611	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated										
	Capula Global Relative Value Fund LP	Grand Cayman	CYM	Capula Investment Mangament LLP	12/01/2018.	7	4,946,053			0.050
	MW Global Opportunities Fund	Dublin	IRL	Marshall Wace Funds PLC	12/01/2018.	5	10,874,984			0.280
	MW TOPS Fund	Dublin	IRL	Marshall Wace Funds PLC	12/01/2018.	5	8,359,977			0.320
	Pharo Gaia Fund, Ltd.	Channel Islands	JEY	Pharo Global Advisors Ltd.	12/01/2018.	12	8,128,572			0.200
	Pharo Macro Fund, Ltd.	Channel Islands	JEY	Pharo Global Advisors Ltd.	12/01/2018.	12	5,157,102			0.120
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated							37,466,688	0	0	XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated										
	WNC Institutional Tax Credit Fund XXIV LLC	Irvine	CA	WNC Advisors, LLC	02/14/2007.			117,800		95.000
3399999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							0	117,800	0	XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated										

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
	NTCIF-2011 LLC	Columbus	OH	Nationwide Mutual Fire Ins Co	04/03/2012.			66,218		50.000
3499999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated							0	66,218	0	XXX
4499999. Subtotal - Unaffiliated							59,099,083	71,419,707	0	XXX
4599999. Subtotal - Affiliated							0	8,336,829	0	XXX
4699999. Totals							59,099,083	79,756,536	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
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																			
	GSO Capital Opportunities Fund II LP	New York	NY	Distribution	03/31/2017	12/28/2018	8,612,494					0		8,612,494	8,612,494			0	
	GSO Capital Opportunities Fund III LP	Wilmington	DE	Distribution	06/03/2016	12/06/2018	266,094					0		266,094	266,094			0	
	ICG SDP Fund 3B	Grand Duchy	LUX	Distribution	03/22/2018	12/12/2018	78,115					0		78,115	78,115			0	
	Newstone Capital Partners III, LP	Wilmington	DE	Distribution	09/20/2016	10/09/2018	1,413,387					0		1,413,387	1,413,387			0	
	TCW Direct Lending LLC	Dover	DE	Distribution	03/31/2017	12/14/2018	11,592,466					0		11,592,466	11,592,466			0	
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated							21,962,556	0	0	0	0	0	0	21,962,556	21,962,556	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	Ampersand Partners VIII	Boston	MA	Distribution	03/31/2017	12/27/2018	4,172,874					0		4,172,874	4,172,874			0	
	Clearlake Capital Partners V	Santa Monica	CA	Distribution	12/05/2017	12/27/2018	963					0		963	963			0	
	Comvest Investment Partners IV, LP	West Palm Beach	FL	Distribution	03/31/2017	12/13/2018	5,263,707					0		5,263,707	5,263,707			0	
	Cyprium Investors IV	Cleveland	OH	Distribution	03/31/2017	10/25/2018	6,719,585					0		6,719,585	6,719,585			0	
	Dyal Capital Partners III Co-Invest Moonrise LP	New York	NY	Distribution	07/25/2017	12/28/2018	18,425					0		18,425	18,425			0	
	Dyal Capital Partners IV	New York	NY	Distribution	06/11/2018	12/05/2018	947					0		947	947			0	
	EnCap Energy Capital Fund IX LP	Dallas	TX	Distribution	03/31/2017	10/25/2018	2,311,665					0		2,311,665	2,311,665			0	
	Fundamental Partners III, L.P.	Wilmington	DE	Distribution	05/18/2017	12/20/2018	235,481					0		235,481	235,481			0	
	GTCR XII, L.P.	New York	NY	Distribution	05/04/2018	05/04/2018	52,900					0		52,900	52,900			0	
	Landmark Equity Partners XVI, LP	Wilmington	DE	Distribution	12/06/2018	12/19/2018	103,142					0		103,142	103,142			0	
	Lovell Minnick Equity Partners III LP	El Segundo	CA	Distribution	03/31/2017	11/16/2018	1,411,997					0		1,411,997	1,411,997			0	
	Macquarie Infrastructure Partners A/B, LP	New York	NY	Distribution	03/31/2017	11/12/2018	4,132,789					0		4,132,789	4,132,789			0	
	MBK Partners Fund III, L.P.	Grand Cayman	CYM	Distribution	03/31/2017	07/10/2018	4,986,566					0		4,986,566	4,986,566			0	
	Riverside Strategic Capital Fund I, L.P.	New York	NY	Distribution	05/23/2017	12/28/2018	11,093					0		11,093	11,093			0	
	Silver Lake Partners III, LP	Menlo Park	CA	Distribution	03/31/2017	12/14/2018	607,594					0		607,594	607,594			0	
	TPG Asia VII(A), L.P.	Fort Worth	TX	Distribution	07/26/2018	12/21/2018	28,491					0		28,491	28,491			0	
	Vista Equity Partners Fund V, L.P.	Dover	DE	Distribution	03/31/2017	11/02/2018	5,081,029					0		5,081,029	5,081,029			0	
	Yukon Capital Partners III, LP	Minneapolis	MN	Distribution	07/18/2017	11/14/2018	156,638					0		156,638	156,638			0	
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							35,295,886	0	0	0	0	0	0	35,295,886	35,295,886	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	520 Park Master Tenant LLC	Baltimore	MD	Distribution	06/20/2014	08/10/2018	101,479					0		101,479	101,479			0	
	Bay Area Historic 2011 Fund LLC	San Francisco	CA	Dissolution	06/03/2011	08/03/2018						0		391,305	391,305			0	317,516
	CDS Enterprises Master Tenant LLC	Columbus	OH	Distribution	10/30/2014	08/01/2018	115,829					0		115,829	115,829			0	
	Charlton MT LLC	Charlton	MA	Distribution	12/24/2014	11/01/2018	155,368					0		155,368	155,368			0	
	CIM Fund VIII, L.P.	Los Angeles	CA	Distribution	03/31/2017	10/10/2018	534,722					0		534,722	534,722			0	
	Crow Holdings Realty Partners VII, LP	Wilmington	DE	Distribution	03/31/2017	12/27/2018	4,800,022					0		4,800,022	4,800,022			0	
	Crow Holdings Retail Fund II, L.P.	Dover	DE	Distribution	10/21/2016	12/20/2018	167,157					0		167,157	167,157			0	
	DivcoWest Fund V, L.P.	Dover	DE	Distribution	06/23/2017	01/19/2018	2,352					0		2,352	2,352			0	
	Eastgate MT LLC	St. Louis	MO	Distribution	05/06/2016	08/07/2018	32,182					0		32,182	32,182			0	
	Georgia Housing Tax Credit Fund LLC	Atlanta	GA	Fully Amortized	10/09/2018	12/31/2018			(915,010)			(915,010)						0	
	Harbert U.S. Real Estate Fund V, L.P.	Birmingham	AL	Distribution	03/31/2017	12/27/2018	1,838,832					0		1,838,832	1,838,832			0	
	Laurel Hill Venture LLC	Madison	WI	Fully Amortized	12/15/2015	12/31/2018			49,592			49,592						0	
	Nationwide Affordable Housing Fund 51 State	Wilmington	DE	Fully Amortized	12/20/2013	12/31/2018			(11,611)			(11,611)						0	
	Nationwide Sol 2 LLC	Washington	DC	Distribution	07/19/2017	10/30/2018	3,523					0		3,523	3,523			0	

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
	NW - Buena Vista, LLC	Vista	CA	Distribution	11/14/2018.	12/31/2018.	162,000					0		162,000	162,000			0	
	PCCP Credit IX, LP	Dover	DE	Distribution	03/28/2017.	12/26/2018.	1,290,516					0		1,290,516	1,290,516			0	
	PCCP Equity VIII, LP	Dover	DE	Distribution	09/18/2018.	12/06/2018.	860					0		860	860			0	
	Penelope Solar LLC	Town of Lansing	NY	Distribution	08/28/2014.	12/26/2018.	21,779					0		21,779	21,779			0	
	Rose Hill Owner LLC	Asheville	NC	Dissolution	12/31/2012.	12/31/2018.						0						0	110,568
	Strata Fund 24 Lessee LLC	Chapel Hill	NC	Distribution	06/05/2015.	10/15/2018.	644,582					0		644,582	644,582			0	
	Telemachus Solar LLC	Washington	DC	Distribution	10/09/2015.	12/26/2018.	34,522					0		34,522	34,522			0	
	Town Of Dunn Solar Farm - Owner	Asheville	NC	Dissolution	12/31/2012.	12/31/2018.						0						0	117,931
	US Regional Logistics Program, L.P.	Dover	DE	Distribution	10/18/2016.	12/21/2018.	1,200,000					0		1,200,000	1,200,000			0	
	VA State TC Fund I LLC	St Louis	MO	Fully Amortized	11/09/2018.	12/31/2018.			(169,620)			(169,620)						0	
	Waterton Residential Property Venture XIII, L.P.	Dover	DE	Distribution	11/03/2017.	05/08/2018.	1,782					0		1,782	1,782			0	
	Woodward Landlord LLC	Mount Vernon	OH	Fully Amortized	12/31/2015.	12/31/2018.	171,541		(767,792)			(767,792)						0	
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							11,279,048	0	(1,814,441)	0	0	(1,814,441)	0	11,498,812	11,498,812	0	0	0	546,015
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated																			
	NW REI (NMFIC), LLC	Columbus	OH	Distribution	03/16/2016.	12/31/2018.	1,036,462					0		1,036,462	1,036,462			0	
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated							1,036,462	0	0	0	0	0	0	1,036,462	1,036,462	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated																			
	OYS Fund LLC	New York	NY	Distribution	03/29/2017.	12/01/2018.	61,725,391					0		61,725,391	61,725,391			0	
2299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated							61,725,391	0	0	0	0	0	0	61,725,391	61,725,391	0	0	0	0
4499999. Subtotal - Unaffiliated							68,537,490	0	(1,814,441)	0	0	(1,814,441)	0	68,757,254	68,757,254	0	0	0	546,015
4599999. Subtotal - Affiliated							62,761,853	0	0	0	0	0	0	62,761,853	62,761,853	0	0	0	0
4699999. Totals							131,299,343	0	(1,814,441)	0	0	(1,814,441)	0	131,519,107	131,519,107	0	0	0	546,015

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	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
U.S. Government - Issuer Obligations																					
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 FH 6	U S Treasury 04/15/2029 TIPS	SD			1	196,944	195.681	238,731	122,000	214,834	4,966	(1,940)			3.875	2.288	AO	1,558	7,196	04/15/2009.	04/15/2029.
912810 FS 2	U S Treasury 01/15/2026 TIPS	SD			1	128,582,548	135.982	169,977,801	125,000,000	157,776,251	3,910,042	160,050			2.000	2.144	JJ	1,471,470	3,134,375	12/11/2007.	01/15/2026.
912810 QV 3	U S Treasury 02/15/2042 TIPS				1	17,622,421	101.535	15,230,201	15,000,000	19,162,979	465,058	(92,166)			0.750	0.214	FA	47,557	124,062	11/01/2012.	02/15/2042.
912810 RR 1	U S Treasury 02/15/2046 TIPS				1	62,393,131	101.175	55,980,036	55,330,000	65,131,047	1,597,713	(196,260)			1.000	0.594	FA	223,052	581,881	08/22/2016.	02/15/2046.
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 3W 8	U S Treasury Nt				1	37,064,996	100.516	38,195,928	38,000,000	37,073,557		8,561			2.750	3.058	FA	394,715		11/27/2018.	02/15/2028.
912828 4V 9	U S Treasury Nt				1	32,263,997	101.547	33,002,743	32,500,000	32,270,471		6,473			2.875	2.960	FA	352,930		09/12/2018.	08/15/2028.
912828 G3 8	U S Treasury Nt				1	6,282,174	98.277	6,388,025	6,500,000	6,297,292		15,118			2.250	2.830	MN	18,988	73,125	07/10/2018.	11/15/2024.
912828 H4 5	U S Treasury 01/15/2025 TIPS				1	46,340,129	102.239	46,007,698	45,000,000	48,505,992	1,191,686	(72,343)			0.250	0.091	JJ	55,487	118,194	08/18/2016.	01/15/2025.
912828 MF 4	U S Treasury 01/15/2020 TIPS				1	90,472,701	116.192	104,573,109	90,000,000	105,308,320	2,583,955	(48,470)			1.375	1.320	JJ	668,529	1,423,998	01/19/2010.	01/15/2020.
912828 N7 1	U S Treasury 01/15/2026 TIPS	LS			1	127,469,553	103.594	124,312,842	120,000,000	132,364,625	3,116,758	(626,344)			0.625	0.105	JJ	368,738	785,449	08/18/2016.	01/15/2026.
912828 S5 0	U S Treasury 7/15/2026 TIPS				1	112,435,941	99.047	111,329,157	112,400,000	115,631,788	2,844,044	374,600			0.125	0.461	JJ	68,475	145,859	12/12/2017.	07/15/2026.
912828 S7 6	U S Treasury Nt	SD			1	9,739,877	96.621	9,662,110	10,000,000	9,832,162		62,972			1.125	1.793	JJ	47,079	112,500	07/11/2017.	07/31/2021.
912828 U6 5	U S Treasury Nt	SD			1	9,984,799	97.984	9,798,440	10,000,000	9,989,378		3,523			1.750	1.788	MN	15,385	175,000	09/21/2017.	11/30/2021.
0199999. U.S. Government - Issuer Obligations						690,637,376	XXX	734,640,627	670,102,000	749,345,022	15,714,222	(391,712)	0	0	XXX	XXX	XXX	3,820,803	6,703,889	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																					
911760 HH 2	Vendee Mtg Tr RMBS REMIC Ser 1996-2 1Z			4	1	930,235	109.414	1,022,895	934,883	931,592		392			6.750	6.894	MON	5,259	63,105	01/24/2002.	06/15/2026.
911760 LQ 7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 Cl 1			4	1	219,350	110.237	230,290	208,905	210,917		(2,843)			6.750	5.970	MON	1,175	14,101	11/02/2001.	06/15/2028.
0299999. U.S. Government - Residential Mortgage-Backed Securities						1,149,585	XXX	1,253,185	1,143,788	1,142,509	0	(2,451)	0	0	XXX	XXX	XXX	6,434	77,206	XXX	XXX
U.S. Government - Other Loan-Backed and Structured Securities																					
62938L AA 8	NRRC-B Facilities Corp CTL GSA Backed			4	1	3,315,000	105.937	3,511,813	3,315,000	3,315,000					6.850	6.851	AO	47,939	227,078	03/13/2001.	04/15/2022.
0499999. U.S. Government - Other Loan-Backed and Structured Securities						3,315,000	XXX	3,511,813	3,315,000	3,315,000	0	0	0	0	XXX	XXX	XXX	47,939	227,078	XXX	XXX
0599999. Total - U.S. Government						695,101,961	XXX	739,405,625	674,560,788	753,802,531	15,714,222	(394,163)	0	0	XXX	XXX	XXX	3,875,176	7,008,173	XXX	XXX
All Other Governments - Issuer Obligations																					
000000 00 0	Ukraine Govt Sr Nt		D		4FE	549,988	93.708	538,821	575,000	538,821	(11,293)	126			9.750	10.463	MN	9,344		12/04/2018.	11/01/2028.
000000 00 0	Republic of Nigeria Sr Nt		D		4FE	555,000	87.159	544,746	625,000	544,746	(10,396)	142			7.696	8.923	FA	17,102		12/04/2018.	02/23/2038.
900123 CA 6	Turkey (Republic of) Sr Nt		D		3FE	1,402,500	89.625	1,478,806	1,650,000	1,416,259		13,759			3.250	7.201	MS	14,598	26,813	09/14/2018.	03/23/2023.
903724 BV 3	Ukraine Govt Sr Nt		D		4FE	400,000	93.708	374,832	400,000	374,832	(25,168)				9.750	9.750	MN	6,500		10/25/2018.	11/01/2028.
0699999. All Other Governments - Issuer Obligations						2,907,488	XXX	2,937,205	3,250,000	2,874,658	(46,857)	14,027	0	0	XXX	XXX	XXX	47,544	26,813	XXX	XXX
1099999. Total - All Other Governments						2,907,488	XXX	2,937,205	3,250,000	2,874,658	(46,857)	14,027	0	0	XXX	XXX	XXX	47,544	26,813	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
13062P BM 3	California St GO Var Purp				1FE	19,348,000	121.548	24,309,600	20,000,000	19,619,959		31,901			5.000	5.266	FA	416,667	1,000,000	02/29/2008.	02/01/2028.
25476F DG 0	District Columbia GO Ser B				1FE	10,929,999	108.029	10,711,075	9,915,000	10,135,602		(84,992)			5.250	4.270	JD	43,378	520,538	06/01/2007.	06/01/2021.
57582N FN 0	Massachusetts St GO Cons Ln Ser D	SD			1FE	2,241,720	102.162	2,043,240	2,000,000	2,012,193		(20,186)			5.500	4.430	FA	45,833	110,000	09/22/2003.	08/01/2019.
57582N XM 2	Massachusetts St GO Ref Ser B	SD			1FE	11,418,578	123.107	12,858,526	10,445,000	10,969,847		(49,020)			5.250	4.537	FA	228,484	548,363	07/13/2007.	08/01/2027.
57582P AF 7	Massachusetts St GO Ref Ser B	SD			1FE	5,735,800	119.620	5,981,000	5,000,000	5,326,016		(41,733)			5.250	4.121	MS	87,500	262,500	10/05/2006.	09/01/2025.
57582R LE 4	Massachusetts St GO Ser G			2	1FE	12,766,838	105.394	11,856,825	11,250,000	12,444,843		(140,005)			4.000	2.470	MS	150,000	450,000	08/25/2016.	09/01/2034.
605580 JD 2	Mississippi St GO Ref Ser A				1FE	8,980,960	106.062	8,484,960	8,000,000	8,160,643		(82,854)			5.250	4.100	MN	70,000	420,000	08/24/2006.	11/01/2020.
605580 SM 2	Mississippi St GO MBIA- IBC				1FE	5,739,720	106.062	5,568,255	5,250,000	5,329,958		(41,083)			5.250	4.375	MN	45,938	275,625	04/20/2006.	11/01/2020.

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	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
1199999.	U.S. States, Territories & Possessions - Issuer Obligations					77,161,615	XXX	81,813,481	71,860,000	73,999,061	0	(427,972)	0	0	XXX	XXX	XXX	1,087,800	3,587,026	XXX	XXX
1799999.	Total - U.S. States, Territories & Possessions (Direct and Guaranteed)					77,161,615	XXX	81,813,481	71,860,000	73,999,061	0	(427,972)	0	0	XXX	XXX	XXX	1,087,800	3,587,026	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
114889 VE 5	Broward Cnty FL GO Ref Ser B			2	1FE	9,151,865	106.934	9,089,390	8,500,000	8,621,008		(56,793)			5.000	4.250	JJ	212,500	425,000	05/31/2007.	01/01/2022.
114889 VF 2	Broward Cnty FL GO Ref Ser B			2	1FE	5,501,696	106.872	5,471,846	5,120,000	5,190,929		(33,279)			5.000	4.270	JJ	128,000	256,000	05/29/2007.	01/01/2023.
167485 R6 0	Chicago IL GO Proj & Ref Ser C			2	2FE	12,235,277	100.300	11,554,560	11,520,000	11,520,000					5.000	4.241	JJ	288,000	576,000	10/26/2007.	01/01/2025.
167501 2S 3	Chicago Ill Brd Ed Sch Ref GO Ser A				4FE	5,688,231	111.157	5,880,205	5,290,000	5,503,183		(21,599)			5.500	4.880	JD	24,246	290,950	04/02/2008.	12/01/2026.
167505 BH 8	Chicago Ill Brd Ed Sch Ref GO Ser A- AMB				1FE	8,072,198	117.817	8,412,134	7,140,000	7,717,836		(45,405)			5.500	4.480	JD	32,725	392,700	08/26/2009.	12/01/2028.
230342 AR 8	Culver City Calif Sch Facs GO Uni Sch Di				1FE	1,500,180	109.623	1,463,467	1,335,000	1,370,453		(12,688)			5.500	4.401	FA	30,594	73,425	11/04/2005.	08/01/2021.
239427 AH 0	Dawson Ridge Met Dist GO #1 CO Ltd Tax	@			1	18,705,602	92.373	36,764,454	39,800,000	32,770,466		1,655,034				5.250	N/A			02/28/2008.	10/01/2022.
249174 HL 0	Denver CO City & Cnty GO Sch Dist No 1 R				1FE	4,584,965	113.344	4,363,744	3,850,000	4,061,515		(49,017)			5.500	3.971	JD	17,646	211,750	06/29/2005.	12/01/2022.
382604 VN 3	Goose Creek TX Cons ISD GO Ref & Schoolh				1FE	9,357,821	103.520	8,985,536	8,680,000	8,755,283		(64,240)			5.000	4.200	FA	163,956	434,000	05/24/2007.	02/15/2020.
414004 3V 1	Harris Cnty TX GO Ref Ser C			1	1FE	5,435,300	120.578	6,028,900	5,000,000	5,220,006		(23,654)			5.250	4.560	FA	99,167	262,500	07/13/2007.	08/15/2026.
414004 3Y 5	Harris Cnty TX GO Ref Ser C			1	1FE	13,246,374	124.971	15,196,474	12,160,000	12,818,229		(47,126)			5.250	4.600	FA	241,173	638,400	07/13/2007.	08/15/2029.
414004 3Z 2	Harris Cnty TX GO Ref Ser C			1	1FE	7,832,728	125.962	9,050,370	7,185,000	7,595,122		(26,165)			5.250	4.610	FA	142,503	377,213	07/13/2007.	08/15/2030.
484026 NH 8	Kane County IL Sch Dist GO Preref Ser A				1FE	6,668,514	131.996	7,127,784	5,400,000	6,460,855		(185,119)			9.000	4.559	JJ	243,000	486,000	11/15/2017.	01/01/2024.
484026 NJ 4	Kane County IL Sch Dist GO Preref Ser A				1FE	2,496,123	137.520	2,750,400	2,000,000	2,428,571		(60,262)			9.000	4.840	JJ	90,000	180,000	11/15/2017.	01/01/2025.
484026 NM 7	Kane County IL Sch Dist GO Unref Ser A				1FE	8,742,683	131.000	9,418,900	7,190,000	8,490,655		(224,813)			9.000	4.877	JJ	323,550	647,100	11/15/2017.	01/01/2024.
484026 NN 5	Kane County IL Sch Dist GO Unref Ser A				1FE	7,991,382	136.310	8,887,412	6,520,000	7,793,183		(176,944)			9.000	5.171	JJ	293,400	586,800	11/15/2017.	01/01/2025.
512804 QZ 1	Lakota OH Loc Sch Dist GO Ref Ser A				1FE	3,177,929	109.234	3,118,631	2,855,000	2,930,910		(23,969)			5.250	4.270	JD	12,491	149,888	10/24/2005.	12/01/2021.
742327 CD 9	Princeton OH City Sch Dist GO Ref Sch Im			4	2FE	8,551,520	121.565	9,725,200	8,000,000	8,360,711		(22,072)			5.250	4.750	JD	35,000	420,000	03/11/2008.	12/01/2030.
791639 KJ 5	St Louis MO Brd of Ed GO Direct Dep Prog				1FE	7,528,360	106.754	7,472,780	7,000,000	7,108,164		(44,954)			5.000	4.271	AO	87,500	350,000	05/30/2007.	04/01/2021.
797355 YY 4	San Diego CA Uni Sch Dist GO Ref 1998 Se				1FE	6,584,762	126.691	7,348,078	5,800,000	6,237,328		(36,662)			5.250	4.275	JJ	152,250	304,500	07/18/2007.	07/01/2028.
797355 ZF 4	San Diego CA Uni Sch Dist GO Ref 1998 Se				1FE	5,709,670	126.691	6,334,550	5,000,000	5,394,210		(33,112)			5.250	4.233	JJ	131,250	262,500	07/18/2007.	07/01/2028.
952347 UG 5	West Contra Costa CA GO Election of 2005				1FE	7,151,835	132.755	8,164,433	6,150,000	6,746,477		(48,201)			6.000	4.730	FA	153,750	369,000	08/08/2008.	08/01/2028.
1899999.	U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations					165,915,015	XXX	192,609,248	171,495,000	173,095,094	0	418,960	0	0	XXX	XXX	XXX	2,902,701	7,693,726	XXX	XXX
2499999.	Total - U.S. Political Subdivisions of States, Territories & Possessions					165,915,015	XXX	192,609,248	171,495,000	173,095,094	0	418,960	0	0	XXX	XXX	XXX	2,902,701	7,693,726	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																					
123550 GG 4	Butler Cnty OH Hosp Facs Rev Kettering H			2	1FE	4,780,700	105.850	5,292,500	5,000,000	4,837,109		9,041			5.250	5.622	AO	65,625	262,500	06/30/2011.	04/01/2031.
167593 A2 8	Chicago IL O'Hare Int Arpt Rev Ref-Gen-S			2	1FE	1,462,238	113.060	1,413,250	1,250,000	1,432,376		(19,947)			5.000	2.940	JJ	31,250	63,021	06/21/2017.	01/01/2033.
167593 A3 6	Chicago IL O'Hare Int Arpt Rev Ref-Gen-S			2	1FE	1,741,185	112.608	1,689,120	1,500,000	1,707,392		(22,579)			5.000	3.040	JJ	37,500	75,625	06/21/2017.	01/01/2034.
167593 A4 4	Chicago IL O'Hare Int Arpt Rev Ref-Gen-S			2	1FE	4,040,890	112.308	3,930,780	3,500,000	3,965,326		(50,498)			5.000	3.110	JJ	87,500	176,458	06/21/2017.	01/01/2035.
167593 E8 1	Chicago IL O'Hare Int Arpt Rev Amt-Gen-S			2	1FE	1,722,480	111.414	1,671,210	1,500,000	1,691,489		(20,714)			5.000	3.180	JJ	37,500	75,625	06/21/2017.	01/01/2032.
167593 F2 3	Chicago IL O'Hare Int Arpt Rev Amt-Gen-S			2	1FE	1,706,655	110.602	1,659,030	1,500,000	1,678,013		(19,150)			5.000	3.300	JJ	37,500	75,625	06/21/2017.	01/01/2034.
235241 EY 8	Dallas TX Area Rapid Tr Rev Sr Lien			1	1FE	5,498,700	124.924	6,246,200	5,000,000	5,307,291		(21,350)			5.250	4.530	JD	21,875	262,500	11/06/2007.	12/01/2029.
240523 UG 3	De Kalb Cnty GA Wtr & Sew Rev Ref Ser B				1FE	8,428,986	117.255	9,005,184	7,680,000	7,998,103		(47,641)			5.250	4.426	AO	100,800	403,200	06/19/2008.	10/01/2024.
251237 6P 3	Detroit MI Sewer Disp Rev Ref Sr Lien Se			2	1FE	11,247,800	102.528	10,252,800	10,000,000	10,079,084		(152,012)			7.000	5.376	JJ	350,000	700,000	06/05/2009.	07/01/2027.
29270C LX 1	Energy NW WA Elec Rev Ref Columbia Stati				1FE	10,745,900	104.773	10,477,300	10,000,000	10,107,872		(68,226)			5.000	4.250	JJ	250,000	500,000	05/31/2007.	07/01/2020.
303891 SN 6	Fairfax Cnty VA Wtr Auth Rev Ref Sub Ser				1FE	3,256,028	104.312	3,035,479	2,910,000	2,948,834		(29,765)			5.250	4.140	AO	38,194	152,775	12/05/2005.	04/01/2020.
34074M PG 0	Florida St Hsg Fin Corp Rev Txbl Ref Hom			2	1FE	6,898,546	94.719	6,534,234	6,898,546	6,898,546					2.550	2.550	MON	14,659	175,913	08/25/2016.	01/01/2043.
442348 4P 0	Houston TX Arpt Sys Rev AMT-Ref-Sub Lien			2	1FE	7,670,850	106.584	7,993,800	7,500,000	7,550,591		(18,644)			5.000	4.711	JJ	187,500	375,000	06/29/2011.	07/01/2022.

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	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
442348 4Q 8	Houston TX Arpt Sys Rev AMT-Ref-Sub Lien			2	1FE	1,515,180	106.484	1,597,260	1,500,000	1,504,511		(1,658)			5.000	4.871	JJ	37,500	75,000	06/29/2011.	07/01/2023.
455057 ER 6	Indiana St Fin Auth Rev St Revolving Fd				1FE	5,478,050	100.278	5,013,900	5,000,000	5,004,047		(47,377)			5.250	4.269	FA	109,375	262,500	04/13/2006.	02/01/2019.
455141 NC 1	Indiana Trans Fin Auth Hwy Rev Ref Ser B				1FE	10,770,900	103.364	10,336,400	10,000,000	10,076,101		(79,685)			5.500	4.640	JD	45,833	550,000	02/29/2008.	12/01/2019.
56036Y AP 0	Main St Natural Gas Inc GA Rev Ser B			1	1FE	4,774,750	105.602	5,280,100	5,000,000	4,950,881		20,467			5.000	5.480	MS	73,611	250,000	11/14/2007.	03/15/2021.
56036Y DE 2	Main St Natural Gas Inc GA Rev Gas Proj			1	1FE	4,266,564	112.795	5,143,452	4,560,000	4,440,597		21,309			5.500	6.150	MS	73,847	250,800	03/12/2008.	09/15/2023.
575579 LH 8	Massachusetts Bay Tr Auth Rev Sr Ser A				1FE	5,755,350	124.454	6,222,700	5,000,000	5,407,481		(34,262)			5.250	4.201	JJ	131,250	262,500	03/01/2006.	07/01/2028.
575579 LJ 4	Massachusetts Bay Tr Auth Rev Sr Ser A				1FE	4,600,840	125.878	5,035,120	4,000,000	4,342,763		(25,456)			5.250	4.231	JJ	105,000	210,000	03/01/2006.	07/01/2029.
57586C S8 9	Massachusetts St Hlth & Ed Rev Auth Bost				1FE	11,568,453	126.745	13,504,680	10,655,000	11,188,916		(43,867)			5.500	4.831	JD	48,835	586,025	02/27/2008.	06/01/2028.
576049 V9 8	Massachusetts St Wr Rs Aut Rev Ref Gen S				1FE	11,096,300	124.546	12,454,600	10,000,000	10,629,430		(51,691)			5.250	4.437	FA	218,750	525,000	10/15/2007.	08/01/2028.
576049 W2 2	Massachusetts St Wr Rs Aut Rev Ref Gen S				1FE	5,476,200	125.844	6,292,200	5,000,000	5,295,719		(21,345)			5.250	4.540	FA	109,375	262,500	08/21/2008.	08/01/2029.
591745 B7 8	Metro Atlanta RTA GA Rev Sales Tax Ref S			1	1FE	5,485,350	122.558	6,127,900	5,000,000	5,262,446		(24,847)			5.250	4.500	JJ	131,250	262,500	11/06/2007.	07/01/2027.
59259R NV 2	Metropolitan Trans Auth NY Rev Ser A				1FE	9,596,755	111.889	9,801,476	8,760,000	9,042,778		(65,379)			5.500	4.580	MN	61,563	481,800	08/05/2008.	11/15/2022.
59333A GP 0	Miami-Dade Cnty FL Ed Fac Rev Auth Ref U			1	1FE	12,218,030	117.391	12,913,010	11,000,000	11,588,426		(67,649)			5.250	4.380	AO	144,375	577,500	05/29/2007.	04/01/2026.
60411K BG 6	Minnesota Pub Fac Auth Rev Ser B				1FE	4,316,320	100.531	4,021,240	4,000,000	4,005,617		(33,889)			5.000	4.121	MS	66,667	200,000	10/10/2007.	03/01/2019.
646135 5N 9	New Jersey St Trans Auth Rev Trans Sys S				2FE	5,719,000	102.960	5,148,000	5,000,000	5,068,038		(68,675)			5.500	4.030	JD	12,222	275,000	05/16/2007.	12/15/2019.
646136 LU 3	New Jersey St Trans Fd Rev Trans Sys Ser				1FE	11,266,400	111.096	11,109,600	10,000,000	10,409,832		(93,071)			5.500	4.360	JD	24,444	550,000	07/31/2007.	12/15/2022.
650013 T3 9	New York St Hwy&Bldg Tr Fd Rev Ser B				1FE	13,697,450	104.606	12,657,326	12,100,000	12,291,252		(146,532)			5.500	4.185	AO	166,375	665,500	04/01/2008.	04/01/2020.
650033 3K 7	New York St Urban Dev Corp Rev Ref St Fa			4	1FE	2,720,838	102.801	2,431,244	2,365,000	2,404,873		(30,510)			5.700	4.296	AO	33,701	134,805	09/22/2005.	04/01/2020.
66285W NG 7	North Texas Tollway Auth Rev Ref-Ser A			2	1FE	4,542,000	112.298	4,491,920	4,000,000	4,355,785		(52,701)			5.000	3.351	JJ	100,000	200,000	04/09/2015.	01/01/2030.
677377 2M 4	Ohio St Hsg Fin Agy SF Mtg Rev LBASS Txb			2	1FE	5,310,000	95.994	5,097,281	5,310,000	5,310,000					2.720	2.720	MON	12,036	144,432	03/13/2013.	11/01/2041.
67760H CH 2	Ohio St Tpk Commn Rev Ser A			4	1FE	2,998,288	118.626	3,072,413	2,590,000	2,774,819		(21,731)			5.500	4.325	FA	53,814	142,450	10/21/2005.	02/15/2026.
677659 SF 2	Ohio St Wtr Dev Auth Rev Ref Wtr Dev Fre				1FE	6,322,860	106.938	5,774,652	5,400,000	5,547,836		(72,890)			5.500	4.000	JD	24,750	297,000	07/14/2005.	12/01/2020.
677659 WW 0	Ohio St Wtr Dev Auth Rev Ref Fresh Wtr S			4	1FE	14,050,109	122.680	15,187,784	12,380,000	13,420,076		(65,557)			5.250	4.339	JD	54,163	649,950	07/12/2007.	12/01/2030.
709222 CX 9	Pennsylvania St Tpk Commn Rev Ref Ser A				1FE	6,586,931	121.807	7,344,962	6,030,000	6,364,703		(24,232)			5.250	4.580	JJ	145,976	316,575	06/18/2007.	07/15/2029.
71884W AM 3	Phoenix AZ Civic Impt Corp Rev Conv Cap				1FE	3,431,396	113.911	5,091,822	4,470,000	4,653,949		(36,131)			5.500	4.480	JJ	122,925	245,850	09/22/2005.	07/01/2023.
759136 MJ 0	Regional Tran Dist CO Sale Rev Tax Ref S				1FE	9,012,204	109.265	9,129,091	8,355,000	8,519,962		(53,493)			5.250	4.499	MN	73,106	438,638	06/14/2007.	11/01/2021.
759136 MK 7	Regional Tran Dist CO Sale Rev Tax Ref S				1FE	3,474,477	112.151	3,611,262	3,220,000	3,300,783		(18,907)			5.250	4.529	MN	28,175	169,050	06/14/2007.	11/01/2022.
759911 ZK 9	Regional Trans Auth IL Ref Rev Ser A				1FE	5,501,100	101.436	5,071,800	5,000,000	5,022,119		(51,801)			5.500	4.410	JD	22,917	275,000	06/22/2007.	06/01/2019.
785138 AQ 1	SA Energy Acq Fac Corp Rev TX Gas Supply			1	1FE	10,097,500	109.773	10,977,300	10,000,000	10,032,186		(7,943)			5.500	5.400	FA	229,167	550,000	05/16/2008.	08/01/2022.
79575E AR 9	Salt Verde AZ Fin Corp Gas Rev Nat Gas U			1	2FE	8,838,955	115.807	10,324,194	8,915,000	8,861,375		2,603			5.000	5.061	JD	37,146	445,750	10/12/2007.	12/01/2032.
837152 KX 4	South Carolina Trans Rev Infrastructure				1FE	7,083,252	105.683	6,864,111	6,495,000	6,593,348		(53,097)			5.250	4.340	AO	85,247	340,988	07/19/2007.	10/01/2020.
85732G UE 8	State Public Sch Bldg Auth PAL Const Bds			2	1FE	11,442,800	112.937	11,293,700	10,000,000	11,175,564		(128,022)			5.000	3.300	JD	41,667	500,000	10/20/2016.	06/01/2030.
86657M BD 7	Sumter Landing FL CDD Rec Rev Txbl Ref			1	1FE	10,000,000	105.539	10,553,900	10,000,000	10,000,000					4.878	4.878	AO	121,950	487,800	09/25/2015.	10/01/2034.
91417K JX 0	University CO System Rev Enterprise Ref-			2	1FE	3,290,274	119.427	3,529,068	2,955,000	2,955,000					5.000	3.667	JD	12,313	147,750	02/09/2007.	06/01/2026.
915115 Y2 9	University TX Perm Univ Fd Rev Ref Ser B				1FE	21,748,424	125.351	24,631,472	19,650,000	20,906,329		(91,918)			5.250	4.480	JJ	515,813	1,031,625	07/23/2007.	07/01/2029.
915137 K2 8	University TX Rev Fin Sys Ser C				1FE	13,817,830	107.955	14,034,150	13,000,000	13,192,646		(67,898)			5.000	4.395	FA	245,556	650,000	07/11/2007.	08/15/2021.
917565 FQ 1	Utah Tran Auth Sales Tax Rev Ref Sub Ser			1	1FE	10,888,600	118.165	11,816,500	10,000,000	10,499,321		(41,897)			5.000	4.350	JD	22,222	500,000	05/24/2007.	06/15/2028.
92706N DE 0	VLG Center FL CDD Rec Rev Txbl Ref			1	1FE	5,429,246	106.069	5,467,857	5,155,000	5,379,553		(16,030)			4.756	4.250	MN	40,862	245,172	09/23/2015.	11/01/2029.
93978H SK 2	Washington St Hlth CareFac Rev Ref VA Ma			2	2FE	5,029,719	111.071	4,859,356	4,375,000	4,953,431		(57,375)			5.000	3.231	FA	82,639	209,635	08/23/2017.	08/15/2031.
93978H SL 0	Washington St Hlth CareFac Rev Ref VA Ma			2	2FE	2,286,480	110.679	2,213,580	2,000,000	2,253,202		(25,029)			5.000	3.301	FA	37,778	95,833	08/23/2017.	08/15/2032.
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						370,706,133	XXX	384,729,270	342,478,546	355,187,721	0	(2,139,651)	0	0	XXX	XXX	XXX	4,964,098	17,763,170	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	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
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																					
3128HJ AG 1	FHLMC Gold PC Pool #W30007			4	1	18,541,740	111.609	18,068,569	16,189,241	18,070,167		(164,033)			6.423	3.532	MON	86,653	1,039,835	01/12/2016.	08/15/2028.
312905 KJ 0	FHLMC REMIC Ser 1060-X			4	1	11,058	102.626	11,104	10,820	10,866		(28)			7.250	6.540	MON	65	784	08/26/1998.	03/15/2021.
312906 E5 5	FHLMC REMIC Ser 1116-XA			4	1	2,801	102.755	2,991	2,910	2,889		7			8.400	9.240	MON	20	244	06/24/1991.	08/15/2021.
3133T3 Q2 7	FHLMC REMIC Ser 1674-Z			4	1	41,655	105.695	42,554	40,262	40,724		(70)			6.750	6.032	MON	226	2,718	11/02/2001.	02/15/2024.
3133T3 X8 6	FHLMC REMIC Ser 1683 Z			4	1	391,566	108.461	422,047	389,124	389,209		(131)			6.500	6.433	MON	2,108	25,293	11/13/2001.	02/15/2024.
3133TC 6P 8	FHLMC Structured Ser 2008 M			4	1	193,933	111.114	207,636	186,867	190,293		(231)			7.000	6.100	MON	1,090	13,081	10/24/2001.	11/20/2027.
31358K 7A 0	FNMA REMIC Ser 1991-164PX			4	1	25,019	103.319	24,891	24,091	24,257		(64)			7.500	6.554	MON	151	1,807	02/19/1998.	12/25/2021.
31358L VM 5	FNMA REMIC Ser G92-14Z			4	1	11,682	102.454	11,783	11,500	11,503		(20)			7.000	6.630	MON	67	805	03/09/1998.	02/25/2022.
31359B DN 4	FNMA REMIC Ser 1993-115G			4	1	60,856	103.025	68,152	66,151	64,826		141			5.500	6.592	MON	303	3,638	06/15/1993.	07/25/2023.
31359B ZK 6	FNMA REMIC Ser 1993-119GA			4	1	43,982	104.556	46,597	44,567	44,290		11			6.500	6.707	MON	241	2,897	06/17/1993.	07/25/2023.
313602 3E 2	FNMA REMIC Ser 1989-67D			4	1	366	100.547	369	367	365					9.000	9.129	MON	3	33	09/14/1989.	10/25/2019.
313602 W4 2	FNMA REMIC Ser 1989-62G			4	1	1,652	101.396	1,741	1,717	1,703		3			8.600	9.262	MON	12	148	08/30/1989.	10/25/2019.
313603 2H 4	FNMA REMIC Ser 1990-35E			4	1	1,547	102.226	1,583	1,548	1,539					9.500	9.599	MON	12	147	02/23/1990.	04/25/2020.
313603 5J 7	FNMA REMIC Ser 1990-41D			4	1	10,210	102.297	10,512	10,276	10,211					9.500	9.691	MON	81	976	03/14/1990.	04/25/2020.
313603 JJ 2	FNMA REMIC Ser 1989-90E			4	1	1,329	101.344	1,372	1,354	1,345		1			8.700	9.056	MON	10	118	07/31/1990.	12/25/2019.
31377M AP 6	FNMA DUS Pool #380814			4	1	185,114	100.648	173,593	172,475	172,890		(754)			6.030	4.831	MON	867	18,081	11/14/2003.	12/25/2019.
3138YG XE 7	FNMA Pool #AY3376			4	1	14,634,464	100.373	14,301,350	14,248,204	14,617,467		(4,512)			3.500	2.967	MON	41,557	498,687	06/23/2015.	04/25/2045.
3138YP A2 8	FNMA Pool #AY9024			4	1	19,393,866	98.024	18,712,472	19,089,626	19,377,031		(4,756)			3.000	2.728	MON	47,724	572,689	04/30/2015.	05/25/2045.
3138YY DT 7	FNMA Pool #AZ6413			4	1	11,901,001	97.652	11,467,103	11,742,789	11,894,614		(2,781)			3.000	2.798	MON	29,357	352,284	10/27/2016.	11/25/2045.
3140E8 FP 8	FNMA Pool #BA3773			4	1	22,159,346	97.859	21,297,238	21,763,188	22,140,776		(4,711)			3.000	2.684	MON	54,408	652,896	11/12/2015.	11/25/2045.
3140HB FS 2	FNMA Pool #BJ9176			4	1	29,564,351	101.959	29,555,863	28,987,988	29,556,673		(7,678)			4.000	3.781	MON	96,627	483,133	07/10/2018.	05/25/2048.
3140J5 LM 9	FNMA Pool #BM1231			4	1	8,189,157	101.577	7,981,900	7,857,956	8,170,274		(11,630)			3.500	2.296	MON	22,919	275,029	07/31/2017.	11/25/2031.
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	19,375,449	101.959	19,361,710	18,989,720	19,369,455		(5,993)			4.000	3.746	MON	63,299	316,495	06/29/2018.	05/25/2048.
31417D LN 1	FNMA Pool #AB6632			4	1	32,314,382	100.781	31,127,004	30,885,909	32,237,840		(21,945)			3.500	2.687	MON	90,084	1,081,007	10/20/2015.	10/25/2042.
31418C RC 0	FNMA Pool #MA3182			4	1	36,607,873	100.028	36,967,657	36,957,235	36,611,096		3,222			3.500	3.612	MON	107,792	646,752	06/12/2018.	11/25/2047.
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						222,758,091	XXX	219,021,977	216,827,490	222,106,470	0	(225,478)	0	0	XXX	XXX	XXX	672,368	6,149,730	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																					
083778 DT 4	Bergen County NJ Impt Auth Rev LBASS Cnt				1FE	3,207,434	102.816	3,063,917	2,980,000	2,998,369		(20,316)			5.000	4.270	MN	19,039	149,000	11/10/2005.	11/15/2019.
083778 DU 1	Bergen County NJ Impt Auth Rev LBASS Cnt				1FE	3,762,093	108.841	3,765,899	3,460,000	3,530,340		(22,593)			5.000	4.240	MN	22,106	173,000	12/08/2005.	11/15/2021.
14329N BR 4	Carmel IN Redev Auth Rev LBASS Cap Appre	@			1FE	1,052,060	99.846	1,996,920	2,000,000	1,991,767		95,158				4.960	N/A			12/07/2005.	02/01/2019.
14329N BS 2	Carmel IN Redev Auth Rev LBASS Cap Appre	@			1FE	1,494,390	97.784	2,933,520	3,000,000	2,843,713		137,029				5.000	N/A			12/07/2005.	02/01/2020.
14329N BU 7	Carmel IN Redev Auth Rev LBASS Cap App P	@			1FE	1,321,323	93.573	2,774,439	2,965,000	2,540,081		124,284				5.080	N/A			12/07/2005.	02/01/2022.
14329N BV 5	Carmel IN Redev Auth Rev LBASS Cap Appre	@			1FE	1,319,984	90.766	2,840,976	3,130,000	2,547,191		125,340				5.110	N/A			12/07/2005.	02/01/2023.
14329N BW 3	Carmel IN Redev Auth Rev LBASS Cap Appre	@			1FE	1,506,341	88.148	3,323,180	3,770,000	2,914,174		143,937				5.130	N/A			12/07/2005.	02/01/2024.
408395 MK 4	Hammond IN Multi Sch Bldg Rev LBASS Ref			2	3AM	3,518,806	100.139	3,319,608	3,315,000	3,315,801		(20,789)			5.000	4.351	JJ	76,429	165,750	08/24/2006.	07/15/2025.
462462 BM 3	Iowa Hsg Fin Auth Rev LBASS MF FHA Ins M			2	1FE	216,200	100.819	252,048	250,000	244,888		2,035			6.000	7.000	AO	3,750	15,000	11/29/1978.	04/01/2021.
485052 TN 4	Kansas City MO Mun AsstCor Rev LBASS Ref				1FE	10,803,950	103.896	10,503,886	10,110,000	10,192,464		(61,128)			5.000	4.340	AO	106,717	505,500	04/05/2006.	04/15/2020.
490303 GG 3	Kent Cnty MI Bldg Auth Rev LBASS Ref				1FE	2,768,265	121.157	2,895,652	2,390,000	2,565,739		(19,713)			5.500	4.330	JD	10,954	131,450	10/13/2005.	06/01/2026.
57563R GV 5	Massachusetts Educ Fin Rev LBASS Ser I				1FE	7,435,123	100.000	7,300,000	7,300,000	7,300,000		(17,550)			5.500	5.250	JJ	200,750	401,500	06/26/2009.	01/01/2019.

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	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
57563R GW 3	Massachusetts Educ Fin Rev LBASS Ser I				1FE	7,913,829	103.724	7,986,748	7,700,000	7,725,891		(24,547)			5.750	5.400	JJ	221,375	442,750	06/26/2009.	01/01/2020.
2899999.	U.S. Special Revenue - Other Loan-Backed and Structured Securities					46,319,798	XXX	52,956,793	52,370,000	50,710,418	0	441,147	0	0	XXX	XXX	XXX	661,120	1,983,950	XXX	XXX
3199999.	Total - U.S. Special Revenue & Special Assessment Obligations					639,784,022	XXX	656,708,040	611,676,036	628,004,609	0	(1,923,982)	0	0	XXX	XXX	XXX	6,297,586	25,896,850	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00003# AA 1	A&E Television Networks LLC Sr Nt			1	1	12,000,000	99.641	11,956,938	12,000,000	12,000,000					3.110	3.110	FA	133,730	373,200	08/22/2012.	08/22/2019.
001192 AL 7	AGL Capital Corp Sr Nt			1	2FE	1,015,230	98.705	987,049	1,000,000	1,011,161		(1,404)			3.875	3.690	MN	4,951	38,750	12/18/2015.	11/15/2025.
001192 AM 5	AGL Capital Corp Sr Nt			1	2FE	10,310,480	93.510	9,351,020	10,000,000	10,245,413		(29,130)			3.250	2.882	JD	14,444	325,000	09/28/2016.	06/15/2026.
00206R CY 6	AT&T Inc Sr Nt			1	2FE	25,577,772	102.164	26,051,744	25,500,000	25,524,937		(19,816)			5.200	5.115	MS	390,433	1,326,000	03/21/2016.	03/15/2020.
00206R GL 0	AT&T Inc Sr Nt			1	2FE	10,601,005	96.158	10,324,442	10,737,000	10,602,437		1,432			4.100	4.267	FA	166,304		11/26/2018.	02/15/2028.
00287Y AQ 2	ABBVIE Inc Sr Nt			1	2FE	4,991,250	95.919	4,795,925	5,000,000	4,994,073		814			3.600	3.621	MN	23,500	180,000	05/05/2015.	05/14/2025.
00287Y AY 5	ABBVIE Inc Sr Nt			1	2FE	5,155,675	92.678	4,633,915	5,000,000	5,122,030		(14,702)			3.200	2.831	MN	20,889	160,000	08/24/2016.	05/14/2026.
018522 H# 2	Allete Inc 1st Mtg Bd				1	6,000,000	98.658	5,919,479	6,000,000	6,000,000					3.020	3.020	MS	53,353	181,200	09/16/2014.	09/15/2021.
01877K AB 9	Alliance Pipeline LP Sr Nt			1	2FE	167,519	101.132	169,415	167,519	167,519					6.996	6.997	JD	33	11,720	03/01/2001.	12/31/2019.
01882Y AB 2	Alliant Energy Finance Sr Nt			1	2FE	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 AL 7	Altria Group Inc Co Gtd Nt				2FE	2,987,250	102.204	3,066,132	3,000,000	2,996,451		1,400			4.750	4.804	MN	22,167	142,500	05/02/2011.	05/05/2021.
02209S AS 2	Altria Group Inc Sr Nt				2FE	4,968,900	98.275	4,913,730	5,000,000	4,983,386		2,888			4.000	4.073	JJ	83,889	200,000	10/28/2013.	01/31/2024.
023135 AW 6	Amazon.com Inc Sr Nt			1	1FE	3,995,577	96.818	3,872,720	4,000,000	3,996,144		567			2.400	2.425	FA	34,400	48,000	06/08/2018.	02/22/2023.
023135 AZ 9	Amazon.com Inc Sr Nt			1	1FE	2,993,036	97.196	2,915,871	3,000,000	2,993,686		651			2.800	2.841	FA	30,100	42,000	06/08/2018.	08/22/2024.
023608 AG 7	Ameren Corp Sr Nt			1	2FE	10,013,060	98.205	9,820,490	10,000,000	10,009,295		(1,125)			3.650	3.635	FA	137,889	365,000	11/17/2015.	02/15/2026.
02361D AP 5	Ameren Illinois Co Sr Nt			1	1FE	12,808,420	98.121	11,774,460	12,000,000	12,596,047		(89,133)			3.250	2.376	MS	130,000	390,000	07/24/2017.	03/01/2025.
02665W BH 3	American Honda Finance Sr Nt			1	1FE	3,987,920	91.121	3,644,852	4,000,000	3,990,473		1,119			2.300	2.334	MS	28,622	92,000	09/06/2016.	09/09/2026.
02666Q G7 2	American Honda Fin Corp MT Nt				1FE	2,071,020	101.359	1,925,825	1,900,000	1,943,088		(24,249)			3.875	2.518	MS	20,451	73,625	05/29/2013.	09/21/2020.
03040W AK 1	American Water Cap Corp Sr Nt			1	1FE	9,647,339	102.167	9,690,578	9,485,000	9,593,346		(19,526)			3.850	3.599	MS	121,724	365,173	07/07/2016.	03/01/2024.
03040W AL 9	American Water Cap Corp Sr Nt			1	1FE	12,789,625	98.798	12,349,763	12,500,000	12,714,003		(32,023)			3.400	3.087	MS	141,667	425,000	07/12/2016.	03/01/2025.
03040W AQ 8	American Water Cap Corp Sr Nt			1	1FE	996,710	94.485	944,850	1,000,000	997,123		295			2.950	2.988	MS	9,833	31,221	08/07/2017.	09/01/2027.
031162 BM 1	Amgen Inc Sr Nt			1	2FE	14,844,143	101.323	14,691,763	14,500,000	14,647,393		(48,016)			3.875	3.500	MN	71,795	561,875	10/27/2016.	11/15/2021.
03523T BP 2	Anheuser-Busch InBev WldwdInc Sr Nt			1	2FE	2,066,329	95.479	2,132,048	2,233,000	2,161,545		18,671			2.500	3.469	JJ	25,742	55,825	06/26/2013.	07/15/2022.
037833 BZ 2	Apple Inc Sr Nt			1	1FE	14,959,050	92.423	13,863,465	15,000,000	14,968,009		3,785			2.450	2.481	FA	150,063	367,500	07/28/2016.	08/04/2026.
037833 CG 3	Apple Inc Sr Nt			1	1FE	2,998,680	98.757	2,962,701	3,000,000	2,999,011		177			3.000	3.007	FA	35,500	90,000	02/02/2017.	02/09/2024.
037833 CM 0	Apple Inc Sr Nt			1	1FE	3,499,825	98.423	3,444,788	3,500,000	3,499,889		34			2.500	2.501	FA	34,514	87,500	02/02/2017.	02/09/2022.
039483 BL 5	Archer-Daniels-Midland Co Sr Nt			1	1FE	30,849,750	92.738	28,748,687	31,000,000	30,881,483		13,927			2.500	2.556	FA	301,389	775,000	09/20/2016.	08/11/2026.
045054 AD 5	Ashtead Capital Inc 2nd Lien Nt			1	2FE	3,590,625	91.500	3,431,250	3,750,000	3,599,596		8,971			4.125	4.840	FA	58,438	77,344	07/16/2018.	08/15/2025.
05348E AQ 2	AvalonBay Communities Inc Sr Nt			1	1FE	2,780,730	98.472	2,954,151	3,000,000	2,902,568		24,025			2.950	3.901	MS	26,058	88,500	06/21/2013.	09/15/2022.
05569A AB 5	BP AMI Leasing Inc Co Gtd Nt			1	1FE	4,820,888	100.822	4,108,501	4,075,000	4,117,410		(119,085)			5.523	2.519	MN	33,134	225,062	09/06/2012.	05/08/2019.
06050T JZ 6	Bank of America NA Sub Bk Nt				1FE	9,712,500	115.393	11,539,290	10,000,000	9,754,507		7,388			6.000	6.230	AO	126,667	600,000	04/18/2012.	10/15/2036.
06051G EX 3	Bank of America Corp Nt				1FE	721,877	99.981	721,859	722,000	721,999		28			2.600	2.604	JJ	8,656	18,772	10/17/2013.	01/15/2019.
06051G FH 7	Bank of America Corp Sub Nt				2FE	11,991,240	99.180	11,901,600	12,000,000	11,994,607		829			4.200	4.209	FA	175,000	504,000	08/21/2014.	08/26/2024.
06051G HC 6	Bank of America Corp Sr Nt			1	1FE	4,297,401	97.201	4,190,326	4,311,000	4,298,831		1,431			3.004	3.066	JD	3,957	129,502	05/23/2018.	12/20/2023.
06406F AE 3	Bank NY Co Inc Sr Nt				1FE	8,965,170	91.624	8,246,115	9,000,000	8,972,681		3,214			2.450	2.494	FA	82,075	220,500	08/09/2016.	08/17/2026.
075887 BF 5	Becton Dickinson & Co Sr Nt			1	2FE	6,139,080	96.600	5,795,976	6,000,000	6,088,556		(13,183)			3.734	3.458	JD	9,957	224,040	12/16/2014.	12/15/2024.
09062X AC 7	Biogen Inc Sr Nt			1	1FE	4,989,600	99.255	4,962,765	5,000,000	4,996,291		2,096			2.900	2.945	MS	42,694	145,000	09/10/2015.	09/15/2020.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation 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
092113 AG 4	Black Hills Corp Sr Nt			1	2FE	3,392,580	103.410	3,102,300	3,000,000	3,157,140		(99,150)			5.875	2.386	JJ	81,271	176,250	07/28/2016.	07/15/2020.
092113 AH 2	Black Hills Corp Sr Nt			1	2FE	6,071,300	100.882	5,901,579	5,850,000	5,974,365		(22,796)			4.250	3.770	MN	21,409	248,625	06/12/2014.	11/30/2023.
092113 AM 1	Black Hills Corp Sr Nt			1	2FE	18,129,735	93.615	16,897,508	18,050,000	18,113,613		(6,890)			3.150	3.100	JJ	262,176	568,575	09/06/2016.	01/15/2027.
096630 AC 2	Boardwalk Pipelines LLC Sr Nt			1	2FE	4,470,400	97.168	4,858,400	5,000,000	4,725,678		59,352			3.375	4.873	FA	70,313	168,750	04/21/2014.	02/01/2023.
100743 AK 9	Boston Gas Company Sr Nt			1	1FE	1,498,590	95.395	1,430,930	1,500,000	1,498,762		123			3.150	3.161	FA	19,688	46,988	07/31/2017.	08/01/2027.
10112R AX 2	Boston Properties LP Sr Nt			1	2FE	4,985,400	96.766	4,838,300	5,000,000	4,989,189		1,313			3.650	3.685	FA	76,042	182,500	01/08/2016.	02/01/2026.
10112R AY 0	Boston Properties LP Sr Nt			1	2FE	10,423,455	90.322	9,483,758	10,500,000	10,439,756		6,863			2.750	2.833	AO	72,188	288,750	08/08/2016.	10/01/2026.
10373Q AB 6	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 AC 4	BP Cap Mkts America Sr Nt			1	1FE	1,250,000	100.345	1,254,306	1,250,000	1,250,000					3.937	3.937	MS	13,670		09/18/2018.	09/21/2028.
11134L AD 1	Broadcom Crp/ Caymn Fi Sr Nt			1	2FE	2,990,275	96.170	2,885,109	3,000,000	2,992,370		2,095			3.000	3.088	JJ	41,500	45,000	02/21/2018.	01/15/2022.
11134L AF 6	Broadcom Crp/ Caymn Fi Sr Nt			1	2FE	3,996,411	94.610	3,784,404	4,000,000	3,996,979		569			3.625	3.642	JJ	66,861	72,500	02/21/2018.	01/15/2024.
12189L AR 2	Burlington Northern Santa Fe Nt			1	1FE	3,878,888	102.216	3,833,089	3,750,000	3,823,872		(12,683)			3.750	3.338	AO	35,156	140,625	05/14/2014.	04/01/2024.
12189L AT 8	Burlington Northern Santa Fe Sr Nt			1	1FE	12,970,230	100.119	13,015,418	13,000,000	12,982,055		2,826			3.400	3.427	MS	147,333	442,000	08/11/2014.	09/01/2024.
124857 AR 4	CBS Corp Sr Nt			1	2FE	7,376,250	88.666	6,649,973	7,500,000	7,401,908		10,601			2.900	3.085	JJ	100,292	217,500	07/06/2016.	01/15/2027.
12527G AB 9	CF Industries Inc Nt			1	3FE	9,902,419	103.000	8,213,220	7,974,000	8,213,220	(166,034)	(293,515)			7.125	3.193	MN	94,691	568,148	06/03/2013.	05/01/2020.
12527G AC 7	CF Industries Inc Nt	LS		1	3FE	5,494,885	93.000	5,115,000	5,500,000	5,115,000	(309,881)	506			3.450	3.461	JD	15,813	189,750	05/20/2013.	06/01/2023.
125896 BK 5	CMS Energy Corp Sr Nt			1	2FE	3,180,052	104.364	2,906,523	2,785,000	3,012,227		(67,521)			5.050	2.387	MS	41,411	140,643	06/16/2016.	03/15/2022.
125896 BP 4	CMS Energy Corp Sr Nt			1	2FE	3,169,170	98.309	2,949,282	3,000,000	3,128,297		(16,644)			3.600	2.909	MN	13,800	108,000	06/22/2016.	11/15/2025.
125896 BQ 2	CMS Energy Corp Sr Nt			1	2FE	4,037,760	94.030	3,761,208	4,000,000	4,029,233		(3,512)			3.000	2.889	MN	15,333	120,000	06/22/2016.	05/15/2026.
126408 HB 2	CSX Corp Sr Nt			1	2FE	15,986,400	99.871	15,979,360	16,000,000	15,991,943		1,289			3.400	3.410	FA	226,667	544,000	07/16/2014.	08/01/2024.
12656* AF 9	CSLB Holdings Inc Sr Nt Ser F			1	1	16,000,000	98.842	15,814,675	16,000,000	16,000,000					2.570	2.570	MS	107,369	411,200	03/27/2013.	03/27/2020.
14040H BJ 3	Capital One Financial Corp Sub Nt				2FE	4,999,600	96.213	4,810,625	5,000,000	4,999,710		36			4.200	4.201	AO	36,167	210,000	10/26/2015.	10/29/2025.
14040H BK 0	Capital One Financial Corp Sr Nt				2FE	6,402,191	91.594	5,884,921	6,425,000	6,406,967		2,020			3.750	3.793	JJ	102,398	240,938	07/25/2016.	07/28/2026.
140420 NB 2	Capital One Bank USA NA Sub Nt				2FE	13,146,284	96.557	12,552,397	13,000,000	13,094,487		(21,129)			3.375	3.185	FA	165,750	438,750	06/16/2016.	02/15/2023.
14042E 4A 5	Capital One NA Sr Nt				2FE	4,981,550	99.393	4,969,635	5,000,000	4,997,381		3,810			2.400	2.479	MS	38,667	120,000	09/02/2014.	09/05/2019.
14042R BT 7	Capital One NA Sr Nt				2FE	1,497,675	96.464	1,446,959	1,500,000	1,498,714		457			2.250	2.283	MS	10,125	33,750	09/08/2016.	09/13/2021.
14149Y AT 5	Cardinal Health Inc Sr Nt			1	2FE	1,515,771	102.274	1,364,338	1,334,000	1,383,229		(24,235)			4.625	2.673	JD	2,742	61,698	02/27/2013.	12/15/2020.
151020 AE 4	Celgene Corp Sr Nt			1	2FE	5,642,045	101.076	5,326,695	5,270,000	5,365,525		(51,420)			3.950	2.901	AO	43,946	208,165	07/26/2013.	10/15/2020.
151020 AH 7	Celgene Corp Sr Nt			1	2FE	6,962,060	98.178	6,872,481	7,000,000	6,984,827		3,881			3.250	3.314	FA	85,944	227,500	08/09/2012.	08/15/2022.
166764 AG 5	Chevron Corp Sr Nt			1	1FE	4,000,000	99.413	3,976,516	4,000,000	4,000,000					2.427	2.427	JD	1,888	97,080	06/17/2013.	06/24/2020.
171798 AC 5	Cimarex Energy Co Sr Nt			1	2FE	2,500,000	99.443	2,486,080	2,500,000	2,500,000					4.375	4.375	JD	9,115	109,375	05/20/2014.	06/01/2024.
17275R AR 3	Cisco Systems Inc Sr Nt			1	1FE	4,496,805	99.859	4,493,669	4,500,000	4,499,891		665			2.125	2.140	MS	31,875	95,625	02/24/2014.	03/01/2019.
17275R BH 4	Cisco Sys Inc Sr Nt			1	1FE	12,973,220	95.762	12,449,086	13,000,000	12,981,509		3,679			2.200	2.232	MS	80,239	286,000	09/13/2016.	09/20/2023.
17275R BJ 0	Cisco Sys Inc Sr Nt			1	1FE	9,998,600	97.236	9,723,580	10,000,000	9,999,224		276			1.850	1.853	MS	51,903	185,000	09/13/2016.	09/20/2021.
172967 EV 9	Citigroup Inc Sr Nt				2FE	6,180,500	102.041	5,102,035	5,000,000	5,067,100		(166,969)			8.500	4.969	MN	46,042	425,000	02/23/2011.	05/22/2019.
172967 HD 6	Citigroup Inc Sr Nt				2FE	8,979,300	100.291	9,026,163	9,000,000	8,989,041		2,033			3.875	3.903	AO	63,938	348,750	10/21/2013.	10/25/2023.
172967 LV 1	Citigroup Inc Sr Nt			1	2FE	4,000,000	98.225	3,929,004	4,000,000	4,000,000					3.142	3.142	JJ	54,810	62,840	01/17/2018.	01/24/2023.
17401Q AB 7	Citizens Bank NA/RI Sr Nt				2FE	8,991,540	99.291	8,936,199	9,000,000	8,998,360		1,736			2.450	2.470	JD	16,538	220,500	12/01/2014.	12/04/2019.
174610 AJ 4	Citizens Financial Group Sub Nt			1	2FE	4,038,160	98.189	3,927,544	4,000,000	4,027,870		(3,601)			4.350	4.228	FA	72,500	174,000	12/17/2015.	08/01/2025.
174610 AK 1	Citizens Financial Group Sub Nt				2FE	2,031,660	98.690	1,973,790	2,000,000	2,023,868		(2,928)			4.300	4.100	JD	6,689	86,000	03/10/2016.	12/03/2025.

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	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
18055# AL 6	Clarion Lion Properties Sr Nt Ser C				1Z	7,017,080	100.673	7,047,125	7,000,000	7,016,758		(322)			3.950	3.830	FA	105,224		12/12/2018.	02/14/2021.
184496 AL 1	Clean Harbors Inc Sr Nt			1	3FE	5,901,500	99.750	5,785,500	5,800,000	5,785,500	(53,352)	(14,829)			5.125	4.828	JD	24,771	297,250	05/21/2014.	06/01/2021.
191216 BZ 2	Coca-Cola Co Sr Nt			1	1FE	28,875,380	91.569	27,012,826	29,500,000	28,995,824		57,804			2.250	2.493	MS	221,250	663,750	11/18/2016.	09/01/2026.
20030N AZ 4	Comcast Corp Co Gtd Nt			1	1FE	7,370,650	101.178	7,082,474	7,000,000	7,023,596		(45,477)			5.700	5.009	JJ	199,500	399,000	09/02/2009.	07/01/2019.
20030N BA 8	Comcast Corp Sr Nt	C		1	1FE	25,015,050	102.365	25,591,350	25,000,000	25,002,158		(1,760)			5.150	5.142	MS	429,167	1,287,500	02/24/2010.	03/01/2020.
20030N BW 0	Comcast Corp Sr Nt			1	1FE	9,996,325	89.389	8,938,910	10,000,000	9,997,092		325			2.350	2.354	JJ	108,361	235,000	07/12/2016.	01/15/2027.
202795 JK 7	Commonwealth Edison Co 1st Mtg Bd			2	1FE	3,989,040	96.156	3,846,248	4,000,000	3,990,330		965			2.950	2.982	FA	44,578	115,378	08/16/2017.	08/15/2027.
212015 AN 1	Continental Resources Inc Sr Nt			1	2FE	4,982,657	94.667	4,733,345	5,000,000	4,989,734	44,309	1,675			3.800	3.842	JD	15,833	190,000	09/08/2014.	06/01/2024.
22003B AJ 5	Corporate Office Prop LP Sr Nt			1	2FE	14,608,680	99.154	14,575,609	14,700,000	14,664,621		13,505			3.700	3.804	JD	24,173	543,900	09/10/2014.	06/15/2021.
22025Y AM 2	Corrections Corp of America Sr Nt			1	3FE	997,500	97.750	977,500	1,000,000	977,500	(21,882)	474			4.125	4.176	AO	10,313	41,250	10/29/2014.	04/01/2020.
228189 AB 2	Crown Amer / Cap Corp VI High Yield Corp			1	3FE	2,117,880	97.625	2,029,624	2,079,000	2,029,624	(73,758)	(5,606)			4.500	4.171	JJ	43,139	93,555	06/16/2016.	01/15/2023.
22819K AB 6	Crown Amer / Cap Corp VI Sr Nt			1	3FE	2,003,557	89.750	1,795,000	2,000,000	1,795,000	(174,641)	(359)			4.250	4.225	MS	21,486	85,000	08/21/2017.	09/30/2026.
232820 AJ 9	Cytec Inds Inc Sr Nt			1	2FE	4,965,150	97.898	4,894,910	5,000,000	4,983,794		3,474			3.500	3.583	AO	43,750	175,000	02/26/2013.	04/01/2023.
232820 AK 6	Cytec Inds Inc Sr Nt			1	2FE	6,788,235	98.661	6,659,645	6,750,000	6,774,883		(3,406)			3.950	3.884	MN	44,438	266,625	11/07/2014.	05/01/2025.
23311V AD 9	DCP Midstream Operating Sr Nt			1	3FE	4,582,650	93.750	4,687,500	5,000,000	4,687,500	(103,036)	43,795			3.875	4.993	MS	57,049	193,750	09/26/2013.	03/15/2023.
233331 AR 8	DTE Energy Co Sr Nt			1	2FE	16,476,450	100.272	15,040,755	15,000,000	16,028,642		(195,156)			3.850	2.364	JD	48,125	577,500	08/30/2016.	12/01/2023.
233331 AS 6	DTE Energy Co Sr Nt			1	2FE	1,998,672	99.056	1,981,126	2,000,000	1,999,053		156			3.500	3.510	JD	5,833	70,000	10/27/2016.	06/01/2024.
233851 BE 3	Daimler Fin NA LLC Sr Nt			1	1FE	8,384,124	98.786	8,298,058	8,400,000	8,394,692		2,318			2.875	2.905	MS	74,463	241,500	03/03/2014.	03/10/2021.
233851 BJ 2	Daimler Fin NA LLC Sr Nt			1	1FE	7,427,925	96.350	7,226,280	7,500,000	7,456,817		6,920			3.250	3.364	FA	101,563	243,750	07/24/2014.	08/01/2024.
25468P DK 9	Disney Walt Co Sr Nt			1	1FE	4,980,000	96.283	4,814,145	5,000,000	4,985,379		1,814			3.000	3.046	FA	57,500	150,000	01/05/2016.	02/13/2026.
25468P DM 5	Disney Walt Co Sr Nt			1	1FE	24,474,250	88.746	22,186,500	25,000,000	24,593,679		49,006			1.850	2.083	JJ	193,993	462,500	07/07/2016.	07/30/2026.
25470D AC 3	Discovery Communications Co Gtd Nt			1	2FE	10,042,600	102.243	10,224,250	10,000,000	10,007,425		(4,947)			5.050	4.995	JD	42,083	505,000	06/11/2010.	06/01/2020.
25470D AF 6	Discovery Communications Nt			1	2FE	3,774,080	98.031	3,921,240	4,000,000	3,903,198		26,289			3.300	4.076	MN	16,867	132,000	08/23/2013.	05/15/2022.
25470D AH 2	Discovery Communications Sr Nt			1	2FE	4,662,950	96.654	4,832,710	5,000,000	4,837,041		34,469			3.250	4.094	AO	40,625	162,500	06/24/2013.	04/01/2023.
25746U CK 3	Dominion Resources Inc Sr Nt			1	2FE	1,999,300	92.148	1,842,960	2,000,000	1,999,455		63			2.850	2.854	FA	21,533	57,000	08/04/2016.	08/15/2026.
26441C AS 4	Duke Energy Corp Sr Nt			1	2FE	11,963,040	90.914	10,909,620	12,000,000	11,971,049		3,360			2.650	2.685	MS	106,000	318,000	08/09/2016.	09/01/2026.
26441Y AZ 0	Duke-Weeks Realty LP Sr Nt			1	2FE	3,565,370	95.110	3,328,843	3,500,000	3,550,911		(5,966)			3.250	3.032	JD	316	113,750	07/01/2016.	06/30/2026.
26441Y BA 4	Duke-Weeks Realty LP Sr Nt			1	2FE	998,480	95.102	951,018	1,000,000	998,619		133			3.375	3.393	JD	1,500	34,031	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.
26884T AA 0	ERAC USA Finance Company Sr Nt				2FE	11,341,332	103.193	10,170,692	9,856,000	10,240,785		(211,674)			5.250	2.940	AO	129,360	517,440	06/30/2014.	10/01/2020.
278865 AV 2	Ecolab Inc Sr Nt			1	1FE	8,971,650	93.305	8,397,468	9,000,000	8,977,285		2,568			2.700	2.736	MN	40,500	243,000	10/13/2016.	11/01/2026.
281020 AJ 6	Edison International Sr Nt			1	2FE	7,098,350	94.463	6,612,403	7,000,000	7,065,318		(14,614)			2.950	2.712	MS	60,803	206,500	09/08/2016.	03/15/2023.
28368E AE 6	Kinder Morgan Inc / DE Sr Nt			1	2FE	1,863,585	119.701	1,795,514	1,500,000	1,855,350		(8,235)			7.750	5.222	JJ	53,604		07/20/2018.	01/15/2032.
28501* AS 4	Electric Transmission TX LLC Sr Nt Ser D			1	2	7,000,000	99.478	6,963,441	7,000,000	7,000,000					2.500	2.500	JD	8,750	175,000	06/13/2013.	06/13/2019.
29250R AS 5	Enbridge Energy Partners LP Sr Nt			1	2FE	8,484,525	102.138	7,660,328	7,500,000	7,689,418		(152,592)			5.200	3.042	MS	114,833	390,000	05/30/2013.	03/15/2020.
29250R AU 0	Enbridge Energy Partners LP Sr Nt			1	2FE	8,705,082	101.357	8,311,307	8,200,000	8,379,953		(62,655)			4.200	3.343	MS	101,407	344,400	05/28/2013.	09/15/2021.
29273R AQ 2	Energy Transfer Partners Sr Nt			1	2FE	4,987,900	102.696	5,134,805	5,000,000	4,995,647		1,269			5.200	5.231	FA	108,333	260,000	01/09/2012.	02/01/2022.
29364D AR 1	Entergy Arkansas Inc 1st Mtg Bd			1	1FE	6,980,260	98.892	6,922,412	7,000,000	6,990,543		1,971			3.050	3.083	JD	17,792	213,500	05/22/2013.	06/01/2023.
29364D AS 9	Entergy Arkansas Inc 1st Mtg Bd			1	1FE	23,001,062	101.645	21,955,406	21,600,000	22,603,566		(170,762)			3.700	2.766	JD	66,600	799,200	12/14/2016.	06/01/2024.
29364D AU 4	Entergy Arkansas Inc 1st Mtg Bd			1	1FE	16,976,669	99.397	15,627,181	15,722,000	16,696,579		(121,537)			3.500	2.554	AO	137,568	550,270	09/26/2016.	04/01/2026.
29379V AZ 6	Enterprise Products Operations Nt			1	2FE	6,871,410	98.634	6,904,380	7,000,000	6,939,178		13,192			3.350	3.575	MS	69,047	234,500	06/19/2013.	03/15/2023.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	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
29379V BH 5	Enterprise Products Operations Sr Nt	LS		1	2FE	1,992,700	98.529	1,970,586	2,000,000	1,994,796		627			3.700	3.742	FA	27,956	74,000	05/04/2015.	02/15/2026.
29379V BL 6	Enterprise Products Operations Sr Nt	LS		2	2FE	3,067,180	99.559	2,986,758	3,000,000	3,055,915		(6,009)			3.950	3.676	FA	44,767	118,500	02/02/2017.	02/15/2027.
30040W AE 8	Eversource Energy Sr Nt	LS		1	2FE	4,496,940	94.844	4,267,971	4,500,000	4,497,220		280			3.300	3.308	JJ	68,475	77,138	01/03/2018.	01/15/2028.
30161M AH 6	Exelon Generation Co LLC Sr Nt			1	2FE	2,098,000	100.409	2,008,174	2,000,000	2,036,091		(19,855)			4.000	2.932	AO	20,000	80,000	10/07/2015.	10/01/2020.
30219G AK 4	Express Scripts Hldg Co Sr Nt			1	2FE	4,963,600	97.112	4,855,595	5,000,000	4,978,636		3,488			3.500	3.587	JD	7,778	175,000	06/02/2014.	06/15/2024.
302508 AQ 9	FMR Corp Bd			1	1FE	3,074,567	130.457	3,043,555	2,333,000	2,861,036		(38,131)			7.570	4.792	JD	7,849	176,608	08/27/2012.	06/15/2029.
30251B AE 8	FMR LLC Sr Nt			1	1FE	5,125,535	107.131	5,356,545	5,000,000	5,113,190		(2,391)			5.150	4.987	FA	107,292	257,500	02/13/2013.	02/01/2043.
31428X BF 2	Fedex Corp Sr Nt			1	2FE	2,993,880	94.931	2,847,915	3,000,000	2,995,392		555			3.250	3.274	AO	24,375	97,500	03/21/2016.	04/01/2026.
316773 CT 5	Fifth Third Bancorp Sr Nt				2FE	5,191,400	99.423	4,971,160	5,000,000	5,078,589		(48,870)			2.875	1.855	JJ	61,493	143,750	08/25/2016.	07/27/2020.
341081 FK 8	Florida Pwr & Lt Co 1st Mtg Bd			1	1FE	15,163,260	99.763	13,966,792	14,000,000	14,818,964		(141,374)			3.250	2.101	JD	37,917	455,000	07/06/2016.	06/01/2024.
341081 FM 4	Florida Pwr & Lt Co Nt			1	1FE	5,342,350	99.076	4,953,785	5,000,000	5,261,231		(34,472)			3.125	2.303	JD	13,021	156,250	08/05/2016.	12/01/2025.
345397 WF 6	Ford Motor Cr Co Sr Nt				2FE	6,887,533	95.865	6,496,751	6,777,000	6,829,360		(12,823)			4.250	4.024	MS	80,806	288,023	01/28/2014.	09/20/2022.
345397 WY 5	Ford Motor Cr Co Sr Nt				2FE	2,000,000	98.896	1,977,928	2,000,000	2,000,000					2.597	2.597	MN	8,224	51,940	10/28/2014.	11/04/2019.
345397 XA 6	Ford Motor Cr Co Sr Nt				2FE	5,500,000	93.907	5,164,863	5,500,000	5,500,000					3.219	3.219	JJ	84,588	177,045	01/06/2015.	01/09/2022.
361448 AL 7	GATX Corp Sr Nt			1	2FE	11,051,500	103.193	10,319,280	10,000,000	10,401,230		(157,626)			4.850	3.112	JD	40,417	485,000	08/25/2014.	06/01/2021.
361448 AV 5	GATX Corp Sr Nt			1	2FE	9,950,000	99.028	9,902,800	10,000,000	9,987,854		9,488			2.600	2.700	MS	65,722	260,000	10/28/2014.	03/30/2020.
375558 AU 7	Gilead Sciences Inc Sr Nt			1	1FE	5,198,862	103.200	4,899,917	4,748,000	4,917,029		(54,602)			4.400	3.112	JD	17,409	208,912	06/21/2013.	12/01/2021.
375558 BM 4	Gilead Sciences Inc Sr Nt	LS		1	1FE	3,998,960	93.098	3,723,936	4,000,000	3,999,129		93			2.950	2.953	MS	39,333	118,000	09/15/2016.	03/01/2027.
379352 AL 1	Global Marine Inc Sr Nt	LS		1	5FE	4,505,490	81.000	3,645,000	4,500,000	3,645,000	(859,296)	(314)			7.000	6.986	JD	26,250	315,000	01/25/2012.	06/01/2028.
38141G VP 6	Goldman Sachs Group Inc Sr Nt				1FE	5,502,405	98.966	5,443,141	5,500,000	5,500,921		(524)			2.750	2.740	MS	44,535	151,250	10/16/2015.	09/15/2020.
38143U 8F 1	Goldman Sachs Group LP Sr Nt				1FE	3,993,360	98.290	3,931,608	4,000,000	3,997,029		1,321			2.875	2.911	FA	40,250	115,000	02/22/2016.	02/25/2021.
391164 AF 7	Great Plains Energy Sr Nt			1	2FE	12,528,781	104.272	11,507,491	11,036,000	11,723,695		(184,808)			5.292	3.365	JD	25,957	584,025	05/14/2014.	06/15/2022.
404119 BU 2	HCA Inc High Yield Corp			1	3FE	12,023,125	94.500	11,340,000	12,000,000	11,340,000	(676,225)	(1,887)			4.500	4.477	FA	204,000	540,000	08/24/2016.	02/15/2027.
404121 AJ 4	HCA INC Sr Nt			1	3FE	2,022,500	96.500	1,930,000	2,000,000	1,930,000	(92,001)	(499)			5.625	5.470	MS	40,000		09/10/2018.	09/01/2028.
410345 AL 6	Hanesbrands Ind Sr Nt			1	3FE	1,256,250	90.125	1,126,563	1,250,000	1,126,563	(128,418)	(551)			4.875	4.810	MN	7,786	60,938	06/14/2016.	05/15/2026.
423452 AB 7	Helmerich & Payne Sr Nt			1	2FE	1,271,374	101.966	1,274,569	1,250,000	1,271,259		(115)			4.650	4.325	MS	1,776		12/20/2018.	03/15/2025.
437076 BN 1	Home Depot Inc Sr Nt			1	1FE	5,934,240	90.016	5,400,930	6,000,000	5,948,084		6,109			2.125	2.248	MS	37,542	127,500	09/06/2016.	09/15/2026.
438516 BL 9	Honeywell International Inc Sr Nt			2	1FE	12,529,604	93.532	11,878,589	12,700,000	12,562,387		15,532			2.500	2.654	MN	52,917	317,500	11/10/2016.	11/01/2026.
446150 AG 9	Huntington Bancshares Sub Bk Nt				2FE	3,263,843	106.766	3,053,505	2,860,000	2,965,970		(50,508)			7.000	4.984	JD	8,898	200,200	08/16/2012.	12/15/2020.
446150 AJ 3	Huntington Bancshares Sr Nt				2FE	7,485,225	99.555	7,466,610	7,500,000	7,493,216		2,934			3.150	3.193	MS	70,219	236,250	03/09/2016.	03/14/2021.
457187 AB 8	Ingredion Inc Sr Nt			1	2FE	3,070,470	92.985	2,789,541	3,000,000	3,056,649		(6,427)			3.200	2.926	AO	24,000	96,000	10/18/2016.	10/01/2026.
465685 AJ 4	ITC Holdings Corp Sr Nt			1	2FE	7,028,290	99.446	6,961,213	7,000,000	7,016,667		(2,720)			3.650	3.602	JD	11,356	255,500	05/29/2014.	06/15/2024.
465685 AP 0	ITC Holdings Corp Sr Nt			1	2FE	3,246,063	95.313	3,097,666	3,250,000	3,246,323		260			3.350	3.365	MN	13,912	54,438	06/22/2018.	11/15/2027.
46625H JC 5	JPMorgan Chase & Co Sr Nt				1FE	4,478,355	102.333	4,604,967	4,500,000	4,493,271		2,371			4.350	4.411	FA	73,950	195,750	12/15/2011.	08/15/2021.
46625H JY 7	JPMorgan Chase & Co Sub Nt				1FE	2,984,250	98.398	2,951,928	3,000,000	2,990,299		1,494			3.875	3.939	MS	35,844	116,250	09/03/2014.	09/10/2024.
478375 AD 0	Johnson Control Intl plc Sr Nt			1	2FE	3,999,889	102.088	4,083,508	4,000,000	4,000,078		(60)			5.000	4.998	MS	50,556	200,000	12/28/2016.	03/30/2020.
478375 AF 5	Johnson Control Intl plc Sr Nt			2	2FE	4,449,798	100.774	4,308,076	4,275,000	4,377,502		(36,499)			3.750	2.811	JD	13,359	160,313	12/28/2016.	12/01/2021.
478375 AG 3	Johnson Control Intl plc Sr Nt			1	2FE	3,553,460	98.541	3,547,483	3,600,000	3,556,423		2,963			3.625	3.871	JJ	64,888		08/02/2018.	07/02/2024.
485170 AR 5	Kansas City Southern Inds Inc Sr Nt			1	2FE	2,146,088	100.939	2,139,909	2,120,000	2,138,211		(3,358)			3.850	3.656	MN	10,429	81,620	07/26/2016.	11/15/2023.
491674 BK 2	Kentucky Utilities Co 1st Mtg Bd			1	1FE	2,498,925	97.382	2,434,545	2,500,000	2,499,241		99			3.300	3.305	AO	20,625	82,500	09/21/2015.	10/01/2025.
49327M 2K 9	Key Bank NA Sr Nt				1FE	9,976,300	97.582	9,758,230	10,000,000	9,983,914		2,215			3.300	3.328	JD	27,500	330,000	05/27/2015.	06/01/2025.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation 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
49338C AB 9	Keyspan Gas East Corp Sr Nt			1	1FE	8,021,365	93.106	7,355,406	7,900,000	7,995,481		(11,206)			2.742	2.566	FA	81,833	216,618	08/17/2016.	08/15/2026.
49446R AN 9	Kimco Realty Corp Sr Nt			1	2FE	2,482,975	98.430	2,460,755	2,500,000	2,490,229		2,344			3.400	3.510	MN	14,167	85,000	10/07/2015.	11/01/2022.
49446R AR 0	Kimco Realty Corp Sr Nt			2	2FE	8,954,010	94.238	8,481,420	9,000,000	8,966,424		5,969			2.700	2.778	MS	81,000	243,000	11/01/2016.	03/01/2024.
494550 BC 9	Kinder Morgan Energy - LP Sr Nt			1	2FE	19,959,200	104.374	20,874,720	20,000,000	19,989,971		4,235			5.800	5.825	MS	386,667	1,160,000	09/11/2009.	03/01/2021.
494550 BL 9	Kinder Morgan Energy - LP Sr Nt			1	2FE	5,273,580	99.953	5,197,530	5,200,000	5,236,141		(9,045)			3.950	3.745	MS	68,467	205,400	07/28/2014.	09/01/2022.
49803X AA 1	Kite Realty Group LP Sr Nt			1	2FE	16,033,940	91.452	14,632,352	16,000,000	16,027,454		(3,036)			4.000	3.974	AO	160,000	640,000	09/28/2016.	10/01/2026.
50077L AH 9	Kraft Heinz Foods Co Sr Nt			1	2FE	7,985,726	99.273	7,941,848	8,000,000	7,994,332		3,641			2.800	2.849	JJ	111,378	224,000	08/19/2016.	07/02/2020.
50540R AJ 1	Laboratory Corp of America Sr Nt			1	2FE	4,506,676	102.086	4,185,526	4,100,000	4,202,291		(52,249)			4.625	3.239	MN	24,230	189,625	08/28/2012.	11/15/2020.
50540R AT 9	Laboratory Corp of America Sr Nt			2	2FE	2,993,250	95.707	2,871,213	3,000,000	2,994,459		890			3.250	3.286	MS	32,500	99,938	08/15/2017.	09/01/2024.
53117C AR 3	Liberty Property LP Sr Nt			1	2FE	5,916,300	97.427	5,845,608	6,000,000	5,943,639		7,821			3.750	3.921	AO	56,250	225,000	05/06/2015.	04/01/2025.
53117C AS 1	Liberty Property LP Sr Nt			1	2FE	1,011,710	93.379	933,785	1,000,000	1,009,384		(1,056)			3.250	3.113	AO	8,125	32,500	09/26/2016.	10/01/2026.
53154* AD 5	Liberty Utilities Finance Sr Nt Ser C				2FE	6,000,000	99.002	5,940,145	6,000,000	6,000,000					3.230	3.230	JJ	81,288	193,800	07/31/2013.	07/31/2020.
532716 AU 1	Limited Brands Inc High Yield Corp			1	3FE	1,342,300	99.625	1,235,350	1,240,000	1,235,350	(64,439)	(17,655)			5.625	3.967	FA	26,350	69,750	07/05/2016.	02/15/2022.
539830 BH 1	Lockheed Martin Corp Sr Nt			1	2FE	4,971,880	99.229	4,961,455	5,000,000	4,979,646		2,498			3.550	3.616	JJ	81,847	177,500	11/17/2015.	01/15/2026.
546676 AW 7	Louisville Gas & Elec Co 1st Mtg Bd			1	1FE	1,036,610	98.070	980,699	1,000,000	1,026,662		(3,535)			3.300	2.863	AO	8,250	33,000	02/04/2016.	10/01/2025.
55336V AG 5	MPLX LP Sr Nt			1	2FE	4,718,250	101.793	4,580,690	4,500,000	4,674,231		(24,955)			4.875	4.102	JD	18,281	219,375	05/22/2018.	12/01/2024.
55336V AJ 9	MPLX LP Sr Nt			1	2FE	2,663,625	100.916	2,522,908	2,500,000	2,645,312		(18,313)			4.875	3.809	JD	10,156	121,875	02/07/2018.	06/01/2025.
55336V AK 6	MPLX LP Sr Nt			1	2FE	3,762,045	95.211	3,570,428	3,750,000	3,761,323		(1,015)			4.125	4.080	MS	51,563	154,688	02/06/2018.	03/01/2027.
55336V AR 1	MPLX LP Sr Nt			1	2FE	5,234,720	93.725	4,920,568	5,250,000	5,236,083		1,363			4.000	4.035	MS	61,833	126,583	02/06/2018.	03/15/2028.
579780 AJ 6	McCormick & Co Inc Sr Nt			1	2FE	1,407,837	99.811	1,417,312	1,420,000	1,413,812		1,198			3.500	3.602	MS	16,567	49,700	08/15/2013.	09/01/2023.
579780 AL 1	McCormick & Co Inc Sr Nt			1	2FE	3,999,600	96.966	3,878,632	4,000,000	3,999,712		77			2.700	2.702	FA	40,800	109,200	08/09/2017.	08/15/2022.
579780 AM 9	McCormick & Co Inc Sr Nt			2	2FE	2,998,110	96.396	2,891,874	3,000,000	2,998,459		249			3.150	3.160	FA	35,700	95,550	08/09/2017.	08/15/2024.
581557 BE 4	McKesson Corp Sr Nt			1	2FE	5,830,385	98.939	5,688,970	5,750,000	5,796,140		(7,926)			3.796	3.625	MS	64,268	218,270	05/07/2014.	03/15/2024.
585055 BS 4	Medtronic Inc Sr Nt			1	1FE	6,082,769	99.605	5,976,294	6,000,000	6,056,770		(8,115)			3.500	3.330	MS	61,833	210,000	09/02/2015.	03/15/2025.
59217G AQ 2	Met Life Global Funding I Sec Nt				1FE	4,274,430	101.284	4,051,356	4,000,000	4,196,924		(57,261)			3.875	2.305	AO	34,444	155,000	08/18/2017.	04/11/2022.
59217G BY 4	Met Life Global Funding I Sr Nt				1FE	5,556,540	97.940	5,386,717	5,500,000	5,551,461		(5,079)			3.450	3.315	JD	6,852	189,750	01/24/2018.	12/18/2026.
59217G CD 9	Met Life Global Funding I Nt				1FE	3,039,525	97.457	2,923,695	3,000,000	3,028,129		(8,193)			2.650	2.350	AO	18,329	79,500	08/02/2017.	04/08/2022.
59217G CK 3	Met Life Global Funding I Secured Nt				1FE	971,400	94.117	941,165	1,000,000	973,820		2,420			3.000	3.349	MS	8,500	30,000	01/23/2018.	09/19/2027.
594918 BQ 6	Microsoft Corp Sr Nt			1	1FE	16,101,712	96.146	15,527,627	16,150,000	16,117,479		6,671			2.000	2.046	FA	128,303	323,000	08/01/2016.	08/08/2023.
594918 BR 4	Microsoft Corp Sr Nt			1	1FE	9,981,400	93.235	9,323,470	10,000,000	9,985,460		1,722			2.400	2.421	FA	95,333	240,000	08/01/2016.	08/08/2026.
594918 BX 1	Microsoft Corp Sr Nt			1	1FE	2,481,800	99.057	2,476,433	2,500,000	2,486,379		2,439			2.875	2.991	FA	28,950	71,875	01/30/2017.	02/06/2024.
594918 BY 9	Microsoft Corp Sr Nt			1	1FE	1,992,900	99.050	1,981,004	2,000,000	1,994,076		627			3.300	3.342	FA	26,583	66,000	01/30/2017.	02/06/2027.
615369 AC 9	Moodys Corp Sr Nt			2	2FE	3,334,290	105.222	3,156,654	3,000,000	3,266,349		(50,159)			4.875	2.908	FA	55,250	146,250	08/16/2017.	02/15/2024.
615369 AM 7	Moodys Corp Sr Nt			1	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.
617446 7P 8	Morgan Stanley Dean Witter Sr Nt			1	1FE	9,949,200	103.088	10,308,760	10,000,000	9,990,107		5,903			5.500	5.567	JJ	239,861	550,000	07/21/2010.	07/24/2020.
617446 8C 6	Morgan Stanley Dean Witter Sr Nt			1	1FE	2,588,425	98.655	2,466,375	2,500,000	2,562,818		(8,361)			4.000	3.567	JJ	43,889	100,000	10/16/2015.	07/23/2025.
61761J ZN 2	Morgan Stanley Sub Nt				2FE	4,097,510	94.279	4,006,875	4,250,000	4,136,021		11,179			3.950	4.338	AO	31,710	167,875	05/12/2015.	04/23/2027.
626717 AF 9	Murphy Oil Corp Sr Nt			1	3FE	15,823,163	94.152	15,163,180	16,105,000	15,163,180	(742,523)	45,382			4.450	5.053	JD	59,723	716,673	03/01/2017.	12/01/2022.
637432 NP 6	National Rural Utilities Coop Sr Nt			1	1FE	5,483,830	98.537	5,419,557	5,500,000	5,485,071		1,241			3.400	3.435	FA	74,800	93,500	01/31/2018.	02/07/2028.
63946C AD 0	NBCUniversal Enterprise Sr Nt			1	1FE	6,996,010	99.682	6,977,719	7,000,000	6,999,805		677			1.974	1.984	AO	29,171	138,180	03/20/2013.	04/15/2019.
641062 AD 6	Nestle Holdings Inc. Sr Nt			1	1FE	1,999,640	100.990	2,019,800	2,000,000	1,999,658		18			3.350	3.354	MS	18,053		09/17/2018.	09/24/2023.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation 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
641062 AE 4	Nestle Holdings Inc. Sr Nt			1	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
64952W CH 4	New York Life Global Fdg Sec Nt				1FE	9,972,700	91.742	9,174,220	10,000,000	9,978,732		2,548			2.350	2.381	JJ	109,014	235,000	08/17/2016	07/14/2026
64952W CX 9	New York Life Global Fdg Sec Nt				1FE	4,960,250	95.647	4,782,345	5,000,000	4,963,614		3,364			3.000	3.093	JJ	71,250	75,000	01/03/2018	01/10/2028
651229 AV 8	Newell Rubbermaid Inc Sr Nt			1	2FE	10,996,590	98.535	10,838,795	11,000,000	10,997,832		461			3.850	3.855	AO	105,875	423,500	03/18/2016	04/01/2023
651229 AW 6	Newell Rubbermaid Inc Sr Nt			1	2FE	8,766,240	97.732	7,818,552	8,000,000	8,593,809		(72,188)			4.200	3.051	AO	84,000	336,000	07/19/2016	04/01/2026
651639 AL 0	Newmont Mining Corp Co Gtd Nt			1	2FE	4,975,100	101.323	5,066,140	5,000,000	4,997,690		2,963			5.125	5.189	AO	64,063	256,250	09/15/2009	10/01/2019
65339K AK 6	Nextera Energy Capital Sr Nt			1	2FE	4,000,000	99.454	3,978,160	4,000,000	4,000,000					2.700	2.700	MS	31,800	108,000	03/06/2014	09/15/2019
65339K AT 7	Nextera Energy Capital Sr Nt			1	2FE	1,034,400	95.425	954,245	1,000,000	1,030,023		(3,215)			3.550	3.127	MN	5,917	35,500	08/10/2017	05/01/2027
65473Q BE 2	NiSource Finance Corp Sr Nt			1	2FE	1,023,100	95.424	954,244	1,000,000	1,020,185		(2,141)			3.490	3.206	MN	4,459	34,900	08/09/2017	05/15/2027
654740 AS 8	Nissan Motor Acceptance Corp Sr Nt			1	1FE	4,990,500	95.230	4,761,520	5,000,000	4,994,759		1,874			1.900	1.940	MS	28,236	95,000	09/07/2016	09/14/2021
655044 AH 8	Noble Energy Inc Sr Nt	LS		1	2FE	4,984,750	96.868	4,843,395	5,000,000	4,990,384		1,430			3.900	3.937	MN	24,917	195,000	11/04/2014	11/15/2024
666807 BG 6	Northrop Grumman Corp Sr Nt			1	2FE	60,434,550	98.413	57,571,371	58,500,000	59,931,760		(294,861)			3.250	2.673	FA	792,188	1,901,250	11/15/2016	08/01/2023
66988A AB 0	Novant Health Inc Nt			1	1FE	10,127,000	102.169	10,216,930	10,000,000	10,013,277		(15,199)			5.850	5.684	MN	97,500	585,000	09/16/2009	11/01/2019
67080L AA 3	Nuveen LLC Sr Nt			1	1FE	9,742,750	103.043	10,046,663	9,750,000	9,742,851		100			4.000	4.008	MN	74,750		10/24/2018	11/01/2028
68217F AA 0	Omnicom Group Inc Sr Nt			1	2FE	1,014,020	95.707	957,068	1,000,000	1,012,013		(1,430)			3.600	3.412	AO	7,600	36,000	07/19/2017	04/15/2026
68389X BB 0	Oracle Corp Sr Nt			1	1FE	5,430,425	97.853	5,381,932	5,500,000	5,461,304		10,823			2.500	2.720	MN	17,569	137,500	01/28/2016	05/15/2022
68389X BM 6	Oracle Corp Sr Nt			1	1FE	9,962,400	92.676	9,267,620	10,000,000	9,970,835		3,446			2.650	2.693	JJ	122,194	265,000	06/29/2016	07/15/2026
693304 AT 4	Peco Energy Co 1st Mtg Bd			1	1FE	21,649,830	97.650	20,506,500	21,000,000	21,492,632		(66,164)			3.150	2.764	AO	139,650	661,500	08/24/2016	10/15/2025
69349L AG 3	PNC Bank NA Sub Bk Nt				1FE	4,631,346	97.175	4,858,750	5,000,000	4,828,264		41,034			2.700	3.669	MN	22,500	135,000	10/28/2013	11/01/2022
69349L AQ 1	PNC Bank NA Sub Nt				1FE	3,010,189	102.363	3,070,875	3,000,000	3,006,412		(797)			4.200	4.164	MN	21,000	126,000	10/21/2013	11/01/2025
70176@ AA 7	Parmer 31 (Austin TX) CTL Pass CTL Ser A			4	1	8,557,358	95.035	8,071,961	8,493,655	8,550,727		(4,397)			3.470	3.391	MON	13,099	294,730	06/27/2017	01/15/2032
713448 DC 9	Pepsico Inc Sr Nt			1	1FE	2,497,300	98.754	2,468,843	2,500,000	2,499,004		542			2.150	2.173	AO	11,497	53,750	10/08/2015	10/14/2020
718172 AT 6	Philip Morris Intl Inc Sr Nt				1FE	3,213,560	96.363	3,372,695	3,500,000	3,370,085		32,833			2.500	3.597	FA	31,354	87,500	11/13/2013	08/22/2022
720198 AC 4	Piedmont Operating Partnership Sr Nt			1	2FE	2,916,130	96.830	2,904,894	3,000,000	2,952,035		9,732			3.400	3.794	JD	8,500	102,000	12/20/2017	06/01/2023
720198 AD 2	Piedmont Operating Partnership Sr Nt			1	2FE	1,129,117	100.779	1,108,569	1,100,000	1,116,916		(2,862)			4.450	4.118	MS	14,413	48,950	05/20/2014	03/15/2024
737679 DG 2	Potomac Elec Pwr Co 1st Mortgage Bond			1	1FE	35,775,230	100.794	33,117,950	32,857,000	34,881,116		(361,945)			3.600	2.335	MS	348,284	1,182,852	06/28/2016	03/15/2024
74256L AU 3	Principal LFE GLB Fnd II Nt				1FE	1,104,803	95.981	1,055,795	1,100,000	1,104,147		(502)			3.000	2.942	AO	6,692	33,000	08/17/2017	04/18/2026
742718 EV 7	Procter & Gamble Co Sr Nt				1FE	3,991,720	95.760	3,830,412	4,000,000	3,992,734		734			2.850	2.874	FA	44,333	114,000	08/09/2017	08/11/2027
74273@ AA 1	PRIT Core Realty Hldgs LLC Sr Nt Ser A			1	2	10,000,000	99.529	9,952,946	10,000,000	10,000,000					3.250	3.250	FA	123,681	325,000	02/14/2013	02/14/2020
74456Q BK 1	Public Svc Elec & Gas Sr Nt			1	1FE	6,469,700	97.732	6,352,561	6,500,000	6,481,154		2,885			3.050	3.104	MN	25,332	198,250	11/04/2014	11/15/2024
74834L AS 9	Quest Diagnostics Inc Co Gtd Nt			1	2FE	5,590,950	102.786	5,139,310	5,000,000	5,169,217		(71,619)			4.700	3.128	AO	58,750	235,000	08/07/2012	04/01/2021
756109 AL 8	Realty Income Corp Sr Nt			1	1FE	1,148,800	104.045	1,040,445	1,000,000	1,069,684		(33,059)			5.750	2.233	JJ	26,514	57,500	07/21/2016	01/15/2021
756109 AR 5	Realty Income Corp Sr Nt			1	1FE	1,089,340	100.597	1,005,965	1,000,000	1,070,446		(8,187)			4.125	3.071	AO	8,708	41,250	08/18/2016	10/15/2026
756109 AS 3	Realty Income Corp Sr Nt			1	1FE	6,906,970	92.975	6,508,222	7,000,000	6,924,491		8,135			3.000	3.153	JJ	96,833	210,000	10/04/2016	01/15/2027
760759 AH 3	Republic Services Inc Co Gtd Nt			1	2FE	21,881,522	102.039	22,448,514	22,000,000	21,982,432		14,302			5.000	5.072	MS	366,667	1,100,000	08/05/2010	03/01/2020
760759 AR 1	Republic Services Inc Sr Nt			1	2FE	1,020,830	94.323	943,232	1,000,000	1,016,150		(1,921)			2.900	2.661	JJ	14,500	29,000	07/01/2016	07/01/2026
760761 AB 2	Republic Services Inc Co Gtd Nt			1	2FE	4,058,979	101.549	4,061,968	4,000,000	4,005,615		(7,672)			5.500	5.293	MS	64,778	220,000	08/03/2010	09/15/2019
779382 AP 5	Rowan Companies Inc Co Gtd Nt	LS		1	4FE	2,790,460	82.500	2,186,250	2,650,000	2,186,250	(296,445)	(14,930)			4.875	4.205	JD	10,766	129,188	09/04/2012	06/01/2022
78409V AD 6	S&P Global Inc Sr Nt			1	1FE	10,031,200	101.824	10,182,440	10,000,000	10,030,912		(288)			4.000	3.944	JD	17,778	200,000	11/14/2018	06/15/2025
78409V AK 0	S&P Global Inc Sr Nt			1	1FE	5,862,653	103.174	5,932,505	5,750,000	5,860,581		(2,071)			4.400	4.077	FA	95,578		11/06/2018	02/15/2026
78409V AM 6	S&P Global Inc Sr Nt			2	1FE	3,235,205	94.068	3,292,391	3,500,000	3,239,942		4,737			2.950	4.039	JJ	45,602		10/30/2018	01/22/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation 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
78412F AP 9	SESI LLC Sr Nt			1	4FE	14,970,675	85.000	12,384,500	14,570,000	12,384,500	(2,448,039)	(78,339)			7.125	6.445	JD	46,138	1,038,113	03/01/2017.	12/15/2021.
785592 AD 8	Sabine Pass Liquefaction Hgh Yld Corp			1	2FE	3,157,500	105.358	3,160,743	3,000,000	3,107,325		(22,128)			5.625	4.693	AO	35,625	168,750	08/24/2016.	04/15/2023.
785592 AH 9	Sabine Pass Liquefaction Hgh Yld Corp 1s			1	2FE	2,687,500	105.149	2,628,725	2,500,000	2,614,582		(32,455)			6.250	4.691	MS	46,007	156,250	09/06/2016.	03/15/2022.
785592 AM 8	Sabine Pass Liquefaction 1st Lien Nt			1	2FE	2,717,500	103.846	2,596,150	2,500,000	2,670,451		(24,794)			5.625	4.307	MS	46,875	140,625	01/23/2017.	03/01/2025.
785592 AV 8	Sabine Pass Liquefaction 1st Lien Nt			1	2FE	1,095,388	105.880	1,058,804	1,000,000	1,080,058		(9,528)			5.875	4.527	JD	163	58,750	05/11/2017.	06/30/2026.
80386W AA 3	Sasol Financing USA LLC Sr Nt			1	2FE	374,445	99.789	374,209	375,000	374,468		23			5.875	5.907	MS	5,753		09/21/2018.	03/27/2024.
81211K AX 8	Sealed Air Corp Sr Nt			1	3FE	1,803,163	98.750	1,649,125	1,670,000	1,649,125	(124,002)	(12,961)			5.500	4.425	MS	27,045	91,850	08/09/2016.	09/15/2025.
817565 CB 8	Service Corp Intl Sr Nt			1	3FE	1,025,000	99.000	990,000	1,000,000	990,000	(25,143)	(4,041)			5.375	4.882	MN	6,868	53,750	06/14/2016.	05/15/2024.
832696 AK 4	Smucker JM Co Sr Nt			1	2FE	5,617,542	96.015	5,525,646	5,755,000	5,659,254		13,453			3.500	3.804	MS	59,308	201,425	10/13/2015.	03/15/2025.
842400 GF 4	Southern CA Edison Co 1st Mtg Bd			1	1FE	2,250,000	97.261	2,188,373	2,250,000	2,250,000					1.845	1.845	FA	17,297	41,513	01/13/2015.	02/01/2022.
842434 CQ 3	Southern CA Gas Co 1st Mtg			1	1FE	847,235	93.814	773,966	825,000	842,240		(2,098)			2.600	2.293	JD	953	21,450	07/25/2016.	06/15/2026.
842587 CV 7	Southern Co Sr Nt			1	2FE	19,927,600	93.675	18,735,080	20,000,000	19,944,533		6,422			3.250	3.292	JJ	325,000	650,000	05/19/2016.	07/01/2026.
86074Q AM 4	Stillwater Mining Co Sr Nt			2	4FE	197,888	92.426	184,852	200,000	184,852	(13,607)	383			6.125	6.375	JD	136	12,250	06/20/2017.	06/27/2022.
86074Q AN 2	Stillwater Mining Co Sr Nt			2	4FE	812,699	92.064	759,528	825,000	759,528	(54,987)	1,222			7.125	7.375	JD	653	58,781	06/20/2017.	06/27/2025.
86765B AG 4	Sunoco Logistics Ptnrs Op LP Co Gtd Nt			1	2FE	12,016,780	101.927	12,231,192	12,000,000	12,002,375		(2,010)			5.500	5.482	FA	249,333	660,000	03/02/2010.	02/15/2020.
870845 AC 8	Swiss Bank Corp-NY Sub Nt				2FE	6,581,686	118.912	5,993,150	5,040,000	6,102,555		(113,981)			7.750	4.470	MS	130,200	390,600	06/03/2014.	09/01/2026.
871829 AM 9	Sysco Corp Sr Nt			1	2FE	2,570,808	100.324	2,558,249	2,550,000	2,550,561		(2,647)			5.375	5.266	MS	39,596	137,063	06/05/2009.	03/17/2019.
871829 AX 5	Sysco Corp Sr Nt			1	2FE	4,990,450	98.922	4,946,110	5,000,000	4,996,529		1,917			2.600	2.641	AO	32,500	130,000	09/23/2015.	10/01/2020.
87305Q CH 2	TTX Co Sr Nt			1	1FE	8,002,235	99.504	7,960,352	8,000,000	8,001,745		(255)			3.600	3.596	JJ	132,800	288,000	11/13/2014.	01/15/2025.
87875U AK 8	Teco Finance Inc Gtd Nt			1	2FE	3,982,080	102.265	4,090,608	4,000,000	3,997,333		2,100			5.150	5.208	MS	60,656	206,000	03/04/2010.	03/15/2020.
88224P JS 9	Texas Capital Bk NA Sr Nt				3FE	10,000,000	97.787	9,778,680	10,000,000	9,778,680	(221,320)				5.250	5.250	JJ	220,208	525,000	01/28/2014.	01/31/2026.
883556 BX 9	Thermo Fisher Scientific Inc Sr Nt			1	2FE	1,985,260	92.936	1,858,726	2,000,000	1,987,022		1,283			3.200	3.287	FA	24,178	64,178	08/10/2017.	08/15/2027.
887317 AW 5	Time Warner Inc Sr Nt			1	2FE	4,988,000	94.712	4,735,610	5,000,000	4,991,907		1,079			3.600	3.628	JJ	83,000	180,000	05/28/2015.	07/15/2025.
89054X AB 1	Topaz Solar Farms LLC Nt			1	2FE	1,899,831	90.858	1,692,304	1,862,579	1,895,192		(909)			4.875	4.741	MS	22,952	90,801	04/24/2013.	09/30/2039.
893570 BM 2	Transcontinental Gas P L Corp Deb			1	2FE	789,250	118.626	830,379	700,000	746,527		(4,441)			7.250	6.176	JD	4,229	50,750	02/24/2005.	12/01/2026.
893830 AZ 2	Transocean Sedco Co Gtd Nt			1	5FE	5,740,750	83.250	4,162,500	5,000,000	4,162,500	(666,597)	(8,403)			9.350	8.033	JD	20,778	467,500	01/26/2012.	12/15/2041.
893830 BB 4	Transocean Sedco Co Gtd Nt	LS		1	5FE	4,783,920	99.250	3,970,000	4,000,000	3,970,000	(277,066)	(72,934)			8.375	5.646	JD	14,889	335,000	08/07/2012.	12/15/2021.
90131H BL 8	21st Century Fox America Sr Nt			1	2FE	10,852,158	131.672	13,167,230	10,000,000	10,777,414		(21,861)			6.650	5.958	MN	84,972	665,000	04/06/2015.	11/15/2037.
902494 AX 1	Tyson Foods Inc Sr Nt			1	2FE	15,255,700	99.420	14,913,015	15,000,000	15,155,873		(24,483)			3.950	3.743	FA	223,833	592,500	09/02/2014.	08/15/2024.
90261X HK 1	Swiss Bank Corp-NY Sr Nt				1FE	7,970,240	99.008	7,920,648	8,000,000	7,992,099		6,246			2.350	2.432	MS	49,611	188,000	05/27/2015.	03/26/2020.
904764 BG 1	Unilever Cap Corp Sr Nt			1	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.
907818 DY 1	Union Pacific Corp Nt			1	1FE	1,998,620	97.521	1,950,422	2,000,000	1,999,124		129			3.250	3.258	JJ	29,972	65,000	08/07/2014.	01/15/2025.
911312 AK 2	United Parcel Service Sr Nt			1	1FE	16,388,960	100.535	14,074,928	14,000,000	14,107,031		(428,624)			5.125	2.002	AO	179,375	717,500	06/04/2013.	04/01/2019.
911312 AY 2	United Parcel Service Sr Nt			1	1FE	4,641,648	92.170	4,424,160	4,800,000	4,671,865		14,378			2.400	2.780	MN	14,720	115,200	11/10/2016.	11/15/2026.
911365 BC 7	United Rentals Inc 2nd Lien Nt			2	3FE	6,162,500	98.125	5,887,500	6,000,000	5,887,500	(209,447)	(35,637)			4.625	3.950	JJ	127,958	277,500	02/14/2017.	07/15/2023.
91159H HL 7	US Bancorp Sr Nt				1FE	4,999,300	98.523	4,926,160	5,000,000	4,999,699		140			2.350	2.353	JJ	49,611	117,500	01/26/2016.	01/29/2021.
913017 CH 0	United Technologies Corp Sr Nt			2	2FE	14,969,850	90.055	13,508,310	15,000,000	14,975,728		2,752			2.650	2.673	MN	66,250	397,500	10/27/2016.	11/01/2026.
91324P CU 4	UnitedHealth Group Inc Sr Nt			1	1FE	7,477,125	97.911	7,343,355	7,500,000	7,489,755		4,495			2.125	2.189	MS	46,927	159,375	02/22/2016.	03/15/2021.
92343V BR 4	Verizon Communications Inc Sr Nt			1	2FE	5,391,700	106.436	5,321,775	5,000,000	5,210,466		(39,765)			5.150	4.155	MS	75,819	257,500	01/21/2014.	09/15/2023.
92343V DD 3	Verizon Communications Inc Sr Nt			1	2FE	24,936,250	90.663	22,665,775	25,000,000	24,950,235		5,818			2.625	2.654	FA	247,917	656,250	07/27/2016.	08/15/2026.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation 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
92826C AB 8	Visa Inc Sr Nt			1	1FE	8,088,880	98.914	7,913,096	8,000,000	8,036,730		(18,298)			2.200	1.959	JD	8,311	176,000	02/02/2016.	12/14/2020.
92826C AC 6	Visa Inc Sr Nt			1	1FE	2,031,920	98.745	1,974,908	2,000,000	2,019,014		(4,519)			2.800	2.546	JD	2,644	56,000	01/21/2016.	12/14/2022.
93933W AA 4	Washington Mutual Bk FA Sub Bk Nt				6*		0.002	140	7,000,000						6.875		JD			12/22/2016.	06/15/2020.
941063 AQ 2	Waste Management Inc Co Gtd Nt			1	2FE	7,764,710	103.093	7,216,496	7,000,000	7,231,852		(102,276)			4.600	3.006	MS	107,333	322,000	06/03/2013.	03/01/2021.
94974B FQ 8	Wells Fargo & Co Sub Nt				1FE	5,188,612	99.971	5,198,492	5,200,000	5,199,912		2,299			2.150	2.195	JJ	51,552	111,800	10/21/2013.	01/15/2019.
94974B FY 1	Wells Fargo & Co Sr Nt				1FE	1,248,713	97.653	1,220,664	1,250,000	1,249,132		98			4.100	4.111	JD	3,986	51,250	05/27/2014.	06/03/2026.
96950F AD 6	Williams Partners LP Sr Nt			1	2FE	3,989,245	101.988	4,079,524	4,000,000	3,998,430		1,235			5.250	5.284	MS	61,833	210,000	07/12/2010.	03/15/2020.
96950F AL 8	Williams Partners LP Sr Nt			1	2FE	3,478,860	100.527	3,518,435	3,500,000	3,488,515		2,062			4.500	4.576	MN	20,125	157,500	11/12/2013.	11/15/2023.
96950F AQ 7	Williams Partners LP Sr Nt			2	2FE	2,494,375	97.156	2,428,908	2,500,000	2,495,610		633			3.900	3.933	JJ	44,958	97,500	02/13/2017.	01/15/2025.
976657 AL 0	Wisconsin Energy Corp Sr Nt			1	2FE	3,073,740	98.971	2,969,136	3,000,000	3,053,770		(7,379)			3.550	3.240	JD	4,733	106,500	03/09/2016.	06/15/2025.
98212B AD 5	WPX Energy Inc Sr Nt			1	4FE	26,892,576	97.250	25,608,843	26,333,000	25,608,843	(1,091,489)	(108,285)			6.000	5.495	JJ	728,546	1,579,980	03/01/2017.	01/15/2022.
98212B AE 3	WPX Energy Inc Sr Nt			1	4FE	3,820,000	90.500	3,620,000	4,000,000	3,620,000	(235,710)	20,667			5.250	6.007	MS	61,833	210,000	03/29/2017.	09/15/2024.
98978V AL 7	Zoetis Inc Sr Nt			2	2FE	4,978,180	92.354	4,617,720	5,000,000	4,980,671		1,914			3.000	3.051	MS	45,417	150,000	09/06/2017.	09/12/2027.
P06076 AA 4	AES El Salvador Trust II Sr Nt			1	4FE	1,582,906	89.375	1,541,719	1,725,000	1,541,719	(79,378)	19,649			6.750	8.472	MS	30,080	116,438	02/23/2017.	03/28/2023.
P16259 AM 8	BBVA Bancomer SA Texas Sub Nt			2	3FE	280,257	86.500	281,125	325,000	280,522		265			5.125	6.638	JJ	7,588		11/14/2018.	01/18/2033.
U85969 AC 4	Stillwater Mining Co Sr Nt			1	4FE	273,750	92.426	277,278	300,000	274,226		476			6.125	9.054	JD	204	9,188	12/04/2018.	06/27/2022.
134808 AC 8	Canacol Energy Ltd Sr Nt		A	2	4FE	1,455,000	92.001	1,338,615	1,455,000	1,338,615	(116,385)				7.250	7.250	MN	16,995	52,744	04/26/2018.	05/03/2025.
15135U AD 1	Cenovus Energy Inc Sr Nt			1	2FE	3,855,065	101.790	3,915,000	3,846,154	3,847,132		(1,189)			5.700	5.666	AO	46,282	278,682	07/08/2010.	10/15/2019.
292505 AD 6	EnCana Corp Sr Nt			1	2FE	3,530,340	105.806	3,174,171	3,000,000	3,432,402		(17,685)			6.500	5.146	FA	73,667	195,000	09/05/2012.	08/15/2034.
335934 AL 9	First Quantum Minerals LTD Sr Nt		A	2	4FE	1,075,625	82.500	886,875	1,075,000	886,875	(188,682)	(68)			7.500	7.486	AO	20,156	80,625	05/30/2017.	04/01/2025.
35905B AA 5	Frontera Energy Corp Sr Nt		A	2	4FE	741,315	98.625	739,688	750,000	739,688	(2,346)	718			9.700	10.000	JD	1,213	51,375	06/20/2018.	06/25/2023.
65334H AG 7	Nexen Inc Sr Nt			1	1FE	5,005,150	121.709	6,085,455	5,000,000	5,004,826		(135)			6.400	6.391	MN	40,889	320,000	06/30/2011.	05/15/2037.
65334H AK 8	Nexen Inc Sr Nt			1	1FE	5,335,700	101.726	5,086,315	5,000,000	5,027,820		(46,224)			6.200	5.210	JJ	130,028	310,000	02/02/2011.	07/30/2019.
67077M AP 3	Nutrien Ltd Sr Nt		A	1	2FE	1,345,775	120.393	1,390,538	1,155,000	1,341,350		(4,425)			7.125	5.655	MN	8,687	82,294	04/10/2018.	05/23/2036.
89352H AT 6	TransCanada Pipelines Ltd Sr Nt		A	1	1FE	5,146,725	103.503	5,175,130	5,000,000	5,145,762		(963)			4.875	4.375	JJ	112,396		12/12/2018.	01/15/2026.
89352H AW 9	TransCanada Pipelines Ltd Sr Nt		A	1	1FE	13,772,950	99.034	13,864,774	14,000,000	13,774,176		1,226			4.250	4.462	MN	76,028		12/13/2018.	05/15/2028.
98417E AC 4	Xstrata Finance Canada Gtd Nt			1	2FE	4,711,391	105.087	4,659,571	4,434,000	4,668,376		(6,259)			6.900	6.413	MN	39,093	305,946	03/22/2010.	11/15/2037.
C35898 AA 0	Frontera Energy Corp Sr Nt		A	1	4FE	578,875	98.625	542,438	550,000	542,438	(35,237)	(1,200)			9.700	8.331	JD	889	37,675	09/25/2018.	06/25/2023.
000000 00 0	Liquid Telecom Finance Sec Nt		D	2	4FE	1,450,625	100.527	1,382,242	1,375,000	1,382,242	(47,010)	(19,297)			8.500	6.751	JJ	54,542	116,875	12/04/2017.	07/13/2022.
000000 00 0	KazMunayGas National Co Euro MTN		D		2FE	370,136	98.379	368,921	375,000	370,264		128			4.400	4.726	AO	2,796		11/14/2018.	04/30/2023.
000000 00 0	Cia Latino Americana Sr Nt		D	2	4FE	127,588	64.562	96,843	150,000	96,843	(32,594)	1,850			9.500	13.641	JJ	6,373	7,125	06/06/2018.	07/20/2023.
000000 00 0	TC Ziraat Bankasi AS Euro MTN		D		4FE	889,875	88.204	926,142	1,050,000	897,213		7,338			5.125	8.962	MS	13,752	26,906	09/19/2018.	09/29/2023.
000000 00 0	Teva Pharmaceuticals NE Sr Nt		D	1	3FE	1,235,994	96.321	1,165,488	1,210,000	1,165,488	(68,957)	(1,549)			6.000	5.535	AO	15,327	42,552	08/13/2018.	04/15/2024.
000000 00 0	Capex SA Sr Nt		D	2	4FE	181,840	83.125	154,613	186,000	154,613	(27,558)	331			6.875	7.316	MN	1,634	12,788	05/09/2018.	05/15/2024.
000000 00 0	Puma International Finance Sr Nt		D	2	3FE	850,000	80.457	683,885	850,000	683,885	(166,116)				5.125	5.125	AO	10,286	43,563	10/03/2017.	10/06/2024.
000000 00 0	Millicom Intl Cellular Sr Nt		D	1	3FE	211,100	98.966	197,932	200,000	197,932	(10,841)	(2,188)			6.000	4.659	MS	3,533	13,000	12/06/2017.	03/15/2025.
000000 00 0	Unifin Financiera SAB de CV Sr Nt		D	1	3FE	376,000	85.375	341,500	400,000	341,500	(35,868)	1,368			7.375	8.450	FA	11,390	14,750	06/05/2018.	02/12/2026.
00507U AS 0	Actavis Funding SCS Sr Nt		D	1	2FE	6,994,436	97.622	6,833,568	7,000,000	6,996,288		511			3.800	3.810	MS	78,322	266,000	03/03/2015.	03/15/2025.
05565Q BJ 6	BP Capital Markets PLC Sr Nt		C	1	1FE	10,028,600	100.304	10,030,410	10,000,000	10,000,697		(3,635)			4.750	4.712	MS	146,458	475,000	07/01/2009.	03/10/2019.
05565Q CJ 5	BP Capital Markets PLC Nt		C	1	1FE	2,903,124	102.076	2,858,134	2,800,000	2,853,709		(10,252)			3.994	3.550	MS	29,511	111,832	10/22/2013.	09/26/2023.
05565Q CR 7	BP Capital Markets PLC Sr Nt		D	1	1FE	6,250,000	99.721	6,232,575	6,250,000	6,250,000					2.237	2.237	MN	19,807	139,813	02/05/2014.	05/10/2019.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation 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
05565Q DN 5	BP Capital Markets PLC Nt		D		1FE	11,000,000	95.181	10,469,877	11,000,000	11,000,000					3.279	3.279	MS	102,196	360,690	09/14/2017.	09/19/2027.
05578Q AA 1	BPCE SA Sub Nt		D		2FE	1,051,700	103.542	1,035,424	1,000,000	1,048,244		(3,456)			5.700	4.570	AO	10,925	28,500	08/08/2018.	10/22/2023.
05578Q AB 9	BPCE SA Sub Nt		D		2FE	5,221,600	100.414	5,020,720	5,000,000	5,135,917		(21,037)			5.150	4.590	JJ	114,444	257,500	08/05/2014.	07/21/2024.
05578Q AD 5	BPCE SA Sub Nt		D		2FE	5,914,620	96.775	5,806,506	6,000,000	5,944,672		7,531			4.500	4.673	MS	79,500	270,000	09/08/2014.	03/15/2025.
09659W 2D 5	BNP Paribas Sr Nt		D		1FE	8,983,890	94.108	8,469,693	9,000,000	8,985,920		2,030			3.375	3.404	JJ	145,125	151,875	01/02/2018.	01/09/2025.
11042B AA 0	British Airways Plc PTC		D	1	1FE	2,831,926	101.370	2,664,245	2,628,238	2,679,444		(29,458)			5.625	3.281	MJSD.	4,517	147,838	03/05/2014.	06/20/2020.
12674T AB 2	C&W Senior Financing DAC Sr Nt		D	1	3FE	401,750	96.125	384,500	400,000	384,500	(17,183)	(67)			7.500	7.394	AO	6,667		10/04/2018.	10/15/2026.
139612 AE 5	Capex SA Sr Nt		D	2	4FE	340,000	83.000	282,200	340,000	282,200	(57,800)				6.875	6.875	MN	2,987	23,375	05/10/2017.	05/15/2024.
15238X AB 5	Central American Bottling Corp Sr Nt		D	2	3FE	874,938	97.875	807,469	825,000	807,469	(54,256)	(5,804)			5.750	4.778	JJ	19,897	47,438	10/11/2017.	01/31/2027.
20445P AE 5	Cia Latino Americana Sr Nt		D	1	4FE	1,209,705	64.562	790,885	1,225,000	790,885	(422,663)	1,917			9.500	9.759	JJ	52,045	116,375	02/06/2017.	07/20/2023.
21684A AA 4	Rabobank Nederland Sub Nt		D		2FE	5,951,160	101.393	6,083,580	6,000,000	5,973,179		4,744			4.625	4.728	JD	23,125	277,500	11/25/2013.	12/01/2023.
22113A AA 3	Cosan Ltd Sr Nt		D	2	3FE	575,000	98.250	564,938	575,000	564,938	(10,063)				5.950	5.950	MS	9,599	34,213	09/13/2017.	09/20/2024.
225401 AF 5	Credit Suisse Group Sr Nt		D	1	2FE	2,250,000	93.031	2,093,200	2,250,000	2,250,000					3.869	3.869	JJ	40,866	43,526	01/05/2018.	01/12/2029.
25152E DT 6	Deutsche Bank AG London Sr Unsecured Nt		D		2PL	2,200,000	100.000	2,200,000	2,200,000	2,200,000					9.500	9.502	JJ	102,178	201,453	07/19/2017.	07/27/2020.
25156P AV 5	Deutsche Telekom Sr Nt		D	1	2FE	4,999,700	94.427	4,721,370	5,000,000	4,999,792		41			2.485	2.486	MS	35,204	124,250	09/13/2016.	09/19/2023.
37255B AA 7	Geopark Ltd 1st Lien Nt		D	2	4FE	600,000	92.500	555,000	600,000	555,000	(45,000)				6.500	6.500	MS	10,833	39,000	09/25/2017.	09/21/2024.
38502H AA 3	Gran Tierra Energy Intl Sr Nt		D	2	4FE	369,795	92.875	348,281	375,000	348,281	(22,047)	533			6.250	6.500	FA	8,854	11,719	02/08/2018.	02/15/2025.
40052C AC 0	Grupo Kuo SAB De CV Sr Nt		D	2	3FE	1,054,750	90.650	960,890	1,060,000	960,890	(94,061)	201			5.750	5.821	JJ	29,459	48,875	07/25/2018.	07/07/2027.
40052V AC 8	Grupo Bimbo SAB De CV Sr Nt		D	1	2FE	15,061,755	98.215	14,732,250	15,000,000	15,038,952		(6,312)			3.875	3.822	JD	6,458	581,250	01/08/2015.	06/27/2024.
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.
423012 AF 0	Heineken NV Sr Nt		C	1	2FE	1,028,560	96.430	964,303	1,000,000	1,025,182		(2,433)			3.500	3.171	JJ	14,778	35,000	08/03/2017.	01/29/2028.
445640 AB 1	Hunt Oil Co of Peru Sr Nt		D	4	3FE	223,279	101.415	228,184	225,000	223,362		83			6.375	6.500	JD	1,195	7,172	05/24/2018.	06/01/2028.
44962L AG 2	IHS Markit Ltd Sr Nt		D	1	2FE	7,478,025	98.980	7,423,500	7,500,000	7,479,811		1,786			4.125	4.190	FA	135,781		07/19/2018.	08/01/2023.
44963L AA 4	IHS Netherlands Holdco Sr Nt		D	2	4FE	1,356,875	100.556	1,307,233	1,300,000	1,307,233	(20,962)	(13,855)			9.500	8.191	AO	21,956	123,500	10/31/2016.	10/27/2021.
463588 AA 1	IRSA Propiedades Com Sr Nt		D	1	4FE	557,500	96.125	480,625	500,000	480,625	(60,047)	(8,126)			8.750	6.515	MS	11,910	43,750	11/02/2016.	03/23/2023.
482637 AB 1	KOKS OAO Sr Nt		D		4FE	1,075,000	99.996	1,074,957	1,075,000	1,074,957	(43)				7.500	7.500	MN	12,766	80,625	04/26/2017.	05/04/2022.
48667Q AS 4	KazMunayGas National Co Sr Nt		D		2FE	198,010	100.600	201,200	200,000	198,025		15			6.375	6.450	AO	2,373	6,375	04/17/2018.	10/24/2048.
566007 AB 6	MARB BondCo PLC Sr Nt		D	2	3FE	738,994	92.676	695,070	750,000	695,070	(45,119)	1,196			6.875	7.145	JJ	23,203	25,781	01/23/2018.	01/19/2025.
566067 AA 2	Marble II Pte Ltd Sec Nt		D	2	3FE	525,000	96.638	507,351	525,000	507,351	(17,649)				5.300	5.300	JD	850	27,825	06/13/2017.	06/20/2022.
59284B AF 5	Mexichem SAB DE CV Sr Nt		D	2	2FE	198,372	90.875	181,750	200,000	198,541		136			4.000	4.100	AO	1,933	8,000	09/27/2017.	10/04/2027.
59318Y AA 6	MHP Lux SA Sr Nt		D		4FE	575,000	86.040	494,730	575,000	494,730	(80,270)				6.950	6.950	AO	9,769	19,981	03/22/2018.	04/03/2026.
65504L AG 2	Noble Hldg Intl Co Gtd Nt		C	1	4FE	8,339,375	61.500	6,765,000	11,000,000	6,765,000	(809,340)	39,340			6.050	8.411	MS	221,833	665,500	03/01/2017.	03/01/2041.
71647N AM 1	Petrobras Global Finance Sr Nt		D	1	3FE	1,276,875	101.450	1,268,125	1,250,000	1,268,125	(8,238)	(512)			6.250	5.774	MS	22,569		11/14/2018.	03/17/2024.
71647N AS 8	Petrobras Global Finance Sr Nt		D	1	3FE	697,969	102.750	693,563	675,000	689,438	(8,414)	(117)			7.375	6.819	JJ	22,678	11,063	12/04/2018.	01/17/2027.
71647N AY 5	Petrobras Global Finance Sr Nt		D	1	3FE	275,000	94.151	258,915	275,000	258,915	(16,085)				5.999	5.999	JJ	7,057		09/24/2018.	01/27/2028.
71654Q BG 6	Petroleos Mexicanos Sr Nt		D	1	2FE	9,973,762	90.500	9,050,000	10,000,000	9,987,670		2,764			3.500	3.533	JJ	146,806	350,000	08/30/2013.	01/30/2023.
71675M AA 4	Petropavlovsk 2016 Sr Nt		D	2	5FE	950,000	75.334	715,677	950,000	715,677	(215,323)				8.125	8.125	MN	10,077	77,188	11/07/2017.	11/14/2022.
76706A AA 2	Rio Energy SA / UGENSA SA Sec Nt		D	2	4FE	968,341	74.000	721,500	975,000	721,500	(247,542)	701			6.875	7.000	FA	27,930	33,516	01/25/2018.	02/01/2025.
803070 AB 7	Sappi Papier Holding AG Sr Nt		D		4FE	161,438	93.000	162,750	175,000	162,399		491			7.500	8.404	JD	583	13,125	12/16/2016.	06/15/2032.
82481L AB 5	Shire Acq Inv Ireland DA Sr Nt		D	1	2FE	19,978,400	96.698	19,339,680	20,000,000	19,987,915		4,243			2.400	2.423	MS	130,667	480,000	09/19/2016.	09/23/2021.
82481L AC 3	Shire Acq Inv Ireland DA Sr Nt		D	1	2FE	28,623,990	94.532	27,414,193	29,000,000	28,730,836		51,465			2.875	3.086	MS	226,965	833,750	11/18/2016.	09/23/2023.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation 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
82481L AD 1	Shire Acq Inv Ireland DA Sr Nt		D	1	2FE	4,003,320	90.492	3,619,688	4,000,000	4,002,704		(304)			3.200	3.190	MS	34,844	128,000	10/06/2016.	09/23/2026.
82620K AE 3	Siemens Financieringsmat Sr Nt		D	1	1FE	12,930,320	98.000	12,740,013	13,000,000	12,953,230		6,343			3.250	3.312	MN	39,903	422,500	10/09/2015.	05/27/2025.
83006L AB 9	Sixsigma Networks Mexico Sr Nt		D	2	4FE	660,000	94.750	625,350	660,000	625,350	(34,650)				7.500	7.500	MN	8,113	24,750	04/26/2018.	05/02/2025.
830505 AT 0	Skandinaviska Enskilda Banken Sr Nt		D		1FE	14,935,950	96.130	14,419,545	15,000,000	14,964,693		12,632			1.875	1.965	MS	84,375	281,250	09/06/2016.	09/13/2021.
86959L AE 3	Svenska Handelsbanken AB Sr Nt		C		1FE	5,142,950	102.389	5,119,430	5,000,000	5,021,927		(16,753)			5.125	4.757	MS	64,774	256,250	05/21/2010.	03/30/2020.
88167A AC 5	Teva Pharmaceuticals NE Sr Nt		C	1	3FE	7,986,800	91.921	7,353,696	8,000,000	7,353,696	(639,378)	2,606			2.200	2.235	JJ	78,222	176,000	07/18/2016.	07/21/2021.
88167A AD 3	Teva Pharmaceuticals NE Sr Nt		C	1	3FE	8,105,843	86.125	7,019,155	8,150,000	7,019,155	(1,095,666)	3,884			2.800	2.899	JJ	101,422	224,000	12/04/2018.	07/21/2023.
88167A AE 1	Teva Pharmaceuticals NE Sr Nt		C	1	3FE	9,359,044	76.322	7,345,944	9,625,000	7,345,944	(2,028,316)	12,132			3.150	3.518	AO	75,797	277,594	07/26/2018.	10/01/2026.
893870 AX 3	Transport de Gas del Sur Sr Nt		D	1	4FE	309,148	90.876	281,716	310,000	281,716	(27,497)	65			6.750	6.800	MN	3,429	10,463	04/26/2018.	05/02/2025.
899415 AE 3	Tullow Oil Plc Sr Nt		D	1	4FE	900,000	92.750	834,750	900,000	834,750	(65,250)				7.000	7.000	MS	21,000	27,650	03/16/2018.	03/01/2025.
902133 AR 8	Tyco Electronics Group Sr Nt		D	2	1FE	1,658,646	97.334	1,557,342	1,600,000	1,647,305		(8,093)			3.450	2.849	FA	23,000	55,200	08/01/2017.	08/01/2024.
90352J AE 3	UBS Grp Fdg Switzerland Sr Nt		D	2	1FE	999,969	96.179	961,786	1,000,000	999,975		5			2.859	2.860	FA	10,801	28,590	08/07/2017.	08/15/2023.
90470T AD 0	Unifin Financiera SAB de CV Sr Nt		D	1	3FE	669,992	85.375	576,281	675,000	576,281	(94,132)	422			7.375	7.500	FA	19,221	24,891	02/08/2018.	02/12/2026.
984245 AM 2	YPF Sociedad Anonima Sr Nt		D	1	4FE	551,250	98.750	493,750	500,000	493,750	(33,849)	(11,319)			8.500	5.816	MS	11,569	42,500	11/01/2016.	03/23/2021.
984245 AR 1	YPF Sociedad Anonima Sr Nt		D	1	4FE	498,000	71.500	356,070	498,000	356,070	(137,448)				7.000	7.000	JD	1,549	34,860	12/07/2017.	12/15/2047.
A3158# AH 2	Hofer Financial Services GmbH Sr Nt Ser		D		1PL	10,000,000	100.491	10,049,076	10,000,000	10,000,000					3.790	3.790	MS	100,014		09/26/2018.	09/26/2023.
G1315R AD 3	Braskem SA Sr Nt		D	1	2FE	781,410	102.875	771,563	750,000	766,944		(6,871)			5.750	4.695	AO	9,104	43,125	10/31/2016.	04/15/2021.
G1745* AG 6	Brookfield Utilities UK PLC Priv Pl Nt (		B	1	2FE	15,238,000	104.345	13,308,212	12,754,000	12,754,000				(759,000)	4.050	4.050	AO	106,177	554,911	04/17/2013.	04/17/2023.
G24524 AL 7	Country Garden Holdings Co 1st Lien		D	2	3FE	558,250	101.180	556,488	550,000	556,488	(1,320)	(441)			7.500	6.230	MS	12,833		12/04/2018.	03/09/2020.
G2615@ AA 2	DCC plc Sr Nt Ser A		D	1	2	13,000,000	99.396	12,921,467	13,000,000	13,000,000					3.410	3.410	AO	81,272	443,300	04/25/2013.	04/25/2020.
G27631 AD 5	Digicel Limited Sr Nt		D	1	6FE	1,064,760	67.500	810,000	1,200,000	810,000	(322,318)	33,159			8.250	11.936	MS	25,025	99,000	10/31/2016.	09/30/2020.
G27631 AF 0	Digicel Limited Sr Nt		D	1	6FE	1,472,397	46.500	860,250	1,850,000	860,250	(734,942)	60,498			7.125	12.412	AO	32,953	131,813	10/31/2016.	04/01/2022.
G5825A AB 8	MARB BondCo PLC Sr Nt		D	2	3FE	556,938	92.801	556,806	600,000	556,806	(561)	429			6.875	8.396	JJ	18,563		12/04/2018.	01/19/2025.
G6710E AL 4	Odebrecht Finance LTD Sr Nt		D	1	6FE	152,600	14.000	152,600	1,090,000	152,600	61,600		210,400		7.125	23.706	JD		61,631	10/31/2018.	06/26/2042.
G6710E AP 5	Odebrecht Finance LTD Sr Nt		D	1	6FE	456,175	13.500	479,250	3,550,000	456,175	894,750	30,112	1,521,262		4.375	14.662	AO		78,236	11/29/2016.	04/25/2025.
G7028A AB 9	Petra Diamonds PLC 2nd Lien		D	1	4FE	194,750	92.000	184,000	200,000	184,000	(11,011)	261			7.250	8.120	MN	2,417	7,250	10/18/2018.	05/01/2022.
G7770# AB 8	Sage Group plc Nt		D		2	21,000,000	98.924	20,774,109	21,000,000	21,000,000					3.080	3.080	MN	73,663	646,800	05/20/2013.	05/20/2020.
L20041 AD 8	Cosan Luxembourg SA Sr Nt		D	2	3FE	1,784,934	101.091	1,728,656	1,710,000	1,728,656	(49,527)	(5,802)			7.000	6.181	JJ	53,533	21,000	07/30/2018.	01/20/2027.
L6388G AB 6	Millicom Intl Cellular Sr Nt		D	2	3FE	1,746,438	89.000	1,535,250	1,725,000	1,535,250	(195,120)	(2,323)			5.125	4.930	JJ	40,765	77,795	01/17/2018.	01/15/2028.
M8903B AS 1	Turkcell Iletisim Hizmet Sr Nt		D	1	3FE	561,750	86.087	559,567	650,000	559,567	(2,574)	391			5.800	7.880	AO	8,378		12/17/2018.	04/11/2028.
N01008 AB 2	AES Andrs/Dmcn Pwr/Itabo Sr Nt		D	2	3FE	999,988	101.449	953,621	940,000	953,621	(33,663)	(7,099)			7.950	6.813	MN	10,379	74,730	03/15/2017.	05/11/2026.
N55218 AL 0	Lukoil Intl Finance BV Sr Nt		D		2FE	1,627,200	98.504	1,576,058	1,600,000	1,618,919		(3,921)			4.563	4.260	AO	13,588	73,008	10/31/2016.	04/24/2023.
N9417J AB 7	VTR Finance BV Secured Nt		D	1	4FE	1,132,348	100.000	1,081,000	1,081,000	1,081,000	(38,277)	(6,325)			6.875	6.049	JJ	34,269	74,319	11/01/2016.	01/15/2024.
P0606P AC 9	Axtel SAB de CV Sr Nt		D	1	3FE	288,000	96.000	288,000	300,000	288,000	(52)	52			6.375	7.218	MN	2,497		12/19/2018.	11/14/2024.
P57908 AF 5	Mexichem SAB DE CV Sr Nt		D	1	2FE	708,439	90.684	702,801	775,000	709,991		828			5.875	6.551	MS	13,153	39,656	06/11/2018.	09/17/2044.
P6460M AJ 3	Mastellone Hermanos SA Sr Nt		D	1	4FE	2,397,291	100.500	2,110,500	2,100,000	2,110,500	(46,546)	(59,710)			12.625	8.729	JJ	131,090	246,188	05/02/2018.	07/03/2021.
P67848 AA 2	Compania Minera Milpo Sr Nt		D	1	3FE	740,625	97.634	732,255	750,000	732,255	(11,212)	1,358			4.625	4.855	MS	8,961	34,688	11/16/2016.	03/28/2023.
P7354P AA 2	OI SA Sr Nt - PIK		D		4FE	528,841	98.750	493,750	500,000	493,750	(34,973)	(118)			10.000	8.819	FA	45,278		11/06/2018.	07/27/2025.
P989MJ AY 7	YPF Sociedad Anonima Sr Nt		D	1	4FE	186,745	93.739	158,419	169,000	158,419	(23,232)	(2,444)			8.750	6.726	AO	3,574	14,788	11/01/2016.	04/04/2024.
X5151* AD 2	Landsvirkjun Sr Nt Ser A		D		2FE	10,000,000	99.561	9,956,062	10,000,000	10,000,000					4.010	4.010	MS	125,869	200,500	03/08/2018.	03/08/2022.
X5151* AE 0	Landsvirkjun Sr Nt Ser B		D		2FE	10,000,000	99.521	9,952,088	10,000,000	10,000,000					4.120	4.120	MS	129,322	206,000	03/08/2018.	03/08/2023.

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	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
Y57657 AA 9	Marble II Pte Ltd Sec Nt		D	2	3FE	587,344	96.638	555,670	575,000	555,670	(24,282)	(3,238)			5.300	4.647	JD	931	30,475	11/14/2017.	06/20/2022.
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						2,372,194,012	XXX	2,279,610,654	2,347,822,145	2,331,498,226	(16,877,552)	(4,627,543)	1,731,662	(759,000)	XXX	XXX	XXX	24,319,145	82,959,196	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
00441X AD 6	ACE Securities Corp RMBS Ser 2006-NC2 Cl			4	1FM	1,887,962	42.052	1,678,701	3,992,012	1,887,962					2.656	11.298	MON	1,767	48,395	03/01/2017.	07/25/2036.
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.
03072S L9 4	Ameriquest Mtg Sec Inc RMBS Ser 2005-R8			4	1FM	4,148,732	99.927	4,698,512	4,701,945	4,408,640		18,888			2.996	4.827	MON	2,348	120,664	11/13/2014.	10/25/2035.
03072S S6 3	Ameriquest Mtg Sec Inc RMBS Ser 2005-R10			4	1FM	7,998,708	99.896	8,586,003	8,594,985	8,359,739		77,341			2.916	4.198	MON	4,178	206,521	08/19/2014.	01/25/2036.
05948K X7 9	Bank of America Alt Loan Tr RMBS Ser 200			4	1FM	4,206,339	94.017	4,199,754	4,467,025	4,206,339					5.750	7.170	MON	21,405	256,852	03/01/2017.	01/25/2036.
05950T AF 2	Banc of America Mtg Securities RMBS Ser			4	1FM	390,927	94.438	395,268	418,547	394,119		(3)			4.273	5.215	MON	1,490	16,450	08/20/2008.	11/20/2046.
12567A AP 2	Citimortgage Alternative Ln Tr RMBS Ser			4	2FM	559,444	82.448	546,235	662,524	559,444					5.500	18.458	MON	3,037	36,217	03/29/2017.	03/25/2022.
12638P AB 5	Credit Suisse Mtg Cap Cft RMBS Ser 2007-			4	1FM	2,335,708	44.616	1,860,905	4,170,907	1,860,905	(220,945)				5.837	22.751	MON	20,287	92,898	05/10/2007.	04/25/2037.
12668B EJ 8	CWMBS Inc RMBS Ser 2005-85CB Cl 2A4			4	1FM	4,030,386	90.583	4,083,632	4,508,186	4,030,386					5.500	8.274	MON	20,663	247,940	02/28/2006.	02/25/2036.
144527 AB 4	Carrington Mtg Loan Tr RMBS Ser 2007-FRE			4	1FM	2,635,439	99.353	2,619,177	2,636,236	2,635,439					2.706	2.725	MON	991	55,106	03/29/2007.	02/25/2037.
16163Y AC 8	Chase Mortgage Finance Corpora RMBS Ser			4	1FE	15,189,440	100.141	15,025,939	15,004,752	15,174,366		(7,205)			3.750	3.646	MON	46,890	561,881	10/28/2016.	04/25/2045.
16165V AM 0	Chaseflex Tr RMBS Ser 2007-1 Cl 2A9			4	1FM	669,023	68.911	626,311	908,871	626,311	(46,661)	2,202			6.000	16.605	MON	4,544	52,027	03/29/2017.	02/25/2037.
17323T AA 8	Citigroup Mtg Loan Tr RMBS Ser 2015-RP2			4	1FM	5,804,680	99.959	5,836,110	5,838,498	5,807,527		866			3.500	3.562	MON	17,029	204,348	06/09/2015.	01/25/2053.
32052W AC 3	First Horizon Mtg PT Tr RMBS Ser 2007-FA			4	4FM	1,252,856	75.730	1,256,443	1,659,111	1,252,856					6.250	15.254	MON	8,641	103,655	03/01/2017.	08/25/2037.
337925 ES 6	First Plus Home Ln Owner Tr RMBS Ser 199			4	6FM	100,704	47.500	97,621	205,518	97,621	37,468	(37,468)			7.510	32.213	MON	1,286	15,434	03/29/2017.	12/10/2024.
35729T AD 4	Fremont Home Loan Owner Tr RMBS Ser 2006			4	1FM	1,684,726	50.497	1,654,028	3,275,484	1,684,726					2.656	10.070	MON	1,433	70,095	03/01/2017.	10/25/2036.
36228F C3 8	GS Mortgage Securities Corp RMBS Ser 200			4	1FM	13,323	101.926	13,580	13,324	13,303		19			4.832	4.839	MON	54	643	02/12/2004.	11/25/2033.
362341 Q6 9	GSAA Home Equity Tr RMBS Ser 2005-9F Cl1			4	1FM	1,129,773	95.214	1,171,305	1,230,180	1,129,773					5.500	8.022	MON	5,638	67,660	03/09/2006.	12/25/2035.
39538W CZ 9	Greenpoint Mtg Funding Tr RMBS Ser 2005-			4	1FM	59,779	92.579	99,031	106,968	59,779					2.635	9.550	MON	117	49,886	11/14/2007.	09/15/2030.
39539M AA 7	Greenpoint Mtg Funding Tr RMBS Ser 2007-			4	1FM	2,371,974	96.420	2,450,200	2,541,177	2,371,974					2.726	4.623	MON	1,155	56,164	08/28/2007.	06/25/2037.
40430H DD 7	HSI Asset Sec Corp Tr RMBS Ser 2006-OPT1			4	1FM	5,156,335	99.762	5,998,932	6,013,219	5,675,143		94,971			2.806	5.249	MON	2,780	137,778	11/01/2013.	12/25/2035.
41164Y AB 7	Harborview Mtg Loan Tr RMBS Ser 2007-4 C			4	1FM	2,455,360	96.578	2,432,926	2,519,125	2,459,879		421			2.690	3.154	MON	2,447	55,052	08/28/2007.	07/19/2047.
437084 PZ 3	Home Equity Asset Tr RMBS Ser 2005-8 Cl			4	1FM	15,608,412	99.990	17,280,874	17,282,671	16,310,549		156,065			2.936	4.478	MON	8,366	418,769	12/01/2014.	02/25/2036.
45254N MY 0	IMPAC CMB Tr RMBS Ser 2005-2 Cl 1A1			4	1FM	1,692,272	98.824	1,717,301	1,737,734	1,692,272					3.026	3.569	MON	876	43,692	02/25/2005.	04/25/2035.
456606 AG 7	Indymac Home Eq Mtg Ln ABS Tr RMBS Ser 2			4	1FM	35,637	2.480	1,313	52,952	1,313	(4,870)				7.597	14.617	MON	335	3,037	05/09/2000.	06/25/2031.
456652 AA 4	Indymac Indx Mtg Ln Tr RMBS Ser 2007-A1			4	1FM	1,267,073	70.440	1,104,306	1,567,726	1,104,306	(162,766)				6.000	12.887	MON	7,839	99,168	09/01/2018.	08/25/2037.
46185H AA 0	Invitation Homes Tr RMBS Ser 2018-SFR2 C			4	1FE	8,179,001	98.836	8,083,806	8,179,001	8,179,001					3.255	3.277	MON	11,093	154,968	04/20/2018.	06/17/2037.
542514 HT 4	Long Beach Mtg Loan Tr RMBS Ser 2004-4 C			4	1FM	9,436,515	99.531	10,045,186	10,092,530	9,548,297		26,994			3.406	4.155	MON	6,685	292,642	09/29/2015.	10/25/2034.
55275B AD 9	Master Asset Bkd Sec Tr RMBS Ser 2006-NC			4	1FM	1,660,665	52.436	1,531,558	2,920,804	1,660,665					2.656	7.038	MON	1,293	62,519	08/20/2008.	08/25/2036.
55275S AR 1	MASTR Alternative Loans Tr RMBS Ser 2007			4	3FM	780,652	66.451	656,092	987,329	656,092	(129,880)	29,088			6.000	20.977	MON	4,937	59,240	03/01/2017.	11/25/2021.
59020U YN 9	Merrill Lynch Mortgage Tr RMBS Ser 2005-			4	1FM	3,823,278	99.354	3,936,344	3,961,946	3,938,630		87,675			3.977	4.937	MON	13,132	147,581	10/04/2013.	06/25/2035.
64828M AA 5	New Residential Mtg Ln Tr RMBS Ser 2017-			4	1FM	2,488,618	100.603	2,476,160	2,461,313	2,487,766		(853)			4.000	3.898	MON	8,204	65,635	04/13/2018.	04/25/2057.
64828Y AQ 4	New Residential Mtg Ln Tr RMBS Ser 2014-			4	1FE	1,980,535	100.259	1,943,148	1,938,138	1,977,379		(952)			3.750	3.627	MON	6,057	72,715	08/12/2015.	05/25/2054.
64828Y AR 2	New Residential Mtg Ln Tr RMBS Ser 2014-			4	1FE	3,402,214	100.259	3,331,111	3,322,522	3,395,056		(1,711)			3.750	3.605	MON	10,383	124,595	10/02/2014.	05/25/2054.
64829C AD 0	New Residential Mtg Ln Tr RMBS Ser 2015-			4	1FM	2,895,076	100.187	2,832,078	2,826,806	2,882,188		(3,726)			3.750	3.433	MON	8,834	106,005	06/23/2015.	04/25/2052.
64830B AA 5	New Residential Mtg Ln Tr RMBS Ser 2017-			4	1FM	7,902,902	100.517	7,684,529	7,644,989	7,892,341		(5,002)			4.000	3.712	MON	25,483	305,800	10/10/2017.	08/27/2057.
64830G AB 2	New Residential Mtg Ln Tr RMBS Ser 2018-			4	1FM	6,037,304	100.508	5,967,459	5,937,315	6,033,538		(3,765)			4.000	3.842	MON	19,791	184,252	04/12/2018.	12/25/2057.
65535V CN 6	Nomura Asset Sec Corp RMBS Ser 2004-AP1			4	1FM	23,635	101.767	24,053	23,636	23,619		(6)			5.217	5.204	MON	103	1,247	02/05/2004.	03/25/2034.

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	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
65535V US 5	Nomura Asset Sec Corp RMBS Ser 2006-AR2			4	1FM	480,579	43.599	670,511	1,537,908	480,579					2.706	34.948	MON...	685	29,002	08/20/2008.	04/25/2036.
70069F MS 3	Park Place Securities Inc RMBS Ser 2005-			4	1FM	4,217,679	99.986	4,602,562	4,603,197	4,307,138		(49,599)			2.976	3.792	MON...	2,283	124,374	10/21/2014.	09/25/2035.
75115L AA 5	Residential Accredit Loans Inc RMBS Ser			4	1FM	2,330,338	92.286	2,509,304	2,719,058	2,330,338					2.756	5.605	MON...	1,249	60,923	08/29/2007.	08/25/2037.
761143 AD 8	Residential Asset Sec Tr RMBS Ser 2007-A			4	1FM	1,943,221	66.040	2,073,575	3,139,863	1,943,221		166,306			6.250	18.585	MON...	16,353	191,048	07/01/2018.	09/25/2037.
81745Y AA 3	Sequoia Mortgage Tr RMBS Ser 2013-12 Cl			4	1FM	3,985,404	100.590	3,935,733	3,912,653	3,969,234		(484)			4.000	3.641	MON...	13,042	156,506	11/07/2013.	12/25/2043.
81746H AB 7	Sequoia Mtg Tr RMBS Ser 2017-CH1 Cl A2			4	1FE	1,720,280	99.343	1,684,582	1,695,728	1,719,236		(830)			3.500	3.393	MON...	4,946	59,350	09/20/2017.	10/25/2047.
81748H AD 1	Sequoia Mortgage Tr RMBS Ser 2018-8 Cl A			4	1FM	8,809,198	100.398	8,835,966	8,800,947	8,808,185		(1,013)			4.000	3.927	MON...	29,336	58,673	10/04/2018.	11/25/2048.
863576 FK 5	Structured Asset Sec Corp RMBS Ser 2006-			4	1FM	11,466,564	99.193	13,642,013	13,753,000	12,125,626		292,331			2.856	5.363	MON...	6,547	336,465	03/09/2016.	02/25/2036.
86359B JU 6	Structured Asset Sec Corp RMBS Ser 2004-			4	1FM	10,278	99.998	10,280	10,280	10,266		(1)			5.130	5.150	MON...	44	516	02/20/2004.	03/25/2034.
872227 AA 1	TBW Mtg Backed RMBS PTC Ser 2007-2 Cl A1			4	1FM	2,885,268	53.174	2,286,021	4,299,141	2,286,021	(599,247)				5.965	18.733	MON...	21,369	152,064	05/23/2007.	07/25/2037.
939348 AE 8	Washington Mutual MSC Mtg PT RMBS Ser 20			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.
94983C AE 7	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2			4	1FM	2,497,646	102.665	2,529,419	2,463,769	2,494,398		30,347			4.513	3.954	MON...	9,266	98,206	09/26/2013.	06/25/2035.
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						174,018,389	XXX	179,281,347	194,255,307	175,330,012	(1,126,901)	704,590	166,306	0	XXX	XXX	XXX	415,392	5,952,051	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
05491L AE 8	Barclays Commercial Mtg Sec CMBS Ser 201			4	1FM	7,209,999	94.600	6,622,021	7,000,000	7,164,765		(19,620)			3.391	3.051	MON...	17,143	237,370	08/05/2016.	08/14/2036.
05529S AC 3	Barclays Comm Mort Sec CMBS Ser 2013-TYS			4	1FM	6,179,983	100.762	6,045,726	6,000,000	6,045,004		(27,104)			3.756	3.293	MON...	18,781	225,372	08/13/2013.	09/05/2032.
05529S AJ 8	Barclays Comm Mort Sec CMBS Ser 2013-TYS			4	1FM	3,087,632	100.631	3,018,942	3,000,000	3,021,990		(13,262)			4.045	3.593	MON...	10,112	121,341	08/13/2013.	09/05/2032.
056083 AG 3	BXP Trust CMBS Ser 2017 Cl GM B			4	1FM	10,184,071	96.350	9,634,990	10,000,000	10,158,382		(17,231)			3.425	3.217	MON...	28,540	347,237	06/21/2017.	06/13/2039.
06427D AQ 6	Bank of America Comm Mtg CMBS Ser 2017-B			4	1FM	5,149,864	100.319	5,015,940	5,000,000	5,112,283		(20,294)			3.366	2.903	MON...	14,025	168,300	02/02/2017.	02/15/2050.
12515G AE 7	CD Commercial Mortgage Tr CD 2017-CD3 AA			4	1FM	5,149,739	100.987	5,049,335	5,000,000	5,113,201		(19,683)			3.453	3.001	MON...	14,388	172,650	01/27/2017.	02/10/2050.
12515H AZ 8	CD Comm Mtg Tr CMBS Ser 2017-CD5 Cl A4			4	1FM	3,398,867	98.394	3,246,995	3,300,000	3,386,259		(9,202)			3.431	3.083	MON...	9,435	113,223	07/24/2017.	08/01/2050.
12591U AD 5	Comm Mortgage Trust CMBS Ser 2014-UBS2 C			4	1FM	16,479,386	101.038	16,166,048	16,000,000	16,172,150		(67,891)			3.472	3.025	MON...	46,293	555,520	03/03/2014.	03/10/2047.
12593J BE 5	Comm Mortgage Trust CMBS Ser 2015-CR24 C			4	1FM	15,149,318	99.732	14,959,770	15,000,000	15,080,061		(21,150)			3.432	3.291	MON...	42,900	514,800	07/24/2015.	08/10/2055.
12593Y BC 6	Comm Mortgage Trust CMBS Ser 2016-CR28 C			4	1FM	3,089,920	101.218	3,036,540	3,000,000	3,055,107		(12,386)			3.525	3.066	MON...	8,813	105,750	01/27/2016.	02/10/2049.
12594P AW 1	Credit Suisse Mortgage Trust CMBS Ser 20			4	1FM	3,965,485	100.680	3,876,184	3,850,000	3,932,821		(16,383)			3.565	3.082	MON...	11,439	137,264	12/14/2016.	12/15/2049.
12624K AC 0	Commercial Mortgage PTC CMBS Ser 2012-CR			4	1FM	3,776,156	99.227	3,818,853	3,848,618	3,827,475		6,501			2.752	3.096	MON...	8,826	105,914	08/15/2013.	08/15/2045.
12650Y AA 1	Credit Suisse Mtg Tr CMBS Ser 2015-GLPB			4	1FM	7,556,070	101.882	7,437,371	7,300,000	7,451,271		(38,746)			3.639	3.052	MON...	22,139	265,669	03/16/2016.	11/15/2034.
12650Y AG 8	Credit Suisse Mtg Tr CMBS Ser 2015-GLPB			4	1FM	10,235,550	100.471	10,047,140	10,000,000	10,132,918		(35,101)			3.811	3.427	MON...	31,757	386,375	12/04/2015.	11/15/2034.
17291E AX 9	Citigroup Comm Mtg Tr CMBS Ser 2016-P6 C			4	1FM	3,244,433	101.218	3,188,364	3,150,000	3,219,619		(12,329)			3.512	3.064	MON...	9,219	110,628	12/06/2016.	12/10/2049.
17326C AZ 7	Citigroup Comm Mtg Tr CMBS Ser 2017-B1 C			4	1FM	25,749,200	98.116	24,528,950	25,000,000	25,656,997		(69,224)			3.458	3.111	MON...	72,042	864,500	08/15/2017.	08/15/2027.
46634G AB 7	JP Morgan Chase Comm Mtg Secs CMBS Ser 2			4	1FM	10,098,281	102.369	9,213,174	9,000,000	9,173,147		(186,405)			5.633	3.479	MON...	42,248	506,970	08/23/2013.	12/05/2027.
46639N AR 2	JPMBB Comm Mtg Sec Tr CMBS Ser 2013-C12			4	1FM	19,584,048	99.628	18,942,942	19,013,750	19,149,268		(60,227)			3.157	2.678	MON...	50,022	600,264	06/14/2013.	07/15/2045.
50190D AE 6	Ladder Capital Comm Mtg CMBS Ser 2017-LC			4	1FM	6,528,853	100.413	6,365,167	6,339,000	6,492,120		(24,577)			3.357	2.908	MON...	17,733	212,800	06/22/2017.	07/12/2050.
61691G AQ 3	Morgan Stanley BAML Tr CMBS Ser 2016-C32			4	1FM	2,883,829	101.081	2,830,262	2,800,000	2,861,342		(11,262)			3.514	3.054	MON...	8,199	98,392	12/06/2016.	12/15/2049.
61762M BU 4	Morgan Stanley BAML Tr CMBS Ser 2013-C10			4	1FM	4,652,000	101.768	4,596,434	4,516,568	4,553,815		(14,585)			3.912	3.447	MON...	14,724	176,688	06/24/2013.	07/15/2046.
61763X BF 2	Morgan Stanley BAML Tr CMBS Ser 2014-C18			4	1FM	22,382,816	100.406	22,490,944	22,400,000	22,378,796		(1,798)			3.749	3.768	MON...	72,314	851,440	09/20/2016.	08/15/2031.
61764J AD 8	Morgan Stanley Cap I Tr CMBS Ser 2014-MP			4	1FM	13,788,734	101.781	13,740,422	13,500,000	13,653,528		(60,500)			3.693	3.219	MON...	41,546	498,555	09/20/2016.	08/11/2029.
61764X BG 9	Morgan Stanley BAML Tr CMBS Ser 2015-C21			4	1FM	10,299,570	99.413	9,941,310	10,000,000	10,144,249		(41,925)			3.150	2.698	MON...	26,250	315,000	02/13/2015.	03/15/2048.
67087M AA 4	OBP Depositor LLC Tr CMBS Ser 2010-OBP C			4	1FM	11,889,176	101.678	10,645,666	10,470,000	10,784,031		(209,506)			4.646	2.550	MON...	40,538	486,457	05/24/2013.	07/15/2045.
74824D AG 5	Queens Center Mtg Tr CMBS Ser 2013-QCA C			4	1FM	8,120,112	98.050	8,628,365	8,800,000	8,280,380		72,291			3.376	4.520	MON...	24,757	297,088	09/20/2016.	01/11/2037.

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	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
90270R BF 0	UBS-Barclays Comm Mort Tr CMBS Ser 2012-			4	1FM	10,094,274	98.993	10,078,490	10,180,972	10,152,788		6,439			2.459	2.601	MON	20,862	250,340	06/14/2013.	12/10/2045.
90276C AE 1	UBS Commercial Mtg Tr CMBS Ser 2017-C2 C			4	1FM	4,119,938	98.503	3,940,124	4,000,000	4,104,723		(11,149)			3.487	3.138	MON	11,623	139,480	07/31/2017.	08/15/2050.
92939K AJ 7	WFRBS Commercial Mtg Tr CMBS Ser 2014-C2			4,6	1FE	2,000,000	2.401	1,217,916		1,310,920		(182,037)			0.395	4.093	MON	16,706	235,887	10/28/2014.	11/15/2047.
94988M AA 8	Wells Fargo Comm Mtg Tr CMBS Ser 2013-BT			4	1FM	10,560,547	100.232	10,023,180	10,000,000	10,309,274		(70,189)			3.544	2.758	MON	29,533	354,400	04/09/2015.	04/16/2035.
94989E AH 0	Wells Fargo Comm Mtg Tr CMBS Ser 2015-LC			4,6	1FE	7,215,800	5.638	4,167,200		4,148,683		(826,050)			1.355	3.613	MON	83,448	1,069,690	03/26/2015.	04/15/2050.
95000C BC 6	Wells Fargo Comm Mtg Tr CMBS Ser 2016-NX			4	1FM	10,299,920	100.654	10,065,420	10,000,000	10,186,878		(40,772)			3.382	2.927	MON	28,183	338,200	02/18/2016.	01/15/2059.
95001M AG 5	Wells Fargo Comm Mtg Tr CMBS Ser 2017-C3			4	1FM	2,265,839	98.315	2,162,939	2,200,000	2,257,003		(6,069)			3.665	3.317	MON	6,719	80,630	06/27/2017.	07/15/2050.
3499999.	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities					286,389,410	XXX	274,743,124	269,668,908	278,471,248	0	(2,061,426)	0	0	XXX	XXX	XXX	901,257	10,944,194	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
00163G AR 8	ALM Loan Funding CLO Ser 2012-7A Cl A2R			4	1FE	25,000,000	99.644	24,911,043	25,000,000	25,000,000					4.286	4.309	JAJO	232,175	958,255	09/13/2016.	10/15/2028.
01082# AA 3	Alameda Cnty CA CTL Ser 2002-A			4	1	1,601,865	106.945	1,616,143	1,511,193	1,530,617		(6,129)			7.500	6.921	MON	5,037	113,339	08/15/2002.	06/15/2021.
01448Y AE 3	ALESCO Pfd Fdg Ltd ABS Mezz Nt Ser A7 Cl			4	6FE	1,158,720	38.310	2,342,616	6,114,894	1,158,720					4.324	111.605	MJSD	5,875	220,509	12/24/2018.	07/23/2035.
020053 AS 3	ALM Loan Funding CLO Ser 2013-8A Cl A1R			4	1FE	1,250,000	100.004	1,250,048	1,250,000	1,250,000					3.926	3.945	JAJO	10,634	43,363	09/28/2016.	10/15/2028.
02376T AC 2	American Airlines Inc LBASS EETC Ser 201			1	3FE	9,473,304	100.750	9,544,354	9,473,304	9,473,304					5.600	5.599	JJ	244,622	530,505	07/30/2014.	07/15/2020.
02377D AA 0	American Airlines Inc LBASS EETC Ser 201			4	2FE	2,848,341	96.724	2,755,015	2,848,341	2,848,341					3.700	3.700	AO	22,249	108,316	09/26/2017.	04/15/2027.
02377U AB 0	American Airlines Inc LBASS PTC Ser 2013			1	2FE	766,159	101.505	744,071	733,039	747,569		(4,736)			4.950	3.976	JJ	16,732	36,285	07/30/2014.	01/15/2023.
05549@ AA 3	BJs Wholesale Club Inc CTL (HG Bowie Rea			1	5GI	1,201,912	102.350	1,218,408	1,190,427	1,193,483		(690)			6.950	6.930	MON	3,677	82,735	10/17/2002.	05/15/2022.
07331Q AA 5	Bayview Opport Mast Fund Trust RMBS Ser			4	1FM	9,726,986	100.155	9,466,569	9,451,928	9,676,526		(25,604)			4.000	3.439	MON	3,151	378,077	12/16/2016.	06/28/2053.
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	1,044,448	103.768	1,083,803	1,044,448	1,044,448					6.260	6.261	FA	24,700	65,382	12/19/2001.	02/15/2023.
117017 AC 7	Brunswick & Glynn Co Dev Auth CTL Rev Le			4	1	2,038,513	102.520	2,089,883	2,038,513	2,038,513					5.980	5.981	JJ	56,211	121,903	11/19/2002.	01/15/2024.
12644* AC 1	CTL Cap Tr CTL Ser 2002-3 Anchorage			1	1	1,530,049	113.615	1,738,367	1,530,049	1,530,049					7.290	7.406	MON	4,957	111,540	02/28/2002.	12/15/2026.
12644@ AX 3	CTL Cap Tr CTL Lowes			1	1	503,216	104.465	525,685	503,216	503,216					7.070	7.072	FA	13,440	35,577	10/17/2001.	08/15/2021.
12644@ BX 2	CTL Cap Tr CTL Ser 2004-9 Kohls			1	2	520,025	102.647	533,791	520,025	520,025					5.330	5.390	MON	1,232	27,717	11/05/2004.	01/15/2025.
126650 BP 4	CVS Health Corp LBASS PTC Nt			1	2FE	4,156,289	106.461	3,913,082	3,675,594	4,007,856		(31,513)			6.036	4.164	MON	12,942	221,859	03/12/2014.	12/10/2028.
126650 BQ 2	CVS Health Corp LBASS PTC Nt			1	2FE	2,122,984	111.096	2,281,427	2,053,566	2,102,323		(5,220)			6.943	6.492	MON	8,317	142,579	10/23/2012.	01/10/2030.
126650 BS 8	CVS Health Corp LBASS PTC Nt			1	2FE	1,517,112	115.595	1,379,619	1,193,496	1,438,911		(17,873)			7.507	4.220	MON	5,226	89,596	07/15/2014.	01/10/2032.
34530R AA 6	Ford Credit Auto Owner Tr LBASS Ser 2015			4	1FE	4,332,560	98.977	4,265,904	4,310,000	4,324,313		(4,639)			2.120	1.983	MON	4,061	91,372	08/03/2017.	07/15/2026.
50026* AA 3	Kohls Corp CTL Shelby MI			1	2	817,991	106.470	824,362	774,268	784,753		(2,481)			7.600	6.990	MON	2,615	58,844	09/11/2002.	12/15/2022.
52467@ AH 8	Legg Mason Mtg Cap Corp CTL			1	4Z	273,682	101.412	264,636	260,952	262,699		(812)			7.750	7.194	MON	899	19,893	07/02/2002.	01/15/2021.
55818P AN 0	Madison Park Funding LTD CLO Ser 2014-12			4	1FE	6,500,000	99.797	6,486,812	6,500,000	6,500,000					4.119	4.139	JAJO	54,247	238,780	01/12/2017.	07/20/2026.
62946U AF 7	New Res Adv Rec Tr LBASS Ser 2016-T5 Cl			4	1FE	43,761,013	99.632	43,838,168	44,000,000	43,780,749		19,759			3.331	3.534	MON	65,136	990,913	09/17/2018.	12/15/2051.
62946U AL 4	New Res Adv Rec Tr LBASS Ser 2017-T1 Cl			4	1FE	7,941,250	99.797	7,983,784	8,000,000	7,952,232		10,982			3.214	3.532	MON	11,429	128,572	06/25/2018.	02/15/2051.
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	1,166,104	104.419	1,217,681	1,166,145	1,166,132		2			6.082	6.160	MON	3,152	70,925	08/08/2002.	05/15/2023.
667294 AW 2	Northwest Airlines LBASS EETC Ser 2001-1			1	2FE	991,668	107.409	936,387	871,796	948,735		(20,541)			7.041	3.483	AO	15,346	61,383	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.
67109B CC 6	OHA Loan Funding Ltd CLO Ser 2015-1A Cl			4	1FE	10,815,000	100.280	10,845,250	10,815,000	10,815,000					4.026	4.046	FMAN	56,847	371,595	11/29/2016.	08/15/2029.
74040Y AF 9	Preferred Term Sec Ltd VI LBASS Mezz Nt			4	6FE	600,574	21.140	528,500	2,500,000	528,500	40,250				4.074	58.066	JAJO	25,460	91,437	10/02/2007.	07/03/2033.
74040Y AG 7	Preferred Term Sec Ltd LBASS X Residual			4	6*				81,515						5.148		JAJO			12/21/2016.	07/03/2033.
74041B AA 9	Preferred Term Sec Ltd LBASS XV Residual			4	6*				382,512						5.972		MJSD			12/21/2016.	09/26/2034.

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	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
74041C AB 5	Preferred Term Sec Ltd VI LBASS Nt Ser A			4	1AM	6,694,493	86.050	6,453,750	7,500,000	6,694,493					3.381	4.808	MJSD.	3,522	204,735	09/14/2007.	09/26/2034.
74041D AB 3	Preferred Term Sec Ltd LBASS XXVII Resid			4	6*				2,445,700						6.574		MJSD.			12/21/2016.	12/22/2037.
74041N AL 9	Preferred Term Sec Ltd VI LBASS Ltd Ser			4	1FE	1,034,921	99.420	1,224,611	1,231,756	1,083,413		1,370			3.318	4.743	MJSD.	908	32,809	03/26/2013.	12/24/2033.
74041Y AA 9	Preferred Term Sec Ltd XII LBASS Residua			4	6*				1,170,116						6.024		MJSD.			12/21/2016.	12/24/2033.
74042C AA 6	Preferred Term Sec Ltd LBASS Sr Nt Cl A-			4	1FE	4,004,193	102.750	4,114,308	4,004,193	4,004,193					3.679	3.696	MJSD.	3,274	122,479	11/06/2007.	03/22/2038.
74042E AB 0	Preferred Term Sec Ltd LBASS Sr Nt Ser A			4	1AM	9,710,602	92.800	10,208,000	11,000,000	9,710,602					3.288	4.774	MJSD.	8,038	290,209	09/14/2007.	06/23/2035.
74042G AA 7	Preferred Term Sec Ltd LBASS XVI Residua			4	6*				605,927						7.824		MJSD.			12/21/2016.	03/23/2035.
74042V AA 4	Preferred Term Sec Ltd LBASS XVII Residu			4	6*				2,708,575						5.974		MJSD.			12/21/2016.	06/23/2035.
74042W AB 0	Preferred Term Sec Ltd LBASS Nt Cl A-2 P			4	1FE	7,538,466	91.680	7,766,854	8,471,700	7,538,466					3.268	5.732	MJSD.	6,153	219,654	09/14/2007.	09/23/2035.
74043A AD 3	Preferred Term Sec Ltd LBASS XXIII Nt Cl			4	1FE	2,498,645	95.450	2,501,869	2,621,131	2,532,713		(913)			3.098	3.362	MJSD.	1,805	64,408	09/27/2007.	12/22/2036.
78442G GG 5	SLM Student Loan Tr LBASS Ser 2003-4 Cl			4	2AM	3,053,440	98.614	3,012,829	3,055,187	3,054,349		(35)			3.538	3.558	MJSD.	4,504	88,778	04/09/2003.	03/15/2033.
85804P AA 1	Stedman Loan Fund Ltd CLOSer2008-1A ClC			4	6*	11,009			1,100,909								JAJO..			12/21/2016.	05/16/2022.
90332U AS 2	US Airways Pass-Thru Tr ABS Ser 2000-3C			4	3FE	7,679,428	105.370	8,506,506	8,072,986	7,962,429		51,354			8.390	9.401	MS.....	225,775	677,324	05/10/2012.	09/01/2023.
907831 AA 9	Union Pacific RR ABS PTC Ser 2001-1			1	1FE	923,078	108.785	880,313	809,220	927,534		(6,906)			6.630	1.602	JJ.....	22,951	53,651	05/30/2013.	01/27/2022.
90783V AA 3	Union Pacific RR ABS PTC Ser 2005-1			1	1	445,609	105.937	489,392	461,968	455,589		673			5.082	5.576	JJ.....	11,673	23,477	02/12/2008.	01/02/2029.
90931V AA 4	United Air Lines PTC Ser 2018-1 A			1	1FE	6,000,000	97.533	5,851,950	6,000,000	6,000,000					3.700	3.700	MS.....	74,000	121,483	01/31/2018.	09/01/2031.
91736# AA 4	United States of America BIA CTL GSA Gtd			1	1	792,107	104.807	830,186	792,107	792,107					5.730	5.731	MS.....	13,364	45,388	04/09/2003.	03/15/2024.
94978# AT 4	Wells Fargo Bank Northwest NA CTL Ser 20			4	2	809,957	107.868	873,685	809,957	809,957					6.650	6.743	MON...	4,489	53,875	07/28/2002.	08/01/2027.
94978# AU 1	Wells Fargo Bank Northwest NA CTL MWRA L			4	1	1,105,308	124.250	1,311,700	1,055,698	1,083,491		(1,695)			7.380	7.019	MON...	3,463	74,770	07/30/2002.	05/15/2032.
94978# AX 5	Wells Fargo Bank Northwest NA CTL CVS Co			1	2	1,127,221	104.163	1,174,151	1,127,221	1,127,221					6.640	6.733	MON...	4,366	88,638	10/09/2002.	10/10/2024.
98881@ AA 4	ZC Specialty Ins Co CTL Ser 2002-31			1	2	1,494,467	108.729	1,624,914	1,494,467	1,494,467					7.338	7.339	JJ.....	47,521	109,664	12/20/2002.	12/23/2022.
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.
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						205,805,815	XXX	208,662,986	223,556,145	205,621,144	40,250	(45,647)	0	0	XXX	XXX	XXX	1,454,457	8,019,496	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						3,038,407,626	XXX	2,942,298,111	3,035,302,505	2,990,920,630	(17,964,203)	(6,030,026)	1,897,968	(759,000)	XXX	XXX	XXX	27,090,251	107,874,937	XXX	XXX
Bank Loans - Acquired																					
000000 00 0	Norweigan Cruise Line Corp Term Ln B Nt				2FE	3,703,219	98.125	3,642,891	3,712,500	3,705,893		2,195			4.137	4.241	MON...	1,280	145,432	10/13/2017.	10/05/2021.
08579J AY 8	Berry Plastics Corp Term Ln R Nt 1				3FE	22,667,098	96.917	21,856,824	22,552,175	21,856,824	(794,954)	(15,320)			4.387	4.329	MON...	60,460	758,850	02/12/2018.	01/19/2024.
08579J BA 9	Berry Plastics Corp Term Ln T Nt 1				3FE	10,000,000	97.333	9,733,330	10,000,000	9,733,330	(266,670)				4.137	4.173	MON...	25,281	212,729	05/29/2018.	01/06/2021.
13134M BN 2	Calpine Corp Term Ln B8 Nt 1				3FE	972,675	98.906	971,753	982,500	971,753	(7,161)	3,398			4.253	4.667	MON...	340	37,377	02/23/2017.	12/31/2019.
14880B AE 1	Catalent Pharma Solutions Inc New Term L				3FE	8,154,354	96.792	7,847,393	8,107,506	7,847,393	(278,343)	(6,241)			4.772	4.717	MON...	1,075	349,688	10/18/2017.	05/20/2024.
15018L AE 1	Cedar Fair LP New Term Ln B Nt 1				3FE	2,079,077	96.500	1,999,977	2,072,515	1,999,977	(78,325)	(775)			4.190	4.168	MON...	965	64,327	03/14/2018.	04/13/2024.
18449E AD 2	Clean Harbors Inc New Term Ln 2 Nt 1				3FE	3,962,034	96.125	3,809,712	3,963,290	3,809,712	(152,406)	84			4.220	4.226	MON...	465	71,822	07/19/2018.	06/30/2024.
32007U BW 8	First Data Corp Term Ln D Nt 1				3FE	1,545,521	95.792	1,470,121	1,534,707	1,470,121	(63,051)	(1,960)			4.754	4.644	MON...	1,621	62,683	06/14/2017.	07/10/2022.
32007U BX 6	First Data Corp New 2024 Term Ln Nt 1				3FE	20,506	94.875	19,334	20,379	19,334	(1,156)	(16)			4.705	4.634	MON...	21	714	02/20/2018.	04/26/2024.
404122 AX 1	HCA Inc Term Ln B-10 Nt 1				3FE	3,724,426	97.750	3,640,626	3,724,426	3,640,626	(83,800)				4.506	4.549	MON...	1,399	120,161	03/22/2018.	03/13/2025.
44969C BF 6	Quintiles IMS New Term Ln B Nt 1				3FE	4,010,869	97.150	3,861,967	3,975,262	3,861,967	(145,034)	(3,867)			4.803	4.658	MJSD.	1,016	129,381	04/27/2018.	03/06/2024.
44969C BH 2	Quintiles IMS Term Ln B-2 Nt 1				3FE	949,818	96.000	904,481	942,168	904,481	(44,489)	(847)			4.522	4.428	MON...	346	35,802	02/13/2018.	01/18/2025.
44989* AA 1	IQNavigator Inc 1st Lien TL Nt 1				4Z	2,199,711	93.860	2,096,090	2,233,209	2,096,090	(105,278)	1,657			8.140	8.546	FMAN.	16,159	49,495	08/20/2018.	08/20/2024.
44989* AB 9	IQNavigator Inc Revolver Nt 1				4Z	81,015	93.290	76,730	82,249	76,730	(4,360)	75			8.140	8.592	FMAN.	595	2,153	08/20/2018.	08/20/2023.
60367* AA 9	Ministry Brands LLC Incremental DD Term				3FE	729,623	100.000	729,623	729,623	729,623					6.506	6.594	MON...	527	41,220	12/31/2018.	12/02/2022.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation 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
60367* AB 7	Ministry Brands LLC Incremental Term Ln				3FE	5,557,840	100.000	5,585,768	5,585,768	5,561,455		3,616			6.506	6.682	MON	4,013	248,991	05/02/2018.	12/02/2022.
70466@ AA 6	Peach State Labs Inc Sr Sec Term Ln Nt 1			1	3	8,792,939	100.000	8,830,341	8,830,341	8,806,054		13,115			9.349	9.735	MON	71,066	719,132	02/01/2018.	06/30/2020.
71579U AF 2	Petco Animal Supplies New Term Ln B-1 Nt				5FE	4,421,264	72.250	3,173,977	4,393,047	3,173,977	(141,350)	(4,170)			5.759	5.673	JAJO	44,276	243,043	02/17/2017.	01/26/2023.
71677H AG 0	PetSmart Inc Term Ln B2 Nt 1				5FE	9,431,318	78.250	7,608,186	9,722,922	7,608,186	(219,444)	49,293			5.504	6.229	MON	43,416	455,944	10/14/2016.	03/10/2022.
73744G AJ 1	Post Holdings Inc Term Ln B Nt 1				3FE	5,913,798	95.500	5,627,576	5,892,750	5,627,576	(283,765)	(2,457)			4.387	4.322	MON	5,745	196,688	03/08/2018.	05/24/2024.
74966U AP 5	RPI Finance Trust Term Ln 6 Nt 1				2FE	12,178,311	96.600	11,832,500	12,248,965	12,144,364		(24,140)			4.290	4.180	MON	1,460	522,253	04/17/2017.	03/27/2023.
79546K AE 0	Sally Beauty Holdings New Term Ln B-1 Nt				3FE	1,190,396	95.000	1,125,698	1,184,945	1,125,698	(64,120)	(578)			4.772	4.735	MON	314	39,737	03/29/2018.	07/05/2024.
81760H AE 2	ServiceMaster Co Term Ln C Nt 1				3FE	4,834,142	97.375	4,674,841	4,800,864	4,674,841	(136,611)	(4,414)			4.887	4.814	MON	1,303	235,125	07/06/2017.	11/07/2023.
83578B AJ 2	Sophia LP New Term Ln Nt 1				4FE	2,384,791	95.375	2,265,484	2,375,343	2,265,484	(109,625)	(1,508)			6.553	6.468	MJSD	432	131,795	03/31/2017.	09/30/2022.
84611@ AB 9	Sovos Compliance LLC Additional Term Ln			1	3FE	4,069,705	96.050	3,990,118	4,154,209	3,990,118	(100,693)	15,923			9.772	10.558	MON	1,128	338,004	08/31/2017.	03/01/2022.
84611@ AC 7	Sovos Compliance LLC New Additional Term				3FE	777,096	96.050	751,506	782,411	751,506	(17,991)	1,012			8.522	8.860	MON	185	75,034	08/04/2017.	03/01/2022.
84611@ AC 7	Sovos LLC New #2 Additional Term Ln Nt 1			1	4	360,041	96.050	345,819	360,041	345,819	(14,222)				9.599	9.793	MON	384	15,301	07/02/2018.	03/01/2022.
90347B AH 1	Axalta Coating Systems New Term Ln B Nt				3FE	22,496,771	94.000	20,988,343	22,328,024	20,988,343	(1,490,868)	(17,560)			4.803	4.690	MJSD	8,937	696,871	04/17/2018.	06/01/2024.
90351H AB 4	US Foods Inc New Term Ln Nt 1				3FE	7,569,492	94.583	7,116,327	7,523,872	7,116,327	(448,812)	(4,353)			4.504	4.410	MON	2,824	168,057	06/22/2018.	06/27/2023.
000000 00 0	Array Canada Inc Term Ln Nt 1		A		4FE	21,232,848	94.750	20,321,337	21,447,321	20,321,337	(967,655)	30,516			7.615	7.900	MJSD	4,536	1,577,930	07/11/2017.	02/09/2023.
000000 00 0	Burger King Term Ln B3 Nt 1		A		4FE	441,849	95.000	416,847	438,787	416,847	(21,681)	(359)			5.272	5.208	MON	64	18,242	06/29/2018.	02/16/2024.
000000 00 0	Burger King Term Ln B3 Nt 2		A		4FE	545,006	95.000	514,148	541,208	514,148	(26,247)	(475)			5.253	5.188	MON	156	23,522	06/30/2017.	02/16/2024.
6499999. Bank Loans - Acquired						176,997,553	XXX	167,829,668	177,243,327	168,155,934	(6,068,111)	31,844	0	0	XXX	XXX	XXX	301,789	7,787,503	XXX	XXX
6599999. Total - Bank Loans						176,997,553	XXX	167,829,668	177,243,327	168,155,934	(6,068,111)	31,844	0	0	XXX	XXX	XXX	301,789	7,787,503	XXX	XXX
Totals																					
7799999. Total - Issuer Obligations						3,679,521,639	XXX	3,676,340,485	3,607,007,691	3,685,999,782	(1,210,187)	(7,153,891)	1,731,662	(759,000)	XXX	XXX	XXX	37,142,091	118,733,820	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						397,926,065	XXX	399,556,509	412,226,585	398,578,991	(1,126,901)	476,661	166,306	0	XXX	XXX	XXX	1,094,194	12,178,987	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						286,389,410	XXX	274,743,124	269,668,908	278,471,248	0	(2,061,426)	0	0	XXX	XXX	XXX	901,257	10,944,194	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						255,440,613	XXX	265,131,592	279,241,145	259,646,562	40,250	395,500	0	0	XXX	XXX	XXX	2,163,516	10,230,524	XXX	XXX
8299999. Total - Bank Loans						176,997,553	XXX	167,829,668	177,243,327	168,155,934	(6,068,111)	31,844	0	0	XXX	XXX	XXX	301,789	7,787,503	XXX	XXX
8399999. Grand Total - Bonds						4,796,275,280	XXX	4,783,601,378	4,745,387,656	4,790,852,517	(8,364,949)	(8,311,312)	1,897,968	(759,000)	XXX	XXX	XXX	41,602,847	159,875,028	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation and Administrative Symbol / Market Indicator	Date Acquired
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																				
70867* 11 3	Pennsylvania-American Wtr Co 9.35% Pfd (			2,735.000	100.00		273,500	100.000	273,500	273,500		31,965					0		P2A	04/23/1971.
151327 20 2	Centaur Funding Corp Pfd Stk		C	2,000.000	1,000.00		2,010,573	1,055.252	2,110,504	2,099,950		181,600			(8,136)		(8,136)		RP2FEL	03/18/2008.
P4949B AN 4	Grupo Bimbo SAB De CV Sub Pfrd Hybrid		D	350,000.000	1.00	0.983	339,640	0.970	339,640	343,875	9,487			(4,235)			(4,235)		P3FE	11/14/2018.
8499999. Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)							2,623,713	XXX	2,723,644	2,717,325	9,487	213,565	0	(4,235)	(8,136)	0	(12,371)	0	XXX	XXX
8999999. Total - Preferred Stocks							2,623,713	XXX	2,723,644	2,717,325	9,487	213,565	0	(4,235)	(8,136)	0	(12,371)	0	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																	
69120# 10 6	Owl Rock Capital Corp Com			566,773.580	8,654,633	15.270	8,654,633	8,608,029		519,601		(43,607)		(43,607)		L	12/11/2018.
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					8,654,633	XXX	8,654,633	8,608,029	0	519,601	0	(43,607)	0	(43,607)	0	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																	
63862@ 10 3	Nationwide Corp Com			649,510.000	266,920,581	410.957	266,920,581	178,939,615				4,465,651		4,465,651		K	12/30/2006.
G7538* 10 9	Retention Alternatives Ltd Com		D	120,000.000	16,048,364	133.736	16,048,364	5,200,000				787,247		787,247		K	08/01/2002.
9199999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					282,968,945	XXX	282,968,945	184,139,615	0	0	0	5,252,898	0	5,252,898	0	XXX	XXX
9799999. Total - Common Stock					291,623,578	XXX	291,623,578	192,747,644	0	519,601	0	5,209,291	0	5,209,291	0	XXX	XXX
9899999. Total Common and Preferred Stock					294,247,291	XXX	294,347,222	195,464,969	9,487	733,166	0	5,205,056	0	5,196,920	0	XXX	XXX

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....0, the total $ value (included in Column 8) of all such issues $.....0.

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
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
912828 3W 8	U S Treasury Nt 2.750% 02/15/28		11/27/2018	Deutsche Bank Capital		37,064,996	38,000,000	298,166
912828 4V 9	U S Treasury Nt 2.875% 08/15/28		09/12/2018	Citigroup		32,263,997	32,500,000	73,633
912828 G3 8	U S Treasury Nt 2.250% 11/15/24		07/10/2018	Morgan Stanley & Co LLC		6,282,174	6,500,000	22,653
0599999.	Total - Bonds - U.S. Government					85,126,832	87,000,000	404,235
Bonds - All Other Government								
000000 00 0	Ukraine Govt Sr Nt 9.750% 11/01/28	D	12/04/2018	Direct		549,988	575,000	5,451
000000 00 0	Republic of Nigeria Sr Nt	D	12/04/2018	Direct		555,000	625,000	13,762
900123 CA 6	Turkey (Republic of) Sr Nt	D	09/14/2018	Direct		1,402,500	1,650,000	26,068
903724 BV 3	Ukraine Govt Sr Nt 9.750% 11/01/28	D	10/25/2018	Direct		400,000	400,000	
1099999.	Total - Bonds - All Other Government					2,907,488	3,250,000	45,281
Bonds - U.S. Special Revenue and Special Assessment								
3140HB FS 2	FNMA Pool #BJ9176 4.000% 05/25/48		07/10/2018	JP Morgan Securities LLC		29,564,351	28,987,988	32,209
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.		19,375,449	18,989,720	2,110
31418C RC 0	FNMA Pool #MA3182 3.500% 11/25/47		06/12/2018	JP Morgan Securities LLC		36,607,873	36,957,235	43,117
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					94,641,365	94,086,548	81,885
Bonds - Industrial and Miscellaneous								
00206R GL 0	AT&T Inc Sr Nt 4.100% 02/15/28		11/26/2018	Tax Free Exchange		10,601,005	10,737,000	123,505
01448Y AE 3	ALESCO Pfd Fdg Ltd ABS Mezz Nt Ser A7 Cl		12/24/2018	Interest Capitalization		220,509	220,509	
01882Y AB 2	Alliant Energy Finance Sr Nt		10/03/2018	Deutsche Bank Capital		986,030	1,000,000	13,340
023135 AW 6	Amazon.com Inc Sr Nt 2.400% 02/22/23		06/08/2018	Tax Free Exchange		3,995,577	4,000,000	28,267
023135 AZ 9	Amazon.com Inc Sr Nt 2.800% 08/22/24		06/08/2018	Tax Free Exchange		2,993,036	3,000,000	24,733
045054 AD 5	Ashtead Capital Inc 2nd Lien Nt		07/16/2018	Bank of America BISD Dealer		3,590,625	3,750,000	64,324
06051G HC 6	Bank of America Corp Sr Nt		05/23/2018	Tax Free Exchange		4,297,401	4,311,000	55,039
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		1,250,000	1,250,000	
11134L AD 1	Broadcom Crp/ Caymn Fi Sr Nt		02/21/2018	Tax Free Exchange		2,990,275	3,000,000	9,000
11134L AF 6	Broadcom Crp/ Caymn Fi Sr Nt		02/21/2018	Tax Free Exchange		3,996,411	4,000,000	14,500
172967 LV 1	Citigroup Inc Sr Nt 3.142% 01/24/23		01/17/2018	Citigroup		4,000,000	4,000,000	
18055# AL 6	Clarion Lion Properties Sr Nt Ser C		12/12/2018	Seaport Global Securities LLC		7,017,080	7,000,000	90,631
26441Y BB 2	Duke-Weeks Realty LP Sr Nt		09/04/2018	Wells Fargo Securities LLC		989,260	1,000,000	
28368E AE 6	Kinder Morgan Inc / DE Sr Nt		07/20/2018	Goldman Sachs & Company		1,863,585	1,500,000	2,906
30040W AE 8	Eversource Energy Sr Nt		01/03/2018	Wells Fargo Securities LLC		4,496,940	4,500,000	
404121 AJ 4	HCA INC Sr Nt 5.625% 09/01/28		09/10/2018	Goldman Sachs & Company		2,022,500	2,000,000	5,938
423452 AB 7	Helmerich & Payne Sr Nt		12/20/2018	Tax Free Exchange		1,271,374	1,250,000	
456652 AA 4	Indymac Indx Mtg Ln Tr RMBS Ser 2007-A1		09/01/2018	Interest Capitalization		675	675	
46185H AA 0	Invitation Homes Tr RMBS Ser 2018-SFR2 C		04/20/2018	JP Morgan Securities LLC		8,179,001	8,179,001	
465685 AP 0	ITC Holdings Corp Sr Nt		06/22/2018	Tax Free Exchange		3,246,063	3,250,000	11,190
478375 AG 3	Johnson Control Intl plc Sr Nt		08/02/2018	Various		3,553,460	3,600,000	11,842
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 AJ 9	MPLX LP Sr Nt 4.875% 06/01/25		02/07/2018	Bank of America BISD Dealer		2,663,625	2,500,000	23,021
55336V AK 6	MPLX LP Sr Nt 4.125% 03/01/27		02/06/2018	JP Morgan Securities LLC		1,765,365	1,750,000	31,482
55336V AR 1	MPLX LP Sr Nt 4.000% 03/15/28		02/06/2018	Various		5,234,720	5,250,000	
59217G BY 4	Met Life Global Funding I Sr Nt		01/24/2018	Various		5,556,540	5,500,000	19,694
59217G CK 3	Met Life Global Funding I Secured Nt		01/23/2018	Citigroup		971,400	1,000,000	10,500

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
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
62946U AF 7	New Res Adv Rec Tr LBASS Ser 2016-T5 Cl		09/17/2018	Barclays Capital Inc.		18,761,016	19,000,000	7,032
62946U AL 4	New Res Adv Rec Tr LBASS Ser 2017-T1 Cl		06/25/2018	Barclays Capital Inc.		7,941,250	8,000,000	8,571
637432 NP 6	National Rural Utilities Coop Sr Nt		01/31/2018	JP Morgan Securities LLC		5,483,830	5,500,000	
641062 AD 6	Nestle Holdings Inc. Sr Nt		09/17/2018	Bank of America BISD Dealer		1,999,640	2,000,000	
641062 AE 4	Nestle Holdings Inc. Sr Nt		09/17/2018	Bank of America BISD Dealer		1,994,460	2,000,000	
64828M AA 5	New Residential Mtg Ln Tr RMBS Ser 2017-		04/13/2018	JP Morgan Securities LLC		2,488,618	2,461,313	4,376
64830G AB 2	New Residential Mtg Ln Tr RMBS Ser 2018-		04/12/2018	Various		6,037,304	5,937,315	12,776
64952W CX 9	New York Life Global Fdg Sec Nt		01/03/2018	Credit Suisse Securities LLC		4,960,250	5,000,000	
67080L AA 3	Nuveen LLC Sr Nt 4.000% 11/01/28		10/24/2018	Various		9,742,750	9,750,000	1,250
78409V AD 6	S&P Global Inc Sr Nt 4.000% 06/15/25		11/14/2018	Morgan Stanley & Co LLC		10,031,200	10,000,000	167,778
78409V AK 0	S&P Global Inc Sr Nt 4.400% 02/15/26		11/06/2018	Various		5,862,653	5,750,000	54,419
78409V AM 6	S&P Global Inc Sr Nt 2.950% 01/22/27		10/30/2018	Morgan Stanley & Co LLC		3,235,205	3,500,000	28,148
80386W AA 3	Sasol Financing USA LLC Sr Nt		09/21/2018	Direct		374,445	375,000	
81748H AD 1	Sequoia Mortgage Tr RMBS Ser 2018-8 Cl A		10/04/2018	Wells Fargo Securities LLC		8,809,198	8,800,947	16,624
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		6,000,000	6,000,000	
P16259 AM 8	BBVA Bancomer SA Texas Sub Nt		11/14/2018	Direct		280,257	325,000	5,506
U85969 AC 4	Stillwater Mining Co Sr Nt		12/04/2018	Direct		273,750	300,000	8,116
134808 AC 8	Canacol Energy Ltd Sr Nt	A	04/26/2018	Direct		1,455,000	1,455,000	
35905B AA 5	Frontera Energy Corp Sr Nt	A	06/20/2018	Direct		741,315	750,000	
67077M AP 3	Nutrien Ltd Sr Nt 7.125% 05/23/36	A	04/10/2018	Tax Free Exchange		1,345,775	1,155,000	31,317
89352H AT 6	TransCanada Pipelines Ltd Sr Nt	A	12/12/2018	Various		5,146,725	5,000,000	98,177
89352H AW 9	TransCanada Pipelines Ltd Sr Nt	A	12/13/2018	Barclays Capital Inc.		13,772,950	14,000,000	45,215
C35898 AA 0	Frontera Energy Corp Sr Nt	A	09/25/2018	Direct		578,875	550,000	13,634
000000 00 0	KazMunayGas National Co Euro MTN	D	11/14/2018	Direct		370,136	375,000	733
000000 00 0	Cia Latino Americana Sr Nt	D	06/06/2018	Direct		127,588	150,000	5,420
000000 00 0	TC Ziraat Bankasi AS Euro MTN	D	09/19/2018	Direct		889,875	1,050,000	25,710
000000 00 0	Teva Pharmaceuticals NE Sr Nt	D	08/13/2018	Direct		1,235,994	1,210,000	28,989
000000 00 0	Capex SA Sr Nt 6.875% 05/15/24	D	05/09/2018	Direct		181,840	186,000	6,042
000000 00 0	Unifin Financiera SAB de CV Sr Nt	D	06/05/2018	Direct		376,000	400,000	9,424
05578Q AA 1	BPCE SA Sub Nt 5.700% 10/22/23	D	08/08/2018	MUFG Securities Inc.		1,051,700	1,000,000	17,100
09659W 2D 5	BNP Paribas Sr Nt 3.375% 01/09/25	D	01/02/2018	BNP Paribas Securities Corp.		8,983,890	9,000,000	
12674T AB 2	C&W Senior Financing DAC Sr Nt	D	10/04/2018	Direct		401,750	400,000	
225401 AF 5	Credit Suisse Group Sr Nt	D	01/05/2018	Credit Suisse Securities LLC		2,250,000	2,250,000	
38502H AA 3	Gran Tierra Energy Intl Sr Nt	D	02/08/2018	Direct		369,795	375,000	
40052C AC 0	Grupo Kuo SAB De CV Sr Nt	D	07/25/2018	Direct		204,750	210,000	671
445640 AB 1	Hunt Oil Co of Peru Sr Nt	D	05/24/2018	Direct		223,279	225,000	
44962L AG 2	IHS Markit Ltd Sr Nt 4.125% 08/01/23	D	07/19/2018	HSBC Securities USA Inc.		7,478,025	7,500,000	
48667Q AS 4	KazMunayGas National Co Sr Nt	D	04/17/2018	Direct		198,010	200,000	
566007 AB 6	MARB BondCo PLC Sr Nt 6.875% 01/19/25	D	01/23/2018	Direct		738,994	750,000	229
59318Y AA 6	MHP Lux SA Sr Nt 6.950% 04/03/26	D	03/22/2018	Direct		575,000	575,000	
71647N AM 1	Petrobras Global Finance Sr Nt	D	11/14/2018	Direct		1,276,875	1,250,000	12,804
71647N AS 8	Petrobras Global Finance Sr Nt	D	12/04/2018	Direct		547,969	525,000	14,950
71647N AY 5	Petrobras Global Finance Sr Nt	D	09/24/2018	Tax Free Exchange		275,000	275,000	2,612
76706A AA 2	Rio Energy SA / UGENSA SA Sec Nt	D	01/25/2018	Direct		968,341	975,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
83006L AB 9	Sixsigma Networks Mexico Sr Nt	D	04/26/2018	Direct		660,000	660,000	
88167A AD 3	Teva Pharmaceuticals NE Sr Nt	C	12/04/2018	Direct		132,563	150,000	1,575
88167A AE 1	Teva Pharmaceuticals NE Sr Nt	C	07/26/2018	Direct		1,380,324	1,625,000	16,920
893870 AX 3	Transport de Gas del Sur Sr Nt	D	04/26/2018	Direct		309,148	310,000	
899415 AE 3	Tullow Oil Plc Sr Nt 7.000% 03/01/25	D	03/16/2018	Direct		900,000	900,000	
90470T AD 0	Unifin Financiera SAB de CV Sr Nt	D	02/08/2018	Direct		669,992	675,000	
A3158# AH 2	Hofer Financial Services GmbH Sr Nt Ser	D	09/26/2018	Lloyds Securities Inc		10,000,000	10,000,000	
G24524 AL 7	Country Garden Holdings Co 1st Lien	D	12/04/2018	Direct		558,250	550,000	9,969
G5825A AB 8	MARB BondCo PLC Sr Nt 6.875% 01/19/25	D	12/04/2018	Direct		556,938	600,000	15,698
G6710E AL 4	Odebrecht Finance LTD Sr Nt	D	10/31/2018	Direct		99,000	450,000	11,222
G7028A AB 9	Petra Diamonds PLC 2nd Lien	D	10/18/2018	Direct		194,750	200,000	6,888
L20041 AD 8	Cosan Luxembourg SA Sr Nt	D	07/30/2018	Tax Free Exchange		1,459,449	1,410,000	2,742
L6388G AB 6	Millicom Intl Cellular Sr Nt	D	01/17/2018	Direct		533,938	525,000	5,250
M8903B AS 1	Turkcell Iletisim Hizmet Sr Nt	D	12/17/2018	Direct		561,750	650,000	6,283
P0606P AC 9	Axtel SAB de CV Sr Nt 6.375% 11/14/24	D	12/19/2018	Direct		288,000	300,000	1,966
P57908 AF 5	Mexichem SAB DE CV Sr Nt	D	06/11/2018	Direct		179,000	200,000	2,807
P6460M AJ 3	Mastellone Hermanos SA Sr Nt	D	05/02/2018	Direct		324,416	300,000	12,350
P7354P AA 2	OI SA Sr Nt - PIK 10.000% 07/27/25	D	11/06/2018	Direct		528,841	500,000	37,746
X5151* AD 2	Landsvirkjun Sr Nt Ser A	D	03/08/2018	Barclays Capital Inc		10,000,000	10,000,000	
X5151* AE 0	Landsvirkjun Sr Nt Ser B	D	03/08/2018	Barclays Capital Inc		10,000,000	10,000,000	
3899999.	Total - Bonds - Industrial and Miscellaneous					278,602,723	279,543,760	1,326,531
Bonds - Bank Loans								
08579J AY 8	Berry Plastics Corp Term Ln R Nt 1		02/12/2018	Tax Free Exchange		22,667,098	22,552,175	
08579J BA 9	Berry Plastics Corp Term Ln T Nt 1		05/29/2018	Tax Free Exchange		10,000,000	10,000,000	
15018L AE 1	Cedar Fair LP New Term Ln B Nt 1		03/14/2018	Tax Free Exchange		2,079,077	2,072,515	
18449E AD 2	Clean Harbors Inc New Term Ln 2 Nt 1		07/19/2018	Tax Free Exchange		3,962,034	3,963,290	
32007U BX 6	First Data Corp New 2024 Term Ln Nt 1		02/20/2018	Credit Suisse Securities LLC		20,506	20,379	
404122 AX 1	HCA Inc Term Ln B-10 Nt 1		03/22/2018	Bank of America BISD Dealer		3,724,426	3,724,426	
44969C BF 6	Quintiles IMS New Term Ln B Nt 1		04/27/2018	Various		4,010,869	3,975,262	
44969C BH 2	Quintiles IMS Term Ln B-2 Nt 1		02/13/2018	Various		949,818	942,168	
44989* AA 1	IQNavigator Inc 1st Lien TL Nt 1		08/20/2018	Direct		2,199,711	2,233,209	
44989* AB 9	IQNavigator Inc Revolver Nt 1		08/20/2018	Direct		81,015	82,249	
60367* AA 9	Ministry Brands LLC Incremental DD Term		09/13/2018	Direct		367,078	367,078	
60367* AA 9	Ministry Brands LLC Incremental DD Term		12/31/2018	Tax Free Exchange		362,546	362,546	
60367* AB 7	Ministry Brands LLC Incremental Term Ln		05/02/2018	Direct		1,406,994	1,414,065	
60367* AB 7	Ministry Brands LLC Incremental Term Ln		04/26/2018	Direct		4,150,845	4,171,704	
70466@ AA 6	Peach State Labs Inc Sr Sec Term Ln Nt 1		02/01/2018	Direct		2,006,028	2,043,429	
73744G AJ 1	Post Holdings Inc Term Ln B Nt 1		03/08/2018	Tax Free Exchange		5,913,798	5,892,750	
79546K AE 0	Sally Beauty Holdings New Term Ln B-1 Nt		03/29/2018	Tax Free Exchange		1,190,396	1,184,945	
84611@ AC 7	Sovos LLC New #2 Additional Term Ln Nt 1		07/02/2018	Direct		360,041	360,041	
90347B AH 1	Axalta Coating Systems New Term Ln B Nt		04/17/2018	Credit Suisse Securities LLC		2,724,961	2,698,037	
90347B AH 1	Axalta Coating Systems New Term Ln B Nt		04/11/2018	Tax Free Exchange		19,771,810	19,629,987	
90351H AB 4	US Foods Inc New Term Ln Nt 1		06/22/2018	Tax Free Exchange		7,569,492	7,523,872	
000000 00 0	Burger King Term Ln B3 Nt 1	A	06/29/2018	Tax Free Exchange		57,574	57,235	
8299999.	Total - Bonds - Bank Loans					95,576,117	95,271,362	0
8399997.	Total - Bonds - Part 3					556,854,525	559,151,670	1,857,932

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
8399998.	Total - Bonds - Summary Item from Part 5					66,355,232	66,541,969	45,172
8399999.	Total - Bonds					623,209,757	625,693,639	1,903,104
Preferred Stocks - Industrial and Miscellaneous								
P4949B AN 4	Grupo Bimbo SAB De CV Sub Pfrd Hybrid	D	11/14/2018	Direct	350,000.000	343,875		6,884
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous					343,875	XXX	6,884
8999997.	Total - Preferred Stocks - Part 3					343,875	XXX	6,884
8999998.	Total - Preferred Stocks - Summary Item from Part 5					200,000	XXX	
8999999.	Total - Preferred Stocks					543,875	XXX	6,884
Common Stocks - Industrial and Miscellaneous								
69120# 10 6	Owl Rock Capital Corp Com		12/11/2018	Direct	245,244.520	3,788,491	XXX	
9099999.	Total - Common Stocks - Industrial and Miscellaneous					3,788,491	XXX	0
9799997.	Total - Common Stocks - Part 3					3,788,491	XXX	0
9799999.	Total - Common Stocks					3,788,491	XXX	0
9899999.	Total - Preferred and Common Stocks					4,332,366	XXX	6,884
9999999.	Total - Bonds, Preferred and Common Stocks					627,542,123	XXX	1,909,988

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 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																				
455780 AG 1	Indonesia (Republic of) AID Sr Nt		12/01/2018.	Redemption 100.0000		100,000	100,000	109,000	102,459		(2,459)		(2,459)		100,000			0	6,675	06/01/2021.
491798 AA 2	Kenya (Republic of) AID Sr Nt		10/15/2018.	Redemption 100.0000		100,000	100,000	109,250	100,821		(821)		(821)		100,000			0	7,500	10/15/2018.
62938L AA 8	NRRC-B Facilities Corp CTL GSA Backed		10/15/2018.	Redemption 100.0000		780,000	780,000	780,000	780,000				0		780,000			0	40,758	04/15/2022.
911760 HH 2	Vendee Mtg Tr RMBS REMIC Ser 1996-2 1Z		12/01/2018.	Paydown		234,521	234,521	233,355	233,597		924		924		234,521			0	8,398	06/15/2026.
911760 LQ 7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 Cl 1		12/01/2018.	Paydown		44,994	44,994	47,243	46,039		(1,046)		(1,046)		44,994			0	1,603	06/15/2028.
0599999.	Total - Bonds - U.S. Government					1,259,515	1,259,515	1,278,848	1,262,916	0	(3,402)	0	(3,402)	0	1,259,515	0	0	0	64,934	XXX
Bonds - All Other Government																				
000000 00 0	Russian Federation Sr Nt	D	08/07/2018.	Direct		603,690	600,000	637,500	633,666		(2,071)		(2,071)		631,596		(27,906)	(27,906)	19,950	05/27/2026.
000000 00 0	Argentina (Republic of) Sr Nt	D	01/04/2018.	Direct		68,871	58,685	68,097	68,080		(5)		(5)		68,075		797	797	(2,938)	12/31/2033.
040114 HK 9	Argentina (Republic of) Sr Nt	D	04/27/2018.	Direct		1,167,560	1,156,000	1,198,572	1,196,474	360	(3,040)		(2,680)		1,193,794		(26,234)	(26,234)	49,672	01/26/2022.
1099999.	Total - Bonds - All Other Government					1,840,121	1,814,685	1,904,169	1,898,220	360	(5,116)	0	(4,756)	0	1,893,465	0	(53,343)	(53,343)	66,684	XXX
Bonds - U.S. States, Territories and Possessions																				
57582N SH 9	Massachusetts St GO Ref Ser D		10/01/2018.	Maturity		2,000,000	2,000,000	2,267,200	2,017,719		(17,719)		(17,719)		2,000,000			0	110,000	10/01/2018.
641461 JB 5	Nevada St GO Cap Impt & Cultural Aff Ser		06/01/2018.	Redemption 100.0000		6,000,000	6,000,000	5,924,640	5,969,514		30,486		30,486		6,000,000			0	150,000	06/01/2022.
641461 JG 4	Nevada St GO Cap Impt & Cultural Aff		06/01/2018.	Redemption 100.0000		10,000,000	10,000,000	10,369,000	10,018,998		(18,998)		(18,998)		10,000,000			0	250,000	06/01/2027.
93974B 2V 3	Washington St GO Ser C - Var Purp		01/01/2018.	Redemption 100.0000		10,240,000	10,240,000	10,421,862	10,240,000				0		10,240,000			0	256,000	01/01/2027.
93974B 4A 7	Washington St GO Ser D		01/01/2018.	Redemption 100.0000		10,830,000	10,830,000	9,843,495	10,830,000				0		10,830,000			0	270,750	01/01/2033.
93974C BM 1	Washington St GO Ser A Var Purpose		07/01/2018.	Redemption 100.0000		5,290,000	5,290,000	5,573,650	5,307,327		(17,327)		(17,327)		5,290,000			0	264,500	07/01/2024.
93974C BS 8	Washington St GO Ser A Var Purpose		07/01/2018.	Redemption 100.0000		10,000,000	10,000,000	10,211,800	10,013,148		(13,148)		(13,148)		10,000,000			0	500,000	07/01/2029.
1799999.	Total - Bonds - U.S. States, Territories & Possessions					54,360,000	54,360,000	54,611,647	54,396,706	0	(36,706)	0	(36,706)	0	54,360,000	0	0	0	1,801,250	XXX
Bonds - U.S. Political Subdivisions of States																				
167485 R6 0	Chicago IL GO Proj & Ref Ser C		02/23/2018.	Call 100.0000		1,570,000	1,570,000	1,667,481	1,570,000				0		1,570,000			0	43,703	01/01/2025.
167505 AB 2	Chicago Ill Brd Ed Sch Ref GO Ser B		12/01/2018.	Maturity		8,760,000	8,760,000	9,357,782	8,819,745		(59,745)		(59,745)		8,760,000			0	438,000	12/01/2018.
181059 PH 3	Clark Cnty NV Sch Dist GO Ltd Tax Bldg S		06/15/2018.	Redemption 100.0000		10,000,000	10,000,000	10,477,300	10,026,624		(26,624)		(26,624)		10,000,000			0	250,000	06/15/2023.
234685 HG 3	Dallas Cnty TX Comm College GO Dist Ref		02/15/2018.	Redemption 100.0000		11,025,000	11,025,000	11,048,263	11,025,393		(393)		(393)		11,025,000			0	275,625	02/15/2023.
442331 QE 7	Houston TX GO Pub Impt Ref Ser A		03/01/2018.	Redemption 100.0000		4,750,000	4,750,000	4,585,460	4,675,611		74,389		74,389		4,750,000			0	118,750	03/01/2023.
508205 FP 1	Lake Cnty IL & McHenry CntysGO Cmnty Uni		12/01/2018.	Maturity		8,225,000	8,225,000	9,253,290	8,314,545		(89,545)		(89,545)		8,225,000			0	431,813	12/01/2018.
2499999.	Total - Bonds - U.S. Political Subdivisions of States					44,330,000	44,330,000	46,389,576	44,431,918	0	(101,918)	0	(101,918)	0	44,330,000	0	0	0	1,557,891	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
052414 KM 0	Austin TX Elec Util Sys Rev Ref Ser A		11/15/2018.	Call 100.0000		7,175,000	7,175,000	7,208,220	7,178,528		(3,528)		(3,528)		7,175,000			0	376,688	11/15/2027.
052414 KN 8	Austin TX Elec Util Sys Rev Ref Ser A		11/15/2018.	Call 100.0000		7,535,000	7,535,000	7,540,199	7,535,538		(538)		(538)		7,535,000			0	395,588	11/15/2028.
167592 P5 7	Chicago IL O'Hare Int Arpt Rev Ref Gen A		01/01/2018.	Maturity		8,280,000	8,280,000	9,094,090	8,280,000				0		8,280,000			0	217,350	01/01/2018.
3128HJ AG 1	FHLMC Gold PC Pool #W30007		12/01/2018.	Paydown		1,147,578	1,147,578	1,314,335	1,292,535		(144,957)		(144,957)		1,147,578			0	40,338	08/15/2028.
312905 KJ 0	FHLMC REMIC Ser 1060-X		12/01/2018.	Paydown		7,335	7,335	7,497	7,386		(51)		(51)		7,335			0	295	03/15/2021.
312906 E5 5	FHLMC REMIC Ser 1116-XA		12/01/2018.	Paydown		2,878	2,878	2,770	2,851		28		28		2,878			0	141	08/15/2021.
3133T3 Q2 7	FHLMC REMIC Ser 1674-Z		12/01/2018.	Paydown		13,530	13,530	13,998	13,709		(179)		(179)		13,530			0	469	02/15/2024.
3133T3 X8 6	FHLMC REMIC Ser 1683 Z		12/01/2018.	Paydown		138,525	138,525	139,395	138,602		(77)		(77)		138,525			0	4,843	02/15/2024.
3133TC 6P 8	FHLMC Structured Ser 2008 M		12/01/2018.	Paydown		40,265	40,265	41,788	41,053		(788)		(788)		40,265			0	1,583	11/20/2027.
31340Y BH 1	FHLMC REMIC Ser 6-C 9.050% 06/15/19		01/15/2018.	Paydown		16	16	17	16				0		16			0		06/15/2019.
31340Y QS 1	FHLMC REMIC Ser 46-B 7.800% 09/15/20		10/15/2018.	Paydown		467	467	493	467				0		467			0	18	09/15/2020.
31358K 7A 0	FNMA REMIC Ser 1991-164PX		12/01/2018.	Paydown		11,568	11,568	12,013	11,678		(110)		(110)		11,568			0	463	12/25/2021.

SCHEDULE D - PART 4

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

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
31358L VM 5	FNMA REMIC Ser G92-14Z		12/01/2018.	Paydown		12,535	12,535	12,733	12,559		(24)		(24)		12,535			0	371	02/25/2022.
31359B DN 4	FNMA REMIC Ser 1993-115G		12/01/2018.	Paydown		29,502	29,502	27,141	28,848		654		654		29,502			0	812	07/25/2023.
31359B ZK 6	FNMA REMIC Ser 1993-119GA		12/01/2018.	Paydown		19,876	19,876	19,615	19,748		128		128		19,876			0	646	07/25/2023.
31359P DJ 2	FNMA ACES Ser 1997-M2 Cl Z		03/01/2018.	Paydown		198,607	198,607	213,320	208,661		(10,054)		(10,054)		198,607			0	3,526	01/17/2037.
313602 3E 2	FNMA REMIC Ser 1989-67D		12/01/2018.	Paydown		1,687	1,687	1,682	1,678		10		10		1,687			0	68	10/25/2019.
313602 W4 2	FNMA REMIC Ser 1989-62G		12/01/2018.	Paydown		3,565	3,565	3,430	3,531		34		34		3,565			0	149	10/25/2019.
313603 2H 4	FNMA REMIC Ser 1990-35E		12/01/2018.	Paydown		3,112	3,112	3,110	3,095		17		17		3,112			0	149	04/25/2020.
313603 5J 7	FNMA REMIC Ser 1990-41D		12/01/2018.	Paydown		18,908	18,908	18,786	18,788		120		120		18,908			0	840	04/25/2020.
313603 JJ 2	FNMA REMIC Ser 1989-90E		12/01/2018.	Paydown		2,566	2,566	2,520	2,547		19		19		2,566			0	119	12/25/2019.
31377M AP 6	FNMA DUS Pool #380814 6.030% 12/25/19		12/01/2018.	Paydown		485,044	485,044	520,588	488,331		(3,287)		(3,287)		485,044			0	15,362	12/25/2019.
3138YG XE 7	FNMA Pool #AY3376 3.500% 04/25/45		12/01/2018.	Paydown		2,212,710	2,212,710	2,272,695	2,270,756		(58,046)		(58,046)		2,212,710			0	41,563	04/25/2045.
3138YP A2 8	FNMA Pool #AY9024 3.000% 05/25/45		12/01/2018.	Paydown		2,068,148	2,068,148	2,101,109	2,099,801		(31,652)		(31,652)		2,068,148			0	29,422	05/25/2045.
3138YY DT 7	FNMA Pool #AZ6413 3.000% 11/25/45		12/01/2018.	Paydown		1,299,552	1,299,552	1,317,061	1,316,662		(17,110)		(17,110)		1,299,552			0	18,761	11/25/2045.
3140E8 FP 8	FNMA Pool #BA3773 3.000% 11/25/45		12/01/2018.	Paydown		3,215,735	3,215,735	3,274,272	3,272,224		(56,489)		(56,489)		3,215,735			0	43,559	11/25/2045.
3140J5 LM 9	FNMA Pool #BM1231 3.500% 11/25/31		12/01/2018.	Paydown		2,218,755	2,218,755	2,312,272	2,310,224		(91,469)		(91,469)		2,218,755			0	39,844	11/25/2031.
31417D LN 1	FNMA Pool #AB6632 3.500% 10/25/42		12/01/2018.	Paydown		4,276,410	4,276,410	4,474,194	4,466,635		(190,224)		(190,224)		4,276,410			0	74,109	10/25/2042.
34074M PG 0	Florida St Hsg Fin Corp Rev Txbl Ref Hom		12/01/2018.	Call 100.0000		1,355,052	1,355,052	1,355,052	1,355,052				0		1,355,052			0	15,930	01/01/2043.
414009 AS 9	Harris Cnty TX Cultural Ed Rev Methodist		12/01/2018.	Maturity		2,000,000	2,000,000	2,120,700	2,013,228		(13,228)		(13,228)		2,000,000			0	110,000	12/01/2018.
455141 NB 3	Indiana Trans Fin Auth Hwy Rev Ref Ser B		12/01/2018.	Maturity		8,460,000	8,460,000	9,445,336	8,556,860		(96,860)		(96,860)		8,460,000			0	465,300	12/01/2018.
462462 BM 3	Iowa Hsg Fin Auth Rev LBASS MF FHA Ins M		04/01/2018.	Call 100.0000		95,000	95,000	82,156	92,284		185		185		92,469		2,531	2,531	2,850	04/01/2021.
46874T DT 6	Jackson TN Hospital Rev Preref Jackson M		04/01/2018.	Redemption 100.0000		4,640,000	4,640,000	4,564,554	4,633,168		6,832		6,832		4,640,000			0	124,700	04/01/2028.
46874T EE 8	Jackson TN Hospital Rev Unref Jackson Ma		11/20/2018.	Call 100.0000		1,685,000	1,685,000	1,635,907	1,643,442		2,720		2,720		1,646,163		38,837	38,837	102,896	04/01/2028.
59333P 2T 4	Miami-Dade Cnty FL Rev Preref AMT Ref Se		04/01/2018.	Redemption 100.0000		4,125,000	4,125,000	4,046,892	4,091,103		33,897		33,897		4,125,000			0	105,703	10/01/2024.
59333P 2U 1	Miami-Dade Cnty FL Rev Unref AMT Ref Ser		10/01/2018.	Call 100.0000		1,225,000	1,225,000	1,198,850	1,199,891		2,346		2,346		1,202,237		22,763	22,763	62,781	10/01/2024.
59333P W5 3	Miami-Dade Cnty FL Rev Preref AMT Ref Se		04/01/2018.	Redemption 100.0000		2,650,000	2,650,000	2,598,352	2,641,666		8,334		8,334		2,650,000			0	67,906	10/01/2024.
645918 TG 8	New Jersey Econ Dev Auth Rev LBASS Trans		05/01/2018.	Maturity		5,000,000	5,000,000	5,283,350	5,011,658		(11,658)		(11,658)		5,000,000			0	125,000	05/01/2018.
649902 NB 5	New York St Dorm Auth Rev Pers Inc Tax R		03/15/2018.	Redemption 100.0000		10,000,000	10,000,000	10,157,500	10,003,931		(3,931)		(3,931)		10,000,000			0	250,000	03/15/2022.
650033 3K 7	New York St Urban Dev Corp Rev Ref St Fa		04/01/2018.	Call 100.0000		1,090,000	1,090,000	1,254,001	1,122,439		(3,403)		(3,403)		1,119,036		(29,036)	(29,036)	31,065	04/01/2020.
677377 2M 4	Ohio St Hsg Fin Agy SF Mtg Rev LBASS Txb		12/01/2018.	Call 100.0000		755,000	755,000	755,000	755,000				0		755,000			0	11,107	11/01/2041.
786107 KW 1	Sacramento Cnty CA Arpt Rev AMT Sub & PF		07/01/2018.	Call 100.0000		6,720,000	6,720,000	7,051,766	6,740,574		(20,574)		(20,574)		6,720,000			0	386,400	07/01/2024.
79575D WW 6	Salt River Proj AZ El Rev Ser A		01/01/2018.	Redemption 100.0000		2,000,000	2,000,000	2,062,300	2,000,000				0		2,000,000			0	50,000	01/01/2021.
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						92,218,926	92,218,926	95,561,059	92,886,747	0	(702,913)	0	(702,913)	0	92,183,831	0	35,095	35,095	3,218,714	XXX
Bonds - Industrial and Miscellaneous																				
00206R CX 8	AT&T Inc Sr Nt 5.875% 10/01/19		12/19/2018.	Call 102.1501		10,215,005	10,000,000	10,254,275	10,131,546		(71,236)		(71,236)		10,060,310		(60,310)	(60,310)	929,797	10/01/2019.
00206R ER 9	AT&T Inc Sr Nt 4.100% 02/15/28		11/26/2018.	Tax Free Exchange		10,601,005	10,737,000	10,589,901	10,590,648		10,357		10,357		10,601,005			0	434,103	02/15/2028.
00441X AD 6	ACE Securities Corp RMBS Ser 2006-NC2 Cl		12/26/2018.	Paydown		221,572	221,572	104,789	104,789		116,783		116,783		221,572			0	1,791	07/25/2036.
01082# AA 3	Alameda Cnty CA CTL Ser 2002-A		12/15/2018.	Redemption 100.0000		180,884	180,884	191,737	183,943		(3,059)		(3,059)		180,884			0	7,432	06/15/2021.
01877K AB 9	Alliance Pipeline LP Sr Nt		12/31/2018.	Redemption 100.0000		257,143	257,143	257,143	257,143				0		257,143			0	8,995	12/31/2019.
02150W AB 9	Countrywide Alternative Ln Tr RMBS Ser 2		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	Altria Group Inc Co Gtd Nt		11/10/2018.	Maturity		21,000,000	21,000,000	25,967,760	21,618,220		(618,220)		(618,220)		21,000,000			0	2,037,000	11/10/2018.
023135 AU 0	Amazon.com Inc Sr Nt 2.400% 02/22/23		06/08/2018.	Tax Free Exchange		3,995,577	4,000,000	3,994,880	3,995,194		383		383		3,995,577			0	76,267	02/22/2023.
023135 AX 4	Amazon.com Inc Sr Nt 2.800% 08/22/24		06/08/2018.	Tax Free Exchange		2,993,036	3,000,000	2,992,230	2,992,593		443		443		2,993,036			0	66,733	08/22/2024.

SCHEDULE D - PART 4

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02376T AC 2	American Airlines Inc LBASS EETC Ser 201		07/15/2018.	Redemption 100.0000		1,138,367	1,138,367	1,138,367	1,138,367				0		1,138,367			0	47,872	07/15/2020.
02377D AA 0	American Airlines Inc LBASS EETC Ser 201		10/15/2018.	Redemption 100.0000		151,659	151,659	151,659	151,659				0		151,659			0	5,767	04/15/2027.
02377U AB 0	American Airlines Inc LBASS PTC Ser 2013		07/15/2018.	Redemption 100.0000		69,389	69,389	72,524	71,213		(1,824)		(1,824)		69,389			0	2,575	01/15/2023.
03072S L9 4	Ameriquest Mtg Sec Inc RMBS Ser 2005-R8		12/26/2018.	Paydown		298,055	298,055	262,987	278,265		19,790		19,790		298,055			0	7,246	10/25/2035.
03072S S6 3	Ameriquest Mtg Sec Inc RMBS Ser 2005-R10		12/26/2018.	Paydown		6,405,015	6,405,015	5,960,667	6,172,075		232,940		232,940		6,405,015			0	99,004	01/25/2036.
031162 AX 8	Amgen Inc Sr Nt 6.150% 06/01/18		06/01/2018.	Maturity		5,000,000	5,000,000	5,373,600	5,021,197		(21,197)		(21,197)		5,000,000			0	153,750	06/01/2018.
03765P AA 1	Apidos CLO CLO Ser 2015-21A Cl A1		07/18/2018.	Paydown		4,000,000	4,000,000	3,982,000	3,988,026		11,974		11,974		4,000,000			0	98,370	07/18/2027.
05549@ AA 3	BJs Wholesale Club Inc CTL (HG Bowie Rea		12/15/2018.	Redemption 100.0000		179,802	179,802	181,536	180,367		(566)		(566)		179,802			0	6,840	05/15/2022.
05948K X7 9	Bank of America Alt Loan Tr RMBS Ser 200		12/01/2018.	Paydown		748,894	763,572	719,011	719,011				0		719,011		29,883	29,883	23,898	01/25/2036.
05950T AF 2	Banc of America Mtg Securities RMBS Ser		11/01/2018.	Paydown		24,364	30,162	28,171	28,402		2		2		28,404		(4,039)	(4,039)	717	11/20/2046.
06051G GV 5	Bank of America Corp Sr Nt		05/23/2018.	Tax Free Exchange		4,297,401	4,311,000	4,296,459	4,296,533		868		868		4,297,401			0	55,039	12/20/2023.
07331Q AA 5	Bayview Opport Mast Fund Trust RMBS Ser		12/28/2018.	Paydown		2,623,051	2,623,051	2,699,384	2,692,487		(69,435)		(69,435)		2,623,051			0	55,739	06/28/2053.
087634 AV 3	Betony CLO Ltd CLO Ser 2015-1A Cl BR		06/27/2018.	Paydown		32,000,000	32,000,000	32,000,000	32,000,000				0		32,000,000			0	839,571	04/15/2027.
092113 AK 5	Black Hills Corp Sr Nt		12/12/2018.	Call 100.0000		8,000,000	8,000,000	7,990,160	7,996,539		3,185		3,185		7,999,723		277	277	283,889	01/11/2019.
11134L AC 3	Broadcom Crp/ Caymn Fi Nt		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.
11134L AE 9	Broadcom Crp/ Caymn Fi Sr Nt		02/21/2018.	Tax Free Exchange		3,996,411	4,000,000	3,995,840	3,996,334		77		77		3,996,411			0	87,000	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		197,405	197,405	197,405	197,405				0		197,405			0	9,310	02/15/2023.
117017 AC 7	Brunswick & Glynn Co Dev Auth CTL Rev Le		07/15/2018.	Redemption 100.0000		306,280	306,280	306,280	306,280				0		306,280			0	13,800	01/15/2024.
12567A AP 2	Citimortgage Alternative Ln Tr RMBS Ser		12/01/2018.	Paydown		307,371	318,503	268,948	268,948				0		268,948		38,423	38,423	11,872	03/25/2022.
12624K AC 0	Commercial Mortgage PTC CMBS Ser 2012-CR		12/01/2018.	Paydown		1,380,292	1,380,292	1,354,304	1,370,378		9,914		9,914		1,380,292			0	20,413	08/15/2045.
12638P AB 5	Credit Suisse Mtg Cap Cft RMBS Ser 2007-		12/01/2018.	Paydown		222,317	222,317	124,497	110,966	13,531	97,819		111,350		222,317			0	3,066	04/25/2037.
12644* AC 1	CTL Cap Tr CTL Ser 2002-3 Anchorage		12/15/2018.	Redemption 100.0000		124,426	124,426	124,426	124,426				0		124,426			0	4,968	12/15/2026.
12644@ AX 3	CTL Cap Tr CTL Lowes 7.070% 08/15/21		08/15/2018.	Redemption 100.0000		145,742	145,742	145,742	145,742				0		145,742			0	7,773	08/15/2021.
12644@ BR 5	CTL Cap Tr CTLSer 2002-21Aurora Heathcar		01/09/2018.	Call 110.0699		1,123,168	1,020,414	1,020,414	1,020,414				0		1,020,414			0	107,279	10/15/2022.
12644@ BX 2	CTL Cap Tr CTL Ser 2004-9 Kohls		12/15/2018.	Redemption 100.0000		94,767	94,767	94,767	94,767				0		94,767			0	2,758	01/15/2025.
126650 BP 4	CVS Health Corp LBASS PTC Nt		12/10/2018.	Redemption 100.0000		264,377	264,377	298,952	290,542		(26,165)		(26,165)		264,377			0	8,723	12/10/2028.
126650 BQ 2	CVS Health Corp LBASS PTC Nt		12/10/2018.	Redemption 100.0000		119,201	119,201	123,231	122,335		(3,133)		(3,133)		119,201			0	4,530	01/10/2030.
126650 BS 8	CVS Health Corp LBASS PTC Nt		12/10/2018.	Redemption 100.0071		53,164	53,160	67,574	64,887		(11,723)		(11,723)		53,164			0	2,186	01/10/2032.
12668B EJ 8	CWMBS Inc RMBS Ser 2005-85CB Cl 2A4		12/01/2018.	Paydown		681,812	755,874	675,763	675,763				0		675,763		6,049	6,049	21,906	02/25/2036.
14042R BT 7	Capital One NA Sr Nt 2.250% 09/13/21		10/31/2018.	Various		3,358,625	3,500,000	3,494,575	3,495,932		884		884		3,496,815		(138,190)	(138,190)	89,188	09/13/2021.
144527 AB 4	Carrington Mtg Loan Tr RMBS Ser 2007-FRE		12/27/2018.	Paydown		1,200,802	1,200,802	1,200,439	1,200,439		363		363		1,200,802			0	13,035	02/25/2037.
16163Y AC 8	Chase Mortgage Finance Corpora RMBS Ser		12/01/2018.	Paydown		1,849,188	1,849,188	1,871,949	1,870,979		(21,791)		(21,791)		1,849,188			0	35,711	04/25/2045.
16165V AM 0	Chaseflex Tr RMBS Ser 2007-1 Cl 2A9		12/01/2018.	Paydown		172,929	149,945	110,375	110,666		130		130		110,796		62,132	62,132	6,111	02/25/2037.
17275R AR 3	Cisco Systems Inc Sr Nt		11/14/2018.	Morgan Stanley & Co LLC		1,996,600	2,000,000	1,998,580	1,999,656		258		258		1,999,913		(3,313)	(3,313)	51,354	03/01/2019.
17305E GB 5	Citibank Cr Card Issuance Tr LBASS Ser 2		04/20/2018.	Bank of America BISD Dealer		9,824,219	10,000,000	10,008,203	10,007,294		(933)		(933)		10,006,361		(182,142)	(182,142)	105,067	04/07/2022.
17323T AA 8	Citigroup Mtg Loan Tr RMBS Ser 2015-RP2		12/01/2018.	Paydown		2,251,292	2,251,292	2,238,252	2,239,016		12,276		12,276		2,251,292			0	43,075	01/25/2053.
205887 BL 5	ConAgra Foods Inc Sr Nt		09/10/2018.	Wells Fargo Securities LLC		2,502,750	2,455,000	2,632,135	2,528,071		(18,770)		(18,770)		2,509,301		(6,551)	(6,551)	130,637	08/15/2020.
205887 BR 2	ConAgra Foods Inc Sr Nt		09/21/2018.	Various		4,850,146	5,000,000	4,804,800	4,855,986		19,033		19,033		4,875,018		(24,872)	(24,872)	185,627	01/25/2023.
256746 AB 4	Dollar Tree Inc Sr Nt 5.750% 03/01/23		05/05/2018.	Call 104.3130		34,902,087	33,459,000	35,701,125	35,013,769	1,237	(197,031)		(195,794)		34,817,975		(1,358,975)	(1,358,975)	2,747,058	03/01/2023.
25746U CA 5	Dominion Resources Inc Sr Nt		12/17/2018.	Call 100.0000		9,000,000	9,000,000	8,986,500	8,994,656		2,644		2,644		8,997,300		2,700	2,700	235,000	12/01/2019.
26138E AU 3	Dr Pepper Snapple Group Inc Sr Nt		09/10/2018.	Bank of America BISD Dealer		6,132,560	7,000,000	6,977,320	6,979,940		1,438		1,438		6,981,378		(848,818)	(848,818)	177,013	09/15/2026.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
26138E AW 9	Dr Pepper Snapple Group Inc Sr Nt		09/10/2018.	Bank of America BISD Dealer		1,433,040	1,500,000	1,537,650	1,535,418		(3,978)		(3,978)		1,531,440		(98,400)	(98,400)	34,821	12/15/2023.
26441C AK 1	Duke Energy Corp Sr Nt		06/15/2018.	Maturity		5,000,000	5,000,000	4,994,550	4,999,483		517		517		5,000,000			0	52,500	06/15/2018.
277432 AH 3	Eastman Chem Co Sr Nt 5.500% 11/15/19		11/29/2018.	Call 102.3050		1,023,050	1,000,000	998,980	999,772		108		108		999,880		120	120	80,188	11/15/2019.
268617 BH 9	Enterprise Mtg Accept Co ABS Frch Ln Own		12/20/2018.	Additional Income received									0					0	18,290	01/15/2027.
316773 AD 2	Fifth Third Bancorp Sub Bk Nt		06/01/2018.	Maturity		1,900,000	1,900,000	2,062,488	2,062,488				0		2,062,488		(162,488)	(162,488)	42,750	06/01/2018.
32052W AC 3	First Horizon Mtg PT Tr RMBS Ser 2007-FA		12/01/2018.	Paydown		173,245	225,069	169,958	169,958				0		169,958		3,287	3,287	8,178	08/25/2037.
337925 ES 6	First Plus Home Ln Owner Tr RMBS Ser 199		09/01/2018.	Paydown		8,129	8,129	3,983	3,861	2,172	2,096		4,268		8,129			0	223	12/10/2024.
34530R AA 6	Ford Credit Auto Owner Tr LBASS Ser 2015		10/04/2018.	Bank of America BISD Dealer		9,384,590	9,500,000	9,549,727	9,541,773		(15,632)		(15,632)		9,526,142		(141,552)	(141,552)	164,477	07/15/2026.
35729T AD 4	Fremont Home Loan Owner Tr RMBS Ser 2006		12/26/2018.	Paydown		161,166	161,166	82,895	82,895		78,271		78,271		161,166			0	1,804	10/25/2036.
361448 AR 4	GATX Corp Sr Nt 2.500% 03/15/19		12/28/2018.	Call 100.0000		3,300,000	3,300,000	3,300,396	3,300,120		(98)		(98)		3,300,021		(21)	(21)	106,104	03/15/2019.
36228F C3 8	GS Mortgage Securities Corp RMBS Ser 200		12/01/2018.	Paydown		6,047	6,047	6,047	6,029		18		18		6,047			0	191	11/25/2033.
362341 Q6 9	GSAA Home Equity Tr RMBS Ser 2005-9F Cl1		12/01/2018.	Paydown		425,026	448,321	411,729	411,729				0		411,729		13,297	13,297	10,266	12/25/2035.
39538W CZ 9	Greenpoint Mtg Funding Tr RMBS Ser 2005-		12/17/2018.	Paydown		71,597	156,721	87,583	87,583		29,927		29,927		117,509		(45,913)	(45,913)	1,079	09/15/2030.
39539M AA 7	Greenpoint Mtg Funding Tr RMBS Ser 2007-		12/26/2018.	Paydown		560,239	560,239	522,936	522,936		37,303		37,303		560,239			0	6,321	06/25/2037.
404121 AC 9	HCA Inc 1st Lien Nt 6.500% 02/15/20		09/10/2018.	Goldman Sachs & Company		2,080,000	2,000,000	2,235,000	2,117,472		(37,680)		(37,680)		2,079,792		208	208	139,750	02/15/2020.
40430H DD 7	HSI Asset Sec Corp Tr RMBS Ser 2006-OPT1		12/26/2018.	Paydown		3,174,337	3,174,337	2,721,994	2,945,735		228,602		228,602		3,174,337			0	29,208	12/25/2035.
41164Y AB 7	Harborview Mtg Loan Tr RMBS Ser 2007-4 C		12/19/2018.	Paydown		461,676	461,676	449,990	450,741		10,935		10,935		461,676			0	4,827	07/19/2047.
41283D AB 9	Harley-Davidson Inc Co Gtd Nt		06/15/2018.	Maturity		2,310,000	2,310,000	2,862,691	2,356,352		(46,352)		(46,352)		2,310,000			0	78,540	06/15/2018.
423457 AB 6	Helmerich & Payne Intl Sr Nt		12/20/2018.	Tax Free Exchange		1,271,374	1,250,000	1,280,673	1,274,207		(2,833)		(2,833)		1,271,374			0	76,589	03/15/2025.
437084 PZ 3	Home Equity Asset Tr RMBS Ser 2005-8 Cl		12/26/2018.	Paydown		5,515,816	5,515,816	4,981,472	5,155,752		360,064		360,064		5,515,816			0	66,225	02/25/2036.
437690 AL 4	Homestar Mtg Acceptance Corp RMBS Ser 20		08/27/2018.	Paydown		1,297,209	1,297,209	1,270,656	1,280,265		16,944		16,944		1,297,209			0	18,303	06/25/2034.
449669 CD 0	IMC Global Inc Sr Nt 7.375% 08/01/18		08/01/2018.	Maturity		4,000,000	4,000,000	4,467,920	4,039,348		(39,348)		(39,348)		4,000,000			0	295,000	08/01/2018.
45254N MY 0	IMPAC CMB Tr RMBS Ser 2005-2 Cl 1A1		12/26/2018.	Paydown		309,594	309,594	301,494	301,494		8,099		8,099		309,594			0	3,768	04/25/2035.
456606 AG 7	Indymac Home Eq Mtg Ln ABS Tr RMBS Ser 2		12/01/2018.	Paydown			136,974	92,184	15,993	76,191			76,191		92,184		(92,184)	(92,184)	3,693	06/25/2031.
456652 AA 4	Indymac Indx Mtg Ln Tr RMBS Ser 2007-A1		12/01/2018.	Paydown		229,530	315,835	255,239	255,239				0		255,239		(25,710)	(25,710)	10,446	08/25/2037.
459200 GM 7	International Bus Machs Corp Nt		10/15/2018.	Maturity		2,000,000	2,000,000	2,301,280	2,030,924		(30,924)		(30,924)		2,000,000			0	152,500	10/15/2018.
465685 AN 5	ITC Holdings Corp Sr Nt		06/22/2018.	Tax Free Exchange		3,246,063	3,250,000	3,245,808	3,245,823		240		240		3,246,063			0	65,930	11/15/2027.
46639N AR 2	JPMBB Comm Mtg Sec Tr CMBS Ser 2013-C12		12/01/2018.	Paydown		2,986,250	2,986,250	3,075,820	3,016,994		(30,743)		(30,743)		2,986,250			0	70,667	07/15/2045.
494550 AY 2	Kinder Morgan Energy - LP Sr Nt		02/15/2018.	Maturity		4,000,000	4,000,000	3,997,460	3,999,960		40		40		4,000,000			0	119,000	02/15/2018.
50026* AA 3	Kohls Corp CTL Shelby MI		12/15/2018.	Redemption 100.0000		159,595	159,595	168,607	162,267		(2,673)		(2,673)		159,595			0	6,646	12/15/2022.
50075N AU 8	Kraft Foods Inc Sr Nt 6.125% 02/01/18		02/01/2018.	Maturity		19,000,000	19,000,000	20,355,760	19,016,989		(16,989)		(16,989)		19,000,000			0	581,875	02/01/2018.
50076Q AX 4	Kraft Foods Group Inc Sr Nt		08/23/2018.	Maturity		3,880,000	3,880,000	4,541,346	3,970,048		(90,048)		(90,048)		3,880,000			0	237,650	08/23/2018.
52467@ AH 8	Legg Mason Mtg Cap Corp CTL		12/15/2018.	Redemption 100.0000		111,101	111,101	116,521	112,191		(1,089)		(1,089)		111,101			0	4,646	01/15/2021.
542514 HT 4	Long Beach Mtg Loan Tr RMBS Ser 2004-4 C		12/25/2018.	Paydown		1,900,704	1,900,704	1,777,158	1,793,126		107,578		107,578		1,900,704			0	26,982	10/25/2034.
55275B AD 9	Master Asset Bkd Sec Tr RMBS Ser 2006-NC		12/26/2018.	Paydown		184,275	184,275	104,772	104,772		79,503		79,503		184,275			0	1,928	08/25/2036.
55275S AR 1	MASTR Alternative Loans Tr RMBS Ser 2007		12/01/2018.	Paydown		230,137	257,113	203,292	197,102	13,390	2,689		16,079		213,182		16,955	16,955	6,702	11/25/2021.
55954E AC 3	Magnetite CLO Ltd CLO Ser 2016-17A Cl A		07/03/2018.	Paydown		10,000,000	10,000,000	10,000,000	10,000,000				0		10,000,000			0	236,933	04/20/2028.
55954E AE 9	Magnetite CLO Ltd CLO Ser 2016-17A Cl B1		07/03/2018.	Paydown		10,000,000	10,000,000	10,000,000	10,000,000				0		10,000,000			0	293,822	04/20/2028.
58405U AD 4	Medco Health Solutions Inc Sr Nt		03/15/2018.	Maturity		6,000,000	6,000,000	6,879,240	6,026,660		(26,660)		(26,660)		6,000,000			0	213,750	03/15/2018.
585055 AN 6	Medtronic Inc Sr Nt 5.600% 03/15/19		04/27/2018.	Call 102.5720		718,004	700,000	722,456	703,411		(884)		(884)		702,527		(2,527)	(2,527)	42,177	03/15/2019.
585055 AS 5	Medtronic Inc Sr Nt 4.450% 03/15/20		04/27/2018.	Call 103.3690		2,496,361	2,415,000	2,772,313	2,533,490		(16,794)		(16,794)		2,516,696		(101,696)	(101,696)	147,633	03/15/2020.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
59020U YN 9	Merrill Lynch Mortgage Tr RMBS Ser 2005-		12/01/2018.	Paydown		1,351,049	1,351,049	1,303,763	1,313,201		37,849		37,849		1,351,049			0	26,669	06/25/2035.
60871R AG 5	Molson Coors Brewing Co Sr Nt		09/10/2018.	Bank of America BISD Dealer		31,855,324	34,900,000	35,125,683	35,093,781		(14,461)		(14,461)		35,079,319		(3,223,995)	(3,223,995)	1,212,775	07/15/2026.
61762M BU 4	Morgan Stanley BAML Tr CMBS Ser 2013-C10		12/01/2018.	Paydown		483,432	483,432	497,928	488,980		(5,548)		(5,548)		483,432			0	14,989	07/15/2046.
628530 AX 5	Mylan Inc Sr Nt 2.600% 06/24/18		04/28/2018.	Call 100.0750		7,505,625	7,500,000	7,486,367	7,498,427		1,057		1,057		7,499,485		515	515	72,795	06/24/2018.
636517 AA 2	National Inst of Hlth Fishers CTL Pl II		11/20/2018.	Call 106.8378		1,270,082	1,188,795	1,188,795	1,188,795				0		1,188,795			0	194,518	07/15/2022.
636517 AA 2	National Inst of Hlth Fishers CTL Pl II		07/15/2018.	Redemption 100.0000		234,634	234,634	234,634	234,634				0		234,634			0	12,644	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.
64828Y AQ 4	New Residential Mtg Ln Tr RMBS Ser 2014-		12/01/2018.	Paydown		518,165	518,165	529,500	528,910		(10,746)		(10,746)		518,165			0	9,939	05/25/2054.
64828Y AR 2	New Residential Mtg Ln Tr RMBS Ser 2014-		12/01/2018.	Paydown		888,355	888,355	909,663	908,206		(19,851)		(19,851)		888,355			0	17,024	05/25/2054.
64829C AD 0	New Residential Mtg Ln Tr RMBS Ser 2015-		12/01/2018.	Paydown		813,100	813,100	832,737	830,102		(17,002)		(17,002)		813,100			0	15,321	04/25/2052.
64830B AA 5	New Residential Mtg Ln Tr RMBS Ser 2017-		12/01/2018.	Paydown		1,825,131	1,825,131	1,886,704	1,885,377		(60,246)		(60,246)		1,825,131			0	39,050	08/27/2057.
653240 AA 9	Newtown CTL Ser 2002 6.082% 05/15/23		12/15/2018.	Redemption 100.0000		238,252	238,252	238,243	238,249		3		3		238,252			0	7,922	05/15/2023.
65473Q AS 2	NiSource Finance Corp Nt		03/15/2018.	Maturity		4,000,000	4,000,000	4,229,320	4,006,871		(6,871)		(6,871)		4,000,000			0	128,000	03/15/2018.
65473Q AT 0	NiSource Finance Corp Nt		07/15/2018.	Call 102.0580		510,290	500,000	537,950	505,380		(2,748)		(2,748)		502,632		(2,632)	(2,632)	44,290	01/15/2019.
65535V CN 6	Nomura Asset Sec Corp RMBS Ser 2004-AP1		12/01/2018.	Paydown		18,876	18,876	18,876	18,868		9		9		18,876			0	597	03/25/2034.
65535V US 5	Nomura Asset Sec Corp RMBS Ser 2006-AR2		12/26/2018.	Paydown		87,755	87,755	27,423	27,423		60,333		60,333		87,755			0	813	04/25/2036.
659298 AC 7	North End CLO Ltd CLO Ser 2013-1A Cl B		03/08/2018.	Paydown		10,000,000	10,000,000	9,938,000	9,962,505		37,495		37,495		10,000,000			0	123,715	07/17/2025.
666807 BF 8	Northrop Grumman Corp Sr Nt		06/01/2018.	Maturity		7,000,000	7,000,000	6,980,680	6,998,332		1,668		1,668		7,000,000			0	61,250	06/01/2018.
667294 AW 2	Northwest Airlines LBASS EETC Ser 2001-1		10/01/2018.	Paydown		69,713	69,713	79,299	77,509		(7,795)		(7,795)		69,713			0	2,695	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		6,485,000	6,485,000	6,942,554	6,508,302		(23,302)		(23,302)		6,485,000			0	280,476	04/15/2018.
67575N AY 9	Ocwen Master Adv Rec Tr LBASS Ser 2017-T		08/15/2018.	Paydown		1,400,000	1,400,000	1,399,999	1,399,999		1		1		1,400,000			0	23,323	09/15/2048.
693656 AA 8	PVH CORP Sr Nt 4.500% 12/15/22		01/05/2018.	Call 102.2500		4,601,250	4,500,000	4,488,750	4,492,115		16		16		4,492,131		7,869	7,869	112,500	12/15/2022.
70069F MS 3	Park Place Securities Inc RMBS Ser 2005-		12/26/2018.	Paydown		2,067,734	2,067,734	1,894,562	1,957,026		110,709		110,709		2,067,734			0	28,854	09/25/2035.
70176@ AA 7	Parmer 31 (Austin TX) CTL Pass CTL Ser A		12/15/2018.	Redemption 100.0000		340,560	340,560	343,115	343,025		(2,465)		(2,465)		340,560			0	6,466	01/15/2032.
74040U AA 8	Preferred Term Sec Ltd LBASS IX Residual		04/03/2018.	Call 43.4984		88,989	204,579						0				204,579	204,579	(115,591)	04/03/2033.
74040X AC 8	Preferred Term Sec Ltd LBASS Mezz Nt Cl		04/03/2018.	Call 100.0000		17,500,000	17,500,000	7,208,250	7,208,250				0		7,208,250		10,291,750	10,291,750	291,971	04/03/2033.
74040Y AA 0	Preferred Term Sec Ltd LBASS X Flt Rate		07/03/2018.	Paydown		1,100,183	1,100,183	697,241	779,502		320,680		320,680		1,100,183			0	17,491	07/03/2033.
74041N AL 9	Preferred Term Sec Ltd VI LBASS Ltd Ser		12/24/2018.	Paydown		676,927	676,927	568,754	588,302		88,624		88,624		676,927			0	15,027	12/24/2033.
74042C AA 6	Preferred Term Sec Ltd LBASS Sr Nt Cl A-		12/24/2018.	Paydown		1,478,295	1,478,295	1,478,295	1,478,295				0		1,478,295			0	39,176	03/22/2038.
74042W AB 0	Preferred Term Sec Ltd LBASS Nt Cl A-2 P		12/24/2018.	Paydown		119,303	119,303	106,161	106,161		13,142		13,142		119,303			0	1,967	09/23/2035.
74043A AD 3	Preferred Term Sec Ltd LBASS XXIII Nt Cl		12/24/2018.	Paydown		27,620	27,620	26,329	26,698		922		922		27,620			0	560	12/22/2036.
74836H AC 1	Questar Pipeline Co Nt		02/01/2018.	Maturity		7,500,000	7,500,000	7,712,700	7,502,936		(2,936)		(2,936)		7,500,000			0	72,875	02/01/2018.
75115L AA 5	Residential Accredit Loans Inc RMBS Ser		12/26/2018.	Paydown		638,154	638,154	546,923	546,923		91,231		91,231		638,154			0	9,457	08/25/2037.
759950 EL 8	Renaissance Home Equity Ln Tr RMBS Ser 2		10/01/2018.	Paydown		198,156	198,156	198,156	197,621		535		535		198,156			0	4,165	02/25/2035.
761143 AD 8	Residential Asset Sec Tr RMBS Ser 2007-A		12/01/2018.	Paydown		41,923	99,058	66,552	66,552				0		66,552		(24,630)	(24,630)	3,101	09/25/2037.
78442G GG 5	SLM Student Loan Tr LBASS Ser 2003-4 Cl		12/17/2018.	Paydown		428,685	428,685	428,440	428,573		113		113		428,685			0	7,526	03/15/2033.
81745Y AA 3	Sequoia Mortgage Tr RMBS Ser 2013-12 Cl		12/01/2018.	Paydown		1,041,466	1,041,466	1,060,831	1,056,656		(15,190)		(15,190)		1,041,466			0	22,327	12/25/2043.
81746H AB 7	Sequoia Mtg Tr RMBS Ser 2017-CH1 Cl A2		12/01/2018.	Paydown		368,369	368,369	373,702	373,656		(5,287)		(5,287)		368,369			0	5,667	10/25/2047.
842400 GF 4	Southern CA Edison Co 1st Mtg Bd		08/01/2018.	Paydown		642,857	642,857	642,857	642,857				0		642,857			0	8,896	02/01/2022.
842587 CJ 4	Southern Co Sr Nt 2.450% 09/01/18		09/01/2018.	Maturity		5,000,000	5,000,000	4,989,900	4,998,593		1,407		1,407		5,000,000			0	122,500	09/01/2018.
86359B JU 6	Structured Asset Sec Corp RMBS Ser 2004-		12/01/2018.	Paydown		13,094	13,094	13,092	13,077		16		16		13,094			0	277	03/25/2034.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
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.
872227 AA 1	TBW Mtg Backed RMBS PTC Ser 2007-2 Cl A1		12/01/2018.	Paydown		417,702	417,702	280,331	280,331		137,371		137,371		417,702			0	8,481	07/25/2037.
887317 AF 2	Time Warner Inc Co Gtd Nt		09/27/2018.	Call 102.8316		10,283,160	10,000,000	9,984,250	9,995,871		1,328		1,328		9,997,199		2,801	2,801	786,910	03/15/2020.
88732J AL 2	Time Warner Cable Inc Sr Nt		07/01/2018.	Maturity		3,000,000	3,000,000	3,189,750	3,013,380		(13,380)		(13,380)		3,000,000			0	202,500	07/01/2018.
89054X AB 1	Topaz Solar Farms LLC Nt		09/30/2018.	Redemption 100.0000		106,067	106,067	108,189	107,976		(1,909)		(1,909)		106,067			0	4,305	09/30/2039.
90270R BF 0	UBS-Barclays Comm Mort Tr CMBS Ser 2012-		12/01/2018.	Paydown		2,640,501	2,640,501	2,618,016	2,631,522		8,979		8,979		2,640,501			0	35,229	12/10/2045.
90332U AS 2	US Airways Pass-Thru Tr ABS Ser 2000-3C		03/01/2018.	Redemption 100.0000		839,861	839,861	798,917	823,016		16,844		16,844		839,861			0	35,232	09/01/2023.
907831 AA 9	Union Pacific RR ABS PTC Ser 2001-1		01/27/2018.	Redemption 100.0000		207,929	207,929	237,185	240,104		(32,175)		(32,175)		207,929			0	6,893	01/27/2022.
90783V AA 3	Union Pacific RR ABS PTC Ser 2005-1		07/20/2018.	Redemption 100.0000		77,107	77,107	74,376	75,930		1,177		1,177		77,107			0	1,979	01/02/2029.
91736# AA 4	United States of America BIA CTL GSA Gtd		09/15/2018.	Redemption 100.0000		119,122	119,122	119,122	119,122				0		119,122			0	5,144	03/15/2024.
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		66,925	66,925	66,925	66,925				0		66,925			0	2,435	08/01/2027.
94978# AU 1	Wells Fargo Bank Northwest NA CTL MWRA L		12/15/2018.	Redemption 100.0000		47,875	47,875	50,125	49,212		(1,337)		(1,337)		47,875			0	1,928	05/15/2032.
94978# AX 5	Wells Fargo Bank Northwest NA CTL CVS Co		12/10/2018.	Redemption 100.0000		296,298	296,298	296,298	296,298				0		296,298			0	11,627	10/10/2024.
94983C AE 7	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2		12/01/2018.	Paydown		1,011,714	1,011,714	1,025,626	1,011,830		(116)		(116)		1,011,714			0	19,936	06/25/2035.
94989E AH 0	Wells Fargo Comm Mtg Tr CMBS Ser 2015-LC		12/01/2018.	Paydown				118,002	81,353		(81,353)		(81,353)					0	10,738	04/15/2050.
982526 AU 9	Wrigley Wm Jr Co Sr Nt		10/21/2018.	Maturity		5,000,000	5,000,000	4,990,650	4,998,424		1,576		1,576		5,000,000			0	125,000	10/21/2018.
98881@ AA 4	ZC Specialty Ins Co CTL Ser 2002-31		07/25/2018.	Redemption 100.0000		106,804	106,804	106,804	106,804				0		106,804			0	7,837	12/23/2022.
U1065P AA 9	Braskem SA Sr Nt 7.125% 07/22/41		06/11/2018.	Direct		183,313	175,000	181,974	181,865		(55)		(55)		181,811		1,502	1,502	11,118	07/22/2041.
008916 AG 3	Agrium Inc Sr Nt 7.125% 05/23/36		04/10/2018.	Tax Free Exchange		1,345,775	1,155,000	1,379,867	1,347,428		(1,653)		(1,653)		1,345,775			0	32,472	05/23/2036.
15135U AD 1	Cenovus Energy Inc Sr Nt		10/29/2018.	Redemption 100.0000		6,153,846	6,153,846	6,168,104	6,157,314		(3,467)		(3,467)		6,153,846			0	459,532	10/15/2019.
335934 AK 1	First Quantum Minerals LTD Sr Nt	A	08/31/2018.	Direct		195,500	200,000	196,500	196,872		337		337		197,209		(1,709)	(1,709)	13,453	04/01/2023.
335934 AL 9	First Quantum Minerals LTD Sr Nt	A	08/31/2018.	Direct		288,750	300,000	297,600	297,786		159		159		297,945		(9,195)	(9,195)	20,875	04/01/2025.
654677 AB 9	Niska Gas Storage Can Fin Sr Nt	A	03/01/2018.	Call 101.6250		10,162,500	10,000,000	9,777,600	9,928,007		8,968		8,968		9,936,975		63,025	63,025	433,333	04/01/2019.
89153U AE 1	Total Capital Canada Ltd Sr Nt	A	01/15/2018.	Maturity		2,000,000	2,000,000	1,998,080	1,999,985		15		15		2,000,000			0	14,500	01/15/2018.
000000 00 0	Credito Real Sab De CV Sr Nt	D	07/25/2018.	Direct		1,443,897	1,381,000	1,432,788	1,425,511		(2,104)		(2,104)		1,423,407		20,490	20,490	76,042	07/20/2023.
000000 00 0	Elementia SAB de CV Sr Nt	D	11/15/2018.	Direct		467,075	500,000	522,500	515,750	5,975	(3,047)		2,928		518,678		(51,603)	(51,603)	33,947	01/15/2025.
034863 AB 6	Anglo American Capital Co Gtd Nt	C	03/09/2018.	Call 107.1566		5,357,832	5,000,000	6,100,000	5,186,214		(26,086)		(26,086)		5,160,128		(160,128)	(160,128)	554,446	04/08/2019.
05462G AJ 3	Axtel SAB de CV Sr Nt 6.375% 11/14/24	D	07/23/2018.	Direct		655,825	675,000	675,000	675,000				0		675,000		(19,175)	(19,175)	27,333	11/14/2024.
067687 AC 7	Barminco Finance Pty LTD Secured Nt	D	08/16/2018.	Direct		326,700	330,000	330,000	323,400	6,600			6,600		330,000		(3,300)	(3,300)	16,701	05/15/2022.
11042B AA 0	British Airways Plc PTC	D	12/20/2018.	Redemption 100.0000		1,752,158	1,752,158	1,887,951	1,805,935		(53,776)		(53,776)		1,752,158			0	61,599	06/20/2020.
12517M AA 0	Cemig Geracao e Transmissao SA Sr Nt	D	10/09/2018.	Direct		390,220	375,000	370,286	370,323		386		386		370,709		19,511	19,511	29,391	12/05/2024.
134638 AC 9	Camposol SA Sec Nt 10.500% 07/15/21	D	07/17/2018.	Tax Free Exchange		1,066,519	1,100,000	1,052,625	1,061,584		4,935		4,935		1,066,519			0	116,142	07/15/2021.
22112E AC 2	Cosan Luxembourg SA Sr Nt	D	07/30/2018.	Tax Free Exchange		1,459,449	1,410,000	1,466,400	1,461,951		(2,502)		(2,502)		1,459,449			0	101,442	01/20/2027.
232553 AA 5	Cydsa SAB de CV Sr Nt 6.250% 10/04/27	D	04/05/2018.	Direct		643,337	650,000	640,824	640,987		173		173		641,160		2,177	2,177	20,495	10/04/2027.
37255B AA 7	Geopark Ltd 1st Lien Nt	D	09/26/2018.	Direct		577,500	575,000	575,000	575,000				0		575,000		2,500	2,500	38,048	09/21/2024.
49835L AB 7	Klabin Finance SA Sr Nt	D	04/03/2018.	Direct		457,188	475,000	472,217	468,825	3,454	57		3,511		472,336		(15,149)	(15,149)	12,607	09/19/2027.
65504L AC 1	Noble Hldg Intl Co Gtd Nt	C	02/01/2018.	Call 99.2500		1,985,000	2,000,000	2,042,540	1,920,000	92,913	(394)		92,519		2,012,519		(12,519)	(12,519)	94,000	08/01/2020.
65504L AJ 6	Noble Hldg Intl Sr Nt 3.950% 03/15/22	C	02/01/2018.	Call 89.0000		4,450,000	5,000,000	4,462,500	4,250,000	290,556	8,143		298,699		4,548,699		451,301	451,301	(325,389)	03/15/2022.
71647N AP 4	Petrobras Global Finance Sr Nt	D	12/21/2018.	Call 110.1609		2,203,219	2,000,000	2,216,850	2,170,744		(21,742)		(21,742)		2,149,002		(149,002)	(149,002)	353,843	05/23/2021.
71647N AW 9	Petrobras Global Finance Sr Nt	D	09/24/2018.	Tax Free Exchange		275,000	275,000	275,000	275,000				0		275,000			0	16,360	01/27/2028.
830505 AT 0	Skandinaviska Enskilda Banken Sr Nt	D	10/24/2018.	Various		9,521,590	10,000,000	9,957,300	9,968,041		6,758		6,758		9,974,798		(453,208)	(453,208)	207,865	09/13/2021.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
86960B AQ 5	Svenska Handelsbanken AB Sr Nt	D	11/14/2018.	HSBC Securities USA Inc.		7,628,160	8,000,000	7,974,580	7,981,058		4,373		4,373		7,985,431		(357,271)	(357,271)	178,750	09/07/2021.
928670 AX 6	Volkswagen Intl Fin NV Sr Nt	D	11/20/2018.	Maturity		9,500,000	9,500,000	9,490,120	9,498,177		1,823		1,823		9,500,000			0	201,875	11/20/2018.
984245 AM 2	YPF Sociedad Anonima Sr Nt	D	08/09/2018.	Direct		201,000	200,000	220,500	215,567		(2,739)		(2,739)		212,828		(11,828)	(11,828)	15,111	03/23/2021.
984245 AR 1	YPF Sociedad Anonima Sr Nt	D	08/08/2018.	Direct		153,520	202,000	202,000	200,182	1,818			1,818		202,000		(48,480)	(48,480)	9,230	12/15/2047.
G2300T AA 0	Comcel Trust Sr Nt 6.875% 02/06/24	D	01/08/2018.	Direct		326,585	310,000	318,460	317,388		(24)		(24)		317,364		9,221	9,221	9,117	02/06/2024.
G4035E AA 1	Gold Fields Orogen Hold Sr Nt	D	11/02/2018.	Direct		1,680,500	1,700,000	1,727,625	1,719,957		(5,847)		(5,847)		1,714,110		(33,610)	(33,610)	89,456	10/07/2020.
G42045 AB 3	Grupo Aval Ltd Sr Nt 4.750% 09/26/22	D	12/04/2018.	Direct		669,118	700,000	710,150	709,173		(1,620)		(1,620)		707,553		(38,436)	(38,436)	39,114	09/26/2022.
L33634 AP 8	Evraz Group SA Sr Nt 6.500% 04/22/20	D	04/18/2018.	Direct		1,028,938	1,025,000	1,073,558	1,062,324		(4,578)		(4,578)		1,057,746		(28,808)	(28,808)	32,635	04/22/2020.
L78043 AA 1	Puma Energy Holdings Sr Nt	D	02/07/2018.	Call 101.6875		10,169	10,000	10,365	10,210	64	(8)		56		10,266		(266)	(266)	518	02/01/2021.
M2R15V AA 5	Albaraka Turk Katilim BA Sr Nt	D	06/27/2018.	Direct		744,060	750,000	757,425	744,465	9,887	(1,300)		8,587		753,052		(8,992)	(8,992)	21,780	06/30/2019.
M63751 AB 3	Koc Holdings AS Sr Nt 5.250% 03/15/23	D	09/14/2018.	Direct		451,250	500,000	513,750	511,950		(1,542)		(1,542)		510,409		(59,159)	(59,159)	26,469	03/15/2023.
N9417J AB 7	VTR Finance BV Secured Nt	D	10/18/2018.	Call 103.0000		122,570	119,000	124,653	123,910		(552)		(552)		123,358		(4,358)	(4,358)	13,865	01/15/2024.
P19189 AC 6	Camposol SA 1st Lien 10.500% 07/15/21	D	07/18/2018.	Direct		199,500	190,000	198,550	196,647		(1,321)		(1,321)		195,326		4,174	4,174	20,227	07/15/2021.
P57908 AF 5	Mexichem SAB DE CV Sr Nt	D	01/24/2018.	Direct		258,438	250,000	242,220	242,371		8		8		242,379		16,059	16,059	5,263	09/17/2044.
P6638M AA 9	Metalsa SA DE CV Sr Nt	D	11/28/2018.	Direct		475,038	500,000	486,250	488,374		1,703		1,703		490,077		(15,040)	(15,040)	26,148	04/24/2023.
P7700W CG 3	Grupo Famsa SA de CV Sr Nt	D	01/18/2018.	Direct		293,850	299,000	255,150	265,135		701		701		265,836		28,014	28,014	3,058	06/01/2020.
P8704L AA 6	Sixsigma Networks Mexico Sr Nt	D	06/01/2018.	Call 106.1880		167,777	158,000	155,611	156,077		179		179		156,255		1,745	1,745	17,164	11/07/2021.
P989MJ AY 7	YPF Sociedad Anonima Sr Nt	D	08/08/2018.	Direct		129,924	131,000	144,755	142,701		(1,130)		(1,130)		141,571		(11,647)	(11,647)	9,720	04/04/2024.
Y62276 AD 5	Navios SA Logistics Inc Sr Nt	D	10/31/2018.	Direct		636,675	675,000	537,469	559,393		15,221		15,221		574,614		62,061	62,061	43,394	05/01/2022.
3899999.	Total - Bonds - Industrial and Miscellaneous					542,420,230	545,985,745	546,975,210	535,408,713	517,788	604,055	0	1,121,843	0	536,530,550	0	3,468,324	3,468,324	20,372,931	XXX
Bonds - Bank Loans																				
000000 00 0	Norweigan Cruise Line Corp Term Ln B Nt	..	12/31/2018.	Redemption 100.0000		37,500	37,500	37,406	37,411		89		89		37,500			0	882	10/05/2021.
000000 00 0	US Foods Inc Term Ln Nt 1	..	03/29/2018.	Redemption 100.0000		19,292	19,292	19,420	19,401	18	(127)		(109)		19,292			0	198	06/27/2023.
000000 00 0	US Foods Inc Term Ln Nt 1	..	06/22/2018.	Tax Free Exchange		7,627,719	7,581,748	7,632,224	7,624,430	7,099	(3,810)		3,289		7,627,719			0	156,621	06/27/2023.
03305@ AB 0	The Oneida Group Inc Exit Term Ln Nt 1	..	03/01/2018.	Credit Suisse Securities LLC									0					0	(20)	05/21/2018.
08579J AU 6	Berry Plastics Corp Term Ln N Nt 1	..	02/12/2018.	Tax Free Exchange		22,896,636	22,781,714	22,905,296	22,861,795	36,790	(1,948)		34,842		22,896,636			0	149,334	01/19/2024.
08579J AW 2	Berry Plastics Corp Term Ln P Nt 1	..	05/29/2018.	Tax Free Exchange		10,000,000	10,000,000	10,000,000	10,000,000				0		10,000,000			0	185,387	01/06/2021.
13134M BN 2	Calpine Corp Term Ln B8 Nt 1	..	12/31/2018.	Redemption 100.0000		10,000	10,000	9,900	9,929		71		71		10,000			0	222	12/31/2019.
14880B AE 1	Catalent Pharma Solutions Inc New Term L	..	12/31/2018.	Redemption 100.0000		4,816,340	4,816,340	4,844,171	4,830,878	12,530	(27,067)		(14,537)		4,816,340			0	116,111	05/20/2024.
15018L AJ 0	Cedar Fair LP Term Ln B Nt 1	..	03/14/2018.	Tax Free Exchange		2,079,077	2,072,515	2,079,865	2,078,231	1,028	(182)		846		2,079,077			0	19,151	04/07/2024.
18449E AE 0	Clean Harbors Inc Term Ln Nt 1	..	03/29/2018.	Redemption 100.0000		10,059	10,059	10,056	10,056		3		3		10,059			0	61	06/30/2024.
18449E AE 0	Clean Harbors Inc Term Ln Nt 1	..	04/17/2018.	Tax Free Exchange		3,992,155	3,993,467	3,992,041	3,992,102		53		53		3,992,155			0	44,131	06/30/2024.
32007U BW 8	First Data Corp Term Ln D Nt 1	..	12/27/2018.	Redemption 100.0000		755,773	755,773	761,099	755,983	4,584	(4,794)		(210)		755,773			0	24,365	07/10/2022.
404122 AU 7	HCA Inc Term Ln B8 Nt 1	..	03/13/2018.	Redemption 100.0000		3,712,570	3,712,570	3,734,950	3,732,764		(20,194)		(20,194)		3,712,570			0	29,263	02/15/2024.
70466@ AA 6	Peach State Labs Inc Sr Sec Term Ln Nt 1	..	10/11/2018.	Redemption 100.0000		63,341	63,341	63,341	63,341				0		63,341			0	3,313	06/30/2020.
71579U AF 2	Petco Animal Supplies New Term Ln B-1 Nt	..	04/19/2018.	Various		1,083,000	1,500,000	1,509,170	1,133,438	374,474	(395)		374,079		1,507,516		(424,516)	(424,516)	16,790	01/26/2023.
71579U AF 2	Petco Animal Supplies New Term Ln B-1 Nt	..	10/31/2018.	Redemption 100.0000		48,999	48,999	49,313	37,025	12,245	(271)		11,974		48,999			0	1,279	01/26/2023.
71677H AG 0	PetSmart Inc Term Ln B2 Nt 1	..	10/31/2018.	Redemption 100.0000		100,756	100,756	97,734	80,604	17,737	2,414		20,151		100,756			0	2,277	03/10/2022.
73744G AJ 1	Post Holdings Inc Series A Incremental T	..	03/08/2018.	Tax Free Exchange		8,387,712	8,358,000	8,389,343	8,380,057	8,416	(761)		7,655		8,387,712			0	60,064	05/24/2024.
74966U AP 5	RPI Finance Trust Term Ln 6 Nt 1	..	12/31/2018.	Redemption 100.0000		413,370	413,370	410,986	410,655		2,715		2,715		413,370			0	10,673	03/27/2023.
79546V A* 7	Sally Beauty Holdings Term Ln B-1 Nt 1	..	03/29/2018.	Redemption 100.0000		3,000	3,000	3,015	2,996	18	(14)		4		3,000			0	35	07/05/2024.
79546V A* 7	Sally Beauty Holdings Term Ln B-1 Nt 1	..	03/29/2018.	Tax Free Exchange		1,199,492	1,194,000	1,199,970	1,192,508	7,166	(182)		6,984		1,199,492			0	13,849	07/05/2024.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
81760H AE 2	ServiceMaster Co Term Ln C Nt 1	..	08/17/2018.	Redemption 100.0000		7,390,681	7,390,681	7,441,911	7,413,777	22,696	(45,792)		(23,096)		7,390,681			0	188,461	11/07/2023.
82570J AE 6	Vencore Inc (SI Org Inc) 1st Lien TL Nt	..	05/31/2018.	Redemption 100.0000		3,430,395	3,430,395	3,397,361	3,417,583		12,813		12,813		3,430,395			0	94,546	11/23/2019.
83578B AJ 2	Sophia LP New Term Ln Nt 1	..	12/31/2018.	Redemption 100.0000		24,566	24,566	24,664	24,579	73	(86)		(13)		24,566			0	579	09/30/2022.
84611@ AB 9	Sovos Compliance LLC Additional Term Ln	..	12/31/2018.	Redemption 100.0000		42,574	42,574	41,708	41,761		813		813		42,574			0	1,919	03/01/2022.
84611@ AC 7	Sovos Compliance LLC New Additional Term	..	12/31/2018.	Redemption 100.0000		7,923	7,923	7,869	7,782	91	50		141		7,923			0	419	03/01/2022.
89416F AP 2	Travel Leaders Group LLC Term Ln Nt 1	..	08/17/2018.	Redemption 100.0000		10,917,638	10,917,638	10,901,333	10,902,142		15,495		15,495		10,917,638			0	538,436	01/25/2024.
89703F AE 9	Tronair Parent Inc 2nd Lien Term Ln Nt 1	..	06/13/2018.	Direct		1,940,000	2,000,000	1,930,000	1,937,127		2,558		2,558		1,939,684		316	316	123,302	09/08/2024.
90346Y AE 9	US Shipping Corp Term Ln B2 Nt 2	..	03/02/2018.	Various		3,105,089	3,450,099	3,036,087	3,036,087				0		3,036,087		69,002	69,002	28,123	05/27/2021.
90347B AH 1	Axalta Coating Systems Term Ln B2 Nt 1	..	03/29/2018.	Redemption 100.0000		18,759	18,759	18,842	18,823	16	(80)		(64)		18,759			0	107	06/01/2024.
90347B AH 1	Axalta Coating Systems Term Ln B2 Nt 1	..	04/11/2018.	Tax Free Exchange		7,365,070	7,334,925	7,367,327	7,359,930	6,295	(1,154)		5,141		7,365,070			0	71,577	06/01/2024.
000000 00 0	Array Canada Inc Term Ln Nt 1	A	12/31/2018.	Redemption 100.0000		560,714	560,714	555,107	555,777		4,937		4,937		560,714			0	17,571	02/09/2023.
000000 00 0	Burger King Term Ln B3 Nt 2	A	03/29/2018.	Redemption 100.0000		2,494	2,494	2,511	2,492	17	(16)		1		2,494			0	16	02/16/2024.
000000 00 0	Burger King Term Ln B3 Nt 2	A	06/29/2018.	Tax Free Exchange		57,956	57,615	58,020	57,579	402	(25)		377		57,956			0	971	02/16/2024.
000000 00 0	Burger King Term Ln B3 Nt 1	A	12/31/2018.	Redemption 100.0000		5,026	5,026	5,062	5,023	35	(32)		3		5,026			0	121	02/16/2024.
8299999.	Total - Bonds - Bank Loans					102,125,676	102,715,853	102,537,102	102,034,066	511,730	(64,919)	0	446,811	0	102,480,874	0	(355,198)	(355,198)	1,900,134	XXX
8399997.	Total - Bonds - Part 4					838,554,468	842,684,724	849,257,611	832,319,286	1,029,878	(310,919)	0	718,959	0	833,038,235	0	3,094,878	3,094,878	28,982,538	XXX
8399998.	Total - Bonds - Summary Item from Part 5					66,307,911	66,541,969	66,355,232			(89,250)		(89,250)		66,265,985		36,174	36,174	719,774	XXX
8399999.	Total - Bonds					904,862,379	909,226,693	915,612,843	832,319,286	1,029,878	(400,169)	0	629,709	0	899,304,220	0	3,131,052	3,131,052	29,702,312	XXX
8999998.	Total - Preferred Stocks - Summary Item from Part 5					201,660	XXX	200,000					0		200,000		1,660	1,660	99	XXX
8999999.	Total - Preferred Stocks					201,660	XXX	200,000	0	0	0	0	0	0	200,000	0	1,660	1,660	99	XXX
Common Stocks - Industrial and Miscellaneous																				
026874 10 7	American Intl Group Inc Com	..	09/20/2018.	Additional Income received			XXX						0					0	4,221	XXX
589331 10 7	Merck & Co Inc Com	..	11/02/2018.	Additional Income received			XXX						0					0	28,867	XXX
656568 10 2	Nortel Networks Corp (New) Com	A	09/22/2018.	Additional Income received			XXX						0					0	767	XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous					0	XXX	0	0	0	0	0	0	0	0	0	0	0	33,855	XXX
9799997.	Total - Common Stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	33,855	XXX
9799999.	Total - Common Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	33,855	XXX
9899999.	Total - Preferred and Common Stocks					201,660	XXX	200,000	0	0	0	0	0	0	200,000	0	1,660	1,660	33,954	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					905,064,039	XXX	915,812,843	832,319,286	1,029,878	(400,169)	0	629,709	0	899,504,220	0	3,132,712	3,132,712	29,736,266	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 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	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 - All Other Government																				
900123 CA 6	Turkey (Republic of) Sr Nt	D	08/15/2018	Direct	08/28/2018	Direct	1,475,000	1,181,350	1,228,325	1,183,280		1,930		1,930			45,045	45,045	20,845	19,062
1099999.	Total - Bonds - All Other Government						1,475,000	1,181,350	1,228,325	1,183,280	0	1,930	0	1,930	0	0	45,045	45,045	20,845	19,062
Bonds - U.S. Special Revenue and Special Assessment																				
3140HB FS 2	FNMA Pool #BJ9176 4.000% 05/25/48.		07/10/2018	JP Morgan Securities LLC	12/01/2018	Paydown	642,958	655,741	642,958	642,958		(12,784)		(12,784)				0	7,468	714
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	733,485	748,384	733,485	733,485		(14,899)		(14,899)				0	7,176	82
31418C RC 0	FNMA Pool #MA3182 3.500% 11/25/47		06/12/2018	JP Morgan Securities LLC	12/01/2018	Paydown	1,423,424	1,409,969	1,423,424	1,423,424		13,456		13,456				0	13,843	1,661
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments						3,256,425	3,267,763	3,256,425	3,256,425	0	(11,338)	0	(11,338)	0	0	0	0	33,093	2,679
Bonds - Industrial and Miscellaneous																				
023138 AA 8	Ambac Assurance Corp Sub Nt		02/12/2018	Direct	02/23/2018	JP Morgan Securities LLC	10,145		13,341	12		12		12			13,329	13,329		
02315Q AA 6	Ambac LSNI LLC 1st Lien Nt		02/12/2018	Direct	02/23/2018	JP Morgan Securities LLC	48,771		49,076	(75)		(75)		(75)			49,150	49,150	138	
11134L AD 1	Broadcom Crp/ Caymn Fi Sr Nt		02/21/2018	Tax Free Exchange	10/18/2018	Wells Fargo Securities LLC	2,000,000	1,993,517	1,942,300	1,994,607		1,090		1,090			(52,307)	(52,307)	46,167	6,000
456652 AA 4	Indymac Indx Mtg Ln Tr RMBS Ser 2007-A1		09/01/2018	Interest Capitalization	12/01/2018	Paydown	32	32	25	32				0			(8)	(8)		
46185H AA 0	Invitation Homes Tr RMBS Ser 2018-SFR2 C		04/20/2018	JP Morgan Securities LLC	12/17/2018	Paydown	388,333	388,333	388,333	388,333				0				0	5,718	
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	
64828M AA 5	New Residential Mtg Ln Tr RMBS Ser 2017-		04/13/2018	JP Morgan Securities LLC	12/01/2018	Paydown	358,875	362,856	358,875	358,875		(3,981)		(3,981)				0	4,936	638
64830G AB 2	New Residential Mtg Ln Tr RMBS Ser 2018-		04/12/2018	Various	12/01/2018	Paydown	999,585	1,017,024	999,585	999,585		(17,440)		(17,440)				0	17,133	2,230
81748H AD 1	Sequoia Mortgage Tr RMBS Ser 2018-8 Cl A		10/04/2018	Wells Fargo Securities LLC	12/01/2018	Paydown	201,661	201,850	201,661	201,661		(189)		(189)				0	1,194	381
92888C AA 5	Volvo Financial Equipment LLC LBASS Ser		02/06/2018	JP Morgan Securities LLC	12/17/2018	Paydown	25,000,000	25,000,000	25,000,000	25,000,000				0				0	182,714	
92917G AC 7	Vrio 1 LLC / Vrio 2 Inc Sr Sec Nt		03/28/2018	Direct	06/08/2018	Call 101.0000	575,000	575,000	580,750	575,000				0				0	12,139	
000000 00 0	Cielo SA / Cielo USA Sr Nt	D	01/29/2018	Direct	10/02/2018	Direct	600,000	593,576	557,625	594,429		853		853			(36,804)	(36,804)	19,656	4,521
000000 00 0	Capex SA Sr Nt 6.875% 05/15/24	D	04/26/2018	Direct	09/13/2018	Direct	211,000	213,371	173,020	213,223		(148)		(148)			(40,203)	(40,203)	12,169	6,449
05959L AG 8	Banco do Brasil (Cayman) Sr Nt	D	04/12/2018	Direct	09/25/2018	Direct	325,000	325,000	308,750	325,000				0			(16,250)	(16,250)	6,954	
12517M AA 0	Cemig Geracao e Transmissao SA Sr Nt.	D	07/12/2018	Direct	10/09/2018	Direct	200,000	201,000	212,000	200,987		(13)		(13)			11,013	11,013	6,475	2,210
53227Q AA 6	Light Servicos Energia Sr Nt	D	04/25/2018	Direct	11/06/2018	Direct	250,000	248,713	245,625	248,826		113		113			(3,201)	(3,201)	9,365	
59318Y AA 6	MHP Lux SA Sr Nt 6.950% 04/03/26	D	03/22/2018	Direct	03/28/2018	Direct	600,000	600,000	600,000	600,000				0				0		
P19189 AC 6	Camposol SA 1st Lien 10.500% 07/15/21	D	07/17/2018	Tax Free Exchange	09/06/2018	Direct	1,100,000	1,066,519	1,155,000	1,067,330		811		811			87,670	87,670	9,645	642
3899999.	Total - Bonds - Industrial and Miscellaneous						33,868,402	33,786,101	33,764,056	33,767,175	0	(18,927)	0	(18,927)	0	0	(8,871)	(8,871)	344,341	23,071
Bonds - Bank Loans																				
08579J AY 8	Berry Plastics Corp Term Ln R Nt 4		08/21/2018	Tax Free Exchange	09/28/2018	Redemption 100.0000	57,385	57,385	57,385	57,385				0				0	254	
08579J AY 8	Berry Plastics Corp Term Ln R Nt 5		12/10/2018	Tax Free Exchange	12/31/2018	Redemption 100.0000	57,385	57,385	57,385	57,385				0				0	147	
08579J AY 8	Berry Plastics Corp Term Ln R Nt 1		02/12/2018	Tax Free Exchange	12/10/2018	Tax Free Exchange	229,539	229,539	229,539	229,539				0				0	4,349	
08579J AY 8	Berry Plastics Corp Term Ln R Nt 2		06/11/2018	Tax Free Exchange	06/29/2018	Redemption 100.0000	114,769	114,769	114,769	114,769				0				0	217	360
18449E AD 2	Clean Harbors Inc New Term Ln 2 Nt 1		07/19/2018	Tax Free Exchange	12/31/2018	Redemption 100.0000	20,118	20,112	20,118	20,118		6		6				0	228	
18449E AE 0	Clean Harbors Inc Term Ln Nt 1		04/17/2018	Tax Free Exchange	06/29/2018	Redemption 100.0000	10,059	10,056	10,059	10,059		3		3				0	45	

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 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	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
18449E AE 0	Clean Harbors Inc Term Ln Nt 1		04/17/2018	Tax Free Exchange	07/19/2018	Tax Free Exchange	3,983,408	3,982,099	3,982,146	3,982,146		47		47				0	38,215	
404122 AX 1	HCA Inc Term Ln B-10 Nt 1		03/22/2018	Bank of America BISD Dealer	12/31/2018	Redemption 100.0000	28,144	28,144	28,144	28,144				0				0	571	
44969C BF 6	Quintiles IMS New Term Ln B Nt 1		04/27/2018	Various	06/11/2018	Redemption 100.0000	4,837,165	4,880,485	4,837,165	4,837,165		(43,321)		(43,321)				0	38,533	
44969C BH 2	Quintiles IMS Term Ln B-2 Nt 1		02/13/2018	Various	12/31/2018	Redemption 100.0000	9,541	9,618	9,541	9,541		(77)		(77)				0	172	
44989* AA 1	IQNavigator Inc 1st Lien TL Nt 1		08/20/2018	Direct	12/31/2018	Redemption 100.0000	5,597	5,513	5,597	5,597		84		84				0	164	
60367* AA 9	Ministry Brands LLC Incremental DD Term		12/07/2018	Direct	12/31/2018	Tax Free Exchange	73,600	73,600	73,600	73,600				0				0	313	
60367* AA 9	Ministry Brands LLC Incremental DD Term		09/13/2018	Direct	12/31/2018	Redemption 100.0000	920	920	920	920				0				0	103	
60367* AA 9	Ministry Brands LLC Incremental DD Term		12/31/2018	Tax Free Exchange	12/31/2018	Redemption 100.0000	909	909	909	909				0				0		
60367* AA 9	Ministry Brands LLC Incremental DD Term		11/27/2018	Direct	12/31/2018	Tax Free Exchange	289,855	289,855	289,855	289,855				0				0	1,730	
60367* AB 7	Ministry Brands LLC Incremental Term Ln		05/02/2018	Direct	12/31/2018	Redemption 100.0000	10,822	10,768	10,822	10,822		54		54				0	274	
60367* AB 7	Ministry Brands LLC Incremental Term Ln		04/26/2018	Direct	12/31/2018	Redemption 100.0000	31,445	31,288	31,445	31,445		157		157				0	929	
70466@ AA 6	1		02/01/2018	Direct	10/11/2018	Redemption 100.0000	19,071	18,722	19,071	19,071		349		349				0	726	
73744G AJ 1	Post Holdings Inc Term Ln B Nt 1		03/08/2018	Tax Free Exchange	10/01/2018	Redemption 100.0000	3,957,750	3,971,887	3,957,750	3,957,750		(14,137)		(14,137)				0	98,631	
73744G AJ 1	Post Holdings Inc Series A Incremental T.		01/08/2018	Bank of America BISD Dealer	03/08/2018	Tax Free Exchange	1,492,500	1,498,097	1,497,973	1,497,973		(124)		(124)				0	10,726	
79546K AE 0	Sally Beauty Holdings New Term Ln B-1 Nt		03/29/2018	Tax Free Exchange	12/31/2018	Redemption 100.0000	9,055	9,096	9,055	9,055		(42)		(42)				0	179	
84611@ AC 7	Sovos LLC New #2 Additional Term Ln Nt 1		07/02/2018	Direct	12/31/2018	Redemption 100.0000	902	902	902	902				0				0	32	
90347B AH 1	Axalta Coating Systems Term Ln B2 Nt 1.		04/17/2018	Various	12/31/2018	Redemption 100.0000	52,213	52,710	52,213	52,213		(497)		(497)				0	513	
90347B AH 1	Axalta Coating Systems Term Ln B2 Nt 1.		03/01/2018	Various	04/11/2018	Tax Free Exchange	12,443,400	12,558,141	12,556,149	12,556,149		(1,992)		(1,992)				0	121,427	
90347B AH 1	Axalta Coating Systems New Term Ln B Nt		04/11/2018	Tax Free Exchange	12/31/2018	Redemption 100.0000	148,337	149,409	148,337	148,337		(1,072)		(1,072)				0	2,413	
90351H AB 4	US Foods Inc New Term Ln Nt 1		06/22/2018	Tax Free Exchange	12/31/2018	Redemption 100.0000	57,876	58,227	57,876	57,876		(351)		(351)				0	599	
000000 00 0	Burger King Term Ln B3 Nt 1	A	06/29/2018	Tax Free Exchange	12/31/2018	Redemption 100.0000	380	382	380	380		(2)		(2)				0	5	
8299999.	Total - Bonds - Bank Loans						27,942,143	28,120,018	28,059,105	28,059,105	0	(60,915)	0	(60,915)	0	0	0	0	321,495	360
8399998.	Total - Bonds						66,541,969	66,355,232	66,307,911	66,265,985	0	(89,250)	0	(89,250)	0	0	36,174	36,174	719,774	45,172
Preferred Stocks - Industrial and Miscellaneous																				
40052V AF 1	Grupo Bimbo SAB De CV Sub Pfrd	D	04/12/2018	Direct	04/18/2018	Direct	200,000.000	200,000	201,660	200,000				0			1,660	1,660	99	
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous							200,000	201,660	200,000	0	0	0	0	0	0	1,660	1,660	99	0
8999998.	Total - Preferred Stocks							200,000	201,660	200,000	0	0	0	0	0	0	1,660	1,660	99	0
9899999.	Total - Preferred and Common Stocks							200,000	201,660	200,000	0	0	0	0	0	0	1,660	1,660	99	0
9999999.	Total - Bonds, Preferred and Common Stocks							66,555,232	66,509,571	66,465,985	0	(89,250)	0	(89,250)	0	0	37,834	37,834	719,873	45,172

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
Common Stocks - Non-Insurer Which Controls Insurer											
63862@ 10 3	Nationwide Corporation		00000	31-4416546	8biii	NO		266,920,581		649,510.000	4.8
1599999. Total - Common Stocks - Non-Insurer Which Controls Insurer							0	266,920,581	0	XXX	XXX
Common Stocks - Other Affiliates											
G7538* 10 9	Retention Alternatives, LTD	D	00000	82-0549218	8biv	NO		16,048,364	16,048,364	120,000.000	100.0
1799999. Total - Common Stocks - Other Affiliates							0	16,048,364	16,048,364	XXX	XXX
1899999. Total - Common Stocks							0	282,968,945	16,048,364	XXX	XXX
1999999. Total - Preferred and Common Stock							0	282,968,945	16,048,364	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $.....2,193,844,899.
2. Total amount of intangible assets nonadmitted $.....0.

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
Preferred Stocks					
	NWD Investment Management Inc.	Nationwide Corporation		23,800.000	4.8
0199999. Total Preferred Stock			0	XXX	XXX
Common Stocks					
	Nationwide Financial Services, Inc.	Nationwide Corporation		4.760	4.8
	Nationwide Global Holdings, Inc.	Nationwide Corporation		0.048	4.8
	NWD Investment Management Inc.	Nationwide Corporation		45,636.500	4.8
0299999. Total - Common Stock			0	XXX	XXX
0399999. Total - Preferred and Common Stock			0	XXX	XXX

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued 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.	78,458,241					78,458,241	78,458,241			2.37	1.19	MON..	86,267	
9099999. Total - Other Short-Term Invested Assets						78,458,241	0	0	0	0	XXX	78,458,241	0	0	XXX	XXX	XXX	86,267	0
9199999. Total - Short-Term Investments						78,458,241	0	0	0	0	XXX	78,458,241	0	0	XXX	XXX	XXX	86,267	0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Swaps - Hedging Effective - Foreign Exchange																						
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G1745*AG6	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/13/2013	04/17/2023		14,920,000	4.44 USD (4.05 GBP)			111,487	2,166,000		1,848,066		759,000			154,620		100 / 100
0879999999. Total-Swaps-Hedging Effective-Foreign Exchange										0	0	111,487	2,166,000	XXX	1,848,066	0	759,000	0	0	154,620	XXX	XXX
0909999999. Total-Swaps-Hedging Effective										0	0	111,487	2,166,000	XXX	1,848,066	0	759,000	0	0	154,620	XXX	XXX
1179999999. Total-Swaps-Foreign Exchange										0	0	111,487	2,166,000	XXX	1,848,066	0	759,000	0	0	154,620	XXX	XXX
1209999999. Total-Swaps										0	0	111,487	2,166,000	XXX	1,848,066	0	759,000	0	0	154,620	XXX	XXX
1399999999. Total-Hedging Effective										0	0	111,487	2,166,000	XXX	1,848,066	0	759,000	0	0	154,620	XXX	XXX
1449999999. TOTAL										0	0	111,487	2,166,000	XXX	1,848,066	0	759,000	0	0	154,620	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
1	REBALANCES PORTFOLIO DURATION
2	MANAGES CASH FLOW RISK
3	HEDGES THE EQUITY RISK OF A LIABILITY
4	HEDGES THE INTEREST RATE RISK OF AN ASSET
5	HEDGES THE INTEREST RATE RISK OF A LIABILITY
6	HEDGES THE CREDIT RISK OF AN ASSET
7	REPLICATION OF AN INDEX
8	HEDGES THE CURRENCY RISK OF AN ASSET
9	HEDGES THE CURRENCY RISK OF A LIABILITY

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)

NONE

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
Short Futures																					
Hedging Other																					
FVH9	427	42,700,000	US CBT 5 YR TN Futures	Bond Portfolio Duration	N/A	Interest Rate	03/15/2019	CBT 549300EX04Q2QBFQTQ27	12/15/2018	112.7749	114.6900	(106,750)					(817,749)	(817,749)	1,023,654	004	1,000
13429999999. Total-Short Futures-Hedging Other												(106,750)	0	0	0	0	(817,749)	(817,749)	1,023,654	XXX	XXX
1389999999. Total-Short Futures												(106,750)	0	0	0	0	(817,749)	(817,749)	1,023,654	XXX	XXX
1409999999. Total-Hedging Other												(106,750)	0	0	0	0	(817,749)	(817,749)	1,023,654	XXX	XXX
1449999999. TOTAL												(106,750)	0	0	0	0	(817,749)	(817,749)	1,023,654	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
UBS Warburg London			
Total Net Cash Deposits	0	0	0

(a)

Code	Description of Hedged Risk(s)
1	HEDGES THE EQUITY RISK OF A LIABILITY
2	HEDGES THE INTEREST RATE RISK OF A LIABILITY
3	REBALANCES PORTFOLIO CURRENCY EXPOSURE
4	REBALANCES PORTFOLIO DURATION
5	HEDGES THE EQUITY RISK OF AN ASSET

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
Long Futures																			
Hedging Other																			
FVM8	114	11,424,219	US CBT 5 YR TN FUTURE Futures	Bond Portfolio Duration	N/A	Interest Rate	06/15/2018.	CBT 549300EX04Q2QBFQTQ27	03/15/2018	114.0703	06/15/2018	114.0600	Sale	(1,176)	(1,176)			.004	1,000
1289999999. Total-Long Futures-Hedging Other														(1,176)	(1,176)	0	0	XXX	XXX
1329999999. Total-Long Futures														(1,176)	(1,176)	0	0	XXX	XXX
Short Futures																			
Hedging Other																			
FVH8	516	51,600,000	US CBT 5 YR TN FUTURE Futures	Bond Portfolio Duration	N/A	Interest Rate	03/15/2018.	CBT 549300EX04Q2QBFQTQ27	12/15/2017	116.6797	03/15/2018	114.3721	Sale	1,190,697	1,190,697			.004	1,000
FVM8	490	49,000,000	US CBT 5 YR TN FUTURE Futures	Bond Portfolio Duration	N/A	Interest Rate	06/15/2018.	CBT 549300EX04Q2QBFQTQ27	03/15/2018	114.0703	06/15/2018	114.2470	Sale	(86,565)	(86,565)			.004	1,000
FVU8	936	93,600,000	US CBT 5 YR TN FUTURE Futures	Bond Portfolio Duration	N/A	Interest Rate	09/15/2018.	CBT 549300EX04Q2QBFQTQ27	06/15/2018	114.0078	09/15/2018	113.7648	Sale	227,419	227,419			.004	1,000
FVZ8	449	44,900,000	US Treasury 5-Yr T-Note Future Futures	Bond Portfolio Duration	N/A	Interest Rate	12/15/2018.	CBT 549300EX04Q2QBFQTQ27	09/15/2018	113.2852	12/15/2018	112.8184	Sale	209,587	209,587			.004	1,000
1349999999. Total-Short Futures-Hedging Other														1,541,138	1,541,138	0	0	XXX	XXX
1389999999. Total-Short Futures														1,541,138	1,541,138	0	0	XXX	XXX
1409999999. Total-Hedging Other														1,539,962	1,539,962	0	0	XXX	XXX
1449999999. TOTAL														1,539,962	1,539,962	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
1	HEDGES THE EQUITY RISK OF A LIABILITY
2	HEDGES THE INTEREST RATE RISK OF A LIABILITY
3	REBALANCES PORTFOLIO CURRENCY EXPOSURE
4	REBALANCES PORTFOLIO DURATION
5	HEDGES THE EQUITY RISK OF AN ASSET

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
					5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Exchange Traded Derivatives												
0199999999. Aggregate Sum of Exchange Traded		XXX	XXX	XXX			0		(106,750)		1,023,654	1,023,654
Over-the-Counter NAIC 1 Designation												
Citibank NA	E57ODZWZ7FF32TWEFA76	Y	Y	1,924,015	2,166,000		241,985	1,848,066		0	154,620	154,620
0299999999. Total NAIC 1 Designation				1,924,015	2,166,000	0	241,985	1,848,066	0	0	154,620	154,620
0999999999. Gross Totals				1,924,015	2,166,000	0	241,985	1,848,066	(106,750)	0	1,178,274	1,178,274
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					2,166,000	0						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

1 Exchange Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity								
UBS - CBT 549300EX04Q2QBFQTQ27	Corp Bonds	20030N BA 8	Comcast Corp Sr Nt	1,023,654	1,000,000	1,000,083	03/01/2020	I
0199999999. Totals				1,023,654	1,000,000	1,000,083	XXX	XXX
Collateral Pledged to Reporting Entity								
Citibank NA - OTC E57ODZWZ7FF32TWEFA76	Cash		Cash	1,924,015	1,924,015	XXX		V
0299999999. Totals				1,924,015	1,924,015	XXX	XXX	XXX

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 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administative Symbol / Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						
362351 AA 6	GSAA Home Equity Tr RMBS Ser 2006-20 Cl		1FM	316,427	382,983	12/25/2046
590212 AB 2	Merrill Lynch Mortgage Tr RMBS Ser 2006-		1FM	77,034	77,034	06/25/2037
81378E AA 1	Securitized AB Receivables LLC RMBS Ser		1FM	1,532,690	1,532,690	05/25/2037
3399999.	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities			1,926,151	1,992,707	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated)			1,926,151	1,992,707	XXX
Totals						
6599999.	Total - Residential Mortgage-Backed Securities			1,926,151	1,992,707	XXX
7099999.	Subtotal - Bonds			1,926,151	1,992,707	XXX
Cash Equivalents (Schedule E Part 2 Type)						
000000 00 0	Overnight Repos SEC LENDING ONLY			6,837,714	6,837,714	01/02/2019
9199999.	Total - Cash Equivalents (Schedule E Part 2 Type)			6,837,714	6,837,714	XXX
9999999.	Totals			8,763,865	8,830,421	XXX

General Interrogatories:

1. The activity for the year: Fair Value $.....(21,722,559) Book/Adjusted Carrying Value $.....(21,656,003)
2. Average balance for the year: Fair Value $.....16,518,661 Book/Adjusted Carrying Value $.....16,524,208
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....1,992,707 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 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol / Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 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 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Open Depositories							
The Bank of New York Mellon	New York, NY					806,081	XXX
0199999. Total - Open Depositories		XXX	XXX	0	0	806,081	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	806,081	XXX
0599999. Total Cash		XXX	XXX	0	0	806,081	XXX

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

1. January	28,740	4. April	139,766	7. July	5,115,393	10. October	100,198
2. February	275,440	5. May	(109,238)	8. August	268,278	11. November	348,598
3. March	93,409	6. June	1,017,830	9. September	1,555,687	12. December	806,081

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO								
825252 40 6	S/T Investment Co Treasury Trust (AIM)		12/31/2018	2.482		2,337,440	4,708	1,355
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						2,337,440	4,708	1,355
All Other Money Market Mutual Funds								
60934N 10 4	Federated Govt Obligations Fd		10/06/2017	2.241				742
8699999. Total - All Other Money Market Mutual Funds						0	0	742
8899999. Total - Cash Equivalents						2,337,440	4,708	2,097

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	For protection of state's ph's			154,454	173,449
5. California CA	B	Workers compensation			2,573,109	3,016,122
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE	B	Workers compensation			138,843	149,580
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	For protection of state's ph's			181,085	203,354
12. Hawaii HI						
13. Idaho ID	B	Workers compensation			30,183	30,649
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	B	Multiple			191,737	215,316
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT	B	Workers compensation			31,555	33,996
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	B	For protection of state's ph's			316,920	321,810
33. New York NY	ST	Workers Compensation			10,000	10,000
34. North Carolina NC	B	For protection of state's ph's			378,663	407,947
35. North Dakota ND						
36. Ohio OH	B	For protection of all ph's	2,663,008	2,990,500		
37. Oklahoma OK						
38. Oregon OR	B	Workers compensation			719,012	807,435
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	B	For protection of state's ph's			631,105	679,911
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	12,634,510	12,429,778
59. Total	XXX	XXX	2,663,008	2,990,500	17,991,176	18,479,347

DETAILS OF WRITE-INS

5801. Firm/Individual	B	Collateral for Stacr			12,419,676	12,191,047
5802. United States	B	Workers Compensation			214,834	238,731
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	12,634,510	12,429,778

2018 ALPHABETICAL INDEX -- PROPERTY & CASUALTY ANNUAL STATEMENT BLANK

Assets	2
Cash Flow	5
Exhibit of Capital Gains (Losses)	12
Exhibit of Net Investment Income	12
Exhibit of Nonadmitted Assets	13
Exhibit of Premiums and Losses (State Page)	19
Five-Year Historical Data	17
General Interrogatories	15
Jurat Page	1
Liabilities, Surplus and Other Funds	3
Notes To Financial Statements	14
Overflow Page For Write-ins	100
Schedule A–Part 1	E01
Schedule A–Part 2	E02
Schedule A–Part 3	E03
Schedule A–Verification Between Years	SI02
Schedule B–Part 1	E04
Schedule B–Part 2	E05
Schedule B–Part 3	E06
Schedule B–Verification Between Years	SI02
Schedule BA–Part 1	E07
Schedule BA–Part 2	E08
Schedule BA–Part 3	E09
Schedule BA–Verification Between Years	SI03
Schedule D–Part 1	E10
Schedule D–Part 1A–Section 1	SI05
Schedule D–Part 1A–Section 2	SI08
Schedule D–Part 2–Section 1	E11
Schedule D–Part 2–Section 2	E12
Schedule D–Part 3	E13
Schedule D–Part 4	E14
Schedule D–Part 5	E15
Schedule D–Part 6–Section 1	E16
Schedule D–Part 6–Section 2	E16
Schedule D–Summary By Country	SI04
Schedule D–Verification Between Years	SI03
Schedule DA–Part 1	E17
Schedule DA–Verification Between Years	SI10
Schedule DB–Part A–Section 1	E18
Schedule DB–Part A–Section 2	E19
Schedule DB–Part A–Verification Between Years	SI11
Schedule DB–Part B–Section 1	E20
Schedule DB–Part B–Section 2	E21
Schedule DB–Part B–Verification Between Years	SI11
Schedule DB–Part C–Section 1	SI12
Schedule DB–Part C–Section 2	SI13
Schedule DB–Part D-Section 1	E22
Schedule DB–Part D-Section 2	E23
Schedule DB–Verification	SI14
Schedule DL–Part 1	E24
Schedule DL–Part 2	E25
Schedule E–Part 1–Cash	E26
Schedule E–Part 2–Cash Equivalents	E27
Schedule E–Verification Between Years	SI15
Schedule E–Part 3–Special Deposits	E28
Schedule F–Part 1	20
Schedule F–Part 2	21
Schedule F–Part 3	22
Schedule F–Part 4	27
Schedule F–Part 5	28
Schedule F–Part 6	29
Schedule H–Accident and Health Exhibit–Part 1	30
Schedule H–Part 2, Part 3 and Part 4	31
Schedule H–Part 5–Health Claims	32
Schedule P–Part 1–Summary	33
Schedule P–Part 1A–Homeowners/Farmowners	35
Schedule P–Part 1B–Private Passenger Auto Liability/Medical	36
Schedule P–Part 1C–Commercial Auto/Truck Liability/Medical	37
Schedule P–Part 1D–Workers' Compensation (Excluding Excess Workers Compensation)	38
Schedule P–Part 1E–Commercial Multiple Peril	39
Schedule P–Part 1F–Section 1–Medical Professional Liability–Occurrence	40
Schedule P–Part 1F–Section 2–Medical Professional Liability–Claims-Made	41
Schedule P–Part 1G-Special Liability (Ocean, Marine, Aircraft (All Perils), Boiler & Machinery)	42
Schedule P–Part 1H–Section 1–Other Liability–Occurrence	43
Schedule P–Part 1H–Section 2–Other Liability–Claims-Made	44
Schedule P–Part 1I–Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary & Theft)	45
Schedule P–Part 1J–Auto Physical Damage	46
Schedule P–Part 1K–Fidelity/Surety	47
Schedule P–Part 1L–Other (Including Credit, Accident and Health)	48
Schedule P-Part 1M-International	49
Schedule P–Part 1N–Reinsurance – Nonproportional Assumed Property	50
Schedule P–Part 1O–Reinsurance – Nonproportional Assumed Liability	51
Schedule P–Part 1P–Reinsurance – Nonproportional Assumed Financial Lines	52
Schedule P–Part 1R–Section 1–Products Liability–Occurrence	53
Schedule P–Part 1R–Section 2–Products Liability–Claims–Made	54
Schedule P–Part 1S–Financial Guaranty/Mortgage Guaranty	55
Schedule P–Part 1T–Warranty	56
Schedule P–Part 2, Part 3 and Part 4 - Summary	34
Schedule P–Part 2A–Homeowners/Farmowners	57
Schedule P–Part 2B–Private Passenger Auto Liability/Medical	57
Schedule P–Part 2C–Commercial Auto/Truck Liability/Medical	57
Schedule P–Part 2D–Workers' Compensation (Excluding Excess Workers Compensation)	57
Schedule P–Part 2E–Commercial Multiple Peril	57
Schedule P–Part 2F–Section 1–Medical Professional Liability–Occurrence	58
Schedule P–Part 2F–Section 2–Medical Professional Liability–Claims–Made	58
Schedule P–Part 2G–Special Liability (Ocean Marine, Aircraft (All Perils), Boiler & Machinery)	58
Schedule P–Part 2H–Section 1–Other Liability–Occurrence	58
Schedule P–Part 2H–Section 2–Other Liability–Claims–Made	58
Schedule P–Part 2I–Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary, Theft)	59
Schedule P–Part 2J–Auto Physical Damage	59
Schedule P–Part 2K–Fidelity, Surety	59
Schedule P–Part 2L–Other (Including Credit, Accident and Health)	59
Schedule P–Part 2M–International	59
Schedule P–Part 2N–Reinsurance – Nonproportional Assumed Property	60
Schedule P–Part 2O–Reinsurance – Nonproportional Assumed Liability	60
Schedule P–Part 2P–Reinsurance – Nonproportional Assumed Financial Lines	60
Schedule P–Part 2R–Section 1–Products Liability–Occurrence	61
Schedule P–Part 2R–Section 2–Products Liability–Claims-Made	61
Schedule P–Part 2S–Financial Guaranty/Mortgage Guaranty	61
Schedule P–Part 2T–Warranty	61
Schedule P–Part 3A–Homeowners/Farmowners	62
Schedule P–Part 3B–Private Passenger Auto Liability/Medical	62
Schedule P–Part 3C–Commercial Auto/Truck Liability/Medical	62
Schedule P–Part 3D–Workers' Compensation (Excluding Excess Workers Compensation)	62
Schedule P–Part 3E–Commercial Multiple Peril	62
Schedule P–Part 3F–Section 1 –Medical Professional Liability–Occurrence	63
Schedule P–Part 3F–Section 2–Medical Professional Liability–Claims-Made	63
Schedule P–Part 3G–Special Liability (Ocean Marine, Aircraft (All Perils), Boiler & Machinery)	63
Schedule P–Part 3H–Section 1–Other Liability–Occurrence	63
Schedule P–Part 3H–Section 2–Other Liability–Claims-Made	63
Schedule P–Part 3I–Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary, Theft)	64
Schedule P–Part 3J–Auto Physical Damage	64
Schedule P–Part 3K–Fidelity/Surety	64
Schedule P–Part 3L–Other (Including Credit, Accident and Health)	64
Schedule P–Part 3M–International	64
Schedule P–Part 3N–Reinsurance – Nonproportional Assumed Property	65
Schedule P–Part 3O–Reinsurance – Nonproportional Assumed Liability	65
Schedule P–Part 3P–Reinsurance – Nonproportional Assumed Financial Lines	65
Schedule P–Part 3R–Section 1–Products Liability–Occurrence	66
Schedule P–Part 3R–Section 2–Products Liability–Claims-Made	66
Schedule P–Part 3S–Financial Guaranty/Mortgage Guaranty	66
Schedule P–Part 3T–Warranty	66
Schedule P–Part 4A–Homeowners/Farmowners	67
Schedule P–Part 4B–Private Passenger Auto Liability/Medical	67
Schedule P–Part 4C–Commercial Auto/Truck Liability/Medical	67
Schedule P–Part 4D–Workers' Compensation (Excluding Excess Workers Compensation)	67
Schedule P–Part 4E–Commercial Multiple Peril	67
Schedule P–Part 4F–Section 1–Medical Professional Liability–Occurrence	68
Schedule P–Part 4F–Section 2–Medical Professional Liability–Claims-Made	68
Schedule P–Part 4G–Special Liability (Ocean Marine, Aircraft (All Perils), Boiler & Machinery)	68
Schedule P–Part 4H–Section 1–Other Liability–Occurrence	68
Schedule P–Part 4H–Section 2–Other Liability–Claims-Made	68
Schedule P–Part 4I–Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary & Theft)	69
Schedule P–Part 4J–Auto Physical Damage	69
Schedule P–Part 4K–Fidelity/Surety	69
Schedule P–Part 4L–Other (Including Credit, Accident and Health)	69
Schedule P–Part 4M–International	69
Schedule P–Part 4N–Reinsurance – Nonproportional Assumed Property	70
Schedule P–Part 4O–Reinsurance – Nonproportional Assumed Liability	70
Schedule P–Part 4P–Reinsurance – Nonproportional Assumed Financial Lines	70
Schedule P–Part 4R–Section 1–Products Liability–Occurrence	71
Schedule P–Part 4R–Section 2–Products Liability–Claims-Made	71
Schedule P–Part 4S–Financial Guaranty/Mortgage Guaranty	71
Schedule P–Part 4T–Warranty	71
Schedule P–Part 5A–Homeowners/Farmowners	72
Schedule P–Part 5B–Private Passenger Auto Liability/Medical	73
Schedule P–Part 5C–Commercial Auto/Truck Liability/Medical	74
Schedule P–Part 5D–Workers' Compensation (Excluding Excess Workers Compensation)	75
Schedule P–Part 5E–Commercial Multiple Peril	76
Schedule P–Part 5F–Medical Professional Liability–Claims-Made	78
Schedule P–Part 5F–Medical Professional Liability–Occurrence	77
Schedule P–Part 5H–Other Liability–Claims-Made	80
Schedule P–Part 5H–Other Liability–Occurrence	79
Schedule P–Part 5R–Products Liability–Claims-Made	82
Schedule P–Part 5R–Products Liability–Occurrence	81
Schedule P–Part 5T–Warranty	83
Schedule P–Part 6C–Commercial Auto/Truck Liability/Medical	84
Schedule P–Part 6D–Workers' Compensation (Excluding Excess Workers Compensation)	84
Schedule P–Part 6E–Commercial Multiple Peril	85
Schedule P–Part 6H–Other Liability–Claims-Made	86
Schedule P–Part 6H–Other Liability–Occurrence	85
Schedule P–Part 6M–International	86
Schedule P–Part 6N–Reinsurance – Nonproportional Assumed Property	87
Schedule P–Part 6O–Reinsurance – Nonproportional Assumed Liability	87
Schedule P–Part 6R–Products Liability–Claims-Made	88
Schedule P–Part 6R–Products Liability–Occurrence	88
Schedule P–Part 7A–Primary Loss Sensitive Contracts	89
Schedule P–Part 7B–Reinsurance Loss Sensitive Contracts	91
Schedule P Interrogatories	93
Schedule T–Exhibit of Premiums Written	94
Schedule T–Part 2–Interstate Compact	95
Schedule Y–Information Concerning Activities of Insurer Members of a Holding Company Group	96
Schedule Y–Detail of Insurance Holding Company System	97
Schedule Y–Part 2–Summary of Insurer's Transactions With Any Affiliates	98
Statement of Income	4
Summary Investment Schedule	SI01
Supplemental Exhibits and Schedules Interrogatories	99
Underwriting and Investment Exhibit Part 1	6
Underwriting and Investment Exhibit Part 1A	7
Underwriting and Investment Exhibit Part 1B	8
Underwriting and Investment Exhibit Part 2	9
Underwriting and Investment Exhibit Part 2A	10
Underwriting and Investment Exhibit Part 3	11