



ANNUAL STATEMENT

For the Year Ended December 31, 2018
of the Condition and Affairs of the

SCOTTSDALE INSURANCE COMPANY

NAIC Group Code..... 0140, 0140
(Current Period) (Prior Period)

NAIC Company Code..... 41297

Employer's ID Number..... 31-1024978

Organized under the Laws of OH

State of Domicile or Port of Entry OH

Country of Domicile US

Incorporated/Organized..... January 4, 1982

Commenced Business..... July 1, 1982

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

8877 N. GAINEY CENTER DRIVE .. SCOTTSDALE .. AZ .. US .. 85258-2108 480-365-4000
(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.SCOTTSDALEINS.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. THOMAS EDWARD CLARK	PRESIDENT	2. DENISE LYNN SKINGLE #	VP & SECRETARY
3. KENNETH ARI LEVINE	VP & TREASURER		
OTHER			
PAMELA ANN BIESECKER	SVP-HEAD OF TAXATION	THOMAS WAYNE JURGENS	SVP-BRKG-E&S
GALE VERDELL KING	EXEC VP-CHIEF ADMIN OFFC	DAVID NEIL NELSON	SVP-CONTRC & PRG UNDRW

DIRECTORS OR TRUSTEES

MARK ALLEN BERVEN	THOMAS EDWARD CLARK	THOMAS WAYNE JURGENS	MICHAEL PATRICK LEACH
DAVID NEIL NELSON			

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)

THOMAS EDWARD CLARK

1. (Printed Name)

PRESIDENT

(Title)

(Signature)

DENISE LYNN SKINGLE

2. (Printed Name)

VP & SECRETARY

(Title)

(Signature)

KENNETH ARI LEVINE

3. (Printed Name)

VP & TREASURER

(Title)

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

a. Is this an original filing?

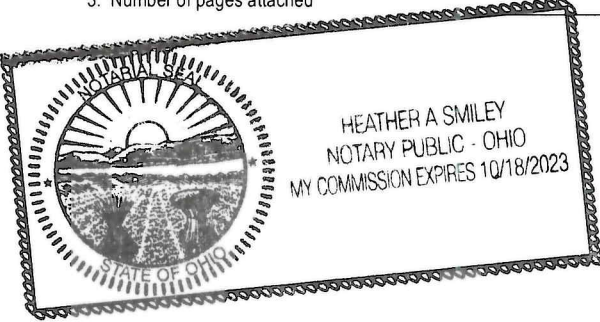
Yes [X] No []

b. If no

1. State the amendment number

2. Date filed

3. Number of pages attached



SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities.....	272,708,652	21.7	272,708,652		272,708,652	21.7
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies.....		0.0			0	0.0
1.22 Issued by U.S. government sponsored agencies.....	506,377	0.0	506,377		506,377	0.0
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....	10,136,632	0.8	10,136,632		10,136,632	0.8
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations.....	7,410,131	0.6	7,410,131		7,410,131	0.6
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....	33,766,548	2.7	33,766,548		33,766,548	2.7
1.43 Revenue and assessment obligations.....	93,230,527	7.4	93,230,527		93,230,527	7.4
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.....	113,649,323	9.0	113,649,323		113,649,323	9.0
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.....	2,280,370	0.2	2,280,370		2,280,370	0.2
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.....	89,064,543	7.1	89,064,543		89,064,543	7.1
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	571,017,679	45.4	571,017,679	56,046	571,073,725	45.4
2.2 Unaffiliated non-U.S. securities (including Canada).....	57,198,893	4.5	57,198,893		57,198,893	4.5
2.3 Affiliated securities.....		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....		0.0			0	0.0
3.2 Preferred stocks:						
3.21 Affiliated.....		0.0			0	0.0
3.22 Unaffiliated.....		0.0			0	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....		0.0			0	0.0
3.32 Unaffiliated.....		0.0			0	0.0
3.4 Other equity securities:						
3.41 Affiliated.....	55,662,388	4.4	55,662,388		55,662,388	4.4
3.42 Unaffiliated.....		0.0			0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated.....		0.0			0	0.0
3.52 Unaffiliated.....		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development.....		0.0			0	0.0
4.2 Agricultural.....		0.0			0	0.0
4.3 Single family residential properties.....		0.0			0	0.0
4.4 Multifamily residential properties.....		0.0			0	0.0
4.5 Commercial loans.....		0.0			0	0.0
4.6 Mezzanine real estate loans.....		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company.....		0.0			0	0.0
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt).....		0.0			0	0.0
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt).....		0.0			0	0.0
6. Contract loans.....		0.0			0	0.0
7. Derivatives.....		0.0			0	0.0
8. Receivables for securities.....		0.0			0	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral).....	2,795,334	0.2	2,795,334	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments.....	(51,344,623)	(4.1)	(51,344,623)	2,739,288	(48,605,335)	(3.9)
11. Other invested assets.....		0.0			0	0.0
12. Total invested assets.....	1,258,082,774	100.0	1,258,082,774	2,795,334	1,258,082,774	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year.....		
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7).....		
2.2	Additional investment made after acquisition (Part 2, Column 8).....		0
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 12.....		
3.2	Totals, Part 3, Column 11.....		0
4.	Accrual of discount.....		
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.....		
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).....		0
12.	Total valuation allowance.....		
13.	Subtotal (Line 11 plus Line 12).....		0
14.	Deduct total nonadmitted amounts.....		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14).....		0

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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 8).....		
2.2	Additional investment made after acquisition (Part 2, Column 9).....		0
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.....		
5.2	Totals, Part 3, Column 9.....		0
6.	Total gain (loss) on disposals, Part 3, Column 19.....		
7.	Deduct amounts received on disposals, Part 3, Column 16.....		
8.	Deduct amortization of premium and depreciation.....		
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17.....		
9.2	Totals, Part 3, Column 14.....		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....		
10.2	Totals, Part 3, Column 11.....		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		0
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		0

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		1,627,601,169
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		372,664,946
3.	Accrual of discount.....		976,195
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	4,070,841	
4.2	Part 2, Section 1, Column 15.....		
4.3	Part 2, Section 2, Column 13.....	(69,276,814)	
4.4	Part 4, Column 11.....	(1,491,263)	(66,697,236)
5.	Total gain (loss) on disposals, Part 4, Column 19.....		1,416,355
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		622,475,930
7.	Deduct amortization of premium.....		6,069,120
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....	(848,479)	
8.2	Part 2, Section 1, Column 19.....		
8.3	Part 2, Section 2, Column 16.....		
8.4	Part 4, Column 15.....	6,187	(842,292)
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14.....		
9.2	Part 2, Section 1, Column 17.....		
9.3	Part 2, Section 2, Column 14.....		
9.4	Part 4, Column 13.....		0
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5R, Line 5R(2).....		57,977
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....		1,306,632,064
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		1,306,632,064

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States.....	273,826,707	271,493,416	253,010,912	237,144,470
	2. Canada.....	10,136,632	10,132,628	12,313,315	10,376,182
	3. Other Countries.....	.....	.....	.....	.....
	4. Totals.....	283,963,339	281,626,044	265,324,227	247,520,652
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	7,410,131	7,695,074	8,272,933	7,235,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	33,766,548	36,866,352	33,108,809	34,185,000
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.....	208,548,541	212,428,589	212,590,608	205,152,692
Industrial and Miscellaneous, SVO Identified Funds, Bank Loans and Hybrid Securities (Unaffiliated)	8. United States.....	660,082,222	650,997,145	676,363,256	651,241,256
	9. Canada.....	12,151,381	13,267,527	12,282,555	11,500,000
	10. Other Countries.....	45,047,512	44,717,430	45,792,021	46,179,068
	11. Totals.....	717,281,115	708,982,102	734,437,832	708,920,324
Parent, Subsidiaries and Affiliates	12. Totals.....	.....	.....	.....	.....
	13. Total Bonds.....	1,250,969,674	1,247,598,161	1,253,734,409	1,203,013,668
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....	.....	.....	.....	.....
	15. Canada.....	.....	.....	.....	.....
	16. Other Countries.....	.....	.....	.....	.....
	17. Totals.....	0	0	0	.....
Parent, Subsidiaries and Affiliates	18. Totals.....	.....	.....	.....	.....
	19. Total Preferred Stocks.....	0	0	0	.....
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	.....	.....	.....	.....
	21. Canada.....	.....	.....	.....	.....
	22. Other Countries.....	.....	.....	.....	.....
	23. Totals.....	0	0	0	.....
Parent, Subsidiaries and Affiliates	24. Totals.....	55,662,388	55,662,388	77,310,762	.....
	25. Total Common Stocks.....	55,662,388	55,662,388	77,310,762	.....
	26. Total Stocks.....	55,662,388	55,662,388	77,310,762	.....
	27. Total Bonds and Stocks.....	1,306,632,062	1,303,260,549	1,331,045,171	.....

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.....	59,667,009	22,482,019	166,900,697		24,776,982	XXX	273,826,707	21.9	294,151,201	22.0	273,826,707	
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.....	59,667,009	22,482,019	166,900,697	0	24,776,982	XXX	273,826,707	21.9	294,151,201	22.0	273,826,707	0
2. All Other Governments												
2.1 NAIC 1.....	844,474	3,735,171	5,556,986			XXX	10,136,631	0.8	11,202,842	0.8	10,136,631	
2.2 NAIC 2.....						XXX	0	0.0		0.0		
2.3 NAIC 3.....						XXX	0	0.0		0.0		
2.4 NAIC 4.....						XXX	0	0.0		0.0		
2.5 NAIC 5.....						XXX	0	0.0		0.0		
2.6 NAIC 6.....						XXX	0	0.0		0.0		
2.7 Totals.....	844,474	3,735,171	5,556,986	0	0	XXX	10,136,631	0.8	11,202,842	0.8	10,136,631	0
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1.....		7,410,131				XXX	7,410,131	0.6	13,028,263	1.0	7,410,131	
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.....	0	7,410,131	0	0	0	XXX	7,410,131	0.6	13,028,263	1.0	7,410,131	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1.....	6,374,826	11,491,024	2,010,414	13,890,285		XXX	33,766,549	2.7	33,704,229	2.5	33,766,549	
4.2 NAIC 2.....						XXX	0	0.0		0.0		
4.3 NAIC 3.....						XXX	0	0.0		0.0		
4.4 NAIC 4.....						XXX	0	0.0		0.0		
4.5 NAIC 5.....						XXX	0	0.0		0.0		
4.6 NAIC 6.....						XXX	0	0.0		0.0		
4.7 Totals.....	6,374,826	11,491,024	2,010,414	13,890,285	0	XXX	33,766,549	2.7	33,704,229	2.5	33,766,549	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1.....	34,978,406	47,276,080	75,959,427	30,535,869	13,638,704	XXX	202,388,486	16.2	181,536,814	13.6	202,388,486	
5.2 NAIC 2.....		5,048,146				XXX	5,048,146	0.4	1,140,139	0.1	5,048,146	
5.3 NAIC 3.....						XXX	0	0.0		0.0		
5.4 NAIC 4.....						XXX	0	0.0		0.0		
5.5 NAIC 5.....						XXX	0	0.0		0.0		
5.6 NAIC 6.....			1,111,910			XXX	1,111,910	0.1	1,122,669	0.1	1,111,910	
5.7 Totals.....	34,978,406	52,324,226	77,071,337	30,535,869	13,638,704	XXX	208,548,542	16.7	183,799,622	13.7	208,548,542	0

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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.....	45,714,276	146,058,071	134,773,173	26,889,771	7,014,938	.XXX.....	360,450,229	28.8	429,878,757	32.1	193,844,644	166,605,585
6.2 NAIC 2.....	32,007,635	146,625,399	137,055,094	11,836,021	7,278,734	.XXX.....	334,802,883	26.8	358,461,238	26.8	308,637,402	26,165,481
6.3 NAIC 3.....		16,509,340				.XXX.....	16,509,340	1.3	8,609,722	0.6	16,509,340	
6.4 NAIC 4.....						.XXX.....	0	0.0	5,319,497	0.4		
6.5 NAIC 5.....	90,030	5,428,633				.XXX.....	5,518,663	0.4	640,536	0.0	4,962,500	556,163
6.6 NAIC 6.....						.XXX.....	0	0.0		0.0		
6.7 Totals.....	77,811,941	314,621,443	271,828,267	38,725,792	14,293,672	.XXX.....	717,281,115	57.3	802,909,750	60.0	523,953,886	193,327,229
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.....						.XXX.....	0	0.0	.XXX.....	.XXX.....		
10.3 NAIC 3.....						.XXX.....	0	0.0	.XXX.....	.XXX.....		
10.4 NAIC 4.....						.XXX.....	0	0.0	.XXX.....	.XXX.....		
10.5 NAIC 5.....						.XXX.....	0	0.0	.XXX.....	.XXX.....		
10.6 NAIC 6.....						.XXX.....	0	0.0	.XXX.....	.XXX.....		
10.7 Totals.....	0	0	0	0	0	.XXX.....	0	0.0	.XXX.....	.XXX.....	0	0

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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).....147,578,991	238,452,496	385,200,697	71,315,925	45,430,624	0	887,978,733	71.0	XXX	XXX	721,373,148	166,605,585
11.2 NAIC 2.....	(d).....32,007,635	151,673,545	137,055,094	11,836,021	7,278,734	0	339,851,029	27.2	XXX	XXX	313,685,548	26,165,481
11.3 NAIC 3.....	(d).....0	16,509,340	0	0	0	0	16,509,340	1.3	XXX	XXX	16,509,340	0
11.4 NAIC 4.....	(d).....0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.5 NAIC 5.....	(d).....90,030	5,428,633	0	0	0	0	(c).....5,518,663	0.4	XXX	XXX	4,962,500	556,163
11.6 NAIC 6.....	(d).....0	0	1,111,910	0	0	0	(c).....1,111,910	0.1	XXX	XXX	1,111,910	0
11.7 Totals.....	179,676,656	412,064,014	523,367,701	83,151,946	52,709,358	0	(b).....1,250,969,675	100.0	XXX	XXX	1,057,642,446	193,327,229
11.8 Line 11.7 as a % of Col. 7.....	14.4	32.9	41.8	6.6	4.2	0.0	100.0	XXX	XXX	XXX	84.5	15.5
12. Total Bonds Prior Year												
12.1 NAIC 1.....	57,048,917	360,469,054	465,557,870	42,602,465	37,823,801	.....	.....XXX	XXX	963,502,107	72.0	802,245,009	161,257,098
12.2 NAIC 2.....	42,773,016	117,685,167	169,535,814	11,054,542	18,552,838	.....	.....XXX	XXX	359,601,377	26.9	327,605,771	31,995,606
12.3 NAIC 3.....	35,601	8,574,121	.....	.....	.....	.....	.....XXX	XXX	8,609,722	0.6	8,075,965	533,757
12.4 NAIC 4.....	.....	.....5,319,497	.....	.....	.....	.....	.....XXX	XXX	5,319,497	0.4	5,319,497	.....
12.5 NAIC 5.....	84,051	556,485	.....	.....	.....	.....	.....XXX	XXX	(c).....640,536	0.0	.....	.....640,536
12.6 NAIC 6.....	.....	.....	.....1,122,669	.....	.....	.....	.....XXX	XXX	(c).....1,122,669	0.1	1,122,669	.....
12.7 Totals.....	99,941,585	492,604,324	636,216,353	53,657,007	56,376,639	0	XXX	XXX	(b)....1,338,795,908	100.0	1,144,368,911	194,426,997
12.8 Line 12.7 as a % of Col. 9.....	7.5	36.8	47.5	4.0	4.2	0.0	XXX	XXX	100.0	XXX	85.5	14.5
13. Total Publicly Traded Bonds												
13.1 NAIC 1.....	128,315,621	162,156,529	335,210,251	55,656,164	40,034,581	.....	.....721,373,146	57.7	802,245,009	59.9	721,373,146	XXX
13.2 NAIC 2.....	31,586,427	143,551,619	127,711,479	10,836,021	.....	.....	.....313,685,546	25.1	327,605,771	24.5	313,685,546	XXX
13.3 NAIC 3.....	.....	.....16,509,340	.....	.....	.....	.....	.....16,509,340	1.3	8,075,965	0.6	16,509,340	XXX
13.4 NAIC 4.....	.....	.....	.....	.....0	0	0	0	0.0	5,319,497	0.4	0	XXX
13.5 NAIC 5.....	.....	.....4,962,500	.....	.....	.....	.....	.....4,962,500	0.4	0	0.0	4,962,500	XXX
13.6 NAIC 6.....	.....	.....	.....1,111,910	.....	.....	.....	.....1,111,910	0.1	1,122,669	0.1	1,111,910	XXX
13.7 Totals.....	159,902,048	327,179,988	464,033,640	66,492,185	40,034,581	0	1,057,642,442	84.5	1,144,368,911	85.5	1,057,642,442	XXX
13.8 Line 13.7 as a % of Col. 7.....	15.1	30.9	43.9	6.3	3.8	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11.....	12.8	26.2	37.1	5.3	3.2	0.0	84.5	XXX	XXX	XXX	84.5	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1.....	19,263,369	76,295,966	49,990,447	15,659,760	5,396,043	.....	.....166,605,585	13.3	161,257,098	12.0	XXX	166,605,585
14.2 NAIC 2.....	421,208	8,121,925	9,343,614	1,000,000	7,278,734	.....	.....26,165,481	2.1	31,995,606	2.4	XXX	26,165,481
14.3 NAIC 3.....	.....	.....	.....	.....	.....	.....	.....0	0.0	533,757	0.0	XXX	0
14.4 NAIC 4.....	.....	.....	.....	.....0	0	0	0	0.0	0	0.0	XXX	0
14.5 NAIC 5.....	90,030	466,133	.....	.....	.....	.....	.....556,163	0.0	640,536	0.0	XXX	556,163
14.6 NAIC 6.....	.....	.....	.....	.....	.....	.....	.....0	0.0	0	0.0	XXX	0
14.7 Totals.....	19,774,607	84,884,024	59,334,061	16,659,760	12,674,777	0	193,327,229	15.5	194,426,997	14.5	XXX	193,327,229
14.8 Line 14.7 as a % of Col. 7.....	10.2	43.9	30.7	8.6	6.6	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.....	1.6	6.8	4.7	1.3	1.0	0.0	15.5	XXX	XXX	XXX	XXX	15.5

(a) Includes \$.....185,902,547 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$.....0 current year of bonds with Z designations, \$.....533,757 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 \$.....556,163 current year of bonds with 5GI designations, \$.....640,536 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

	1	2	3	4	5	6	7	8	9	10	11	12
Distribution by Type	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 11.7	Total from Column 7 Prior Year	% from Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed
1. U.S. Governments												
1.1 Issuer Obligations.....	59,305,362	21,725,611	166,900,697		24,776,982	XXX	272,708,652	21.8	292,738,511	21.9	272,708,652	
1.2 Residential Mortgage-Backed Securities.....	361,647	756,408				XXX	1,118,055	0.1	1,412,691	0.1	1,118,055	
1.3 Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
1.4 Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
1.5 Totals.....	59,667,009	22,482,019	166,900,697	0	24,776,982	XXX	273,826,707	21.9	294,151,202	22.0	273,826,707	0
2. All Other Governments												
2.1 Issuer Obligations.....	844,474	3,735,171	5,556,986			XXX	10,136,631	0.8	11,202,842	0.8	10,136,631	
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.....	844,474	3,735,171	5,556,986	0	0	XXX	10,136,631	0.8	11,202,842	0.8	10,136,631	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations.....		7,410,131				XXX	7,410,131	0.6	13,028,263	1.0	7,410,131	
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.....	0	7,410,131	0	0	0	XXX	7,410,131	0.6	13,028,263	1.0	7,410,131	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations.....	6,374,826	11,491,024	2,010,414	13,890,285		XXX	33,766,549	2.7	33,704,229	2.5	33,766,549	
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.....	6,374,826	11,491,024	2,010,414	13,890,285	0	XXX	33,766,549	2.7	33,704,229	2.5	33,766,549	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 Issuer Obligations.....	4,415,081	13,620,299	40,471,618			XXX	58,506,998	4.7	69,416,934	5.2	58,506,998	
5.2 Residential Mortgage-Backed Securities.....	10,369,313	32,812,925	27,454,516	30,535,869	13,638,704	XXX	114,811,327	9.2	75,794,127	5.7	114,811,327	
5.3 Commercial Mortgage-Backed Securities.....	310					XXX	310	0.0	599	0.0	310	
5.4 Other Loan-Backed and Structured Securities.....	20,193,701	5,891,001	9,145,203			XXX	35,229,905	2.8	38,587,963	2.9	35,229,905	
5.5 Totals.....	34,978,405	52,324,225	77,071,337	30,535,869	13,638,704	XXX	208,548,540	16.7	183,799,623	13.7	208,548,540	0
6. Industrial and Miscellaneous (unaffiliated)												
6.1 Issuer Obligations.....	54,725,633	201,503,489	201,973,947	19,578,115	8,897,629	XXX	486,678,813	38.9	562,683,764	42.0	443,396,893	43,281,920
6.2 Residential Mortgage-Backed Securities.....	9,423,692	26,088,600	18,667,381	16,839,727	4,268,600	XXX	75,288,000	6.0	49,100,526	3.7	15,488,128	59,799,872
6.3 Commercial Mortgage-Backed Securities.....	4,073,498	42,722,287	35,344,032			XXX	82,139,817	6.6	81,307,328	6.1	47,029,164	35,110,653
6.4 Other Loan-Backed and Structured Securities.....	9,589,118	44,307,066	15,842,907	2,307,950	1,127,443	XXX	73,174,484	5.8	109,818,131	8.2	18,039,700	55,134,784
6.5 Totals.....	77,811,941	314,621,442	271,828,267	38,725,792	14,293,672	XXX	717,281,114	57.3	802,909,749	60.0	523,953,885	193,327,229
7. Hybrid Securities												
7.1 Issuer Obligations.....						XXX	0	0.0		0.0		
7.2 Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
7.3 Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
7.4 Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
7.5 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations.....						XXX	0	0.0		0.0		
8.2 Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
8.3 Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
8.4 Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
8.5 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.2 Bond Mutual Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3 Totals.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Bank Loans												
10.1 Bank Loans - Issued.....						XXX	0	0.0	XXX	XXX		
10.2 Bank Loans - Acquired.....						XXX	0	0.0	XXX	XXX		
10.3 Totals.....	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11. Total Bonds Current Year												
11.1 Issuer Obligations.....	125,665,376	259,485,725	416,913,662	33,468,400	33,674,611	XXX	869,207,774	69.5	XXX	XXX	825,925,854	43,281,920
11.2 Residential Mortgage-Backed Securities.....	20,154,652	59,657,933	46,121,897	47,375,596	17,907,304	XXX	191,217,382	15.3	XXX	XXX	131,417,510	59,799,872
11.3 Commercial Mortgage-Backed Securities.....	4,073,808	42,722,287	35,344,032	0	0	XXX	82,140,127	6.6	XXX	XXX	47,029,474	35,110,653
11.4 Other Loan-Backed and Structured Securities.....	29,782,819	50,198,067	24,988,110	2,307,950	1,127,443	XXX	108,404,389	8.7	XXX	XXX	53,269,605	55,134,784
11.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.6 Bank Loans.....	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.7 Totals.....	179,676,655	412,064,012	523,367,701	83,151,946	52,709,358	0	1,250,969,672	100.0	XXX	XXX	1,057,642,443	193,327,229
11.8 Line 11.7 as a % of Col. 7.....	14.4	32.9	41.8	6.6	4.2	0.0	100.0	XXX	XXX	XXX	84.5	15.5
12. Total Bonds Prior Year												
12.1 Issuer Obligations.....	72,006,869	311,280,587	522,675,692	26,798,335	50,013,060	XXX	XXX	XXX	982,774,543	73.4	921,158,132	61,616,410
12.2 Residential Mortgage-Backed Securities.....	13,856,257	43,522,062	36,639,055	25,926,391	6,363,579	XXX	XXX	XXX	126,307,344	9.4	97,661,285	28,646,059
12.3 Commercial Mortgage-Backed Securities.....	3,864,587	48,685,316	28,758,024	0	0	XXX	XXX	XXX	81,307,927	6.1	51,288,668	30,019,259
12.4 Other Loan-Backed and Structured Securities.....	10,213,872	89,116,356	48,143,584	932,282	0	XXX	XXX	XXX	148,406,094	11.1	74,260,826	74,145,268
12.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
12.6 Bank Loans.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12.7 Totals.....	99,941,585	492,604,321	636,216,355	53,657,008	56,376,639	0	XXX	XXX	1,338,795,908	100.0	1,144,368,911	194,426,996
12.8 Line 12.7 as a % of Col. 9.....	7.5	36.8	47.5	4.0	4.2	0.0	XXX	XXX	100.0	XXX	85.5	14.5
13. Total Publicly Traded Bonds												
13.1 Issuer Obligations.....	121,526,224	250,139,716	395,597,198	32,266,840	26,395,877	XXX	825,925,855	66.0	921,158,132	68.8	825,925,855	XXX
13.2 Residential Mortgage-Backed Securities.....	11,895,287	38,987,280	32,670,893	34,225,345	13,638,704	XXX	131,417,509	10.5	97,661,285	7.3	131,417,509	XXX
13.3 Commercial Mortgage-Backed Securities.....	4,073,809	17,342,760	25,612,906	0	0	XXX	47,029,475	3.8	51,288,668	3.8	47,029,475	XXX
13.4 Other Loan-Backed and Structured Securities.....	22,406,729	20,710,232	10,152,643	0	0	XXX	53,269,604	4.3	74,260,826	5.5	53,269,604	XXX
13.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
13.6 Bank Loans.....						XXX	0	0.0	XXX	XXX	0	XXX
13.7 Totals.....	159,902,049	327,179,988	464,033,640	66,492,185	40,034,581	0	1,057,642,443	84.5	1,144,368,911	85.5	1,057,642,443	XXX
13.8 Line 13.7 as a % of Col. 7.....	15.1	30.9	43.9	6.3	3.8	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11.....	12.8	26.2	37.1	5.3	3.2	0.0	84.5	XXX	XXX	XXX	84.5	XXX
14. Total Privately Placed Bonds												
14.1 Issuer Obligations.....	4,139,152	9,346,009	21,316,464	1,201,560	7,278,734	XXX	43,281,919	3.5	61,616,410	4.6	XXX	43,281,919
14.2 Residential Mortgage-Backed Securities.....	8,259,365	20,670,653	13,451,004	13,150,251	4,268,600	XXX	59,799,873	4.8	28,646,059	2.1	XXX	59,799,873
14.3 Commercial Mortgage-Backed Securities.....		25,379,527	9,731,126	0	0	XXX	35,110,653	2.8	30,019,259	2.2	XXX	35,110,653
14.4 Other Loan-Backed and Structured Securities.....	7,376,090	29,487,835	14,835,467	2,307,950	1,127,443	XXX	55,134,785	4.4	74,145,268	5.5	XXX	55,134,785
14.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.6 Bank Loans.....						XXX	0	0.0	XXX	XXX	XXX	0
14.7 Totals.....	19,774,607	84,884,024	59,334,061	16,659,761	12,674,777	0	193,327,230	15.5	194,426,996	14.5	XXX	193,327,230
14.8 Line 14.7 as a % of Col. 7.....	10.2	43.9	30.7	8.6	6.6	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.....	1.6	6.8	4.7	1.3	1.0	0.0	15.5	XXX	XXX	XXX	XXX	15.5

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	49,180,085			49,180,085	
2. Cost of short-term investments acquired.....	5,424,903,265			5,424,903,265	
3. Accrual of discount.....	0				
4. Unrealized valuation increase (decrease).....	0				
5. Total gain (loss) on disposals.....	0				
6. Deduct consideration received on disposals.....	5,437,194,373			5,437,194,373	
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).....	36,888,977	0	0	36,888,977	0
11. Deduct total nonadmitted amounts.....	0				
12. Statement value at end of current period (Line 10 minus Line 11).....	36,888,977	0	0	36,888,977	0

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

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1	2	3	4
	Total	Bonds	Money Market Mutual Funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	4,086,563		4,086,563	
2. Cost of cash equivalents acquired.....	9,086,309		9,086,309	
3. Accrual of discount.....	0			
4. Unrealized valuation increase (decrease).....	0			
5. Total gain (loss) on disposals.....	0			
6. Deduct consideration received on disposals.....	13,172,872		13,172,872	
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).....	0	0	0	0
11. Deduct total nonadmitted amounts.....	0			
12. Statement value at end of current period (Line 10 minus Line 11).....	0	0	0	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

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

Sch. BA - Pt. 1
NONE

Sch. BA - Pt. 2
NONE

Sch. BA - Pt. 3
NONE

SCHEDULE D - PART 1

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

1	2				Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
					3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description				Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																								
912810	EE	4	U S Treasury Bd.....	SD..	..	.....	.....1	4,286,765	...106.449	3,306,312	3,106,000	3,231,566	.....	.....(106,545)	.....	.....	.....	.....8.500	4.755	FA.....	99,721	264,010	02/03/2006.	02/15/2020.
912810	EQ	7	U S Treasury Bd.....	SD..	..	.....	.....1	6,204,500	...116.156	5,807,815	5,000,000	5,507,854	.....	.....(98,654)	.....	.....	.....	.....6.250	3.831	FA.....	118,037	312,500	12/15/2010.	08/15/2023.
912810	FR	4	U S Treasury 01/15/2025 TIPS.....	.....	..	.....	.....1	56,388,529	...145.056	72,527,898	50,000,000	67,011,748	1,650,202	8,688	.....	.....	.....	.....2.375	2.393	JJ.....	735,961	1,567,660	06/17/2009.	01/15/2025.
912810	RL	4	U S Treasury 02/15/2045 TIPS.....	.....	..	.....	.....1	13,128,654	...96.009	12,241,100	12,750,000	13,462,695	299,253	7,679	.....	.....	.....	.....0.750	0.821	FA.....	38,789	101,311	12/11/2017.	02/15/2045.
912810	RR	1	U S Treasury 02/15/2046 TIPS.....	.....	..	.....	.....1	10,845,494	...101.175	9,783,607	9,670,000	11,314,287	277,595	(31,964)	.....	.....	.....	.....1.000	0.614	FA.....	38,983	101,695	08/19/2016.	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	H4	5	U S Treasury 01/15/2025 TIPS.....	LS..	..	.....	.....1	23,073,946	...102.239	23,003,849	22,500,000	24,174,956	594,235	(23,871)	.....	.....	.....	.....0.250	0.145	JJ.....	27,744	59,097	08/19/2016.	01/15/2025.
912828	LA	6	U S Treasury 07/15/2019 TIPS.....	.....	..	.....	.....1	51,723,116	...118.050	59,024,974	50,000,000	59,305,362	1,439,487	(135,941)	.....	.....	.....	.....1.875	1.600	JJ.....	512,932	1,092,591	09/15/2009.	07/15/2019.
912828	N7	1	U S Treasury 01/15/2026 TIPS.....	LS..	..	.....	.....1	63,734,777	...103.594	62,156,421	60,000,000	66,182,312	1,558,379	(313,172)	.....	.....	.....	.....0.625	0.105	JJ.....	184,369	392,910	08/18/2016.	01/15/2026.
912828	U6	5	U S Treasury Nt.....	SD..	..	.....	.....1	12,980,239	...97.984	12,737,972	13,000,000	12,986,191	.....	.....4,580	.....	.....	.....	.....1.750	1.788	MN.....	20,000	227,500	09/21/2017.	11/30/2021.
0199999.	U.S. Government - Issuer Obligations.....							251,881,685	XXX	270,267,678	236,026,000	272,708,652	5,819,151	(673,184)	0	0	XXX	XXX	XXX	1,861,522	4,119,274	XXX	XXX	
U.S. Government - Residential Mortgage-Backed Securities																								
911760	GT	7	Vendee Mtg Tr RMBS REMIC Ser 1995-3 1Z.....	.....	..	.....4	1	421,264	...109.791	449,982	409,854	411,247	.....	.....(2,881)	.....	.....	.....	.....7.250	6.844	MON...	2,476	29,714	01/30/2002.	09/15/2025.
911760	HH	2	Vendee Mtg Tr RMBS REMIC Ser 1996-2 1Z.....	.....	..	.....4	1	653,126	...109.414	718,183	656,389	654,079	.....	.....275	.....	.....	.....	.....6.750	6.894	MON...	3,692	44,306	01/24/2002.	06/15/2026.
911760	LQ	7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 Cl 1.....	.....	..	.....4	1	54,838	...110.237	57,573	52,226	52,729	.....	.....(711)	.....	.....	.....	.....6.750	5.970	MON...	294	3,525	11/02/2001.	06/15/2028.
0299999.	U.S. Government - Residential Mortgage-Backed Securities.....							1,129,228	XXX	1,225,738	1,118,469	1,118,055	0	(3,317)	0	0	XXX	XXX	XXX	6,462	77,545	XXX	XXX	
0599999.	Total - U.S. Government.....							253,010,913	XXX	271,493,416	237,144,469	273,826,707	5,819,151	(676,501)	0	0	XXX	XXX	XXX	1,867,984	4,196,819	XXX	XXX	
All Other Governments - Issuer Obligations																								
135087	E6	7	Canada /Govt/ Bd CDN\$.....	SD..	..	.....	.....1FE	2,274,189	...96.989	2,133,658	2,199,897	2,199,694	.....	.....(170)	.....	.....	.....(186,442)	1.500	1.497	JD.....	2,803	34,299	03/20/2017.	06/01/2026.
135087	F8	2	Canada /Govt/ Bd CDN\$.....	SD..	..	.....	.....1FE	3,654,515	...92.663	3,397,485	3,666,496	3,357,292	.....	.....36,618	.....	.....	.....(285,275)	1.000	2.097	JD.....	3,114	38,110	09/21/2017.	06/01/2027.
135087	YR	9	Canada /Govt/ Bd CDN\$.....	SD..	..	.....	.....1FE	1,023,735	...100.830	850,293	843,294	844,474	.....	.....(3,385)	.....	.....	.....(71,339)	3.750	3.396	JD.....	2,686	32,870	06/29/2009.	06/01/2019.
135087	YZ	1	Canada /Govt/ Bd CDN\$.....	SD..	..	.....	.....1FE	5,360,877	...102.310	3,751,192	3,666,496	3,735,171	.....	.....(63,030)	.....	.....	.....(305,423)	3.500	2.143	JD.....	10,899	133,387	06/25/2012.	06/01/2020.
0699999.	All Other Governments - Issuer Obligations.....							12,313,316	XXX	10,132,628	10,376,183	10,136,631	0	(29,967)	0	(848,479)	XXX	XXX	XXX	19,502	238,666	XXX	XXX	
1099999.	Total - All Other Governments.....							12,313,316	XXX	10,132,628	10,376,183	10,136,631	0	(29,967)	0	(848,479)	XXX	XXX	XXX	19,502	238,666	XXX	XXX	
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																								
57582N	SM	8	Massachusetts St GO Ref Ser D.....	SD..	..	.....	.....1FE	8,272,933	...106.359	7,695,074	7,235,000	7,410,131	.....	.....(94,919)	.....	.....	.....	.....5.500	4.050	AO.....	99,481	397,925	12/18/2007.	10/01/2020.
1199999.	U.S. States, Territories & Possessions - Issuer Obligations.....							8,272,933	XXX	7,695,074	7,235,000	7,410,131	0	(94,919)	0	0	XXX	XXX	XXX	99,481	397,925	XXX	XXX	
1799999.	Total - U.S. States, Territories & Possessions (Direct and Guaranteed).....							8,272,933	XXX	7,695,074	7,235,000	7,410,131	0	(94,919)	0	0	XXX	XXX	XXX	99,481	397,925	XXX	XXX	
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																								
181070	CQ	4	Clark Cnty NV Wtr GO Reclamation Dist Se.....	.....	..	.....2	1FE	4,968,750	...101.745	5,087,250	5,000,000	4,980,593	.....	.....1,351	.....	.....	.....	.....5.250	5.299	JJ.....	131,250	262,500	03/18/2009.	07/01/2029.
230342	BE	6	Culver City Calif Sch Facs GO Uni Sch Di.....	.....	..	.....4	1FE	9,098,550	...128.580	10,820,007	8,415,000	8,909,692	.....	.....(22,731)	.....	.....	.....	.....5.500	4.930	FA.....	192,844	462,825	08/25/2008.	08/01/2033.
265138	CD	7	Duncanville TX ISD GO Cap Apprec Ref.....	@.....	..	.....	.....1FE	1,313,851	...95.755	2,532,720	2,645,000	2,400,650	.....	.....107,182	.....	.....	.....	.....	.....4.620	N/A.....	.....	.....	09/27/2005.	02/15/2021.
295173	KT	4	Erie Cnty PA GO Ser A.....	.....	..	.....	.....1FE	2,221,845	...114.588	2,257,384	1,970,000	2,056,123	.....	.....(16,282)	.....	.....	.....	.....5.500	4.451	MS.....	36,117	108,350	11/03/2005.	09/01/2023.
382604	VM	5	Goose Creek TX Cons ISD GO Ref & Schoolh.....	.....	..	.....	.....1FE	6,759,780	...100.384	6,394,461	6,370,000	6,374,826	.....	.....(38,839)	.....	.....	.....	.....5.000	4.367	FA.....	120,322	318,500	04/25/2006.	02/15/2019.
512804	QY	4	Lakota OH Loc Sch Dist GO Ref Ser A.....	.....	..	.....	.....1FE	2,853,857	...106.334	2,732,784	2,570,000	2,616,772	.....	.....(22,979)	.....	.....	.....	.....5.250	4.250	JD.....	11,244	134,925	10/24/2005.	12/01/2020.
575296	FQ	6	Mason OH City Sch Dist GO Ref.....	.....	..	.....	.....1FE	3,572,160	...106.334	3,402,688	3,200,000	3,261,183	.....	.....(30,080)	.....	.....	.....	.....5.250	4.200	JD.....	14,000	168,000	10/26/2005.	12/01/2020.
669096	MX	4	Norwalk La Mirada CA USD GO Cap Apprec B.....	@.....	..	.....	.....1FE	1,060,211	...82.222	2,384,438	2,900,000	2,010,414	.....	.....94,819	.....	.....	.....	.....	.....4.890	N/A.....	.....	.....	09/28/2005.	08/01/2026.
840071	AS	3	South San Francisco CA GO Uni Sch Dist S.....	.....	..	.....	.....1FE	1,259,805	...112.522	1,254,620	1,115,000	1,156,295	.....	.....(10,121)	.....	.....	.....	.....5.250	4.160	MS.....	17,236	58,538	01/11/2006.	09/15/2022.
1899999.	U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations.....							33,108,809	XXX	36,866,352	34,185,000	33,766,548	0	62,320	0	0	XXX	XXX	XXX	523,013	1,513,638	XXX	XXX	
2499999.	Total - U.S. Political Subdivisions of States, Territories & Possessions.....							33,108,809	XXX	36,866,352	34,185,000	33,766,548	0	62,320	0	0	XXX	XXX	XXX	523,013	1,513,638	XXX	XXX	

SCHEDULE D - PART 1

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

1			2			Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
						3	4	5		8	9	12	13			14	15	16	17	18	19	20	21	22		
CUSIP Identification			Description			Code	n	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 - Issuer Obligations																										
13068L	YZ	2	California St Pub Wks Brd Rev Ref-Variou.....		..	2	1FE	11,063,200	...106.424	10,642,400	10,000,000	10,853,237			(96,271)					4.000	2.780	MN.....	66,667	400,000	10/06/2016.	11/01/2032.
167593	WK	4	Chicago IL O'Hare Int Arpt Rev Sr Lien S.....	.....	..	.....2	1FE	1,108,920	...115.044	1,150,440	1,000,000	1,090,557	.....	.....	.....(9,468)	.....	.....	.....	.....5.250	3.920	JJ.....	26,250	52,500	12/01/2016.	01/01/2033.	
19679H	CK	6	Colorado Wtr ResPwrDevAuth Rev Ref Revol.....	.....	..	.....1	1FE	2,415,316	...102.458	2,172,110	2,120,000	2,138,288	.....	.....	.....(26,702)	.....	.....	.....	.....5.500	4.165	MS.....	38,867	116,600	10/25/2005.	09/01/2019.	
544445	BW	8	Los Angeles CA Dep of Arpt Rev Amt Sub L.....	.....	..	.....2	1FE	62,024	...113.481	62,415	55,000	60,727	.....	.....	.....(673)	.....	.....	.....	.....5.000	3.391	MN.....	351	2,750	01/06/2017.	05/15/2032.	
575579	KX	4	Massachusetts Bay Tr Auth Rev SR Ser B.....	.....	..	.....1	1FE	4,211,598	...122.918	4,504,945	3,665,000	3,922,583	.....	.....	.....(28,433)	.....	.....	.....	.....5.500	4.390	JJ.....	100,788	201,575	12/07/2005.	07/01/2026.	
590545	NQ	8	Mesa AZ Util Sys Rev Ref.....	.....	..	.....1	1FE	6,458,160	...104.682	6,280,920	6,000,000	6,063,051	.....	.....	.....(39,869)	.....	.....	.....	.....5.000	4.269	JJ.....	150,000	300,000	06/15/2006.	07/01/2020.	
59333A	GN	5	Miami-Dade Cnty FL Ed Fac Rev Ref-Univ M.....	.....	..	.....1	1FE	10,102,888	...116.180	10,688,560	9,200,000	9,607,695	.....	.....	.....(55,524)	.....	.....	.....	.....5.250	4.430	AO.....	120,750	483,000	12/19/2007.	04/01/2025.	
59447T	CK	7	Michigan St Fin Auth Rev Ref.....	.....	..	.....2	1FE	1,139,920	...111.755	1,117,550	1,000,000	1,093,938	.....	.....	.....(13,025)	.....	.....	.....	.....5.000	3.350	MN.....	6,389	50,000	04/15/2015.	11/15/2030.	
59447T	CL	5	Michigan St Fin Auth Rev Ref.....	.....	..	.....2	1FE	4,233,697	...111.448	4,162,583	3,735,000	4,070,199	.....	.....	.....(46,358)	.....	.....	.....	.....5.000	3.420	MN.....	23,863	186,750	04/15/2015.	11/15/2031.	
59447T	CM	3	Michigan St Fin Auth Rev Ref.....	.....	..	.....2	1FE	1,128,070	...111.264	1,112,640	1,000,000	1,086,168	.....	.....	.....(11,890)	.....	.....	.....	.....5.000	3.480	MN.....	6,389	50,000	04/15/2015.	11/15/2032.	
60636U	AC	3	Missouri St Env Impt Engy Rev Preref St.....	.....	..	.....1	.....	.....181,700	...104.913	183,598	175,000	177,349	.....	.....	.....(1,485)	.....	.....	.....	.....5.250	4.316	JJ.....	4,594	9,188	12/08/2015.	07/01/2020.	
60636U	AF	6	Missouri St Env Impt Engy Rev Unref St R.....	.....	..	.....1	1FE	2,146,102	...105.110	2,165,266	2,060,000	2,090,155	.....	.....	.....(19,076)	.....	.....	.....	.....5.250	4.233	JJ.....	54,075	108,150	12/08/2015.	07/01/2020.	
646136	YU	9	New Jersey St Trans Fd Rev Trans Sys Ser.....	.....	..	.....2	2FE	5,238,296	...107.832	5,348,467	4,960,000	5,048,146	.....	.....	.....(27,267)	.....	.....	.....	.....5.250	4.599	JD.....	11,573	260,400	10/29/2010.	12/15/2021.	
649085	AA	5	New Valley Generation II Ser 2001.....	.....	..	.....1	1FE	527,206	...102.125	514,929	504,215	506,377	.....	.....	.....(1,328)	.....	.....	.....	.....5.572	5.012	MN.....	4,682	28,095	10/23/2003.	05/01/2020.	
64971W	TV	2	NY City NY Trans Fin Auth Rev Fut Tax Se.....	.....	..	.....2	1FE	4,654,640	...112.393	4,495,720	4,000,000	4,429,871	.....	.....	.....(63,386)	.....	.....	.....	.....5.000	3.051	FA.....	83,333	200,000	04/17/2015.	02/01/2033.	
71884W	AN	1	Phoenix AZ Civic Impt Corp Rev Conv Cap.....	.....	..	.....1	1FE	2,309,100	...116.484	3,494,520	3,000,000	3,144,732	.....	.....	.....(22,717)	.....	.....	.....	.....5.500	4.500	JJ.....	82,500	165,000	09/22/2005.	07/01/2024.	
745291	SZ	8	Puerto Rico Pub Fin Corp Rev Unref Comwl.....	.....	..	.....6	6FE	1,162,180	...122.857	1,228,570	1,000,000	1,111,910	.....	.....	.....(10,759)	.....	.....	.....	.....5.500	3.950	FA.....	22,917	55,000	12/06/2013.	08/01/2027.	
915137	TC	7	University TX Rev Fin Sys Ser B.....	.....	..	.....1	1FE	2,204,240	...102.154	2,043,080	2,000,000	2,012,014	.....	.....	.....(18,688)	.....	.....	.....	.....5.250	4.260	FA.....	39,667	105,000	11/14/2005.	08/15/2019.	
2599999.	U.S. Special Revenue & Assessment Obligations - Issuer Obligations.....			.....	..	.....	.....	.....60,347,257	XXX	61,368,713	55,474,215	58,506,997	0	(492,919)	0	0	XXX	XXX	XXX	843,655	2,774,008	XXX	XXX			
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																										
312905	YJ	5	FHLMC REMIC Ser 1077-E.....	.....	..	.....4	1	21,436	...104.286	22,062	21,155	21,135	.....	.....	.....(13)	.....	.....	.....	.....9.000	8.882	MON...	159	1,904	04/02/1991.	05/15/2021.	
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.	
3133TC	6P	8	FHLMC Structured Ser 2008 M.....	.....	..	.....4	1	88,778	...111.114	95,051	85,544	87,112	.....	.....	.....(106)	.....	.....	.....	.....7.000	6.100	MON...	499	5,988	10/24/2001.	11/20/2027.	
31358E	XG	2	FNMA REMIC Ser 1990-83A.....	.....	..	.....4	1	2,458	...103.513	2,552	2,466	2,451	.....	.....	.....	.....	.....	.....	.....9.250	9.378	MON...	19	228	07/03/1990.	07/25/2020.	
31358G	X4	4	FNMA REMIC Ser 1991-56G.....	.....	..	.....4	1	12,356	...103.504	12,769	12,337	12,283	.....	.....	.....(9)	.....	.....	.....	.....8.600	8.557	MON...	88	1,061	03/29/1993.	06/25/2021.	
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.	
31358N	5B	4	FNMA REMIC Ser 1992-124 PZ.....	.....	..	.....4	1	62,615	...103.541	63,014	60,859	61,206	.....	.....	.....(119)	.....	.....	.....	.....7.000	6.319	MON...	355	4,260	08/30/2001.	07/25/2022.	
31358N	RT	1	FNMA REMIC Ser G 1992-30Z.....	.....	..	.....4	1	6,408	...102.624	6,471	6,306	6,323	.....	.....	.....(13)	.....	.....	.....	.....7.000	6.534	MON...	37	441	03/12/1998.	06/25/2022.	
31358T	L8	0	FNMA REMIC Ser 1993-33 ZB.....	.....	..	.....4	1	7,298	...105.232	7,399	7,031	7,118	.....	.....	.....(16)	.....	.....	.....	.....7.500	6.457	MON...	44	527	07/13/2001.	03/25/2023.	
31359U	TL	9	FNMA REMIC Ser 1998-54C.....	.....	..	.....4	1	12,339	...103.546	12,729	12,293	12,299	.....	.....	.....(1)	.....	.....	.....	.....6.000	5.911	MON...	61	737	09/19/2001.	09/18/2028.	
31359U	YS	8	FNMA REMIC Ser 1998-58 CI ZB.....	.....	..	.....4	1	25,145	...108.197	27,918	25,803	25,408	.....	.....	.....14	.....	.....	.....	.....6.000	6.556	MON...	129	1,548	08/05/2002.	10/25/2028.	
31359V	BH	5	FNMA REMIC Ser 1998-73 CI MZ.....	.....	..	.....4	1	60,735	...100.054	59,235	59,203	60,084	.....	.....	.....37	.....	.....	.....	.....6.300	6.140	MON...	311	3,730	09/25/2002.	10/17/2038.	
313603	GW	6	FNMA REMIC Ser 1989-86E.....	.....	..	.....4	1	1,048	...101.030	1,081	1,070	1,063	.....	.....	.....1	.....	.....	.....	.....8.750	9.175	MON...	8	94	07/31/1990.	11/25/2019.	
313603	YL	0	FNMA REMIC Ser 1990-16E.....	.....	..	.....4	1	9,257	...102.465	8,715	8,506	8,538	.....	.....	.....(51)	.....	.....	.....	.....9.000	7.417	MON...	64	766	03/29/1993.	03/25/2020.	
31368H	Z9	7	FNMA Pool #190768.....	.....	..	.....4	1	330	...100.466	334	332	330	.....	.....	.....	.....	.....	.....	.....8.500	8.691	MON...	2	28	01/25/1995.	09/25/2023.	
3138M8	AH	6	FNMA Pool #AP4507.....	.....	..	.....4	1	2,428,437	...98.373	2,323,759	2,362,185	2,420,868	.....	.....	.....(1,439)	.....	.....	.....	.....3.000	2.611	MON...	5,905	70,866	08/14/2012.	09/25/2042.	
3138WE	6G	9	FNMA Pool # AS5370.....	.....	..	.....4	1	13,837,827	...100.342	13,351,108	13,305,603	13,811,834	.....	.....	.....(6,412)	.....	.....	.....	.....3.500	2.856	MON...	38,808	465,696	09/04/2015.	07/25/2045.	
3138WE	VB	2	FNMA Pool #AS5109.....	.....	..	.....4	1	6,105,313	...100.363	5,922,925	5,901,526	6,095,826	.....	.....	.....(2,543)	.....	.....	.....	.....3.500	2.856	MON...	17,213	206,553	06/04/2015.	06/25/2045.	
3138YH	U2	4	FNMA Pool #AY4200.....	.....	..	.....4	1	6,998,936	...98.024	6,822,283	6,959,788	6,995,951	.....	.....	.....(766)	.....	.....	.....	.....3.000	2.910	MON...	17,399	208,794	05/20/2015.	05/25/2045.	
31392T	WT	0	FHLMC REMIC Ser 2478 JF.....	.....	..	.....4	1	31,442	...102.573	30,964	30,188	30,423	.....	.....	.....(49)	.....	.....	.....	.....6.000	5.243	MON...	151	1,811	09/24/2002.	08/15/2022.	

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	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31396N	EM	4	FHLMC REMIC Ser 3140 CI UP.....			4	1	773,464	110.071	856,579	778,206	774,335		19			6.000	6.177	MON...	3,891	46,692	06/19/2006.	03/15/2036.
3140E8	FP	8	FNMA Pool #BA3773.....			4	1	13,849,591	97.859	13,310,774	13,601,992	13,837,985		(2,944)			3.000	2.684	MON...	34,005	408,060	10/27/2015.	11/25/2045.
3140GV	ZY	4	FNMA Pool #BH7058.....			4	1	18,654,460	100.007	18,776,087	18,774,735	18,655,597		1,137			3.500	3.573	MON...	54,760	383,318	05/03/2018.	12/25/2047.
3140H5	JW	2	FNMA Pool #BJ3876.....			4	1	5,657,486	97.525	5,694,740	5,839,279	5,661,128		3,642			3.000	3.271	MON...	14,598	131,384	02/28/2018.	01/25/2048.
3140Q7	5Y	9	FNMA Pool #CA0862.....			4	1	27,147,378	100.028	27,462,557	27,454,815	27,150,138		2,760			3.500	3.641	MON...	80,077	533,844	06/05/2018.	09/25/2047.
31418B	SY	3	FNMA Pool # MA2334.....			4	1	10,180,967	100.352	9,894,491	9,859,755	10,164,830		(4,854)			3.500	2.970	MON...	28,758	345,091	07/22/2015.	07/25/2045.
31418C	T9	5	FNMA Pool #MA3275.....			4	1	8,381,498	97.497	8,434,301	8,650,822	8,386,352		4,854			3.000	3.304	MON...	21,627	194,644	02/28/2018.	02/25/2048.
31419B	BF	1	FNMA Pool #AE0937.....			4	1	468,960	100.781	468,231	464,604	468,485		(84)			3.500	3.304	MON...	1,355	16,261	08/25/2011.	02/25/2041.
2699999	U.S. Special Revenue - Residential Mortgage-Backed Securities.....							114,879,299	XXX	113,722,466	114,338,165	114,811,329	0	(7,045)	0	0	XXX	XXX	XXX	320,616	3,037,849	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 - Commercial Mortgage-Backed Securities																							
3133TC	AU	2	FHLMC Structured Ser FSPC T-9 A6.....			4	1	300	99.555	311	312	310					6.564	7.096	MON...	2	20	01/28/2000.	03/25/2029.
2799999	U.S. Special Revenue - Commercial Mortgage-Backed Securities.....							300	XXX	311	312	310	0	0	0	0	XXX	XXX	XXX	2	20	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	DV	9	Bergen County NJ Impt Auth Rev LBASS Cnt.....				1FE	3,444,015	111.502	3,501,163	3,140,000	3,228,787		(20,718)			5.000	4.201	MN.....	20,061	157,000	10/06/2005.	11/15/2022.
083778	DY	3	Bergen County NJ Impt Auth Rev LBASS Cnt.....				1FE	4,454,869	118.452	4,986,829	4,210,000	4,373,882		(20,079)			5.000	4.339	MN.....	26,897	210,500	08/29/2014.	11/15/2025.
14329N	BY	9	Carmel IN Redev Auth Rev LBASS Cap App P.....	@			1FE	999,152	82.365	2,306,220	2,800,000	1,947,757		97,287				5.190	N/A.....			12/07/2005.	02/01/2026.
490303	GD	0	Kent Cnty MI Bldg Auth Rev LBASS Ref.....				1FE	2,874,025	114.115	2,852,875	2,500,000	2,621,503		(24,511)			5.500	4.280	JD.....	11,458	137,500	10/13/2005.	06/01/2023.
490303	GF	5	Kent Cnty MI Bldg Auth Rev LBASS Ref.....				1FE	3,060,247	119.234	3,159,701	2,650,000	2,823,564		(23,025)			5.500	4.320	JD.....	12,146	145,750	10/13/2005.	06/01/2025.
49151E	UZ	4	Kentucky St Ppty & Bldgs Rev LBASS Commn.....				1FE	22,489,200	102.432	20,486,400	20,000,000	20,193,701		(250,994)			5.250	3.920	AO.....	262,500	1,050,000	12/07/2007.	10/01/2019.
646136	YR	6	New Jersey St Trans Fd Rev LBASS Trans S.....				1FE	42,244	109.777	43,911	40,000	40,711		(220)			5.250	4.599	JD.....	93	2,100	10/29/2010.	12/15/2021.
2899999	U.S. Special Revenue - Other Loan-Backed and Structured Securities.....							37,363,752	XXX	37,337,099	35,340,000	35,229,905	0	(242,260)	0	0	XXX	XXX	XXX	333,155	1,702,850	XXX	XXX
3199999	Total - U.S. Special Revenue & Special Assessment Obligations.....							212,590,608	XXX	212,428,589	205,152,692	208,548,541	0	(742,224)	0	0	XXX	XXX	XXX	1,497,428	7,514,727	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																							
001192	AL	7	AGL Capital Corp Sr Nt.....				2FE	2,615,688	98.705	2,516,975	2,550,000	2,598,495		(6,130)			3.875	3.560	MN.....	12,626	98,813	01/28/2016.	11/15/2025.
00287Y	AQ	2	ABBVIE Inc Sr Nt.....				2FE	5,086,950	95.919	4,795,925	5,000,000	5,063,128		(8,748)			3.600	3.378	MN.....	23,500	180,000	03/01/2016.	05/14/2025.
023608	AG	7	Ameren Corp Sr Nt.....				2FE	4,145,079	98.205	3,876,147	3,947,000	4,102,154		(19,241)			3.650	3.029	FA.....	54,425	144,066	01/23/2018.	02/15/2026.
02666Q	G7	2	American Honda Fin Corp MT Nt.....				1FE	1,336,125	101.359	1,241,650	1,225,000	1,252,987		(15,753)			3.875	2.508	MS.....	13,186	47,469	05/29/2013.	09/21/2020.
031162	BM	1	Amgen Inc Sr Nt.....				2FE	4,678,400	101.323	4,356,868	4,300,000	4,434,627		(44,506)			3.875	2.733	MN.....	21,291	166,625	02/22/2013.	11/15/2021.
031162	CH	1	Amgen Inc Sr Nt.....				2FE	2,992,470	94.648	2,839,452	3,000,000	2,994,884		1,035			2.250	2.289	FA.....	24,750	67,500	08/10/2016.	08/19/2023.
031162	CJ	7	Amgen Inc Sr Nt.....				2FE	2,998,170	90.870	2,726,100	3,000,000	2,998,561		168			2.600	2.607	FA.....	28,600	78,000	08/10/2016.	08/19/2026.
035240	AD	2	Anheuser-Busch Inbev Worldwide Sr Nt.....				2FE	10,066,316	100.074	10,007,370	10,000,000	10,041,230		(12,622)			3.750	3.605	JJ.....	172,917	375,000	12/16/2016.	01/15/2022.
054937	AF	4	Branch Bk & Tr Co Sub Nt.....				1FE	3,918,523	101.672	3,512,750	3,455,000	3,524,029		(81,008)			5.250	2.800	MN.....	30,231	181,388	11/01/2013.	11/01/2019.
06051G	EX	3	Bank of America Corp Nt.....				1FE	1,447,026	99.981	1,442,719	1,443,000	1,443,033		(849)			2.600	2.540	JJ.....	17,300	37,518	01/15/2014.	01/15/2019.
06051G	HC	6	Bank of America Corp Sr Nt.....				1FE	8,595,799	97.201	8,381,625	8,623,000	8,598,660		2,861			3.004	3.066	JD.....	7,915	259,035	05/23/2018.	12/20/2023.
06406F	AE	3	Bank NY Co Inc Sr Nt.....				1FE	996,130	91.624	916,235	1,000,000	996,965		357			2.450	2.494	FA.....	9,119	24,500	08/09/2016.	08/17/2026.
07274E	AG	8	Bayer US Finance LLC Sr Nt.....				2FE	2,970,330	94.299	2,828,979	3,000,000	2,981,654		2,826			3.375	3.493	AO.....	23,344	101,250	10/01/2014.	10/08/2024.
092113	AH	2	Black Hills Corp Sr Nt.....				2FE	5,269,200	100.882	5,044,085	5,000,000	5,151,100		(27,676)			4.250	3.574	MN.....	18,299	212,500	06/12/2014.	11/30/2023.
096630	AB	4	Boardwalk Pipelines LLC Nt.....				2FE	5,478,300	101.177	5,058,835	5,000,000	5,068,097		(94,178)			5.750	3.762	MS.....	84,653	287,500	04/30/2014.	09/15/2019.
096630	AC	2	Boardwalk Pipelines LLC Sr Nt.....				2FE	4,509,800	97.168	4,858,400	5,000,000	4,746,443		55,023			3.375	4.756	FA.....	70,313	168,750	04/23/2014.	02/01/2023.
099724	AJ	5	Borg Warner Automotive Sr Nt.....	LS			2FE	4,939,400	97.819	4,890,925	5,000,000	4,956,764		6,034			3.375	3.530	MS.....	49,688	168,750	02/16/2016.	03/15/2025.
10373Q	AV	2	BP Cap Mkts America Sr Nt.....				1FE	972,073	93.935	939,345	1,000,000	972,229		156			3.017	3.415	JJ.....	13,828		12/14/2018.	01/16/2027.

SCHEDULE D - PART 1

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

E10.3

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
12189L	AR	2	Burlington Northern Santa Fe Nt.....	.....	..	.....1	1FE	3,349,612	...102.216	3,317,922	3,246,000	3,306,245	.....	.....	.....(10,336)	.....	.....3.750	3.361	AO.....	30,431	121,725	07/14/2014.	04/01/2024.
12189L	AV	3	Burlington Northern Santa Fe Sr Nt.....	.....	..	.....1	1FE	6,967,380	...96.890	6,782,328	7,000,000	6,978,665	.....	.....	.....3,056	.....	.....3.000	3.054	AO.....	52,500	210,000	03/04/2015.	04/01/2025.
12527G	AB	9	CF Industries Inc Nt.....	.....	..	.....1	3FE	3,524,830	...103.000	2,899,450	2,815,000	2,899,450	.....	.....(62,405)	(107,340)	.....	.....7.125	3.063	MN.....	33,428	200,569	05/20/2013.	05/01/2020.
125896	BS	8	CMS Energy Corp Sr Nt.....	.....	..	.....2	2FE	4,033,520	...96.221	3,848,848	4,000,000	4,028,808	.....	.....	.....(2,921)	.....	.....3.450	3.351	FA.....	52,133	138,000	04/21/2017.	08/15/2027.
14040H	BK	0	Capital One Financial Corp Sr Nt.....	.....	..	.....	.....2FE	3,562,309	...91.594	3,274,489	3,575,000	3,564,966	.....	.....	.....1,124	.....	.....3.750	3.793	JJ.....	56,977	134,063	07/25/2016.	07/28/2026.
14149Y	AT	5	Cardinal Health Inc Sr Nt.....	.....	..	.....1	2FE	5,091,750	...102.274	4,602,339	4,500,000	4,660,153	.....	.....	.....(78,765)	.....	.....4.625	2.741	JD.....	9,250	208,125	02/21/2013.	12/15/2020.
151020	AE	4	Celgene Corp Sr Nt.....	.....	..	.....1	2FE	4,925,410	...101.076	4,548,411	4,500,000	4,607,811	.....	.....	.....(58,296)	.....	.....3.950	2.568	AO.....	37,525	177,750	04/25/2013.	10/15/2020.
172967	EV	9	Citigroup Inc Sr Nt.....	.....	..	.....	.....2FE	14,170,760	...102.041	11,734,681	11,500,000	11,651,931	.....	.....	.....(377,932)	.....	.....8.500	5.023	MN.....	105,896	977,500	02/18/2011.	05/22/2019.
172967	LV	1	Citigroup Inc Sr Nt.....	.....	..	.....1	2FE	2,500,000	...98.225	2,455,628	2,500,000	2,500,000	.....	.....	.....	.....	.....3.142	3.142	JJ.....	34,257	39,275	01/17/2018.	01/24/2023.
20030N	BS	9	Comcast Corp Sr Nt.....	.....	..	.....1	1FE	6,986,840	...95.681	6,697,698	7,000,000	6,990,212	.....	.....	.....1,199	.....	.....3.150	3.172	MS.....	73,500	220,500	02/16/2016.	03/01/2026.
200339	AJ	8	Comerica Bk Sub Nt.....	.....	..	.....	.....2FE	5,087,920	...120.360	4,814,400	4,000,000	4,720,522	.....	.....	.....(74,953)	.....	.....7.875	5.025	MS.....	92,750	315,000	07/10/2013.	09/15/2026.
232820	AJ	9	Cytect Inds Inc Sr Nt.....	.....	..	.....1	2FE	8,825,490	...97.898	8,810,838	9,000,000	8,911,750	.....	.....	.....18,614	.....	.....3.500	3.750	AO.....	78,750	315,000	10/23/2014.	04/01/2023.
23317H	AA	0	DDR Corp Sr Nt.....	.....	..	.....1	2FE	5,063,800	...102.676	5,133,820	5,000,000	5,025,962	.....	.....	.....(6,633)	.....	.....4.625	4.465	JJ.....	106,632	231,250	07/10/2012.	07/15/2022.
233331	AS	6	DTE Energy Co Sr Nt.....	.....	..	.....1	2FE	1,748,495	...99.056	1,733,485	1,750,000	1,749,141	.....	.....	.....142	.....	.....3.500	3.510	JD.....	5,104	61,250	05/06/2014.	06/01/2024.
233331	AV	9	DTE Energy Co Sr Nt.....	.....	..	.....1	2FE	3,081,586	...99.232	2,976,963	3,000,000	3,048,571	.....	.....	.....(13,216)	.....	.....3.300	2.805	JD.....	4,400	99,000	06/13/2016.	06/15/2022.
23338V	AB	2	DTE Electric Co Sr Nt.....	.....	..	.....1	1FE	4,979,550	...102.074	5,103,705	5,000,000	4,988,983	.....	.....	.....1,888	.....	.....3.650	3.697	MS.....	53,736	182,500	08/20/2013.	03/15/2024.
233851	BE	3	Daimler Fin NA LLC Sr Nt.....	.....	..	.....1	1FE	1,596,976	...98.786	1,580,582	1,600,000	1,598,989	.....	.....	.....442	.....	.....2.875	2.905	MS.....	14,183	46,000	03/03/2014.	03/10/2021.
26441C	AD	7	Duke Energy Corp Sr Nt.....	.....	..	.....1	2FE	1,954,190	...100.924	1,766,175	1,750,000	1,776,050	.....	.....	.....(36,277)	.....	.....5.050	2.889	MS.....	26,022	88,375	10/10/2013.	09/15/2019.
26441Y	AZ	0	Duke-Weeks Realty LP Sr Nt.....	.....	..	.....1	2FE	4,212,285	...95.110	3,923,279	4,125,000	4,193,166	.....	.....	.....(7,998)	.....	.....3.250	3.002	JD.....	372	134,063	07/14/2016.	06/30/2026.
26884T	AA	0	ERAC USA Finance Company Sr Nt.....	.....	..	.....	.....2FE	5,655,994	...103.193	5,159,645	5,000,000	5,166,428	.....	.....	.....(91,241)	.....	.....5.250	3.272	AO.....	65,625	262,500	08/26/2013.	10/01/2020.
26884T	AD	4	ERAC USA Finance Company Sr Nt.....	.....	..	.....1	2FE	1,076,530	...102.027	1,020,267	1,000,000	1,029,829	.....	.....	.....(10,709)	.....	.....4.500	3.304	FA.....	16,875	45,000	05/12/2014.	08/16/2021.
29250R	AS	5	Enbridge Energy Partners LP Sr Nt.....	.....	..	.....1	2FE	2,842,725	...102.138	2,553,443	2,500,000	2,564,692	.....	.....	.....(52,144)	.....	.....5.200	2.990	MS.....	38,278	130,000	04/11/2013.	03/15/2020.
29250R	AU	0	Enbridge Energy Partners LP Sr Nt.....	.....	..	.....1	2FE	1,176,065	...101.357	1,114,931	1,100,000	1,126,972	.....	.....	.....(9,407)	.....	.....4.200	3.244	MS.....	13,603	46,200	05/15/2013.	09/15/2021.
30040W	AE	8	Eversource Energy Sr Nt.....	.....	..	.....1	2FE	1,998,640	...94.844	1,896,876	2,000,000	1,998,764	.....	.....	.....124	.....	.....3.300	3.308	JJ.....	30,433	34,283	01/03/2018.	01/15/2028.
302508	AM	8	FMR Corp Nt.....	.....	..	.....1	1FE	4,966,360	...101.876	4,075,048	4,000,000	4,078,511	.....	.....	.....(169,508)	.....	.....7.490	3.093	JD.....	13,316	299,600	05/15/2013.	06/15/2019.
31428X	BC	9	Fedex Corp Sr Nt.....	.....	..	.....1	2FE	1,996,900	...96.733	1,934,656	2,000,000	1,998,030	.....	.....	.....289	.....	.....3.200	3.218	FA.....	26,667	64,000	01/06/2015.	02/01/2025.
345397	WY	5	Ford Motor Cr Co Sr Nt.....	.....	..	.....	.....2FE	5,000,000	...98.896	4,944,820	5,000,000	5,000,000	.....	.....	.....	.....	.....2.597	2.597	MN.....	20,560	129,850	10/28/2014.	11/04/2019.
361448	AQ	6	GATX Corp Sr Nt.....	.....	..	.....1	2FE	10,781,943	...100.020	10,839,178	10,837,000	10,811,103	.....	.....	.....5,492	.....	.....3.900	3.962	MS.....	106,835	422,643	03/06/2014.	03/30/2023.
369622	SM	8	General Elec Cap Corp Sub Nt.....	.....	..	.....	.....2FE	13,739,040	...100.124	13,516,740	13,500,000	13,561,170	.....	.....	.....(26,805)	.....	.....5.300	5.071	FA.....	278,250	715,500	02/23/2011.	02/11/2021.
375558	AU	7	Gilead Sciences Inc Sr Nt.....	.....	..	.....1	1FE	1,488,165	...103.200	1,385,971	1,343,000	1,397,033	.....	.....	.....(17,503)	.....	.....4.400	2.949	JD.....	4,924	59,092	06/05/2013.	12/01/2021.
391164	AF	7	Great Plains Energy Sr Nt.....	.....	..	.....1	2FE	5,664,400	...104.272	5,213,615	5,000,000	5,306,046	.....	.....	.....(82,185)	.....	.....5.292	3.398	JD.....	11,760	264,600	05/09/2014.	06/15/2022.
437076	BM	3	Home Depot Inc Sr Nt.....	.....	..	.....1	1FE	3,974,240	...96.864	3,874,560	4,000,000	3,980,908	.....	.....	.....2,319	.....	.....3.000	3.074	AO.....	30,000	120,000	02/03/2016.	04/01/2026.
438516	BL	9	Honeywell International Inc Sr Nt.....	.....	..	.....2	1FE	4,850,000	...93.532	4,676,610	5,000,000	4,878,657	.....	.....	.....13,649	.....	.....2.500	2.848	MN.....	20,833	125,000	11/09/2016.	11/01/2026.
446413	AL	0	Huntington Ingalls Industries Sr Nt.....	.....	..	.....1	2FE	8,792,048	...93.143	8,150,013	8,750,000	8,789,988	.....	.....	.....(2,060)	.....	.....3.483	3.422	JD.....	25,397	152,381	06/14/2018.	12/01/2027.
465685	AP	0	ITC Holdings Corp Sr Nt.....	.....	..	.....1	2FE	1,498,183	...95.313	1,429,692	1,500,000	1,498,303	.....	.....	.....120	.....	.....3.350	3.365	MN.....	6,421	25,125	06/22/2018.	11/15/2027.
49446R	AP	4	Kimco Realty Corp Sr Nt.....	.....	..	.....1	2FE	991,690	...89.945	899,450	1,000,000	993,451	.....	.....	.....744	.....	.....2.800	2.895	AO.....	7,000	28,000	08/09/2016.	10/01/2026.
494550	AW	6	Kinder Morgan Energy - LP Sr Nt.....	.....	..	.....1	2FE	10,982,600	...111.535	11,153,490	10,000,000	10,836,021	.....	.....	.....(22,543)	.....	.....6.950	6.196	JJ.....	320,472	695,000	01/10/2011.	01/15/2038.
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	AJ	9	MPLX LP Sr Nt.....	.....	..	.....1	2FE	3,625,020	...100.916	3,532,071	3,500,000	3,600,627	.....	.....	.....(13,926)	.....	.....4.875	4.339	JD.....	14,219	170,625	03/10/2017.	06/01/2025.
55336V	AK	6	MPLX LP Sr Nt.....	.....	..	.....1	2FE	1,959,360	...95.211	1,904,228	2,000,000	1,965,548	.....	.....	.....3,439	.....	.....4.125	4.378	MS.....	27,500	82,500	03/17/2017.	03/01/2027.
559080	AK	2	Magellan Midstream Partn Sr Nt.....	.....	..	.....2	2FE	6,526,920	...104.528	6,271,686	6,000,000	6,450,265	.....	.....	.....(51,631)	.....	.....5.000	3.757	MS.....	100,000	225,000	03/06/2018.	03/01/2026.

SCHEDULE D - PART 1

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

E10.4

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
585055	AZ	9	Medtronic Inc Sr Nt.....					1	1FE	11,971,800	97.988	11,758,524	12,000,000	11,987,100		2,824			2.750	2.777	AO.....	82,500	330,000	03/19/2013.	04/01/2023.
59217G	BY	4	Met Life Global Funding I Sr Nt.....						1FE	2,527,100	97.940	2,448,508	2,500,000	2,524,659		(2,441)			3.450	3.308	JD.....	3,115	86,250	01/23/2018.	12/18/2026.
626717	AF	9	Murphy Oil Corp Sr Nt.....					1	3FE	5,011,800	94.152	4,707,600	5,000,000	4,707,600	(297,877)	(1,294)			4.450	3.670	JD.....	18,542	222,500	05/16/2013.	12/01/2022.
64952W	CH	4	New York Life Global Fdg Sec Nt.....						1FE	3,989,080	91.742	3,669,688	4,000,000	3,991,497		1,019			2.350	2.381	JJ.....	43,606	94,000	08/16/2016.	07/14/2026.
64952W	CX	9	New York Life Global Fdg Sec Nt.....						1FE	3,968,200	95.647	3,825,876	4,000,000	3,970,891		2,691			3.000	3.093	JJ.....	57,000	60,000	01/03/2018.	01/10/2028.
65339K	AK	6	Nextera Energy Capital Sr Nt.....					1	2FE	5,000,000	99.454	4,972,700	5,000,000	5,000,000					2.700	2.700	MS.....	39,750	135,000	03/06/2014.	09/15/2019.
655044	AH	8	Noble Energy Inc Sr Nt.....	LS...				1	2FE	6,759,222	96.868	6,538,583	6,750,000	6,755,877		(877)			3.900	3.883	MN.....	33,638	263,250	11/14/2014.	11/15/2024.
666807	BG	6	Northrop Grumman Corp Sr Nt.....					1	2FE	1,465,086	98.413	1,377,776	1,400,000	1,445,638		(9,286)			3.250	2.493	FA.....	18,958	45,500	11/09/2016.	08/01/2023.
682134	AC	5	Omnicom Group Inc Nt.....					1	2FE	1,033,926	101.708	1,017,076	1,000,000	1,008,727		(5,117)			4.450	3.889	FA.....	16,811	44,500	08/26/2013.	08/15/2020.
693304	AT	4	Peco Energy Co 1st Mtg Bd.....					1	1FE	4,107,640	97.650	3,906,000	4,000,000	4,078,520		(10,358)			3.150	2.830	AO.....	26,600	126,000	02/04/2016.	10/15/2025.
71270Q	EB	8	Peoples United Bank Sr Nt.....						2FE	5,135,226	100.267	5,189,794	5,176,000	5,149,771		4,136			4.000	4.103	JJ.....	95,468	207,040	02/24/2016.	07/15/2024.
713448	CG	1	Pepsico Inc Sr Nt.....					1	1FE	9,626,969	98.527	9,483,253	9,625,000	9,625,882		(198)			2.750	2.748	MS.....	88,229	264,688	02/25/2013.	03/01/2023.
713448	DN	5	Pepsico Inc Sr Nt.....					2	1FE	2,436,108	91.805	2,295,123	2,500,000	2,448,522		5,896			2.375	2.671	AO.....	14,019	59,375	11/09/2016.	10/06/2026.
718172	AT	6	Philip Morris Intl Inc Sr Nt.....						1FE	2,320,525	96.363	2,409,068	2,500,000	2,418,980		20,543			2.500	3.455	FA.....	22,396	62,500	11/07/2013.	08/22/2022.
720198	AD	2	Piedmont Operating Partnership Sr Nt.....	LS...				1	2FE	2,093,116	100.779	2,091,164	2,075,000	2,085,569		(1,784)			4.450	4.339	MS.....	27,188	92,338	05/12/2014.	03/15/2024.
74005P	BN	3	Praxair Inc Sr Nt.....					1	1FE	3,735,638	94.624	3,548,381	3,750,000	3,740,794		1,372			2.650	2.694	FA.....	40,302	99,375	01/29/2015.	02/05/2025.
771196	BK	7	Roche Hldgs Inc Sr Nt.....					1	1FE	1,435,558	94.606	1,371,786	1,450,000	1,439,233		1,302			2.625	2.737	MN.....	4,864	38,063	02/22/2016.	05/15/2026.
774341	AH	4	Rockwell Collins Sr Nt.....					1	2FE	999,330	97.199	971,985	1,000,000	999,547		133			2.800	2.815	MS.....	8,244	28,000	03/28/2017.	03/15/2022.
774341	AJ	0	Rockwell Collins Sr Nt.....					1	2FE	997,120	96.301	963,011	1,000,000	997,768		388			3.200	3.247	MS.....	9,422	32,000	03/28/2017.	03/15/2024.
774341	AK	7	Rockwell Collins Sr Nt.....					1	2FE	5,084,650	93.869	4,693,435	5,000,000	5,071,663		(7,747)			3.500	3.294	MS.....	51,528	175,000	04/19/2017.	03/15/2027.
780153	AW	2	Royal Caribbean Cruises Ltd Sr Nt.....					1	2FE	5,976,120	92.475	5,548,470	6,000,000	5,978,025		1,812			3.700	3.747	MS.....	65,367	176,983	11/30/2017.	03/15/2028.
842400	GF	4	Southern CA Edison Co 1st Mtg Bd.....					1	1FE	5,000,000	97.261	4,863,050	5,000,000	5,000,000					1.845	1.845	FA.....	38,438	92,250	01/13/2015.	02/01/2022.
84756N	AD	1	Spectra Energy Partners Nt.....					1	2FE	9,976,500	102.768	10,276,770	10,000,000	9,986,804		2,187			4.750	4.779	MS.....	139,861	475,000	09/16/2013.	03/15/2024.
89054X	AB	1	Topaz Solar Farms LLC Nt.....					1	2FE	7,283,765	90.858	6,581,183	7,243,364	7,278,734		(985)			4.875	4.837	MS.....	89,259	353,114	04/24/2013.	09/30/2039.
893830	BB	4	Transocean Sedco Co Gtd Nt.....	LS...				1	5FE	5,682,000	99.250	4,962,500	5,000,000	4,962,500	(294,598)	(62,398)			8.375	6.435	JD.....	18,611	418,750	06/06/2012.	12/15/2021.
902494	AW	3	Tyson Foods Inc Sr Nt.....					1	2FE	999,340	99.482	994,823	1,000,000	999,914		136			2.650	2.664	FA.....	10,011	26,500	08/05/2014.	08/15/2019.
902494	AX	1	Tyson Foods Inc Sr Nt.....					1	2FE	9,010,680	99.420	8,947,809	9,000,000	9,006,727		(1,058)			3.950	3.935	FA.....	134,300	355,500	09/11/2014.	08/15/2024.
907818	DY	1	Union Pacific Corp Nt.....					1	1FE	1,495,035	97.521	1,462,817	1,500,000	1,496,906		456			3.250	3.288	JJ.....	22,479	48,750	08/07/2014.	01/15/2025.
90783R	AA	2	Union Pacific RR PTC Ser 2002-1.....					1	1FE	770,791	109.073	729,749	669,049	735,430		9,739			6.061	2.010	JJ.....	18,473	40,544	05/30/2013.	01/17/2023.
911312	AK	2	United Parcel Service Sr Nt.....					1	1FE	15,803,640	100.535	13,572,252	13,500,000	13,603,208		(413,316)			5.125	2.002	AO.....	172,969	691,875	06/04/2013.	04/01/2019.
91159H	HN	3	US Bancorp Sr MT Nt.....						1FE	1,985,360	91.200	1,823,994	2,000,000	1,988,614		1,355			2.375	2.458	JJ.....	20,979	47,500	07/19/2016.	07/22/2026.
913017	BV	0	United Technologies Corp Sr Nt.....					1	2FE	1,784,065	97.924	1,664,715	1,700,000	1,752,950		(14,790)			3.100	2.149	JD.....	4,392	52,700	11/09/2016.	06/01/2022.
913017	CH	0	United Technologies Corp Sr Nt.....					2	2FE	4,339,192	90.055	3,962,438	4,400,000	4,350,839		5,539			2.650	2.810	MN.....	19,433	116,600	11/09/2016.	11/01/2026.
92343V	BR	4	Verizon Communications Inc Sr Nt.....					1	2FE	10,795,050	106.436	10,643,550	10,000,000	10,427,201		(80,747)			5.150	4.140	MS.....	151,639	515,000	01/24/2014.	09/15/2023.
941063	AQ	2	Waste Management Inc Co Gtd Nt.....					1	2FE	7,681,522	103.093	7,139,176	6,925,000	7,154,369		(101,181)			4.600	3.006	MS.....	106,183	318,550	06/03/2013.	03/01/2021.
96145D	AE	5	Westrock Co Sr Nt.....					1	2FE	997,240	98.125	981,245	1,000,000	997,536		296			3.750	3.795	MS.....	11,042	19,688	03/01/2018.	03/15/2025.
963320	AR	7	Whirlpool Corp Sr Nt.....					1	2FE	4,206,250	99.817	3,992,676	4,000,000	4,138,628		(24,277)			4.000	3.265	MS.....	53,333	160,000	02/16/2016.	03/01/2024.
98978V	AL	7	Zoetis Inc Sr Nt.....					2	2FE	2,986,310	92.354	2,770,632	3,000,000	2,987,873		1,201			3.000	3.053	MS.....	27,250	90,000	09/06/2017.	09/12/2027.
136385	AX	9	Canadian Natural Resources Sr Nt.....		A			1	2FE	984,150	94.332	943,320	1,000,000	985,372		1,222			3.850	4.057	JD.....	3,208	38,500	03/06/2018.	06/01/2027.
292505	AJ	3	EnCana Corp Sr Nt.....					1	2FE	2,018,960	100.085	2,001,690	2,000,000	2,006,580		(2,132)			3.900	3.778	MN.....	9,967	78,000	07/12/2012.	11/15/2021.
65334H	AG	7	Nexen Inc Sr Nt.....					1	1FE	1,932,480	121.709	2,434,182	2,000,000	1,942,689		1,557			6.400	6.673	MN.....	16,356	128,000	01/11/2011.	05/15/2037.

SCHEDULE D - PART 1

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

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates												
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22											
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Designation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date											
65334H	AJ	1	Nexen Inc Sr Nt.....	.....	..	.....	1	.....	1FE	1,635,465	...138.113	.....	2,071,700	.....	1,500,000	.....	1,618,895	.....	(2,605)	.....	.....	7.500	6.780	JJ.....	.....	47,188	.....	112,500	01/12/2011.	07/30/2039.						
71644E	AJ	1	Petro-Canada Sr Nt.....	.....	..	.....	1	.....	1FE	5,711,500	...116.333	.....	5,816,635	.....	5,000,000	.....	5,597,845	.....	(16,457)	.....	.....	6.800	5.767	MN.....	.....	43,444	.....	340,000	06/29/2010.	05/15/2038.						
00507U	AS	0	Actavis Funding SCS Sr Nt.....	.....	D	.....	1	.....	2FE	4,028,623	...97.622	.....	3,904,896	.....	4,000,000	.....	4,019,003	.....	(2,679)	.....	.....	3.800	3.714	MS.....	.....	44,756	.....	152,000	03/13/2015.	03/15/2025.						
05565Q	CR	7	BP Capital Markets PLC Sr Nt.....	.....	D	.....	1	.....	1FE	1,000,000	...99.721	.....	997,212	.....	1,000,000	.....	1,000,000	.....		.....	.....	2.237	2.237	MN.....	.....	3,169	.....	22,370	02/05/2014.	05/10/2019.						
05565Q	DN	5	BP Capital Markets PLC Nt.....	.....	D	.....		.....	1FE	6,000,000	...95.181	.....	5,710,842	.....	6,000,000	.....	6,000,000	.....		.....	.....	3.279	3.279	MS.....	.....	55,743	.....	196,740	09/14/2017.	09/19/2027.						
06849U	AC	9	Barrick Australia Finance Gtd Nt.....	.....	C	.....	1	.....	2FE	11,590,920	...101.904	.....	12,228,492	.....	12,000,000	.....	11,946,909	.....	48,467	.....	.....	4.950	5.394	JJ.....	.....	273,900	.....	594,000	12/30/2009.	01/15/2020.						
11042T	AA	1	British Airways Plc PTC.....	.....	C	.....	4	.....	1FE	999,068	...98.042	.....	979,506	.....	999,068	.....	999,068	.....		.....	.....	3.800	3.818	MJSD.....	.....	1,160	.....	27,841	03/14/2018.	09/20/2031.						
21684A	AA	4	Rabobank Nederland Sub Nt.....	.....	D	.....		.....	2FE	5,231,420	...101.393	.....	5,252,157	.....	5,180,000	.....	5,208,507	.....	(5,078)	.....	.....	4.625	4.499	JD.....	.....	19,965	.....	239,575	01/08/2014.	12/01/2023.						
225401	AF	5	Credit Suisse Group Sr Nt.....	.....	D	.....	1	.....	2FE	1,000,000	...93.031	.....	930,311	.....	1,000,000	.....	1,000,000	.....		.....	.....	3.869	3.869	JJ.....	.....	18,163	.....	19,345	01/05/2018.	01/12/2029.						
423012	AF	0	Heineken NV Sr Nt.....	.....	C	.....	1	.....	2FE	4,967,600	...96.430	.....	4,821,515	.....	5,000,000	.....	4,971,903	.....	2,579	.....	.....	3.500	3.573	JJ.....	.....	73,889	.....	175,000	03/20/2017.	01/29/2028.						
456873	AA	6	Ingersoll-Rand Lux Finance Nt.....	.....	C	.....	1	.....	2FE	999,340	...99.021	.....	990,209	.....	1,000,000	.....	999,832	.....	122	.....	.....	2.625	2.638	MN.....	.....	4,375	.....	26,250	10/23/2014.	05/01/2020.						
88167A	AC	5	Teva Pharmaceuticals NE Sr Nt.....	.....	C	.....	1	.....	3FE	4,991,750	...91.921	.....	4,596,060	.....	5,000,000	.....	4,596,060	.....	(399,611)	.....	.....	2.200	2.235	JJ.....	.....	48,889	.....	110,000	07/18/2016.	07/21/2021.						
88167A	AD	3	Teva Pharmaceuticals NE Sr Nt.....	.....	C	.....	1	.....	3FE	4,983,300	...86.125	.....	4,306,230	.....	5,000,000	.....	4,306,230	.....	(682,533)	.....	.....	2.279	2.853	JJ.....	.....	62,222	.....	140,000	07/18/2016.	07/21/2023.						
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....										499,847,445	XXX		478,909,252		482,776,481		486,678,812		(1,737,024)		(2,163,399)			0		0	XXX	XXX	XXX		5,263,642		19,493,312	XXX	XXX

Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities

07332B	AA	7	Bayview Opport Mast Fund Trust RMBS Ser.....					4	1FM	1,121,710	97.837	1,090,066	1,114,161	1,120,971		(451)			3.000	2.911	MON	279	33,425	04/28/2017.	03/28/2057.
07332H	AA	4	Bayview Opport Mast Fund Trust RMBS Ser.....					4	1FM	12,556,454	100.127	12,197,381	12,181,909	12,478,190		(37,575)			4.000	3.428	MON	4,061	487,276	11/22/2016.	04/28/2055.
46185H	AA	0	Invitation Homes Tr RMBS Ser 2018-SFR2 C.....					4	1FE	8,179,000	98.836	8,083,805	8,179,000	8,179,000					3.255	3.277	MON	11,093	154,968	04/20/2018.	06/17/2037.
59166D	AA	5	Mellife Securitization Trust RMBS Ser 20.....					4	1FM	14,443,890	100.907	14,548,218	14,417,424	14,442,897		(993)			3.750	3.734	MON	45,054	180,218	08/14/2018.	03/25/2057.
64352V	KU	4	New Century Home Equity Ln Tr RMBS Ser 2.....					4	1FM	3,050,502	99.943	3,254,190	3,256,040	3,156,958		(19,408)			2.956	4.187	MON	1,587	86,985	01/14/2015.	06/25/2035.
64828A	AA	1	New Residential Mtg Ln Tr RMBS Ser 2014.....					4	1FE	3,055,221	100.189	2,964,044	2,958,455	3,035,271		(2,830)			3.750	3.367	MON	9,245	110,942	05/22/2014.	01/25/2054.
64828M	AA	5	New Residential Mtg Ln Tr RMBS Ser 2017.....					4	1FM	7,091,075	100.603	7,036,004	6,993,818	7,088,196		(2,880)			4.000	3.871	MON	23,313	186,502	04/17/2018.	04/25/2057.
64829D	AG	1	New Residential Mtg Ln Tr RMBS Ser 2014.....					4	1FE	2,016,610	99.953	1,962,344	1,963,268	2,010,827		(1,308)			3.750	3.554	MON	6,135	73,623	12/10/2014.	11/25/2054.
78469Q	AT	9	SPS Servicer Advance Rec Tr RMBS Ser 201.....					4	1FE	4,519,778	100.411	4,538,577	4,520,000	4,519,796		18			3.620	3.650	MON	7,272	27,271	10/11/2018.	10/17/2050.
81748H	AD	1	Sequoia Mortgage Tr RMBS Ser 2018-8 Cl A.....					4	1FM	6,925,522	100.398	6,946,566	6,919,035	6,924,726		(796)			4.000	3.927	MON	23,063	46,127	10/04/2018.	11/25/2048.
86359U	AE	9	Structured Asset Sec Corp RMBS Ser 2006.....					4	1FM	2,912,318	99.077	3,188,322	3,218,031	3,010,536		13,527			2.766	4.063	MON	1,484	65,523	09/16/2014.	04/25/2036.
94980G	BF	7	Wells Fargo Home Equity Tr RMBS Ser 2004.....					4	1FM	9,251,205	99.726	9,566,698	9,592,953	9,320,633		14,390			3.506	3.956	MON	5,555	287,882	01/15/2015.	10/25/2034.
3399999.	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....									75,123,285	XXX	75,376,215	75,314,094	75,288,001	0	(38,306)	0	0	XXX	XXX	XXX	138,141	1,740,742	XXX	XXX

Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities

05491L	AA	6	Barclays Commercial Mtg Sec CMBS Ser 201.....					4	1FM	9,712,500	95.404	10,017,452	10,500,000	9,731,126		18,626			2.937	4.078	MON	22,272	51,398	10/10/2018.	08/14/2036.
06427D	AS	2	Bank of America Comm Mtg CMBS Ser 2017-B.....					4	1FM	11,174,641	99.424	10,787,537	10,850,000	11,117,802		(30,733)			3.574	3.224	MON	32,315	387,779	02/02/2017.	02/01/2050.
12532C	BA	2	CFCRE Comm Mort Trust CMBS Ser 2017-C8 C.....					4	1FM	1,029,997	98.699	986,986	1,000,000	1,025,649		(2,804)			3.572	3.222	MON	2,977	35,719	05/18/2017.	06/15/2050.
12593Q	BE	9	Comm Mortgage Trust CMBS Ser 2015-CR26 C.....					4	1FM	826,625	100.681	805,447	800,000	821,699		(3,026)			3.630	3.178	MON	2,420	29,040	05/04/2017.	10/10/2048.
12650Y	AJ	2	Credit Suisse Mortgage Trust CMBS Ser 20.....					4	1FM	15,170,880	99.409	14,911,410	15,000,000	15,092,032		(27,018)			3.811	3.627	MON	47,635	579,563	12/04/2015.	11/15/2034.
20048E	AW	1	Comm Mortgage Trust CMBS Ser 2013-LC6 Cl.....					4	1FM	8,121,982	98.604	8,047,863	8,161,835	8,146,703		2,689			2.478	2.558	MON	16,854	202,174	06/06/2013.	01/10/2046.
36251X	AS	6	GS Mortgage Securities Trust CMBS Ser 20.....					4	1FM	2,265,918	99.411	2,187,049	2,200,000	2,247,548		(8,940)			3.278	2.819	MON	6,010	72,116	11/16/2016.	11/10/2049.
61691E	AY	1	Morgan Stanley Capital I Tr CMBS Ser 201.....					4	1FM	2,265,917	100.807	2,217,747	2,200,000	2,248,201		(8,705)			3.436	2.983	MON	6,299	75,592	11/22/2016.	12/15/2049.
61764R	AA	6	Morgan Stanley BAML Tr CMBS 2015-C20 Cl.....					4,6	1FE	2,155,191	1.821	1,330,058		1,389,834		(200,426)			0.302	4.084	MON	18,393	265,863	01/26/2015.	02/15/2048.
61764R	BF	4	Morgan Stanley BAML Tr CMBS Ser 2015-C20.....					4	1FM	4,800,367	98.576	4,663,631	4,731,000	4,785,165		(9,154)			3.249	3.033	MON	12,809	153,710	04/25/2017.	02/15/2048.
61764R	BG	2	Morgan Stanley BAML Tr CMBS 2015-C20 Cl.....					4,6	1FE	4,624,169	5.767	2,672,590		2,686,894		(470,200)			1.341	3.630	MON	51,789	676,772	01/26/2015.	02/15/2048.

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SCHEDULE D - PART 1

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

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
67087M	AA	4	OBP Depositor LLC Tr CMBS Ser 2010-OBP C.....	.....	..	.....4	1FM	11,293,750	...101.678	10,167,780	10,000,000	10,287,495	.....	.....(192,077)	.....	.....	.....4.646	2.632	MON...	38,718	464,620	06/06/2013.	07/15/2045.
87246A	AE	8	TIAA Real Estate CDO Ltd CMBS Ser 2007-C.....	.....	..	.....4	1FM	84,354	...100.117	91,300	91,193	91,075	.....	.....3	.....	.....	.....5.481	6.943	MON...	292	6,947	05/21/2010.	08/15/2039.
90270R	BF	0	UBS-Barclays Comm Mort Tr CMBS Ser 2012-.....	.....	..	.....4	1FM	5,512,114	...98.993	5,709,077	5,767,129	5,692,474	.....	.....20,702	.....	.....	.....2.459	3.218	MON...	11,817	141,808	08/16/2013.	12/10/2045.
92939K	AE	8	WFRBS Commercial Mtg Tr CMBS Ser 2014-C2.....	.....	..	.....4	1FM	248,484	...100.787	241,890	240,000	246,680	.....	.....(1,100)	.....	.....	.....3.607	3.071	MON...	721	8,657	05/04/2017.	11/15/2047.
92939K	AF	5	WFRBS Commercial Mtg Tr CMBS Ser 2014-C2.....	.....	..	.....4	1FM	4,377,436	...100.864	4,286,712	4,250,000	4,306,704	.....	.....(17,940)	.....	.....	.....3.324	2.871	MON...	11,773	141,270	10/24/2014.	11/15/2047.
94989J	BA	3	Wells Fargo Comm Mtg Tr CMBS Ser 2015-C2.....	.....	..	.....4	1FM	180,870	...100.750	177,572	176,250	179,464	.....	.....(856)	.....	.....	.....3.306	2.775	MON...	486	5,827	05/02/2017.	05/15/2048.
95000J	AW	8	Wells Fargo Comm Mtg Tr CMBS Ser 2016-LC.....	.....	..	.....4	1FM	2,059,906	...100.881	2,017,628	2,000,000	2,043,271	.....	.....(8,187)	.....	.....	.....3.486	3.020	MON...	5,810	69,720	11/22/2016.	12/15/2059.
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities.....								85,905,101	XXX	81,319,729	77,967,407	82,139,816	0	(939,146)	0	0	XXX	XXX	XXX	289,390	3,368,575	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																							
01082#	AA	3	Alameda Cnty CA CTL Ser 2002-A.....	.....	..	.....4	1	1,067,910	...106.945	1,077,429	1,007,462	1,020,411	.....	.....(4,086)	.....	.....	.....7.500	6.921	MON...	3,358	75,560	08/15/2002.	06/15/2021.
02377D	AA	0	American Airlines Inc LBASS EETC Ser 201.....	.....	..	.....4	2FE	949,447	96.724	918,338	949,447	949,447	.....	.....	.....	.....	.....3.700	3.700	AO.....	7,416	36,105	09/26/2017.	04/15/2027.
02377U	AB	0	American Airlines Inc LBASS PTC Ser 2013.....	.....	..	.....1	2FE	6,757,108	...101.505	6,561,351	6,464,067	6,592,624	.....	.....(41,904)	.....	.....	.....4.950	3.973	JJ.....	147,542	319,971	07/30/2014.	01/15/2023.
02665X	AA	7	American Homes 4 Rent LBASS Ser 2014-SFR.....	.....	..	.....4	1FE	7,839,637	...100.360	7,841,838	7,813,693	7,836,350	.....	.....(3,287)	.....	.....	.....3.678	3.549	MON...	23,949	119,745	06/28/2018.	12/17/2036.
04964K	AN	1	Atrium CDO Corp CLO Ser 9A CI BR.....	.....	..	.....4	1FE	10,000,000	...99.071	9,907,147	10,000,000	10,000,000	.....	.....	.....	.....	.....4.457	4.482	FMAN.....	42,092	382,239	03/30/2017.	05/28/2030.
05549@	AA	3	BJs Wholesale Club Inc CTL (HG Bowie Rea.....	.....	..	.....1	5GI	560,091	...102.350	567,778	554,739	556,163	.....	.....(321)	.....	.....	.....6.950	6.930	MON...	1,714	38,554	10/17/2002.	05/15/2022.
117017	AC	7	Brunswick & Glynn Co Dev Auth CTL Rev Le.....	.....	..	.....4	1	770,444	...102.520	789,859	770,444	770,444	.....	.....	.....	.....	.....5.980	5.981	JJ.....	21,245	46,073	11/19/2002.	01/15/2024.
126650	BP	4	CVS Health Corp LBASS PTC Nt.....	.....	..	.....1	2FE	889,448	...106.461	815,225	765,749	846,981	.....	.....(7,791)	.....	.....	.....6.036	3.850	MON...	2,696	46,221	05/29/2013.	12/10/2028.
14041N	FN	6	Capital One Multi Asset ExecTr LBASS Ser.....	.....	..	.....4	1FE	1,097,058	...98.448	1,080,110	1,097,143	1,097,093	.....	.....27	.....	.....	.....1.990	2.001	MON...	970	21,833	10/04/2017.	07/17/2023.
17305E	GG	4	Citibank Cr Card Issuance Tr LBASS Ser 2.....	.....	..	.....4	1FE	7,089,738	...98.370	6,984,298	7,100,000	7,094,151	.....	.....3,535	.....	.....	.....1.860	1.912	FA.....	52,824	131,693	09/28/2017.	08/08/2022.
31331F	AX	9	Fedex Corp ABS PTC Ser 1998-1A.....	.....	..	.....4	2FE	681,507	...104.250	674,362	646,870	651,243	.....	.....(1,938)	.....	.....	.....6.720	6.034	JJ.....	20,044	43,470	09/22/2003.	07/15/2023.
31331F	AY	7	Fedex Corp ABS PTC Ser 1998-1 CI B.....	.....	..	.....4	2FE	39,032	...100.750	37,996	37,713	37,717	.....	.....(63)	.....	.....	.....6.845	6.362	JJ.....	1,190	2,581	07/11/2002.	01/15/2019.
34530W	AA	5	Ford Credit Auto Owner Tr LBASS Ser 2015.....	.....	..	.....4	1FE	3,408,666	...99.160	3,328,791	3,357,000	3,384,601	.....	.....(2,968)	.....	.....	.....2.440	2.171	MON...	3,640	81,911	02/25/2016.	01/15/2027.
38082J	AA	7	Golden Bear LBASS Ser 2016-2A CI A.....	.....	..	.....4	1FE	3,516,078	...95.458	3,356,378	3,516,078	3,516,078	.....	.....	.....	.....	.....3.160	3.160	MS.....	31,172	111,108	10/25/2016.	09/20/2047.
40423X	AG	7	NRZ Excess RMBS Ser 2018-PLS2 CI B.....	.....	..	.....4	1FE	8,043,929	...99.737	8,022,783	8,043,979	8,043,948	.....	.....19	.....	.....	.....3.709	3.738	MON...	4,973	256,914	02/09/2018.	02/25/2023.
50026*	AA	3	Kohls Corp CTL Shelby MI.....	.....	..	.....1	2	704,254	...106.470	709,739	666,611	675,637	.....	.....(2,136)	.....	.....	.....7.600	6.990	MON...	2,252	50,662	09/11/2002.	12/15/2022.
52465#	BP	9	Legg Mason Mtg Cap Corp LBASS Ser 2003-C.....	.....	..	.....1	1	537,389	...101.945	547,841	537,389	537,389	.....	.....	.....	.....	.....4.820	4.869	MON...	2,159	25,902	09/05/2003.	03/01/2023.
64508Q	AA	3	New Haven Fed Office Bldg Ls CTL GSA Gtd.....	.....	..	.....4	1	375,303	...101.752	381,878	375,303	375,303	.....	.....	.....	.....	.....5.900	5.901	JJ.....	10,210	22,143	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.
65341K	BD	7	Nextgear Floorplan Mast Ow Tr LBASS Ser.....	.....	..	.....4	1FE	3,332,544	...100.799	3,359,976	3,333,333	3,332,590	.....	.....46	.....	.....	.....3.690	3.727	MON...	5,467	19,475	10/09/2018.	10/16/2023.
67020B	AA	8	NRRC-D Facilities Corp CTL GSA Rev Bd Ls.....	.....	..	.....4	1	751,365	...106.328	798,908	751,365	751,365	.....	.....	.....	.....	.....6.500	6.589	MON...	3,256	48,839	09/19/2002.	11/07/2023.
67109B	CC	6	OHA Loan Funding Ltd CLO Ser 2015-1A CI.....	.....	..	.....4	1FE	10,000,000	...100.280	10,027,970	10,000,000	10,000,000	.....	.....	.....	.....	.....4.026	4.046	FMAN.....	52,563	343,592	11/29/2016.	08/15/2029.
78442G	GG	5	SLM Student Loan Tr LBASS Ser 2003-4 CI.....	.....	..	.....4	1AM	447,450	...98.614	430,404	436,455	430,404	(11,286)	107	.....	.....	.....3.538	3.372	MJSD.....	643	12,683	03/25/2004.	03/15/2033.
92851@	AA	3	Vivendi SPC Tr CTL.....	.....	..	.....1	2	274,152	...103.239	283,033	274,152	274,152	.....	.....	.....	.....	.....6.630	6.722	MON...	808	18,176	11/25/2002.	04/15/2022.
94978#	AT	4	Wells Fargo Bank Northwest NA CTL Ser 20.....	.....	..	.....4	2	539,972	...107.868	582,456	539,972	539,972	.....	.....	.....	.....	.....6.650	6.743	MON...	2,992	35,917	07/28/2002.	08/01/2027.
94978#	AU	1	Wells Fargo Bank Northwest NA CTL MWRA L.....	.....	..	.....4	1	1,473,744	...124.250	1,748,933	1,407,597	1,444,655	.....	.....(2,260)	.....	.....	.....7.380	7.019	MON...	4,617	99,694	07/30/2002.	05/15/2032.
94978#	AX	5	Wells Fargo Bank Northwest NA CTL CVS Co.....	.....	..	.....1	2	751,481	...104.163	782,768	751,481	751,481	.....	.....	.....	.....	.....6.640	6.733	MON...	2,911	59,093	10/09/2002.	10/10/2024.
98881@	AA	4	ZC Specialty Ins Co CTL Ser 2002-31.....	.....	..	.....1	2	498,156	...108.729	541,638	498,156	498,156	.....	.....	.....	.....	.....7.338	7.339	JJ.....	15,840	36,555	12/20/2002.	12/23/2022.
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....								73,562,007	XXX	73,376,908	72,862,343	73,174,487	(11,286)	(63,018)	0	0	XXX	XXX	XXX	471,695	2,557,634	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated).....								734,437,838	XXX	708,982,104	708,920,325	717,281,116	(1,748,310)	(3,203,869)	0	0	XXX	XXX	XXX	6,162,868	27,160,263	XXX	XXX
Totals																							
7799999. Total - Issuer Obligations.....								865,771,445	XXX	865,239,697	826,072,879	869,207,771	4,082,127	(3,392,068)	0	(848,479)	XXX	XXX	XXX	8,610,815	28,536,823	XXX	XXX

E10.6

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
78999999.	Total - Residential Mortgage-Backed Securities.....					191,131,812	XXX	190,324,419	190,770,728	191,217,385	0	(48,668)	0	0	XXX	XXX	XXX	465,219	4,856,136	XXX	XXX
79999999.	Total - Commercial Mortgage-Backed Securities.....					85,905,401	XXX	81,320,040	77,967,719	82,140,126	0	(939,146)	0	0	XXX	XXX	XXX	289,392	3,368,595	XXX	XXX
80999999.	Total - Other Loan-Backed and Structured Securities.....					110,925,759	XXX	110,714,007	108,202,343	108,404,392	(11,286)	(305,278)	0	0	XXX	XXX	XXX	804,850	4,260,484	XXX	XXX
83999999.	Grand Total - Bonds.....					1,253,734,417	XXX	1,247,598,163	1,203,013,669	1,250,969,674	4,070,841	(4,685,160)	0	(848,479)	XXX	XXX	XXX	10,170,276	41,022,038	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

NONE

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		
					F or ei gn													NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
CUSIP Identification	Description			Code	gn	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.		
Common Stocks - Parent, Subsidiaries and Affiliates																			
35644@	10	6	Freedom Specialty Ins Co Com.....	.....	...	.....292,000.000	22,910,307	78.460	22,910,307	25,488,157	.....	.....	.....	.....76,962	.....	.....76,962	.....	.....K	01/14/2011.
81052@	10	5	Scottsdale Surplus Lines Ins Co.....	.....	...	.....10,000.000	19,096,282	1,909.628	19,096,282	18,660,199	.....	.....6,660,199	.....	.....(6,224,115)	.....	.....(6,224,115)	.....	.....K	03/17/1997.
92555@	10	4	Veterinary Pet Ins Com.....	.....	...	.....6,935,387.000	13,655,799	1.969	13,655,799	33,162,406	.....	.....59,975,306	.....	.....(63,129,661)	.....	.....(63,129,661)	.....	.....K	12/31/2009.
9199999. Total - Common Stocks - Parent, Subsidiaries and Affiliates.....							55,662,388	XXX	55,662,388	77,310,762	0	66,635,505	0	(69,276,814)	0	(69,276,814)	0	XXX	XXX
9799999. Total - Common Stock.....							55,662,388	XXX	55,662,388	77,310,762	0	66,635,505	0	(69,276,814)	0	(69,276,814)	0	XXX	XXX
9899999. Total Common and Preferred Stock.....							55,662,388	XXX	55,662,388	77,310,762	0	66,635,505	0	(69,276,814)	0	(69,276,814)	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	2				3	4	5	6	7	8	9
CUSIP Identification	Description				Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - U.S. Government											
912828	2R	0	U S Treasury Nt	2.250% 08/15/27		08/30/2018	Barclays Capital Inc		9,515,665	10,000,000	9,783
0599999. Total - Bonds - U.S. Government									9,515,665	10,000,000	9,783
Bonds - U.S. Special Revenue and Special Assessment											
3140GV	ZY	4	FNMA Pool #BH7058	3.500% 12/25/47		05/03/2018	JP Morgan Securities LLC		18,654,460	18,774,735	5,476
3140H5	JW	2	FNMA Pool #BJ3876	3.000% 01/25/48		02/28/2018	Nomura Securities Intl LLC		5,657,486	5,839,279	5,839
3140Q7	5Y	9	FNMA Pool #CA0862	3.500% 09/25/47		06/05/2018	JP Morgan Securities LLC		27,147,378	27,454,815	43,597
31418C	T9	5	FNMA Pool #MA3275	3.000% 02/25/48		02/28/2018	Nomura Securities Intl LLC		8,381,498	8,650,822	8,651
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments									59,840,822	60,719,651	63,563
Bonds - Industrial and Miscellaneous											
023608	AG	7	Ameren Corp Sr Nt	3.650% 02/15/26		01/23/2018	Barclays Capital Inc		1,667,933	1,647,000	26,718
02665X	AA	7	American Homes 4 Rent LBASS Ser 2014-SFR			06/28/2018	Deutsche Bank Capital		7,839,637	7,813,693	798
05491L	AA	6	Barclays Commercial Mtg Sec CMBS Ser 201			10/10/2018	Barclays Capital Inc		9,712,500	10,500,000	5,996
06051G	HC	6	Bank of America Corp Sr Nt			05/23/2018	Tax Free Exchange		8,595,799	8,623,000	110,090
10373Q	AV	2	BP Cap Mkts America Sr Nt			12/14/2018	Tax Free Exchange		972,073	1,000,000	12,403
172967	LV	1	Citigroup Inc Sr Nt	3.142% 01/24/23		01/17/2018	Citigroup		2,500,000	2,500,000	
30040W	AE	8	Eversource Energy Sr Nt			01/03/2018	Wells Fargo Securities LLC		1,998,640	2,000,000	
40423X	AG	7	NRZ Excess RMBS Ser 2018-PLS2 CI B			02/09/2018	Credit Suisse Securities LLC		8,043,929	8,043,979	
446413	AL	0	Huntington Ingalls Industries Sr Nt			06/14/2018	Tax Free Exchange		8,792,048	8,750,000	11,005
46185H	AA	0	Invitation Homes Tr RMBS Ser 2018-SFR2 C			04/20/2018	JP Morgan Securities LLC		8,179,000	8,179,000	
465685	AP	0	ITC Holdings Corp Sr Nt			06/22/2018	Tax Free Exchange		1,498,183	1,500,000	5,165
559080	AK	2	Magellan Midstream Partn Sr Nt			03/06/2018	Bank of America BISD Dealer		3,219,570	3,000,000	2,917
59166D	AA	5	Metlife Securitization Trust RMBS Ser 20			08/14/2018	Credit Suisse Securities LLC		14,443,890	14,417,424	24,029
59217G	BY	4	Met Life Global Funding I Sr Nt			01/23/2018	Citigroup		2,527,100	2,500,000	8,865
64828M	AA	5	New Residential Mtg Ln Tr RMBS Ser 2017			04/17/2018	Morgan Stanley & Co LLC		7,091,075	6,993,818	13,988
64952W	CX	9	New York Life Global Fdg Sec Nt			01/03/2018	Credit Suisse Securities LLC		3,968,200	4,000,000	
65341K	BD	7	Nextgear Floorplan Mast Ow Tr LBASS Ser			10/09/2018	RBC Capital Markets LLC		3,332,544	3,333,333	
78469Q	AT	9	SPS Servicer Advance Rec Tr RMBS Ser 201			10/11/2018	Credit Suisse Securities LLC		4,519,778	4,520,000	
81748H	AD	1	Sequoia Mortgage Tr RMBS Ser 2018-8 CI A			10/04/2018	Wells Fargo Securities LLC		6,925,522	6,919,035	13,069
96145D	AE	5	Westrock Co Sr Nt	3.750% 03/15/25		03/01/2018	Wells Fargo Securities LLC		997,240	1,000,000	
136385	AX	9	Canadian Natural Resources Sr Nt		A	03/06/2018	Citigroup		984,150	1,000,000	10,374
11042T	AA	1	British Airways Plc PTC		C	03/14/2018	Citigroup		999,068	999,068	
225401	AF	5	Credit Suisse Group Sr Nt		D	01/05/2018	Credit Suisse Securities LLC		1,000,000	1,000,000	
3899999. Total - Bonds - Industrial and Miscellaneous									109,807,879	110,239,350	245,417
8399997. Total - Bonds - Part 3									179,164,366	180,959,001	318,763
8399998. Total - Bonds - Summary Item from Part 5									193,500,580	190,221,625	1,099,430
8399999. Total - Bonds									372,664,946	371,180,626	1,418,193
9999999. Total - Bonds, Preferred and Common Stocks									372,664,946	XXX	1,418,193

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																		
																			Prior Year Book/Adjusted Carrying Value		11	12	13	14	15																													
CUSIP Identification			Description			F o r e i g n	Disposal Date		Name of Purchaser		Number of Shares of Stock		Consideration		Par Value		Actual Cost				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																																																						
911760	GT	7	Vendee Mtg Tr RMBS REMIC Ser 1995-3 1Z.....	..	12/01/2018.	Paydown.....							114,603	114,603	117,794	115,798	.....	.....	.....(1,195)	.....	.....(1,195)	.....	.....	.....114,603	.....	.....	.....0	4,920	09/15/2025.																									
911760	HH	2	Vendee Mtg Tr RMBS REMIC Ser 1996-2 1Z.....	..	12/01/2018.	Paydown.....							164,659	164,659	163,841	164,011	.....	.....	.....649	.....	.....649	.....	.....	.....164,659	.....	.....	.....0	5,896	06/15/2026.																									
911760	LQ	7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 Cl 1.....	..	12/01/2018.	Paydown.....							11,248	11,248	11,811	11,510	.....	.....	.....(261)	.....	.....(261)	.....	.....	.....11,248	.....	.....	.....0	401	06/15/2028.																									
912810	EQ	7	U S Treasury Bd 6.250% 08/15/23.....	..	03/28/2018.	Scottsdale.....							5,912,305	5,000,000	6,204,500	5,606,508	.....	.....	.....(22,897)	.....	.....(22,897)	.....	.....	.....5,583,611	.....	.....328,694	328,694	191,644	08/15/2023.																									
912828	UH	1	U S Treasury 01/15/2023 TIPS.....	..	03/28/2018.	Scottsdale.....							25,852,623	24,500,000	25,704,441	25,569,209	..(1,460,749)	26,776	.....	.....(1,433,973)	.....	.....	.....25,704,441	.....	.....1,717,387	1,717,387	22,900	01/15/2023.																										
912828	UX	6	U S Treasury 04/15/2018 TIPS.....	..	04/15/2018.	Maturity.....							537,270	500,000	511,185	534,046	(30,514)	(482)	.....	.....(30,996)	.....	.....	.....503,050	.....	.....34,220	34,220	336	04/15/2018.																										
912828	X7	0	U S Treasury Nt 2.000% 04/30/24.....	..	03/28/2018.	Scottsdale.....							2,886,093	3,000,000	2,980,090	2,981,729	.....	.....643	.....	.....643	.....	.....	.....2,982,372	.....	.....(96,279)	(96,279)	24,530	04/30/2024.																										
0599999. Total - Bonds - U.S. Government.....													35,478,801	33,290,510	35,693,662	34,982,811	..(1,491,263)	3,233	0	(1,488,030)	0	35,063,984	0	1,984,022	1,984,022	250,627	XXX																											
Bonds - All Other Government																																																						
44889Z	DU	7	Hydro-Quebec MT Nt Govt Gtd CDN.....	..	08/15/2018.	Maturity.....							178,830	178,830	203,960	187,765	.....	.....	.....(854)	.....	.....(854)	6,187	178,830	(14,268)	.....	.....(14,268)	10,098	08/15/2018.																										
1099999. Total - Bonds - All Other Government.....													178,830	178,830	203,960	187,765	0	(854)	0	(854)	6,187	178,830	(14,268)	0	(14,268)	10,098	XXX																											
Bonds - U.S. States, Territories and Possessions																																																						
25476F	HM	3	District Columbia GO Ser E.....	..	08/01/2018.	Call 100.0000.....							3,000,000	3,000,000	3,076,680	3,003,991	.....	.....	.....(3,991)	.....	.....(3,991)	.....	.....	.....3,000,000	.....	.....	.....0	100,000	06/01/2025.																									
57582N	SH	9	Massachusetts St GO Ref Ser D.....	..	10/01/2018.	Maturity.....							2,500,000	2,500,000	2,787,050	2,519,222	.....	.....	.....(19,222)	.....	.....(19,222)	.....	.....	.....2,500,000	.....	.....	.....0	137,500	10/01/2018.																									
1799999. Total - Bonds - U.S. States, Territories & Possessions.....													5,500,000	5,500,000	5,863,730	5,523,213	0	(23,213)	0	(23,213)	0	5,500,000	0	0	0	237,500	XXX																											
Bonds - U.S. Special Revenue and Special Assessment																																																						
13066E	VX	8	California St Dept of Wtr Rev Preref Cen.....	..	06/01/2018.	Redemption 100.0000.....							4,795,000	4,795,000	4,885,784	4,806,284	.....	.....	.....(11,284)	.....	.....(11,284)	.....	.....	.....4,795,000	.....	.....	.....0	119,875	12/01/2026.																									
13066E	XQ	1	California St Dept of Wtr Rev Unref 2016.....	..	06/01/2018.	Redemption 100.0000.....							205,000	205,000	207,162	205,484	.....	.....	.....(484)	.....	.....(484)	.....	.....	.....205,000	.....	.....	.....0	5,125	12/01/2026.																									
167593	WL	2	Chicago IL O'Hare Int Arpt Rev Sr Lien S.....	..	03/28/2018.	Scottsdale.....							1,162,870	1,000,000	1,105,440	1,096,844	.....	.....	.....(2,153)	.....	.....(2,153)	.....	.....	.....1,094,692	.....	.....68,178	68,178	38,938	01/01/2034.																									
303891	SL	0	Fairfax Cnty VA Wtr Auth Rev Ref Sub Ser.....	..	04/01/2018.	Maturity.....							1,805,000	1,805,000	2,003,731	1,810,029	.....	.....	.....(5,029)	.....	.....(5,029)	.....	.....	.....1,805,000	.....	.....	.....0	47,381	04/01/2018.																									
312905	YJ	5	FHLMC REMIC Ser 1077-E.....	..	12/01/2018.	Paydown.....							14,038	14,038	14,224	14,033	.....	.....	.....5	.....	.....5	.....	.....	.....14,038	.....	.....	.....0	676	05/15/2021.																									
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.																									
3133TC	6P	8	FHLMC Structured Ser 2008 M.....	..	12/01/2018.	Paydown.....							18,433	18,433	19,130	18,793	.....	.....	.....(361)	.....	.....(361)	.....	.....	.....18,433	.....	.....	.....0	725	11/20/2027.																									
3133TC	AU	2	FHLMC Structured Ser FSPC T-9 A6.....	..	12/01/2018.	Paydown.....							290	290	279	289	.....	.....	.....1	.....	.....1	.....	.....	.....290	.....	.....	.....0	12	03/25/2029.																									
31340Y	DB	2	FHLMC REMIC Ser 12-A 9.250% 11/15/19.....	..	05/15/2018.	Paydown.....							90	90	94	90	.....	.....	.....	.....	.....0	.....	.....0	90	.....	.....	.....0	2	11/15/2019.																									
31340Y	GR	4	FHLMC REMIC Ser 22-C 9.500% 04/15/20.....	..	01/15/2018.	Paydown.....							490	490	508	487	.....	.....	.....3	.....	.....3	.....	.....	.....490	.....	.....	.....0	4	04/15/2020.																									
31358E	XG	2	FNMA REMIC Ser 1990-83A.....	..	12/01/2018.	Paydown.....							2,292	2,292	2,285	2,279	.....	.....	.....13	.....	.....13	.....	.....	.....2,292	.....	.....	.....0	116	07/25/2020.																									
31358G	X4	4	FNMA REMIC Ser 1991-56G.....	..	12/01/2018.	Paydown.....							14,239	14,239	14,261	14,188	.....	.....	.....52	.....	.....52	.....	.....	.....14,239	.....	.....	.....0	491	06/25/2021.																									
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.																									
31358N	5B	4	FNMA REMIC Ser 1992-124 PZ.....	..	12/01/2018.	Paydown.....							29,079	29,079	29,918	29,302	.....	.....	.....(223)	.....	.....(223)	.....	.....	.....29,079	.....	.....	.....0	1,114	07/25/2022.																									
31358N	RT	1	FNMA REMIC Ser G 1992-30Z.....	..	12/01/2018.	Paydown.....							7,518	7,518	7,639	7,554	.....	.....	.....(37)	.....	.....(37)	.....	.....	.....7,518	.....	.....	.....0	289	06/25/2022.																									
31358T	L8	0	FNMA REMIC Ser 1993-33 ZB.....	..	12/01/2018.	Paydown.....							4,031	4,031	4,184	4,090	.....	.....	.....(59)	.....	.....(59)	.....	.....	.....4,031	.....	.....	.....0	156	03/25/2023.																									
31359U	TL	9	FNMA REMIC Ser 1998-54C.....	..	12/01/2018.	Paydown.....							2,804	2,804	2,815	2,806	.....	.....	.....(2)	.....	.....(2)	.....	.....	.....2,804	.....	.....	.....0	93	09/18/2028.																									
31359U	YS	8	FNMA REMIC Ser 1998-58 Cl ZB.....	..	12/01/2018.	Paydown.....							8,581	8,581	8,363	8,445	.....	.....	.....136	.....	.....136	.....	.....	.....8,581	.....	.....	.....0	256	10/25/2028.																									
31359V	BH	5	FNMA REMIC Ser 1998-73 Cl MZ.....	..	12/01/2018.	Paydown.....							56,392	56,392	57,851	57,195	.....	.....	.....(803)	.....	.....(803)	.....	.....	.....56,392	.....	.....	.....0	2,879	10/17/2038.																									
313603	GW	6	FNMA REMIC Ser 1989-86E.....	..	12/01/2018.	Paydown.....							3,517	3,517	3,445	3,491	.....	.....	.....27	.....	.....27	.....	.....	.....3,517	.....	.....	.....0	139	11/25/2019.																									
313603	YL	0	FNMA REMIC Ser 1990-16E.....	..	12/01/2018.	Paydown.....							11,199	11,199	12,189	11,309	.....	.....	.....(110)	.....	.....(110)	.....	.....	.....11,199	.....	.....	.....0	462	03/25/2020.																									
31368H	Z9	7	FNMA Pool #190768 8.500% 09/25/23.....	..	12/01/2018.	Paydown.....							195	195	193	194	.....	.....	.....1	.....	.....1	.....	.....	.....195	.....	.....	.....0	9	09/25/2023.																									
3138A8	D6	0	FNMA Pool #AH6424 4.000% 02/25/41.....	..	03/01/2018.	Paydown.....							236,017	236,017	237,732	237,576	.....	.....	.....(1,559)	.....	.....(1,559)	.....	.....	.....236,017	.....	.....	.....0	1,629	02/25/2041.																									
3138A8	D6	0	FNMA Pool #AH6424 4.000% 02/25/41.....	..	03/28/2018.	Scottsdale.....							6,709,425	6,496,232	6,543,431	6,539,142	.....	.....	.....(87)	.....	.....(87)	.....	.....	.....6,539,055	.....	.....170,370	170,370	84,451	02/25/2041.																									
3138M8	AH	6	FNMA Pool #AP4507 3.000% 09/25/42.....	..	12/01/2018.	Paydown.....							213,086	213,086	219,062	218,509	.....	.....	.....(5,423)	.....	.....(5,423)	.....	.....	.....213,086	.....	.....	.....0	3,570	09/25/2042.																									

SCHEDULE D - PART 4

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

1			2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
					F o r e i g n								11	12	13	14	15						
				Disposal Date		Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	
CUSIP Identification			Description																				
3138WE	6G	9	FNMA Pool # AS5370	3.500% 07/25/45.....	12/01/2018.	Paydown.....		1,797,986	1,797,986	1,869,905	1,867,260		(69,274)		(69,274)		1,797,986			0	30,188	07/25/2045.	
3138WE	VB	2	FNMA Pool #AS5109	3.500% 06/25/45.....	12/01/2018.	Paydown.....		812,423	812,423	840,477	839,521		(27,098)		(27,098)		812,423			0	15,681	06/25/2045.	
3138YH	U2	4	FNMA Pool #AY4200	3.000% 05/25/45.....	12/01/2018.	Paydown.....		808,458	808,458	813,006	812,748		(4,290)		(4,290)		808,458			0	13,013	05/25/2045.	
3138YY	DT	7	FNMA Pool #AZ6413	3.000% 11/25/45.....	03/01/2018.	Paydown.....		83,838	83,838	85,364	85,305		(1,467)		(1,467)		83,838			0	337	11/25/2045.	
3138YY	DT	7	FNMA Pool #AZ6413	3.000% 11/25/45.....	03/28/2018.	Scottsdale.....		2,299,429	2,361,601	2,404,589	2,402,930		(130)		(130)		2,402,800		(103,371)	(103,371)	23,026	11/25/2045.	
31392T	WT	0	FHLMC REMIC Ser 2478 JF.....		12/01/2018.	Paydown.....		15,025	15,025	15,650	15,167		(142)		(142)		15,025			0	470	08/15/2022.	
31396N	EM	4	FHLMC REMIC Ser 3140 CI UP.....		12/01/2018.	Paydown.....		210,061	210,061	208,781	209,011		1,050		1,050		210,061			0	6,717	03/15/2036.	
3140E8	FP	8	FNMA Pool #BA3773	3.000% 11/25/45.....	12/01/2018.	Paydown.....		2,009,835	2,009,835	2,046,420	2,045,140		(35,305)		(35,305)		2,009,835			0	27,225	11/25/2045.	
31418B	SY	3	FNMA Pool # MA2334	3.500% 07/25/45.....	12/01/2018.	Paydown.....		1,001,808	1,001,808	1,034,445	1,033,298		(31,491)		(31,491)		1,001,808			0	19,189	07/25/2045.	
31419B	BF	1	FNMA Pool #AE0937	3.500% 02/25/41.....	12/01/2018.	Paydown.....		65,722	65,722	66,338	66,283		(561)		(561)		65,722			0	1,098	02/25/2041.	
31419J	SC	3	FNMA Pool #AE7714	3.500% 11/25/40.....	03/01/2018.	Paydown.....		96,072	96,072	97,002	96,927		(855)		(855)		96,072			0	473	11/25/2040.	
31419J	SC	3	FNMA Pool #AE7714	3.500% 11/25/40.....	03/28/2018.	Scottsdale.....		4,136,629	4,110,658	4,150,480	4,147,235		(82)		(82)		4,147,152		(10,524)	(10,524)	46,759	11/25/2040.	
39081H	AM	4	Great Lakes MI Wthr Auth Swr Ref 2nd Lien.....		03/28/2018.	Scottsdale.....		1,124,230	1,000,000	1,156,860	1,140,139		(3,452)		(3,452)		1,136,687		(12,457)	(12,457)	37,083	07/01/2031.	
544445	BY	4	Los Angeles CA Dep of Arpt Rev Amt Sub L.....		03/28/2018.	Scottsdale.....		1,127,130	1,000,000	1,117,540	1,107,154		(2,631)		(2,631)		1,104,523		22,607	22,607	18,472	05/15/2034.	
649085	AA	5	New Valley Generation II Ser 2001.....		05/01/2018.	Redemption 100.0000.....		249,356	249,356	260,727	251,082		(1,726)		(1,726)		249,356			0	6,947	05/01/2020.	
946363	GG	7	Wayne Twp IN Marion Cnty Rev LBASS Sch B.....		01/15/2018.	Call 100.0000.....		3,115,000	3,115,000	3,313,270	3,115,799		(799)		(799)		3,115,000			0	77,875	07/15/2022.	
3199999.			Total - Bonds - U.S. Special Revenue and Special Assessments.....						34,278,653	33,687,431	34,887,305	34,349,680	0	(205,832)	0	(205,832)	0	34,143,849	0	134,803	134,803	633,785	XXX
Bonds - Industrial and Miscellaneous																							
00164M	DG	5	ALM Loan Funding CLO Ser 2015-12A A1R.....		05/17/2018.	Paydown.....		10,000,000	10,000,000	10,000,000	10,000,000				0		10,000,000			0	160,114	04/16/2027.	
01082#	AA	3	Alameda Cnty CA CTL Ser 2002-A.....		12/15/2018.	Redemption 100.0000.....		120,589	120,589	127,825	122,629		(2,039)		(2,039)		120,589			0	4,955	06/15/2021.	
02377D	AA	0	American Airlines Inc LBASS EETC Ser 201.....		10/15/2018.	Redemption 100.0000.....		50,553	50,553	50,553	50,553				0		50,553			0	1,922	04/15/2027.	
02377U	AB	0	American Airlines Inc LBASS PTC Ser 2013.....		07/15/2018.	Redemption 100.0000.....		611,887	611,887	639,627	628,023		(16,136)		(16,136)		611,887			0	22,704	01/15/2023.	
02665U	AA	3	American Homes 4 Rent LBASS Ser 2014-SFR.....		03/01/2018.	Paydown.....		11,289	11,289	11,825	11,969		(681)		(681)		11,289			0	68	10/17/2036.	
02665U	AA	3	American Homes 4 Rent LBASS Ser 2014-SFR.....		03/28/2018.	Scottsdale.....		2,411,658	2,354,636	2,466,481	2,463,680		(3,683)		(3,683)		2,459,997		(48,339)	(48,339)	28,973	10/17/2036.	
05164#	AA	5	Aurora Health Care (Badger RE) CTL.....		01/09/2018.	Call 112.5732.....		450,429	400,121	388,283	396,530		29		29		396,559		3,562	3,562	52,173	12/15/2022.	
05549@	AA	3	BJs Wholesale Club Inc CTL (HG Bowie Rea.....		12/15/2018.	Redemption 100.0000.....		83,788	83,788	84,596	84,051		(264)		(264)		83,788			0	3,188	05/15/2022.	
06051G	GV	5	Bank of America Corp Sr Nt.....		05/23/2018.	Tax Free Exchange.....		8,595,799	8,623,000	8,593,915	8,594,062		1,737		1,737		8,595,799			0	110,090	12/20/2023.	
07332B	AA	7	Bayview Opport Mast Fund Trust RMBS Ser.....		12/28/2018.	Paydown.....		294,090	294,090	296,083	296,007		(1,916)		(1,916)		294,090			0	4,585	03/28/2057.	
07332H	AA	4	Bayview Opport Mast Fund Trust RMBS Ser.....		12/28/2018.	Paydown.....		3,756,019	3,756,019	3,871,502	3,858,956		(102,937)		(102,937)		3,756,019			0	81,000	04/28/2055.	
117017	AC	7	Brunswick & Glynn Co Dev Auth CTL Rev Le.....		07/15/2018.	Redemption 100.0000.....		115,757	115,757	115,757	115,757				0		115,757			0	5,216	01/15/2024.	
12189L	AR	2	Burlington Northern Santa Fe Nt.....		03/28/2018.	Scottsdale.....		2,042,248	2,000,000	2,063,840	2,043,488		(1,479)		(1,479)		2,042,008		240	240	36,875	04/01/2024.	
126408	HB	2	CSX Corp Sr Nt 3.400% 08/01/24.....		03/28/2018.	Scottsdale.....		1,992,790	2,000,000	1,998,300	1,998,832		38		38		1,998,869		(6,079)	(6,079)	44,767	08/01/2024.	
12650Y	AG	8	Credit Suisse Mtg Tr CMBS Ser 2015-GLPB.....		03/28/2018.	Scottsdale.....		4,068,060	4,000,000	4,094,220	4,067,207		(3,349)		(3,349)		4,063,858		4,202	4,202	49,541	11/15/2034.	
126650	BP	4	CVS Health Corp LBASS PTC Nt.....		12/10/2018.	Redemption 100.0000.....		55,078	55,078	63,976	61,482		(6,403)		(6,403)		55,078			0	1,817	12/10/2028.	
14041N	FN	6	Capital One Multi Asset ExecTr LBASS Ser.....		04/17/2018.	Bank of America BISD Dealer.....		8,335,789	8,502,857	8,502,200	8,502,260		59		59		8,502,319		(166,529)	(166,529)	58,282	07/17/2023.	
17305E	GB	5	Citibank Cr Card Issuance Tr LBASS Ser 2.....		04/20/2018.	Bank of America BISD Dealer.....		4,912,109	5,000,000	5,004,102	5,003,647		(467)		(467)		5,003,180		(91,071)	(91,071)	52,533	04/07/2022.	
17305E	GG	4	Citibank Cr Card Issuance Tr LBASS Ser 2.....		04/20/2018.	Wells Fargo Securities LLC.....		2,932,031	3,000,000	2,995,664	2,996,035		454		454		2,996,489		(64,458)	(64,458)	39,680	08/08/2022.	
20048E	AW	1	Comm Mortgage Trust CMBS Ser 2013-LC6 CI.....		12/01/2018.	Paydown.....		1,838,165	1,838,165	1,829,190	1,834,152		4,014		4,014		1,838,165			0	26,496	01/10/2046.	
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.	
26441C	AK	1	Duke Energy Corp Sr Nt.....		06/15/2018.	Maturity.....		3,000,000	3,000,000	2,996,730	2,999,690		310		310		3,000,000			0	31,500	06/15/2018.	
31331F	AX	9	Fedex Corp ABS PTC Ser 1998-1A.....		01/15/2018.	Paydown.....		157,450	157,450	165,880	158,986		(1,536)		(1,536)		157,450			0	5,290	07/15/2023.	
31331F	AY	7	Fedex Corp ABS PTC Ser 1998-1 CI B.....		01/15/2018.	Paydown.....		68,165	68,165	70,550	68,287		(122)		(122)		68,165			0	2,333	01/15/2019.	

SCHEDULE D - PART 4

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

E14.2

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			For 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	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
341081 FM 4	Florida Pwr & Lt Co Nt.....				03/28/2018.	Scottsdale.....		1,972,940	2,000,000	2,131,200	2,112,926		(3,082)		(3,082)		2,109,843		(136,903)	(136,903)	20,313	12/01/2025.
34530W AA 5	Ford Credit Auto Owner Tr LBASS Ser 2015.....				10/04/2018.	Bank of America BISD Dealer.....		7,399,219	7,500,000	7,568,295	7,568,295		(20,394)		(20,394)		7,547,902		(148,683)	(148,683)	149,450	01/15/2027.
345397 XA 6	Ford Motor Cr Co Sr Nt.....				03/28/2018.	Scottsdale.....		1,968,030	2,000,000	2,000,000	2,000,000				0		2,000,000		(31,970)	(31,970)	46,318	01/09/2022.
34540U AA 7	Ford Motor Cr Co Nt 2.375% 01/16/18.....				01/16/2018.	Maturity.....		15,000,000	15,000,000	14,940,900	14,999,493		507		507		15,000,000		0	0	178,125	01/16/2018.
361448 AP 8	GATX Corp Sr Nt 2.375% 07/30/18.....				06/11/2018.	Call 100.0305.....		4,001,219	4,000,000	3,989,440	3,998,835		892		892		3,999,727		273	273	83,288	07/30/2018.
361448 AR 4	GATX Corp Sr Nt 2.500% 03/15/19.....				12/28/2018.	Call 100.0000.....		1,030,000	1,030,000	1,030,124	1,030,037		(31)		(31)		1,030,007		(7)	(7)	33,117	03/15/2019.
36161R AE 9	GE Cap Assurance Co CMBS Ser 2003-1 Cl A.....				12/01/2018.	Paydown.....		353,748	353,748	355,514	353,431		317		317		353,748		0	0	26,356	05/12/2035.
38082J AA 7	Golden Bear LBASS Ser 2016-2A Cl A.....				09/20/2018.	Paydown.....		830,929	830,929	830,929	830,929				0		830,929		0	0	20,874	09/20/2047.
446413 AK 2	Huntington Ingalls Industries Sr Nt.....				06/14/2018.	Tax Free Exchange.....		8,792,048	8,750,000	8,794,098	8,793,772		(1,724)		(1,724)		8,792,048		0	0	163,387	12/01/2027.
465685 AN 5	ITC Holdings Corp Sr Nt.....				06/22/2018.	Tax Free Exchange.....		1,498,183	1,500,000	1,498,065	1,498,072		111		111		1,498,183		0	0	30,429	11/15/2027.
50026* AA 3	Kohls Corp CTL Shelby MI.....				12/15/2018.	Redemption 100.0000.....		137,404	137,404	145,163	139,705		(2,301)		(2,301)		137,404		0	0	5,722	12/15/2022.
52465# BP 9	Legg Mason Mtg Cap Corp LBASS Ser 2003-C.....				12/01/2018.	Redemption 100.0000.....		112,301	112,301	112,301	112,301				0		112,301		0	0	2,952	03/01/2023.
58405U AD 4	Medco Health Solutions Inc Sr Nt.....				03/15/2018.	Maturity.....		11,250,000	11,250,000	13,966,565	11,351,423		(101,423)		(101,423)		11,250,000		0	0	400,781	03/15/2018.
61746B DZ 6	Morgan Stanley Sr Nt 3.875% 01/27/26.....				03/28/2018.	Scottsdale.....		1,493,721	1,500,000	1,496,925	1,497,430		65		65		1,497,494		(3,773)	(3,773)	38,911	01/27/2026.
61764R BG 2	Morgan Stanley BAML Tr CMBS 2015-C20 Cl.....				12/01/2018.	Paydown.....				117,375	80,136		(80,136)		(80,136)				0	0	8,871	02/15/2048.
628530 AX 5	Mylan Inc Sr Nt 2.600% 06/24/18.....				04/28/2018.	Call 100.0750.....		3,002,250	3,000,000	2,994,547	2,999,371		423		423		2,999,794		206	206	29,118	06/24/2018.
64352V KU 4	New Century Home Equity Ln Tr RMBS Ser 2.....				12/26/2018.	Paydown.....		2,974,798	2,974,798	2,787,014	2,902,006		72,792		72,792		2,974,798		0	0	40,768	06/25/2035.
64508Q AA 3	New Haven Fed Office Bldg Ls CTL GSA Gtd.....				07/15/2018.	Redemption 100.0000.....		59,071	59,071	59,071	59,071				0		59,071		0	0	2,627	01/15/2020.
64828A AA 1	New Residential Mtg Ln Tr RMBS Ser 2014.....				12/01/2018.	Paydown.....		850,729	850,729	878,555	873,632		(22,903)		(22,903)		850,729		0	0	15,452	01/25/2054.
64829D AG 1	New Residential Mtg Ln Tr RMBS Ser 2014.....				12/01/2018.	Paydown.....		568,877	568,877	584,333	583,036		(14,160)		(14,160)		568,877		0	0	11,005	11/25/2054.
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	0	7,922	05/15/2023.
67020B AA 8	NRRCD Facilities Corp CTL GSA Rev Bd Ls.....				12/07/2018.	Redemption 100.0000.....		125,642	125,642	125,642	125,642				0		125,642		0	0	4,467	11/07/2023.
67109F AC 9	Oak Hill Credit Partners CLO Ser 2015-11.....				11/08/2018.	Redemption 100.0000.....		9,000,000	9,000,000	9,000,000	9,000,000				0		9,000,000		0	0	400,924	10/20/2028.
718172 AA 7	Philip Morris Intl Inc Sr Nt.....				05/16/2018.	Maturity.....		1,000,000	1,000,000	1,075,720	1,003,934		(3,934)		(3,934)		1,000,000		0	0	28,250	05/16/2018.
76126C GB 2	RACERS Tr ABS Ser 1999-24-S-CCE Cl A1.....				05/15/2018.	Redemption 100.0000.....		45,769	45,769	42,492	45,589		180		180		45,769		0	0	1,516	05/15/2018.
78442G GG 5	SLM Student Loan Tr LBASS Ser 2003-4 Cl.....				12/17/2018.	Paydown.....		61,241	61,241	62,783	61,960		(720)		(720)		61,241		0	0	1,075	03/15/2033.
842400 GF 4	Southern CA Edison Co 1st Mtg Bd.....				08/01/2018.	Paydown.....		1,428,571	1,428,571	1,428,571	1,428,571				0		1,428,571		0	0	19,768	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	0	122,500	09/01/2018.
86359U AE 9	Structured Asset Sec Corp RMBS Ser 2006.....				12/26/2018.	Paydown.....		727,227	727,227	658,141	677,280		49,948		49,948		727,227		0	0	7,569	04/25/2036.
87246A AE 8	TIAA Real Estate CDO Ltd CMBS Ser 2007-C.....				12/10/2018.	Paydown.....		135,110	135,110	124,976	134,930		179		179		135,110		0	0	4,990	08/15/2039.
883556 BE 1	Thermo Fisher Scientific Inc Sr Nt.....				05/04/2018.	Call 100.0420.....		10,004,200	10,000,000	9,979,600	9,995,540		1,381		1,381		9,996,921		3,079	3,079	186,200	02/01/2019.
89054X AB 1	Topaz Solar Farms LLC Nt.....				09/30/2018.	Redemption 100.0000.....		412,484	412,484	414,784	414,554		(2,070)		(2,070)		412,484		0	0	16,743	09/30/2039.
90270R BF 0	UBS-Barclays Comm Mort Tr CMBS Ser 2012.....				12/01/2018.	Paydown.....		1,495,743	1,495,743	1,429,603	1,471,011		24,731		24,731		1,495,743		0	0	19,956	12/10/2045.
90783R AA 2	Union Pacific RR PTC Ser 2002-1.....				01/17/2018.	Redemption 100.0000.....		423,775	423,775	488,219	459,652		(35,877)		(35,877)		423,775		0	0	12,838	01/17/2023.
915328 AA 6	Upland Ltd CLO Ser 2016-1A Cl A1A.....				05/04/2018.	Paydown.....		5,000,000	5,000,000	5,000,000	5,000,000				0		5,000,000		0	0	87,256	04/20/2028.
915328 AC 2	Upland Ltd CLO Ser 2016-1A Cl A2A.....				05/04/2018.	Paydown.....		5,000,000	5,000,000	5,000,000	5,000,000				0		5,000,000		0	0	109,033	04/20/2028.
91737# AA 3	United States Govt SS Ls FinTr CTL GSA G.....				12/13/2018.	Redemption 100.0000.....		872,602	872,602	869,731	872,325		277		277		872,602		0	0	32,386	12/28/2018.
92826C AC 6	Visa Inc Sr Nt 2.800% 12/14/22.....				03/28/2018.	Scottsdale.....		1,968,832	2,000,000	2,029,000	2,021,354		(961)		(961)		2,020,393		(51,561)	(51,561)	16,178	12/14/2022.
92851@ AA 3	Vivendi SPC Tr CTL 6.630% 04/15/22.....				12/15/2018.	Redemption 100.0000.....		71,137	71,137	71,137	71,137				0		71,137		0	0	2,580	04/15/2022.
94978# AT 4	Wells Fargo Bank Northwest NA CTL Ser 20.....				12/01/2018.	Redemption 100.0000.....		44,617	44,617	44,617	44,617				0		44,617		0	0	1,624	08/01/2027.
94978# AU 1	Wells Fargo Bank Northwest NA CTL MWRA L.....				12/15/2018.	Redemption 100.0000.....		63,833	63,833	66,833	65,616		(1,783)		(1,783)		63,833		0	0	2,570	05/15/2032.
94978# AX 5	Wells Fargo Bank Northwest NA CTL CVS Co.....				12/10/2018.	Redemption 100.0000.....		197,532	197,532	197,532	197,532				0		197,532		0	0	7,752	10/10/2024.

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
				F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
CUSIP Identification																						
94980G BF 7					12/26/2018.	Paydown.....		1,438,559	1,438,559	1,387,310	1,395,564	.....	.....42,995	.....	.....42,995	.....	.....1,438,559	.....	.....	.....0	25,224	10/25/2034.
982526 AU 9					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.
982526 AV 7					03/28/2018.	Scottsdale.....		3,256,939	3,250,000	3,242,883	3,247,731	.....	.....290	.....	.....290	.....	.....3,248,021	.....	.....8,918	8,918	41,103	10/21/2019.
98385X AT 3					12/15/2018.	Maturity.....		9,500,000	9,500,000	9,472,735	9,496,545	.....	.....3,455	.....	.....3,455	.....	.....9,500,000	.....	.....	.....0	617,500	12/15/2018.
98881@ AA 4					07/25/2018.	Redemption 100.0000.....		35,601	35,601	35,601	35,601	.....	.....	.....	.....0	.....	.....35,601	.....	.....	.....0	2,612	12/23/2022.
05565Q DF 2				D	12/14/2018.	Tax Free Exchange.....		972,073	1,000,000	967,170	969,263	.....	.....2,810	.....	.....2,810	.....	.....972,073	.....	.....	.....0	43,573	01/16/2027.
21684A AA 4				D	03/28/2018.	Scottsdale.....		2,081,918	2,000,000	2,026,009	2,016,952	.....	.....(597)	.....	.....(597)	.....	.....2,016,355	.....	.....65,563	65,563	30,063	12/01/2023.
3899999.						Total - Bonds - Industrial and Miscellaneous.....		189,651,013	190,028,996	193,023,330	190,484,336	0	(203,095)	0	(203,095)	0	190,281,239	0	(688,202)	(688,202)	..4,296,765	XXX
8399997.						Total - Bonds - Part 4.....		265,087,297	262,685,767	269,671,987	265,527,805	..(1,491,263)	(429,761)	0	(1,921,024)	6,187	265,167,902	(14,268)	..1,430,623	1,416,355	..5,428,775	XXX
8399998.						Total - Bonds - Summary Item from Part 5.....		193,522,575	190,221,625	193,500,580	.....	.....	.....21,996	.....	.....21,996	.....	....193,522,575	.....	.....	.....	..1,182,938	XXX
8399999.						Total - Bonds.....		458,609,872	452,907,392	463,172,567	265,527,805	..(1,491,263)	(407,765)	0	(1,899,028)	6,187	458,690,477	(14,268)	..1,430,623	1,416,355	..6,611,713	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																						
81052@ 10 5					03/28/2018.	Capital Distribution.....		23,339,801	XXX	23,339,801	23,339,801	.....	.....	.....	.....0	.....	....23,339,801	.....	.....	.....0	.....	XXX
92555@ 10 4					03/28/2018.	Capital Distribution.....		25,024,694	XXX	25,024,694	25,024,694	.....	.....	.....	.....0	.....	....25,024,694	.....	.....	.....0	.....	XXX
95831# 10 1					10/31/2018.	Cancellation of Shares.....	4,776,076.000	115,501,563	XXX	57,000,000	115,501,563	.....	.....	.....	.....0	.....	....57,000,000	.....	.....	.....0	.....	XXX
9199999.						Total - Common Stocks - Parent, Subsidiaries and Affiliates.....		163,866,058	XXX	105,364,495	163,866,058	0	0	0	0	0	105,364,495	0	0	0	0	XXX
9799997.						Total - Common Stocks - Part 4.....		163,866,058	XXX	105,364,495	163,866,058	0	0	0	0	0	105,364,495	0	0	0	0	XXX
9799999.						Total - Common Stocks.....		163,866,058	XXX	105,364,495	163,866,058	0	0	0	0	0	105,364,495	0	0	0	0	XXX
9899999.						Total - Preferred and Common Stocks.....		163,866,058	XXX	105,364,495	163,866,058	0	0	0	0	0	105,364,495	0	0	0	0	XXX
9999999.						Total - Bonds, Preferred and Common Stocks.....		622,475,930	XXX	568,537,062	429,393,863	..(1,491,263)	(407,765)	0	(1,899,028)	6,187	564,054,972	(14,268)	..1,430,623	1,416,355	..6,611,713	XXX

E14.3

SCHEDULE D - PART 5

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

1	2			3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
													12	13	14	15	16					
CUSIP Identification	Description			F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Government																						
742651	DP	4	Private Export Funding Corp Nt Ser GG...	..	03/28/2018	Scottsdale Surplus Lines.....	03/28/2018	Nationwide Mutual.....	10,170,000	9,909,414	9,909,414	9,909,414	.....	.....	.....	.....0	.....	.....	.....	.....0	50,525	50,525
742651	DT	6	Private Export Funding Corp Nt Ser KK...	..	03/28/2018	Scottsdale Surplus Lines.....	03/28/2018	Nationwide Mutual.....	5,000,000	5,193,785	5,193,785	5,193,785	.....	.....	.....	.....0	.....	.....	.....	.....0	35,993	35,993
912810	EQ	7	U S Treasury Bd 6.250% 08/15/23.....	..	03/28/2018	Western Heritage.....	03/28/2018	Nationwide Mutual.....	5,000,000	5,912,305	5,912,305	5,912,305	.....	.....	.....	.....0	.....	.....	.....	.....0	35,394	35,394
912828	3J	7	U S Treasury Nt 2.125% 11/30/24.....	..	03/28/2018	Veterinary Pet Ins Co.....	03/28/2018	Nationwide Mutual.....	5,000,000	4,823,240	4,823,240	4,823,240	.....	.....	.....	.....0	.....	.....	.....	.....0	34,444	34,444
912828	S7	6	U S Treasury Nt 1.125% 07/31/21.....	..	03/28/2018	Veterinary Pet Ins Co.....	03/28/2018	Nationwide Mutual.....	5,000,000	4,786,915	4,786,915	4,786,915	.....	.....	.....	.....0	.....	.....	.....	.....0	8,702	8,702
912828	UH	1	U S Treasury 01/15/2023 TIPS.....	..	03/28/2018	Western Heritage.....	03/28/2018	Nationwide Mutual.....	24,500,000	25,852,623	25,852,623	25,852,623	.....	.....	.....	.....0	.....	.....	.....	.....0	6,536	6,536
912828	W5	5	U S Treasury Nt 1.875% 02/28/22.....	..	03/28/2018	Veterinary Pet Ins Co.....	03/28/2018	Nationwide Mutual.....	3,000,000	2,928,282	2,928,282	2,928,282	.....	.....	.....	.....0	.....	.....	.....	.....0	4,280	4,280
912828	X7	0	U S Treasury Nt 2.000% 04/30/24.....	..	03/28/2018	Western Heritage.....	03/28/2018	Nationwide Mutual.....	8,000,000	7,696,248	7,696,248	7,696,248	.....	.....	.....	.....0	.....	.....	.....	.....0	65,414	65,414
912828	XU	9	U S Treasury Nt 1.500% 06/15/20.....	..	03/28/2018	Veterinary Pet Ins Co.....	03/28/2018	Nationwide Mutual.....	2,000,000	1,964,532	1,964,532	1,964,532	.....	.....	.....	.....0	.....	.....	.....	.....0	8,489	8,489
0599999.	Total - Bonds - U.S. Government.....								67,670,000	69,067,344	69,067,344	69,067,344	0	0	0	0	0	0	0	0	249,777	249,777
Bonds - U.S. Political Subdivisions of States																						
033161	UC	2	Anchorage AK GO Ref Schs Ser B.....	..	03/28/2018	Veterinary Pet Ins Co.....	03/28/2018	Nationwide Mutual.....	1,000,000	1,095,960	1,095,960	1,095,960	.....	.....	.....	.....0	.....	.....	.....	.....0	3,750	3,750
526030	YJ	4	Lenexa KS GO Ser B 5.000% 09/01/21..	..	03/28/2018	Veterinary Pet Ins Co.....	03/28/2018	Nationwide Mutual.....	500,000	507,225	507,225	507,225	.....	.....	.....	.....0	.....	.....	.....	.....0	1,875	1,875
2499999.	Total - Bonds - U.S. Political Subdivisions of States.....								1,500,000	1,603,185	1,603,185	1,603,185	0	0	0	0	0	0	0	0	5,625	5,625
Bonds - U.S. Special Revenue and Special Assessment																						
167593	WL	2	Chicago IL O'Hare Int Arpt Rev Sr Lien S.	..	03/28/2018	Western Heritage.....	03/28/2018	Nationwide Mutual.....	1,000,000	1,162,870	1,162,870	1,162,870	.....	.....	.....	.....0	.....	.....	.....	.....0	12,688	12,688
3132GT	JE	8	FHLMC Pool #Q08061 3.500% 05/15/42..	..	03/28/2018	Veterinary Pet Ins Co.....	03/28/2018	Nationwide Mutual.....	762,080	766,540	766,540	766,540	.....	.....	.....	.....0	.....	.....	.....	.....0	2,000	2,000
3138A8	D6	0	FNMA Pool #AH6424 4.000% 02/25/41..	..	03/28/2018	Western Heritage.....	03/28/2018	Nationwide Mutual.....	6,496,232	6,709,425	6,709,425	6,709,425	.....	.....	.....	.....0	.....	.....	.....	.....0	19,489	19,489
3138M4	D8	2	FNMA Pool #AP1026 3.000% 07/25/42..	..	03/28/2018	Veterinary Pet Ins Co.....	03/28/2018	Nationwide Mutual.....	1,033,681	1,014,756	1,014,756	1,014,756	.....	.....	.....	.....0	.....	.....	.....	.....0	2,326	2,326
3138M8	AH	6	FNMA Pool #AP4507 3.000% 09/25/42..	..	03/28/2018	Veterinary Pet Ins Co.....	03/28/2018	Nationwide Mutual.....	1,503,556	1,476,029	1,476,029	1,476,029	.....	.....	.....	.....0	.....	.....	.....	.....0	3,383	3,383
3138YY	DT	7	FNMA Pool #AZ6413 3.000% 11/25/45..	..	03/28/2018	Western Heritage.....	03/28/2018	Nationwide Mutual.....	2,361,601	2,299,429	2,299,429	2,299,429	.....	.....	.....	.....0	.....	.....	.....	.....0	5,314	5,314
3140GV	ZY	4	FNMA Pool #BH7058 3.500% 12/25/47..	..	05/03/2018	JP Morgan Securities LLC.....	12/01/2018	Paydown.....	786,289	781,251	786,289	786,289	.....	.....5,037	.....	.....5,037	.....	.....	.....	.....0	8,667	229
3140H5	JW	2	FNMA Pool #BJ3876 3.000% 01/25/48..	..	02/28/2018	Nomura Securities Intl LLC.....	12/01/2018	Paydown.....	160,720	155,717	160,720	160,720	.....	.....5,004	.....	.....5,004	.....	.....	.....	.....0	2,045	161
3140J5	LM	9	FNMA Pool #BM1231 3.500% 11/25/31..	..	03/28/2018	Veterinary Pet Ins Co.....	03/28/2018	Nationwide Mutual.....	4,303,586	4,388,018	4,388,018	4,388,018	.....	.....	.....	.....0	.....	.....	.....	.....0	11,297	11,297
3140Q7	5Y	9	FNMA Pool #CA0862 3.500% 09/25/47..	..	06/05/2018	JP Morgan Securities LLC.....	12/01/2018	Paydown.....	1,467,685	1,451,011	1,467,685	1,467,685	.....	.....16,674	.....	.....16,674	.....	.....	.....	.....0	16,766	2,385
31418C	T9	5	FNMA Pool #MA3275 3.000% 02/25/48..	..	02/28/2018	Nomura Securities Intl LLC.....	12/01/2018	Paydown.....	349,178	338,308	349,178	349,178	.....	.....10,871	.....	.....10,871	.....	.....	.....	.....0	4,814	349
31419B	BF	1	FNMA Pool #AE0937 3.500% 02/25/41..	..	03/28/2018	Veterinary Pet Ins Co.....	03/28/2018	Nationwide Mutual.....	1,017,762	1,024,188	1,024,188	1,024,188	.....	.....	.....	.....0	.....	.....	.....	.....0	2,672	2,672
31419J	SC	3	FNMA Pool #AE7714 3.500% 11/25/40..	..	03/28/2018	Western Heritage.....	03/28/2018	Nationwide Mutual.....	4,110,658	4,136,629	4,136,629	4,136,629	.....	.....	.....	.....0	.....	.....	.....	.....0	10,790	10,790
39081H	AL	6	Lien	..	03/28/2018	Veterinary Pet Ins Co.....	03/28/2018	Nationwide Mutual.....	5,000,000	5,663,700	5,663,700	5,663,700	.....	.....	.....	.....0	.....	.....	.....	.....0	60,417	60,417
39081H	AM	4	Lien	..	03/28/2018	Western Heritage.....	03/28/2018	Nationwide Mutual.....	1,000,000	1,124,230	1,124,230	1,124,230	.....	.....	.....	.....0	.....	.....	.....	.....0	12,083	12,083
391577	LS	0	Greater AZ Dev Auth Rev Infrastructure S	..	03/28/2018	Veterinary Pet Ins Co.....	03/28/2018	Nationwide Mutual.....	465,000	466,218	466,218	466,218	.....	.....	.....	.....0	.....	.....	.....	.....0	3,681	3,681
544445	BY	4	Los Angeles CA Dep of Arpt Rev Amt Sub L	..	03/28/2018	Western Heritage.....	03/28/2018	Nationwide Mutual.....	1,000,000	1,127,130	1,127,130	1,127,130	.....	.....	.....	.....0	.....	.....	.....	.....0	18,472	18,472
837227	YJ	0	South Central CT Rev Ref Twentieth Ser A	..	03/28/2018	Veterinary Pet Ins Co.....	03/28/2018	Nationwide Mutual.....	1,000,000	1,079,840	1,079,840	1,079,840	.....	.....	.....	.....0	.....	.....	.....	.....0	8,313	8,313
938782	DP	1	Washington DC Met Area Trn Rev Ser A..	..	03/28/2018	Veterinary Pet Ins Co.....	03/28/2018	Nationwide Mutual.....	500,000	522,455	522,455	522,455	.....	.....	.....	.....0	.....	.....	.....	.....0	6,344	6,344
947628	AL	7	Weber Basin UT Wtr Rev Conserv Dist Wtr	..	03/28/2018	Veterinary Pet Ins Co.....	03/28/2018	Nationwide Mutual.....	500,000	524,805	524,805	524,805	.....	.....	.....	.....0	.....	.....	.....	.....0	12,292	12,292
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments								34,818,028	36,212,549	36,250,134	36,250,134	0	37,586	0	37,586	0	0	0	0	223,853	194,685
Bonds - Industrial and Miscellaneous																						
02665U	AA	3	American Homes 4 Rent LBASS Ser 2014-SFR	..	03/28/2018	Western Heritage.....	03/28/2018	Nationwide Mutual.....	2,354,636	2,411,658	2,411,658	2,411,658				0				0	6,686	6,686

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SCHEDULE D - PART 5

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

E15.1

1	2		3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
												12	13	14	15	16					
CUSIP Identification	Description		F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
02665X AA 7	American Homes 4 Rent LBASS Ser 2014-SFR		..	06/28/2018	Deutsche Bank Capital.....	12/01/2018	Paydown.....	61,175	61,378	61,175	61,175	.....	.....(203)	.....	.....(203)	.....	.....	.....	.....0	563	6
02666Q D7 5	American Honda Fin Corp Nt.....		..	03/28/2018	Veterinary Pet Ins Co.....	03/28/2018	Nationwide Mutual.....	750,000	769,497	769,497	769,497	.....	.....	.....	.....0	.....	.....	.....0	28,117	28,117	.....
03040W AL 9	American Water Cap Corp Sr Nt.....		..	03/28/2018	Veterinary Pet Ins Co.....	03/28/2018	Nationwide Mutual.....	1,000,000	999,140	999,140	999,140	.....	.....	.....	.....0	.....	.....	.....0	2,550	2,550	.....
06053F AA 7	Bank of America Corp Sr Nt.....		..	03/28/2018	Veterinary Pet Ins Co.....	03/28/2018	Nationwide Mutual.....	1,000,000	1,028,493	1,028,493	1,028,493	.....	.....	.....	.....0	.....	.....	.....0	7,289	7,289	.....
06427D AS 2	Bank of America Comm Mtg CMBS Ser 2017-B		..	03/28/2018	Veterinary Pet Ins Co.....	03/28/2018	Nationwide Mutual.....	7,250,000	7,244,766	7,244,766	7,244,766	.....	.....	.....	.....0	.....	.....	.....0	19,434	19,434	.....
092113 AH 2	Black Hills Corp Sr Nt.....		..	03/28/2018	Scottsdale Surplus Lines.....	03/28/2018	Nationwide Mutual.....	500,000	514,980	514,980	514,980	.....	.....	.....	.....0	.....	.....	.....0	6,965	6,965	.....
12189L AR 2	Burlington Northern Santa Fe Nt.....		..	03/28/2018	Western Heritage.....	03/28/2018	Nationwide Mutual.....	2,500,000	2,552,810	2,552,810	2,552,810	.....	.....	.....	.....0	.....	.....	.....0	46,094	46,094	.....
12189L AT 8	Burlington Northern Santa Fe Sr Nt.....		..	03/28/2018	Veterinary Pet Ins Co.....	03/28/2018	Nationwide Mutual.....	1,000,000	1,001,698	1,001,698	1,001,698	.....	.....	.....	.....0	.....	.....	.....0	2,550	2,550	.....
12593Q BE 9	Comm Mortgage Trust CMBS Ser 2015-CR26 C		..	03/28/2018	Veterinary Pet Ins Co.....	03/28/2018	Nationwide Mutual.....	500,000	504,461	504,461	504,461	.....	.....	.....	.....0	.....	.....	.....0	1,361	1,361	.....
126408 HB 2	CSX Corp Sr Nt 3.400% 08/01/24.....		..	03/28/2018	Western Heritage.....	03/28/2018	Nationwide Mutual.....	2,500,000	2,490,988	2,490,988	2,490,988	.....	.....	.....	.....0	.....	.....	.....0	13,458	13,458	.....
12650Y AG 8	Credit Suisse Mtg Tr CMBS Ser 2015-GLPB		..	03/28/2018	Western Heritage.....	03/28/2018	Nationwide Mutual.....	4,000,000	4,068,060	4,068,060	4,068,060	.....	.....	.....	.....0	.....	.....	.....0	11,432	11,432	.....
126650 BP 4	CVS Health Corp LBASS PTC Nt.....		..	03/28/2018	Veterinary Pet Ins Co.....	03/28/2018	Nationwide Mutual.....	807,367	864,918	864,918	864,918	.....	.....	.....	.....0	.....	.....	.....0	2,437	2,437	.....
17275R AE 2	Cisco Sys Inc Sr Nt 4.950% 02/15/19....		..	03/28/2018	Veterinary Pet Ins Co.....	03/28/2018	Nationwide Mutual.....	1,000,000	1,022,582	1,022,582	1,022,582	.....	.....	.....	.....0	.....	.....	.....0	5,913	5,913	.....
25179M AK 9	Devon Energy Corp Sr Nt.....		..	03/28/2018	Veterinary Pet Ins Co.....	03/28/2018	Nationwide Mutual.....	1,000,000	1,018,150	1,018,150	1,018,150	.....	.....	.....	.....0	.....	.....	.....0	8,111	8,111	.....
25470D AC 3	Discovery Communications Co Gtd Nt....		..	03/28/2018	Veterinary Pet Ins Co.....	03/28/2018	Nationwide Mutual.....	1,000,000	1,040,456	1,040,456	1,040,456	.....	.....	.....	.....0	.....	.....	.....0	16,413	16,413	.....
26884T AA 0	ERAC USA Finance Company Sr Nt.....		..	03/28/2018	Scottsdale Surplus Lines.....	03/28/2018	Nationwide Mutual.....	500,000	525,138	525,138	525,138	.....	.....	.....	.....0	.....	.....	.....0	12,906	12,906	.....
30040W AB 4	Eversource Energy Sr Nt.....		..	03/28/2018	Veterinary Pet Ins Co.....	03/28/2018	Nationwide Mutual.....	2,000,000	1,946,028	1,946,028	1,946,028	.....	.....	.....	.....0	.....	.....	.....0	2,419	2,419	.....
30219G AE 8	Express Scripts Hldg Co Sr Nt.....		..	03/28/2018	Veterinary Pet Ins Co.....	03/28/2018	Nationwide Mutual.....	1,000,000	1,042,376	1,042,376	1,042,376	.....	.....	.....	.....0	.....	.....	.....0	17,549	17,549	.....
340711 AT 7	Florida Gas Transmission Co Nt.....		..	03/28/2018	Veterinary Pet Ins Co.....	03/28/2018	Nationwide Mutual.....	1,000,000	1,047,591	1,047,591	1,047,591	.....	.....	.....	.....0	.....	.....	.....0	11,051	11,051	.....
341081 FM 4	Florida Pwr & Lt Co Nt.....		..	03/28/2018	Western Heritage.....	03/28/2018	Nationwide Mutual.....	2,000,000	1,972,940	1,972,940	1,972,940	.....	.....	.....	.....0	.....	.....	.....0	20,313	20,313	.....
345397 XA 6	Ford Motor Cr Co Sr Nt.....		..	03/28/2018	Western Heritage.....	03/28/2018	Nationwide Mutual.....	2,000,000	1,968,030	1,968,030	1,968,030	.....	.....	.....	.....0	.....	.....	.....0	14,128	14,128	.....
375558 AU 7	Gilead Sciences Inc Sr Nt.....		..	03/28/2018	Veterinary Pet Ins Co.....	03/28/2018	Nationwide Mutual.....	1,000,000	1,041,975	1,041,975	1,041,975	.....	.....	.....	.....0	.....	.....	.....0	14,300	14,300	.....
40423X AG 7	NRZ Excess RMBS Ser 2018-PLS2 Cl B..		..	02/09/2018	Credit Suisse Securities LLC.....	12/25/2018	Paydown.....	1,956,021	1,956,008	1,956,021	1,956,021	.....	.....12	.....	.....12	.....	.....	.....0	32,099	.....	.....
427866 AR 9	Hershey Foods Corp Sr Nt.....		..	03/28/2018	Veterinary Pet Ins Co.....	03/28/2018	Nationwide Mutual.....	1,000,000	1,032,935	1,032,935	1,032,935	.....	.....	.....	.....0	.....	.....	.....0	13,406	13,406	.....
437076 BM 3	Home Depot Inc Sr Nt 3.000% 04/01/26..		..	03/28/2018	Scottsdale Surplus Lines.....	03/28/2018	Nationwide Mutual.....	1,000,000	967,636	967,636	967,636	.....	.....	.....	.....0	.....	.....	.....0	14,750	14,750	.....
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	.....	.....
465685 AG 0	ITC Holdings Corp Sr Nt.....		..	03/28/2018	Scottsdale Surplus Lines.....	03/28/2018	Nationwide Mutual.....	500,000	510,607	510,607	510,607	.....	.....	.....	.....0	.....	.....	.....0	4,894	4,894	.....
485170 AR 5	Kansas City Southern Inds Inc Sr Nt.....		..	03/28/2018	Veterinary Pet Ins Co.....	03/28/2018	Nationwide Mutual.....	1,000,000	995,305	995,305	995,305	.....	.....	.....	.....0	.....	.....	.....0	14,224	14,224	.....
53117C AQ 5	Liberty Property LP Sr Nt.....		..	03/28/2018	Veterinary Pet Ins Co.....	03/28/2018	Nationwide Mutual.....	2,000,000	2,075,376	2,075,376	2,075,376	.....	.....	.....	.....0	.....	.....	.....0	10,511	10,511	.....
539830 BH 1	Lockheed Martin Corp Sr Nt.....		..	03/28/2018	Scottsdale Surplus Lines.....	03/28/2018	Nationwide Mutual.....	1,500,000	1,485,735	1,485,735	1,485,735	.....	.....	.....	.....0	.....	.....	.....0	10,798	10,798	.....
546676 AW 7	Louisville Gas & Elec Co 1st Mtg Bd.....		..	03/28/2018	Scottsdale Surplus Lines.....	03/28/2018	Nationwide Mutual.....	1,000,000	987,557	987,557	987,557	.....	.....	.....	.....0	.....	.....	.....0	16,225	16,225	.....
559080 AK 2	Magellan Midstream Partn Sr Nt.....		..	03/28/2018	Veterinary Pet Ins Co.....	03/28/2018	Nationwide Mutual.....	1,000,000	1,070,432	1,070,432	1,070,432	.....	.....	.....	.....0	.....	.....	.....0	3,750	3,750	.....
59166D AA 5	MetLife Securitization Trust RMBS Ser 20.....		..	08/14/2018	Credit Suisse Securities LLC.....	12/01/2018	Paydown.....	582,576	583,646	582,576	582,576	.....	.....(1,069)	.....	.....(1,069)	.....	.....	.....0	4,288	971	.....
594918 BX 1	Microsoft Corp Sr Nt 2.875% 02/06/24..		..	03/28/2018	Veterinary Pet Ins Co.....	03/28/2018	Nationwide Mutual.....	3,000,000	2,942,511	2,942,511	2,942,511	.....	.....	.....	.....0	.....	.....	.....0	12,458	12,458	.....
61746B DZ 6	Morgan Stanley Sr Nt 3.875% 01/27/26..		..	03/28/2018	Western Heritage.....	03/28/2018	Nationwide Mutual.....	1,500,000	1,493,721	1,493,721	1,493,721	.....	.....	.....	.....0	.....	.....	.....0	9,849	9,849	.....
61761Q AC 7	Morgan Stanley BAML Tr CMBS Ser 2013-C8		..	03/28/2018	Veterinary Pet Ins Co.....	03/28/2018	Nationwide Mutual.....	2,954,275	2,934,714	2,934,714	2,934,714	.....	.....	.....	.....0	.....	.....	.....0	5,980	5,980	.....

SCHEDULE D - PART 5

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

1	2			3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
													12	13	14	15	16					
CUSIP Identification	Description			F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
64828M	AA	5	New Residential Mtg Ln Tr RMBS Ser 2017-	..	04/17/2018	Morgan Stanley & Co LLC.....	12/01/2018	Paydown.....	1,019,743	1,033,924	1,019,743	1,019,743	.....	.....(14,181)	.....	.....(14,181)	.....	.....	.....	.....0	14,024	2,039
65339K	AK	6	Nextera Energy Capital Sr Nt.....	..	03/28/2018	Veterinary Pet Ins Co.....	03/28/2018	Nationwide Mutual.....	1,000,000	997,300	997,300	997,300	.....	.....	.....	.....0	.....	.....	.....	.....0	975	975
666807	BE	1	Northrop Grumman Corp Sr Nt.....	..	03/28/2018	Scottsdale Surplus Lines.....	03/28/2018	Nationwide Mutual.....	500,000	506,470	506,470	506,470	.....	.....	.....	.....0	.....	.....	.....	.....0	632	632
693304	AT	4	Peco Energy Co 1st Mtg Bd.....	..	03/28/2018	Scottsdale Surplus Lines.....	03/28/2018	Nationwide Mutual.....	1,000,000	981,150	981,150	981,150	.....	.....	.....	.....0	.....	.....	.....	.....0	14,263	14,263
71270Q	EB	8	Peoples United Bank Sr Nt.....	..	03/28/2018	Scottsdale Surplus Lines.....	03/28/2018	Nationwide Mutual.....	500,000	503,588	503,588	503,588	.....	.....	.....	.....0	.....	.....	.....	.....0	4,056	4,056
756109	AR	5	Realty Income Corp Sr Nt.....	..	03/28/2018	Veterinary Pet Ins Co.....	03/28/2018	Nationwide Mutual.....	3,000,000	3,018,300	3,018,300	3,018,300	.....	.....	.....	.....0	.....	.....	.....	.....0	56,031	56,031
761713	BT	2	Reynolds American Inc Sr Nt.....	..	03/28/2018	Veterinary Pet Ins Co.....	03/28/2018	Nationwide Mutual.....	200,000	214,683	214,683	214,683	.....	.....	.....	.....0	.....	.....	.....	.....0	5,615	5,615
774341	AK	7	Rockwell Collins Sr Nt.....	..	03/28/2018	Veterinary Pet Ins Co.....	03/28/2018	Nationwide Mutual.....	2,000,000	1,919,948	1,919,948	1,919,948	.....	.....	.....	.....0	.....	.....	.....	.....0	2,528	2,528
81748H	AD	1	Sequoia Mortgage Tr RMBS Ser 2018-8 CI A	..	10/04/2018	Wells Fargo Securities LLC.....	12/01/2018	Paydown.....	158,540	158,689	158,540	158,540	.....	.....(149)	.....	.....(149)	.....	.....	.....	.....0	939	299
902494	AW	3	Tyson Foods Inc Sr Nt 2.650% 08/15/19	..	03/28/2018	Veterinary Pet Ins Co.....	03/28/2018	Nationwide Mutual.....	1,000,000	994,842	994,842	994,842	.....	.....	.....	.....0	.....	.....	.....	.....0	3,165	3,165
90265E	AJ	9	UDR Inc Sr Nt 3.750% 07/01/24.....	..	03/28/2018	Scottsdale Surplus Lines.....	03/28/2018	Nationwide Mutual.....	1,000,000	998,007	998,007	998,007	.....	.....	.....	.....0	.....	.....	.....	.....0	9,063	9,063
907818	DY	1	Union Pacific Corp Nt 3.250% 01/15/25	..	03/28/2018	Veterinary Pet Ins Co.....	03/28/2018	Nationwide Mutual.....	1,500,000	1,490,181	1,490,181	1,490,181	.....	.....	.....	.....0	.....	.....	.....	.....0	9,885	9,885
91159H	HL	7	US Bancorp Sr Nt 2.350% 01/29/21.....	..	03/28/2018	Scottsdale Surplus Lines.....	03/28/2018	Nationwide Mutual.....	1,000,000	985,292	985,292	985,292	.....	.....	.....	.....0	.....	.....	.....	.....0	3,851	3,851
92826C	AB	8	Visa Inc Sr Nt 2.200% 12/14/20.....	..	03/28/2018	Scottsdale Surplus Lines.....	03/28/2018	Nationwide Mutual.....	1,000,000	983,991	983,991	983,991	.....	.....	.....	.....0	.....	.....	.....	.....0	6,356	6,356
92826C	AC	6	Visa Inc Sr Nt 2.800% 12/14/22.....	..	03/28/2018	Western Heritage.....	03/28/2018	Nationwide Mutual.....	2,000,000	1,968,832	1,968,832	1,968,832	.....	.....	.....	.....0	.....	.....	.....	.....0	16,178	16,178
96950F	AD	6	Williams Partners LP Sr Nt.....	..	03/28/2018	Veterinary Pet Ins Co.....	03/28/2018	Nationwide Mutual.....	1,000,000	1,037,152	1,037,152	1,037,152	.....	.....	.....	.....0	.....	.....	.....	.....0	1,896	1,896
982526	AV	7	Wrigley Wm Jr Co Sr Nt.....	..	03/28/2018	Western Heritage.....	03/28/2018	Nationwide Mutual.....	3,250,000	3,256,939	3,256,939	3,256,939	.....	.....	.....	.....0	.....	.....	.....	.....0	41,103	41,103
034863	AD	2	Anglo American Capital Co Gtd Nt.....	C	03/28/2018	Veterinary Pet Ins Co.....	03/28/2018	Nationwide Mutual.....	1,000,000	1,024,901	1,024,901	1,024,901	.....	.....	.....	.....0	.....	.....	.....	.....0	124	124
05565Q	CR	7	BP Capital Markets PLC Sr Nt.....	D	03/28/2018	Veterinary Pet Ins Co.....	03/28/2018	Nationwide Mutual.....	1,000,000	994,999	994,999	994,999	.....	.....	.....	.....0	.....	.....	.....	.....0	8,575	8,575
05565Q	DM	7	BP Capital Markets PLC Sr Nt.....	C	03/28/2018	Veterinary Pet Ins Co.....	03/28/2018	Nationwide Mutual.....	1,000,000	995,502	995,502	995,502	.....	.....	.....	.....0	.....	.....	.....	.....0	16,345	16,345
11042T	AA	1	British Airways Plc PTC.....	C	03/14/2018	Citigroup.....	12/20/2018	Redemption 100.0000.....	932	932	932	932	.....	.....	.....	.....0	.....	.....	.....	.....0	24	.....
21684A	AA	4	Rabobank Nederland Sub Nt.....	D	03/28/2018	Western Heritage.....	03/28/2018	Nationwide Mutual.....	2,000,000	2,081,918	2,081,918	2,081,918	.....	.....	.....	.....0	.....	.....	.....	.....0	30,063	30,063
40052V	AC	8	Grupo Bimbo SAB De CV Sr Nt.....	D	03/28/2018	Veterinary Pet Ins Co.....	03/28/2018	Nationwide Mutual.....	1,000,000	999,223	999,223	999,223	.....	.....	.....	.....0	.....	.....	.....	.....0	9,795	9,795
423012	AF	0	Heineken NV Sr Nt 3.500% 01/29/28.....	C	03/28/2018	Veterinary Pet Ins Co.....	03/28/2018	Nationwide Mutual.....	3,000,000	2,908,110	2,908,110	2,908,110	.....	.....	.....	.....0	.....	.....	.....	.....0	17,208	17,208
3899999. Total - Bonds - Industrial and Miscellaneous.....									86,233,597	86,617,502	86,601,912	86,601,912	0	(15,590)	0	(15,590)	0	0	0	703,683	649,343	
8399998. Total - Bonds.....									190,221,625	193,500,580	193,522,575	193,522,575	0	21,996	0	21,996	0	0	0	0	1,182,938	1,099,430
9999999. Total - Bonds, Preferred and Common Stocks.....									193,500,580	193,522,575	193,522,575	193,522,575	0	21,996	0	21,996	0	0	0	0	1,182,938	1,099,430

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	
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	11	12
															Number of Shares	% of Outstanding
Common Stocks - U.S. Property and Casualty Insurer																
35644@ 10 6	Freedom Specialty Insurance Co.....						.....	22209.....	75-6013587.....	8bi	NO	.....	.....22,910,307	.....	.....292,000,000	100.0
81052@ 10 5	Scottsdale Surplus Lines Ins. Co.....						.....	10672.....	86-0835870.....	8bi	NO	.....	.....19,096,282	.....	.....10,000,000	100.0
92555@ 10 4	Veterinary Pet Insurance Co.....						.....	42285.....	95-3750113.....	8bi	NO	.....	.....13,655,799	.....	.....6,935,387,000	100.0
1199999. Total - Common Stocks - U.S. Property and Casualty Insurer.....												0	55,662,388	0	XXX	XXX
1899999. Total - Common Stocks.....												0	55,662,388	0	XXX	XXX
1999999. Total - Preferred and Common Stock.....												0	55,662,388	0	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: \$......514,802,866.

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
Common Stocks					
	DVM Insurance Agency, Inc.....	Veterinary Pet Insurance Co.....	-	1.000	100.0
	VPI Services, Inc.....	Veterinary Pet Insurance Co.....	-	1.000	100.0
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	F o r e i g n	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Other Short-Term Invested Assets																				
Nationwide Cash Mgmt Partn.....			..	12/31/2018.	Various.....	12/31/2019.	36,888,977	.....	.....	.....	.....	.....36,888,977	36,888,977	.....	.....	.....2.37	1.19	MON..	13,181	.....
9099999. Total - Other Short-Term Invested Assets.....							36,888,977	0	0	0	0	XXX.....	36,888,977	0	0	XXX	XXX	XXX	13,181	0
9199999. Total - Short-Term Investments.....							36,888,977	0	0	0	0	XXX.....	36,888,977	0	0	XXX	XXX	XXX	13,181	0

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

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

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

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

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

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

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

1	2		3	4	5	6	7
CUSIP Identification	Description		Code	NAIC Designation and Administrative Symbol / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities							
362334	BQ	6	GSAA Home Equity Tr RMBS Ser 2006-3 Cl A.....	1FM.....	6,200	6,200	03/25/2036.....
81376G	AC	4	Securitized AB Receivables LLC RMBS Ser.....	1FM.....	49,847	49,847	09/25/2036.....
3399999.	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....				56,047	56,047	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated).....				56,047	56,047	XXX
Totals							
6599999.	Total - Residential Mortgage-Backed Securities.....				56,047	56,047	XXX
7099999.	Subtotal - Bonds.....				56,047	56,047	XXX
Cash Equivalents (Schedule E Part 2 Type)							
000000	00	0	Overnight Repos SEC LENDING ONLY.....		2,739,288	2,739,288	01/02/2019.....
9199999.	Total - Cash Equivalents (Schedule E Part 2 Type).....				2,739,288	2,739,288	XXX
9999999.	Totals.....				2,795,335	2,795,335	XXX

General Interrogatories:

1. The activity for the year: Fair Value \$(6,238,470) Book/Adjusted Carrying Value \$(6,238,470)
2. Average balance for the year: Fair Value \$4,753,663 Book/Adjusted Carrying Value \$4,753,663
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1: \$56,046 NAIC 2: \$0 NAIC 3: \$0 NAIC 4: \$0 NAIC 5: \$0 NAIC 6: \$0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

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

General Interrogatories:

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

NONE

SCOTTSDALE INSURANCE COMPANY
SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
Bank of New York Mellon..... New York, NY.....	.....	.....	.....	.....	.....132,994	XXX
Chase Bank..... Columbus, OH.....	.....	.....	.....	.....	.....(88,366,595)	XXX
0199999. Total - Open Depositories.....	XXX	XXX	0	0	(88,233,600)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	(88,233,600)	XXX
0599999. Total Cash.....	XXX	XXX	0	0	(88,233,600)	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR							
1. January.....	(71,980,754)	4. April.....	(88,392,241)	7. July.....	(82,755,011)	10. October.....	(78,458,989)
2. February.....	(61,906,875)	5. May.....	(77,478,875)	8. August.....	(95,639,039)	11. November.....	(81,086,080)
3. March.....	(74,337,535)	6. June.....	(82,725,211)	9. September.....	(93,038,733)	12. December.....	(88,233,600)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1	2				3	4	5	6	7	8	9
CUSIP	Description				Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO											
09248U 71 8	BlackRock Liquidity Funds T-Fund Portfol.....					00/00/0000.....	2.487				389
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO.....									0	0	389
8899999. Total - Cash Equivalents									0	0	389

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
	Type of Deposit	Purpose of Deposit	3	4	5	6
			Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1. Alabama.....AL						
2. Alaska.....AK						
3. Arizona.....AZ	B...	For protection of all ph's.....	2,836,545	2,991,025		
4. Arkansas.....AR						
5. California.....CA						
6. Colorado.....CO						
7. Connecticut.....CT						
8. Delaware.....DE						
9. District of Columbia.....DC						
10. Florida.....FL						
11. Georgia.....GA						
12. Hawaii.....HI						
13. Idaho.....ID						
14. Illinois.....IL						
15. Indiana.....IN						
16. Iowa.....IA						
17. Kansas.....KS						
18. Kentucky.....KY						
19. Louisiana.....LA						
20. Maine.....ME						
21. Maryland.....MD						
22. Massachusetts.....MA	B...	Multiple.....			898,533	940,118
23. Michigan.....MI						
24. Minnesota.....MN						
25. Mississippi.....MS						
26. Missouri.....MO						
27. Montana.....MT						
28. Nebraska.....NE						
29. Nevada.....NV						
30. New Hampshire.....NH						
31. New Jersey.....NJ	O...	For protection of state's ph's.....			199,894	197,984
32. New Mexico.....NM	B...	For protection of state's ph's.....			336,604	351,215
33. New York.....NY	B...	For protection of state's ph's.....			2,601,067	2,661,230
34. North Carolina.....NC						
35. North Dakota.....ND						
36. Ohio.....OH	B...	For protection of all ph's.....	2,560,515	2,658,975		
37. Oklahoma.....OK	O...	For protection of state's ph's.....			204,043	206,449
38. Oregon.....OR						
39. Pennsylvania.....PA						
40. Rhode Island.....RI						
41. South Carolina.....SC	B...	For protection of state's ph's.....			685,756	717,857
42. South Dakota.....SD						
43. Tennessee.....TN						
44. Texas.....TX						
45. Utah.....UT						
46. Vermont.....VT						
47. Virginia.....VA						
48. Washington.....WA						
49. West Virginia.....WV						
50. Wisconsin.....WI						
51. Wyoming.....WY						
52. American Samoa.....AS						
53. Guam.....GU						
54. Puerto Rico.....PR						
55. US Virgin Islands.....VI						
56. Northern Mariana Islands.....MP						
57. Canada.....CAN						
58. Aggregate Alien and Other.....OT	XXX	XXX	0	0	12,329,984	12,421,910
59. Total.....	XXX	XXX	5,397,060	5,650,000	17,255,881	17,496,763
DETAILS OF WRITE-INS						
5801. Canada.....	B...	Reinsurance.....			9,769,469	9,762,935
5802. New York.....	B...	Reinsurance.....			2,560,515	2,658,975
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	12,329,984	12,421,910

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