



ANNUAL STATEMENT

For the Year Ended December 31, 2019
of the Condition and Affairs of the

NATIONWIDE INDEMNITY COMPANY

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

140, 140

NAIC Company Code.....

10070

Employer's ID Number.....

31-1399201

Organized under the Laws of OH

State of Domicile or Port of Entry OH

Country of Domicile US

Incorporated/Organized.....

February 16, 1994

Commenced Business.....

April 15, 1994

Statutory Home Office

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

Main Administrative Office

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

614-249-7111
(Area Code) (Telephone Number)

Mail Address

ONE WEST NATIONWIDE BLVD., FSSC-RR .. 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
(Street and Number) (City or Town, State, Country and Zip Code)

614-249-1545
(Area Code) (Telephone Number)

Internet Web Site Address

WWW.NATIONWIDE.COM

Statutory Statement Contact

CHERYL M DENNIS
(Name)

614-249-1545
(Area Code) (Telephone Number) (Extension)

FINRPT@NATIONWIDE.COM
(E-Mail Address)

866-315-1430
(Fax Number)

OFFICERS

Name	Title	Name	Title
1. MARK ALLEN BERVEN	PRESIDENT & COO	2. DENISE LYNN SKINGLE	SVP & SECRETARY
3. AUDREY RUTH KAVANAGH #	AVP & TREASURER		
OTHER			
PAMELA ANN BIESECKER	SVP-HEAD OF TAXATION	JENNIFER BOYD MACKENZIE	SVP-ENTERPRISE BRAND MARKT

DIRECTORS OR TRUSTEES

TIMOTHY GERARD FROMMEYER	DUANE LEE MEYER	ELIZABETH MARGARET RICZKO #	SHELLEY BRAZEAU TEMPLE
MARK RAYMOND THRESHER			

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

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

(Signature)

MARK ALLEN BERVEN

1. (Printed Name)

PRESIDENT & COO

(Title)

(Signature)

DENISE LYNN SKINGLE

2. (Printed Name)

SVP & SECRETARY

(Title)

(Signature)

AUDREY RUTH KAVANAGH

3. (Printed Name)

AVP & TREASURER

(Title)

Subscribed and sworn to before me
This 3 day of FEBRUARY 2020
Jeffrey Boyd

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



JEFFREY BOYD
Notary Public, State of Ohio
My Commission Expires 08-22-2021

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. Governments.....	361,166,742	14.0	361,166,743		361,166,743	14.0
1.02 All Other Governments.....		0.0			0	0.0
1.03 U.S. States, Territories and Possessions, etc., Guaranteed.....	40,972,505	1.6	40,972,505		40,972,505	1.6
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed.....	98,829,634	3.8	98,829,634		98,829,634	3.8
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed.....	736,162,048	28.6	736,162,054		736,162,054	28.6
1.06 Industrial and Miscellaneous.....	1,093,278,135	42.5	1,093,278,137	4,410,563	1,097,688,700	42.6
1.07 Hybrid Securities.....		0.0			0	0.0
1.08 Parent, Subsidiaries and Affiliates.....		0.0			0	0.0
1.09 SVO Identified Funds.....		0.0			0	0.0
1.10 Unaffiliated Bank Loans.....	16,894,775	0.7	16,894,773		16,894,773	0.7
1.11 Total Long-Term Bonds.....	2,347,303,839	91.2	2,347,303,846	4,410,563	2,351,714,409	91.3
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated).....		0.0			0	0.0
2.02 Parent, Subsidiaries and Affiliates.....		0.0			0	0.0
2.03 Total Preferred Stock.....	0	0.0	0	0	0	0.0
3. Common Stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated)		0.0			0	0.0
3.02 Industrial and Miscellaneous Other (Unaffiliated)		0.0			0	0.0
3.03 Parent, Subsidiaries and Affiliates Publicly Traded.....		0.0			0	0.0
3.04 Parent, Subsidiaries and Affiliates Other.....		0.0			0	0.0
3.05 Mutual Funds.....		0.0			0	0.0
3.06 Unit Investment Trusts.....		0.0			0	0.0
3.07 Closed-End Funds.....		0.0			0	0.0
3.08 Total Common Stocks.....	0	0.0	0	0	0	0.0
4. Mortgage Loans Schedule B):						
4.01 Farm Mortgages.....		0.0			0	0.0
4.02 Residential Mortgages.....		0.0			0	0.0
4.03 Commercial Mortgages.....	100,814,002	3.9	100,814,002		100,814,002	3.9
4.04 Mezzanine Real Estate Loans.....		0.0			0	0.0
4.05 Total Mortgage Loans.....	100,814,002	3.9	100,814,002	0	100,814,002	3.9
5. Real Estate (Schedule A):						
5.01 Properties Occupied by Company.....		0.0			0	0.0
5.02 Properties Held for Production of Income.....		0.0			0	0.0
5.03 Properties Held for Sale.....		0.0			0	0.0
5.04 Total Real Estate.....	0	0.0	0	0	0	0.0
6. Cash, Cash Equivalents, and Short-Term Investments::						
6.01 Cash (Schedule E, Part 1).....	(3,814,657)	(0.1)	(3,814,657)		(3,814,657)	(0.1)
6.02 Cash Equivalents (Schedule E, Part 2).....		0.0		1,888,465	1,888,465	0.1
6.03 Short-Term Investments (Schedule DA).....	54,851,852	2.1	54,851,852		54,851,852	2.1
6.04 Total Cash, Cash Equivalents, and Short-Term Investments.....	51,037,195	2.0	51,037,195	1,888,465	52,925,660	2.1
7. Contract Loans.....		0.0			0	0.0
8. Derivatives (Schedule DB).....		0.0			0	0.0
9. Other Invested Assets (Schedule BA).....	69,745,997	2.7	69,745,997		69,745,997	2.7
10. Receivables for Securities.....		0.0			0	0.0
11. Securities Lending (Schedule DL, Part 1).....	6,299,028	0.2	6,299,028	XXX	XXX	XXX
12. Other Invested Assets (Page 2, Line 11).....		0.0			0	0.0
13. Total Invested Assets.....	2,575,200,061	100.0	2,575,200,068	6,299,028	2,575,200,068	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.....		106,868,648
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.....		5,661,544
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).....		101,207,104
12.	Total valuation allowance.....		(393,102)
13.	Subtotal (Line 11 plus Line 12).....		100,814,002
14.	Deduct total nonadmitted amounts.....		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14).....		100,814,002

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		66,603,785
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).....	2,168,324	2,168,324
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.....	974,513	
5.2	Totals, Part 3, Column 9.....		974,513
6.	Total gain (loss) on disposals, Part 3, Column 19.....		(623)
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).....		69,745,999
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		69,745,999

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		2,428,450,188
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		373,636,493
3.	Accrual of discount.....		4,307,419
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	5,592,854	
4.2	Part 2, Section 1, Column 15.....		
4.3	Part 2, Section 2, Column 13.....		
4.4	Part 4, Column 11.....	(18,608,330)	(13,015,476)
5.	Total gain (loss) on disposals, Part 4, Column 19.....		21,583,465
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		458,132,622
7.	Deduct amortization of premium.....		9,603,212
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....		
8.2	Part 2, Section 1, Column 19.....		
8.3	Part 2, Section 2, Column 16.....		
8.4	Part 4, Column 15.....		0
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14.....		
9.2	Part 2, Section 1, Column 17.....		
9.3	Part 2, Section 2, Column 14.....		
9.4	Part 4, Column 13.....		0
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5Q, Line 2.....		77,584
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....		2,347,303,839
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		2,347,303,839

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.....	361,166,743	364,963,044	346,812,425	318,802,888
	2. Canada.....	.....	.....	.....	.....
	3. Other Countries.....	.....	.....	.....	.....
	4. Totals.....	361,166,743	364,963,044	346,812,425	318,802,888
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	40,972,505	44,238,039	44,489,401	39,415,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	98,829,634	113,103,911	102,882,432	97,280,000
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.....	736,162,048	802,623,335	746,339,999	727,191,803
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (Unaffiliated)	8. United States.....	994,453,219	1,056,116,007	989,744,145	993,261,381
	9. Canada.....	49,419,507	55,806,184	49,777,948	46,813,657
	10. Other Countries.....	66,300,183	72,879,751	68,103,365	66,628,735
	11. Totals.....	1,110,172,909	1,184,801,942	1,107,625,458	1,106,703,773
Parent, Subsidiaries and Affiliates	12. Totals.....	.....	.....	.....	.....
	13. Total Bonds.....	2,347,303,839	2,509,730,271	2,348,149,715	2,289,393,464
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....	.....	.....	.....	.....
	15. Canada.....	.....	.....	.....	.....
	16. Other Countries.....	.....	.....	.....	.....
	17. Totals.....	0	0	0	.....
Parent, Subsidiaries and Affiliates	18. Totals.....	.....	.....	.....	.....
	19. Total Preferred Stocks.....	0	0	0	.....
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	.....	.....	.....	.....
	21. Canada.....	.....	.....	.....	.....
	22. Other Countries.....	.....	.....	.....	.....
	23. Totals.....	0	0	0	.....
Parent, Subsidiaries and Affiliates	24. Totals.....	.....	.....	.....	.....
	25. Total Common Stocks.....	0	0	0	.....
	26. Total Stocks.....	0	0	0	.....
	27. Total Bonds and Stocks.....	2,347,303,839	2,509,730,271	2,348,149,715	.....

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

SI05

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.....	90,791,483	56,779,558	108,678,291		104,917,411	XXX	361,166,743	15.4	469,479,456	19.3	359,526,743	1,640,000
1.2 NAIC 2.....						XXX	0	0.0		0.0		
1.3 NAIC 3.....						XXX	0	0.0		0.0		
1.4 NAIC 4.....						XXX	0	0.0		0.0		
1.5 NAIC 5.....						XXX	0	0.0		0.0		
1.6 NAIC 6.....						XXX	0	0.0		0.0		
1.7 Totals.....	90,791,483	56,779,558	108,678,291	0	104,917,411	XXX	361,166,743	15.4	469,479,456	19.3	359,526,743	1,640,000
2. All Other Governments												
2.1 NAIC 1.....						XXX	0	0.0	605,381	0.0		
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.....	0	0	0	0	0	XXX	0	0.0	605,381	0.0	0	0
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1.....	2,018,121	33,400,387	5,553,996			XXX	40,972,504	1.7	49,506,123	2.0	40,972,505	
3.2 NAIC 2.....						XXX	0	0.0		0.0		
3.3 NAIC 3.....						XXX	0	0.0		0.0		
3.4 NAIC 4.....						XXX	0	0.0		0.0		
3.5 NAIC 5.....						XXX	0	0.0		0.0		
3.6 NAIC 6.....						XXX	0	0.0		0.0		
3.7 Totals.....	2,018,121	33,400,387	5,553,996	0	0	XXX	40,972,504	1.7	49,506,123	2.0	40,972,505	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1.....	6,679,643	22,246,215	45,108,502	17,729,198		XXX	91,763,558	3.9	92,071,119	3.8	91,763,559	
4.2 NAIC 2.....						XXX	0	0.0	11,525,000	0.5		
4.3 NAIC 3.....	7,066,076					XXX	7,066,076	0.3		0.0	7,066,076	
4.4 NAIC 4.....						XXX	0	0.0	7,135,325	0.3		
4.5 NAIC 5.....						XXX	0	0.0		0.0		
4.6 NAIC 6.....						XXX	0	0.0		0.0		
4.7 Totals.....	13,745,719	22,246,215	45,108,502	17,729,198	0	XXX	98,829,634	4.2	110,731,444	4.6	98,829,635	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1.....	23,134,982	128,694,301	410,540,252	116,176,561	5,814,813	XXX	684,360,909	29.2	717,246,929	29.5	684,360,909	
5.2 NAIC 2.....	10,083,393	13,747,929	27,969,821			XXX	51,801,143	2.2	35,288,745	1.5	51,801,144	
5.3 NAIC 3.....						XXX	0	0.0	3,325,803	0.1		
5.4 NAIC 4.....						XXX	0	0.0		0.0		
5.5 NAIC 5.....						XXX	0	0.0		0.0		
5.6 NAIC 6.....						XXX	0	0.0		0.0		
5.7 Totals.....	33,218,375	142,442,230	438,510,073	116,176,561	5,814,813	XXX	736,162,052	31.4	755,861,477	31.1	736,162,053	0

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

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

	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	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 (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1.....	62,048,996	240,550,026	246,270,302	79,649,451	47,989,351	XXX	676,508,126	28.8	523,671,920	21.6	448,724,277	227,783,850
6.2 NAIC 2.....	7,740,165	135,907,651	124,430,709	39,692,160	81,584,429	XXX	389,355,114	16.6	461,325,107	19.0	348,919,189	40,435,925
6.3 NAIC 3.....	2,501,268	5,854,011	1,513,796	13,359	4,320,000	XXX	14,202,434	0.6	4,669,862	0.2	6,931,906	7,270,527
6.4 NAIC 4.....	825,398	2,287,116	2,438,734	416,216		XXX	5,967,464	0.3	10,441,212	0.4	4,007,231	1,960,232
6.5 NAIC 5.....					7,245,000	XXX	7,245,000	0.3	8,487,070	0.3	7,245,000	
6.6 NAIC 6.....						XXX	0	0.0	52	0.0		
6.7 Totals.....	73,115,827	384,598,804	374,653,541	119,771,186	141,138,780	XXX	1,093,278,138	46.6	1,008,595,223	41.5	815,827,603	277,450,534
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. Unaffiliated Bank Loans												
10.1 NAIC 1.....						XXX	0	0.0		0.0		
10.2 NAIC 2.....						XXX	0	0.0	2,470,595	0.1		
10.3 NAIC 3.....		5,464,893	4,663,313			XXX	10,128,206	0.4	17,958,591	0.7	10,128,205	
10.4 NAIC 4.....		6,766,568				XXX	6,766,568	0.3	13,241,899	0.5	6,766,568	
10.5 NAIC 5.....						XXX	0	0.0		0.0		
10.6 NAIC 6.....						XXX	0	0.0		0.0		
10.7 Totals.....	0	12,231,461	4,663,313	0	0	XXX	16,894,774	0.7	33,671,085	1.4	16,894,773	0

901S

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

SI07

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).....184,673,225	481,670,487	816,151,343	213,555,210	158,721,575	0	1,854,771,840	79.0	XXX	XXX	1,625,347,993	229,423,850
11.2 NAIC 2.....	(d).....17,823,558	149,655,580	152,400,530	39,692,160	81,584,429	0	441,156,257	18.8	XXX	XXX	400,720,333	40,435,925
11.3 NAIC 3.....	(d).....9,567,344	11,318,904	6,177,109	13,359	4,320,000	0	31,396,716	1.3	XXX	XXX	24,126,187	7,270,527
11.4 NAIC 4.....	(d).....825,398	9,053,684	2,438,734	416,216	0	0	12,734,032	0.5	XXX	XXX	10,773,799	1,960,232
11.5 NAIC 5.....	(d).....0	0	0	0	7,245,000	0	(c).....7,245,000	0.3	XXX	XXX	7,245,000	0
11.6 NAIC 6.....	(d).....0	0	0	0	0	0	(c).....0	0.0	XXX	XXX	0	0
11.7 Totals.....	212,889,525	651,698,655	977,167,716	253,676,945	251,871,004	0	(b).....2,347,303,845	100.0	XXX	XXX	2,068,213,312	279,090,534
11.8 Line 11.7 as a % of Col. 7.....	9.1	27.8	41.6	10.8	10.7	0.0	100.0	XXX	XXX	XXX	88.1	11.9
12. Total Bonds Prior Year												
12.1 NAIC 1.....	205,833,234	447,505,658	818,298,883	221,229,163	159,713,990	.....	.....XXX	XXX	1,852,580,928	76.3	1,703,975,709	148,605,219
12.2 NAIC 2.....	81,736,947	110,956,344	170,307,457	59,481,294	88,127,405	.....	.....XXX	XXX	510,609,447	21.0	478,816,233	31,793,214
12.3 NAIC 3.....	3,484,597	982,058	17,477,609	44,124	3,965,868	.....	.....XXX	XXX	25,954,256	1.1	25,954,256	.....
12.4 NAIC 4.....	10,152,435	14,751,918	5,904,798	9,285	.....	.....	.....XXX	XXX	30,818,436	1.3	30,523,855	294,581
12.5 NAIC 5.....	160,999	833,571	.....	.....	.....7,492,500	.....	.....XXX	XXX	(c).....8,487,070	0.3	7,492,500	994,570
12.6 NAIC 6.....	52	.....	.....	.....	.....	.....	.....XXX	XXX	(c).....52	0.0	52	.....
12.7 Totals.....	301,368,264	575,029,549	1,011,988,747	280,763,866	259,299,763	0	XXX	XXX	(b).....2,428,450,189	100.0	2,246,762,605	181,687,584
12.8 Line 12.7 as a % of Col. 9.....	12.4	23.7	41.7	11.6	10.7	0.0	XXX	XXX	100.0	XXX	92.5	7.5
13. Total Publicly Traded Bonds												
13.1 NAIC 1.....	157,084,529	369,450,778	762,488,460	194,656,373	141,667,853	.....	.....1,625,347,993	69.2	1,703,975,709	70.2	1,625,347,993	XXX
13.2 NAIC 2.....	10,734,761	129,184,667	140,903,649	38,312,827	81,584,429	.....	.....400,720,333	17.1	478,816,233	19.7	400,720,333	XXX
13.3 NAIC 3.....	9,567,343	5,527,688	4,697,797	13,359	4,320,000	.....	.....24,126,187	1.0	25,954,256	1.1	24,126,187	XXX
13.4 NAIC 4.....	679,488	8,594,297	1,083,798	416,216	.....	.....	.....10,773,799	0.5	30,523,855	1.3	10,773,799	XXX
13.5 NAIC 5.....	.....	.....	.....	.....	.....7,245,000	.....	.....7,245,000	0.3	7,492,500	0.3	7,245,000	XXX
13.6 NAIC 6.....	.....	.....	.....	.....	.....0	.....	.....0	0.0	52	0.0	0	XXX
13.7 Totals.....	178,066,121	512,757,430	909,173,704	233,398,775	234,817,282	0	2,068,213,312	88.1	2,246,762,605	92.5	2,068,213,312	XXX
13.8 Line 13.7 as a % of Col. 7.....	8.6	24.8	44.0	11.3	11.4	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.....	7.6	21.8	38.7	9.9	10.0	0.0	88.1	XXX	XXX	XXX	88.1	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1.....	27,588,696	112,219,710	53,662,883	18,898,838	17,053,722	.....	.....229,423,849	9.8	148,605,219	6.1	XXX	229,423,849
14.2 NAIC 2.....	7,088,798	20,470,914	11,496,881	1,379,333	.....	.....	.....40,435,926	1.7	31,793,214	1.3	XXX	40,435,926
14.3 NAIC 3.....	.....	.....5,791,216	1,479,311	.....	.....	.....	.....7,270,527	0.3	0	0.0	XXX	7,270,527
14.4 NAIC 4.....	145,910	459,387	1,354,935	.....	.....	.....	.....1,960,232	0.1	294,581	0.0	XXX	1,960,232
14.5 NAIC 5.....	.....	.....	.....	.....	.....	.....	.....0	0.0	994,570	0.0	XXX	0
14.6 NAIC 6.....	.....	.....	.....	.....	.....0	.....	.....0	0.0	0	0.0	XXX	0
14.7 Totals.....	34,823,404	138,941,227	67,994,010	20,278,171	17,053,722	0	279,090,534	11.9	181,687,584	7.5	XXX	279,090,534
14.8 Line 14.7 as a % of Col. 7.....	12.5	49.8	24.4	7.3	6.1	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.....	1.5	5.9	2.9	0.9	0.7	0.0	11.9	XXX	XXX	XXX	XXX	11.9

(a) Includes \$.....258,029,509 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$.....0 current year of bonds with Z designations and \$....899,962 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

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

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

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1.	U.S. Governments												
1.01	Issuer Obligations.....	89,420,361	54,927,059	108,678,291		104,917,411	XXX.	357,943,122	15.2	465,102,084	19.2	357,943,122	
1.02	Residential Mortgage-Backed Securities.....	733,899	849,722				XXX.	1,583,621	0.1	2,092,372	0.1	1,583,621	
1.03	Commercial Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
1.04	Other Loan-Backed and Structured Securities.....	637,223	1,002,777				XXX.	1,640,000	0.1	2,285,000	0.1		1,640,000
1.05	Totals.....	90,791,483	56,779,558	108,678,291	0	104,917,411	XXX.	361,166,743	15.4	469,479,456	19.3	359,526,743	1,640,000
2.	All Other Governments												
2.01	Issuer Obligations.....						XXX.	0	0.0	605,381	0.0		
2.02	Residential Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
2.03	Commercial Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
2.04	Other Loan-Backed and Structured Securities.....						XXX.	0	0.0		0.0		
2.05	Totals.....	0	0	0	0	0	XXX.	0	0.0	605,381	0.0	0	0
3.	U.S. States, Territories and Possessions, Guaranteed												
3.01	Issuer Obligations.....	2,018,121	33,400,387	5,553,996			XXX.	40,972,504	1.7	49,506,123	2.0	40,972,505	
3.02	Residential Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
3.03	Commercial Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
3.04	Other Loan-Backed and Structured Securities.....						XXX.	0	0.0		0.0		
3.05	Totals.....	2,018,121	33,400,387	5,553,996	0	0	XXX.	40,972,504	1.7	49,506,123	2.0	40,972,505	0
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01	Issuer Obligations.....	13,745,719	22,246,215	45,108,502	17,729,198		XXX.	98,829,634	4.2	110,731,444	4.6	98,829,634	
4.02	Residential Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
4.03	Commercial Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
4.04	Other Loan-Backed and Structured Securities.....						XXX.	0	0.0		0.0		
4.05	Totals.....	13,745,719	22,246,215	45,108,502	17,729,198	0	XXX.	98,829,634	4.2	110,731,444	4.6	98,829,634	0
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01	Issuer Obligations.....	10,364,542	101,254,313	412,060,115	95,321,660		XXX.	619,000,630	26.4	649,692,188	26.8	619,000,629	
5.02	Residential Mortgage-Backed Securities.....	14,774,595	41,187,917	26,449,959	20,854,902	5,814,813	XXX.	109,082,186	4.6	79,337,926	3.3	109,082,186	
5.03	Commercial Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
5.04	Other Loan-Backed and Structured Securities.....	8,079,239					XXX.	8,079,239	0.3	26,831,363	1.1	8,079,239	
5.05	Totals.....	33,218,376	142,442,230	438,510,074	116,176,562	5,814,813	XXX.	736,162,055	31.4	755,861,477	31.1	736,162,054	0
6.	Industrial and Miscellaneous (unaffiliated)												
6.01	Issuer Obligations.....	30,148,808	216,591,412	241,403,729	93,061,754	131,585,041	XXX.	712,790,744	30.4	752,290,658	31.0	635,472,748	77,317,995
6.02	Residential Mortgage-Backed Securities.....	4,728,664	18,130,496	13,807,586	15,663,934	3,795,537	XXX.	56,126,217	2.4	23,198,199	1.0	26,188,690	29,937,528
6.03	Commercial Mortgage-Backed Securities.....	26,502,633	62,837,361	97,132,561			XXX.	186,472,555	7.9	153,271,668	6.3	138,395,144	48,077,411
6.04	Other Loan-Backed and Structured Securities.....	11,735,722	87,039,536	22,309,664	11,045,498	5,758,201	XXX.	137,888,621	5.9	79,834,699	3.3	15,771,021	122,117,600
6.05	Totals.....	73,115,827	384,598,805	374,653,540	119,771,186	141,138,779	XXX.	1,093,278,137	46.6	1,008,595,224	41.5	815,827,603	277,450,534
7.	Hybrid Securities												
7.01	Issuer Obligations.....						XXX.	0	0.0		0.0		
7.02	Residential Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
7.03	Commercial Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
7.04	Other Loan-Backed and Structured Securities.....						XXX.	0	0.0		0.0		
7.05	Totals.....	0	0	0	0	0	XXX.	0	0.0	0	0.0	0	0
8.	Parent, Subsidiaries and Affiliates												
8.01	Issuer Obligations.....						XXX.	0	0.0		0.0		
8.02	Residential Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
8.03	Commercial Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
8.04	Other Loan-Backed and Structured Securities.....						XXX.	0	0.0		0.0		
8.05	Affiliated Bank Loans - Issued.....						XXX.	0	0.0		0.0		
8.06	Affiliated Bank Loans - Acquired.....						XXX.	0	0.0		0.0		
8.07	Totals.....	0	0	0	0	0	XXX.	0	0.0	0	0.0	0	0

8018

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

601S

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 11.08	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												
9.01 Exchange Traded Funds Identified by the SVO.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	.....	.....0	0.0	.....	.....0.0	.....	.....
9.02 Bond Mutual Funds Identified by the SVO.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	.....	.....0	0.0	.....	.....0.0	.....	.....
9.03 Totals.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	.....	.....0.0	.....	.....
10.02 Unaffiliated Bank Loans - Acquired.....	.....	12,231,461.....	4,663,313.....	.....	.....	XXX.....	16,894,774.....	0.7	33,671,085.....	1.4	16,894,773.....	.....
10.03 Totals.....	0	12,231,461.....	4,663,313.....	0	0	XXX.....	16,894,774.....	0.7	33,671,085.....	1.4	16,894,773.....	0
11. Total Bonds Current Year												
11.01 Issuer Obligations.....	145,697,551.....	428,419,386.....	812,804,633.....	206,112,612.....	236,502,452.....	XXX.....	1,829,536,634.....	77.9	XXX.....	XXX.....	1,752,218,638.....	77,317,995.....
11.02 Residential Mortgage-Backed Securities.....	20,237,158.....	60,168,135.....	40,257,545.....	36,518,836.....	9,610,350.....	XXX.....	166,792,024.....	7.1	XXX.....	XXX.....	136,854,497.....	29,937,528.....
11.03 Commercial Mortgage-Backed Securities.....	26,502,633.....	62,837,361.....	97,132,561.....	0	0	XXX.....	186,472,555.....	7.9	XXX.....	XXX.....	138,395,144.....	48,077,411.....
11.04 Other Loan-Backed and Structured Securities.....	20,452,184.....	88,042,313.....	22,309,664.....	11,045,498.....	5,758,201.....	XXX.....	147,607,860.....	6.3	XXX.....	XXX.....	23,850,260.....	123,757,600.....
11.05 SVO Identified Funds.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0	0.0	XXX.....	XXX.....	0	0
11.06 Affiliated Bank Loans.....	0	0	0	0	0	XXX.....	0	0.0	XXX.....	XXX.....	0	0
11.07 Unaffiliated Bank Loans.....	0	12,231,461.....	4,663,313.....	0	0	XXX.....	16,894,774.....	0.7	XXX.....	XXX.....	16,894,773.....	0
11.08 Totals.....	212,889,526.....	651,698,656.....	977,167,716.....	253,676,946.....	251,871,003.....	0	2,347,303,847.....	100.0	XXX.....	XXX.....	2,068,213,312.....	279,090,534.....
11.09 Line 11.08 as a % of Col. 7.....	9.1	27.8	41.6	10.8	10.7	0.0	100.0	XXX.....	XXX.....	XXX.....	88.1	11.9
12. Total Bonds Prior Year												
12.01 Issuer Obligations.....	259,555,415.....	417,907,963.....	858,416,053.....	246,800,574.....	245,247,873.....	XXX.....	XXX.....	XXX.....	2,027,927,878.....	83.5	1,965,186,274.....	62,741,604.....
12.02 Residential Mortgage-Backed Securities.....	10,014,644.....	31,604,518.....	22,007,662.....	26,949,783.....	14,051,890.....	XXX.....	XXX.....	XXX.....	104,628,497.....	4.3	104,628,497.....	.....
12.03 Commercial Mortgage-Backed Securities.....	4,217,241.....	66,675,413.....	82,379,014.....	.....	.....	XXX.....	XXX.....	XXX.....	153,271,668.....	6.3	103,684,172.....	49,587,496.....
12.04 Other Loan-Backed and Structured Securities.....	27,580,963.....	48,330,404.....	26,026,185.....	7,013,510.....	.....	XXX.....	XXX.....	XXX.....	108,951,062.....	4.5	39,592,578.....	69,358,484.....
12.05 SVO Identified Funds.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	.....	XXX.....	XXX.....	0	0.0	.....	.....
12.06 Affiliated Bank Loans.....	.....	.....	.....	.....	.....	XXX.....	XXX.....	XXX.....	0	0.0	.....	.....
12.07 Unaffiliated Bank Loans.....	.....	10,511,252.....	23,159,833.....	.....	.....	XXX.....	XXX.....	XXX.....	33,671,085.....	1.4	33,671,085.....	.....
12.08 Totals.....	301,368,263.....	575,029,550.....	1,011,988,747.....	280,763,867.....	259,299,763.....	0	XXX.....	XXX.....	2,428,450,190.....	100.0	2,246,762,606.....	181,687,584.....
12.09 Line 12.08 as a % of Col. 9.....	12.4	23.7	41.7	11.6	10.7	0.0	XXX.....	XXX.....	100.0	XXX.....	92.5	7.5
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations.....	140,627,284.....	392,775,526.....	790,022,913.....	202,217,599.....	226,575,317.....	XXX.....	1,752,218,639.....	74.6	1,965,186,274.....	80.9	1,752,218,639.....	XXX.....
13.02 Residential Mortgage-Backed Securities.....	18,531,270.....	50,614,960.....	31,910,612.....	27,555,689.....	8,241,965.....	XXX.....	136,854,496.....	5.8	104,628,497.....	4.3	136,854,496.....	XXX.....
13.03 Commercial Mortgage-Backed Securities.....	7,090,401.....	51,331,457.....	79,973,287.....	.....	.....	XXX.....	138,395,145.....	5.9	103,684,172.....	4.3	138,395,145.....	XXX.....
13.04 Other Loan-Backed and Structured Securities.....	11,817,167.....	5,804,025.....	2,603,581.....	3,625,486.....	.....	XXX.....	23,850,259.....	1.0	39,592,578.....	1.6	23,850,259.....	XXX.....
13.05 SVO Identified Funds.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	.....	.....0	0.0	0	0.0	0	XXX.....
13.06 Affiliated Bank Loans.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	0	0.0	0	XXX.....
13.07 Unaffiliated Bank Loans.....	.....	12,231,461.....	4,663,313.....	.....	.....	XXX.....	16,894,774.....	0.7	33,671,085.....	1.4	16,894,774.....	XXX.....
13.08 Totals.....	178,066,122.....	512,757,429.....	909,173,706.....	233,398,774.....	234,817,282.....	0	2,068,213,313.....	88.1	2,246,762,606.....	92.5	2,068,213,313.....	XXX.....
13.09 Line 13.08 as a % of Col. 7.....	8.6	24.8	44.0	11.3	11.4	0.0	100.0	XXX.....	XXX.....	XXX.....	100.0	XXX.....
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11.....	7.6	21.8	38.7	9.9	10.0	0.0	88.1	XXX.....	XXX.....	XXX.....	88.1	XXX.....
14. Total Privately Placed Bonds												
14.01 Issuer Obligations.....	5,070,267.....	35,643,860.....	22,781,720.....	3,895,013.....	9,927,135.....	XXX.....	77,317,995.....	3.3	62,741,604.....	2.6	XXX.....	77,317,995.....
14.02 Residential Mortgage-Backed Securities.....	1,705,888.....	9,553,175.....	8,346,933.....	8,963,146.....	1,368,386.....	XXX.....	29,937,528.....	1.3	0	0.0	XXX.....	29,937,528.....
14.03 Commercial Mortgage-Backed Securities.....	19,412,232.....	11,505,904.....	17,159,275.....	.....	.....	XXX.....	48,077,411.....	2.0	49,587,496.....	2.0	XXX.....	48,077,411.....
14.04 Other Loan-Backed and Structured Securities.....	8,635,016.....	82,238,288.....	19,706,083.....	7,420,012.....	5,758,201.....	XXX.....	123,757,600.....	5.3	69,358,484.....	2.9	XXX.....	123,757,600.....
14.05 SVO Identified Funds.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	.....	.....0	0.0	0	0.0	XXX.....	0
14.06 Affiliated Bank Loans.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	0	0.0	XXX.....	0
14.07 Unaffiliated Bank Loans.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	0	0.0	XXX.....	0
14.08 Totals.....	34,823,403.....	138,941,227.....	67,994,011.....	20,278,171.....	17,053,722.....	0	279,090,534.....	11.9	181,687,584.....	7.5	XXX.....	279,090,534.....
14.09 Line 14.08 as a % of Col. 7.....	12.5	49.8	24.4	7.3	6.1	0.0	100.0	XXX.....	XXX.....	XXX.....	XXX.....	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11.....	1.5	5.9	2.9	0.9	0.7	0.0	11.9	XXX.....	XXX.....	XXX.....	XXX.....	11.9

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.....	44,516,653			44,516,653	
2. Cost of short-term investments acquired.....	488,828,286			488,828,286	
3. Accrual of discount.....	0				
4. Unrealized valuation increase (decrease).....	0				
5. Total gain (loss) on disposals.....	0				
6. Deduct consideration received on disposals.....	478,493,087			478,493,087	
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).....	54,851,852	0	0	54,851,852	0
11. Deduct total nonadmitted amounts.....	0				
12. Statement value at end of current period (Line 10 minus Line 11).....	54,851,852	0	0	54,851,852	0

\$10

(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

Sch. E - Pt. 2 Verification
NONE

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other- Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
Mortgages in Good Standing - Commercial Mortgages - All Other														
00-1000701.....		VILLANOVA.....	PA.....		12/17/2001.	7.35	920,476	.....	.....	.....	.....	.....	.....6,360,713	11/05/2001
00-1000714.....		CLOSTER.....	NJ.....		11/08/2001.	7.74	454,641	.....	.....	.....	.....	.....	.....3,391,044	09/14/2001
00-1000875.....		SCOTTSDALE.....	AZ.....		09/18/2002.	8.08	866,786	.....	.....	.....	.....	.....	.....4,333,560	06/17/2002
00-1000932.....		HARRISON TOWNSHIP.....	MI.....		05/29/2002.	7.10	2,724,911	.....	.....	.....	.....	.....	.....6,902,857	04/05/2002
00-1000949.....		STOW.....	OH.....		05/30/2002.	7.62	483,812	.....	.....	.....	.....	.....	.....2,736,255	05/06/2002
00-1001237.....		DALLAS.....	TX.....		11/20/2002.	6.94	588,631	.....	.....	.....	.....	.....	.....4,511,719	11/18/2002
00-1100774.....		SOLANA BEACH.....	CA.....		03/24/2005.	5.23	635,431	.....	.....	.....	.....	.....	.....7,716,160	03/16/2005
00-1102262.....		DALLAS.....	TX.....		10/12/2018.	3.94	10,652,179	.....	.....	.....	.....	.....	.....27,020,000	11/10/2014
00-1102418.....		SEATTLE.....	WA.....		09/10/2015.	3.35	20,000,000	.....	.....	.....	.....	.....	.....34,980,000	08/27/2015
00-1102717.....		WASHINGTON.....	DC.....		10/12/2018.	3.89	15,234,661	.....	.....	.....	.....	.....	.....24,986,000	04/27/2017
00-1102749.....		HOUSTON.....	TX.....		07/25/2017.	3.68	25,000,000	.....	.....	.....	.....	.....	.....36,385,905	06/28/2017
00-1102752.....		HOUSTON.....	TX.....		07/28/2017.	3.25	9,935,201	.....	.....	.....	.....	.....	.....24,756,000	06/27/2017
00-1102831.....		PHOENIX.....	AZ.....		02/12/2018.	4.11	13,710,377	.....	.....	.....	.....	.....	.....20,804,348	01/26/2018
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....							101,207,104	0	0	0	0	0	204,884,562	XXX
0899999. Total - Mortgages in Good Standing.....							101,207,104	0	0	0	0	0	204,884,562	XXX
3399999. Totals.....							101,207,104	0	0	0	0	0	204,884,562	XXX

General Interrogatory:

1. Mortgages in good standing \$.....0 unpaid taxes \$.....0 interest due and unpaid.

2. Restructured mortgages \$.....0 unpaid taxes \$.....0 interest due and unpaid.

3. Mortgages with overdue interest over 90 days not in process of foreclosure \$.....0 unpaid taxes \$.....0 interest due and unpaid.

4. Mortgages in process of foreclosure \$.....0 unpaid taxes \$.....0 interest due and unpaid.

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings

NONE

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
00-1000774.....	FLINT.....	MI.....	.....	12/20/2001.	09/06/2019.	637,180	.....	.....	.....	.....	.....0	.....	.....637,180	637,180	.....	.....	.....0
00-1000789.....	COOPER CITY.....	FL.....	.....	11/30/2001.	11/29/2019.	127,235	.....	.....	.....	.....	.....0	.....	.....127,235	127,235	.....	.....	.....0
28-0001469.....	WASHINGTON TOWNSHIP.....	OH.....	.....	07/07/1999.	06/11/2019.	386,325	.....	.....	.....	.....	.....0	.....	.....386,325	386,325	.....	.....	.....0
0199999. Total - Mortgages Closed by Repayment.....						1,150,740	0	0	0	0	0	0	1,150,740	1,150,740	0	0	0
Mortgages With Partial Repayments																	
00-1000701.....	VILLANOVA.....	PA.....	.....	12/17/2001.	.....	.....1,314,813	.....	.....	.....	.....	.....0	.....	.....394,337	394,337	.....	.....	.....0
00-1000714.....	CLOSTER.....	NJ.....	.....	11/08/2001.	.....	.....656,968	.....	.....	.....	.....	.....0	.....	.....202,328	202,328	.....	.....	.....0
00-1000875.....	SCOTTSDALE.....	AZ.....	.....	09/18/2002.	.....	.....1,128,458	.....	.....	.....	.....	.....0	.....	.....261,672	261,672	.....	.....	.....0
00-1000932.....	HARRISON TOWNSHIP.....	MI.....	.....	05/29/2002.	.....	.....2,950,572	.....	.....	.....	.....	.....0	.....	.....225,662	225,662	.....	.....	.....0
00-1000949.....	STOW.....	OH.....	.....	05/30/2002.	.....	.....653,034	.....	.....	.....	.....	.....0	.....	.....169,222	169,222	.....	.....	.....0
00-1001237.....	DALLAS.....	TX.....	.....	11/20/2002.	.....	.....866,115	.....	.....	.....	.....	.....0	.....	.....277,484	277,484	.....	.....	.....0
00-1100774.....	SOLANA BEACH.....	CA.....	.....	03/24/2005.	.....	.....884,947	.....	.....	.....	.....	.....0	.....	.....249,516	249,516	.....	.....	.....0
00-1102262.....	DALLAS.....	TX.....	.....	10/12/2018.	.....	.....11,496,194	.....	.....	.....	.....	.....0	.....	.....844,015	844,015	.....	.....	.....0
00-1102717.....	WASHINGTON.....	DC.....	.....	10/12/2018.	.....	.....15,540,062	.....	.....	.....	.....	.....0	.....	.....305,402	305,402	.....	.....	.....0
00-1102752.....	HOUSTON.....	TX.....	.....	07/28/2017.	.....	.....11,058,224	.....	.....	.....	.....	.....0	.....	.....1,123,024	1,123,024	.....	.....	.....0
00-1102831.....	PHOENIX.....	AZ.....	.....	02/12/2018.	.....	.....14,168,520	.....	.....	.....	.....	.....0	.....	.....458,143	458,143	.....	.....	.....0
0299999. Total - Mortgages With Partial Repayments.....						60,717,908	0	0	0	0	0	0	4,510,804	4,510,804	0	0	0
0599999. Total Mortgages.....						61,868,648	0	0	0	0	0	0	5,661,544	5,661,544	0	0	0

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated																			
	US Government Building Open-End Feeder 1, LP.....		San Antonio.....	TX.....	USAA Equity Advisors.....		07/17/2008		36,325,686	43,658,760	43,658,760	(30,093)	-	-	-	-	2,168,324	-	5.290
2199999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated.....									36,325,686	43,658,760	43,658,760	(30,093)	0	0	0	0	2,168,324	0	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Affiliated																			
	Nationwide Realty Investors, LLC.....		Columbus.....	OH.....	Nationwide Mutual Insurance Co.....		07/02/2002		10,550,801	26,087,236	26,087,236	1,004,606	-	-	-	-	-	-	2.500
2299999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Affiliated.....									10,550,801	26,087,236	26,087,236	1,004,606	0	0	0	0	0	0	XXX
4899999. Subtotal - Unaffiliated.....									36,325,686	43,658,760	43,658,760	(30,093)	0	0	0	0	2,168,324	0	XXX
4999999. Subtotal - Affiliated.....									10,550,801	26,087,236	26,087,236	1,004,606	0	0	0	0	0	0	XXX
5099999. Totals.....									46,876,487	69,745,996	69,745,996	974,513	0	0	0	0	2,168,324	0	XXX

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated										
	US Government Building Open-End Feeder 1, LP.....	San Antonio.....	TX.....	USAA Equity Advisors.....	07/17/2008.	.....	.....	.....2,168,324	-	5.290
219999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated.....							0	2,168,324	0	XXX
4899999. Subtotal - Unaffiliated.....							0	2,168,324	0	XXX
5099999. Totals.....							0	2,168,324	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated																			
	Riverview Multi Series Fund LLC - Class N.....	Red Bank.....	NJ..	Distribution.....	12/30/2008.	12/31/2019.	623	.....	- .....	- .....	- .....	.....0	.....	.....623	-	-	(623)	(623)	.....
2599999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated.....								623	0	0	0	0	0	623	0	0	(623)	(623)	0
Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated																			
	Nationwide Affordable Housing Fund III: Apollo Tax Credit Fund XV LLC	Columbus.....	OH.	Fully Amortized.....	06/20/2001.	12/31/2019.	.....	.....	- .....	- .....	- .....	.....0	.....	- .....	- .....	- .....	- .....	.....0	4,028
3899999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated.....								0	0	0	0	0	0	0	0	0	0	0	4,028
4899999. Subtotal - Unaffiliated.....								623	0	0	0	0	0	623	0	0	(623)	(623)	0
4999999. Subtotal - Affiliated.....								0	0	0	0	0	0	0	0	0	0	0	4,028
5099999. Totals.....								623	0	0	0	0	0	623	0	0	(623)	(623)	4,028

SCHEDULE D - PART 1

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

1		2			Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
					3	4	5		NAIC Designation and Administrative Symbol	8	9	12			13	14	15	16	17	18	19	20	21	22	
CUSIP Identification		Description			Code	n	Bond CHAR	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																									
34459R	AB	1	Morocco AID Gtd SF Bd.....	....	..	.....	4	1FE	627,126	...117.651	616,135	523,696	555,502	.....	.....(4,653)	.....	.....	.....7.550	5.585	JJ.....	18,232	39,539	04/28/2003.	07/15/2026.	
455780	AG	1	Indonesia (Republic of) AID Sr Nt.....	....	..	.....	4	1	163,500	...105.338	158,007	150,000	151,841	.....	.....(946)	.....	.....	.....8.900	7.467	JD.....	1,113	13,350	10/18/2001.	06/01/2021.	
912810	EP	9	U S Treasury Bd.....	LS...	..	.....		.....1	66,545,700	...116.844	58,421,900	50,000,000	54,573,126	.....	.....(1,350,058)	.....	.....	.....7.125	3.980	FA.....	1,345,618	3,562,500	05/07/2009.	02/15/2023.	
912810	QV	3	U S Treasury 02/15/2042 TIPS.....	....	..	.....		.....1	96,169,009	...118.284	100,541,198	85,000,000	104,917,411	.....	.....1,787,764	(314,971)	.....	.....0.750	0.356	FA.....	274,241	716,257	11/01/2012.	02/15/2042.	
912828	2R	0	U S Treasury Nt.....	....	..	.....		.....1	9,515,665	...102.856	10,285,550	10,000,000	9,580,314	.....	.....48,633	.....	.....	.....2.250	2.867	FA.....	84,986	225,000	08/30/2018.	08/15/2027.	
912828	4N	7	U S Treasury Nt.....	....	..	.....		.....1	20,210,627	...107.707	21,541,400	20,000,000	20,191,667	.....	.....(18,960)	.....	.....	.....2.875	2.746	MN.....	74,245	575,000	01/18/2019.	05/15/2028.	
912828	MF	4	U S Treasury 01/15/2020 TIPS.....	LS...	..	.....		.....1	75,389,011	...119.007	89,255,036	75,000,000	89,256,336	.....	.....1,540,441	(40,407)	.....	.....1.375	1.321	JJ.....	566,936	1,211,997	01/19/2010.	01/15/2020.	
912828	S5	0	U S Treasury 7/15/2026 TIPS.....	....	..	.....		.....1	74,975,931	...107.702	80,668,516	74,900,000	78,716,930	.....	.....1,371,271	244,796	.....	.....0.125	0.453	JJ.....	46,435	99,269	12/12/2017.	07/15/2026.	
0199999.	U.S. Government - Issuer Obligations.....								343,596,569	XXX	361,487,742	315,573,696	357,943,127	4,699,476	(1,436,566)	0	0	XXX	XXX	XXX	2,411,806	6,442,912	XXX	XXX	
U.S. Government - Residential Mortgage-Backed Securities																									
911760	EJ	1	Vendee Mtg Tr RMBS REMIC Ser 1994-2 3ZB.....	....	..	.....	4	1	313,202	...105.999	339,441	320,229	318,884	.....	.....584	.....	.....	.....6.500	6.927	MON...	1,735	20,815	12/12/2001.	06/15/2024.	
911760	HH	2	Vendee Mtg Tr RMBS REMIC Ser 1996-2 1Z.....	....	..	.....	4	1	1,262,653	...110.652	1,404,126	1,268,963	1,264,737	.....	.....242	.....	.....	.....6.750	6.895	MON...	7,138	85,655	01/24/2002.	06/15/2026.	
0299999.	U.S. Government - Residential Mortgage-Backed Securities.....								1,575,855	XXX	1,743,567	1,589,192	1,583,621	0	826	0	0	XXX	XXX	XXX	8,873	106,470	XXX	XXX	
U.S. Government - Other Loan-Backed and Structured Securities																									
62938L	AA	8	NRRC-B Facilities Corp CTL GSA Backed.....	....	..	.....	4	1	1,640,000	...105.594	1,731,736	1,640,000	1,640,000	.....	.....	.....	.....	.....6.850	6.851	AO.....	23,716	112,340	03/13/2001.	04/15/2022.	
0499999.	U.S. Government - Other Loan-Backed and Structured Securities.....								1,640,000	XXX	1,731,736	1,640,000	1,640,000	0	0	0	0	XXX	XXX	XXX	23,716	112,340	XXX	XXX	
0599999.	Total - U.S. Government.....								346,812,424	XXX	364,963,045	318,802,888	361,166,748	4,699,476	(1,435,740)	0	0	XXX	XXX	XXX	2,444,395	6,661,722	XXX	XXX	
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																									
57582N	H6	5	Massachusetts St GO Ref Ser C.....	....	..	.....		.....1FE	9,339,520	...108.397	8,671,760	8,000,000	8,206,445	.....	.....(101,592)	.....	.....	.....5.500	4.085	JD.....	36,667	440,000	07/25/2005.	12/01/2021.	
57582N	XX	8	Massachusetts St GO Ref Ser B.....	....	..	.....		.....1FE	10,468,195	...106.538	10,259,609	9,630,000	9,759,031	.....	.....(77,055)	.....	.....	.....5.250	4.365	FA.....	210,656	505,575	07/30/2008.	08/01/2021.	
57582P	AE	0	Massachusetts St GO Ref Ser B.....	....	..	.....		.....1FE	10,890,000	...118.775	11,877,500	10,000,000	10,312,330	.....	.....(58,835)	.....	.....	.....5.250	4.500	MS.....	175,000	525,000	06/21/2007.	09/01/2024.	
605580	DG	1	Mississippi St GO Ref Ser A.....	....	..	.....		.....1FE	2,245,900	...103.426	2,068,520	2,000,000	2,018,121	.....	.....(20,980)	.....	.....	.....5.250	4.130	MN.....	17,500	105,000	01/12/2006.	11/01/2020.	
605580	DH	9	Mississippi St GO Ref Ser A.....	....	..	.....		.....1FE	2,247,840	...107.525	2,150,500	2,000,000	2,037,704	.....	.....(19,400)	.....	.....	.....5.250	4.170	MN.....	17,500	105,000	01/12/2006.	11/01/2021.	
605580	DJ	5	Mississippi St GO Ref Ser A.....	....	..	.....		.....1FE	1,125,500	...111.517	1,115,170	1,000,000	1,027,755	.....	.....(9,040)	.....	.....	.....5.250	4.200	MN.....	8,750	52,500	01/12/2006.	11/01/2022.	
605580	EE	5	Mississippi St GO Ref Ser A FSA Cr.....	....	..	.....		.....1FE	2,258,760	...111.517	2,230,340	2,000,000	2,057,123	.....	.....(18,616)	.....	.....	.....5.250	4.170	MN.....	17,500	105,000	01/12/2006.	11/01/2022.	
70914P	B6	8	Pennsylvania St GO First Ser.....	....	..	.....		.....1FE	5,913,686	...122.563	5,864,640	4,785,000	5,553,996	.....	.....(104,419)	.....	.....	.....5.000	2.391	MS.....	70,446	239,250	06/02/2016.	09/15/2026.	
1199999.	U.S. States, Territories & Possessions - Issuer Obligations.....								44,489,401	XXX	44,238,039	39,415,000	40,972,505	0	(409,937)	0	0	XXX	XXX	XXX	554,019	2,077,325	XXX	XXX	
1799999.	Total - U.S. States, Territories & Possessions (Direct and Guaranteed).....								44,489,401	XXX	44,238,039	39,415,000	40,972,505	0	(409,937)	0	0	XXX	XXX	XXX	554,019	2,077,325	XXX	XXX	
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																									
167501	2L	8	Chicago Ill Brd Ed Sch Ref GO Ser A.....	....	..	.....		.....3FE	7,747,950	...103.336	7,233,520	7,000,000	7,066,076	.....	.....(69,249)	.....	.....	.....5.500	4.435	JD.....	32,083	385,000	06/18/2007.	12/01/2020.	
167560	MP	3	Chicago IL Met Wtr Rdlm Dst GO Ref Ser A.....	....	..	.....		.....1FE	5,311,300	...107.059	5,352,950	5,000,000	5,053,594	.....	.....(26,252)	.....	.....	.....5.000	4.410	JD.....	20,833	250,000	07/12/2007.	12/01/2021.	
172252	A2	4	Cincinnati OH City SD GO Ref Classroom C.....	....	..	.....		.....1FE	3,404,610	...107.866	3,235,980	3,000,000	3,065,632	.....	.....(32,313)	.....	.....	.....5.250	4.051	JD.....	13,125	157,500	09/25/2006.	12/01/2021.	
172252	A8	1	Cincinnati OH City SD GO Ref Classroom C.....	SD..	..	.....		.....1FE	2,304,600	...128.263	2,565,260	2,000,000	2,145,628	.....	.....(15,241)	.....	.....	.....5.250	4.161	JD.....	8,750	105,000	09/25/2006.	12/01/2027.	
172252	ZZ	4	Cincinnati OH City SD GO Ref Classroom C.....	....	..	.....		.....1FE	3,395,190	...103.770	3,113,100	3,000,000	3,032,786	.....	.....(34,491)	.....	.....	.....5.250	4.021	JD.....	13,125	157,500	09/25/2006.	12/01/2020.	
196686	AQ	2	Colorado Springs CO GO Sch Dist No 11 Se.....	....	..	.....		.....1FE	4,053,597	...103.779	3,746,422	3,610,000	3,646,858	.....	.....(38,746)	.....	.....	.....5.250	4.101	JD.....	15,794	189,525	08/25/2006.	12/01/2020.	
196686	AR	0	Colorado Springs CO GO Sch Dist No 11 Se.....	....	..	.....		.....1FE	2,248,620	...107.885	2,157,700	2,000,000	2,040,421	.....	.....(19,875)	.....	.....	.....5.250	4.141	JD.....	8,750	105,000	08/25/2006.	12/01/2021.	
241721	8S	1	De Soto TX Ind Sch Dist GO Cap Apprec Un.....	@....	..	.....	3	1FE	581,659	...88.422	804,640	910,000	797,872	.....	.....39,024	.....	.....	.....	.....5.078	N/A.....	.....	.....	09/12/2013.	08/15/2022.	
241721	8T	9	De Soto TX Ind Sch Dist GO Cap Apprec Un.....	@....	..	.....	3	1FE	370,089	...84.129	521,600	620,000	513,582	.....	.....26,018	.....	.....	.....	.....5.267	N/A.....	.....	.....	09/12/2013.	08/15/2023.	
251129	Y9	7	Detroit Mich City Sch GO Ref Sch Bldg &.....	....	..	.....		.....1FE	9,950,556	...127.245	12,457,286	9,790,000	9,882,037	.....	.....(8,659)	.....	.....	.....5.250	5.110	MN.....	85,663	513,975	01/29/2010.	05/01/2028.	
251129	Z3	9	Detroit Mich City Sch GO Ref Sch Bldg &.....	....	..	.....		.....1FE	7,882,950	...131.639	9,872,925	7,500,000	7,729,198	.....	.....(16,705)	.....	.....	.....5.250	4.870	MN.....	65,625	393,750	03/05/2008.	05/01/2030.	

SCHEDULE D - PART 1

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

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
			3	4	5	NAIC Designation and Administrative Symbol									12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Code	F o r e i g n	Bond CHAR		Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date				
442331	3G	7	Houston TX GO Txb1.....	.....	..	.....2	1FE	5,000,000	...109.155	5,457,750	5,000,000	5,000,000	.....	.....	.....	.....	.....	.....3.845	3.845	MS.....	64,083	192,250	12/20/2017.	03/01/2031.	
442331	3H	5	Houston TX GO Txb1.....	.....	..	.....2	1FE	5,000,000	...109.284	5,464,200	5,000,000	5,000,000	.....	.....	.....	.....	.....	.....3.925	3.925	MS.....	65,417	196,250	12/20/2017.	03/01/2032.	
717883	FC	1	Philadelphia PA Sch Dist GO Ref Ser A FS.....	.....	..	.....1	1FE	12,642,360	...121.941	14,632,920	12,000,000	12,314,954	.....	.....(34,934)	.....	.....	.....	.....5.000	4.579	JD.....	50,000	600,000	02/13/2008.	06/01/2027.	
717883	FJ	6	Philadelphia PA Sch Dist GO Ref Ser A FS.....	.....	..	.....1	1FE	6,639,746	...117.619	7,345,307	6,245,000	6,402,466	.....	.....(25,168)	.....	.....	.....	.....5.000	4.471	JD.....	26,021	312,250	02/14/2008.	06/01/2025.	
717883	FK	3	Philadelphia PA Sch Dist GO Ref Ser A FS.....	.....	..	.....1	1FE	5,292,950	...120.012	6,000,600	5,000,000	5,130,971	.....	.....(17,231)	.....	.....	.....	.....5.000	4.525	JD.....	20,833	250,000	02/14/2008.	06/01/2026.	
791639	KJ	5	St Louis MO Brd of Ed GO Direct Dep Prog.....	.....	..	.....	.....1FE	6,990,620	...104.831	6,814,015	6,500,000	6,556,954	.....	.....(43,483)	.....	.....	.....	.....5.000	4.271	AO.....	81,250	325,000	05/30/2007.	04/01/2021.	
797355	WK	6	San Diego CA Uni Sch Dist GO Ref 1998 Se.....	.....	..	.....	.....1FE	3,916,200	...127.732	5,109,280	4,000,000	3,959,174	.....	.....5,062	.....	.....	.....	.....5.500	5.690	JJ.....	110,000	220,000	12/10/2008.	07/01/2026.	
797355	YY	4	San Diego CA Uni Sch Dist GO Ref 1998 Se.....	.....	..	.....	.....1FE	5,512,600	...132.564	6,628,200	5,000,000	5,273,271	.....	.....(25,910)	.....	.....	.....	.....5.250	4.470	JJ.....	131,250	262,500	06/11/2008.	07/01/2028.	
840071	AR	5	South San Francisco CA GO Uni Sch Dist S.....	.....	..	.....	.....1FE	2,173,806	...107.374	2,066,950	1,925,000	1,960,412	.....	.....(19,656)	.....	.....	.....	.....5.250	4.120	MS.....	29,757	101,063	01/11/2006.	09/15/2021.	
840071	AT	1	South San Francisco CA GO Uni Sch Dist S.....	.....	..	.....	.....1FE	2,463,029	...115.748	2,523,306	2,180,000	2,257,748	.....	.....(18,998)	.....	.....	.....	.....5.250	4.200	MS.....	33,699	114,450	01/11/2006.	09/15/2023.	
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations.....								.....	.....102,882,432	XXX	113,103,911	97,280,000	98,829,634	0	(376,807)	0	0	XXX	XXX	XXX	876,058	4,831,013	XXX	XXX	
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions.....								.....	.....102,882,432	XXX	113,103,911	97,280,000	98,829,634	0	(376,807)	0	0	XXX	XXX	XXX	876,058	4,831,013	XXX	XXX	
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																									
010268	AX	8	Alabama Fed Aid HW Fin AuthRev Ser A.....	.....	..	.....2	1FE	3,846,522	...120.478	4,017,941	3,335,000	3,700,899	.....	.....(48,514)	.....	.....	.....	.....5.000	3.161	MS.....	55,583	166,750	11/16/2016.	09/01/2033.	
010268	AY	6	Alabama Fed Aid HW Fin AuthRev Ser A.....	.....	..	.....2	1FE	3,831,448	...120.178	4,007,936	3,335,000	3,690,357	.....	.....(47,025)	.....	.....	.....	.....5.000	3.211	MS.....	55,583	166,750	11/16/2016.	09/01/2034.	
010268	AZ	3	Alabama Fed Aid HW Fin AuthRev Spl Oblig.....	.....	..	.....2	1FE	1,717,875	...119.771	1,796,565	1,500,000	1,656,039	.....	.....(20,617)	.....	.....	.....	.....5.000	3.251	MS.....	25,000	75,000	11/16/2016.	09/01/2035.	
010268	BA	7	Alabama Fed Aid HW Fin AuthRev Spl Oblig.....	.....	..	.....2	1FE	5,712,750	...119.365	5,968,250	5,000,000	5,510,670	.....	.....(67,395)	.....	.....	.....	.....5.000	3.281	MS.....	83,333	250,000	11/16/2016.	09/01/2036.	
010604	CC	8	Alabama St Port Auth Rev AMT Ref Docs Se.....	.....	..	.....2	2FE	3,548,775	...119.850	3,787,260	3,160,000	3,459,040	.....	.....(32,888)	.....	.....	.....	.....5.000	3.590	AO.....	39,500	158,000	02/24/2017.	10/01/2030.	
010604	CE	4	Alabama St Port Auth Rev AMT Ref Docs Se.....	.....	..	.....2	2FE	7,037,240	...119.129	7,558,735	6,345,000	6,878,465	.....	.....(58,278)	.....	.....	.....	.....5.000	3.740	AO.....	79,313	317,250	02/24/2017.	10/01/2032.	
010869	HT	5	Alameda CA Corr Trans Auth Rev Txb1 Ref.....	@.....	..	.....	.....1FE	9,059,250	...77.621	11,643,150	15,000,000	10,248,501	.....	.....436,582	.....	.....	.....	.....	.....4.401	N/A.....	.....	.....	02/24/2017.	10/01/2028.	
02765U	GC	2	American Mun Pwr Ohio Inc Rev Ref Ser A.....	.....	..	.....2	1FE	11,383,800	...113.579	11,357,900	10,000,000	10,677,961	.....	.....(151,431)	.....	.....	.....	.....5.000	3.230	FA.....	188,889	500,000	12/22/2014.	02/15/2029.	
02765U	MB	7	American Mun Pwr Ohio Inc Rev Comb Hydro.....	.....	..	.....2	1FE	1,657,650	...111.267	1,669,005	1,500,000	1,607,543	.....	.....(15,938)	.....	.....	.....	.....4.000	2.721	FA.....	22,667	60,000	09/20/2016.	02/15/2031.	
02765U	MC	5	American Mun Pwr Ohio Inc Rev Comb Hudro.....	.....	..	.....2	1FE	1,869,813	...110.722	1,882,274	1,700,000	1,815,941	.....	.....(17,146)	.....	.....	.....	.....4.000	2.781	FA.....	25,689	68,000	09/20/2016.	02/15/2032.	
02765U	MD	3	American Mun Pwr Ohio Inc Rev Comb Hydro.....	.....	..	.....2	1FE	2,517,833	...109.855	2,526,665	2,300,000	2,448,856	.....	.....(21,966)	.....	.....	.....	.....4.000	2.841	FA.....	34,756	92,000	09/20/2016.	02/15/2033.	
08527N	GY	6	Bernalillo Cnty NM Rev Gross Tax Rcpts R.....	.....	..	.....	.....1FE	2,223,620	...115.051	2,301,020	2,000,000	2,061,862	.....	.....(14,872)	.....	.....	.....	.....5.250	4.347	AO.....	26,250	105,000	10/13/2005.	10/01/2023.	
08527N	GZ	3	Bernalillo Cnty NM Rev Gross Tax Rcpts R.....	.....	..	.....	.....1FE	3,997,224	...118.785	4,276,260	3,600,000	3,731,886	.....	.....(24,450)	.....	.....	.....	.....5.250	4.387	AO.....	47,250	189,000	10/13/2005.	10/01/2024.	
13068L	YZ	2	California St Pub Wks Brd Rev Ref-Variou.....	.....	..	.....2	1FE	5,531,600	...113.566	5,678,300	5,000,000	5,377,182	.....	.....(49,436)	.....	.....	.....	.....4.000	2.780	MN.....	33,333	200,000	10/06/2016.	11/01/2032.	
164243	HS	9	Cherokee Cnty GA Auth Rev Wtr & Swr Ref.....	.....	..	.....4	1FE	5,857,152	...107.810	5,455,186	5,060,000	5,273,317	.....	.....(54,048)	.....	.....	.....	.....5.500	4.220	FA.....	115,958	278,300	01/10/2006.	08/01/2023.	
167562	QK	6	Chicago IL Midway Arpt Rev Amt Ref Ser A.....	.....	..	.....2	1FE	3,206,880	...108.735	3,262,050	3,000,000	3,136,655	.....	.....(20,379)	.....	.....	.....	.....4.000	3.161	JJ.....	60,000	120,000	05/26/2016.	01/01/2032.	
167562	QL	4	Chicago IL Midway Arpt Rev Amt Ref Ser A.....	.....	..	.....2	1FE	3,726,450	...108.353	3,792,355	3,500,000	3,649,699	.....	.....(22,285)	.....	.....	.....	.....4.000	3.211	JJ.....	70,000	140,000	05/26/2016.	01/01/2033.	
167593	UW	0	Chicago IL O'Hare Int Arpt Rev Ref Gen S.....	.....	..	.....2	1FE	5,567,850	...118.036	5,901,800	5,000,000	5,402,703	.....	.....(59,337)	.....	.....	.....	.....5.000	3.500	JJ.....	125,000	250,000	02/10/2017.	01/01/2033.	
167593	WK	4	Chicago IL O'Hare Int Arpt Rev Sr Lien S.....	.....	..	.....2	1FE	7,762,440	...121.762	8,523,340	7,000,000	7,565,001	.....	.....(68,897)	.....	.....	.....	.....5.250	3.920	JJ.....	183,750	367,500	12/01/2016.	01/01/2033.	
167593	WL	2	Chicago IL O'Hare Int Arpt Rev Sr Lien S.....	.....	..	.....2	1FE	4,421,760	...121.542	4,861,680	4,000,000	4,312,703	.....	.....(38,069)	.....	.....	.....	.....5.250	3.960	JJ.....	105,000	210,000	12/01/2016.	01/01/2034.	
167736	E2	9	Chicago IL Wtr Rev 2nd Lien-Remk.....	.....	..	.....2	1FE	2,068,535	...117.946	2,064,055	1,750,000	1,969,294	.....	.....(28,537)	.....	.....	.....	.....5.000	2.960	MN.....	14,583	87,500	05/13/2016.	11/01/2028.	
167736	E3	7	Chicago IL Wtr Rev 2nd Lien-Remk.....	.....	..	.....2	1FE	2,063,373	...117.448	2,055,340	1,750,000	1,965,844	.....	.....(28,055)	.....	.....	.....	.....5.000	2.990	MN.....	14,583	87,500	05/13/2016.	11/01/2029.	
167736	E4	5	Chicago IL Wtr Rev 2nd Lien Remk.....	.....	..	.....2	1FE	1,176,130	...116.938	1,169,380	1,000,000	1,121,373	.....	.....(15,757)	.....	.....	.....	.....5.000	3.020	MN.....	8,333	50,000	05/13/2016.	11/01/2030.	
251237	3N	1	Detroit MI Sewer Disp Rev 2nd Lien B FSA.....	.....	..	.....4	1FE	16,444,200	...126.119	18,917,850	15,000,000	15,828,672	.....	.....(67,545)	.....	.....	.....	.....5.500	4.770	JJ.....	412,500	825,000	06/05/2008.	07/01/2029.	
3133EH	PX	5	Federal Farm Credit Bank Deb.....	.....	..	.....	.....1FE	24,569,750	...106.846	26,711,400	25,000,000	24,628,262	.....	.....24,134	.....	.....	.....	.....2.900	3.044	JD.....	6,042	725,000	07/12/2017.	06/28/2032.	
365418	BX	9	Garden St Preservation Tr Rev Open Space.....	.....	..	.....4	1FE	40,732,349	...125.167	43,683,283	34,900,000	38,078,325	.....	.....(287,481)	.....	.....	.....	.....5.750	4.489	MN.....	334,458	2,006,750	07/30/2008.	11/01/2028.	
39081H	AM	4	Great Lakes MI Wtr Auth Swr Ref 2nd Lien.....	.....	..	.....2	1FE	5,205,870	...118.480	5,331,600	4,500,000	4,996,772	.....	.....(67,961)	.....	.....	.....	.....5.000	3.111	JJ.....					

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	
413890	DD	3	HarrisCnty-HoustonTXSports Rev Sr Lien R.....	.....	..	.....2	1FE	7,243,438	...114.727	7,170,438	6,250,000	6,776,868	.....	.....(98,625)	.....	.....	.....5.000	3.121	MN.....	39,931	312,500	12/16/2014.	11/15/2029.	
452024	HY	1	Illinois Mun Elec Agy Supp Rev Ref Ser A.....	.....	..	.....2	1FE	6,966,240	...116.743	7,004,580	6,000,000	6,563,933	.....	.....(91,007)	.....	.....	.....5.000	3.151	FA.....	125,000	300,000	04/01/2015.	02/01/2030.	
45203H	BU	5	Illinois Fin Auth Rev Ser A.....	.....	..	.....2	1FE	9,795,600	...105.799	10,579,900	10,000,000	9,873,501	.....	.....11,167	.....	.....	.....5.375	5.562	FA.....	203,056	537,500	05/13/2011.	08/15/2028.	
452252	KQ	1	Illinois St Toll Hwy Auth Rev Ser A.....	.....	..	.....2	1FE	12,101,100	...115.443	12,698,730	11,000,000	11,660,365	.....	.....(106,124)	.....	.....	.....5.000	3.781	JJ.....	275,000	550,000	07/10/2015.	01/01/2036.	
485429	Z3	1	Kansas St Dev Fin Auth Rev Txbl Ser H.....	.....	..	.....1	1FE	20,000,000	...111.262	22,252,400	20,000,000	20,000,000	.....	.....	.....	.....	.....4.191	4.191	AO.....	176,953	838,200	08/13/2015.	04/15/2028.	
544435	4D	9	Los Angeles CA Dep of Arpts AMT-Senior R.....	.....	..	.....2	1FE	1,480,775	...117.376	1,467,200	1,250,000	1,379,610	.....	.....(21,983)	.....	.....	.....5.000	2.901	MN.....	7,986	62,500	02/06/2015.	05/15/2029.	
544435	4E	7	Los Angeles CA Dep of Arpts AMT-Senior R.....	.....	..	.....2	1FE	1,474,713	...116.967	1,462,088	1,250,000	1,376,343	.....	.....(21,395)	.....	.....	.....5.000	2.951	MN.....	7,986	62,500	02/06/2015.	05/15/2030.	
544435	4F	4	Los Angeles CA Dep of Arpts AMT-Senior R.....	.....	..	.....2	1FE	1,474,550	...116.626	1,463,656	1,255,000	1,378,575	.....	.....(20,892)	.....	.....	.....5.000	3.001	MN.....	8,018	62,750	02/06/2015.	05/15/2031.	
544435	4G	2	Los Angeles CA Dep of Arpts AMT-Senior R.....	.....	..	.....2	1FE	2,047,745	...116.395	2,036,913	1,750,000	1,917,770	.....	.....(28,319)	.....	.....	.....5.000	3.051	MN.....	11,181	87,500	02/06/2015.	05/15/2032.	
544435	4H	0	Los Angeles CA Dep of Arpts AMT-Senior R.....	.....	..	.....2	1FE	1,166,310	...116.173	1,161,730	1,000,000	1,093,792	.....	.....(15,811)	.....	.....	.....5.000	3.091	MN.....	6,389	50,000	02/06/2015.	05/15/2033.	
544435	4J	6	Los Angeles CA Dep of Arpts AMT-Senior R.....	.....	..	.....2	1FE	1,162,500	...115.996	1,159,960	1,000,000	1,091,723	.....	.....(15,443)	.....	.....	.....5.000	3.131	MN.....	6,389	50,000	02/06/2015.	05/15/2034.	
544435	4K	3	Los Angeles CA Dep of Arpts AMT-Senior R.....	.....	..	.....2	1FE	2,274,040	...113.701	2,274,020	2,000,000	2,154,811	.....	.....(26,031)	.....	.....	.....4.750	3.171	MN.....	12,139	95,000	02/06/2015.	05/15/2035.	
544445	AT	6	Los Angeles CA Dep of Arpt Rev Amt-Sub-S.....	.....	..	.....1	1FE	1,461,171	...110.861	1,479,994	1,335,000	1,441,511	.....	.....(5,708)	.....	.....	.....4.000	3.298	MN.....	6,823	53,400	05/12/2016.	05/15/2034.	
544445	AV	1	Los Angeles CA Dep of Arpt Rev Amt-Sub-S.....	.....	..	.....1	1FE	1,359,113	...110.320	1,379,000	1,250,000	1,344,482	.....	.....(4,252)	.....	.....	.....4.000	3.394	MN.....	6,389	50,000	05/12/2016.	05/15/2036.	
544445	BW	8	Los Angeles CA Dep of Arpt Rev Amt Sub L.....	.....	..	.....2	1FE	1,167,180	...119.016	1,231,816	1,035,000	1,129,676	.....	.....(13,097)	.....	.....	.....5.000	3.391	MN.....	6,613	51,750	01/06/2017.	05/15/2032.	
544445	BX	6	Los Angeles CA Dep of Arpt Rev Amt Sub L.....	.....	..	.....2	1FE	1,908,437	...118.752	2,018,784	1,700,000	1,849,411	.....	.....(20,622)	.....	.....	.....5.000	3.451	MN.....	10,861	85,000	01/06/2017.	05/15/2033.	
575577	HW	4	Massachusetts Bay Tr Auth Rev Assmt Ser.....	.....	..	.....	.....1FE	6,706,884	...132.899	7,827,751	5,890,000	6,326,987	.....	.....(36,563)	.....	.....	.....5.250	4.291	JJ.....	154,613	309,225	08/31/2006.	07/01/2029.	
575577	HX	2	Massachusetts Bay Tr Auth Rev Assmt Ser.....	.....	..	.....	.....1FE	4,555,920	...134.794	5,391,760	4,000,000	4,314,579	.....	.....(23,251)	.....	.....	.....5.250	4.311	JJ.....	105,000	210,000	08/31/2006.	07/01/2030.	
575579	LH	8	Massachusetts Bay Tr Auth Rev Sr Ser A.....	.....	..	.....	.....1FE	5,700,500	...130.404	6,520,200	5,000,000	5,345,929	.....	.....(33,120)	.....	.....	.....5.250	4.271	JJ.....	131,250	262,500	02/16/2006.	07/01/2028.	
57563R	LY	3	Massachusetts Educ Fin Rev LBASS Student.....	.....	..	.....2	1FE	6,593,520	...115.253	6,915,180	6,000,000	6,338,974	.....	.....(60,560)	.....	.....	.....5.000	3.750	JJ.....	150,000	300,000	05/29/2015.	01/01/2026.	
57563R	MA	4	Massachusetts Educ Fin Rev LBASS Student.....	.....	..	.....2	1FE	958,719	...104.431	1,012,981	970,000	962,120	.....	.....816	.....	.....	.....4.000	4.120	JJ.....	19,400	38,800	05/29/2015.	01/01/2028.	
57563R	MB	2	Massachusetts Educ Fin Rev LBASS Student.....	.....	..	.....2	1FE	647,978	...104.675	685,621	655,000	649,884	.....	.....458	.....	.....	.....4.125	4.230	JJ.....	13,509	27,019	05/29/2015.	01/01/2029.	
57563R	MC	0	Massachusetts Educ Fin Rev LBASS Student.....	.....	..	.....2	1FE	781,625	...104.914	823,575	785,000	782,451	.....	.....200	.....	.....	.....4.250	4.290	JJ.....	16,681	33,363	05/29/2015.	01/01/2030.	
57563R	MD	8	Massachusetts Educ Fin Rev LBASS Student.....	.....	..	.....2	1FE	1,404,110	...104.906	1,489,665	1,420,000	1,407,667	.....	.....858	.....	.....	.....4.250	4.350	JJ.....	30,175	60,350	05/29/2015.	01/01/2031.	
57563R	NV	7	Massachusetts Educ Fin Rev LBASS AMT Ref.....	.....	..	.....2	1FE	17,671,131	...103.767	18,631,365	17,955,000	17,716,948	.....	.....13,458	.....	.....	.....3.500	3.625	JJ.....	314,213	628,425	05/26/2016.	07/01/2033.	
576049	W2	2	Massachusetts St Wr Rs Aut Rev Ref Gen S.....	.....	..	.....	.....1FE	5,476,200	...133.208	6,660,400	5,000,000	5,273,394	.....	.....(22,325)	.....	.....	.....5.250	4.540	FA.....	109,375	262,500	08/21/2008.	08/01/2029.	
57604P	B2	9	Massachusetts St Wtr Poll Rev Ref Pool P.....	.....	..	.....	.....1FE	9,360,523	...118.507	10,120,498	8,540,000	8,824,028	.....	.....(54,730)	.....	.....	.....5.250	4.440	FA.....	186,813	448,350	07/12/2007.	08/01/2024.	
57604P	B5	2	Massachusetts St Wtr Poll Rev Ref Pool P.....	.....	..	.....	.....1FE	5,332,050	...120.749	6,037,450	5,000,000	5,132,139	.....	.....(20,418)	.....	.....	.....5.000	4.460	FA.....	104,167	250,000	07/12/2007.	08/01/2025.	
591745	G6	5	Metro Atlanta RTA GA Rev Sales Tax Ref S.....	.....	..	.....1	1FE	10,666,900	...134.078	13,407,800	10,000,000	10,438,432	.....	.....(25,134)	.....	.....	.....5.250	4.780	JJ.....	262,500	525,000	06/20/2008.	07/01/2032.	
592643	AT	7	Metropolitan Washington DC Rev Cap App 2.....	@.....	..		1FE	3,590,300	...88.850	8,885,000	10,000,000	6,941,825		426,983				6.450	N/A.....				08/06/2009.	10/01/2025.
592643	AU	4	Metropolitan Washington DC Rev Cap App 2.....	@.....	..		1FE	2,467,842	...86.418	6,515,917	7,540,000	4,856,307		306,425				6.625	N/A.....				08/06/2009.	10/01/2026.
592643	AV	2	Metropolitan Washington DC Rev Cap App 2.....	@.....	..		1FE	2,999,900	...83.810	8,381,000	10,000,000	5,977,988		383,976				6.750	N/A.....				08/06/2009.	10/01/2027.
59447P	P6	2	Michigan St Fin Auth Rev LBASS Ref Amt S.....	.....	..	.....2	1FE	9,052,657	...105.658	9,456,391	8,950,000	8,990,239	.....	.....(13,198)	.....	.....	.....4.000	3.831	MN.....	59,667	358,000	11/21/2014.	11/01/2025.	
59447T	ME	0	Michigan St Fin Auth Rev Ref Henry Ford.....	.....	..	.....2	1FE	10,026,829	...120.771	10,748,619	8,900,000	9,720,286	.....	.....(103,931)	.....	.....	.....5.000	3.480	MN.....	56,861	445,000	12/07/2016.	11/15/2029.	
59447T	MK	6	Michigan St Fin Auth Rev Ref Henry Ford.....	.....	..	.....2	1FE	2,583,492	...119.144	2,811,798	2,360,000	2,525,398	.....	.....(20,665)	.....	.....	.....5.000	3.830	MN.....	15,078	118,000	01/27/2017.	11/15/2034.	
594615	BG	0	Michigan St Bldg Auth Rev Ref Facs Prog.....	.....	..	.....2	1FE	7,773,206	...119.986	8,039,062	6,700,000	7,354,211	.....	.....(101,472)	.....	.....	.....5.000	3.141	AO.....	70,722	335,000	07/31/2015.	04/15/2028.	
594615	BH	8	Michigan St Bldg Auth Rev Ref Facs Prog.....	.....	..	.....2	1FE	5,744,750	...119.309	5,965,450	5,000,000	5,455,041	.....	.....(70,290)	.....	.....	.....5.000	3.261	AO.....	52,778	250,000	07/31/2015.	04/15/2029.	
603827	XY	7	Minneapolis & St Paul MN Rev Txbl Sub Re.....	.....	..	.....2	1FE	5,000,000	...106.722	5,336,100	5,000,000	5,000,000	.....	.....	.....	.....	.....3.796	3.796	JJ.....	94,900	189,800	12/07/2016.	01/01/2029.	
603827	XZ	4	Minneapolis & St Paul MN Rev Taxl Sub Re.....	.....	..	.....2	1FE	2,835,000	...106.318	3,014,115	2,835,000	2,835,000	.....	.....	.....	.....	.....3.896	3.896	JJ.....	55,226	110,452	12/07/2016.	01/01/2030.	
603827	YA	8	Minneapolis & St Paul MN Rev Txbl Sub Re.....	.....	..	.....2	1FE	2,295,000	...106.243	2,438,277	2,295,000	2,295,000	.....	.....	.....	.....	.....3.996	3.996	JJ.....	45,854	91,708	12/07/2016.	01/01/2031.	
603827	YB	6	Minneapolis & St Paul MN Rev Txbl Sub Re.....	.....	..	.....2	1FE	1,535,000	...106.552	1,635,573	1,535,000	1,535,000	.....	.....	.....	.....	.....4.096	4.096	JJ.....	31,437	62,874	12/07/2016.	01/01/2032.	

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 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
613549	JN	5	Montgomery Cnty OH Rev Miami Valley Hosp.....			2	2FE	10,754,700	103.494	10,349,400	10,000,000	10,083,393		(91,695)			5.750	4.760	MN.....	73,472	575,000	03/25/2011.	11/15/2022.
64577B	H8	0	New Jersey Econ Dev Auth Rev Preref Mtr.....				2FE	486,878	120.822	646,398	535,000	498,246		5,354			5.250	6.767	JJ.....	14,044	28,088	10/20/2017.	07/01/2025.
64577B	J2	1	New Jersey Econ Dev Auth Rev Unref Mtr V.....				2FE	4,778,053	117.321	5,238,383	4,465,000	4,698,811		(37,092)			5.250	4.175	JJ.....	117,206	234,413	10/20/2017.	07/01/2025.
646080	SC	6	New Jersey St Hgr Ed Auth Rev LBASS Amt.....			2	1FE	3,685,575	105.366	3,951,225	3,750,000	3,701,353		4,593			3.250	3.420	JD.....	10,156	121,875	05/12/2016.	12/01/2028.
646080	SD	4	New Jersey St Hgr Ed Auth Rev LBASS Amt.....			2	1FE	2,932,500	104.733	3,141,990	3,000,000	2,947,498		4,368			3.250	3.460	JD.....	8,125	97,500	05/12/2016.	12/01/2029.
646080	SE	2	New Jersey St Hgr Ed Auth Rev LBASS Amt.....			2	1FE	2,921,940	104.318	3,129,540	3,000,000	2,937,773		4,613			3.250	3.480	JD.....	8,125	97,500	05/12/2016.	12/01/2030.
646080	SF	9	New Jersey St Hgr Ed Auth Rev LBASS Amt.....			2	1FE	5,044,905	105.337	5,345,853	5,075,000	5,050,484		1,627			3.500	3.550	JD.....	14,802	177,625	05/12/2016.	12/01/2031.
646136	2B	6	New Jersey St Trans Fd Rev Fed Hwy Reim.....			2	1FE	13,328,267	118.041	14,046,879	11,900,000	12,909,734		(137,157)			5.000	3.518	JD.....	26,444	595,000	11/01/2016.	06/15/2027.
646136	2C	4	New Jersey St Trans Fd Rev Fed Hwy Reim.....			2	1FE	9,034,732	117.523	9,519,363	8,100,000	8,761,387		(89,646)			5.000	3.572	JD.....	18,000	405,000	11/01/2016.	06/15/2028.
646136	EK	3	New Jersey St Trans Fd Rev Trans Sys Ser.....				2FE	15,040,696	114.711	15,095,968	13,160,000	13,747,929		(133,804)			5.500	4.260	JD.....	32,169	723,800	12/04/2007.	12/15/2023.
646136	LU	3	New Jersey St Trans Fd Rev Trans Sys Ser.....				1FE	7,204,863	112.080	7,167,516	6,395,000	6,594,961		(62,126)			5.500	4.360	JD.....	15,632	351,725	07/31/2007.	12/15/2022.
649085	AA	5	New Valley Generation II Ser 2001.....			1	1FE	292,827	101.249	284,167	280,661	281,149		(751)			5.572	4.995	MN.....	2,606	15,638	01/28/2005.	05/01/2020.
64971W	L6	5	NY City NY Trans Fin Auth Rev Sub Ser A.....			2	1FE	3,471,810	113.359	3,400,770	3,000,000	3,317,432		(46,189)			4.000	2.201	MN.....	20,000	120,000	07/14/2016.	05/01/2031.
64983Q	JC	4	New York St Dorm Auth Rev Non St Supply.....				1FE	5,859,650	133.620	6,681,000	5,000,000	5,446,582		(37,890)			5.500	4.330	MN.....	35,139	275,000	09/27/2005.	05/15/2029.
64983Q	JF	7	New York St Dorm Auth Rev Non St Supply.....				1FE	4,931,610	138.672	5,775,689	4,165,000	4,632,148		(28,034)			5.500	4.320	MN.....	29,271	229,075	02/15/2006.	05/15/2032.
650035	6A	1	New York St Urban Dev Corp Rev Txb1 Ref.....				1FE	17,030,090	104.240	17,720,800	17,000,000	17,024,105		(2,691)			3.420	3.399	MS.....	171,190	581,400	12/14/2017.	03/15/2031.
650035	6B	9	New York St Urban Dev Corp Rev Txb1 Ref.....			2	1FE	20,035,200	104.167	20,833,400	20,000,000	20,028,190		(3,140)			3.470	3.449	MS.....	204,344	694,000	12/14/2017.	03/15/2032.
67760H	CH	2	Ohio St Tpk Commn Rev Ser A.....			4	1FE	2,261,680	122.655	2,453,100	2,000,000	2,112,265		(15,638)			5.500	4.443	FA.....	41,556	110,000	12/10/2007.	02/15/2026.
709221	UK	9	Pennsylvania St Tpk Commn Rev Ref Ser A.....			2	1FE	1,252,160	120.941	1,209,410	1,000,000	1,176,549		(23,353)			5.000	2.231	JD.....	4,167	50,000	08/03/2016.	12/01/2032.
709221	UW	3	Pennsylvania St Tpk Commn Rev Ref Sub Se.....			2	1FE	3,104,525	121.021	3,025,525	2,500,000	2,923,900		(55,846)			5.000	2.331	JD.....	10,417	125,000	08/03/2016.	12/01/2029.
709221	UZ	6	Pennsylvania St Tpk Commn Rev Ref Sub Se.....			2	1FE	7,911,238	119.862	7,725,106	6,445,000	7,475,323		(134,981)			5.000	2.471	JD.....	26,854	322,250	08/03/2016.	12/01/2032.
709222	CP	6	Pennsylvania St Tpk Commn Rev Ser A.....				1FE	4,411,923	106.403	4,288,041	4,030,000	4,089,375		(36,603)			5.250	4.250	JJ.....	97,560	211,575	04/03/2009.	07/15/2021.
717817	SE	1	Philadelphia PA Airport Rev Amt-Ref-Ser.....				1FE	5,275,435	118.185	5,365,599	4,540,000	4,976,652		(72,474)			5.000	3.071	JD.....	10,089	227,000	08/26/2015.	06/15/2025.
717817	SJ	0	Philadelphia PA Airport Rev Amt-Ref-Ser.....			2	1FE	5,918,808	115.789	6,096,291	5,265,000	5,656,332		(64,071)			5.000	3.491	JD.....	11,700	263,250	08/26/2015.	06/15/2029.
717817	SK	7	Philadelphia PA Airport Rev Amt-Ref-Ser.....			2	1FE	4,803,745	115.269	4,956,567	4,300,000	4,601,970		(49,312)			5.000	3.571	JD.....	9,556	215,000	08/26/2015.	06/15/2030.
717893	ZL	8	Philadelphia PA Wtr & Wst Rev Ref Ser B.....			2	1FE	7,872,530	116.863	7,934,998	6,790,000	7,416,459		(102,746)			5.000	3.159	JJ.....	169,750	339,500	04/01/2015.	07/01/2031.
71884W	AL	5	Phoenix AZ Civic Impt Corp Rev Conv Cap.....				1FE	3,614,690	110.167	5,188,866	4,710,000	4,826,907		(43,286)			5.500	4.440	JJ.....	129,525	259,050	09/22/2005.	07/01/2022.
735389	WG	9	Port Seattle WA Rev AMT Ref Ser C.....			2	1FE	4,173,374	115.088	4,327,309	3,760,000	3,991,285		(43,885)			5.000	3.580	AO.....	47,000	188,000	07/22/2015.	04/01/2028.
735389	WH	7	Port Seattle WA Rev Amt Ref Ser C.....			2	1FE	2,206,740	114.740	2,294,800	2,000,000	2,115,863		(21,934)			5.000	3.660	AO.....	25,000	100,000	07/22/2015.	04/01/2029.
735389	WJ	3	Port Seattle WA Rev Amt Ref Ser C.....			2	1FE	1,604,963	114.384	1,670,006	1,460,000	1,541,326		(15,374)			5.000	3.710	AO.....	18,250	73,000	07/22/2015.	04/01/2030.
735389	WK	0	Port Seattle WA Rev Amt Ref Ser C.....			2	1FE	3,283,230	114.065	3,421,950	3,000,000	3,159,092		(30,022)			5.000	3.770	AO.....	37,500	150,000	07/22/2015.	04/01/2031.
76116E	GR	5	Resolution Funding Corp Strips.....	@.....			1	796,383	78.555	838,181	1,067,000	809,689		13,306				2.768	N/A.....			05/23/2019.	01/15/2030.
76116F	AB	3	Resolution Funding Corp Strips.....	@.....			1	6,472,739	78.555	6,810,710	8,670,000	6,580,787		108,048				2.765	N/A.....			05/23/2019.	01/15/2030.
762244	FD	8	Rhode Island Hlth&Ed Bldg Rev Ref Hosp F.....				2FE	6,100,750	119.301	5,965,050	5,000,000	5,747,521		(107,089)			5.000	2.451	MN.....	31,944	250,000	07/27/2016.	05/15/2026.
762244	FJ	5	Rhode Island Hlth&Ed Bldg Rev Ref Hosp F.....			2	2FE	2,009,897	116.864	1,980,845	1,695,000	1,910,033		(30,396)			5.000	2.811	MN.....	10,829	84,750	07/27/2016.	05/15/2031.
762244	FK	2	Rhode Island Hlth&Ed Bldg Rev Ref Hosp F.....			2	2FE	2,375,320	116.401	2,328,020	2,000,000	2,256,216		(36,244)			5.000	2.791	MN.....	12,778	100,000	07/28/2016.	05/15/2032.
762244	FL	0	Rhode Island Hlth&Ed Bldg Rev Ref Hosp F.....			2	2FE	2,646,968	115.951	2,608,898	2,250,000	2,521,489		(38,233)			5.000	2.911	MN.....	14,375	112,500	07/27/2016.	05/15/2033.
796242	NA	9	San Antonio TX Rev Airport Sys AMT-Impt.....			2	1FE	9,119,476	100.000	8,925,000	8,925,000	8,925,000					5.250	4.958	JJ.....	234,281	468,563	11/29/2007.	07/01/2027.
880443	BR	6	Tennessee Energy Acq Gas Rev Ser A.....				1FE	8,497,350	115.328	10,379,520	9,000,000	8,807,417		34,983			5.250	5.780	MS.....	157,500	472,500	03/06/2008.	09/01/2024.
88059E	5G	5	Tenn Val Auth Cpn Strip Strips.....	@.....			1	1,886,463	75.374	1,981,580	2,629,000	1,918,696		32,234				2.831	N/A.....			05/23/2019.	03/15/2031.
88059E	5N	0	Tenn Val Auth Cpn Strip Strips.....	@.....			1	1,615,862	67.851	1,729,527	2,549,000	1,646,124		30,262				3.102	N/A.....			05/23/2019.	03/15/2034.

SCHEDULE D - PART 1

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

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates																																				
			3	4	5						8	9			12	13	14	15	16	17	18	19	20	21	22																																			
CUSIP Identification			Description			Code	n	Bond	CHAR	NAIC	Designation	and	Administrative	Symbol	Actual	Cost	Rate	Used	Fair	Value	Par	Value	Book/Adjusted	Carrying	Value	Unrealized	Valuation	Increase	(Decrease)	Current	Year's	Other-Than-	Temporary	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
88059E	U7	7	Tenn Val Auth Cpn Strip Strips.....	@	...	..	..	..	..	1	1,255,304	78.404	1,320,315	1,684,000	1,276,537	21,233	2.802	N/A	...	...	05/23/2019.	12/15/2029.																																						
88059E	U8	5	Tenn Val Auth Cpn Strip Strips.....	@	...	..	..	..	..	1	1,154,132	77.291	1,222,748	1,582,000	1,174,142	20,010	2.872	N/A	...	...	05/23/2019.	06/15/2030.																																						
88059E	V2	7	Tenn Val Auth Cpn Strip Strips.....	@	...	..	..	..	..	1	1,519,454	74.900	1,599,111	2,135,000	1,545,508	26,054	2.841	N/A	...	...	05/23/2019.	06/15/2031.																																						
88059E	V9	2	Tenn Val Auth Cpn Strip Strips.....	@	...	..	..	..	..	1	281,422	65.801	306,633	466,000	286,975	5,553	3.268	N/A	...	...	05/23/2019.	12/15/2034.																																						
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations.....											628,301,213	XXX	682,485,965	611,492,661	619,000,622	0	(2,165,466)	0	XXX	XXX	XXX	7,207,760	26,008,593	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	8,383	102.911	8,282	8,048	8,088	(47)	9.000	7.583	MON	60	724	12/31/1998.	05/15/2021.																																					
312906	E5	5	FHLMC REMIC Ser 1116-XA.....	..	..	..	..	..	..	4	465	100.315	454	452	455	..	8.400	7.332	MON	3	38	12/31/1998.	08/15/2021.																																					
312909	MY	7	FHLMC REMIC Ser 1251-Z.....	..	..	..	..	..	..	4	57,786	104.939	57,994	55,264	55,842	(242)	8.000	6.659	MON	368	4,421	12/31/1998.	04/15/2022.																																					
312915	UF	6	FHLMC REMIC Ser 1504 Z.....	..	..	..	..	..	..	4	52,013	105.003	53,095	50,565	50,924	(103)	7.000	6.337	MON	295	3,540	02/26/2002.	05/15/2023.																																					
3133T3	X8	6	FHLMC REMIC Ser 1683 Z.....	..	..	..	..	..	..	4	337,948	110.988	372,790	335,883	335,813	(129)	6.500	6.435	MON	1,819	21,832	11/13/2001.	02/15/2024.																																					
3133TA	CQ	3	FHLMC REMIC Ser 1967-BA.....	..	..	..	..	..	..	4	127,228	107.766	133,985	124,330	125,052	(140)	7.000	6.564	MON	725	8,703	12/31/1998.	06/17/2027.																																					
31358E	XG	2	FNMA REMIC Ser 1990-83A.....	..	..	..	..	..	..	4	1,544	101.263	1,467	1,449	1,451	(15)	9.250	6.946	MON	11	134	12/31/1998.	07/25/2020.																																					
31358G	X4	4	FNMA REMIC Ser 1991-56G.....	..	..	..	..	..	..	4	1,524	101.659	1,480	1,455	1,456	(11)	8.600	6.927	MON	10	125	12/31/1998.	06/25/2021.																																					
31359K	ZR	1	FNMA REMIC Ser 1996-45 CI K.....	..	..	..	..	..	..	4	10,231	102.594	10,290	10,030	10,043	(26)	7.000	6.323	MON	59	702	03/30/2001.	09/25/2021.																																					
313603	2H	4	FNMA REMIC Ser 1990-35E.....	..	..	..	..	..	..	4	7	99.979	6	6	6	..	9.500	6.978	MON	1	1	12/31/1998.	04/25/2020.																																					
313603	5J	7	FNMA REMIC Ser 1990-41D.....	..	..	..	..	..	..	4	189	100.311	178	178	177	(2)	9.500	7.171	MON	1	17	12/31/1998.	04/25/2020.																																					
31377R	BH	2	FNMA DUS Pool #384440.....	..	..	..	..	..	..	4	816,570	112.526	829,662	737,309	761,796	(3,804)	6.600	5.518	MON	4,055	48,662	03/27/2003.	10/25/2026.																																					
31381H	TQ	9	FNMA DUS Pool #461459.....	..	..	..	..	..	..	4	1,129,385	99.842	1,095,588	1,097,323	1,101,754	(1,845)	5.450	5.101	MON	4,984	62,017	01/27/2004.	11/25/2023.																																					
31393A	2V	8	FNMA REMIC Ser 2003-38 CI MP.....	..	..	..	..	..	..	4	299,075	104.237	304,888	292,494	292,631	(266)	5.500	5.239	MON	1,341	16,087	04/01/2003.	05/25/2023.																																					
31394J	KW	6	FHLMC REMIC Ser 2673 CI QL.....	..	..	..	..	..	..	4	319,142	103.094	323,754	314,038	314,281	(200)	5.500	5.338	MON	1,439	17,272	02/03/2004.	09/15/2023.																																					
3140H5	JW	2	FNMA Pool #BJ3876.....	..	..	..	..	..	..	4	8,659,880	101.893	9,107,349	8,938,150	8,669,952	4,497	3.000	3.327	MON	22,345	268,144	03/13/2018.	01/25/2048.																																					
3140Q7	5Y	9	FNMA Pool #CA0862.....	..	..	..	..	..	..	4	7,598,085	103.814	7,938,087	7,646,473	7,598,858	377	3.500	3.589	MON	22,302	267,627	06/05/2018.	09/25/2047.																																					
3140Q8	3K	9	FNMA Pool #CA1701.....	..	..	..	..	..	..	4	23,576,098	104.742	24,202,395	23,106,743	23,562,648	(6,158)	4.000	3.633	MON	77,022	924,270	06/29/2018.	05/25/2048.																																					
31418C	R8	9	FNMA Pool #MA3210.....	..	..	..	..	..	..	4	23,472,872	103.961	24,594,732	23,657,698	23,476,242	1,685	3.500	3.607	MON	69,002	828,019	06/07/2018.	12/25/2047.																																					
31418D	CA	8	FNMA Pool #MA3664.....	..	..	..	..	..	..	4	42,732,548	103.911	42,895,640	41,281,254	42,714,718	(17,830)	4.000	3.157	MON	137,604	688,021	07/12/2019.	05/25/2049.																																					
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities.....											109,200,973	XXX	111,932,116	107,659,142	109,082,187	0	(24,259)	0	XXX	XXX	XXX	343,445	3,160,356	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																																																												
254773	AG	9	District Columbia Hsg Fin Rev LBASS AMT.....	..	..	..	..	..	..	4	25,000	100.258	25,065	25,000	25,000	..	4.600	4.600	JD	96	1,150	10/12/2006.	06/01/2020.																																					
455066	HG	8	Indiana St Office Bldg Rev LBASS Com Fac.....	..	..	..	..	..	..	1FE	8,812,813	102.061	8,180,189	8,015,000	8,054,239	(76,045)	5.250	4.250	JJ	210,394	420,788	05/24/2007.	07/01/2020.																																					
2899999. U.S. Special Revenue - Other Loan-Backed and Structured Securities.....											8,837,813	XXX	8,205,254	8,040,000	8,079,239	0	(76,045)	0	XXX	XXX	XXX	210,490	421,938	XXX	XXX																																			
3199999. Total - U.S. Special Revenue & Special Assessment Obligations.....											746,339,999	XXX	802,623,335	727,191,803	736,162,048	0	(2,265,770)	0	XXX	XXX	XXX	7,761,695	29,590,887	XXX	XXX																																			
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																																																												
00206R	HY	1	AT&T Inc Sr Nt.....	..	..	..	..	..	..	1	10,365,950	123.442	12,344,240	10,000,000	10,350,708	(15,242)	6.625	6.127	MN	84,653	331,250	06/05/2019.	05/15/2029.																																					
00287Y	AW	9	ABBVIE Inc Sr Nt.....	..	..	..	..	..	..	1	1,241,600	107.109	1,338,859	1,250,000	1,242,131	154	4.450	4.491	MN	7,262	55,625	05/09/2016.	05/14/2046.																																					
01882Y	AB	2	Alliant Energy Finance Sr Nt.....	..	..	..	..	..	..	1	986,030	107.603	1,076,025	1,000,000	987,558	1,190	4.250	4.428	JD	1,889	42,500	10/03/2018.	06/15/2028.																																					
02209S	AL	7	Altria Group Inc Co Gtd Nt.....	..	..	..	..	..	..	2FE	5,974,500	103.636	6,218,142	6,000,000	5,995,835	2,933	4.750	4.804	MN	44,333	285,000	05/02/2011.	05/05/2021.																																					
02361D	AP	5	Ameren Illinois Co Sr Nt.....	..	..	..	..	..	..	1FE	9,994,300	104.818	10,481,760	10,000,000	9,996,711	575	3.250	3.257	MS	108,333	325,000	12/03/2014.	03/01/2025.																																					
031162	BM	1	Amgen Inc Sr Nt.....	..	..	..	..	..	..	2FE	3,264,240	103.157	3,094,716	3,000,000	3,062,098	(31,910)	3.875	2.732	MN	14,854	116,250	02/22/2013.	11/15/2021.																																					
032177	AH	0	Amsted Industries Sr Nt.....	..	..	..	..	..	..	3FE	446,851	106.000	453,808	428,121	445,174	(1,677)	5.625	4.634	JJ	13,780	..	06/26/2019.	07/01/2027.																																					
03522A	AH	3	Anheuser-Busch Co/Inbev Sr Nt.....	..	..	..	..	..	..	2FE	9,551,557	115.875	11,587,540	10,000,000	9,563,172	11,615	4.700	5.101	FA	195,833	235,000	05/15/2019.	02/01/2036.																																					

SCHEDULE D - PART 1

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

E10.5

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			F	o	r			R	F			U	C	C	T	R	E	A	A	A	A	S
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
035240	AQ	3	Anheuser-Busch Inbev Worldwide Sr Nt.....	..	..	12FE	5,793,050	115.917	6,665,228	5,750,000	5,789,707		(3,343)			4.750	4.652	JJ.....	119,872	136,563	01/30/2019.	01/23/2029.
035242	AN	6	Anheuser-Busch Inbev Fin Sr Nt.....	..	..	12FE	18,251,750	118.122	21,261,942	18,000,000	18,235,067		(4,660)			4.900	4.810	FA.....	367,500	882,000	02/09/2016.	02/01/2046.
037833	CG	3	Apple Inc Sr Nt.....	..	..	11FE	4,997,800	103.856	5,192,790	5,000,000	4,998,654		304			3.000	3.007	FA.....	59,167	150,000	02/02/2017.	02/09/2024.
037833	CM	0	Apple Inc Sr Nt.....	..	..	11FE	6,499,675	101.509	6,598,053	6,500,000	6,499,858		65			2.500	2.501	FA.....	64,097	162,500	02/02/2017.	02/09/2022.
037833	CU	2	Apple Inc Sr Nt.....	..	..	11FE	1,998,100	103.444	2,068,878	2,000,000	1,998,773		261			2.850	2.865	MN.....	7,917	57,000	05/04/2017.	05/11/2024.
037833	DK	3	Apple Inc Sr Nt.....	..	..	11FE	994,520	104.915	1,049,148	1,000,000	995,554		492			3.000	3.064	MN.....	4,000	30,000	11/07/2017.	11/13/2027.
06050T	JZ	6	Bank of America NA Sub Bk Nt.....	..	..	11FE	9,597,390	136.854	13,685,430	10,000,000	9,667,195		10,791			6.000	6.324	AO.....	126,667	600,000	02/29/2012.	10/15/2036.
06051G	FL	8	Bank of America Corp Sub Nt.....	..	..	2FE	6,966,190	109.081	7,635,670	7,000,000	6,978,743		2,634			4.250	4.302	AO.....	57,021	297,500	10/17/2014.	10/22/2026.
07274E	AG	8	Bayer US Finance LLC Sr Nt.....	..	..	12FE	2,970,330	103.083	3,092,493	3,000,000	2,984,576		2,922			3.375	3.493	AO.....	23,344	101,250	10/01/2014.	10/08/2024.
075887	BF	5	Becton Dickinson & Co Sr Nt.....	..	..	12FE	4,000,000	106.018	4,240,704	4,000,000	4,000,000					3.734	3.734	JD.....	6,638	149,360	12/04/2014.	12/15/2024.
075887	BG	3	Becton Dickinson & Co Sr Nt.....	..	..	12FE	2,000,000	117.031	2,340,618	2,000,000	2,000,000					4.685	4.685	JD.....	4,164	93,700	12/04/2014.	12/15/2044.
096630	AD	0	Boardwalk Pipelines LLC Sr Nt.....	..	..	12FE	4,941,000	108.194	5,409,685	5,000,000	4,967,311		5,665			4.950	5.101	JD.....	11,000	247,500	11/19/2014.	12/15/2024.
099724	AH	9	Borg Warner Automotive Sr Nt.....	..	..	12FE	3,554,810	103.930	3,637,543	3,500,000	3,549,991		(1,085)			4.375	4.282	MS.....	45,087	153,125	03/12/2015.	03/15/2045.
10373Q	AB	6	BP Cap Mkts America Sr Nt.....	..	..	11FE	2,000,000	108.228	2,164,568	2,000,000	2,000,000					3.796	3.796	MS.....	21,089	75,920	09/18/2018.	09/21/2025.
10373Q	AC	4	BP Cap Mkts America Sr Nt.....	..	LS...	11FE	1,500,000	110.532	1,657,980	1,500,000	1,500,000					3.937	3.937	MS.....	16,404	59,055	09/18/2018.	09/21/2028.
10373Q	AV	2	BP Cap Mkts America Sr Nt.....	..	..	11FE	1,458,109	103.381	1,550,714	1,500,000	1,462,939		4,596			3.017	3.415	JJ.....	20,742	45,255	12/14/2018.	01/16/2027.
110122	BN	7	Bristol-Myers Squibb Co Sr Nt.....	..	..	11FE	4,970,049	108.102	5,405,120	5,000,000	4,970,665		616			3.875	3.992	FA.....	73,194		11/22/2019.	08/15/2025.
110122	BZ	0	Bristol-Myers Squibb Co Sr Nt.....	..	..	11FE	4,092,760	103.260	4,130,392	4,000,000	4,085,243		(7,517)			2.900	2.396	JJ.....	72,500		07/24/2019.	07/26/2024.
11134L	AD	1	Broadcom Crp/ Caymn Fi Sr Nt.....	..	..	12FE	4,983,792	101.479	5,073,970	5,000,000	4,991,339		4,056			3.000	3.088	JJ.....	69,167	150,000	02/21/2018.	01/15/2022.
11134L	AF	6	Broadcom Crp/ Caymn Fi Sr Nt.....	..	..	12FE	4,995,513	103.643	5,182,125	5,000,000	4,996,920		696			3.625	3.642	JJ.....	83,576	181,250	02/21/2018.	01/15/2024.
125896	BQ	2	CMS Energy Corp Sr Nt.....	..	..	12FE	1,992,440	102.778	2,055,568	2,000,000	1,994,945		708			3.000	3.044	MN.....	7,667	60,000	05/02/2016.	05/15/2026.
174610	AJ	4	Citizens Financial Group Sub Nt.....	..	..	12FE	3,000,000	107.796	3,233,889	3,000,000	3,000,000					4.350	4.350	FA.....	54,375	130,500	07/28/2015.	08/01/2025.
174610	AL	9	Citizens Financial Group Sub Nt.....	..	..	12FE	5,385,545	103.864	5,712,531	5,500,000	5,432,509		13,415			3.750	4.051	JJ.....	103,125	206,250	04/26/2016.	07/01/2024.
191219	AV	6	Coca-Cola Enterprises Nt.....	@...	..	11FE	6,602,400	98.644	17,755,920	18,000,000	17,485,355		1,045,825				6.270	N/A.....			05/06/2005.	06/20/2020.
20030N	BB	6	Comcast Corp Sr Nt.....	..	..	11FE	5,218,150	142.895	7,144,750	5,000,000	5,184,494		(4,564)			6.400	6.080	MS.....	106,667	320,000	06/15/2010.	03/01/2040.
20030N	BX	8	Comcast Corp Sr Nt.....	..	..	11FE	10,094,200	103.651	10,365,120	10,000,000	10,064,376		(14,959)			3.000	2.829	FA.....	125,000	300,000	12/14/2017.	02/01/2024.
20030N	BY	6	Comcast Corp Sr Nt.....	..	..	11FE	10,105,100	105.943	10,594,320	10,000,000	10,084,442		(10,478)			3.300	3.166	FA.....	137,500	330,000	12/20/2017.	02/01/2027.
232820	AK	6	Cytec Inds Inc Sr Nt.....	..	..	12FE	10,008,640	102.628	10,262,790	10,000,000	10,004,770		(791)			3.950	3.940	MN.....	65,833	395,000	11/07/2014.	05/01/2025.
233331	AW	7	DTE Energy Co Sr Nt.....	..	..	2FE	1,999,340	100.488	2,009,758	2,000,000	1,999,365		25			2.529	2.536	AO.....	12,645	10,244	08/08/2019.	10/01/2024.
23338V	AB	2	DTE Electric Co Sr Nt.....	..	..	11FE	1,991,820	105.871	2,117,412	2,000,000	1,996,375		782			3.650	3.697	MS.....	21,494	73,000	08/20/2013.	03/15/2024.
254687	CH	7	Disney Walt Co Sr Nt.....	..	..	11FE	6,998,100	102.297	7,160,790	7,000,000	6,998,565		466			5.650	5.675	FA.....	149,411		11/26/2019.	08/15/2020.
254687	DZ	6	Disney Walt Co Sr Nt.....	..	..	11FE	20,675,212	140.449	28,089,860	20,000,000	20,673,238		(1,974)			6.200	5.859	JD.....	55,111	620,000	11/26/2019.	12/15/2034.
25470D	AF	6	Discovery Communications Nt.....	..	..	12FE	943,520	102.587	1,025,871	1,000,000	982,637		6,838			3.300	4.076	MN.....	4,217	33,000	08/23/2013.	05/15/2022.
26441Y	BA	4	Duke-Weeks Realty LP Sr Nt.....	..	..	12FE	1,996,960	104.598	2,091,962	2,000,000	1,997,508		269			3.375	3.393	JD.....	3,000	67,500	12/05/2017.	12/15/2027.
26441Y	BB	2	Duke-Weeks Realty LP Sr Nt.....	..	..	12FE	989,260	109.056	1,090,557	1,000,000	990,431		899			4.000	4.132	MS.....	11,778	40,444	09/04/2018.	09/15/2028.
26442U	AA	2	Duke Energy Progress Inc 1st Mtg Bd.....	..	..	11FE	4,984,750	105.053	5,252,625	5,000,000	4,990,830		1,462			3.250	3.286	FA.....	61,389	162,500	08/10/2015.	08/15/2025.
26442U	AB	0	Duke Energy Progress Inc 1st Mtg Bd.....	..	..	11FE	4,974,650	113.905	5,695,270	5,000,000	4,976,695		497			4.200	4.230	FA.....	79,333	210,000	08/10/2015.	08/15/2045.
29364D	AU	4	Entergy Arkansas Inc 1st Mtg Bd.....	..	..	11FE	4,390,123	105.496	4,483,589	4,250,000	4,344,888		(13,558)			3.500	3.104	AO.....	37,188	148,750	05/09/2017.	04/01/2026.
29379V	AY	9	Enterprise Products Operations Sr Nt.....	..	..	12FE	2,412,475	110.056	2,751,410	2,500,000	2,417,917		1,937			4.450	4.684	FA.....	42,028	111,250	01/31/2017.	02/15/2043.
29379V	BA	0	Enterprise Products Operations Nt.....	..	..	12FE	1,532,280	115.708	1,735,625	1,500,000	1,530,499		(664)			4.850	4.708	MS.....	21,421	72,750	01/27/2017.	03/15/2044.

SCHEDULE D - PART 1

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

1			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
29379V BB 8	Enterprise Products Operations Sr Nt.....				2	2FE	2,078,880	106.118	2,122,352	2,000,000	2,053,303		(12,729)			3.900	3.164	FA.....	29,467	78,000	12/12/2017.	02/15/2024.
29379V BE 2	Enterprise Products Operations Sr Nt.....				1	2FE	12,095,321	106.577	12,499,339	11,728,000	11,999,219		(47,919)			3.750	3.256	FA.....	166,147	439,800	12/12/2017.	02/15/2025.
29379V BJ 1	Enterprise Products Operations Sr Nt.....				1	2FE	2,075,510	117.290	2,345,796	2,000,000	2,071,902		(1,367)			4.900	4.662	MN.....	12,522	98,000	03/07/2017.	05/15/2046.
29379V BL 6	Enterprise Products Operations Sr Nt.....				2	2FE	4,089,280	107.961	4,318,448	4,000,000	4,066,041		(8,283)			3.950	3.676	FA.....	59,689	158,000	02/02/2017.	02/15/2027.
294429 AK 1	Equifax Inc Sr Nt.....				1	2FE	5,997,120	100.304	6,018,228	6,000,000	5,999,173		568			2.300	2.310	JD.....	11,500	138,000	05/05/2016.	06/01/2021.
30251B AD 0	FMR LLC Sr Nt.....				1	1FE	3,819,384	122.625	4,414,514	3,600,000	3,784,736		(10,232)			4.950	4.429	FA.....	74,250	178,200	05/18/2016.	02/01/2033.
369622 SM 8	General Elec Cap Corp Sub Nt.....				2	2FE	13,039,190	103.173	13,412,477	13,000,000	13,005,384		(4,610)			5.300	5.261	FA.....	267,944	689,000	02/23/2011.	02/11/2021.
375558 AU 7	Gilead Sciences Inc Sr Nt.....				1	1FE	7,139,835	104.354	7,017,807	6,725,000	6,832,202		(53,174)			4.400	3.532	JD.....	24,658	295,900	08/27/2013.	12/01/2021.
37940X AA 0	Global Payments Inc Sr Nt.....				1	2FE	4,998,750	100.455	5,022,755	5,000,000	4,998,832		82			2.650	2.655	FA.....	50,424		08/07/2019.	02/15/2025.
391164 AF 7	Great Plains Energy Sr Nt.....				1	2FE	10,956,268	106.286	10,628,620	10,000,000	10,533,449		(178,000)			5.292	3.019	JD.....	23,520	476,280	08/07/2019.	06/15/2022.
410345 AL 6	Hanesbrands Ind Sr Nt.....				1	3FE	462,000	105.875	465,850	440,000	461,035		(965)			4.875	4.017	MN.....	2,741	10,725	08/26/2019.	05/15/2026.
415864 AM 9	Harsco Corp Sr Nt.....				1	3FE	3,639,112	106.627	3,742,608	3,510,000	3,629,640		(9,473)			5.750	4.909	JJ.....	103,155		10/04/2019.	07/31/2027.
438516 BW 5	Honeywell International Inc Sr Nt.....				1	1FE	3,991,720	101.229	4,049,164	4,000,000	3,992,346		626			2.300	2.344	FA.....	36,544		07/30/2019.	08/15/2024.
446413 AL 0	Huntington Ingalls Industries Sr Nt.....				1	2FE	2,505,367	103.940	2,598,500	2,500,000	2,504,613		(507)			3.483	3.456	JD.....	7,256	87,075	06/14/2018.	12/01/2027.
45475Q AR 4	Indiana Gas Co MT Nt.....				2	2FE	2,011,780	123.261	2,465,224	2,000,000	2,006,366		(432)			7.080	7.035	MS.....	41,693	141,600	02/23/2001.	10/05/2029.
458140 BD 1	Intel Corp Sr Nt.....				2	1FE	3,999,000	103.874	4,154,960	4,000,000	3,999,354		137			2.875	2.879	MN.....	15,972	115,000	05/08/2017.	05/11/2024.
478375 AG 3	Johnson Control Inti plc Sr Nt.....				1	2FE	4,441,825	104.400	4,698,009	4,500,000	4,454,593		9,065			3.625	3.871	JJ.....	81,109	163,125	08/02/2018.	07/02/2024.
485170 AR 5	Kansas City Southern Inds Inc Sr Nt.....				1	2FE	2,497,489	104.000	2,600,008	2,500,000	2,498,645		319			3.850	3.865	MN.....	12,299	96,250	07/26/2016.	11/15/2023.
49456B AH 4	Kinder Morgan Inc Sr Nt.....				1	2FE	3,488,205	119.009	4,165,298	3,500,000	3,489,117		191			5.550	5.573	JD.....	16,188	194,250	11/24/2014.	06/01/2045.
49456B AQ 4	Kinder Morgan Inc Sr Nt.....				1	2FE	2,992,770	116.125	3,483,744	3,000,000	2,992,965		108			5.200	5.216	MS.....	52,000	156,000	02/22/2018.	03/01/2048.
50077L AM 8	Kraft Heinz Foods Co Sr Nt.....				1	2FE	4,980,744	108.595	5,429,745	5,000,000	4,982,048		330			5.200	5.226	JJ.....	119,889	260,000	08/19/2016.	07/15/2045.
539830 BH 1	Lockheed Martin Corp Sr Nt.....				1	1FE	10,473,400	107.286	10,728,580	10,000,000	10,305,230		(45,488)			3.550	2.994	JJ.....	163,694	355,000	02/11/2016.	01/15/2026.
55336V AG 5	MPLX LP Sr Nt.....				1	2FE	4,706,320	108.719	4,892,369	4,500,000	4,638,533		(26,364)			4.875	4.143	JD.....	18,281	219,375	05/22/2018.	12/01/2024.
55336V AK 6	MPLX LP Sr Nt.....				1	2FE	4,579,402	105.044	4,832,019	4,600,000	4,584,479		1,809			4.125	4.180	MS.....	63,250	189,750	03/10/2017.	03/01/2027.
55336V AR 1	MPLX LP Sr Nt.....				1	2FE	3,986,320	103.577	4,143,092	4,000,000	3,988,652		1,143			4.000	4.041	MS.....	47,111	160,000	02/05/2018.	03/15/2028.
559080 AG 1	Magellan Midstream Partn Sr Nt.....				1	2FE	2,396,880	117.106	2,634,878	2,250,000	2,388,726		(3,108)			5.150	4.716	AO.....	24,463	115,875	04/04/2017.	10/15/2043.
559080 AK 2	Magellan Midstream Partn Sr Nt.....				2	2FE	1,073,190	112.921	1,129,210	1,000,000	1,057,917		(8,529)			5.000	3.895	MS.....	16,667	50,000	03/06/2018.	03/01/2026.
559080 AL 0	Magellan Midstream Partn Sr Nt.....				1	2FE	4,399,930	106.745	4,803,539	4,500,000	4,403,493		1,870			4.250	4.387	MS.....	56,313	191,250	02/16/2018.	09/15/2046.
559080 AM 8	Magellan Midstream Partn Sr Nt.....				1	2FE	2,874,810	106.746	3,202,392	3,000,000	2,878,864		2,175			4.200	4.455	AO.....	30,800	126,000	02/28/2018.	10/03/2047.
565849 AK 2	Marathon Oil Corp Sr Nt.....				1	2FE	1,462,215	101.683	1,525,247	1,500,000	1,479,563		6,770			2.800	3.308	MN.....	7,000	42,000	05/11/2017.	11/01/2022.
57629W CG 3	Mass Mutual Global Funding Nt.....				1	1FE	486,015	102.722	487,930	475,000	485,085		(930)			2.950	2.498	JJ.....	6,617	7,006	06/28/2019.	01/11/2025.
57629W CH 1	Mass Mutual Global Funding Nt.....				1	1FE	1,046,710	105.410	1,054,102	1,000,000	1,043,564		(3,146)			3.400	2.632	MS.....	10,672	17,000	07/02/2019.	03/08/2026.
585055 BS 4	Medtronic Inc Sr Nt.....		LS...		1	1FE	10,900,493	107.199	11,791,868	11,000,000	10,941,604		10,015			3.500	3.613	MS.....	113,361	385,000	09/02/2015.	03/15/2025.
59217G BY 4	Met Life Global Funding I Sr Nt.....				1	1FE	3,030,980	107.351	3,220,527	3,000,000	3,025,047		(3,149)			3.450	3.315	JD.....	3,738	103,500	01/24/2018.	12/18/2026.
594918 BX 1	Microsoft Corp Sr Nt.....				1	1FE	2,978,160	103.766	3,112,980	3,000,000	2,986,670		3,015			2.875	2.991	FA.....	34,740	86,250	01/30/2017.	02/06/2024.
615369 AM 7	Moody's Corp Sr Nt.....				1	2FE	949,730	104.923	1,049,226	1,000,000	955,854		4,599			3.250	3.895	JJ.....	14,986	32,500	08/29/2018.	01/15/2028.
61747W AF 6	Morgan Stanley Sr Nt.....				1	1FE	4,544,955	103.857	4,673,565	4,500,000	4,506,055		(5,372)			5.750	5.618	JJ.....	112,125	258,750	01/21/2011.	01/25/2021.
637432 ND 3	National Rural Utilities Coop Sr Nt.....				1	1FE	11,492,985	102.956	11,839,929	11,500,000	11,496,195		688			2.850	2.857	JJ.....	140,204	327,750	01/20/2015.	01/27/2025.
637432 NP 6	National Rural Utilities Coop Sr Nt.....				1	1FE	3,489,710	106.405	3,724,186	3,500,000	3,491,405		906			3.400	3.435	FA.....	47,600	119,000	01/31/2018.	02/07/2028.
641062 AD 6	Nestle Holdings Inc. Sr Nt.....				1	1FE	999,820	104.610	1,046,104	1,000,000	999,863		34			3.350	3.354	MS.....	9,026	33,500	09/17/2018.	09/24/2023.
641062 AE 4	Nestle Holdings Inc. Sr Nt.....				1	1FE	1,994,460	107.301	2,146,024	2,000,000	1,995,369		716			3.500	3.545	MS.....	18,861	70,000	09/17/2018.	09/24/2025.

SCHEDULE D - PART 1

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

1		2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
					3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
65342Q	AL	6	NextEra Energy Operating Sr Nt.....			.....	..	.....1	3FE	670,000	100.375	672,513	670,000	670,000	.....	.....	.....	.....3.875	3.875	AO.....	7,068	.....	09/19/2019.	10/15/2026.
655044	AH	8	Noble Energy Inc Sr Nt.....			LS...	.....	.....1	2FE	1,011,920	105.714	1,057,141	1,000,000	1,008,003	.....	.....(1,472)	.....	.....3.900	3.719	MN.....	4,983	39,000	03/21/2017.	11/15/2024.
665772	CN	7	Northern States Pwr Co MN 1st Mtg Bd.....			.....	.....	.....1	1FE	5,902,020	113.531	6,811,854	6,000,000	5,910,078	.....	.....1,957	.....	.....4.000	4.095	FA.....	90,667	240,000	08/04/2015.	08/15/2045.
679574	AG	8	Old Dominion Elec 1st Mtg Bd.....			.....	.....	.....1	1FE	1,687,500	115.321	1,946,040	1,687,500	1,687,500	.....	.....	.....	.....6.210	6.210	JD.....	8,733	104,794	12/12/2002.	12/01/2028.
68389X	BN	4	Oracle Corp Sr Nt.....			.....	.....	.....1	1FE	8,990,010	105.987	9,538,866	9,000,000	8,991,920	.....	.....886	.....	.....3.250	3.263	MN.....	37,375	292,500	11/07/2017.	11/15/2027.
686514	AE	0	Orlando Health Obligated Grp Nt.....			.....	.....	.....1	1FE	10,289,390	106.220	10,887,581	10,250,000	10,283,056	.....	.....(3,222)	.....	.....3.777	3.733	AO.....	96,786	387,143	02/05/2018.	10/01/2028.
69007T	AB	0	Outfront Media Cap LLC / C Sr Nt.....			.....	.....	.....1	4FE	447,150	104.750	460,900	440,000	446,711	.....	.....(439)	.....	.....5.000	4.628	FA.....	12,039	.....	08/08/2019.	08/15/2027.
69346V	AA	7	Performace Food Group Sr Nt.....			.....	.....	.....1	4FE	220,000	106.875	235,125	220,000	220,000	.....	.....	.....	.....5.500	5.500	AO.....	3,159	.....	09/16/2019.	10/15/2027.
69349L	AG	3	PNC Bank NA Sub Bk Nt.....			.....	.....	.....	.....1FE	3,241,968	101.921	3,567,225	3,500,000	3,409,553	.....	.....29,756	.....	.....2.700	3.669	MN.....	15,750	94,500	10/28/2013.	11/01/2022.
69512E	DL	6	Pacificorp 1st Mtg Bd Ser E.....			.....	.....	.....	.....1FE	1,056,190	114.592	1,145,923	1,000,000	1,012,982	.....	.....(4,196)	.....	.....8.070	7.528	MS.....	26,900	80,700	02/05/2002.	09/09/2022.
701094	AM	6	Parker-Hannifin Corp Sr Nt.....			.....	.....	.....1	2FE	3,038,940	102.165	3,064,950	3,000,000	3,035,477	.....	.....(3,463)	.....	.....2.700	2.413	JD.....	3,825	40,500	07/24/2019.	06/14/2024.
717081	DT	7	Pfizer Inc Sr Nt.....			.....	.....	.....1	1FE	2,704,764	135.196	3,494,814	2,585,000	2,693,722	.....	.....(2,845)	.....	.....5.600	5.264	MS.....	42,624	144,760	10/05/2015.	09/15/2040.
718172	AT	6	Philip Morris Intl Inc Sr Nt.....			.....	.....	.....	.....1FE	928,210	101.285	1,012,850	1,000,000	976,096	.....	.....8,503	.....	.....2.500	3.455	FA.....	8,958	25,000	11/07/2013.	08/22/2022.
720198	AC	4	Piedmont Operating Partnership Sr Nt.....			.....	.....	.....1	2FE	10,962,930	102.448	11,269,280	11,000,000	10,976,093	.....	.....6,483	.....	.....3.400	3.468	JD.....	31,167	374,000	12/12/2017.	06/01/2023.
742718	CB	3	Procter & Gamble Co Sr Nt.....			.....	.....	.....1	1FE	943,764	133.165	1,225,116	920,000	937,183	.....	.....(803)	.....	.....5.500	5.310	FA.....	21,083	50,600	08/11/2009.	02/01/2034.
74273@	AA	1	PRIT Core Realty Hldgs LLC Sr Nt Ser A.....			.....	.....	.....1	2	5,000,000	100.076	5,003,811	5,000,000	5,000,000	.....	.....	.....	.....3.250	3.250	FA.....	61,840	162,500	02/14/2013.	02/14/2020.
74273@	AB	9	PRIT Core Realty Hldgs LLC Sr Nt Ser B.....			.....	.....	.....	.....2	5,000,000	103.641	5,182,052	5,000,000	5,000,000	.....	.....	.....	.....3.850	3.850	FA.....	73,257	192,500	02/14/2013.	02/14/2023.
742741	AA	9	Procter & Gamble ESOP Deb Ser A.....			.....	.....	.....4	1FE	834,015	102.806	629,869	612,675	625,693	.....	.....(12,971)	.....	.....9.360	5.101	JJ.....	28,673	57,346	01/28/2005.	01/01/2021.
774341	AH	4	Rockwell Collins Sr Nt.....			.....	.....	.....1	2FE	3,997,320	101.761	4,070,420	4,000,000	3,998,736	.....	.....548	.....	.....2.800	2.815	MS.....	32,978	112,000	03/28/2017.	03/15/2022.
774341	AJ	0	Rockwell Collins Sr Nt.....			.....	.....	.....1	2FE	1,994,240	104.081	2,081,622	2,000,000	1,996,336	.....	.....800	.....	.....3.200	3.247	MS.....	18,844	64,000	03/28/2017.	03/15/2024.
780153	AW	2	Royal Caribbean Cruises Ltd Sr Nt.....			.....	.....	.....1	2FE	3,984,181	102.910	4,116,388	4,000,000	3,986,792	.....	.....1,350	.....	.....3.700	3.747	MS.....	43,578	148,000	11/30/2017.	03/15/2028.
784710	AA	3	SSM Health Care Sr Nt Ser A.....			.....	.....	.....1	1FE	5,053,800	106.400	5,319,990	5,000,000	5,044,206	.....	.....(5,273)	.....	.....3.823	3.682	JD.....	15,929	191,150	02/08/2018.	06/01/2027.
785592	AM	8	Sabine Pass Liquefaction 1st Lien Nt.....			.....	.....	.....1	2FE	3,800,980	112.631	3,942,082	3,500,000	3,700,191	.....	.....(35,730)	.....	.....5.625	4.322	MS.....	65,625	196,875	01/23/2017.	03/01/2025.
785592	AU	0	Sabine Pass Liquefaction 1st Lien Nt.....			.....	.....	.....1	2FE	5,744,609	106.005	6,095,276	5,750,000	5,745,900	.....	.....410	.....	.....4.200	4.210	MS.....	71,108	241,500	07/18/2017.	03/15/2028.
82967N	BE	7	Sirius XM Radio Inc Sr Nt.....			.....	.....	.....1	3FE	683,400	105.000	703,500	670,000	681,870	.....	.....(1,530)	.....	.....4.625	4.082	JJ.....	15,408	.....	06/26/2019.	07/15/2024.
832696	AK	4	Smucker JM Co Sr Nt.....			.....	.....	.....1	2FE	5,896,804	105.262	6,315,690	6,000,000	5,938,708	.....	.....10,478	.....	.....3.500	3.718	MS.....	61,833	210,000	10/13/2015.	03/15/2025.
845437	BN	1	Southwestern Elec Power Sr Nt.....			.....	.....	.....1	2FE	4,955,400	104.619	5,230,965	5,000,000	4,959,514	.....	.....920	.....	.....3.900	3.951	AO.....	48,750	195,000	03/23/2015.	04/01/2045.
858912	AF	5	Stericycle Inc Sr Nt.....			.....	.....	.....1	3FE	1,039,373	105.000	1,046,850	997,000	1,034,532	.....	.....(4,840)	.....	.....5.375	4.218	JJ.....	29,325	.....	06/27/2019.	07/15/2024.
87305Q	CJ	8	TTX Co Sr Nt.....			.....	.....	.....1	1FE	9,919,500	107.196	10,719,620	10,000,000	9,927,135	.....	.....1,677	.....	.....3.900	3.946	FA.....	162,500	390,000	01/26/2015.	02/01/2045.
87612B	BP	6	Targa Resources Partners Sr Nt.....			.....	.....	.....1	3FE	348,301	102.750	356,543	347,000	348,276	.....	.....(25)	.....	.....5.500	5.439	MS.....	1,802	.....	11/13/2019.	03/01/2030.
893570	BM	2	Transcontinental Gas P L Corp Deb.....			.....	.....	.....1	2FE	225,500	125.186	250,371	200,000	211,946	.....	.....(1,348)	.....	.....7.250	6.176	JD.....	1,208	14,500	02/24/2005.	12/01/2026.
893830	AZ	2	Transocean Sedco Co Gtd Nt.....			.....	.....	.....1	5FE	10,007,010	80.500	7,245,000	9,000,000	7,245,000	.....	.....(233,048)	.....	.....9.350	8.328	JD.....	37,400	841,500	01/25/2012.	12/15/2041.
902494	BC	6	Tyson Foods Inc Sr Nt.....			.....	.....	.....1	2FE	1,996,660	106.329	2,126,584	2,000,000	1,997,413	.....	.....300	.....	.....3.550	3.570	JD.....	5,719	71,000	05/23/2017.	06/02/2027.
904764	AS	6	Unilever Cap Corp Sr Nt.....			.....	.....	.....1	1FE	4,941,900	104.768	5,238,380	5,000,000	4,965,308	.....	.....5,588	.....	.....3.100	3.237	JJ.....	65,014	155,000	07/28/2015.	07/30/2025.
904764	AX	5	Unilever Cap Corp Sr Nt.....			.....	.....	.....2	1FE	2,970,210	102.337	3,070,104	3,000,000	2,980,852	.....	.....4,092	.....	.....2.600	2.757	MN.....	12,133	78,000	05/02/2017.	05/05/2024.
904764	BG	1	Unilever Cap Corp Sr Nt.....			.....	.....	.....1	1FE	1,489,170	104.788	1,571,816	1,500,000	1,491,589	.....	.....1,839	.....	.....3.250	3.395	MS.....	15,438	48,750	09/04/2018.	03/07/2024.
91324P	CP	5	UnitedHealth Group Inc Sr Nt.....			.....	.....	.....1	1FE	2,140,580	108.026	2,160,520	2,000,000	2,131,104	.....	.....(9,476)	.....	.....3.750	2.476	JJ.....	34,583	.....	07/24/2019.	07/15/2025.
92343V	AP	9	Verizon Communications Inc Bd.....			.....	.....	.....1	2FE	11,555,950	137.197	13,719,740	10,000,000	11,252,910	.....	.....(37,779)	.....	.....6.900	5.781	AO.....	145,667	690,000	08/26/2009.	04/15/2038.
92343V	BE	3	Verizon Communications Inc Sr Nt.....			.....	.....	.....1	2FE	7,653,940	121.025	8,471,715	7,000,000	7,600,301	.....	.....(16,630)	.....	.....4.750	4.149	MN.....	55,417	332,500	08/01/2016.	11/01/2041.
949746	RF	0	Wells Fargo & Co Sub Nt.....			.....	.....	.....	.....1FE	4,754,530	131.785	6,172,795	4,684,000	4,748,928	.....	.....(1,277)	.....	.....5.606	5.501	JJ.....	121,081	262,585	02/05/2014.	01/15/2044.
94974B	GT	1	Wells Fargo & Co MT Sub Nt.....			.....	.....	.....	.....1FE	4,994,200	114.062	5,703,085	5,000,000	4,994,560	.....	.....107	.....	.....4.400	4.407	JD.....	10,389	220,000	06/07/2016.	06/14/2046.

SCHEDULE D - PART 1

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

E10.8

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
96145D	AF	2	Westrock Co Sr Nt.....	.....	..	.....1	2FE	2,992,753	...105.487	3,164,598	3,000,000	2,993,745	.....	.....992	.....	.....	.....3.750	3.795	MS.....	33,125	112,500	02/20/2019.	03/15/2025.
96950F	AF	1	Williams Partners LP Sr Nt.....	LS...	.....	.....1	2FE	1,134,500	...124.071	1,240,706	1,000,000	1,125,255	.....	.....(3,380)	.....	.....	.....6.300	5.286	AO.....	13,300	63,000	02/06/2017.	04/15/2040.
96950F	AQ	7	Williams Partners LP Sr Nt.....	.....	.....	.....2	2FE	7,483,125	...105.313	7,898,468	7,500,000	7,488,802	.....	.....1,973	.....	.....	.....3.900	3.933	JJ.....	134,875	292,500	02/13/2017.	01/15/2025.
988498	AL	5	Yum Brands Inc Sr Nt.....	.....	.....	.....1	4FE	1,135,750	...104.750	1,152,250	1,100,000	1,134,935	.....	.....(815)	.....	.....	.....4.750	4.349	JJ.....	15,965	.....	09/19/2019.	01/15/2030.
98978V	AL	7	Zoetis Inc Sr Nt.....	.....	.....	.....2	2FE	1,991,870	...102.833	2,056,660	2,000,000	1,993,532	.....	.....734	.....	.....	.....3.000	3.047	MS.....	18,167	60,000	09/06/2017.	09/12/2027.
136385	AW	1	Canadian Natural Resources Sr Nt.....	.....	A	1	2FE	2,995,590	...102.016	3,060,465	3,000,000	2,997,584	.....	.....749	.....	.....	.....2.950	2.978	JJ.....	40,808	88,500	05/23/2017.	01/15/2023.
136385	AX	9	Canadian Natural Resources Sr Nt.....	.....	A	1	2FE	4,215,110	...106.506	4,526,518	4,250,000	4,220,993	.....	.....3,277	.....	.....	.....3.850	3.957	JD.....	13,635	163,625	03/19/2018.	06/01/2027.
136385	AY	7	Canadian Natural Resources Sr Nt.....	.....	A	1	2FE	3,889,673	...121.605	4,651,372	3,825,000	3,886,961	.....	.....(1,106)	.....	.....	.....4.950	4.842	JD.....	15,778	189,338	06/06/2017.	06/01/2047.
292505	AG	9	EnCana Corp Nt.....	.....	.....	.....1	2FE	2,193,800	...118.148	2,362,952	2,000,000	2,162,112	.....	.....(4,987)	.....	.....	.....6.500	5.772	FA.....	54,167	130,000	04/23/2012.	02/01/2038.
292505	AJ	3	EnCana Corp Sr Nt.....	.....	.....	.....1	2FE	2,915,289	...102.415	2,970,023	2,900,000	2,904,068	.....	.....(2,059)	.....	.....	.....3.900	3.822	MN.....	14,452	113,100	12/18/2013.	11/15/2021.
448055	AD	5	Husky Energy Inc Sr Nt.....	.....	.....	.....1	2FE	3,814,730	...130.263	3,907,902	3,000,000	3,768,014	.....	.....(27,393)	.....	.....	.....6.800	4.660	MS.....	60,067	204,000	04/06/2018.	09/15/2037.
65334H	AG	7	Nexen Inc Sr Nt.....	.....	.....	.....1	1FE	2,898,720	...137.104	4,113,108	3,000,000	2,916,525	.....	.....2,491	.....	.....	.....6.400	6.673	MN.....	24,533	192,000	01/11/2011.	05/15/2037.
65334H	AJ	1	Nexen Inc Sr Nt.....	.....	.....	.....1	1FE	3,816,085	...155.877	5,455,706	3,500,000	3,770,923	.....	.....(6,499)	.....	.....	.....7.500	6.780	JJ.....	110,104	262,500	01/12/2011.	07/30/2039.
67077M	AF	5	Nutrien Ltd Sr Nt.....	.....	A	1	2FE	5,466,011	...118.996	6,297,247	5,292,000	5,456,712	.....	.....(5,745)	.....	.....	.....5.875	5.588	JD.....	25,909	310,905	04/10/2018.	12/01/2036.
67077M	AG	3	Nutrien Ltd Sr Nt.....	.....	A	1	2FE	5,356,720	...116.220	5,229,878	4,500,000	5,316,668	.....	.....(23,698)	.....	.....	.....5.625	4.301	JD.....	21,094	253,125	04/10/2018.	12/01/2040.
67077M	AP	3	Nutrien Ltd Sr Nt.....	.....	A	1	2FE	5,702,122	...130.535	6,526,760	5,000,000	5,662,673	.....	.....(23,573)	.....	.....	.....7.125	5.856	MN.....	37,604	356,250	04/10/2018.	05/23/2036.
67077M	AS	7	Nutrien Ltd Sr Nt.....	.....	A	1	2FE	1,492,950	...117.952	1,769,274	1,500,000	1,493,292	.....	.....127	.....	.....	.....5.250	5.282	JJ.....	36,313	78,750	04/10/2018.	01/15/2045.
00507U	AU	5	Actavis Funding SCS Sr Nt.....	.....	D	1	2FE	5,021,502	...108.911	5,445,565	5,000,000	5,019,720	.....	.....(409)	.....	.....	.....4.750	4.723	MS.....	69,931	237,500	03/10/2015.	03/15/2045.
05565A	AR	4	BNP Paribas SA Sub Nt.....	.....	C	.....	.....2FE	6,987,680	...107.377	7,516,390	7,000,000	6,991,557	.....	.....1,127	.....	.....	.....4.375	4.397	MN.....	41,684	306,250	05/05/2016.	05/12/2026.
05565Q	DN	5	BP Capital Markets PLC Nt.....	.....	D	.....	.....1FE	3,000,000	...105.230	3,156,885	3,000,000	3,000,000	.....	.....	.....	.....	.....3.279	3.279	MS.....	27,872	98,370	09/14/2017.	09/19/2027.
05578Q	AA	1	BPCE SA Sub Nt.....	.....	D	.....	.....2FE	2,103,400	...110.441	2,208,820	2,000,000	2,078,111	.....	.....(18,378)	.....	.....	.....5.700	4.570	AO.....	21,850	114,000	08/08/2018.	10/22/2023.
05578Q	AB	9	BPCE SA Sub Nt.....	.....	D	.....	.....2FE	1,027,400	...109.745	1,097,449	1,000,000	1,021,623	.....	.....(4,174)	.....	.....	.....5.150	4.618	JJ.....	22,889	51,500	08/03/2018.	07/21/2024.
11042T	AA	1	British Airways Plc EETC.....	.....	C	4	1FE	938,426	...105.880	993,601	938,426	938,426	.....	.....	.....	.....	.....3.800	3.818	MJSD.	1,090	35,660	03/14/2018.	09/20/2031.
404280	AK	5	HSBC Holdings PLC Sr Nt.....	.....	C	.....	.....1FE	8,980,470	...103.716	9,334,413	9,000,000	8,996,967	.....	.....2,274	.....	.....	.....5.100	5.128	AO.....	109,650	459,000	03/29/2011.	04/05/2021.
65557F	AA	4	Nordea Bank AB Sub Bk Nt.....	.....	C	.....	.....1FE	12,591,740	...103.689	13,479,557	13,000,000	12,927,265	.....	.....49,792	.....	.....	.....4.875	5.305	MN.....	84,500	633,750	11/02/2011.	05/13/2021.
88167A	AF	8	Teva Pharmaceuticals NE Sr Nt.....	.....	C	1	3FE	5,990,170	...72.000	4,320,000	6,000,000	4,320,000	353,961	171	.....	.....	.....4.100	4.109	AO.....	61,500	246,000	08/03/2016.	10/01/2046.
902133	AG	2	Tyco Electronics Group Co Gtd Nt.....	.....	C	1	1FE	13,625,280	...147.006	17,640,708	12,000,000	13,336,084	.....	.....(40,894)	.....	.....	.....7.125	6.090	AO.....	213,750	855,000	02/11/2011.	10/01/2037.
902133	AK	3	Tyco Electronics Group Sr Nt.....	.....	C	1	1FE	1,658,595	...103.004	1,545,063	1,500,000	1,529,131	.....	.....(27,242)	.....	.....	.....4.875	2.961	JJ.....	33,719	73,125	12/12/2014.	01/15/2021.
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....								708,346,656	XXX	779,016,275	707,844,722	712,790,744	120,913	422,933	0	0	XXX	XXX	XXX	7,976,688	27,646,953	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																							
03215P	CD	9	Amresco Resdtl Sec Mtg Loan RMBS Ser 199.....	.....	..	.....4	1FM	60,094	...100.076	59,324	59,279	59,122	.....	.....(103)	.....	.....	.....5.571	5.454	MON...	275	3,367	03/03/1999.	06/25/2027.
12596M	AA	4	Credit Suisse Mortgage Trust RMBS Ser 20.....	.....	..	.....4	1FM	8,896,312	...104.006	9,253,988	8,897,535	8,893,482	.....	.....(2,830)	.....	.....	.....3.650	3.651	MON...	27,063	270,633	02/27/2019.	07/25/2058.
12667G	AX	1	Countrywide Alternative Ln Tr RMBS Ser 2.....	.....	..	.....4	1FM	3,125,490	...85.043	2,839,922	3,339,383	2,839,922	.....	.....(50,858)	.....	.....	.....2.242	3.478	MON...	1,248	90,886	03/09/2005.	05/25/2035.
12667G	XN	8	Countrywide Alternative Ln Tr RMBS Ser 2.....	.....	..	.....4	4FM	3,913,178	...93.087	3,891,492	4,180,507	3,891,492	.....	.....157,181	.....	.....	.....5.500	7.000	MON...	19,161	229,191	02/28/2006.	08/25/2035.
126686	AC	8	CWABS Inc RMBS Ser 2006-H CI 2A1B.....	.....	..	.....4	1FM	421,580	...79.411	421,580	1,217,734	421,580	.....	.....967,014	.....	.....	.....1.890	10.259	MON...	1,023	39,185	09/14/2007.	11/15/2036.
126694	NS	3	CWHL Inc RMBS Ser 2005-27 CI 1A3.....	.....	..	.....4	2FM	459,101	...94.903	447,660	471,705	447,660	.....	.....(6,347)	(854)	.....	.....5.500	5.862	MON...	2,162	25,944	11/10/2005.	12/25/2035.
12669G	R3	7	Countrywide Home Loans RMBS Ser 2005-15.....	.....	..	.....4	3FM	152,995	...86.641	134,682	155,448	134,682	.....	.....(759)	23	.....	.....5.500	5.733	MON...	712	8,529	11/10/2005.	08/25/2035.
144527	AB	4	Carrington Mtg Loan Tr RMBS Ser 2007-FRE.....	.....	..	.....4	1FM	1,954,699	...99.650	1,948,441	1,955,290	1,954,699	.....	.....	.....	.....	.....1.992	2.004	MON...	541	51,195	03/29/2007.	02/25/2037.
17306U	CE	6	Citifinancial Mtg Sec Inc RMBS Ser 2004.....	.....	..	.....4	1FM	10,559	...101.614	10,730	10,560	10,547	.....	.....(1)	.....	.....	.....4.346	4.357	MON...	38	459	03/24/2004.	04/25/2034.
17307G	YH	5	Citigroup Mtg Loan Trust RMBS Ser 2005-5.....	.....	..	.....4	2FM	2,059,548	...98.323	2,191,270	2,228,643	2,059,548	.....	.....	.....	.....	.....5.500	6.953	MON...	10,215	122,429	09/28/2005.	08/25/2035.
251563	CB	6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 CI.....	.....	..	.....4	1FM	36,176	...101.961	36,896	36,187	36,808	.....	.....110	.....	.....	.....5.240	4.891	MON...	158	1,896	01/16/2004.	12/25/2033.

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
				F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol																		Rate Used to Obtain Fair Value	Fair Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification				Description				Code															
251563	DM	1	Deutsche Mtg Sec Inc RMBS Ser 2004-2 Cl.....	.....	.....4	1FM	5,634	...102.475	5,775	5,636	5,710	.....	.....6	.....	.....	.....5.180	4.717	MON...	24	292	02/19/2004.	01/25/2034.	
36157R	3X	1	GE Cap Mtg Serv Inc RMBS Ser 1999-HE2 Cl.....	.....	.....4	4FM	115,739	...112.222	129,885	115,739	115,739	.....	.....	.....	.....	.....7.560	7.627	MON...	729	8,750	06/21/1999.	07/25/2029.	
36157R	D8	5	GE Cap Mtg Serv Inc RMBS Ser 1999-HE1 Cl.....	.....	.....4	1FM	397	...101.697	404	397	397	.....	.....	.....	.....	.....6.265	6.308	MON...	2	25	02/22/1999.	04/25/2029.	
36242D	7Q	0	GS Mortgage Securities Corp RMBS Ser 200.....	.....	.....4	1FM	189,560	...104.563	208,572	199,471	194,177	.....	.....(190)	.....	.....	.....5.250	5.912	MON...	873	10,472	11/08/2005.	06/25/2035.	
43739E	AP	2	Homebanc Mortgage Tr RMBS Ser 2005-1 Cl.....	.....	.....4	1FM	941,899	...89.682	913,720	1,018,844	941,899	.....	.....	.....	.....	.....2.042	4.269	MON...	347	28,613	02/15/2005.	03/25/2035.	
45254N	JG	3	IMPAC CMB Tr RMBS Ser 2004-5 Cl 1A1.....	.....	.....4	1FM	226,176	...100.966	227,942	225,762	226,125	.....	.....2	.....	.....	.....2.512	2.479	MON...	79	6,844	02/07/2005.	10/25/2034.	
45254N	KX	4	IMPAC CMB Tr RMBS Ser 2004-9 Cl 1A1.....	.....	.....4	1FM	292,936	...99.645	291,168	292,205	292,700	.....	.....(8)	.....	.....	.....2.552	2.515	MON...	124	8,977	02/07/2005.	01/25/2035.	
55265W	CA	9	Master Seasoned Securities Tr RMBS Ser 2.....	.....	.....4	1FM	19,439	...103.917	19,552	18,816	19,281	.....	.....(32)	.....	.....	.....6.500	5.692	MON...	102	1,223	12/09/2004.	08/25/2032.	
64830G	AB	2	New Residential Mtg Ln Tr RMBS Ser 2018.....	.....	.....4	1FM	2,246,561	...103.652	2,279,284	2,198,986	2,242,520	.....	.....(2,116)	.....	.....	.....4.000	3.795	MON...	7,330	87,959	01/19/2018.	12/25/2057.	
64830H	AA	2	New Residential Mtg Ln Tr RMBS Ser 2019.....	.....	.....4	1FM	12,181,814	...101.655	12,219,563	12,020,610	12,176,086	.....	.....(5,727)	.....	.....	.....3.250	3.061	MON...	32,556	162,779	07/31/2019.	02/25/2049.	
64830W	AD	3	New Residential Mtg Ln Tr RMBS Ser 2019.....	.....	.....4	1FM	8,878,491	...102.499	8,840,632	8,625,116	8,867,959	.....	.....(10,532)	.....	.....	.....3.500	3.006	MON...	25,157	125,783	08/07/2019.	12/25/2058.	
761118	HD	3	Residential Accredit Loans Inc RMBS Ser.....	.....	.....4	1FM	1,123,565	...98.061	1,334,877	1,361,270	1,123,565	.....	.....	.....	.....	.....5.750	10.003	MON...	6,523	78,273	02/28/2006.	09/25/2035.	
79548K	ZJ	0	Salomon Bros Mtg Sec VII Inc RMBS Ser 19.....	.....	.....4	2FM	3,322	...100.927	3,324	3,294	3,280	.....	.....(17)	.....	.....	.....6.630	6.565	MON...	18	218	03/18/1999.	06/25/2028.	
89177B	AA	3	Towd Point Mortgage Tr RMBS Ser 2019-1 C.....	.....	.....4	1FM	7,821,786	...103.823	8,170,552	7,869,717	7,823,416	.....	.....1,631	.....	.....	.....3.750	3.811	MON...	24,593	270,521	01/24/2019.	03/25/2058.	
939348	AE	8	Washington Mutual MSC Mtg PT RMBS Ser 20.....	.....	.....4	1FM	1,343,818	...89.385	1,562,602	1,748,170	1,343,818	.....	.....	.....	.....	.....3.309	8.865	MON...	4,820	51,491	03/23/2007.	04/25/2037.	
3399999.	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....							56,480,869	XXX	57,989,271	58,256,304	56,126,214	99,217	(20,638)	0	0	XXX	XXX	XXX	165,873	1,685,934	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																							
05491L	AC	2	Barclays Commercial Mtg Sec CMBS Ser 201.....	.....	.....4	1FM	4,929,102	...99.665	4,983,265	5,000,000	4,945,689	.....	.....6,677	.....	.....	.....3.189	3.382	MON...	11,516	159,450	06/08/2017.	08/14/2036.	
06427D	AQ	6	Bank of America Comm Mtg CMBS Ser 2017-B.....	.....	.....4	1FM	3,089,918	...104.342	3,130,251	3,000,000	3,054,838	.....	.....(12,532)	.....	.....	.....3.366	2.903	MON...	8,415	100,980	02/02/2017.	02/15/2050.	
06540W	BD	4	BANK CMBS Ser 2019-BN19 Cl A3.....	.....	.....4	1FM	10,814,643	...104.415	10,963,565	10,500,000	10,803,101	.....	.....(11,542)	.....	.....	.....3.183	2.837	MON...	27,851	111,405	07/23/2019.	08/15/2061.	
07332V	BD	6	Barclays Comm Mort Sec CMBS Ser 2017-C1.....	.....	.....4	1FM	10,711,251	...107.270	11,156,080	10,400,000	10,628,016	.....	.....(30,156)	.....	.....	.....3.674	3.325	MON...	31,841	382,096	02/16/2017.	02/15/2050.	
12515B	AE	8	CD Comm Mtg Tr CMBS Ser 2019-CD8 Cl A4.....	.....	.....4	1FM	15,449,690	...101.979	15,296,790	15,000,000	15,488,716	.....	.....39,027	.....	.....	.....2.912	2.529	MON...	36,400	145,600	08/09/2019.	08/15/2057.	
12515H	AZ	8	CD Comm Mtg Tr CMBS Ser 2017-CD5 Cl A4.....	.....	.....4	1FM	6,694,739	...105.869	6,881,479	6,500,000	6,651,217	.....	.....(18,687)	.....	.....	.....3.431	3.083	MON...	18,585	223,015	07/24/2017.	08/01/2050.	
12532C	BA	2	CFCRE Comm Mort Trust CMBS Ser 2017-C8 C.....	.....	.....4	1FM	4,119,986	...106.019	4,240,764	4,000,000	4,091,014	.....	.....(11,580)	.....	.....	.....3.572	3.222	MON...	11,906	142,876	05/18/2017.	06/15/2050.	
12593J	BE	5	Comm Mortgage Trust CMBS Ser 2015-CR24 C.....	.....	.....4	1FM	25,248,863	...104.662	26,165,400	25,000,000	25,094,234	.....	.....(39,201)	.....	.....	.....3.432	3.288	MON...	71,500	858,000	07/24/2015.	08/10/2055.	
12593Q	BE	9	Comm Mortgage Trust CMBS Ser 2015-CR26 C.....	.....	.....4	1FM	4,443,109	...105.925	4,554,771	4,300,000	4,399,845	.....	.....(16,784)	.....	.....	.....3.630	3.178	MON...	13,008	156,090	05/04/2017.	10/10/2048.	
12594P	AW	1	Credit Suisse Mortgage Trust CMBS Ser 20.....	.....	.....4	1FM	5,927,627	...104.380	6,007,040	5,755,000	5,853,551	.....	.....(25,250)	.....	.....	.....3.565	3.082	MON...	17,099	205,183	12/14/2016.	12/15/2049.	
17291E	AX	9	Citigroup Comm Mtg Tr CMBS Ser 2016-P6 C.....	.....	.....4	1FM	4,840,899	...105.011	4,935,531	4,700,000	4,784,913	.....	.....(18,964)	.....	.....	.....3.512	3.064	MON...	13,755	165,064	12/06/2016.	12/10/2049.	
17328F	AW	5	Citigroup Comm Mtg Tr CMBS Ser 2019-GC41.....	.....	.....4	1FM	10,814,957	...101.827	10,691,835	10,500,000	10,804,507	.....	.....(10,450)	.....	.....	.....2.869	2.532	MON...	25,101	100,405	08/05/2019.	08/10/2056.	
233050	AC	7	DBUBS Mtg Tr CMBS Ser 2011-LC1A Cl A3.....	.....	.....4	1FM	2,688,758	...101.476	2,701,605	2,662,301	2,660,913	.....	.....(3,070)	.....	.....	.....5.002	4.899	MON...	11,097	133,750	02/08/2011.	11/10/2046.	
233050	AF	0	DBUBS Mtg Tr CMBS Ser 2011-LC1A Cl B.....	.....	.....4	1FM	9,232,510	...102.085	9,187,686	9,000,000	9,018,031	.....	.....(30,346)	.....	.....	.....5.471	5.173	MON...	41,033	492,390	02/10/2011.	11/10/2046.	
61691G	AQ	3	Morgan Stanley BAML Tr CMBS Ser 2016-C32.....	.....	.....4	1FM	4,274,247	...104.753	4,347,254	4,150,000	4,223,713	.....	.....(17,205)	.....	.....	.....3.514	3.054	MON...	12,153	145,831	12/06/2016.	12/15/2049.	
617458	AG	9	Morgan Stanley Cap I CMBS Ser 2011-C1 Cl.....	.....	.....4	1FM	1,783,330	...101.872	1,781,133	1,748,411	1,747,871	.....	.....(2,639)	.....	.....	.....5.033	4.771	MON...	7,333	87,997	02/10/2011.	09/15/2047.	
617459	AD	4	Morgan Stanley Cap I Tr CMBS Ser 2011-C2.....	.....	.....4	1FM	17,674,337	...102.223	17,889,095	17,500,000	17,491,321	.....	.....(31,052)	.....	.....	.....4.661	4.550	MON...	67,973	815,675	06/09/2011.	06/15/2044.	
61763X	BF	2	Morgan Stanley BAML Tr CMBS Ser 2014-C18.....	.....	.....4	1FM	9,993,750	...104.232	10,423,230	10,000,000	9,989,700	.....	.....(834)	.....	.....	.....3.749	3.768	MON...	32,283	380,107	09/17/2014.	08/15/2031.	
61764X	BG	9	Morgan Stanley BAML Tr CMBS Ser 2015-C21.....	.....	.....4	1FM	7,209,699	...102.321	7,162,484	7,000,000	7,070,830	.....	.....(30,144)	.....	.....	.....3.150	2.698	MON...	18,375	220,500	02/13/2015.	03/15/2048.	
90117P	AC	9	Avenue of the Americas Tr CMBS Ser 2015.....	.....	.....4	1FM	12,359,928	...106.909	12,829,032	12,000,000	12,213,586	.....	.....(35,698)	.....	.....	.....3.901	3.557	MON...	39,005	468,060	08/07/2015.	08/10/2035.	
90270R	BF	0	UBS-Barclays Comm Mort Tr CMBS Ser 2012.....	.....	.....4	1FM	5,399,662	...100.350	5,669,270	5,649,474	5,596,766	.....	.....20,424	.....	.....	.....2.459	3.218	MON...	11,576	139,342	08/16/2013.	12/10/2045.	
90276C	AE	1	UBS Commercial Mtg Tr CMBS Ser 2017-C2 C.....	.....	.....4	1FM	8,342,874	...105.912	8,578,856	8,100,000	8,288,773	.....	.....(23,291)	.....	.....	.....3.487	3.138	MON...	23,537	282,447	07/31/2017.	08/15/2050.	
92939K	AE	8	WFRBS Commercial Mtg Tr CMBS Ser 2014-C2.....	.....	.....4	1FM	1,289,013	...105.407	1,312,318	1,245,000	1,273,769	.....	.....(5,884)	.....	.....	.....3.607	3.071	MON...	3,742	44,907	05/04/2017.	11/15/2047.	
94989J	BA	3	Wells Fargo Comm Mtg Tr CMBS Ser 2015-C2.....	.....	.....4	1FM	301,449	...103.040	302,679	293,750	297,640	.....	.....(1,467)	.....	.....	.....3.306	2.775	MON...	809	9,711	05/02/2017.	05/15/2048.	

SCHEDULE D - PART 1

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

1		2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
					3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description			Code	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
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities.....									187,634,341	XXX	191,191,413	184,003,936	186,472,554	0	(310,648)	0	0	XXX	XXX	XXX	555,893	5,970,881	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																								
01082#	AA	3	Alameda Cnty CA CTL Ser 2002-A.....				4	1	1,627,783	105.737	1,623,744	1,535,644	1,548,363		(7,019)			7.500	6.921	MON...	5,119	115,173	08/15/2002.	06/15/2021.
01448Y	AB	9	ALESCO Pfd Fdg Ltd ABS Ser 7A CI A1B.....				4	1FE	2,861,971	96.708	3,416,998	3,533,298	3,030,637		35,305			2.328	4.393	MJSD.	2,056	102,954	03/04/2013.	07/23/2035.
020053	AS	3	ALM Loan Funding CLO Ser 2013-8A CI A1R.....				4	1FE	10,000,000	100.150	10,014,997	10,000,000	10,000,000					3.476	3.491	JAJO..	75,316	407,518	09/28/2016.	10/15/2028.
02377D	AA	0	American Airlines Inc LBASS EETC Ser 201.....				4	2FE	848,341	101.089	857,575	848,341	848,341					3.700	3.700	AO.....	6,626	31,389	09/26/2017.	04/15/2027.
02377L	AA	2	American Airlines Inc Secured Ser AA.....				1	1FE	4,500,000	102.822	4,626,990	4,500,000	4,500,000					3.150	3.150	FA.....	53,550		08/01/2019.	08/15/2033.
03334@	AA	7	AnchoragePermit Ctr Bldg Ls Tr CTL.....				1	1	754,735	108.786	821,047	754,735	754,735					6.340	6.424	MON...	2,127	47,850	02/11/2003.	02/15/2025.
04964K	AN	1	Atrium CDO Corp CLO Ser 9A CI BR.....				4	1FE	10,000,000	100.107	10,010,708	10,000,000	10,000,000					3.659	3.675	FMAN.	33,537	431,895	03/30/2017.	05/28/2030.
117017	AA	1	Brunswick & Glynn Co Dev Auth CTL Rev Le.....				4	1	1,235,281	104.266	1,287,978	1,235,281	1,235,281					7.230	7.232	AO.....	18,855	89,311	08/16/2001.	10/15/2022.
117017	AB	9	Brunswick & Glynn Co Dev Auth CTL Rev Le.....				4	1	786,861	103.933	817,809	786,861	786,861					6.260	6.261	FA.....	18,608	49,258	12/19/2001.	02/15/2023.
12189P	AH	5	Burlington Northern Santa Fe LBASS ETC S.....				4	1FE	16,302	100.182	14,423	14,397	14,406		(38)			7.908	6.078	JJ.....	525	1,128	06/25/2002.	01/15/2020.
12644*	AC	1	CTL Cap Tr CTL Ser 2002-3 Anchorage.....				1	1	3,527,346	115.619	4,078,291	3,527,346	3,527,346					7.290	7.406	MON...	11,429	257,144	02/28/2002.	12/15/2026.
12644@	AX	3	CTL Cap Tr CTL Lowes.....				1	1	867,469	104.253	904,360	867,469	867,469					7.070	7.072	FA.....	23,169	61,330	10/17/2001.	08/15/2021.
38218D	AA	7	Goodgreen Trust LBASS Ser 2019-1A CI A.....				4	1FE	10,167,809	104.250	10,502,260	10,074,101	10,166,728		(1,081)			3.860	3.818	MON...	17,283	269,251	08/01/2019.	10/15/2054.
38218G	AA	0	Goodgreen Trust LBASS Ser 2018-1A CI A.....				4	1FE	756,240	104.331	751,635	720,434	755,843		(397)			3.930	3.552	MON...	1,258	14,662	08/01/2019.	10/15/2053.
50026*	AA	3	Kohls Corp CTL Shelby MI.....				1	2	547,666	106.462	551,889	518,392	523,712		(1,700)			7.600	6.990	MON...	1,751	39,398	09/11/2002.	12/15/2022.
52467@	AA	3	Legg Mason Mtg Cap Corp CTL.....				1	1	233,753	105.229	233,368	221,771	223,136		(663)			7.400	6.864	MON...	729	16,300	03/22/2002.	12/15/2021.
52467@	AH	8	Legg Mason Mtg Cap Corp CTL.....				1	4	165,741	102.138	161,409	158,031	158,586		(503)			7.750	7.194	MON...	544	11,931	07/02/2002.	01/15/2021.
59549R	AC	8	Mid State Tr X LBASS Ser 10 CI M1.....				4	3FE	2,477,224	107.205	3,158,239	2,945,986	2,477,224					6.280	10.266	MON...	8,223	185,008	05/07/2008.	02/15/2036.
62942Q	BQ	5	NRZ Advance Receivables Trust LBASS Ser.....				4	1FE	13,208,519	100.162	13,231,400	13,210,000	13,208,714		195			2.590	2.608	MON...	15,206	133,054	07/18/2019.	07/15/2052.
62942Q	BV	4	NRZ Advance Receivables Trust LBASS Ser.....				4	1FE	36,562,116	99.234	36,289,691	36,570,000	36,562,807		691			2.520	2.539	MON...	40,958	307,188	08/12/2019.	08/15/2053.
64130H	AA	9	Neuberger Berman CLO Ltd CLO Ser 2017-24.....				4	1FE	6,000,000	99.717	5,983,021	6,000,000	6,000,000					3.196	3.208	JAJO..	38,351	229,432	03/31/2017.	04/16/2030.
64508Q	AA	3	New Haven Fed Office Bldg Ls CTL GSA Gtd.....				4	1	938,086	100.106	939,079	938,086	938,086					5.900	5.901	JJ.....	25,521	55,347	10/22/2002.	01/15/2020.
653240	AA	9	Newtown CTL Ser 2002.....				1	1	1,521,600	105.019	1,598,030	1,521,653	1,521,639		3			6.082	6.160	MON...	4,113	92,547	08/08/2002.	05/15/2023.
65341K	AX	4	Nextgear Floorplan Mast Ow Tr LBASS Ser.....				4	1FE	2,399,980	100.365	2,408,753	2,400,000	2,399,993		1,936			2.560	2.574	MON...	2,731	61,440	10/16/2017.	10/17/2022.
667294	AW	2	Northwest Airlines LBASS EETC Ser 2001-1.....				1	2FE	2,737,105	107.301	2,581,924	2,406,246	2,556,576		(62,031)			7.041	3.483	AO.....	42,356	169,424	02/14/2017.	10/01/2023.
67020B	AA	8	NRRC-D Facilities Corp CTL GSA Rev Bd Ls.....				4	1	1,234,617	107.066	1,321,857	1,234,617	1,234,617					6.500	6.589	MON...	5,350	80,250	09/19/2002.	11/07/2023.
74042T	AC	5	Preferred Term Sec Ltd LBASS Nt CI A-2 P.....				4	2FE	8,072,692	81.643	7,351,041	9,003,852	8,072,692					2.294	3.638	MJSD.	5,163	262,237	09/14/2007.	12/22/2037.
78402C	AA	1	SC Commercial Mtg Pass Through CTL Ser 2.....				4	2	466,549	110.654	493,714	446,178	451,069		(1,283)			7.053	6.458	MON...	2,622	30,874	11/20/2003.	11/10/2028.
78442G	GG	5	SLM Student Loan Tr LBASS Ser 2003-4 CI.....				4	2FE	4,670,398	96.935	4,490,412	4,632,414	4,648,740	82,271	(1,721)			2.644	2.598	MJSD.	5,443	151,313	03/05/2004.	03/15/2033.
90931V	AA	4	United Air Lines PTC Ser 2018-1 A.....				1	1FE	3,352,332	102.608	3,439,765	3,352,332	3,352,332					3.700	3.700	MS.....	41,345	124,036	01/31/2018.	09/01/2031.
92851@	AA	3	Vivendi SPC Tr CTL.....				1	2	298,021	104.154	310,400	298,021	298,021					6.630	6.722	MON...	878	19,759	11/25/2002.	04/15/2022.
94978#	AT	4	Wells Fargo Bank Northwest NA CTL Ser 20.....				4	2	984,637	112.270	1,105,453	984,637	984,637					6.650	6.743	MON...	5,457	65,523	07/28/2002.	08/01/2027.
96928#	AC	7	William Blair CTL CTL PTC Ser 2004-1.....				1	2	2,654	100.284	2,321	2,314	2,318		(41)			7.660	5.653	MON...	3	3,083	12/09/2004.	01/25/2023.
00908P	AA	5	Air Canada LBASS EETC Ser 2017-1AA.....		A		1	1FE	1,897,600	101.937	1,934,360	1,897,600	1,897,600					3.300	3.300	JJ.....	28,875	62,621	12/07/2017.	07/15/2031.
00908P	AB	3	Air Canada LBASS PTT Ser 2017-1A.....		A		1	1FE	948,800	101.286	961,003	948,800	948,800					3.550	3.550	JJ.....	15,531	33,682	12/07/2017.	07/15/2031.
009090	AB	7	Air Canada LBASS EETC Ser 2015-1B.....		A		1	2FE	1,384,517	100.878	1,414,348	1,402,042	1,391,314		2,552			3.875	4.185	MS.....	15,997	54,329	04/04/2017.	03/15/2023.
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....									138,054,745	XXX	139,690,292	139,490,879	137,888,623	82,271	(35,795)	0	0	XXX	XXX	XXX	576,605	4,067,639	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated).....									1,090,516,611	XXX	1,167,887,251	1,089,595,841	1,093,278,135	302,401	55,852	0	0	XXX	XXX	XXX	9,275,059	39,371,407	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
Unaffiliated Bank Loans - Acquired																								
03852J	AL	5	Aramark Services Inc 1st Lien Term Ln B.....		..		3FE	4,663,313	...100.313	4,677,885	4,663,313	4,663,313	160,301					3.799	3.830	MON...	492	190,810	06/12/2018.	03/11/2025.
08579J	BD	3	Berry Plastics Corp Term Ln W Nt 1.....	.....	..	.....	.....3FE	648,805	...100.339	647,719	645,529	647,719	(861)	(226)	.....	.....	.....3.715	3.556	MON...	1,466	3,625	10/18/2019.	10/01/2022.	
08579J	BE	1	Berry Plastics Corp Term Ln X Nt 1.....	.....	..	.....	.....3FE	1,176,524	...100.344	1,174,552	1,170,528	1,174,552	(1,702)	(270)	.....	.....	.....3.715	3.614	MON...	2,658	6,573	10/18/2019.	01/19/2024.	
15018L	AE	1	Cedar Fair LP New Term Ln B Nt 1.....	.....	..	.....	.....3FE	1,235,443	...100.375	1,240,076	1,235,443	1,235,443	43,240	.....	.....	.....	.....3.490	3.515	MON...	479	50,303	03/14/2018.	04/13/2024.	
90347B	AH	1	Axalta Coating Systems New Term Ln B Nt.....	.....	..	.....	.....3FE	2,415,828	...100.138	2,407,901	2,404,595	2,407,180	148,577	(1,716)	.....	.....	.....3.947	3.881	MJSD.	791	102,577	04/11/2018.	06/01/2024.	
000000	00	0	Array Canada Inc Term Ln Nt 1.....	.....	A	.....	.....4FE	790,232	...78.333	625,268	798,214	625,268	(132,407)	1,366	.....	.....	.....6.901	7.180	MJSD.	153	60,535	07/11/2017.	02/09/2023.	
02034#	AA	0	MISYS (Almonde Inc) Term Ln Nt 1.....	.....	D	.....	.....4FE	6,178,702	...99.208	6,141,300	6,190,309	6,141,300	373,829	1,199	.....	.....	.....5.756	5.828	JAJO.	61,360	314,449	06/15/2017.	04/28/2024.	
6499999.	Unaffiliated Bank Loans - Acquired.....							17,108,847	XXX	16,914,701	17,107,931	16,894,775	590,977	353	0	0	XXX	XXX	XXX	67,399	728,872	XXX	XXX	
6599999.	Total - Unaffiliated Bank Loans.....							17,108,847	XXX	16,914,701	17,107,931	16,894,775	590,977	353	0	0	XXX	XXX	XXX	67,399	728,872	XXX	XXX	
Totals																								
7699999.	Total - Issuer Obligations.....							1,827,616,271	XXX	1,980,331,932	1,771,606,079	1,829,536,632	4,820,389	(3,965,843)	0	0	XXX	XXX	XXX	19,026,331	...67,006,796	XXX	XXX	
7799999.	Total - Residential Mortgage-Backed Securities.....							167,257,697	XXX	171,664,954	167,504,638	166,792,022	99,217	(44,071)	0	0	XXX	XXX	XXX	518,191	4,952,760	XXX	XXX	
7899999.	Total - Commercial Mortgage-Backed Securities.....							187,634,341	XXX	191,191,413	184,003,936	186,472,554	0	(310,648)	0	0	XXX	XXX	XXX	555,893	...5,970,881	XXX	XXX	
7999999.	Total - Other Loan-Backed and Structured Securities.....							148,532,558	XXX	149,627,282	149,170,879	147,607,862	82,271	(111,840)	0	0	XXX	XXX	XXX	810,811	4,601,917	XXX	XXX	
8299999.	Total - Unaffiliated Bank Loans.....							17,108,847	XXX	16,914,701	17,107,931	16,894,775	590,977	353	0	0	XXX	XXX	XXX	67,399	728,872	XXX	XXX	
8399999.	Grand Total - Bonds.....							2,348,149,714	XXX	2,509,730,282	2,289,393,463	2,347,303,845	5,592,854	(4,432,049)	0	0	XXX	XXX	XXX	...20,978,625	...83,261,226	XXX	XXX	

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

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

SCHEDULE D - PART 3

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

1	2				3	4	5	6	7	8	9	
CUSIP Identification			Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - U.S. Government												
912828	4N	7	U S Treasury Nt	2.875%	05/15/28		01/18/2019	Various		20,210,627	20,000,000	98,481
0599999. Total - Bonds - U.S. Government										20,210,627	20,000,000	98,481
Bonds - U.S. Special Revenue and Special Assessment												
31418D	CA	8	FNMA Pool #MA3664	4.000%	05/25/49		07/12/2019	Morgan Stanley & Co LLC		42,732,548	41,281,254	64,215
76116E	GR	5	Resolution Funding Corp Strips				05/23/2019	Morgan Stanley & Co LLC		796,383	1,067,000	
76116F	AB	3	Resolution Funding Corp Strips				05/23/2019	Various		6,472,739	8,670,000	
88059E	5G	5	Tenn Val Auth Cpn Strip Strips				05/23/2019	Morgan Stanley & Co LLC		1,886,463	2,629,000	
88059E	5N	0	Tenn Val Auth Cpn Strip Strips				05/23/2019	KeyCorp		1,615,862	2,549,000	
88059E	U7	7	Tenn Val Auth Cpn Strip Strips				05/23/2019	KeyCorp		1,255,304	1,684,000	
88059E	U8	5	Tenn Val Auth Cpn Strip Strips				05/23/2019	KeyCorp		1,154,132	1,582,000	
88059E	V2	7	Tenn Val Auth Cpn Strip Strips				05/23/2019	Morgan Stanley & Co LLC		1,519,454	2,135,000	
88059E	V9	2	Tenn Val Auth Cpn Strip Strips				05/23/2019	KeyCorp		281,422	466,000	
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments										57,714,307	62,063,254	64,215
Bonds - Industrial and Miscellaneous												
00206R	HY	1	AT&T Inc Sr Nt	6.625%	05/15/29		06/05/2019	Tax Free Exchange		10,365,950	10,000,000	36,806
02377L	AA	2	American Airlines Inc Secured Ser AA				08/01/2019	Citigroup		4,500,000	4,500,000	
032177	AH	0	Amsted Industries Sr Nt				06/26/2019	Bank of America Bisd Dealer		446,851	428,121	1,539
03522A	AH	3	Anheuser-Busch Co/Inbev Sr Nt				05/15/2019	Tax Free Exchange		9,551,557	10,000,000	135,778
035240	AQ	3	Anheuser-Busch Inbev Worldwide Sr Nt				01/30/2019	Various		5,793,050	5,750,000	1,847
06540W	BD	4	BANK CMBS Ser 2019-BN19 CI A3				07/23/2019	Wells Fargo Securities LLC		10,814,643	10,500,000	6,499
110122	BN	7	Bristol-Myers Squibb Co Sr Nt				11/22/2019	Tax Free Exchange		4,970,049	5,000,000	52,205
110122	BZ	0	Bristol-Myers Squibb Co Sr Nt				07/24/2019	Credit Suisse Securities LLC		4,092,760	4,000,000	22,556
12515B	AE	8	CD Comm Mtg Tr CMBS Ser 2019-CD8 CI A4				08/09/2019	Deutsche Bank Capital		15,449,690	15,000,000	25,480
12596M	AA	4	Credit Suisse Mortgage Trust RMBS Ser 20				02/27/2019	Credit Suisse Securities LLC		8,896,312	8,897,535	24,357
17328F	AW	5	Citigroup Comm Mtg Tr CMBS Ser 2019-GC41				08/05/2019	Citigroup		10,814,957	10,500,000	15,897
233331	AW	7	DTE Energy Co Sr Nt	2.529%	10/01/24		08/08/2019	Wells Fargo Securities LLC		1,999,340	2,000,000	3,500
254687	CH	7	Disney Walt Co Sr Nt	5.650%	08/15/20		11/26/2019	Tax Free Exchange		6,998,100	7,000,000	110,960
254687	DZ	6	Disney Walt Co Sr Nt	6.200%	12/15/34		11/26/2019	Tax Free Exchange		20,675,212	20,000,000	554,556
37940X	AA	0	Global Payments Inc Sr Nt				08/07/2019	Bank of America Bisd Dealer		4,998,750	5,000,000	
38218D	AA	7	Goodgreen Trust LBASS Ser 2019-1A CI A				08/01/2019	Various		10,167,809	10,074,101	21,527
38218G	AA	0	Goodgreen Trust LBASS Ser 2018-1A CI A				08/01/2019	Natixis		756,240	720,434	8,833
391164	AF	7	Great Plains Energy Sr Nt				08/07/2019	Wells Fargo Securities LLC		2,140,360	2,000,000	15,876
410345	AL	6	Hanesbrands Ind Sr Nt	4.875%	05/15/26		08/26/2019	Citigroup		462,000	440,000	6,137
415864	AM	9	Harsco Corp Sr Nt	5.750%	07/31/27		10/04/2019	Goldman Sachs & Company		3,639,112	3,510,000	19,101
438516	BW	5	Honeywell International Inc Sr Nt				07/30/2019	JP Morgan Securities LLC		3,991,720	4,000,000	
57629W	CG	3	Mass Mutual Global Funding Nt				06/28/2019	PNC Capital Markets LLC		486,015	475,000	6,656
57629W	CH	1	Mass Mutual Global Funding Nt				07/02/2019	JP Morgan Securities LLC		1,046,710	1,000,000	11,050
62942Q	BQ	5	NRZ Advance Receivables Trust LBASS Ser				07/18/2019	Credit Suisse Securities LLC		13,208,519	13,210,000	
62942Q	BV	4	NRZ Advance Receivables Trust LBASS Ser				08/12/2019	Credit Suisse Securities LLC		36,562,116	36,570,000	
64830H	AA	2	New Residential Mtg Ln Tr RMBS Ser 2019				07/31/2019	JP Morgan Securities LLC		12,181,814	12,020,610	33,641
64830W	AD	3	New Residential Mtg Ln Tr RMBS Ser 2019				08/07/2019	Wells Fargo Securities LLC		8,878,491	8,625,116	35,219
65342Q	AL	6	NextEra Energy Operating Sr Nt				09/19/2019	Wells Fargo Securities LLC		670,000	670,000	
69007T	AB	0	Outfront Media Cap LLC / C Sr Nt				08/08/2019	Goldman Sachs & Company		447,150	440,000	3,544
69346V	AA	7	Performace Food Group Sr Nt				09/16/2019	Credit Suisse Securities LLC		220,000	220,000	
701094	AM	6	Parker-Hannifin Corp Sr Nt				07/24/2019	Various		3,038,940	3,000,000	7,650
82967N	BE	7	Sirius XM Radio Inc Sr Nt				06/26/2019	JP Morgan Securities LLC		683,400	670,000	

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
858912 AF 5	Stericycle Inc Sr Nt 5.375% 07/15/24.....				06/27/2019.....	Bank of America BISD Dealer.....		1,039,373	997,000	2,383
87612B BP 6	Targa Resources Partners Sr Nt.....				11/13/2019.....	RBC Capital Markets LLC.....		348,301	347,000	
89177B AA 3	Towd Point Mortgage Tr RMBS Ser 2019-1 C.....				01/24/2019.....	Bank of America BISD Dealer.....		7,821,786	7,869,717	24,593
91324P CP 5	UnitedHealth Group Inc Sr Nt.....				07/24/2019.....	Barclays Capital Inc.....		2,140,580	2,000,000	2,292
96145D AF 2	Westrock Co Sr Nt 3.750% 03/15/25.....				02/20/2019.....	Tax Free Exchange.....		2,992,753	3,000,000	48,438
988498 AL 5	Yum Brands Inc Sr Nt 4.750% 01/15/30.....				09/19/2019.....	RBC Capital Markets LLC.....		1,135,750	1,100,000	1,742
3899999	Total - Bonds - Industrial and Miscellaneous.....							234,426,160	231,534,634	1,240,662
Bonds - Unaffiliated Bank Loans										
08579J BD 3	Berry Plastics Corp Term Ln W Nt 1.....				10/18/2019.....	Tax Free Exchange.....		648,805	645,529	
08579J BE 1	Berry Plastics Corp Term Ln X Nt 1.....				10/18/2019.....	Tax Free Exchange.....		1,176,524	1,170,528	
8299999	Total - Bonds - Unaffiliated Bank Loans.....							1,825,329	1,816,057	0
8399997	Total - Bonds - Part 3.....							314,176,423	315,413,945	1,403,358
8399998	Total - Bonds - Summary Item from Part 5.....							59,460,070	58,235,953	261,709
8399999	Total - Bonds.....							373,636,493	373,649,898	1,665,067
9999999	Total - Bonds, Preferred and Common Stocks.....							373,636,493	XXX	1,665,067

SCHEDULE D - PART 4

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

1		2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification		Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																						
34459R	AB	1	Morocco AID Gtd SF Bd.....	..	07/15/2019.	Redemption	100.0000.....	55,015	55,015	65,881	58,845	.....	.....(3,829)	.....	.....(3,829)	.....	.....55,015	.....	.....	.....0	3,134	07/15/2026.
455780	AG	1	Indonesia (Republic of) AID Sr Nt.....	..	12/01/2019.	Redemption	100.0000.....	100,000	100,000	109,000	101,858	.....	.....(1,858)	.....	.....(1,858)	.....	.....100,000	.....	.....	.....0	6,675	06/01/2021.
62938L	AA	8	NRRC-B Facilities Corp CTL GSA Backed.....	..	10/15/2019.	Redemption	100.0000.....	645,000	645,000	645,000	645,000	.....	.....	.....	.....0	.....	.....645,000	.....	.....	.....0	33,394	04/15/2022.
911760	EJ	1	Vendee Mtg Tr RMBS REMIC Ser 1994-2 3ZB.....	..	12/01/2019.	Paydown.....		139,718	139,718	136,652	138,876	.....	.....842	.....	.....842	.....	.....139,718	.....	.....	.....0	4,782	06/15/2024.
911760	HH	2	Vendee Mtg Tr RMBS REMIC Ser 1996-2 1Z.....	..	12/01/2019.	Paydown.....		372,011	372,011	370,161	370,701	.....	.....1,310	.....	.....1,310	.....	.....372,011	.....	.....	.....0	14,225	06/15/2026.
912828	LA	6	U S Treasury 07/15/2019 TIPS.....	..	07/15/2019.	Maturity.....		131,778,900	110,000,000	113,790,855	130,471,796	(19,282,642)	(162,854)	.....	....(19,445,496)	.....	.....111,026,300	.....	20,752,600	..20,752,600	..2,454,963	07/15/2019.
0599999.		Total - Bonds - U.S. Government.....						133,090,644	111,311,744	115,117,549	131,787,076	(19,282,642)	(166,389)	0	(19,449,031)	0	112,338,044	0	20,752,600	..20,752,600	..2,517,173	XXX
Bonds - All Other Government																						
G1981@	AA	0	Cayman Islands (Govt of) Gtd Sr Nt.....	D	03/01/2019.	Redemption	100.0000.....	605,381	605,381	605,381	605,381	.....	.....	.....	.....0	.....	.....605,381	.....	.....	.....0	7,340	03/01/2019.
1099999.		Total - Bonds - All Other Government.....						605,381	605,381	605,381	605,381	0	0	0	0	0	605,381	0	0	0	7,340	XXX
Bonds - U.S. States, Territories and Possessions																						
646039	KW	6	New Jersey St GO Ref Ser M.....	..	07/15/2019.	Maturity.....		8,060,000	8,060,000	9,344,361	8,123,683	.....	.....(63,683)	.....	.....(63,683)	.....	.....8,060,000	.....	.....	.....0	443,300	07/15/2019.
1799999.		Total - Bonds - U.S. States, Territories & Possessions.....						8,060,000	8,060,000	9,344,361	8,123,683	0	(63,683)	0	(63,683)	0	8,060,000	0	0	0	443,300	XXX
Bonds - U.S. Political Subdivisions of States																						
167486	DL	0	Chicago IL GO Ser C 5.000% 01/01/28.....	..	02/19/2019.	Call	100.0000.....	11,525,000	11,525,000	11,695,685	11,525,000	.....	.....	.....	.....0	.....	.....11,525,000	.....	.....	.....0	289,992	01/01/2028.
2499999.		Total - Bonds - U.S. Political Subdivisions of States.....						11,525,000	11,525,000	11,695,685	11,525,000	0	0	0	0	0	11,525,000	0	0	0	289,992	XXX
Bonds - U.S. Special Revenue and Special Assessment																						
033896	HZ	7	Anderson IN Sch Bldg Corp Rev LBASS Ref.....	..	04/01/2019.	Call	100.0000.....	5,235,000	5,235,000	5,571,558	5,236,284	.....	.....(1,284)	.....	.....(1,284)	.....	.....5,235,000	.....	.....	.....0	186,133	07/15/2026.
164243	HS	9	Cherokee Cnty GA Auth Rev Wtr & Swr Ref.....	..	08/01/2019.	Call	100.0000.....	1,295,000	1,295,000	1,499,014	1,363,426	.....	.....(8,001)	.....	.....(8,001)	.....	.....1,355,425	.....	.....(60,425)	(60,425)	71,225	08/01/2023.
254773	AG	9	District Columbia Hsg Fin Rev LBASS AMT.....	..	12/01/2019.	Call	100.0000.....	50,000	50,000	50,000	50,000	.....	.....	.....	.....0	.....	.....50,000	.....	.....	.....0	1,495	06/01/2020.
312903	HR	1	FHLMC REMIC Ser 113-C 8.500% 05/15/21.....	..	11/15/2019.	Paydown.....		5,000	5,000	5,209	5,005	.....	.....(5)	.....	.....(5)	.....	.....5,000	.....	.....	.....0	196	05/15/2021.
312905	YJ	5	FHLMC REMIC Ser 1077-E.....	..	12/01/2019.	Paydown.....		8,153	8,153	8,494	8,242	.....	.....(89)	.....	.....(89)	.....	.....8,153	.....	.....	.....0	390	05/15/2021.
312906	E5	5	FHLMC REMIC Ser 1116-XA.....	..	12/01/2019.	Paydown.....		3,186	3,186	3,276	3,198	.....	.....(13)	.....	.....(13)	.....	.....3,186	.....	.....	.....0	118	08/15/2021.
312909	MY	7	FHLMC REMIC Ser 1251-Z.....	..	12/01/2019.	Paydown.....		35,459	35,459	37,077	35,984	.....	.....(526)	.....	.....(526)	.....	.....35,459	.....	.....	.....0	1,548	04/15/2022.
312915	UF	6	FHLMC REMIC Ser 1504 Z.....	..	12/01/2019.	Paydown.....		29,796	29,796	30,649	30,067	.....	.....(272)	.....	.....(272)	.....	.....29,796	.....	.....	.....0	1,107	05/15/2023.
3133T3	X8	6	FHLMC REMIC Ser 1683 Z.....	..	12/01/2019.	Paydown.....		147,181	147,181	148,086	147,207	.....	.....(26)	.....	.....(26)	.....	.....147,181	.....	.....	.....0	5,106	02/15/2024.
3133TA	CQ	3	FHLMC REMIC Ser 1967-BA.....	..	12/01/2019.	Paydown.....		37,905	37,905	38,789	38,168	.....	.....(263)	.....	.....(263)	.....	.....37,905	.....	.....	.....0	1,494	06/17/2027.
31358E	XG	2	FNMA REMIC Ser 1990-83A.....	..	12/01/2019.	Paydown.....		3,348	3,348	3,568	3,386	.....	.....(38)	.....	.....(38)	.....	.....3,348	.....	.....	.....0	170	07/25/2020.
31358G	X4	4	FNMA REMIC Ser 1991-56G.....	..	12/01/2019.	Paydown.....		2,400	2,400	2,513	2,418	.....	.....(18)	.....	.....(18)	.....	.....2,400	.....	.....	.....0	109	06/25/2021.
31359K	ZR	1	FNMA REMIC Ser 1996-45 CI K.....	..	12/01/2019.	Paydown.....		11,180	11,180	11,403	11,223	.....	.....(44)	.....	.....(44)	.....	.....11,180	.....	.....	.....0	406	09/25/2021.
313603	2H	4	FNMA REMIC Ser 1990-35E.....	..	12/01/2019.	Paydown.....		283	283	300	285	.....	.....(2)	.....	.....(2)	.....	.....283	.....	.....	.....0	13	04/25/2020.
313603	5J	7	FNMA REMIC Ser 1990-41D.....	..	12/01/2019.	Paydown.....		3,511	3,511	3,726	3,537	.....	.....(26)	.....	.....(26)	.....	.....3,511	.....	.....	.....0	138	04/25/2020.
31377R	BH	2	FNMA DUS Pool #384440 6.600% 10/25/26.....	..	12/01/2019.	Paydown.....		79,326	79,326	87,853	82,369	.....	.....(3,044)	.....	.....(3,044)	.....	.....79,326	.....	.....	.....0	2,869	10/25/2026.
31381H	TQ	9	FNMA DUS Pool #461459 5.450% 11/25/23.....	..	12/01/2019.	Paydown.....		347,713	347,713	357,873	349,702	.....	.....(1,989)	.....	.....(1,989)	.....	.....347,713	.....	.....	.....0	11,227	11/25/2023.
31393A	TV	8	FNMA REMIC Ser 2003-38 CI MP.....	..	12/01/2019.	Paydown.....		161,365	161,365	164,996	161,587	.....	.....(222)	.....	.....(222)	.....	.....161,365	.....	.....	.....0	4,791	05/25/2023.
31394J	KW	6	FHLMC REMIC Ser 2673 CI QL.....	..	12/01/2019.	Paydown.....		151,198	151,198	153,655	151,411	.....	.....(213)	.....	.....(213)	.....	.....151,198	.....	.....	.....0	4,288	09/15/2023.
3140H5	JW	2	FNMA Pool #BJ3876 3.000% 01/25/48.....	..	12/01/2019.	Paydown.....		793,983	793,983	769,264	769,760	.....	.....24,224	.....	.....24,224	.....	.....793,983	.....	.....	.....0	14,357	01/25/2048.
3140Q7	5Y	9	FNMA Pool #CA0862 3.500% 09/25/47.....	..	12/01/2019.	Paydown.....		1,505,132	1,505,132	1,495,607	1,495,685	.....	.....9,447	.....	.....9,447	.....	.....1,505,132	.....	.....	.....0	36,252	09/25/2047.
3140Q8	3K	9	FNMA Pool #CA1701 4.000% 05/25/48.....	..	12/01/2019.	Paydown.....		5,377,838	5,377,838	5,487,075	5,485,378	.....	.....(107,540)	.....	.....(107,540)	.....	.....5,377,838	.....	.....	.....0	146,712	05/25/2048.
31418C	R8	9	FNMA Pool #MA3210 3.500% 12/25/47.....	..	12/01/2019.	Paydown.....		4,212,024	4,212,024	4,179,118	4,179,417	.....	.....32,607	.....	.....32,607	.....	.....4,212,024	.....	.....	.....0	97,752	12/25/2047.
408395	MK	4	Hammond IN Multi Sch Bldg Rev LBASS Ref.....	..	01/18/2019.	Call	100.0000.....	3,325,000	3,325,000	3,529,421	3,325,803	.....	.....(803)	.....	.....(803)	.....	.....3,325,000	.....	.....	.....0	84,510	07/15/2025.

SCHEDULE D - PART 4

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

1			2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	
					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																					
45528U	VH	1	Indianapolis IN Pub Impt Rev Preref Wtrw.....	..	01/01/2019.	Call	100.0000.....	.....	950,000	950,000	939,549	950,000				0		950,000			0	26,125	01/01/2029.	
45528U	VJ	7	Indianapolis IN Pub Impt Rev Preref Wtrw.....	..	01/01/2019.	Call	100.0000.....	.....	1,065,000	1,065,000	1,044,558	1,065,000				0		1,065,000			0	30,619	01/01/2038.	
45528U	VS	7	Indianapolis IN Pub Impt Rev Unref Wtrwk.....	..	01/01/2019.	Call	100.0000.....	.....	4,050,000	4,050,000	3,974,074	3,983,409				0		3,983,409		66,591	66,591	111,375	01/01/2029.	
45528U	VT	5	Indianapolis IN Pub Impt Rev Unref Wtrwk.....	..	01/01/2019.	Call	100.0000.....	.....	3,935,000	3,935,000	3,824,251	3,829,921				0		3,829,921		105,079	105,079	113,131	01/01/2038.	
49151E	XD	0	Kentucky St Ppty & Bldgs Rev LBASS Ref P.....	..	10/01/2019.	Maturity.....		.....	10,000,000	10,000,000	10,817,300	10,063,993		(63,993)		(63,993)		10,000,000			0	500,000	10/01/2019.	
57563R	MA	4	Massachusetts Educ Fin Rev LBASS Student.....	..	07/01/2019.	Call	100.0000.....	.....	800,000	800,000	790,696	792,828		167		167		792,994		7,006	7,006	24,000	01/01/2028.	
57563R	MB	2	Massachusetts Educ Fin Rev LBASS Student.....	..	07/01/2019.	Call	100.0000.....	.....	540,000	540,000	534,211	535,404		94		94		535,498		4,502	4,502	16,706	01/01/2029.	
57563R	MC	0	Massachusetts Educ Fin Rev LBASS Student.....	..	07/01/2019.	Call	100.0000.....	.....	650,000	650,000	647,205	647,724		41		41		647,765		2,235	2,235	20,719	01/01/2030.	
57563R	MD	8	Massachusetts Educ Fin Rev LBASS Student.....	..	07/01/2019.	Call	100.0000.....	.....	1,165,000	1,165,000	1,151,964	1,154,178		173		173		1,154,351		10,649	10,649	37,081	01/01/2031.	
57563R	NV	7	Massachusetts Educ Fin Rev LBASS AMT Ref.....	..	07/01/2019.	Call	100.0000.....	.....	3,550,000	3,550,000	3,493,875	3,500,272		659		659		3,500,932		49,068	49,068	93,188	07/01/2033.	
60411K	BG	6	Minnesota Pub Fac Auth Rev Ser B.....	..	03/01/2019.	Maturity.....		.....	1,000,000	1,000,000	1,079,080	1,001,404		(1,404)		(1,404)		1,000,000			0	25,000	03/01/2019.	
60534Q	VK	4	Mississippi Dev Bk Rev Spl Oblg.....	..	07/01/2019.	Maturity.....		.....	7,210,000	7,210,000	7,823,211	7,241,792		(31,792)		(31,792)		7,210,000			0	360,500	07/01/2019.	
646136	VP	3	New Jersey St Trans Fd Rev Trans Sys B 5.....	..	12/15/2019.	Maturity.....		.....	3,500,000	3,500,000	3,797,500	3,530,994		(30,994)		(30,994)		3,500,000			0	183,750	12/15/2019.	
649085	AA	5	New Valley Generation II Ser 2001.....	..	05/01/2019.	Various.....		.....	307,590	307,590	320,924	308,949		(1,359)		(1,359)		307,590			0	8,569	05/01/2020.	
662858	GA	1	North Texas Tollway Auth Rev Dallas Nort.....	..	01/01/2019.	Call	100.0000.....	.....	4,065,000	4,065,000	4,064,647	4,065,000				0		4,065,000			0	121,950	01/01/2025.	
662858	GF	0	North Texas Tollway Auth Rev Dallas Nort.....	..	08/16/2019.	Call	100.0000.....	.....	935,000	935,000	935,353	935,000				0		935,000			0	63,113	01/01/2025.	
66285W	TA	4	North Texas Tollway Auth Rev Preref Firs.....	..	01/01/2019.	Call	100.0000.....	.....	4,070,000	4,070,000	4,039,963	4,070,000				0		4,070,000			0	122,100	01/01/2028.	
66285W	TJ	5	North Texas Tollway Auth Rev Unref First.....	..	08/16/2019.	Call	100.0000.....	.....	930,000	930,000	918,375	920,336		516		516		920,851		9,149	9,149	62,775	01/01/2028.	
79739G	BC	9	San Diego Cnty CA Regl Rev AMT Arpt Auth.....	..	07/01/2019.	Maturity.....		.....	3,605,000	3,605,000	3,730,094	3,612,214		(7,214)		(7,214)		3,605,000			0	189,263	07/01/2019.	
3199999.			Total - Bonds - U.S. Special Revenue and Special Assessments.....						75,148,571	75,148,571	77,565,354	75,147,960		0		(193,246)		74,954,717		0	193,854	193,854	2,782,370	XXX
Bonds - Industrial and Miscellaneous																								
000000	00	0	Norweigan Cruise Line Corp Term Ln B Nt.....	..	01/02/2019.	Redemption	100.0000.....	.....	2,475,000	2,475,000	2,468,813	2,470,595		4,405		4,405		2,475,000			0	1,463	10/05/2021.	
01082#	AA	3	Alameda Cnty CA CTL Ser 2002-A.....	..	12/15/2019.	Redemption	100.0000.....	.....	227,414	227,414	241,059	230,338		(2,923)		(2,923)		227,414			0	9,344	06/15/2021.	
01448Y	AB	9	ALESCO Pfd Fdg Ltd ABS Ser 7A CI A1B.....	..	12/23/2019.	Paydown.....		.....	1,277,025	1,277,025	1,034,390	1,082,590		194,435		194,435		1,277,025			0	31,524	07/23/2035.	
01877K	AB	9	Alliance Pipeline LP Sr Nt.....	..	12/31/2019.	Redemption	100.0000.....	.....	435,551	435,551	472,731	440,120		(4,569)		(4,569)		435,551			0	22,676	12/31/2019.	
02150W	AB	9	Countrywide Alternative Ln Tr RMBS Ser 2.....	..	10/01/2019.	Paydown.....		.....	830,454	832,494	776,660	776,660				0		776,660		53,793	53,793	13,289	03/25/2047.	
02209S	AJ	2	Altria Group Inc Gtd Nt.....	..	08/06/2019.	Maturity.....		.....	12,000,000	12,000,000	14,367,640	12,199,326		(199,326)		(199,326)		12,000,000			0	1,110,000	08/06/2019.	
02377D	AA	0	American Airlines Inc LBASS EETC Ser 201.....	..	10/15/2019.	Redemption	100.0000.....	.....	101,106	101,106	101,106	101,106				0		101,106			0	2,806	04/15/2027.	
03215P	CD	9	Amresco Resdtl Sec Mtg Loan RMBS Ser 199.....	..	12/01/2019.	Paydown.....		.....	59,875	59,875	60,699	59,821		55		55		59,875			0	1,495	06/25/2027.	
032511	BC	0	Anadarko Petroleum Corp Sr Nt.....	..	03/15/2019.	Maturity.....		.....	10,000,000	10,000,000	12,561,750	10,071,312		(71,312)		(71,312)		10,000,000			0	435,000	03/15/2019.	
032511	BP	1	Anadarko Petroleum Corp Sr Nt.....	..	09/18/2019.	Tax Free Exchange.....		.....	3,678,939	3,000,000	3,703,860	3,684,796		(8,856)		(8,856)		3,675,939		3,000	3,000	199,650	03/15/2046.	
03334@	AA	7	AnchoragePermit Ctr Bldg Ls Tr CTL.....	..	12/15/2019.	Redemption	100.0000.....	.....	119,689	119,689	119,689	119,689				0		119,689			0	4,150	02/15/2025.	
03523T	BH	0	Anheuser-Busch InBev WldwdInc Co Gtd Nt.....	..	11/15/2019.	Maturity.....		.....	10,000,000	10,000,000	11,029,215	10,125,904		(125,904)		(125,904)		10,000,000			0	687,500	11/15/2019.	
05549@	AA	3	BJs Wholesale Club Inc CTL (HG Bowie Rea.....	..	10/31/2019.	Call	109.0321.....	.....	936,563	858,979	867,266	861,185		(607)		(607)		860,578		(1,599)	(1,599)	129,986	05/15/2022.	
05549@	AA	3	BJs Wholesale Club Inc CTL (HG Bowie Rea.....	..	10/15/2019.	Redemption	100.0000.....	.....	133,043	133,043	134,327	133,385		(342)		(342)		133,043			0	4,275	05/15/2022.	
05569A	AB	5	BP AMI Leasing Inc Co Gtd Nt.....	..	05/08/2019.	Maturity.....		.....	1,000,000	1,000,000	1,062,110	1,003,114		(3,114)		(3,114)		1,000,000			0	27,615	05/08/2019.	
117017	AA	1	Brunswick & Glynn Co Dev Auth CTL Rev Le.....	..	10/15/2019.	Redemption	100.0000.....	.....	359,188	359,188	359,188	359,188				0		359,188			0	19,592	10/15/2022.	
117017	AB	9	Brunswick & Glynn Co Dev Auth CTL Rev Le.....	..	08/15/2019.	Redemption	100.0000.....	.....	197,039	197,039	197,039	197,039				0		197,039			0	9,293	02/15/2023.	
12189P	AH	5	Burlington Northern Santa Fe LBASS ETC S.....	..	07/15/2019.	Paydown.....		.....	75,596	75,596	85,600	75,844		(248)		(248)		75,596			0	3,145	01/15/2020.	
12644*	AC	1	CTL Cap Tr CTL Ser 2002-3 Anchorage.....	..	12/15/2019.	Redemption	100.0000.....	.....	338,038	338,038	338,038	338,038				0		338,038			0	13,497	12/15/2026.	
12644@	AX	3	CTL Cap Tr CTL Lowes 7.070% 08/15/21.....	..	08/15/2019.	Redemption	100.0000.....	.....	390,571	390,571	390,571	390,571				0		390,571			0	20,830	08/15/2021.	
12667G	AX	1	Countrywide Alternative Ln Tr RMBS Ser 2.....	..	12/25/2019.	Paydown.....		.....	476,008	532,015	497,939	456,385		41,554		41,554		497,939		(21,931)	(21,931)	8,646	05/25/2035.	

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
12667G XN 8	Countrywide Alternative Ln Tr RMBS Ser 2.....		..	12/01/2019.	Paydown.....	.....	668,672	768,790	719,628	680,972	38,656			38,656		719,628		(50,956)	(50,956)	24,738	08/25/2035.
126686 AC 8	CWABS Inc RMBS Ser 2006-H CI 2A1B.....		..	12/16/2019.	Paydown.....	.....	258,619	258,619	89,534	89,534		169,085		169,085		258,619				4,658	11/15/2036.
126694 NS 3	CWHL Inc RMBS Ser 2005-27 CI 1A3.....		..	12/01/2019.	Paydown.....	.....	96,349	96,349	93,775	92,909	2,115	1,325		3,440		96,349				3,021	12/25/2035.
12669G R3 7	Countrywide Home Loans RMBS Ser 2005-15.....		..	12/01/2019.	Paydown.....	.....	20,069	23,884	23,507	20,806	2,842	1		2,843		23,649		(3,580)	(3,580)	571	08/25/2035.
144527 AB 4	Carrington Mtg Loan Tr RMBS Ser 2007-FRE.....		..	12/27/2019.	Paydown.....	.....	973,861	973,861	973,567	973,567		295		295		973,861				15,731	02/25/2037.
151020 AS 3	Celgene Corp Sr Nt 3.875% 08/15/25.....		..	11/22/2019.	Tax Free Exchange.....	.....	4,975,049	5,000,000	4,951,700	4,965,969		4,080		4,080		4,970,049		5,000	5,000	245,955	08/15/2025.
172967 EV 9	Citigroup Inc Sr Nt 8.500% 05/22/19.....		..	05/22/2019.	Maturity.....	.....	1,000,000	1,000,000	1,247,060	1,014,054		(14,054)		(14,054)		1,000,000				42,500	05/22/2019.
17306U CE 6	Citifinancial Mtg Sec Inc RMBS Ser 2004.....		..	12/01/2019.	Paydown.....	.....	8,123	8,123	8,123	8,114		9		9		8,123				163	04/25/2034.
17307G YH 5	Citigroup Mtg Loan Trust RMBS Ser 2005-5.....		..	12/01/2019.	Paydown.....	.....	246,713	292,149	269,983	269,983				0		269,983		(23,270)	(23,270)	8,208	08/25/2035.
207597 EE 1	Connecticut Lt & Pwr Co 1st Mtg Bd.....		..	02/01/2019.	Maturity.....	.....	3,000,000	3,000,000	3,104,730	3,001,141		(1,141)		(1,141)		3,000,000				82,500	02/01/2019.
233050 AC 7	DBUBS Mtg Tr CMBS Ser 2011-LC1A CI A3.....		..	12/01/2019.	Paydown.....	.....	1,337,699	1,337,699	1,350,993	1,338,544		(845)		(845)		1,337,699				56,889	11/10/2046.
23321M AL 9	DLJ Mtg Accept Tr I RMBS CMO Ser 89-1-F.....		..	05/01/2019.	Paydown.....	.....	52	52	57	52				0		52				2	08/01/2019.
251563 CB 6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 CI.....		..	12/01/2019.	Paydown.....	.....	17,652	17,652	17,647	17,902		(250)		(250)		17,652				463	12/25/2033.
251563 DM 1	Deutsche Mtg Sec Inc RMBS Ser 2004-2 CI.....		..	12/01/2019.	Paydown.....	.....	3,880	3,880	3,879	3,927		(47)		(47)		3,880				76	01/25/2034.
36157R 3X 1	GE Cap Mtg Serv Inc RMBS Ser 1999-HE2 CI.....		..	12/01/2019.	Paydown.....	.....	23,084	23,084	23,084	23,084				0		23,084				696	07/25/2029.
36157R D8 5	GE Cap Mtg Serv Inc RMBS Ser 1999-HE1 CI.....		..	12/01/2019.	Paydown.....	.....	314	314	314	314				0		314				10	04/25/2029.
36242D 7Q 0	GS Mortgage Securities Corp RMBS Ser 200.....		..	12/01/2019.	Paydown.....	.....	60,314	60,314	57,317	58,771		1,543		1,543		60,314				1,949	06/25/2035.
36962G 4D 3	General Elec Cap Corp Sr Nt.....		..	08/07/2019.	Maturity.....	.....	10,000,000	10,000,000	10,237,800	10,018,312		(18,312)		(18,312)		10,000,000				600,000	08/07/2019.
43739E AP 2	Homebanc Mortgage Tr RMBS Ser 2005-1 CI.....		..	12/26/2019.	Paydown.....	.....	312,132	312,132	288,560	288,560		23,573		23,573		312,132				4,997	03/25/2035.
45254N JG 3	IMPAC CMB Tr RMBS Ser 2004-5 CI 1A1.....		..	12/27/2019.	Paydown.....	.....	93,237	93,237	93,408	93,386		(149)		(149)		93,237				1,370	10/25/2034.
45254N KX 4	IMPAC CMB Tr RMBS Ser 2004-9 CI 1A1.....		..	12/26/2019.	Paydown.....	.....	133,715	133,715	134,049	133,945		(230)		(230)		133,715				2,962	01/25/2035.
50026* AA 3	Kohls Corp CTL Shelby MI.....		..	12/15/2019.	Redemption 100.0000.....	.....	148,218	148,218	156,588	150,225		(2,007)		(2,007)		148,218				6,172	12/15/2022.
52467@ AA 3	Legg Mason Mtg Cap Corp CTL.....		..	12/15/2019.	Redemption 100.0000.....	.....	99,202	99,202	104,562	100,110		(908)		(908)		99,202				3,994	12/15/2021.
52467@ AH 8	Legg Mason Mtg Cap Corp CTL.....		..	12/15/2019.	Redemption 100.0000.....	.....	134,591	134,591	141,157	135,492		(901)		(901)		134,591				5,579	01/15/2021.
55265W CA 9	Master Seasoned Securities Tr RMBS Ser 2.....		..	12/01/2019.	Paydown.....	.....	4,624	4,624	4,777	4,746		(122)		(122)		4,624				169	08/25/2032.
59549R AC 8	Mid State Tr X LBASS Ser 10 CI M1.....		..	12/15/2019.	Paydown.....	.....	380,175	380,175	319,682	319,682		60,493		60,493		380,175				13,265	02/15/2036.
617458 AG 9	Morgan Stanley Cap I CMBS Ser 2011-C1 CI.....		..	12/01/2019.	Paydown.....	.....	75,322	75,322	76,826	75,412		(90)		(90)		75,322				2,065	09/15/2047.
64508Q AA 3	New Haven Fed Office Bldg Ls CTL GSA Gtd.....		..	07/15/2019.	Redemption 100.0000.....	.....	187,822	187,822	187,822	187,822				0		187,822				8,351	01/15/2020.
64830G AB 2	New Residential Mtg Ln Tr RMBS Ser 2018.....		..	12/01/2019.	Paydown.....	.....	435,175	435,175	444,590	444,209		(9,034)		(9,034)		435,175				9,575	12/25/2057.
653240 AA 9	Newtown CTL Ser 2002 6.082% 05/15/23.....		..	12/15/2019.	Redemption 100.0000.....	.....	421,922	421,922	421,907	421,917		5		5		421,922				14,029	05/15/2023.
667294 AW 2	Northwest Airlines LBASS EETC Ser 2001-1.....		..	10/01/2019.	Paydown.....	.....	209,140	209,140	237,897	227,598		(18,457)		(18,457)		209,140				8,084	10/01/2023.
67020B AA 8	NRRC-D Facilities Corp CTL GSA Rev Bd Ls.....		..	12/07/2019.	Redemption 100.0000.....	.....	268,112	268,112	268,112	268,112				0		268,112				9,533	11/07/2023.
679574 AG 8	Old Dominion Elec 1st Mtg Bd.....		..	12/01/2019.	Redemption 100.0000.....	.....	187,500	187,500	187,500	187,500				0		187,500				11,644	12/01/2028.
68268N AE 3	Oneok Partners LP Sr Nt.....		..	03/01/2019.	Maturity.....	.....	13,220,000	13,220,000	14,633,297	13,252,067		(32,067)		(32,067)		13,220,000				570,113	03/01/2019.
74042T AC 5	Preferred Term Sec Ltd LBASS Nt CI A-2 P.....		..	12/23/2019.	Paydown.....	.....	124,244	124,244	111,395	111,395		12,849		12,849		124,244				2,342	12/22/2037.
742741 AA 9	Procter & Gamble ESOP Deb Ser A.....		..	07/01/2019.	Various.....	.....	362,460	362,460	493,405	377,835		(15,375)		(15,375)		362,460				25,646	01/01/2021.
761118 HD 3	Residential Accredit Loans Inc RMBS Ser.....		..	12/01/2019.	Paydown.....	.....	184,776	211,187	174,309	174,309				0		174,309		10,467	10,467	6,861	09/25/2035.
78402C AA 1	SC Commercial Mtg Pass Through CTL Ser 2.....		..	12/01/2019.	Redemption 100.0000.....	.....	55,123	55,123	57,640	55,886		(763)		(763)		55,123				2,084	11/10/2028.
78442G GG 5	SLM Student Loan Tr LBASS Ser 2003-4 CI.....		..	12/16/2019.	Paydown.....	.....	605,049	605,049	610,010	596,660	10,746	(2,357)		8,389		605,049				12,448	03/15/2033.
79548K ZJ 0	Salomon Bros Mtg Sec VII Inc RMBS Ser 19.....		..	12/01/2019.	Paydown.....	.....	960	960	968	961				0		960				30	06/25/2028.
887315 BN 8	Time Warner Companies Inc Co Gtd Nt.....		..	06/05/2019.	Tax Free Exchange.....	.....	10,365,950	10,000,000	10,551,200	10,377,261		(11,311)		(11,311)		10,365,950				378,056	05/15/2029.
90131H AP 0	21st Century Fox America Sr Nt.....		..	03/20/2019.	Tax Free Exchange.....	.....	6,996,785	7,000,000	6,988,445	6,996,320		465		465		6,996,785				243,201	08/15/2020.

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	
90131H BF 1	21st Century Fox America Sr Nt.....		..	03/20/2019.	Tax Free Exchange.....	.....	20,696,320	20,000,000	20,790,198	20,702,134	.....	(5,814)	.....	(5,814)	.....	20,696,320	.....	.....	.....0	347,222	12/15/2034.	
90270R BF 0	UBS-Barclays Comm Mort Tr CMBS Ser 2012-.....		..	12/01/2019.	Paydown.....	.....	2,182,042	2,182,042	2,085,555	2,153,796	.....	28,246	.....	28,246	.....	2,182,042	.....	.....	.....0	29,550	12/10/2045.	
90931V AA 4	United Air Lines PTC Ser 2018-1 A.....		..	09/01/2019.	Redemption 100.0000.....	.....	147,668	147,668	147,668	147,668	.....	.....	.....	0	.....	147,668	.....	.....	.....0	4,337	09/01/2031.	
92851@ AA 3	Vivendi SPC Tr CTL 6.630% 04/15/22.....		..	12/15/2019.	Redemption 100.0000.....	.....	114,304	114,304	114,304	114,304	.....	.....	.....	0	.....	114,304	.....	.....	.....0	4,146	04/15/2022.	
939348 AE 8	Washington Mutual MSC Mtg PT RMBS Ser 20.....		..	12/01/2019.	Paydown.....	.....	320,445	333,093	256,049	256,049	.....	.....	.....	0	.....	256,049	.....	64,396	64,396	5,200	04/25/2037.	
94978# AT 4	Wells Fargo Bank Northwest NA CTL Ser 20.....		..	12/01/2019.	Redemption 100.0000.....	.....	95,306	95,306	95,306	95,306	.....	.....	.....	0	.....	95,306	.....	.....	.....0	3,467	08/01/2027.	
96145D AE 5	Westrock Co Sr Nt 3.750% 03/15/25.....		..	02/20/2019.	Tax Free Exchange.....	.....	2,992,753	3,000,000	2,991,720	2,992,607	.....	146	.....	146	.....	2,992,753	.....	.....	.....0	48,438	03/15/2025.	
96928# AC 7	William Blair CTL CTL PTC Ser 2004-1.....		..	12/25/2019.	Redemption 100.0000.....	.....	59,070	59,070	67,728	60,206	.....	(1,136)	.....	(1,136)	.....	59,070	.....	.....	.....0	1,823	01/25/2023.	
988498 AF 8	Yum Brands Inc Sr Nt 5.300% 09/15/19.....		..	09/15/2019.	Maturity.....	.....	10,000,000	10,000,000	10,087,500	10,007,809	.....	(7,809)	.....	(7,809)	.....	10,000,000	.....	.....	.....0	530,000	09/15/2019.	
00908P AA 5	Air Canada LBASS EETC Ser 2017-1AA.....		A	07/15/2019.	Redemption 100.0000.....	.....	102,400	102,400	102,400	102,400	.....	.....	.....	0	.....	102,400	.....	.....	.....0	2,534	07/15/2031.	
00908P AB 3	Air Canada LBASS PTT Ser 2017-1A.....		A	07/15/2019.	Redemption 100.0000.....	.....	51,200	51,200	51,200	51,200	.....	.....	.....	0	.....	51,200	.....	.....	.....0	1,363	07/15/2031.	
009090 AB 7	Air Canada LBASS EETC Ser 2015-1B.....		A	09/15/2019.	Redemption 100.0000.....	.....	153,736	153,736	151,814	152,280	.....	1,456	.....	1,456	.....	153,736	.....	.....	.....0	4,468	03/15/2023.	
136385 AY 7	Canadian Natural Resources Sr Nt.....		A	11/06/2019.	Morgan Stanley & Co LLC.....	.....	3,239,292	2,800,000	2,810,140	2,809,887	.....	(146)	.....	(146)	.....	2,809,740	.....	429,552	429,552	129,745	06/01/2047.	
292505 AH 7	EnCana Corp Sr Nt 6.500% 05/15/19.....		..	05/15/2019.	Maturity.....	.....	500,000	500,000	600,950	506,069	.....	(6,069)	.....	(6,069)	.....	500,000	.....	.....	.....0	16,250	05/15/2019.	
65334H AK 8	Nexen Inc Sr Nt 6.200% 07/30/19.....		..	07/30/2019.	Maturity.....	.....	1,500,000	1,500,000	1,623,291	1,510,100	.....	(10,100)	.....	(10,100)	.....	1,500,000	.....	.....	.....0	93,000	07/30/2019.	
67077M AA 6	Nutrien Ltd Sr Nt 6.500% 05/15/19.....		A	05/15/2019.	Maturity.....	.....	3,100,000	3,100,000	3,130,563	3,110,554	.....	(10,554)	.....	(10,554)	.....	3,100,000	.....	.....	.....0	100,750	05/15/2019.	
893526 8Y 2	TransCanada Pipelines Ltd Sr Nt.....		..	01/15/2019.	Maturity.....	.....	5,000,000	5,000,000	5,538,200	5,002,715	.....	(2,715)	.....	(2,715)	.....	5,000,000	.....	.....	.....0	178,125	01/15/2019.	
11042T AA 1	British Airways Plc EETC.....		C	12/20/2019.	Redemption 100.0000.....	.....	60,642	60,642	60,642	60,642	.....	.....	.....	0	.....	60,642	.....	.....	.....0	1,532	09/20/2031.	
85804P AA 1	Stedman Loan Fund Ltd.....		..	01/31/2019.	Additional Income.....	.....	.....	.....	.....	.....	.....	.....	.....	0	.....	.....	.....	.....	.....0	49,758	05/16/2022.	
3899999. Total - Bonds - Industrial and Miscellaneous.....								153,122,961	151,146,764	161,435,722	152,572,097	95,913	(87,498)	0	8,415	0	152,580,504	0	464,872	464,872	6,738,184	XXX
Bonds - Unaffiliated Bank Loans																						
04433H AE 1	Ashland Global LLC New Term Ln B Nt 1.....		..	08/30/2019.	Redemption 100.0000.....	.....	66,500	66,500	66,500	64,817	1,683	.....	.....	1,683	.....	66,500	.....	.....	.....0	1,832	05/25/2024.	
04433H AE 1	Ashland Global LLC New Term Ln B Nt 1.....		..	08/30/2019.	Tax Free Exchange.....	.....	156,333	156,333	156,333	152,376	3,957	.....	.....	3,957	.....	156,333	.....	.....	.....0	4,444	05/25/2024.	
04433H AE 1	Ashland Global LLC New Term Ln B Nt 2.....		..	09/05/2019.	Redemption 100.0000.....	.....	466,667	466,667	466,667	454,854	11,812	.....	.....	11,812	.....	466,667	.....	.....	.....0	14,033	05/25/2024.	
08579J AX 0	Berry Plastics Corp Term Ln Q Nt 1.....		..	10/18/2019.	Tax Free Exchange.....	.....	648,805	645,529	650,186	627,131	22,492	(818)	.....	21,674	.....	648,805	.....	.....	.....0	25,897	10/01/2022.	
08579J AY 8	Berry Plastics Corp Term Ln R Nt 1.....		..	09/30/2019.	Redemption 100.0000.....	.....	6,019	6,019	6,061	5,834	222	(36)	.....	186	.....	6,019	.....	.....	.....0	155	01/19/2024.	
08579J AY 8	Berry Plastics Corp Term Ln R Nt 1.....		..	10/18/2019.	Tax Free Exchange.....	.....	1,182,810	1,176,781	1,184,911	1,140,497	43,330	(1,017)	.....	42,313	.....	1,182,810	.....	.....	.....0	46,961	01/19/2024.	
15018L AE 1	Cedar Fair LP New Term Ln B Nt 1.....		..	12/31/2019.	Redemption 100.0000.....	.....	9,528	9,528	9,528	9,194	333	.....	.....	333	.....	9,528	.....	.....	.....0	296	04/13/2024.	
23370P AP 3	StandardAero Aviation Hold Inc Term Ln N.....		..	04/04/2019.	Redemption 100.0000.....	.....	6,732,291	6,732,291	6,758,898	6,636,914	114,516	(19,140)	.....	95,376	.....	6,732,291	.....	.....	.....0	109,910	07/07/2022.	
73744G AJ 1	Post Holdings Inc Term Ln B Nt 1.....		..	11/25/2019.	Redemption 100.0000.....	.....	1,862,424	1,862,424	1,867,364	1,778,615	88,173	(4,364)	.....	83,809	.....	1,862,424	.....	.....	.....0	69,042	05/24/2024.	
73744G AJ 1	Post Holdings Inc Term Ln B Nt 1.....		..	10/21/2019.	Tax Free Exchange.....	.....	6,029,685	6,017,524	6,033,488	5,746,735	284,886	(1,936)	.....	282,950	.....	6,029,685	.....	.....	.....0	220,638	05/24/2024.	
90347B AH 1	Axalta Coating Systems New Term Ln B Nt.....		..	12/31/2019.	Redemption 100.0000.....	.....	24,474	24,474	24,589	23,006	1,571	(102)	.....	1,469	.....	24,474	.....	.....	.....0	598	06/01/2024.	
000000 00 0	Array Canada Inc Term Ln Nt 1.....		A	12/31/2019.	Redemption 100.0000.....	.....	21,429	21,429	21,214	20,304	959	166	.....	1,125	.....	21,429	.....	.....	.....0	816	02/09/2023.	
02034# AA 0	MISYS (Almonde Inc) Term Ln Nt 1.....		D	11/29/2019.	Redemption 100.0000.....	.....	66,667	66,667	66,542	62,100	4,465	102	.....	4,567	.....	66,667	.....	.....	.....0	2,213	04/28/2024.	
8299999. Total - Bonds - Unaffiliated Bank Loans.....								17,273,632	17,252,166	17,312,281	16,722,377	578,399	(27,145)	0	551,254	0	17,273,632	0		0	496,835	XXX
8399997. Total - Bonds - Part 4.....								398,826,189	375,049,626	393,076,333	396,483,574	(18,608,330)	(537,961)	0	(19,146,291)	0	377,337,278	0	21,411,326	21,411,326	13,275,194	XXX
8399998. Total - Bonds - Summary Item from Part 5.....								59,306,433	58,235,953	59,460,070			(325,777)		(325,777)		59,134,294		172,139	172,139	1,683,249	XXX
8399999. Total - Bonds.....								458,132,622	433,285,579	452,536,403	396,483,574	(18,608,330)	(863,738)	0	(19,472,068)	0	436,471,572	0	21,583,465	21,583,465	14,958,443	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																						
717081 10 3	Pfizer Inc.....		..	03/23/2019.	Additional Income.....	.....	.....	XXX	.....	.....	.....	.....	.....	0	.....	.....	.....	.....	.....0	9,923	XXX	
026874 10 7	American Intl Group Inc.....		..	11/22/2019.	Additional Income.....	.....	.....	XXX	.....	.....	.....	.....	.....	0	.....	.....	.....	.....	.....0	83	XXX	

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
032511 10 7	Anadarko Petroleum Corp Com.....		..	01/31/2019.	Additional Income.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	22	XXX
247025 10 9	Dell Inc Com.....		..	10/24/2019.	Additional Income.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	135	XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....						0	XXX	0	0	0	0	0	0	0	0	0	0	0	10,163	XXX
9799997.	Total - Common Stocks - Part 4.....						0	XXX	0	0	0	0	0	0	0	0	0	0	0	10,163	XXX
9799999.	Total - Common Stocks.....						0	XXX	0	0	0	0	0	0	0	0	0	0	0	10,163	XXX
9899999.	Total - Preferred and Common Stocks.....						0	XXX	0	0	0	0	0	0	0	0	0	0	0	10,163	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....						458,132,622	XXX	452,536,403	396,483,574	(18,608,330)	(863,738)	0	(19,472,068)	0	436,471,572	0	21,583,465	...21,583,465	14,968,606	XXX

SCHEDULE D - PART 5

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

1	2			3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21	
	12	13	14										15	16									
CUSIP Identification	Description			F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
Bonds - U.S. Special Revenue and Special Assessment																							
31418D	CA	8	FNMA Pool #MA3664	4.000%	05/25/49	..	07/12/2019	Morgan Stanley & Co LLC.....	12/01/2019	Paydown.....	7,528,408	7,793,079	7,528,408	7,528,408		(264,671)		(264,671)			0	87,568	11,711
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments								7,528,408	7,793,079	7,528,408	7,528,408	0	(264,671)	0	(264,671)	0	0	0	0	0	87,568	11,711
Bonds - Industrial and Miscellaneous																							
03522A	AE	0	Anheuser-Busch Co/Inbev Sr Nt.....	..	01/29/2019	Bank of America BISD Dealer.....	05/15/2019	Tax Free Exchange.....	10,000,000	9,546,700	9,551,557	9,551,557	.....	.....4,857	.....	.....4,857	.....	.....	.....	.....0	370,778	...235,000	
12596M	AA	4	Credit Suisse Mortgage Trust RMBS Ser 20	..	02/27/2019	Credit Suisse Securities LLC.....	12/01/2019	Paydown.....	1,102,465	1,102,314	1,102,465	1,102,465	.....	.....151	.....	.....151	.....	.....	.....	.....0	18,864	3,018	
254687	CG	9	Disney Walt Co Sr Nt 5.650% 08/15/20.	..	03/20/2019	Tax Free Exchange.....	11/26/2019	Tax Free Exchange.....	7,000,000	6,996,785	6,998,100	6,998,100	.....	.....1,315	.....	.....1,315	.....	.....	.....	.....0	270,258	.....	
254687	DY	9	Disney Walt Co Sr Nt 6.200% 12/15/34.	..	03/20/2019	Tax Free Exchange.....	11/26/2019	Tax Free Exchange.....	20,000,000	20,696,320	20,675,212	20,675,212	.....	.....(21,108)	.....	.....(21,108)	.....	.....	.....	.....0	847,333	.....	
38218D	AA	7	Goodgreen Trust LBASS Ser 2019-1A Cl A	..	08/01/2019	Various.....	12/15/2019	Paydown.....	809,340	813,491	809,340	809,340	.....	.....(4,152)	.....	.....(4,152)	.....	.....	.....	.....0	11,710	978	
38218G	AA	0	Goodgreen Trust LBASS Ser 2018-1A Cl A	..	08/01/2019	Natixis.....	12/15/2019	Paydown.....	71,073	74,606	71,073	71,073	.....	.....(3,532)	.....	.....(3,532)	.....	.....	.....	.....0	965	871	
64830H	AA	2	New Residential Mtg Ln Tr RMBS Ser 2019-	..	07/31/2019	JP Morgan Securities LLC.....	12/01/2019	Paydown.....	669,390	678,367	669,390	669,390	.....	.....(8,977)	.....	.....(8,977)	.....	.....	.....	.....0	4,650	1,873	
64830W	AD	3	New Residential Mtg Ln Tr RMBS Ser 2019-	..	08/07/2019	Wells Fargo Securities LLC.....	12/01/2019	Paydown.....	744,884	766,766	744,884	744,884	.....	.....(21,882)	.....	.....(21,882)	.....	.....	.....	.....0	6,420	3,042	
674599	DL	6	Occidental Petroleum Corp Sr Nt.....	..	09/18/2019	Tax Free Exchange.....	11/25/2019	Credit Suisse Securities LLC.....	3,000,000	3,675,939	3,845,610	3,673,471	.....	.....(2,468)	.....	.....(2,468)	.....	.....	.....172,139	172,139	39,600	1,650	
89177B	AA	3	Towd Point Mortgage Tr RMBS Ser 2019-1 C	..	01/24/2019	Bank of America BISD Dealer.....	12/01/2019	Paydown.....	1,130,283	1,123,399	1,130,283	1,130,283	.....	.....6,884	.....	.....6,884	.....	.....	.....	.....0	22,343	3,532	
3899999.	Total - Bonds - Industrial and Miscellaneous.....								44,527,435	45,474,687	45,597,914	45,425,775	0	(48,912)	0	(48,912)	0	0	172,139	172,139	..1,592,921	...249,964	
Bonds - Unaffiliated Bank Loans																							
000000	00	0	Berry Plastics Corp Term Ln R Nt 6.....	..	06/10/2019	Tax Free Exchange.....	06/28/2019	Redemption	100.0000.....	3,010	3,026	3,010	3,010	.....	.....(16)	.....	.....(16)	.....	.....	.....0	7	.....	
04433H	AE	1	Ashland Global LLC New Term Ln B Nt 2.	..	08/30/2019	Tax Free Exchange.....	09/05/2019	Redemption	100.0000.....	156,333	156,333	156,333	156,333	.....	.....0	.....	.....0	.....	.....	.....0	289	34	
08579J	BE	1	Berry Plastics Corp Term Ln X Nt 1.....	..	10/18/2019	Tax Free Exchange.....	12/31/2019	Redemption	100.0000.....	3,244	3,260	3,244	3,244	.....	.....(17)	.....	.....(17)	.....	.....	.....0	25	.....	
73744G	AJ	1	Post Holdings Inc Term Ln B Nt 1.....	..	10/21/2019	Tax Free Exchange.....	11/25/2019	Redemption	100.0000.....	6,017,524	6,029,685	6,017,524	6,017,524	.....	.....(12,161)	.....	.....(12,161)	.....	.....	.....0	2,439	.....	
8299999.	Total - Bonds - Unaffiliated Bank Loans.....								6,180,110	6,192,304	6,180,111	6,180,111	0	(12,194)	0	(12,194)	0	0	0	0	2,760	34	
8399998.	Total - Bonds.....								58,235,953	59,460,070	59,306,433	59,134,294	0	(325,777)	0	(325,777)	0	0	172,139	172,139	..1,683,249	...261,709	
9999999.	Total - Bonds, Preferred and Common Stocks.....								59,460,070	59,306,433	59,306,433	59,134,294	0	(325,777)	0	(325,777)	0	0	172,139	172,139	..1,683,249	...261,709	

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

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

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

NONE

E16

SCHEDULE D - PART 6 - SECTION 2

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

NONE

SCHEDULE DA - PART 1

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

1		Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
		2	3					8	9	10	11			14	15	16	17	18	19	
Description		Code	F o r e i g n	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Other Short-Term Invested Assets																				
Nationwide Cash Mgmt Partn.....			..	12/31/2019.	Various.....	12/30/2020.	54,851,852	.....	.....	.....	.....	.....54,851,852	54,851,852	.....	.....	.....1.54	2.33	MON..	91,761	.....
9099999. Total - Other Short-Term Invested Assets.....							54,851,852	0	0	0	0	XXX.....	54,851,852	0	0	XXX	XXX	XXX	91,761	0
9199999. Total - Short-Term Investments.....							54,851,852	0	0	0	0	XXX.....	54,851,852	0	0	XXX	XXX	XXX	91,761	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

Sch. DB - Pt. E
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	Fair Value	Book/Adjusted Carrying Value	Maturity Date
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities												
04012M		AP	4	Argent Securities Inc RMBS Ser 2006-M1 C.....					6FE.....	181,145	181,145	07/25/2036.....
14454A		AE	9	Carrington Mtg Loan Tr RMBS Ser 2006-FRE.....					1FM.....	1,306,389	834,384	10/25/2036.....
362351		AA	6	GSAA Home Equity Tr RMBS Ser 2006-20 Cl.....					1FM.....	447,605	525,714	12/25/2046.....
617487		AB	9	Morgan Stanley Mtg Tr RMBS Ser 2006-16AX.....					1FM.....	371,716	371,716	11/25/2036.....
81378E		AA	1	Securitized AB Receivables LLC RMBS Ser.....					1FM.....	2,497,604	2,497,604	05/25/2037.....
3399999.				Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....						4,804,459	4,410,563	XXX
3899999.				Total - Industrial & Miscellaneous (Unaffiliated).....						4,804,459	4,410,563	XXX
Totals												
6499999.				Total - Residential Mortgage-Backed Securities.....						4,804,459	4,410,563	XXX
7099999.				Subtotal - Bonds.....						4,804,459	4,410,563	XXX
Cash Equivalents (Schedule E Part 2 Type)												
000000		00	0	Overnight Repos SEC LENDING ONLY.....						1,888,465	1,888,465	01/02/2020.....
9199999.				Total - Cash Equivalents (Schedule E Part 2 Type).....						1,888,465	1,888,465	XXX
9999999.				Totals.....						6,692,924	6,299,028	XXX

General Interrogatories:

1. The activity for the year: Fair Value \$.....84,152 Book/Adjusted Carrying Value \$.....(4,358)
2. Average balance for the year: Fair Value \$.....5,885,020 Book/Adjusted Carrying Value \$.....5,567,606
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1: \$.....4,229,418 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....181,145

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	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

NATIONWIDE INDEMNITY 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						
Huntington National Bank..... Columbus, OH.....	.....	.....	.....	.....	.....(4,923,588)	XXX
The Bank of New York Mellon..... New York, NY.....	.....	.....	.....	.....	.....186,393	XXX
Us Bank..... Cleveland, OH.....	.....	.....	.....	.....	.....922,538	XXX
0199999. Total - Open Depositories.....	XXX	XXX	0	0	(3,814,657)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	(3,814,657)	XXX
0599999. Total Cash.....	XXX	XXX	0	0	(3,814,657)	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR											
1. January.....	(3,380,253)	4. April.....	(1,722,492)	7. July.....	(4,613,876)	10. October.....	(5,645,524)				
2. February.....	(3,654,243)	5. May.....	(3,921,217)	8. August.....	(5,519,906)	11. November.....	(3,099,754)				
3. March.....	(5,713,568)	6. June.....	(1,200,386)	9. September.....	(6,609,458)	12. December.....	(3,814,657)				

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

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

NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

1		2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
			Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
States, Etc.		Purpose of Deposit				
1.	Alabama.....AL					
2.	Alaska.....AK					
3.	Arizona.....AZ					
4.	Arkansas.....AR					
5.	California.....CA					
6.	Colorado.....CO					
7.	Connecticut.....CT					
8.	Delaware.....DE					
9.	District of Columbia.....DC					
10.	Florida.....FL					
11.	Georgia.....GA					
12.	Hawaii.....HI					
13.	Idaho.....ID					
14.	Illinois.....IL					
15.	Indiana.....IN					
16.	Iowa.....IA					
17.	Kansas.....KS					
18.	Kentucky.....KY					
19.	Louisiana.....LA					
20.	Maine.....ME					
21.	Maryland.....MD					
22.	Massachusetts.....MA					
23.	Michigan.....MI					
24.	Minnesota.....MN					
25.	Mississippi.....MS					
26.	Missouri.....MO					
27.	Montana.....MT					
28.	Nebraska.....NE					
29.	Nevada.....NV					
30.	New Hampshire.....NH					
31.	New Jersey.....NJ					
32.	New Mexico.....NM					
33.	New York.....NY					
34.	North Carolina.....NC					
35.	North Dakota.....ND					
36.	Ohio.....OH	... B... For protection of all ph's.....	750,970	897,841		
37.	Oklahoma.....OK					
38.	Oregon.....OR					
39.	Pennsylvania.....PA					
40.	Rhode Island.....RI					
41.	South Carolina.....SC					
42.	South Dakota.....SD					
43.	Tennessee.....TN					
44.	Texas.....TX					
45.	Utah.....UT					
46.	Vermont.....VT					
47.	Virginia.....VA					
48.	Washington.....WA					
49.	West Virginia.....WV					
50.	Wisconsin.....WI					
51.	Wyoming.....WY					
52.	American Samoa.....AS					
53.	Guam.....GU					
54.	Puerto Rico.....PR					
55.	US Virgin Islands.....VI					
56.	Northern Mariana Islands.....MP					
57.	Canada.....CAN					
58.	Aggregate Alien and Other.....OT	XXX XXX	0	0	0	0
59.	Total.....	XXX XXX	750,970	897,841	0	0
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898.	Summary of remaining write-ins for line 58 from overflow page.....	XXX XXX	0	0	0	0
5899.	Total (Lines 5801 thru 5803+5898) (Line 58 above).....	XXX XXX	0	0	0	0

2019 ALPHABETICAL INDEX -- PROPERTY & CASUALTY ANNUAL STATEMENT BLANK

Assets	2	Schedule P-Part 2H-Section 1-Other Liability-Occurrence	58
Cash Flow	5	Schedule P-Part 2H-Section 2-Other Liability-Claims-Made	58
Exhibit of Capital Gains (Losses)	12	Schedule P-Part 2I-Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary, Theft)	59
Exhibit of Net Investment Income	12	Schedule P-Part 2J-Auto Physical Damage	59
Exhibit of Nonadmitted Assets	13	Schedule P-Part 2K-Fidelity, Surety	59
Exhibit of Premiums and Losses (State Page)	19	Schedule P-Part 2L-Other (Including Credit, Accident and Health)	59
Five-Year Historical Data	17	Schedule P-Part 2M-International	59
General Interrogatories	15	Schedule P-Part 2N-Reinsurance – Nonproportional Assumed Property	60
Jurat Page	1	Schedule P-Part 2O-Reinsurance – Nonproportional Assumed Liability	60
Liabilities, Surplus and Other Funds	3	Schedule P-Part 2P-Reinsurance – Nonproportional Assumed Financial Lines	60
Notes To Financial Statements	14	Schedule P-Part 2R-Section 1-Products Liability-Occurrence	61
Overflow Page For Write-ins	100	Schedule P-Part 2R-Section 2-Products Liability-Claims-Made	61
Schedule A-Part 1	E01	Schedule P-Part 2S-Financial Guaranty/Mortgage Guaranty	61
Schedule A-Part 2	E02	Schedule P-Part 2T-Warranty	61
Schedule A-Part 3	E03	Schedule P-Part 3A-Homeowners/Farmowners	62
Schedule A-Verification Between Years	SI02	Schedule P-Part 3B-Private Passenger Auto Liability/Medical	62
Schedule B-Part 1	E04	Schedule P-Part 3C-Commercial Auto/Truck Liability/Medical	62
Schedule B-Part 2	E05	Schedule P-Part 3D-Workers' Compensation (Excluding Excess Workers Compensation)	62
Schedule B-Part 3	E06	Schedule P-Part 3E-Commercial Multiple Peril	62
Schedule B-Verification Between Years	SI02	Schedule P-Part 3F-Section 1 –Medical Professional Liability-Occurrence	63
Schedule BA-Part 1	E07	Schedule P-Part 3F-Section 2-Medical Professional Liability-Claims-Made	63
Schedule BA-Part 2	E08	Schedule P-Part 3G-Special Liability (Ocean Marine, Aircraft (All Perils), Boiler & Machinery)	63
Schedule BA-Part 3	E09	Schedule P-Part 3H-Section 1-Other Liability-Occurrence	63
Schedule BA-Verification Between Years	SI03	Schedule P-Part 3H-Section 2-Other Liability-Claims-Made	63
Schedule D-Part 1	E10	Schedule P-Part 3I-Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary, Theft)	64
Schedule D-Part 1A-Section 1	SI05	Schedule P-Part 3J-Auto Physical Damage	64
Schedule D-Part 1A-Section 2	SI08	Schedule P-Part 3K-Fidelity/Surety	64
Schedule D-Part 2-Section 1	E11	Schedule P-Part 3L-Other (Including Credit, Accident and Health)	64
Schedule D-Part 2-Section 2	E12	Schedule P-Part 3M-International	64
Schedule D-Part 3	E13	Schedule P-Part 3N-Reinsurance – Nonproportional Assumed Property	65
Schedule D-Part 4	E14	Schedule P-Part 3O-Reinsurance – Nonproportional Assumed Liability	65
Schedule D-Part 5	E15	Schedule P-Part 3P-Reinsurance – Nonproportional Assumed Financial Lines	65
Schedule D-Part 6-Section 1	E16	Schedule P-Part 3R-Section 1-Products Liability-Occurrence	66
Schedule D-Part 6-Section 2	E16	Schedule P-Part 3R-Section 2-Products Liability-Claims-Made	66
Schedule D-Summary By Country	SI04	Schedule P-Part 3S-Financial Guaranty/Mortgage Guaranty	66
Schedule D-Verification Between Years	SI03	Schedule P-Part 3T-Warranty	66
Schedule DA-Part 1	E17	Schedule P-Part 4A-Homeowners/Farmowners	67
Schedule DA-Verification Between Years	SI10	Schedule P-Part 4B-Private Passenger Auto Liability/Medical	67
Schedule DB-Part A-Section 1	E18	Schedule P-Part 4C-Commercial Auto/Truck Liability/Medical	67
Schedule DB-Part A-Section 2	E19	Schedule P-Part 4D-Workers' Compensation (Excluding Excess Workers Compensation)	67
Schedule DB-Part A-Verification Between Years	SI11	Schedule P-Part 4E-Commercial Multiple Peril	67
Schedule DB-Part B-Section 1	E20	Schedule P-Part 4F-Section 1-Medical Professional Liability-Occurrence	68
Schedule DB-Part B-Section 2	E21	Schedule P-Part 4F-Section 2-Medical Professional Liability-Claims-Made	68
Schedule DB-Part B-Verification Between Years	SI11	Schedule P-Part 4G-Special Liability (Ocean Marine, Aircraft (All Perils), Boiler & Machinery)	68
Schedule DB-Part C-Section 1	SI12	Schedule P-Part 4H-Section 1-Other Liability-Occurrence	68
Schedule DB-Part C-Section 2	SI13	Schedule P-Part 4H-Section 2-Other Liability-Claims-Made	68
Schedule DB-Part D-Section 1	E22	Schedule P-Part 4I-Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary & Theft)	69
Schedule DB-Part D-Section 2	E23	Schedule P-Part 4J-Auto Physical Damage	69
Schedule DB-Part E	E24	Schedule P-Part 4K-Fidelity/Surety	69
Schedule DB-Verification	SI14	Schedule P-Part 4L-Other (Including Credit, Accident and Health)	69
Schedule DL-Part 1	E25	Schedule P-Part 4M-International	69
Schedule DL-Part 2	E26	Schedule P-Part 4N-Reinsurance – Nonproportional Assumed Property	70
Schedule E-Part 1-Cash	E27	Schedule P-Part 4O-Reinsurance – Nonproportional Assumed Liability	70
Schedule E-Part 2-Cash Equivalents	E28	Schedule P-Part 4P-Reinsurance – Nonproportional Assumed Financial Lines	70
Schedule E-Verification Between Years	SI15	Schedule P-Part 4R-Section 1-Products Liability-Occurrence	71
Schedule E-Part 3-Special Deposits	E29	Schedule P-Part 4R-Section 2-Products Liability-Claims-Made	71
Schedule F-Part 1	20	Schedule P-Part 4S-Financial Guaranty/Mortgage Guaranty	71
Schedule F-Part 2	21	Schedule P-Part 4T-Warranty	71
Schedule F-Part 3	22	Schedule P-Part 5A-Homeowners/Farmowners	72
Schedule F-Part 4	27	Schedule P-Part 5B-Private Passenger Auto Liability/Medical	73
Schedule F-Part 5	28	Schedule P-Part 5C-Commercial Auto/Truck Liability/Medical	74
Schedule F-Part 6	29	Schedule P-Part 5D-Workers' Compensation (Excluding Excess Workers Compensation)	75
Schedule H-Accident and Health Exhibit-Part 1	30	Schedule P-Part 5E-Commercial Multiple Peril	76
Schedule H-Part 2, Part 3 and Part 4	31	Schedule P-Part 5F-Medical Professional Liability-Claims-Made	78
Schedule H-Part 5-Health Claims	32	Schedule P-Part 5F-Medical Professional Liability-Occurrence	77
Schedule P-Part 1-Summary	33	Schedule P-Part 5H-Other Liability-Claims-Made	80
Schedule P-Part 1A-Homeowners/Farmowners	35	Schedule P-Part 5H-Other Liability-Occurrence	79
Schedule P-Part 1B-Private Passenger Auto Liability/Medical	36	Schedule P-Part 5R-Products Liability-Claims-Made	82
Schedule P-Part 1C-Commercial Auto/Truck Liability/Medical	37	Schedule P-Part 5R-Products Liability-Occurrence	81
Schedule P-Part 1D-Workers' Compensation (Excluding Excess Workers Compensation)	38	Schedule P-Part 5T-Warranty	83
Schedule P-Part 1E-Commercial Multiple Peril	39	Schedule P-Part 6C-Commercial Auto/Truck Liability/Medical	84
Schedule P-Part 1F-Section 1-Medical Professional Liability-Occurrence	40	Schedule P-Part 6D-Workers' Compensation (Excluding Excess Workers Compensation)	84
Schedule P-Part 1F-Section 2-Medical Professional Liability-Claims-Made	41	Schedule P-Part 6E-Commercial Multiple Peril	85
Schedule P-Part 1G-Special Liability (Ocean, Marine, Aircraft (All Perils), Boiler & Machinery)	42	Schedule P-Part 6H-Other Liability-Claims-Made	86
Schedule P-Part 1H-Section 1-Other Liability-Occurrence	43	Schedule P-Part 6H-Other Liability-Occurrence	85
Schedule P-Part 1H-Section 2-Other Liability-Claims-Made	44	Schedule P-Part 6M-International	86
Schedule P-Part 1I-Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary & Theft)	45	Schedule P-Part 6N-Reinsurance – Nonproportional Assumed Property	87
Schedule P-Part 1J-Auto Physical Damage	46	Schedule P-Part 6O-Reinsurance – Nonproportional Assumed Liability	87
Schedule P-Part 1K-Fidelity/Surety	47	Schedule P-Part 6R-Products Liability-Claims-Made	88
Schedule P-Part 1L-Other (Including Credit, Accident and Health)	48	Schedule P-Part 6R-Products Liability-Occurrence	88
Schedule P-Part 1M-International	49	Schedule P-Part 7A-Primary Loss Sensitive Contracts	89
Schedule P-Part 1N-Reinsurance – Nonproportional Assumed Property	50	Schedule P-Part 7B-Reinsurance Loss Sensitive Contracts	91
Schedule P-Part 1O-Reinsurance – Nonproportional Assumed Liability	51	Schedule P Interrogatories	93
Schedule P-Part 1P-Reinsurance – Nonproportional Assumed Financial Lines	52	Schedule T-Exhibit of Premiums Written	94
Schedule P-Part 1R-Section 1-Products Liability-Occurrence	53	Schedule T-Part 2-Interstate Compact	95
Schedule P-Part 1R-Section 2-Products Liability-Claims-Made	54	Schedule Y-Information Concerning Activities of Insurer Members of a Holding Company Group	96
Schedule P-Part 1S-Financial Guaranty/Mortgage Guaranty	55	Schedule Y-Detail of Insurance Holding Company System	97
Schedule P-Part 1T-Warranty	56	Schedule Y-Part 2-Summary of Insurer's Transactions With Any Affiliates	98
Schedule P-Part 2, Part 3 and Part 4 - Summary	34	Statement of Income	4
Schedule P-Part 2A-Homeowners/Farmowners	57	Summary Investment Schedule	SI01
Schedule P-Part 2B-Private Passenger Auto Liability/Medical	57	Supplemental Exhibits and Schedules Interrogatories	99
Schedule P-Part 2C-Commercial Auto/Truck Liability/Medical	57	Underwriting and Investment Exhibit Part 1	6
Schedule P-Part 2D-Workers' Compensation (Excluding Excess Workers Compensation)	57	Underwriting and Investment Exhibit Part 1A	7
Schedule P-Part 2E-Commercial Multiple Peril	57	Underwriting and Investment Exhibit Part 1B	8
Schedule P-Part 2F-Section 1-Medical Professional Liability-Occurrence	58	Underwriting and Investment Exhibit Part 2	9
Schedule P-Part 2F-Section 2-Medical Professional Liability-Claims-Made	58	Underwriting and Investment Exhibit Part 2A	10
Schedule P-Part 2G-Special Liability (Ocean Marine, Aircraft (All Perils), Boiler & Machinery)	58	Underwriting and Investment Exhibit Part 3	11