



ANNUAL STATEMENT
For the Year Ended DECEMBER 31, 2019
OF THE CONDITION AND AFFAIRS OF THE
ALL AMERICA INSURANCE COMPANY

NAIC Group Code	0036 (Current Period)	0036 (Prior Period)	NAIC Company Code	20222	Employer's ID Number	34-0935740
Organized under the Laws of	Ohio		State of Domicile or Port of Entry	OH		
Country of Domicile	United States of America					
Incorporated/Organized	04/12/1961		Commenced Business	08/01/1961		
Statutory Home Office	800 SOUTH WASHINGTON STREET (Street and Number)		VAN WERT, OH, US 45891-2357 (City or Town, State, Country and Zip Code)			
Main Administrative Office	800 SOUTH WASHINGTON STREET (Street and Number)					
	VAN WERT, OH, US 45891-2357 (City or Town, State, Country and Zip Code)		(419)238-1010 (Area Code) (Telephone Number)			
Mail Address	P.O. BOX 351 (Street and Number or P.O. Box)		VAN WERT, OH, US 45891-0351 (City or Town, State, Country and Zip Code)			
Primary Location of Books and Records	800 SOUTH WASHINGTON STREET (Street and Number)					
	VAN WERT, OH, US 45891-2357 (City or Town, State, Country and Zip Code)		(419)238-1010 (Area Code) (Telephone Number)			
Internet Website Address	WWW.CENTRAL-INSURANCE.COM					
Statutory Statement Contact	THAD RYAN EIKENBARY (Name)		(419)238-5551-2437 (Area Code)(Telephone Number)(Extension)			
	TEIKENBARY@CENTRAL-INSURANCE.COM (E-Mail Address)		(419)238-7626 (Fax Number)			

OFFICERS

Name	Title
FRANCIS WALWORTH PURMORT III	PRESIDENT
BENJAMIN SCOTT FAUROTE	SECRETARY
THAD RYAN EIKENBARY	TREASURER

OTHERS

PAUL JOSEPH EDWARDS, VICE PRESIDENT #
KEITH ALLEN GOAD, CHIEF FINANCIAL OFFICER
MATTHEW PAUL KORTE, VICE PRESIDENT
EVAN PENNINGTON PURMORT, CHIEF MARKETING OFFICER

ANGELA MARIE GIBSON, VICE PRESIDENT
CYNTHIA MARIE HURLESS, CHIEF OPERATING OFFICER
DAVID T LEE, VICE PRESIDENT #
TIMOTHY LEE RAUCH, VICE PRESIDENT

TRINTIN CHAD GLENN, CHIEF ACTUARY
PATRICK JOHN JACKSON, VICE PRESIDENT
JOCELYN LEIGH PFEIFER, VICE PRESIDENT
JANA LOU RINGWALD, VICE PRESIDENT

DIRECTORS OR TRUSTEES

EDWARD RAY BUHL
THOMAS B KEARNEY
EVAN PENNINGTON PURMORT
DAVID CARTER WARD

JOSIE LEE COVINGTON II
STEPHEN KEITH MOORE
FRANCIS WALWORTH PURMORT III

BENJAMIN SCOTT FAUROTE
EDWARD JOSEPH NOONAN
DENNIS DALE STRIPE

State of Ohio
County of Van Wert ss

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

(Signature)	(Signature)	(Signature)
FRANCIS WALWORTH PURMORT III	KEITH ALLEN GOAD	THAD RYAN EIKENBARY
(Printed Name)	(Printed Name)	(Printed Name)
1.	2.	3.
PRESIDENT	CHIEF FINANCIAL OFFICER	TREASURER
(Title)	(Title)	(Title)

Subscribed and sworn to before me this 21st day of February, 2020	a. Is this an original filing? b. If no: 1. State the amendment number 2. Date filed 3. Number of pages attached	Yes[X] No[] 02/21/2020
(Notary Public Signature)		

SUMMARY INVESTMENT SCHEDULE

Investment Categories		Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
		1	2	3	4	5	6
		Amount	Percentage of Column 1 Line 13	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage of Column 5 Line 13
1.	Long-Term Bonds (Schedule D Part 1):						
1.01	U.S. governments	6,356,516	2.397	6,356,516		6,356,516	2.398
1.02	All other governments	4,264,891	1.609	4,264,892		4,264,892	1.609
1.03	U.S. states, territories and possessions, etc. guaranteed	2,702,877	1.019	2,702,876		2,702,876	1.020
1.04	U.S. political subdivisions of states, territories and possessions, guaranteed	31,844,577	12.010	31,844,574		31,844,574	12.013
1.05	U.S. special revenue and special assessment obligations, etc. non-guaranteed	55,278,440	20.848	55,278,439		55,278,439	20.854
1.06	Industrial and miscellaneous	145,463,712	54.862	145,463,709		145,463,709	54.876
1.07	Hybrid securities	120,000	0.045	120,000		120,000	0.045
1.08	Parent, subsidiaries and affiliates						
1.09	SVO identified funds						
1.10	Bank loans						
1.11	Total long-term bonds	246,031,013	92.791	246,031,005		246,031,005	92.816
2.	Preferred stocks (Schedule D, Part 2, Section 1):						
2.01	Industrial and miscellaneous (Unaffiliated)	214,174	0.081	214,174		214,174	0.081
2.02	Parent, subsidiaries and affiliates						
2.03	Total preferred stocks	214,174	0.081	214,174		214,174	0.081
3.	Common stocks (Schedule D, Part 2, Section 2):						
3.01	Industrial and miscellaneous Publicly traded (Unaffiliated)						
3.02	Industrial and miscellaneous Other (Unaffiliated)						
3.03	Parent, subsidiaries and affiliates Publicly traded						
3.04	Parent, subsidiaries and affiliates Other	70,404	0.027				
3.05	Mutual Funds						
3.06	Unit investment trusts						
3.07	Closed-end funds						
3.08	Total common stocks	70,404	0.027				
4.	Mortgage loans (Schedule B):						
4.01	Farm mortgages						
4.02	Residential mortgages						
4.03	Commercial mortgages						
4.04	Mezzanine real estate loans						
4.05	Total mortgages loans						
5.	Real estate (Schedule A):						
5.01	Properties occupied by company						
5.02	Properties held for production of income						
5.03	Properties held for sale						
5.04	Total real estate						
6.	Cash, cash equivalents and short-term investments:						
6.01	Cash (Schedule E, Part 1)	5,437,101	2.051	5,437,101		5,437,101	2.051
6.02	Cash equivalents (Schedule E, Part 2)	10,705,098	4.037	10,705,098		10,705,098	4.039
6.03	Short-term investments (Schedule DA)	1,897,634	0.716	1,897,634		1,897,634	0.716
6.04	Total Cash, cash equivalents and short-term investments	18,039,833	6.804	18,039,833		18,039,833	6.806
7.	Contract loans						
8.	Derivatives (Schedule DB)						
9.	Other invested assets (Schedule BA)						
10.	Receivables for securities	790,000	0.298	790,000		790,000	0.298
11.	Securities Lending (Schedule DL, Part 1)				X X X	X X X	X X X
12.	Other invested assets (Page 2, Line 11)						
13.	Total invested assets	265,145,423	100.000	265,075,012		265,075,012	100.000

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)		
3.	Current year change in encumbrances:		
3.1	TOTALS, Part 1, Column 13		
3.2	TOTALS, Part 3, Column 11		
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	NONE	
6.1	TOTALS, Part 1, Column 15		
6.2	TOTALS, Part 3, Column 13		
7.	Deduct current year's other-than-temporary impairment recognized:		
7.1	TOTALS, Part 1, Column 12		
7.2	TOTALS, Part 3, Column 10		
8.	Deduct current year's depreciation:		
8.1	TOTALS, Part 1, Column 11		
8.2	TOTALS, Part 3, Column 9		
9.	Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8)		
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Lines 9 minus 10)		

SCHEDULE B - VERIFICATION BETWEEN YEARS
Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year .....		.....
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7)		
2.2	Additional investment made after acquisition (Part 2, Column 8)		
3.	Capitalized deferred interest and other:		
3.1	TOTALS, Part 1, Column 12		
3.2	TOTALS, Part 3, Column 11		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
5.1	TOTALS, Part 1, Column 9		
5.2	TOTALS, Part 3, Column 8		
6.	TOTAL gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column 15	NONE	
8.	Deduct amortization of premium and mortgage interest		
9.	TOTAL foreign exchange change in book value/recorded interest		
9.1	TOTALS, Part 1, Column 13		
9.2	TOTALS, Part 3, Column 13		
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	TOTALS, Part 1, Column 11		
10.2	TOTALS, Part 3, Column 10		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		
12.	TOTAL valuation allowance		
13.	Subtotal (Lines 11 plus 12)		
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		

SCHEDULE BA - VERIFICATION BETWEEN YEARS
Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year .....		.....
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8)		
2.2	Additional investment made after acquisition (Part 2, Column 9)		
3.	Capitalized deferred interest and other:		
3.1	TOTALS, Part 1, Column 16		
3.2	TOTALS, Part 3, Column 12		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
5.1	TOTALS, Part 1, Column 13		
5.2	TOTALS, Part 3, Column 9		
6.	TOTAL gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 20		
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		
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	TOTALS, Part 1, Column 15		
10.2	TOTALS, Part 3, Column 11		
11.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS
Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		 243,324,067
2.	Cost of bonds and stocks acquired, Part 3, Column 7		 47,134,139
3.	Accrual of Discount		 211,160
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12	 (75,625)	
4.2	Part 2, Section 1, Column 15	 9,174	
4.3	Part 2, Section 2, Column 13		
4.4	Part 4, Column 11		 (66,451)
5.	TOTAL gain (loss) on disposals, Part 4, Column 19		 (109,057)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		 43,597,808
7.	Deduct amortization of premium		 587,402
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		
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		
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Notes 5Q, Line 5Q(2)		 6,936
11.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9 + 10)		 246,315,584
12.	Deduct total nonadmitted amounts		 70,404
13.	Statement value at end of current period (Line 11 minus Line 12)		 246,245,180

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	6,356,516	6,427,872	6,519,838	6,240,000
	2.	Canada				
	3.	Other Countries	4,264,892	4,424,861	4,257,103	4,270,000
	4.	TOTALS	10,621,408	10,852,733	10,776,940	10,510,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	TOTALS	2,702,877	2,853,530	2,712,757	2,700,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	TOTALS	31,844,577	33,478,097	32,192,637	30,865,000
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	55,278,440	57,670,444	55,735,670	54,227,658
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8.	United States	116,048,434	124,704,495	116,201,253	117,309,116
	9.	Canada	680,210	722,076	678,066	685,000
	10.	Other Countries	28,855,064	30,548,563	28,825,005	29,165,000
	11.	TOTALS	145,583,709	155,975,133	145,704,324	147,159,116
Parent, Subsidiaries and Affiliates	12.	TOTALS				
	13.	TOTAL Bonds	246,031,011	260,829,937	247,122,328	245,461,774
PREFERRED STOCKS						
Industrial and Miscellaneous (unaffiliated)	14.	United States	214,174	214,174	205,000	
	15.	Canada				
	16.	Other Countries				
	17.	TOTALS	214,174	214,174	205,000	
Parent, Subsidiaries and Affiliates	18.	TOTALS				
	19.	TOTAL Preferred Stocks	214,174	214,174	205,000	
COMMON STOCKS						
Industrial and Miscellaneous (unaffiliated)	20.	United States				
	21.	Canada				
	22.	Other Countries				
	23.	TOTALS				
Parent, Subsidiaries and Affiliates	24.	TOTALS	70,404	70,404	56,000	
	25.	TOTAL Common Stocks	70,404	70,404	56,000	
	26.	TOTAL Stocks	284,578	284,578	261,000	
	27.	TOTAL Bonds and Stocks	246,315,589	261,114,515	247,383,328	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1.	U.S. Governments												
1.1	NAIC 1	2,701,442	4,628,065	924,643			X X X	8,254,150	3.33	6,134,304	2.52	8,254,150	
1.2	NAIC 2						X X X						
1.3	NAIC 3						X X X						
1.4	NAIC 4						X X X						
1.5	NAIC 5						X X X						
1.6	NAIC 6						X X X						
1.7	TOTALS	2,701,442	4,628,065	924,643			X X X	8,254,150	3.33	6,134,304	2.52	8,254,150	
2.	All Other Governments												
2.1	NAIC 1		4,049,538			215,354	X X X	4,264,892	1.72			2,968,978	1,295,914
2.2	NAIC 2						X X X						
2.3	NAIC 3						X X X						
2.4	NAIC 4						X X X						
2.5	NAIC 5						X X X						
2.6	NAIC 6						X X X						
2.7	TOTALS		4,049,538			215,354	X X X	4,264,892	1.72			2,968,978	1,295,914
3.	U.S. States, Territories and Possessions, etc., Guaranteed												
3.1	NAIC 1	500,765	2,202,112				X X X	2,702,876	1.09	2,354,512	0.97	2,702,876	
3.2	NAIC 2						X X X						
3.3	NAIC 3						X X X						
3.4	NAIC 4						X X X						
3.5	NAIC 5						X X X						
3.6	NAIC 6						X X X						
3.7	TOTALS	500,765	2,202,112				X X X	2,702,876	1.09	2,354,512	0.97	2,702,876	
4.	U.S. Political Subdivisions of States, Territories & Possessions, Guaranteed												
4.1	NAIC 1	5,836,285	9,578,172	16,250,628			X X X	31,665,086	12.77	47,665,061	19.59	31,665,086	
4.2	NAIC 2			179,488			X X X	179,488	0.07	400,000	0.16		179,488
4.3	NAIC 3						X X X						
4.4	NAIC 4						X X X						
4.5	NAIC 5						X X X						
4.6	NAIC 6						X X X						
4.7	TOTALS	5,836,285	9,578,172	16,430,116			X X X	31,844,574	12.84	48,065,061	19.76	31,665,086	179,488
5.	U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1	NAIC 1	10,414,787	22,812,590	19,876,341	1,541,729	617,991	X X X	55,263,439	22.29	68,873,286	28.31	54,706,384	557,055
5.2	NAIC 2		15,000				X X X	15,000	0.01			15,000	
5.3	NAIC 3						X X X						
5.4	NAIC 4						X X X						
5.5	NAIC 5						X X X						
5.6	NAIC 6						X X X						
5.7	TOTALS	10,414,787	22,827,590	19,876,341	1,541,729	617,991	X X X	55,278,439	22.30	68,873,286	28.31	54,721,384	557,055

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

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

NAIC Designation		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6.	Industrial and Miscellaneous (unaffiliated)												
6.1	NAIC 1	1,678,482	36,316,342	43,657,308	826,319	7,149,051	X X X	89,627,501	36.15	111,252,884	45.74	44,861,167	44,766,334
6.2	NAIC 2	1,198,802	7,789,882	22,485,663		18,628,553	X X X	50,102,900	20.21	6,139,804	2.52	43,308,148	6,794,752
6.3	NAIC 3	177,204	1,121,332	40,000			X X X	1,338,536	0.54	433,812	0.18	953,787	384,749
6.4	NAIC 4	294,674	491,973	270,357	140,970	27,218	X X X	1,225,192	0.49			1,225,192	
6.5	NAIC 5	593,742	950,704	301,019	100,117		X X X	1,945,582	0.78			1,945,582	
6.6	NAIC 6	304,191	827,148	92,659			X X X	1,223,998	0.49			1,223,998	
6.7	TOTALS	4,247,094	47,497,381	66,847,006	1,067,406	25,804,822	X X X	145,463,709	58.67	117,826,500	48.44	93,517,874	51,945,835
7.	Hybrid Securities												
7.1	NAIC 1						X X X						
7.2	NAIC 2			120,000			X X X	120,000	0.05			120,000	
7.3	NAIC 3						X X X						
7.4	NAIC 4						X X X						
7.5	NAIC 5						X X X						
7.6	NAIC 6						X X X						
7.7	TOTALS			120,000			X X X	120,000	0.05			120,000	
8.	Parent, Subsidiaries and Affiliates												
8.1	NAIC 1						X X X						
8.2	NAIC 2						X X X						
8.3	NAIC 3						X X X						
8.4	NAIC 4						X X X						
8.5	NAIC 5						X X X						
8.6	NAIC 6						X X X						
8.7	TOTALS						X X X						
9.	SVO Identified Funds												
9.1	NAIC 1	X X X	X X X	X X X	X X X	X X X							
9.2	NAIC 2	X X X	X X X	X X X	X X X	X X X							
9.3	NAIC 3	X X X	X X X	X X X	X X X	X X X							
9.4	NAIC 4	X X X	X X X	X X X	X X X	X X X							
9.5	NAIC 5	X X X	X X X	X X X	X X X	X X X							
9.6	NAIC 6	X X X	X X X	X X X	X X X	X X X							
9.7	TOTALS	X X X	X X X	X X X	X X X	X X X							
10.	Unaffiliated Bank Loans												
10.1	NAIC 1						X X X						
10.2	NAIC 2						X X X						
10.3	NAIC 3						X X X						
10.4	NAIC 4						X X X						
10.5	NAIC 5						X X X						
10.6	NAIC 6						X X X						
10.7	TOTALS						X X X						

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

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

NAIC Designation		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11.	Total Bonds Current Year												
11.1	NAIC 1	(d)..... 21,131,761	 79,586,819	 80,708,920	 2,368,048	 7,982,395		 191,777,944	 77.35	 X X X	 X X X	 145,158,641	 46,619,303
11.2	NAIC 2	(d)..... 1,198,802	 7,804,882	 22,785,150		 18,628,553		 50,417,388	 20.34	 X X X	 X X X	 43,443,148	 6,974,240
11.3	NAIC 3	(d)..... 177,204	 1,121,332	 40,000				 1,338,536	 0.54	 X X X	 X X X	 953,787	 384,749
11.4	NAIC 4	(d)..... 294,674	 491,973	 270,357	 140,970	 27,218		 1,225,192	 0.49	 X X X	 X X X	 1,225,192	
11.5	NAIC 5	(d)..... 593,742	 950,704	 301,019	 100,117			(c)..... 1,945,582	 0.78	 X X X	 X X X	 1,945,582	
11.6	NAIC 6	(d)..... 304,191	 827,148	 92,659				(c)..... 1,223,998	 0.49	 X X X	 X X X	 1,223,998	
11.7	TOTALS	 23,700,373	 90,782,858	 104,198,106	 2,609,135	 26,638,167		(b)..... 247,928,639	 100.00	 X X X	 X X X	 193,950,348	 53,978,291
11.8	Line 11.7 as a % of Column 7	 9.56	 36.62	 42.03	 1.05	 10.74		 100.00	 X X X	 X X X	 X X X	 78.23	 21.77
12.	Total Bonds Prior Year												
12.1	NAIC 1	 20,346,657	 68,503,605	 110,099,411	 10,136,069	 27,194,305		 X X X	 X X X	 236,280,047	 97.13	 234,309,109	 1,970,937
12.2	NAIC 2	 1,350,336	 4,254,452	 863,052		 71,963		 X X X	 X X X	 6,539,803	 2.69	 6,539,804	
12.3	NAIC 3		 433,812					 X X X	 X X X	 433,812	 0.18	 433,812	
12.4	NAIC 4							 X X X	 X X X				
12.5	NAIC 5							 X X X	 X X X	(c).....			
12.6	NAIC 6							 X X X	 X X X	(c).....			
12.7	TOTALS	 21,696,993	 73,191,869	 110,962,463	 10,136,069	 27,266,268		 X X X	 X X X	(b)..... 243,253,662	 100.00	 241,282,725	 1,970,937
12.8	Line 12.7 as a % of Col. 9	 8.92	 30.09	 45.62	 4.17	 11.21		 X X X	 X X X	 100.00	 X X X	 99.19	 0.81
13.	Total Publicly Traded Bonds												
13.1	NAIC 1	 19,926,730	 52,856,985	 62,269,271	 2,338,613	 7,767,041		 145,158,641	 58.55	 234,309,109	 96.32	 145,158,641	 X X X
13.2	NAIC 2	 1,193,982	 6,153,182	 17,467,430		 18,628,553		 43,443,148	 17.52	 6,539,804	 2.69	 43,443,148	 X X X
13.3	NAIC 3	 54,992	 898,795					 953,787	 0.38	 433,812	 0.18	 953,787	 X X X
13.4	NAIC 4	 294,674	 491,973	 270,357	 140,970	 27,218		 1,225,192	 0.49			 1,225,192	 X X X
13.5	NAIC 5	 593,742	 950,704	 301,019	 100,117			 1,945,582	 0.78			 1,945,582	 X X X
13.6	NAIC 6	 304,191	 827,148	 92,659				 1,223,998	 0.49			 1,223,998	 X X X
13.7	TOTALS	 22,368,311	 62,178,787	 80,400,736	 2,579,701	 26,422,812		 193,950,348	 78.23	 241,282,725	 99.19	 193,950,348	 X X X
13.8	Line 13.7 as a % of Col. 7	 11.53	 32.06	 41.45	 1.33	 13.62		 100.00	 X X X	 X X X	 X X X	 100.00	 X X X
13.9	Line 13.7 as a % of Line 11.7, Col. 7, Section 11	 9.02	 25.08	 32.43	 1.04	 10.66		 78.23	 X X X	 X X X	 X X X	 78.23	 X X X
14.	Total Privately Placed Bonds												
14.1	NAIC 1	 1,205,031	 26,729,834	 18,439,649	 29,434	 215,354		 46,619,303	 18.80	 1,970,937	 0.81	 X X X	 46,619,303
14.2	NAIC 2	 4,820	 1,651,700	 5,317,721				 6,974,240	 2.81			 X X X	 6,974,240
14.3	NAIC 3	 122,211	 222,537	 40,000				 384,749	 0.16			 X X X	 384,749
14.4	NAIC 4											 X X X	
14.5	NAIC 5											 X X X	
14.6	NAIC 6											 X X X	
14.7	TOTALS	 1,332,063	 28,604,071	 23,797,370	 29,434	 215,354		 53,978,291	 21.77	 1,970,937	 0.81	 X X X	 53,978,291
14.8	Line 14.7 as a % of Col. 7	 2.47	 52.99	 44.09	 0.05	 0.40		 100.00	 X X X	 X X X	 X X X	 X X X	 100.00
14.9	Line 14.7 as a % of Line 11.7, Col. 7, Section 11	 0.54	 11.54	 9.60	 0.01	 0.09		 21.77	 X X X	 X X X	 X X X	 X X X	 21.77

(a) Includes \$.....53,241,748 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes \$.....499,623 current year of bonds with Z designations, \$.....0 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class is under regulatory review.
(c) Includes \$.....0 current year of bonds with 5GI designations, \$.....0 prior year of bonds with 5* or 5GI designations and \$.....0 current year, \$.....0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....1,897,634; 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 Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1.	U.S. Governments												
	1.01 Issuer Obligations	2,701,442	4,628,065	924,643			X X X	8,254,150	3.33	6,134,304	2.52	8,254,150	
	1.02 Residential Mortgage-Backed Securities						X X X						
	1.03 Commercial Mortgage-Backed Securities						X X X						
	1.04 Other Loan-Backed and Structured Securities						X X X						
	1.05 TOTALS	2,701,442	4,628,065	924,643			X X X	8,254,150	3.33	6,134,304	2.52	8,254,150	
2.	All Other Governments												
	2.01 Issuer Obligations		4,049,538			215,354	X X X	4,264,892	1.72			2,968,978	1,295,914
	2.02 Residential Mortgage-Backed Securities						X X X						
	2.03 Commercial Mortgage-Backed Securities						X X X						
	2.04 Other Loan-Backed and Structured Securities						X X X						
	2.05 TOTALS		4,049,538			215,354	X X X	4,264,892	1.72			2,968,978	1,295,914
3.	U.S. States, Territories and Possessions, Guaranteed												
	3.01 Issuer Obligations	500,765	2,202,112				X X X	2,702,876	1.09	2,354,512	0.97	2,702,876	
	3.02 Residential Mortgage-Backed Securities						X X X						
	3.03 Commercial Mortgage-Backed Securities						X X X						
	3.04 Other Loan-Backed and Structured Securities						X X X						
	3.05 TOTALS	500,765	2,202,112				X X X	2,702,876	1.09	2,354,512	0.97	2,702,876	
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
	4.01 Issuer Obligations	5,836,285	9,578,172	16,430,116			X X X	31,844,574	12.84	48,065,061	19.76	31,665,086	179,488
	4.02 Residential Mortgage-Backed Securities						X X X						
	4.03 Commercial Mortgage-Backed Securities						X X X						
	4.04 Other Loan-Backed and Structured Securities						X X X						
	4.05 TOTALS	5,836,285	9,578,172	16,430,116			X X X	31,844,574	12.84	48,065,061	19.76	31,665,086	179,488
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
	5.01 Issuer Obligations	9,194,757	18,666,870	16,920,320	400,000	465,105	X X X	45,647,051	18.41	57,599,491	23.68	45,089,996	557,055
	5.02 Residential Mortgage-Backed Securities	1,220,031	4,105,261	2,435,819	1,141,729	152,886	X X X	9,055,726	3.65	11,273,795	4.63	9,055,726	
	5.03 Commercial Mortgage-Backed Securities		55,459	520,203			X X X	575,662	0.23			575,662	
	5.04 Other Loan-Backed and Structured Securities						X X X						
	5.05 TOTALS	10,414,787	22,827,590	19,876,341	1,541,729	617,991	X X X	55,278,439	22.30	68,873,286	28.31	54,721,384	557,055
6.	Industrial and Miscellaneous												
	6.01 Issuer Obligations	1,083,957	15,877,754	34,904,183	816,885	25,777,604	X X X	78,460,383	31.65	79,087,786	32.51	66,847,051	11,613,332
	6.02 Residential Mortgage-Backed Securities	2,563,410	6,304,762	1,852,579	250,522	27,218	X X X	10,998,491	4.44			8,750,626	2,247,865
	6.03 Commercial Mortgage-Backed Securities	227,789	2,187,501	15,106,159			X X X	17,521,449	7.07	10,242,346	4.21	16,882,693	638,756
	6.04 Other Loan-Backed and Structured Securities	371,939	23,127,363	14,984,084			X X X	38,483,386	15.52	28,496,368	11.71	1,037,504	37,445,882
	6.05 TOTALS	4,247,094	47,497,381	66,847,006	1,067,406	25,804,822	X X X	145,463,709	58.67	117,826,500	48.44	93,517,874	51,945,835
7.	Hybrid Securities												
	7.01 Issuer Obligations			120,000			X X X	120,000	0.05			120,000	
	7.02 Residential Mortgage-Backed Securities						X X X						
	7.03 Commercial Mortgage-Backed Securities						X X X						
	7.04 Other Loan-Backed and Structured Securities						X X X						
	7.05 TOTALS			120,000			X X X	120,000	0.05			120,000	
8.	Parent, Subsidiaries and Affiliates												
	8.01 Issuer Obligations						X X X						
	8.02 Residential Mortgage-Backed Securities						X X X						
	8.03 Commercial Mortgage-Backed Securities						X X X						
	8.04 Other Loan-Backed and Structured Securities						X X X						
	8.05 Affiliated Bank Loans - Issued						X X X						
	8.06 Affiliated Bank Loans - Acquired						X X X						
	8.07 TOTALS						X X X						

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

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

		1	2	3	4	5	6	7	8	9	10	11	12
		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 11.08	Total From Column 7 Prior Year	% From Column 8 Prior Year	Total Publicly Traded	Total Privately Placed
9.	SVO Identified Funds												
	9.01 Exchange Traded Funds - as Identified by the SVO	X X X	X X X	X X X	X X X	X X X							
	9.02 Bond Mutual Funds - as Identified by the SVO	X X X	X X X	X X X	X X X	X X X							
	9.03 TOTALS	X X X	X X X	X X X	X X X	X X X							
	10. Unaffiliated Bank Loans												
	10.01 Unaffiliated Bank Loans - Issued						X X X						
	10.02 Unaffiliated Bank Loans - Acquired						X X X						
	10.03 TOTALS						X X X						
	11. Total Bonds Current Year												
	11.01 Issuer Obligations	19,317,205	55,002,511	69,299,261	1,216,885	26,458,063	X X X	171,293,926	69.09	X X X	X X X	157,648,137	13,645,788
11.02	Residential Mortgage-Backed Securities	3,783,440	10,410,024	4,288,398	1,392,250	180,104	X X X	20,054,217	8.09	X X X	X X X	17,806,352	2,247,865
	11.03 Commercial Mortgage-Backed Securities	227,789	2,242,960	15,626,362			X X X	18,097,110	7.30	X X X	X X X	17,458,355	638,756
	11.04 Other Loan-Backed and Structured Securities	371,939	23,127,363	14,984,084			X X X	38,483,386	15.52	X X X	X X X	1,037,504	37,445,882
	11.05 SVO Identified Funds	X X X	X X X	X X X	X X X	X X X				X X X	X X X		
	11.06 Affiliated Bank Loans						X X X			X X X	X X X		
	11.07 Unaffiliated Bank Loans						X X X			X X X	X X X		
	11.08 TOTALS	23,700,373	90,782,858	104,198,106	2,609,135	26,638,167		247,928,639	100.00	X X X	X X X	193,950,348	53,978,291
	11.09 Line 11.08 as a % of Col. 7	9.56	36.62	42.03	1.05	10.74		100.00		X X X	X X X	78.23	21.77
	12. Total Bonds Prior Year												
	12.01 Issuer Obligations	20,429,669	54,837,360	89,821,633	2,569,696	25,582,796	X X X	X X X	X X X	193,241,154	79.44	192,892,356	348,799
12.02	Residential Mortgage-Backed Securities	607,736	3,017,685	5,734,161	1,509,391	404,822	X X X	X X X	X X X	11,273,795	4.63	11,273,795	
	12.03 Commercial Mortgage-Backed Securities	79,595	4,272,639	4,010,396	1,268,142	611,575	X X X	X X X	X X X	10,242,347	4.21	8,620,207	1,622,139
	12.04 Other Loan-Backed and Structured Securities	579,993	11,064,185	11,396,274	4,788,841	667,075	X X X	X X X	X X X	28,496,368	11.71	28,496,368	
	12.05 SVO Identified Funds	X X X	X X X	X X X	X X X	X X X		X X X	X X X				
	12.06 Affiliated Bank Loans						X X X	X X X	X X X				
	12.07 Unaffiliated Bank Loans						X X X	X X X	X X X				
	12.08 TOTALS	21,696,993	73,191,869	110,962,464	10,136,070	27,266,268		X X X	X X X	243,253,664	100.00	241,282,726	1,970,938
	12.09 Line 12.08 as a % of Col. 9	8.92	30.09	45.62	4.17	11.21		X X X	X X X			X X X	99.19
	13. Total Publicly Traded Bonds												
	13.01 Issuer Obligations	18,964,994	50,720,854	60,522,696	1,196,885	26,242,709	X X X	157,648,137	63.59	192,892,356	79.30	157,648,137	X X X
13.02	Residential Mortgage-Backed Securities	3,247,625	9,147,103	3,848,704	1,382,816	180,104	X X X	17,806,352	7.18	11,273,795	4.63	17,806,352	X X X
	13.03 Commercial Mortgage-Backed Securities	113,254	2,141,083	15,204,017			X X X	17,458,355	7.04	8,620,207	3.54	17,458,355	X X X
	13.04 Other Loan-Backed and Structured Securities	42,437	169,748	825,320			X X X	1,037,504	0.42	28,496,368	11.71	1,037,504	X X X
	13.05 SVO Identified Funds	X X X	X X X	X X X	X X X	X X X							X X X
	13.06 Affiliated Bank Loans						X X X						X X X
	13.07 Unaffiliated Bank Loans						X X X						X X X
	13.08 TOTALS	22,368,311	62,178,787	80,400,736	2,579,701	26,422,812		193,950,348	78.23	241,282,726	99.19	193,950,348	X X X
	13.09 Line 13.08 as a % of Col. 7	11.53	32.06	41.45	1.33	13.62		100.00		X X X	X X X	100.00	X X X
	13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	9.02	25.08	32.43	1.04	10.66		78.23		X X X	X X X	78.23	X X X
	14. Total Privately Placed Bonds												
14.01	Issuer Obligations	352,211	4,281,657	8,776,566	20,000	215,354	X X X	13,645,788	5.50	348,799	0.14	X X X	13,645,788
	14.02 Residential Mortgage-Backed Securities	535,815	1,262,921	439,695	9,434		X X X	2,247,865	0.91			X X X	2,247,865
	14.03 Commercial Mortgage-Backed Securities	114,534	101,877	422,345			X X X	638,756	0.26	1,622,139	0.67	X X X	638,756
	14.04 Other Loan-Backed and Structured Securities	329,502	22,957,616	14,158,765			X X X	37,445,882	15.10			X X X	37,445,882
	14.05 SVO Identified Funds	X X X	X X X	X X X	X X X	X X X						X X X	
	14.06 Affiliated Bank Loans						X X X					X X X	
	14.07 Unaffiliated Bank Loans						X X X					X X X	
	14.08 TOTALS	1,332,063	28,604,071	23,797,370	29,434	215,354		53,978,291	21.77	1,970,938	0.81	X X X	53,978,291
	14.09 Line 14.08 as a % of Col. 7	2.47	52.99	44.09	0.05	0.40		100.00		X X X	X X X	X X X	100.00
	14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	0.54	11.54	9.60	0.01	0.09		21.77		X X X	X X X	X X X	21.77

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 .....	.....	.....	.....	.....	.....
2.	Cost of short-term investments acquired	3,110,128	3,110,128	.....	.....	.....
3.	Accrual of discount	27,505	27,505	.....	.....	.....
4.	Unrealized valuation increase (decrease) .....	.....	.....	.....	.....	.....
5.	TOTAL gain (loss) on disposals .....	.....	.....	.....	.....	.....
6.	Deduct consideration received on disposals	1,240,000	1,240,000	.....	.....	.....
7.	Deduct amortization of premium .....	.....	.....	.....	.....	.....
8.	TOTAL foreign exchange change in book/adjusted carrying value .....	.....	.....	.....	.....	.....
9.	Deduct current year's other-than-temporary impairment recognized .....	.....	.....	.....	.....	.....
10.	Book adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	1,897,634	1,897,634	.....	.....	.....
11.	Deduct total nonadmitted amounts .....	.....	.....	.....	.....	.....
12.	Statement value at end of current period (Line 10 minus Line 11)	1,897,634	1,897,634	.....	.....	.....

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

SI11 Schedule DB Part A Verification NONE

SI11 Schedule DB Part B Verification NONE

SI12 Schedule DB Part C Sn 1 - Rep. (Syn Asset) Transactions NONE

SI13 Schedule DB Part C Sn 2 - Rep. (Syn Asset) Transactions NONE

SI14 Schedule DB Verification NONE

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

		1	2	3	4
		Total	Bonds	Money Market Mutual Funds	Other (a)
1.	Book/adjusted carrying value, December 31 of prior year	0		0	
2.	Cost of cash equivalents acquired	17,350,252	4,718,643	12,631,608	
3.	Accrual of discount	19,357	19,357		
4.	Unrealized valuation increase (decrease)	(1,090)		(1,090)	
5.	TOTAL gain (loss) on disposals				
6.	Deduct consideration received on disposals	6,663,421	4,738,000	1,925,421	
7.	Deduct amortization of premium				
8.	TOTAL foreign exchange change in book/adjusted carrying value				
9.	Deduct current year's other-than-temporary impairment recognized				
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	10,705,098		10,705,098	
11.	Deduct total nonadmitted amounts				
12.	Statement value at end of current period (Lines 10 minus 11)	10,705,098		10,705,098	

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

E01 Schedule A - Part 1 Real Estate Owned NONE

E02 Schedule A - Part 2 Real Estate Acquired NONE

E03 Schedule A - Part 3 Real Estate Disposed NONE

E04 Schedule B Part 1 - Mortgage Loans Owned NONE

E05 Schedule B Part 2 - Mortgage Loans Acquired NONE

E06 Schedule B Part 3 - Mortgage Loans Disposed NONE

E07 Schedule BA Part 1 - Long-Term Invested Assets Owned NONE

E08 Schedule BA Part 2 - Long-Term Invested Assets Acquired NONE

E09 Schedule BA Part 3 - Long-Term Invested Assets Disposed NONE

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	Code	F O R E I G N	Bond CHAR	NAIC Desig- nation and Admin- istrative 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 Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
U.S. Governments - Issuer Obligations																					
9128284V9	UNITED STATES TREASURY				1	927,377		107,8438	890,000	924,643			(2,734)		2.875	2.373	FA	9,665	12,794	03/28/2019	08/15/2028
912828B66	UNITED STATES TREASURY	SD			1	309,047		104,3125	300,000	305,572			(1,272)		2.750	2.275	FA	3,116	8,250	03/21/2017	02/15/2024
912828D56	UNITED STATES TREASURY	SD			1	211,063		103,0469	200,000	206,297			(1,299)		2.375	1.664	FA	1,794	4,750	04/01/2016	08/15/2024
912828G87	UNITED STATES TREASURY	SD			1	415,000		101,0313	400,000	404,495			(2,199)		2.125	1.551	JD	23	8,500	01/29/2015	12/31/2021
912828NT3	UNITED STATES TREASURY	SD			1	849,500		100,5938	800,000	803,808			(6,027)		2.625	1.852	FA	7,932	21,000	11/30/2011	08/15/2020
912828QN3	UNITED STATES TREASURY	SD			1	106,219		102,0313	100,000	101,289			(915)		3.125	2.165	MN	404	3,125	05/06/2014	05/15/2021
912828RC6	UNITED STATES TREASURY	SD			1	1,361,344		100,8281	1,300,000	1,311,456			(6,913)		2.125	1.573	FA	10,434	27,625	06/06/2012	08/15/2021
912828VS6	UNITED STATES TREASURY	SD			1	419,125		103,0000	400,000	409,503			(2,513)		2.500	1.819	FA	3,777	10,000	01/27/2016	08/15/2023
912828WE6	UNITED STATES TREASURY	SD			1	209,938		104,0625	200,000	204,821			(1,181)		2.750	2.098	MN	710	5,500	07/07/2015	11/15/2023
912828WJ5	UNITED STATES TREASURY	SD			1	1,711,227		103,4688	1,650,000	1,684,632			(7,503)		2.500	1.995	MN	5,326	41,250	10/11/2017	05/15/2024
0199999 Subtotal - U.S. Governments - Issuer Obligations						6,519,840		X X X	6,427,872	6,240,000	6,356,516		(32,556)		X X X	X X X	X X X	43,181	142,794	X X X	X X X
0599999 Subtotal - U.S. Governments						6,519,840		X X X	6,427,872	6,240,000	6,356,516		(32,556)		X X X	X X X	X X X	43,181	142,794	X X X	X X X
All Other Governments - Issuer Obligations																					
168863BN7	CHILE, REPUBLIC OF (GOVERNMENT)		C		1FE	541,520		100,3310	560,000	545,955		4,435			2.250	3.185	AO	2,135	12,600	01/22/2019	10/30/2022
501499AC1	KUWAIT, STATE OF (GOVERNMENT)		C		1FE	1,076,920		101,4961	1,090,000	1,080,560		3,640			2.750	3.158	MS	8,410	29,975	02/11/2019	03/20/2022
804137AL3	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)		C		1FE	215,500		124,2571	200,000	215,354		(146)			5.250	4.767	JJ	4,813	5,250	04/17/2019	01/16/2050
M0153CAC8	ABU DHABI, EMIRATE OF		D		1FE	1,080,063		101,2560	1,100,000	1,084,728		4,666			2.500	3.025	AO	6,111	27,500	02/11/2019	10/11/2022
M8489SAF4	QATAR, STATE OF (GOVERNMENT)		D	1	1FE	1,343,100		105,6341	1,320,000	1,338,294		(4,806)			3.875	3.428	AO	9,662	51,150	01/22/2019	04/23/2023
0699999 Subtotal - All Other Governments - Issuer Obligations						4,257,103		X X X	4,424,861	4,270,000	4,264,891		7,789		X X X	X X X	X X X	31,131	126,475	X X X	X X X
1099999 Subtotal - All Other Governments						4,257,103		X X X	4,424,861	4,270,000	4,264,891		7,789		X X X	X X X	X X X	31,131	126,475	X X X	X X X
U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
041042WW8	ARKANSAS ST				1FE	350,000		103,8810	350,000	350,000					3.129	3.129	JJ	5,476	10,952	06/30/2014	07/01/2024
419791YR3	HAWAII ST				1FE	504,366		111,7970	500,000	501,892		(386)			5.100	4.996	FA	10,625	25,500	02/12/2018	02/01/2024
5741925C0	MARYLAND ST				1FE	500,364		105,3370	500,000	500,220		(70)			4.300	4.279	MS	7,167	21,500	02/12/2018	03/01/2022
6055806L8	MISSISSIPPI ST				1FE	500,000		108,6390	500,000	500,000					4.351	4.350	MN	3,626	21,755	02/12/2018	11/01/2023
605581AH0	MISSISSIPPI ST				1FE	350,000		101,4760	350,000	350,000					2.414	2.414	MN	1,408	8,449	07/25/2012	11/01/2022
924258VT0	VERMONT ST				2	508,027		101,1830	500,000	500,765		(1,179)			3.900	3.807	FA	7,367	19,500	02/12/2018	08/15/2023
1199999 Subtotal - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						2,712,757		X X X	2,853,530	2,700,000	2,702,877		(1,635)		X X X	X X X	X X X	35,669	107,656	X X X	X X X
1799999 Subtotal - U.S. States, Territories and Possessions (Direct and Guaranteed)						2,712,757		X X X	2,853,530	2,700,000	2,702,877		(1,635)		X X X	X X X	X X X	35,669	107,656	X X X	X X X
U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
014393XJ6	ALDINE TEX INDPT SCH DIST			2	1FE	218,477		113,0340	200,000	214,990		(1,871)			4.000	3.251	FA	3,022	8,000	02/12/2018	02/15/2033
016788C33	ALLEGAN CNTY MICH			2	1FE	400,000		104,7120	400,000	400,000					3.500	3.499	MN	2,333	14,000	12/04/2014	05/01/2025
035357XK3	ANKENY IOWA CMNTY SCH DIST			2	1FE	183,183		104,0730	180,000	182,307		(637)			3.000	2.801	JD	450	5,400	02/12/2018	06/01/2028
03588E4L4	ANNE ARUNDEL CNTY MD			2	1FE	524,888		100,8450	500,000	501,003		(3,920)			5.300	5.082	AO	6,625	26,500	02/12/2018	04/01/2024
0386813Y6	ARAPAHOE CNTY COLO SCH DIST NO 005 CHERR			2	1FE	499,740		101,3090	500,000	499,885		32			4.875	4.880	JD	1,083	24,375	02/12/2018	12/15/2024
043519UE5	ASCENSION PARISH LA PARISHWIDE SCH DIST			2	1FE	547,368		110,2760	540,000	543,701		(785)			4.000	3.880	MS	7,200	21,600	02/12/2018	03/01/2027
073186FH6	BAYTOWN TEX			2	1FE	145,000		101,6670	145,000	145,000					3.000	3.000	FA	1,813	4,350	02/12/2018	02/01/2026
141028EE6	CARBON CNTY WYO SCH DIST NO 1 RAWLINS			2	1FE	211,527		106,7450	200,000	206,702		(2,594)			4.500	3.907	JD	400	9,000	02/12/2018	06/15/2028
150908HT1	CENTENNIAL INDPT SCH DIST NO 012 MINN			2	1FE	350,000		100,2360	350,000	350,000					2.230	2.230	FA	3,252	7,805	05/04/2016	02/01/2024
151861DR9	CENTERBURG OHIO LOC SCH DIST			2	1FE	270,755		115,6830	250,000	265,123		(2,313)			5.000	2.880	JD	833	10,000	02/12/2018	12/01/2025
161069YV5	CHARLOTTESVILLE VA			1,2	1FE	750,000		100,3870	750,000	750,000					5.000	4.999	FA	14,167	37,500	02/12/2018	02/15/2025
167486C98	CHICAGO ILL			2	1FE	1,671,650		125,7430	1,325,000	1,622,635		(49,015)			7.750	2.892	JJ	51,344	51,344	02/11/2019	01/01/2042
172217VA6	CINCINNATI OHIO			2	1FE	517,223		110,6130	500,000	513,185		(2,170)			4.000	3.679	JD	1,667	20,000	02/12/2018	12/01/2030
179090MU6	CLACKAMAS CNTY ORE SCH DIST NO 007J LAKE			2	1FE	163,337		113,8810	150,000	160,914		(1,301)			4.000	3.286	JD	500	6,000	02/12/2018	06/01/2033
180848XJ7	CLARK CNTY NEV			2	1FE	396,673		122,0350	350,000	390,023		(4,038)			5.000	4.245	JD	1,458	17,500	05/01/2018	05/01/2048
181072PH6	CLARK CNTY OHIO			2	1FE	284,337		114,2590	265,000	281,375		(1,937)			4.000	3.373	JD	883	10,600	02/12/2018	12/01/2032
181216DW9	CLARK & SKAMANIA CNTYS WASH SCH DIST NO			2	1FE	212,212		113,4800	200,000	209,313		(1,557)			4.000	3.291	JD	667	8,000	02/12/2018	12/01/2027
1994914N8	COLUMBUS OHIO			2	1FE	690,000		100,8730	690,000	690,000					3.540	3.540	JJ	12,213	24,426	02/12/2018	07/01/2020
1994914R9	COLUMBUS OHIO			2	1FE	500,000		103,5720	500,000	500,000					4.090	4.090	JJ	10,225	20,450	02/12/2018	07/01/2023
199820U74	COMAL TEX INDPT SCH DIST			2	1FE	156,665		108,8990	150,000	154,696		(1,057)			4.000	3.578	FA	2,500	6,000	02/12/2018	02/01/2030
2201125Y8	CORPUS CHRISTI TEX			2	1FE	521,405		109,5380	500,000	516,167		(2,815)			4.000	3.551	MS	6,667	20,000	02/12/2018	03/01/2029
221039DD9	CORY RAWSON OHIO LOC SCH DIST			2	1FE	279,182		108,9340	265,000	274,383	</										

SCHEDULE D - PART 1
Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	Code	F O R E I G N	Bond CHAR	NAIC Design- ation and Admin- istrative 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 Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
406360NU7	HALLSVILLE TEX INDPT SCH DIST				1FE	575,000		103.0390	592,474	575,000					3.400	3.399	FA	7,386	19,550	02/15/2018	02/15/2024
431621NM9	HILLIARD OHIO SCH DIST				1FE	500,000		117.5740	587,870	500,000					5.550	5.549	JD	2,313	27,750	02/12/2018	12/01/2025
433110QC0	HINDS CNTY MISS			2	1FE	146,007		114.8690	155,073	135,000			(1,046)		4.000	3.220	FA	2,250	5,400	02/12/2018	08/01/2030
454326GU7	INDIAN LAKE OHIO LOC SCH DIST			2	1FE	256,598		114.7540	275,410	240,000			(1,712)		4.000	3.251	JD	800	9,600	02/12/2018	12/01/2028
483195ZA4	KALAMAZOO CNTY MICH			2	1FE	239,090		113.8650	256,196	225,000			(1,385)		4.000	3.457	AO	2,250	9,000	02/12/2018	04/01/2032
483206SS3	KALAMAZOO MICH			2	1FE	500,000		106.3940	531,970	500,000					4.060	4.059	AO	5,075	20,300	02/12/2018	10/01/2026
495116JH9	KING CNTY WASH SCH DIST NO 406			2	1FE	543,010		109.5120	547,560	500,000			(4,078)		3.500	2.887	JD	1,458	17,500	05/19/2016	12/01/2031
495278U43	KING CNTY WASH SCH DIST NO 415 KENT			2	1FE	530,370		114.5930	572,965	500,000			(2,665)		4.000	3.533	JD	1,667	20,000	01/26/2017	12/01/2032
498531FL1	KLEIN TEX INDPT SCH DIST			2	1FE	522,560		112.0080	560,040	500,000			(2,779)		4.000	3.539	FA	8,333	20,000	02/12/2018	08/01/2029
510281FG8	LAKE OHIO LOC SCH DIST STARK CNTY			2	1FE	239,226		107.2510	246,677	230,000			(1,860)		4.000	3.562	JD	767	9,200	02/12/2018	12/01/2027
512445G84	LAKEVILLE MINN			2	1FE	255,809		112.0270	268,865	240,000			(2,125)		4.000	3.254	FA	4,000	9,600	02/12/2018	02/01/2028
512804YD1	LAKOTA OHIO LOC SCH DIST				1FE	20,000		102.0500	20,410	20,000					4.540	4.538	JD	76	908	02/12/2018	12/01/2020
540822HC0	LOGAN CNTY OHIO			2	1FE	137,139		110.4760	143,619	130,000			(1,175)		4.000	3.318	JD	433	5,200	02/12/2018	12/01/2026
549188E55	LUBBOCK TEX			2	1FE	669,341		114.0800	713,000	625,000			(4,222)		4.000	3.376	FA	9,444	25,000	02/12/2018	02/15/2031
584853LQ6	MEDINA OHIO CITY SCH DIST			2	1FE	350,000		102.6280	359,198	350,000					2.960	2.960	JD	863	10,360	01/29/2013	12/01/2024
586145F74	MEMPHIS TENN			1	1FE	350,000		103.4580	362,103	350,000					2.948	2.948	AO	2,580	10,318	04/16/2015	04/01/2025
587703SU4	MERCEDES TEX INDPT SCH DIST			2	1FE	830,610		113.4110	878,935	775,000			(5,624)		4.000	3.293	FA	11,711	31,000	02/12/2018	08/15/2027
592112NY8	METROPOLITAN GOVT NASHVILLE & DAVIDSON C			1	1FE	375,000		103.8510	389,441	375,000					2.993	2.993	JJ	5,612	11,224	02/11/2015	07/01/2025
593325JK0	MIAMI CNTY OHIO			1,2	1FE	507,550		101.5370	507,685	500,000			(1,170)		5.500	5.402	JD	2,292	27,500	02/12/2018	12/01/2022
593779GL9	MIAMI TRACE OHIO LOC SCH DIST			2	1FE	213,881		112.3660	224,732	200,000			(1,647)		4.000	3.315	JD	667	8,000	02/12/2018	12/01/2029
60446CAK5	MINSTER VLG OHIO			1	1FE	105,000		101.6940	106,779	105,000					4.700	4.698	JD	411	4,935	02/12/2018	12/01/2020
613579XQ9	MONTGOMERY CNTY PA			2	1FE	500,000		100.5830	502,915	500,000					5.050	5.044	MS	8,417	25,250	02/12/2018	09/01/2025
616327DE9	MOOSE LAKE MINN INDPT SCH DIST NO 097			2	1FE	242,727		111.6180	256,721	230,000			(1,704)		4.000	3.370	FA	3,833	9,200	02/12/2018	02/01/2028
621638LC7	MOUNT HOREB WIS AREA SCH DIST			2	1FE	215,016		111.3470	222,694	200,000			(1,721)		4.000	3.360	MS	2,667	8,000	02/12/2018	03/01/2032
6276786R1	MUSKEGON CNTY MICH			2	1FE	207,187		114.1990	222,688	195,000			(1,457)		4.000	3.185	MN	1,300	7,800	02/12/2018	11/01/2026
6312943Y9	NASHUA N H			1	1FE	491,990		104.4700	522,350	500,000			1,280		3.347	3.650	JJ	7,717	16,735	02/12/2018	01/15/2024
644800V76	NEW HANOVER CNTY N C			1,2	1FE	1,000,000		101.7930	1,017,930	1,000,000					4.790	4.789	FA	19,958	47,900	02/12/2018	08/01/2022
652233JE8	NEWPORT NEWS VA			1	1FE	500,000		103.6460	518,230	500,000					3.200	3.200	JJ	7,378	16,000	04/30/2014	01/15/2023
655867JE0	NORFOLK VA			1	1FE	500,000		112.9690	564,845	500,000					5.200	5.198	MS	8,667	26,000	02/12/2018	03/01/2024
66702RKT8	NORTHSIDE TEX INDPT SCH DIST			2	1FE	882,978		111.5820	942,868	845,000			(3,844)		4.000	3.645	FA	12,769	33,800	02/12/2018	08/15/2030
669555QR8	NORWOOD MASS			2	1FE	498,161		100.2370	501,185	500,000			269		4.625	4.677	FA	8,736	23,125	02/12/2018	08/15/2020
678519QK8	OKLAHOMA CITY OKLA			2	1FE	216,550		106.3290	223,291	210,000			(1,106)		3.250	2.890	MS	2,275	6,825	02/12/2018	03/01/2028
689861MH2	OUACHITA PARISH LA EAST OUACHITA PARISH				1FE	500,000		102.2340	511,170	500,000					3.116	3.115	MS	5,193	15,580	02/12/2018	03/01/2022
707479FD8	PENN HARRIS MADISON IND SCH CORP				1FE	170,000		100.0180	170,031	170,000					5.230	5.229	JJ	4,347	11,080	02/12/2018	01/05/2020
720611WY4	PIERCE CNTY WASH SCH DIST NO 403 BETHEL			2	1FE	159,651		112.1130	168,170	150,000			(1,454)		4.000	3.094	JD	500	6,000	02/12/2018	12/01/2025
721849LN5	PIMA CNTY ARIZ UNI SCH DIST NO 012 SUNNY			2	1FE	238,386		113.3530	255,044	225,000			(1,685)		4.000	3.280	JJ	4,500	9,000	02/12/2018	07/01/2027
725277LC9	PITTSBURGH PA SCH DIST			2	1FE	191,499		111.9100	207,034	185,000			(851)		4.000	3.615	MS	2,467	7,400	02/12/2018	09/01/2028
788640HK9	ST CLAIR CNTY MICH			2	1FE	212,184		111.6750	223,350	200,000			(1,632)		3.750	2.903	AO	1,875	7,500	02/12/2018	04/01/2026
798764U74	SAN MARCOS TEX			2	1FE	250,860		112.3460	264,013	235,000			(2,304)		4.000	3.123	FA	3,551	9,400	02/12/2018	08/15/2026
831168FW4	SLATON TEX INDPT SCH DIST			2	1FE	219,805		113.2960	232,257	205,000			(1,983)		4.000	2.997	FA	3,098	8,200	02/12/2018	02/15/2026
8500005M8	SPRING TEX INDPT SCH DIST			2	1FE	158,021		112.5340	168,801	150,000			(853)		4.000	3.520	FA	2,267	6,000	02/12/2018	08/15/2031
854650HD3	STANLY CNTY N C				1FE	519,280		105.7790	528,895	500,000			(1,793)		4.000	3.600	FA	8,333	20,000	02/03/2010	02/01/2022
874091CH2	TALAWANDA OHIO CITY SCH DIST			2	1FE			100.0120							5.500	5.288	JD	2,444		02/12/2018	12/01/2021
929831BL8	WACO TEX			2	1FE	198,918		101.4200	202,840	200,000			128		2.750	2.826	FA	2,292	5,500	02/12/2018	02/01/2026
944080E22	WAXAHACHIE TEX			2	1FE	583,016		113.8240	603,267	530,000			(4,767)		4.000	3.210	FA	8,833	21,200	06/06/20170	

SCHEDULE D - PART 1
Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP	Description	Code	F O R E I G N	Bond CHAR	NAIC Desig- nation and Admin- istrative 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 Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date	
08274TAK4	BENTON ARK HOTEL & RESTAURANT GROSS																					
	RCPT			2	1FE	265,000	100.1010	265,268	265,000	265,000					3.605	3.604	FA	9,208	9,553	02/12/2018	08/01/2022	
117019BY4	BRUNSWICK & GLYNN CNTY GA DEV AUTH REV			2	1FE	399,252	100.6030	402,412	400,000	399,553			76		3.000	3.020	AO	3,000	12,000	04/24/2015	04/01/2026	
12355TAR3	BUTLER CNTY OHIO PORT AUTH PUB INFRASTRU			2	1FE	515,832	107.0730	535,365	500,000	509,909			(3,184)		4.000	3.682	JD	1,667	20,000	02/12/2018	12/01/2028	
123563CD8	BUTLER CNTY OHIO TRANSN IMPT DIST			2	1FE	506,490	100.0000	500,000	500,000	500,000			(985)		5.875	5.834	JD	2,448	29,375	02/12/2018	12/01/2024	
143294GU4	CARMEL IND REDEV AUTH CNTY OPT INCOME TA			2	1FE	523,897	110.4500	552,250	500,000	517,328			(3,529)		4.000	3.366	JJ	10,000	20,000	02/12/2018	07/01/2026	
172254LH5	CINCINNATI OHIO ECONOMIC DEV REV				1FE	515,000	106.1710	546,781	515,000	515,000					3.500	3.499	MN	3,004	18,025	02/12/2018	11/01/2025	
196707QA4	COLORADO ST BRD GOVERNORS UNIV																					
	ENTERPRIS				1FE	510,000	100.3160	511,612	510,000	510,000					3.682	3.679	MS	6,259	18,778	02/12/2018	03/01/2020	
199098BK9	COLUMBUS-FRANKLIN CNTY OHIO FIN AUTH RES			1	1FE	498,808	106.6240	533,120	500,000	499,209			219		4.250	4.298	FA	8,028	21,250	02/12/2018	08/15/2023	
238603AS3	DAVIDSON CNTY N C LTD OBLIG				1FE	500,000	116.3350	581,675	500,000	500,000					5.500	5.499	JD	2,292	27,500	02/12/2018	06/01/2026	
23981MAG1	DAYTON-MONTGOMERY CNTY OHIO PORT AUTH																					
	DE				1FE	327,717	108.3050	351,991	325,000	327,055			(282)		4.750	4.626	MN	1,973	16,188	02/12/2018	11/15/2025	
24588TBG0	DELAWARE CNTY OHIO SAN SWR SYS REV			2	1FE	134,062	109.3250	142,123	130,000	132,829			(663)		4.000	3.674	JD	433	5,200	02/12/2018	12/01/2028	
283822GN8	EL PASO TEX WTR & SWR REV			2	1FE	708,245	108.9610	735,487	675,000	698,548			(5,211)		4.000	3.498	MS	9,000	27,000	02/12/2018	03/01/2029	
29933QBS1	EVANSVILLE IND ECONOMIC DEV LEASE RENT R				1FE	658,008	110.7090	664,254	600,000	635,264			(5,314)		3.250	2.218	FA	7,367	19,500	04/13/2016	02/15/2026	
299556AW0	EVANSVILLE VANDERBURGH IND PUB LEASING C				1FE	350,000	102.8370	359,930	350,000	350,000					3.100	3.100	JJ	5,003	10,850	04/18/2013	01/15/2023	
31315PEM7	FEDERAL AGRICULTURAL MORTGAGE CORP			1		384,997	112.6819	394,387	350,000	369,489			(3,120)		4.350	3.253	FA	6,217	15,225	09/09/2014	08/04/2025	
33803KCN3	FISHERS IND REDEV DIST			2	1FE	614,561	104.1440	624,864	600,000	602,508			(2,183)		5.000	4.859	FA	12,500	30,000	02/12/2018	08/01/2025	
349288DN7	FORT WAYNE IND REDEV AUTH LEASE RENT REV			2	1FE	211,251	104.4760	219,400	210,000	210,800			(241)		3.000	2.922	FA	2,625	6,300	02/12/2018	02/01/2026	
352193CD6	FRANKFORT IND HIGH SCH ELEM SCH BLDG COR				1FE	656,089	110.5460	679,858	615,000	645,637			(5,607)		3.750	2.686	JJ	10,634	23,063	02/12/2018	01/15/2025	
36005FDV4	FULTON CNTY GA DEV AUTH REV			1	1FE	100,000	92.7270	92,727	100,000	100,000					3.235	3.235	AO	809	288	08/16/2019	10/01/2049	
36609PAP8	GARLAND CNTY ARK SALES & USE TAX				1FE	500,000	99.9020	499,510	500,000	500,000					2.039	2.038	MN	1,699	10,195	10/25/2016	11/01/2020	
366476FP9	GARRETT-KEYSER-BUTLER IND MIDDLE SCH BLD			2	1FE	500,000	104.3770	521,885	500,000	500,000					6.300	6.298	JJ	14,525	31,500	02/12/2018	07/15/2024	
392690EV1	GREEN BAY WIS WTR SYS REV				1FE	750,000	99.9700	749,775	750,000	750,000					1.790	1.790	MN	2,238	13,425	09/20/2017	11/01/2020	
40721PDM7	HAMILTON CNTY IND REDEV COMMN DIST CNTY			2	1FE	145,000	100.9010	146,306	145,000	145,000					3.450	3.450	JJ	2,376	5,003	02/12/2018	07/10/2021	
407271GV1	HAMILTON CNTY OHIO ECONOMIC DEV REV			2	1FE	521,159	112.6240	563,120	500,000	516,179			(2,677)		4.000	3.479	JD	1,667	20,000	02/12/2018	06/01/2027	
41978CBJ3	HAWAII ST ARPTS SYS CUSTOMER FAC CHARGE			1,2	1FE	200,000	94.0850	188,170	200,000	200,000					2.970	2.970	JJ	2,046		08/15/2019	07/01/2039	
429749DA9	HIGH PT N C COMBINED ENTERPRISE SYS REV			2	1FE	500,000	103.0540	515,270	500,000	500,000					5.299	5.295	MN	4,416	26,495	02/12/2018	11/01/2025	
44442ABC4	HUGHES CNTY S D			2	1FE	245,000	100.1550	245,380	245,000	245,000					2.550	2.550	JD	521	6,248	02/12/2018	12/01/2024	
45462TFN7	INDIANA BD BK REV				1FE	750,000	100.4750	753,563	750,000	750,000					2.153	2.153	FA	6,728	16,148	06/21/2017	08/01/2021	
45506D4A0	INDIANA ST FIN AUTH REV				2FE	15,000	99.8270	14,974	15,000	15,000					2.632	2.632	MS	114		08/28/2019	09/15/2022	
455160BQ3	INDIANA UNIV LEASE PUR			2	1FE	213,529	111.7590	223,518	200,000	210,308			(1,730)		4.000	3.253	JD	667	8,000	02/12/2018	06/01/2028	
46603ACJ8	IVY TECH CMNTY COLLEGE IND			2	1FE	500,000	100.2950	501,475	500,000	500,000					5.315	5.315	JJ	13,288	26,575	12/03/2009	07/01/2021	
46923PAP6	JACKSONVILLE ARK WASTEWATER REV				1FE	100,000	99.8790	99,879	100,000	100,000					2.500	2.499	JD	208	2,500	02/12/2018	12/01/2020	
47689RUT4	JESSAMINE CNTY KY SCH DIST FIN CORP SCH			2	1FE	500,000	106.4280	532,140	500,000	500,000					3.000	3.000	FA	6,250	15,000	03/11/2015	02/01/2026	
478497XQ8	JOHNSON CNTY KANS PUB BLDG COMMN LEASE																					
	P			2	1FE	160,024	113.8390	170,759	150,000	157,730			(1,232)		4.000	3.204	MS	2,000	6,000	02/12/2018	09/01/2027	
4854292M5	KANSAS ST DEV FIN AUTH REV			2	1FE	199,185	108.8640	201,398	185,000	195,002			(2,245)		4.000	3.287	MS	2,467	7,400	02/12/2018	03/01/2030	
48542KZK8	KANSAS ST DEV FIN AUTH REV			2	1FE	515,000	100.9690	519,990	515,000	515,000					6.350	6.342	AO	8,176	32,703	02/12/2018	10/01/2020	
48542KZL6	KANSAS ST DEV FIN AUTH REV			2	1FE	531,167	100.9820	540,254	535,000	534,162			509		6.400	6.496	AO	8,560	34,240	02/12/2018	10/01/2021	
514053AX5	LANCASTER CNTY PA REDEV AUTH REV				1FE	500,000	101.9760	509,880	500,000	500,000					2.963	2.962	MN	1,893	14,815	02/12/2018	11/15/2021	
546282CB8	LOUISIANA LOC GOVT ENVIRONMENTAL FACS &			2	1FE	541,145	101.2590	506,295	500,000	501,631			(4,777)		5.000	3.999	MN	4,167	25,000	03/12/2010	05/01/2023	
558605FM8	MADISON WIS SWR SYS REV			2	1FE	229,691	105.9890	233,176	220,000	226,049			(1,956)		4.000	3.594	JD	733	8,800	02/12/2018	12/01/2029	
574295DU2	MARYLAND ST STAD AUTH LEASE REV			1		647,218	100.1680	td														

SCHEDULE D - PART 1
Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	Code	F O R E I G N	Bond CHAR	NAIC Desig- nation and Admin- istrative 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 Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3199999	Subtotal - U.S. Special Revenue, Special Assessment					55,735,670	X X X	57,670,444	54,227,658	55,278,440		(160,629)			X X X	X X X	X X X	490,179	2,012,457	X X X	X X X
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00185AAC8	AON PLC		C	1,2	2FE	71,918	107.4241	80,568	75,000	72,035		72			4.450	4.731	MN	343	3,338	04/20/2018	05/24/2043
00185AAD6	AON PLC		C	1,2	2FE	91,054	106.0572	95,451	90,000	90,762		(188)			4.000	3.762	MN	340	3,600	06/08/2018	11/27/2023
00206RDB5	AT&T INC			1	2FE	372,400	103.7702	363,196	350,000	358,666		(3,773)			3.800	2.636	MS	3,916	13,300	03/21/2016	03/15/2022
00206RDO2	AT&T INC			1,2	2FE	531,944	109.6931	603,312	550,000	533,992		1,874			4.250	4.734	MS	7,792	23,375	11/26/2018	03/01/2027
00206RGL0	AT&T INC			1,2	2FE	146,591	108.6173	162,926	150,000	147,087		299			4.100	4.387	FA	2,323	6,150	04/20/2018	02/15/2028
002824BH2	ABBOTT LABORATORIES			1,2	1FE	521,195	130.8119	654,060	500,000	520,780		(379)			4.900	4.628	MN	2,110	24,500	11/26/2018	11/30/2046
002824BN9	ABBOTT LABORATORIES			1,2	1FE	51,889	125.8070	62,904	50,000	51,849		(40)			4.750	4.492	AO	501	2,375	01/23/2019	04/15/2043
00287YAP4	ABBVIE INC			1,2	2FE	182,194	102.8475	190,268	185,000	183,144		616			3.200	3.574	MN	904	5,920	06/08/2018	11/06/2022
00287YBC2	ABBVIE INC			1,2	2FE	74,904	105.2444	78,933	75,000	74,933		24			3.750	3.775	MN	367	3,250	09/13/2018	11/14/2023
00287YBD0	ABBVIE INC			1,2	2FE	742,073	115.0310	862,733	750,000	742,370		262			4.875	4.942	MN	4,773	42,250	09/13/2018	11/14/2048
00440EAW7	CHUBB INA HOLDINGS INC			1,2	1FE	78,385	120.3056	90,229	75,000	78,267		(69)			4.350	4.076	MN	526	3,263	04/20/2018	11/03/2045
00507UAS0	ALLERGAN FUNDING SCS		C	1,2	2FE	145,058	104.8113	157,217	150,000	146,148		656			3.800	4.357	MS	1,678	5,700	04/20/2018	03/15/2025
00774MAE5	AERCAP IRELAND CAPITAL DAC		C	1,2	2FE	170,206	103.5000	186,300	180,000	171,621		848			3.875	4.572	JJ	3,061	6,975	04/20/2018	01/23/2028
00912XAT1	AIR LEASE CORP			1,2	2FE	175,883	102.3811	189,405	185,000	178,402		1,633			3.000	4.047	MS	1,634	5,550	06/08/2018	09/15/2023
00912XBF0	AIR LEASE CORP			1,2	2FE	182,628	110.4066	204,252	185,000	182,892		207			4.625	4.786	AO	2,139	8,889	09/10/2018	10/01/2028
020002BG5	ALLSTATE CORP			1,2	1FE	49,652	111.3289	55,664	50,000	49,658		7			3.850	3.889	FA	1,075		06/05/2019	08/10/2049
02209SAU7	ALTRIA GROUP INC			1,2	2FE	136,619	98.8704	148,306	150,000	138,992		1,421			2.625	3.878	MS	1,148	3,938	04/20/2018	09/16/2026
023135BJ4	AMAZON.COM INC			1,2	1FE	482,330	117.3598	586,799	500,000	482,694		346			4.050	4.264	FA	7,256	20,250	12/10/2018	08/22/2047
02364WBD6	AMERICA MOVIL SAB DE CV		C	1	1FE	1,357,575	102.0233	1,407,922	1,380,000	1,363,422		5,847			3.125	3.624	JJ	19,766	21,563	01/18/2019	07/16/2022
02376RAC6	AMERICAN AIRLINES GROUP INC			1	3FE	90,000	105.3181	94,786	90,000	90,000					5.000	4.999	JD	375	2,388	05/16/2019	06/01/2022
0258MOEL9	AMERICAN EXPRESS CREDIT CORP			2	1FE	144,014	106.4724	159,709	150,000	144,993		587			3.300	3.826	MN	798	4,950	04/20/2018	05/03/2027
026874DL8	AMERICAN INTERNATIONAL GROUP INC			1,2	2FE	622,478	119.8535	809,011	675,000	623,355		836			4.750	5.274	AO	8,016	32,063	12/12/2018	04/01/2048
03027XAB6	AMERICAN TOWER CORP			1	2FE	177,464	103.6437	186,559	180,000	178,271		523			3.500	3.833	JJ	2,643	6,300	06/08/2018	01/31/2023
03027XAR1	AMERICAN TOWER CORP			1,2	2FE	530,271	104.7894	602,539	575,000	534,719		4,061			3.600	4.655	JJ	9,545	20,700	11/26/2018	01/15/2028
031162CD0	AMGEN INC			1,2	2FE	542,507	115.5861	664,620	575,000	543,075		521			4.563	4.928	JD	1,166	26,237	11/26/2018	06/15/2048
03522AAJ9	ANHEUSER-BUSCH COMPANIES LLC			1,2	2FE	94,309	118.6218	106,760	90,000	94,180		(73)			4.900	4.593	FA	1,838	4,410	04/20/2018	02/01/2046
035242AL0	ANHEUSER-BUSCH INBEV FINANCE INC			1,2	2FE	448,488	103.5029	465,763	450,000	449,020		305			3.300	3.375	FA	6,188	16,239	03/19/2018	02/01/2023
036752AK9	ANTHEM INC			1,2	2FE	49,695	99.0829	49,541	50,000	49,696		2			3.700	3.734	MS	576		09/04/2019	09/15/2049
037833BX7	APPLE INC			1,2	1FE	225,836	125.1145	262,740	210,000	225,297		(318)			4.650	4.189	FA	3,472	9,765	04/20/2018	02/23/2046
037833DO0	APPLE INC			1,2	1FE	158,832	97.4021	155,843	160,000	158,839		7			2.950	2.987	MS	1,442		09/04/2019	09/11/2049
038522AK4	ARAMARK			1,2	3FE	54,989	102.6250	56,444	55,000	54,992		3			5.125	5.129	JJ	1,300	2,819	11/01/2018	01/15/2024
03939CAB9	ARCH CAPITAL FINANCE LLC			1,2	2FE	617,970	125.0688	750,413	600,000	617,643		(311)			5.031	4.835	JD	1,342	30,186	12/12/2018	12/15/2046
05369AAC5	AVIATION CAPITAL GROUP LLC			1,2	2FE	348,632	103.2734	361,457	350,000	349,070		272			3.875	3.961	MN	2,260	13,563	05/01/2018	05/01/2023
05526DBB0	BAT CAPITAL CORP			1,2	2FE	141,441	101.8858	152,829	150,000	142,763		793			3.557	4.306	FA	2,016	5,336	04/20/2018	08/15/2027
05565EAH8	BMW US CAPITAL LLC			1,2	1FE	140,345	101.1459	151,719	150,000	142,174		1,096			2.800	3.741	AO	933	4,200	04/20/2018	04/11/2026
05565QDA3	BP CAPITAL MARKETS PLC		C	1	1FE	149,033	106.4682	159,702	150,000	149,254		134			3.506	3.612	MS	1,519	5,259	04/20/2018	03/17/2025
05583JAC6	BPCE SA			1,2	1FE	1,157,950	103.4632	1,293,290	1,250,000	1,169,281		8,548			3.500	4.490	AO	8,264	43,750	08/29/2018	10/23/2027
05964HAJ4	BANCO SANTANDER SA		C	1,2	1FE	1,351,826	109.2029	1,528,841	1,400,000	1,357,376		4,204			4.379	4.830	AO	13,453	61,306	08/29/2018	04/12/2028
06051GFC8	BANK OF AMERICA CORP			1,2	1FE	98,901	130.8046	117,724	90,000	98,571		(197)			5.000	4.357	JJ	2,000	4,500	04/20/2018	01/21/2044
06051GGC7	BANK OF AMERICA CORP			2	2FE	888,157	108.3006	1,001,781	925,000	891,905		3,429			4.183	4.731	MN	3,869	38,693	11/26/2018	11/25/2027
06051GGG8	BANK OF AMERICA CORP			1,2,5	1FE	724,575	121.9484	914,613	750,000	725,044		445			4.443	4.657	JJ	14,903	33,323	12/10/2018	01/20/2048
06051GHG7	BANK OF AMERICA CORP			1,2,5	1FE	221,823	108.8100	244,823	225,000	222,243		256			3.970	4.133	MS	2,878	8,933	04/20/2018	0

SCHEDULE D - PART 1
Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value					Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP	Description	Code	F O R E I G N	Bond CHAR	NAIC Desig- nation and Admin- istrative 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 Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date	
15135BAQ4	CENTENE CORP			1.2	3FE	59,496		103.0000	60,000	59,500			4		4.250	4.375	JD	177		11/21/2019	12/15/2027	
161175AY0	CHARTER COMMUNICATIONS INC			1.2	2FE	91,927		110.0735	90,000	91,517			(244)		4.908	4.559	JJ	1,939	4,417	04/20/2018	07/23/2025	
166754AS0	CHEVRON PHILLIPS CHEMICAL COMPANY LLC			1.2	1FE	846,524		106.3644	850,000	847,074			312		3.700	3.748	JD	2,621	31,450	02/27/2018	06/01/2028	
172967LD1	CITIGROUP INC			1.2,5	1FE	352,066		107.2493	360,000	353,240			704		3.887	4.166	JJ	6,647	13,993	04/20/2018	01/10/2028	
172967MD0	CITIGROUP INC			1.2	1FE	1,023,620		124.9160	1,000,000	1,023,125			(366)		4.650	4.505	JJ	20,408	46,500	08/29/2018	07/23/2048	
20030NBZ3	COMCAST CORP			1.2	1FE	46,008		109.6538	50,000	46,076			68		4.000	4.499	FA	756	2,000	01/23/2019	08/15/2047	
20030NCS8	COMCAST CORP			1.2	1FE	364,549		109.0344	397,976	364,639			77		3.950	3.969	AO	3,044	14,818	10/04/2018	10/15/2025	
20268JAC7	COMMONSPIRIT HEALTH			1.2	2FE	50,000		99.9180	50,000	50,000					4.187	4.187	AO	756		08/07/2019	10/01/2049	
21036PBC1	CONSTELLATION BRANDS INC			1.2	2FE	803,000		112.2679	898,143	802,801			(187)		4.650	4.601	MN	4,753	38,853	12/13/2018	11/15/2028	
22160KAM7	COSTCO WHOLESALE CORP			1.2	1FE	100,428		105.6024	110,883	101,179			449		3.000	3.565	MN	376	3,150	04/20/2018	05/18/2027	
225433AF8	CREDIT SUISSE GROUP FUNDING (GUERNSEY) L	C			2FE	706,056		125.8386	912,330	725,000			397		4.875	5.055	MN	397	4,516	11/26/2018	05/15/2045	
22822VAG6	CROWN CASTLE INTERNATIONAL CORP			1.2	2FE	142,899		102.9952	154,493	150,000			1,035		3.200	4.051	MS	1,600	4,800	04/20/2018	09/01/2024	
22822VAK7	CROWN CASTLE INTERNATIONAL CORP			1.2	2FE	37,902		106.3325	42,533	38,140			188		3.800	4.489	FA	574	1,520	09/20/2018	02/15/2028	
233851DL5	DAIMLER FINANCE NORTH AMERICA LLC			1	1FE	349,335		104.0807	364,282	350,000			137		3.700	3.741	MN	2,050	12,950	05/01/2018	05/04/2023	
25156PBB8	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B	C		1.2	2FE	1,518,465		110.8403	1,662,605	1,516,335			(1,609)		4.375	4.220	JD	1,823	65,625	08/29/2018	06/21/2028	
25272KAK9	DIAMOND 1 FINANCE CORP			1.2	2FE	80,204		115.1637	86,373	75,000			(571)		6.020	4.977	JD	201	4,515	04/20/2018	06/15/2026	
26078JAD2	DOWDUPONT INC			1.2	2FE	964,298		113.5281	1,078,517	950,000			(1,204)		4.725	4.534	MN	5,736	43,267	12/12/2018	11/15/2028	
26078JAF7	DOWDUPONT INC			1.2	2FE	392,669		123.3535	481,079	390,000			(37)		5.419	5.372	MN	2,700	20,371	01/23/2019	11/15/2048	
26441CAT2	DUKE ENERGY CORP			1.2	2FE	625,719		102.3373	741,945	725,000			1,862		3.750	4.632	MS	9,063	27,188	12/12/2018	09/01/2046	
26442CAN4	DUKE ENERGY CAROLINAS LLC			1.2	1FE	67,821		110.3324	71,716	65,000			(43)		4.000	3.720	MS	657	1,300	05/31/2019	09/30/2042	
26442TAC1	DUKE UNIVERSITY			1	1FE	379,953		114.1197	399,419	350,000			(437)		4.077	3.601	AO	3,567	7,135	04/01/2019	10/01/2048	
268648AN2	EMC CORP			1.2	3FE	501,773		101.7500	508,750	500,000			13,350		3.375	6.902	JD	1,406	16,875	02/12/2018	06/01/2023	
278062AE4	EATON CORP			1	2FE	52,024		111.1623	55,581	50,000			(30)		4.150	3.885	MN	340	1,038	05/31/2019	11/02/2042	
29273RBK4	ENERGY TRANSFER PARTNERS LP			1.2	2FE	193,426		104.6665	209,333	200,000			661		4.200	4.669	AO	1,773	8,400	09/20/2018	04/15/2027	
29278GAK4	ENEL FINANCE INTERNATIONAL NV	C		1	2FE	991,910		112.4295	1,124,295	1,000,000			619		4.875	4.973	JD	2,302	48,750	09/11/2018	06/14/2029	
29379VBA0	ENTERPRISE PRODUCTS OPERATING LLC			1.2	2FE	46,611		115.9084	52,159	45,000			(33)		4.850	4.611	MS	643	2,183	04/20/2018	03/15/2044	
31428XBB1	FEDEX CORP			1	2FE	98,357		96.3460	101,163	105,000			139		4.100	4.509	FA	1,794	4,305	04/20/2018	02/01/2045	
31620MAK2	FIDELITY NATIONAL INFORMATION SERVICES I			1.2	2FE	182,625		104.1277	192,636	185,000			472		3.500	3.791	AO	1,367	6,475	06/08/2018	04/15/2023	
33616CAC4	FIRST REPUBLIC BANK			2	2FE	1,003,464		115.6908	1,214,753	1,050,000			846		4.625	4.917	FA	18,616	48,563	12/13/2018	02/13/2047	
337738AQ1	FISERV INC			1.2	2FE	104,952		105.4629	110,736	105,000			13		3.800	3.809	AO	998	4,057	09/20/2018	10/01/2023	
337738AR9	FISERV INC			1.2	2FE	518,511		110.3171	579,165	525,000			575		4.200	4.355	AO	5,513	22,418	11/26/2018	10/01/2028	
337932AF4	FIRSTENERGY CORP			1.2	2FE	91,573		105.4587	94,913	90,000			(329)		4.250	3.847	MS	1,126	3,825	06/08/2018	03/15/2023	
361448AW3	GATX CORP			1.2	2FE	113,222		102.8172	123,381	120,000			893		3.250	4.195	MS	986	3,900	04/20/2018	03/30/2025	
361448BA0	GATX CORP			1.2	2FE	59,713		101.8898	66,228	65,000			467		3.500	4.566	MS	670	2,275	09/20/2018	03/15/2028	
37045XB08	GENERAL MOTORS FINANCIAL COMPANY INC			1.2	2FE	144,243		104.6402	156,960	150,000			599		4.000	4.551	AO	1,417	6,000	04/20/2018	10/06/2026	
37045XB72	GENERAL MOTORS FINANCIAL COMPANY INC			1.2	2FE	71,873		105.3533	79,015	75,000			318		4.350	4.967	JJ	1,486	3,263	09/20/2018	01/17/2027	
375558AZ6	GILEAD SCIENCES INC			1.2	1FE	501,813		106.1248	530,624	500,000			(241)		3.500	3.441	FA	7,292	17,500	02/12/2018	02/01/2025	
375558BA0	GILEAD SCIENCES INC			1.2	1FE	30,449		115.6243	34,687	30,000			(9)		4.500	4.404	FA	563	1,350	04/20/2018	02/01/2045	
375558BB8	GILEAD SCIENCES INC			1	1FE	346,633		100.4063	351,422	350,000			349,065		2.550	2.959	MS	2,975	8,925	03/20/2018	09/01/2020	
378272AN8	GLENCORE FUNDING LLC			1.2	2FE	1,177,838		104.0650	1,300,813	1,250,000			7,184		4.000	4.829	MS	13,056	50,000	08/29/2018	03/27/2027	
378272AT5	GLENCORE FUNDING LLC			1.2	2FE	248,818		104.4438	261,110	250,000			174		4.125	4.231	MS	3,122	5,156	03/12/2019	03/12/2024	
38141GWZ3	GOLDMAN SACHS GROUP INC			1.2,5	1FE	365,000		109.9338	401,258	365,000					4.223	4.223	MN	2,569	15,414	04/18/2018	05/01/2029	
38141GXD1	GOLDMAN SACHS GROUP INC			2	1FE	275,000		101.4097	278,877	275,000					3.080	3.123	FMAN	1,106	10,212	05/14/2018	05/15/2026	
40414LAG4	HCP INC			1.2	2FE	342,930		101.8068	356,324	350,000			760		3.150	3.391	FA	4,594	11,025	08/31/2012	08	

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	NAIC Designation and Administrative Symbol	Bond CHAR			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
55336VAN0	MPLX LP			1.2	2FE	1,171,525	100.9938	1,262,423	1,250,000	1,173,203		1,287			4.700	5.113	AO	12,403	58,750	08/29/2018	04/15/2048
57636QAJ3	MASTERCARD INC			1.2	1FE	104,893	108.2645	113,678	105,000	104,912		13			3.500	3.512	FA	1,276	3,675	04/20/2018	02/26/2028
58013MFA7	MCDONALD'S CORP			1.2	2FE	159,927	120.8130	181,220	150,000	159,596		(196)			4.875	4.456	JD	447	7,313	04/20/2018	12/09/2045
585055BU9	MEDTRONIC INC			1	1FE	63,752	125.4543	75,273	60,000	63,623		(76)			4.625	4.233	MS	817	2,775	04/20/2018	03/15/2045
594918BD5	MICROSOFT CORP			1.2	1FE	116,146	113.6922	136,431	120,000	116,292		89			3.750	3.945	FA	1,738	4,500	04/20/2018	02/12/2045
606822BA1	MITSUBISHI UFJ FINANCIAL GROUP INC		C		1FE	365,569	105.0900	383,579	365,000	365,431		(104)			3.761	3.725	JJ	5,911	13,728	09/04/2018	07/26/2023
615369AK1	MOODY'S CORP			1.2	2FE	124,586	101.5163	131,971	130,000	126,328		1,126			2.625	3.615	JJ	1,574	3,413	01/15/2023	01/15/2023
615394AM5	MOOG INC			1.2	3FE	40,000	101.7500	40,700	40,000	40,000					4.250	4.250	JD	85		12/06/2019	12/15/2027
61744YAH1	MORGAN STANLEY				1FE	340,690	101.7703	356,196	350,000	344,524		2,183			2.750	3.440	MN	1,123	9,625	03/19/2018	05/19/2022
61744YAR9	MORGAN STANLEY			1.2,5	1FE	220,000	117.8554	259,282	220,000	220,000					4.457	4.457	AO	1,879	9,805	04/19/2018	04/22/2039
61945CAG8	MOSAIC CO			1.2	2FE	800,894	103.6855	855,405	825,000	803,864		2,240			4.050	4.439	MN	4,269	33,413	08/28/2018	11/15/2027
62947QAW8	NXP BV		C	1	2FE	542,688	103.8187	571,003	550,000	544,915		1,797			3.875	4.246	MS	7,104	21,313	10/04/2018	09/01/2022
62947QAZ1	NXP BV			1.2	2FE	129,962	108.6250	141,213	130,000	129,965		2			4.875	4.882	MS	2,113	4,665	12/03/2018	03/01/2024
62954HAB4	NXP BV		C	1.2	2FE	104,637	108.0000	113,400	105,000	104,653		16			4.300	4.343	JD	163	2,258	06/11/2019	06/18/2029
63938CAF5	NAVIENT CORP			1	3FE	81,911	108.5000	86,800	80,000	81,339		(493)			6.500	5.759	JD	231	5,200	11/01/2018	06/15/2022
641062AF1	NESTLE HOLDINGS INC			1.2	1FE	448,659	109.5381	492,921	450,000	448,799		134			3.625	3.661	MS	4,395	16,313	12/12/2018	09/24/2028
655844BM9	NORFOLK SOUTHERN CORP			1.2	2FE	65,202	106.0908	68,959	65,000	65,201					3.950	3.929	AO	642	1,284	05/31/2019	10/01/2042
666807BP6	NORTHROP GRUMMAN CORP			1.2	2FE	1,240,241	111.3692	1,464,505	1,315,000	1,242,029		1,401			4.030	4.377	AO	11,188	51,685	05/31/2019	10/15/2047
667274AC8	NORTHWELL HEALTHCARE INC			1.2	1FE	345,359	107.1640	375,074	350,000	345,514		100			4.260	4.340	MN	2,485	14,910	04/18/2018	11/01/2047
67066GAE4	VIDIA CORP			1.2	1FE	143,298	104.6222	156,933	150,000	144,492		716			3.200	3.826	MS	1,400	4,800	04/20/2018	09/16/2026
67080LAA3	NUVEEN LLC			1.2	1FE	508,970	111.0255	555,128	500,000	508,161		(764)			4.000	3.780	MN	3,333	20,500	12/10/2018	11/01/2028
68389XAW5	ORACLE CORP			1.2	1FE	94,331	118.1360	106,322	90,000	94,166		(98)			4.500	4.196	JJ	1,946	4,050	04/20/2018	07/08/2044
701094AN4	PARKER-HANNIFIN CORP			1.2	2FE	49,844	103.9751	51,988	50,000	49,851		7			3.250	3.287	JD	77	813	06/05/2019	06/14/2029
703481AB7	PATTERSON-UTI ENERGY INC			1.2	2FE	938,850	96.5918	965,918	1,000,000	946,005		5,394			3.950	4.763	FA	16,458	39,500	08/29/2018	02/01/2028
709599BB9	PENSKE TRUCK LEASING CO LP			1.2	2FE	359,266	105.1950	378,702	360,000	359,477		136			3.900	3.939	FA	5,850	10,400	05/07/2018	02/01/2024
718172CE7	PHILIP MORRIS INTERNATIONAL INC			1.2	1FE	141,606	102.5961	153,894	150,000	142,843		741			3.125	3.810	MS	1,549	4,688	04/20/2018	03/02/2028
743820AA0	PROVIDENCE ST JOSEPH HEALTH			1.2	1FE	1,055,000	97.9714	1,033,598	1,055,000	1,055,000					2.532	2.532	AO	6,678		09/24/2019	10/01/2029
747525AU7	QUALCOMM INC			1.2	1FE	139,521	104.7788	157,168	150,000	141,198		1,005			3.250	4.182	MN	555	4,875	04/20/2018	05/20/2027
760759AM2	REPUBLIC SERVICES INC			1.2	2FE	136,474	107.7257	140,043	130,000	134,435		(1,316)			4.750	3.645	MN	789	6,175	06/08/2018	05/15/2023
761713AY2	REYNOLDS AMERICAN INC			1	2FE	177,626	108.2962	184,104	170,000	175,526		(1,357)			4.850	3.899	MS	2,428	8,245	06/08/2018	09/15/2023
78355HKG3	RYDER SYSTEM INC			1.2	2FE	208,146	103.1147	216,541	210,000	208,763		371			3.400	3.599	MS	2,380	7,140	04/20/2018	03/01/2023
785592AV8	SABINE PASS LIQUEFACTION LLC			1.2	2FE	130,886	114.8750	137,850	120,000	128,789		(1,255)			5.875	4.545	JD	20	7,050	04/20/2018	06/30/2026
822582BD3	SHELL INTERNATIONAL FINANCE BV		C	1	1FE	118,117	105.7173	126,861	120,000	118,532		249			3.250	3.502	MN	542	3,900	04/20/2018	05/11/2025
824348AX4	SHERWIN-WILLIAMS CO			1.2	2FE	967,810	113.7424	1,137,424	1,000,000	968,583		591			4.500	4.705	JD	3,750	45,000	08/29/2018	06/01/2047
82481LAD1	SHIRE ACQUISITIONS INVESTMENTS IRELAND D		C	1.2	2FE	138,371	103.0080	154,512	150,000	140,400		1,218			3.200	4.306	MS	1,307	4,800	04/20/2018	09/23/2026
82967NAU2	SIRIUS XM RADIO INC			1.2	3FE	74,603	103.2500	77,438	75,000	74,671		59			5.375	5.472	AO	851	4,031	11/01/2018	04/15/2025
855244AS8	STARBUCKS CORP			1.2	2FE	1,249,025	115.0311	1,437,889	1,250,000	1,249,105		74			4.500	4.504	MN	7,188	56,250	08/29/2018	11/15/2048
857477AT0	STATE STREET CORP			1	1FE	149,354	107.5241	161,286	150,000	149,493		85			3.550	3.617	FA	1,967	5,325	04/20/2018	08/18/2025
86562MAY6	SUMITOMO MITSUI FINANCIAL GROUP INC			1	1FE	145,208	105.6424	158,464	150,000	145,920		426			3.544	3.942	JJ	2,422	5,316	04/20/2018	01/17/2028
86964WAH5	SUZANO AUSTRIA GMBH		C	1.2	2FE	197,066	104.9854	209,971	200,000	197,227		112			5.000	5.179	JJ	5,889		05/21/2019	01/15/2030
871829BF3	SYSCO CORP			1.2	2FE	934,770	104.6419	1,046,419	1,000,000	941,600		6,493			3.250	4.161	JJ	14,986	32,500	12/12/2018	07/15/2027
874060AW6	TAKEDA PHARMACEUTICAL CO LTD		C	1.2	2FE	903,188	116.4432	1,047,989	900,000	902,955		(230)			5.000	4.953	MN	4,375	45,000	12/12/2018	11/26/2028
88167AAL5	TEVA PHARMACEUTICAL FINANCE NETHERLANDS		C	1.2	3FE	202,330	100.8750	201,750	200,000	201,750		(381)			6.000	5.746	AO	2,533	12,000	11/01/2018	04/15/2024
882508BC7	TEXAS INSTRUMENTS INC			1.2	1FE	99,223	104.5086	109,734	105,000	100,117		535			2.900	3.586	MN	491	3,045	04/20/2018	11/03/2027
883556BM3	THERMO FISHER SCIENTIFIC INC			1.2	2FE	147,908	106.8848	160,327	150,000	148,323		249			3.650	3.862	JD	243	5,475	04/20/2018	12/15/2025
883556BY7	THERMO FISHER SCIENTIFIC INC			1.2	2FE	525,809	112.2858	645,643	575,000	526,763		874			4.100	4.642	FA	8,906	23,575	11/26/2018	08/15/2047
88947EAN0	TOLL BROTHERS FINANCE CORP			1.2	3FE	48,500	104.5000	52,250	50,000	48,864		314			4.375	5.136	AO	462	2,188	11/01/2018	04/15/2023
89153VAU3	TOTAL CAPITAL INTERNATIONAL SA		C	1.2	1FE	200,000	105.3718	210,744	200,000	200,000					3.461	3.461	JJ	3,288		07/08/2019	07/12/2049
891906AE9	TOTAL SYSTEM SERVICES INC			1.2	2FE	159,866	105.3026	168,484	160,000	159,910		29			4.000	4.018	JD	533	6,400	05/09/2018	06/01/2023
89352HAW9	TRANSCANADA PIPELINES LTD		C	1.2	2FE	211,846	110.7041	238,014	215,000	212,188		282			4.250	4.439	MN	1,168	9,138	10/10/2018	05/15/2028
89417EAK5	TRAVELERS COMPANIES INC			1.2	1FE	77,102	117.2361	87,927	75,000	77,030		(42)			4.300	4.128	FA	1,129		04/20/2018	08/25/2045
902494AT0	TYSON FOODS INC			1.2	2FE	359,975	105.2402	368,341	350,000	352,779		(1,169)			4.500	4.146	JD	700	15,750	07/19/2012	06/15/2022
902494BD4	TYSON FOODS INC			1.2	2FE	1,016,284	113.5716	1,220,895	1,075,000	1,017,625		1,020			4.550	4.906	JD	3,940	48,913	08/29/2018	06/02/2047
907818DM7	UNION PACIFIC CORP			1.2	2FE	346,700	102.5465	358,913	350,000	348,733		395			2.950	3.076	JJ	4,761	10,325	06/18/2014	01/15/2023
907818EW4	UNION PACIFIC CORP			1.2	2FE	64,557	116.7337	75,877	65,000	64,571		14			4.500	4.541	MS	902	3,673	01/23/2019	09/10/2048
91159HHR4	U.S. BANCORP			2	1FE	213,552	104.7033	235,582	225,000	215,429		1,125			3.150	3.822	AO	1,260	7,088	04/20/2018	

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	
CUSIP	Description	3	4	5	NAIC Design- ation and Admin- istrative Symbol	Actual Cost	8	9	Par Value	Book/ Adjusted Carrying Value	12	13	14	15	16	17	18	19	20	21	22
Identification		Code	F O R E I G N	Bond CHAR			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
928668BB7	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC			1	2FE	199,876		102,4847	204,969	200,000		199,880		4	3.200	3.210	MS	1,689		09/19/2019	09/26/2026
931142DW0	WAL-MART STORES INC			1,2	1FE	99,397		110,9129	116,459	105,000		99,575		107	3.625	3.931	JD	169	3,806	04/20/2018	12/15/2047
931427AC2	WALGREENS BOOTS ALLIANCE INC			1,2	2FE	73,486		101,9160	76,437	75,000		73,539		33	4.800	4.937	MN	430	3,600	04/20/2018	11/18/2044
94106LBC2	WASTE MANAGEMENT INC			1,2	2FE	68,322		112,4002	73,060	65,000		68,279		(43)	4.100	3.787	MS	888	1,333	05/31/2019	03/01/2045
94974BGK0	WELLS FARGO & CO				1FE	140,471		113,7506	170,626	150,000		140,808		205	3.900	4.299	MN	975	5,850	04/20/2018	05/01/2045
96949LAD7	WILLIAMS PARTNERS LP			1,2	2FE	147,118		103,9772	161,165	155,000		148,256		753	3.750	4.442	JD	258	5,813	09/20/2018	06/15/2027
96949LAE5	WILLIAMS PARTNERS LP			1,2	2FE	980,160		109,8735	1,098,735	1,000,000		980,639		378	4.850	4.979	MS	16,167	48,500	08/29/2018	03/01/2048
96950FAL8	WILLIAMS PARTNERS LP			1,2	2FE	91,687		106,7781	96,100	90,000		91,218		(302)	4.500	4.113	MN	518	4,050	06/08/2018	11/15/2023
MOR52WAB9	ABU DHABI CRUDE OIL PIPELINE LLC		D	1	1FE	889,475		115,4760	1,085,474	940,000		890,356		821	4.600	4.952	JD	120	43,240	12/04/2018	11/02/2047
3299999	Subtotal - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations					78,411,224	X X X	87,612,313	80,054,000	78,460,385	(135)	110,408			X X X	X X X	X X X	728,834	3,205,305	X X X	X X X
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
04542BMS8	ABFC 05AQ1 A4 - RMBS			4	4FE	162,422		99,2577	160,415	161,614		160,415		(1,628)	5.010	4.153	MON	675	7,651	10/30/2018	01/25/2034
12553HAA6	CIM 177 A - CMO/RMBS			4	1FE	771,991		100,5618	777,215	772,873		771,940		(51)	3.000	2.977	MON	1,932	13,525	05/28/2019	04/25/2057
12669WAE6	CWL 078 2A3 - RMBS			4	5FE	805,457		96,4412	784,639	813,593		784,639		(21,439)	1.982	2.789	MON	269	20,292	09/17/2018	12/25/2033
23245PAA9	CWALT 06OA22 A1 - RMBS			4	5FE	1,168,270		92,9136	1,160,944	1,249,487		1,160,944		(2,026)	1.952	3.496	MON	407	28,007	02/04/2019	02/25/2047
3137G0AY5	STACR 14DN2 M3 - CMO			4	1FE	890,125		106,1944	849,556	800,000		863,123		(20,094)	5.392	3.121	MON	719	47,612	09/05/2018	04/25/2024
3137G0EW5	STACR 15DNA1 M3 - CDO/CMO			4	1FE	481,748		106,6132	469,098	440,000		473,445		(8,303)	5.092	3.251	MON	373	22,719	02/01/2019	10/25/2027
3137G0HJ1	STACR 15HQA2 M3 - CMO			4	1FE	1,100,167		107,4003	1,009,563	940,000		1,065,440		(31,178)	6.592	3.318	MON	1,033	67,381	09/18/2018	05/25/2028
64352VNY3	NCHET 05C A2D - RMBS			4	2FE	1,530,615		97,0569	1,504,372	1,549,990		1,536,102		5,488	2.132	3.135	MON	551	37,339	02/12/2019	12/25/2035
863579YV4	SARM 0519XS 2A2 - RMBS			4	1FE	417,156		97,2467	411,587	423,240		417,743		587	2.132	3.097	MON	150	10,196	02/14/2019	10/25/2035
86363WAG4	SASC 07BC3 2A3 - RMBS			4	6FE	1,270,789		94,2895	1,223,998	1,298,128		1,223,998		(47,123)	1.972	2.762	MON	495	40,373	02/26/2019	06/25/2037
89169EAA7	TPMT 175 A1 - CMO/RMBS			4	1FE	552,037		99,7824	553,908	555,116		547,591		(4,446)	2.392	2.461	MON	221	16,153	01/22/2019	02/26/2057
89171UAE9	TPMT 154 M1 - RMBS			4	1FE	309,446		98,6555	312,738	317,000		310,439		921	3.750	4.158	MON	991	11,888	11/08/2018	04/26/2055
89173FAA8	TPMT 171 A1 - RMBS			4	1FE	615,849		100,6164	633,503	629,622		617,895		2,575	2.750	3.689	MON	1,443	17,315	09/24/2018	10/25/2056
93362YAB8	WAMU 06AR5 12A - CMO/RMBS			4	4FE	1,063,821		99,0545	1,082,170	1,092,500		1,064,777		1,049	3.220		MON	2,932	36,757	11/09/2018	06/25/2046
3399999	Subtotal - Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities					11,139,893	X X X	10,933,706	11,043,163	10,998,491	(75,490)	(55,354)			X X X	X X X	X X X	12,191	377,208	X X X	X X X
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
05359AAA1	AVMT 18AVM A - CMBS			4	1FE	195,784		110,5990	210,138	190,000		194,770		(492)	4.249	3.849	MON	673	7,922	06/01/2018	07/09/2040
05491UBC1	BBCMS 18C2 A4 - CMBS			4	1FE	681,699		109,2260	737,276	675,000		680,940		(676)	4.047	3.936	MON	2,276	27,317	12/04/2018	12/15/2051
056054AA7	BX 19XL A - CMBS			4	1FE	192,000		100,0530	192,102	192,000		192,000			2.685	2.725	MON	243	10,099	10/09/2019	10/15/2036
05606FAL7	BX 19OC11 D - CMBS			4	2FE	47,800		101,0330	47,486	47,000		47,799		(1)	4.075	3.959	N/A	160		12/06/2019	12/11/2041
06036FBC4	BANK 18BK15 A4 - CMBS			4	1FE	720,959		113,6630	795,641	700,000		718,598		(1,849)	4.407	4.057	MON	2,571	30,849	11/16/2018	11/18/2061
065404BB0	BANK 18BK10 A5 - CMBS			4	1FE	839,884		107,8450	911,290	845,000		840,469		350	3.688	3.774	MON	2,597	31,164	04/23/2018	02/17/2061
08162TBA0	BMARK 18B7 A3 - CMBS			4	1FE	2,221,908		112,1480	2,467,256	2,200,000		2,219,215		(2,175)	4.241	4.133	MON	7,775	93,302	11/09/2018	05/16/2053
12515DAR5	CD 17CD4 A4 - CMBS			4	1FE	363,631		106,0110	386,940	365,000		363,737		105	3.514	3.581	MON	1,069	11,757	01/31/2019	05/12/2050
12532CBA2	CFCRE 17C8 A4 - CMBS			4	1FE	999,844		106,1920	1,061,920	1,000,000		999,737		(107)	3.572	3.581	MON	2,977	26,789	03/08/2019	06/17/2050
12591KAD7	COMM 13CR12 A3 - CMBS			4	1FE	708,395		102,8710	720,097	700,000		705,129		(1,705)	3.765	3.513	MON	2,196	26,355	05/09/2018	10/15/2046
12596GAZ2	CSAIL 18C14 A4 - CMBS			4	1FE	1,390,499		112,3320	1,516,482	1,350,000		1,386,525		(3,647)	4.422	4.064	MON	4,974	59,692	11/20/2018	11/17/2051
17291DAC7	CGCMT 18C5 A3 - CMBS			4	1FE	2,585,742		109,3980	2,734,950	2,500,000		2,578,859		(6,883)	3.963	3.531	MON	8,256	74,306	03/08/2019	06/12/2051
17326CAZ7	CGCMT 17B1 A4 - CMBS			4	1FE	780,969		105,4830	843,864	800,000		783,721		1,701	3.458	3.776	MON	2,305	27,664	04/23/2018	08/17/2050
36252TAS4	GSMS 16GS2 AAB - CMBS			4	1FE	779,031		102,3950	819,160	800,000		784,775		3,642	2.922	3.474	MON	1,948	23,376	05/04/2018	05/12/2049
61691JAS3	MSC 17H1 ASB - CMBS			4	1FE	689,801		103,7370	726,159	700,000		693,312		2,092	3.304	3.686	MON	1,927	23,128	05/09/2018	06/17/2050
61691NAE5	MSC 17HR2 A4 - CMBS			4	1FE	639,285		107,1020	696,163	650,000		641,251		830	3.587	3.792	MON	1,943	23,316	04/23/2018	12/16/2050
61691QAE8	MSC 18L1 A4 - CMBS			4	1FE	422,273		112,5540	461,471	410,000		420,748		(1,086)	4.407	4.058	MON	1,506	18,069	10/12/2018	10/17/2051
61763MAE0	MSBAM 14C16 A4 - CMBS			4	1FE	702,844		104,2540	729,778	700,000		701,672		(688)	3.600	3.512	MON	2,100	25,200	05/10/2018	06/17/2047
61764RBF4	MSBAM 15C20 A4 - CMBS			4	1FE	147,000															

SCHEDULE D - PART 1
Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F O R E I G N	Bond CHAR	NAIC Desig- nation and Admin- istrative 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 Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12554AAA0	CIFC 192 A - CDO		C	4	1FE	798,960	100.0757	800,605	800,000	797,560		(1,400)			3.252	3.358	JAJ0	5,492	15,485	04/12/2019	04/17/2030
14686AAA7	CARVL 2 AN - CDO			4	1FE	2,500,000	100.1492	2,503,730	2,500,000	2,500,000					3.758	3.429	JAJ0	18,788	63,527	03/05/2019	04/20/2032
17305EGS8	CCCIT 18A7 A7 - ABS			4	1FE	649,469	111.1493	722,470	650,000	649,549		71			3.960	3.969	AO	5,577	25,597	10/05/2018	10/15/2030
197361AJ7	CECLO 28 B - CDO			4	1FE	250,000	97.2679	243,170	250,000	250,000					4.194	4.216	FMAN	1,602	12,227	11/01/2018	11/07/2030
26244RAB7	DRSLF 54 B - CDO		C	4	1FE	390,488	99.3728	387,554	390,000	389,397		(1,764)			3.616	3.662	JAJ0	2,820	16,597	05/01/2018	10/19/2029
36321HAC2	GALXY 29 B - CDO			4	1FE	390,000	99.6337	388,572	390,000	390,000					3.310	3.319	FMAN	1,685	15,391	05/07/2018	11/16/2026
40436KAC9	HLM 156R A1R - CDO		C	4	1FE	249,375	99.2775	248,194	250,000	248,736		(1,071)			2.890	3.030	FMAN	1,144	8,974	04/25/2018	02/05/2031
44330QAC5	HLM 1812 A2 - CDO		C	4.5	1FE	500,000	98.8499	494,250	500,000	500,000					3.503	3.517	JAJ0	3,649	26,452	05/16/2018	07/18/2031
44931AAJ8	ICG 151R A1R - CDO			4	1FE	2,000,000	99.7755	1,995,509	2,000,000	2,000,000					3.106	3.081	JAJ0	12,424	74,642	10/03/2018	10/19/2028
50188QAJ0	LCM 19R AR - CDO		C	4.5	1FE	570,371	99.9244	569,569	570,000	570,364		(6)			3.226	3.218	JAJ0	3,984		11/26/2019	07/15/2027
55819DAG1	MDPK 31 B - CDO			4	1FE	800,000	99.2148	793,718	800,000	800,000					3.634	3.653	JAJ0	5,653	29,663	11/08/2018	01/23/2031
55821TAAs	MDPK 30 A - CDO		C	4	1FE	1,624,320	99.1523	1,636,013	1,650,000	1,625,904		1,584			2.751	3.328	JAJ0	9,834	41,425	02/12/2019	04/15/2029
55954PAC8	MAGNE 21 A - CDO			4	1FE	500,000	100.0508	500,254	500,000	500,000					3.246	3.228	JAJ0	3,246	10,902	03/26/2019	04/20/2030
62481WAA5	MP8 8R AR - CDO		C	2	1FE	390,000	99.7038	388,845	390,000	390,000					2.846	2.855	JAJ0	2,004	13,557	05/01/2018	10/28/2027
63152PAA6	NCC 182 A - CDO			4	1FE	1,995,000	100.0939	2,001,877	2,000,000	1,988,441		(6,681)			3.281	3.421	JAJ0	14,217	70,820	10/26/2018	10/15/2031
63170MAA1	NCC 181 A - CDO			4	1FE	983,750	97.8812	978,812	1,000,000	983,050		(700)			3.151	3.554	JAJ0	6,827	28,140	02/11/2019	07/15/2031
67092RAE8	OCP 1612R A1R - CDO			4	1FE	2,000,000	100.0021	2,000,041	2,000,000	2,000,000					3.123	3.125	JAJ0	13,014	74,010	10/01/2018	10/18/2028
67108FAQ9	OZLMF 4R A2R - CDO			4	1FE	260,260	98.3999	255,840	260,000	259,652		(1,222)			3.653	3.675	JAJ0	1,873	11,133	05/01/2018	10/22/2030
67110DAN7	OCP 1611R 1AR - CDO		C	4	1FE	391,170	99.9975	389,990	390,000	389,654		(1,846)			3.206	3.242	JAJ0	2,257	15,097	05/01/2018	10/26/2030
67590GBG3	OCT17 17RRR A1R - CDO			4	1FE	592,025	99.3003	590,837	595,000	592,027		2			2.940	3.067	JAJ0	3,304		12/26/2019	01/27/2031
69916DAC3	PARL 182 A2 - CDO			4	1FE	700,000	98.7445	691,212	700,000	700,000					3.816	3.832	JAJ0	5,342	26,961	11/02/2018	10/20/2031
70016RAE5	PAIA 181 A2 - CDO			4.5	1FE	1,800,000	99.3793	1,788,827	1,800,000	1,800,000					3.866	3.853	JAJ0	13,917	76,982	10/05/2018	10/20/2031
83610CAN1	SNOPT 12R AR - CDO			4	1FE	1,600,000	100.0417	1,600,667	1,600,000	1,600,000					3.256	3.264	JAJ0	10,419	38,996	03/01/2019	10/20/2028
83610HAA8	SNOPT 7RR A1 - CDO			4	1FE	2,000,000	99.6114	1,992,227	2,000,000	2,000,000					3.184	3.197	JAJ0	12,382	76,520	10/03/2018	10/23/2031
87241EAC9	TCW 191 A - CDO		C	4	1FE	1,200,000	99.9958	1,199,949	1,200,000	1,200,000					3.350	3.434	FMAN	5,248	34,099	02/28/2019	02/15/2029
89531MAC6	TREST 182A A2 - CDO		C	4	1FE	300,000	97.9969	293,991	300,000	300,000					3.610	3.625	JAJ0	2,045	17,119	05/15/2018	07/25/2031
90932NAA1	UNITED AIRLINES CLASS B PASS THROUGH CER			1	2FE	192,955	103.1822	199,095	192,955	192,955					4.600	4.599	MS	2,959	8,876	05/09/2018	09/01/2027
92330EAR8	VENTR 19RR BRR - CDO			4	1FE	400,000	99.0351	396,140	400,000	400,000					3.901	3.920	JAJ0	3,381	15,213	11/16/2018	01/15/2032
92913UAS5	VOYA 153R A3R - CDO			4	1FE	1,000,000	99.3628	993,628	1,000,000	1,000,000					3.666	3.610	JAJ0	7,332	39,853	11/02/2018	10/20/2031
92917JAA5	VOYA 182 A1 - CDO			4	1FE	592,025	99.3002	590,836	595,000	592,029		4			3.001	3.444	JAJ0	3,869		12/26/2019	07/15/2031
94949LAL4	WELF 162R A1R - CDO		C	4	1FE	2,000,000	99.5683	1,991,366	2,000,000	2,000,000					3.106	3.113	JAJ0	12,424	70,685	10/26/2018	10/20/2028
98887YAE7	ZAIS 11 B - CDO			4	1FE	400,000	100.0511	400,205	400,000	400,000					4.216	4.236	JAJ0	3,373	16,405	11/16/2018	01/20/2032
3599999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						38,501,278	X X X	38,505,334	38,557,955	38,483,387		(21,019)			X X X	X X X	X X X	254,561	1,173,644	X X X	X X X
3899999 Subtotal - Industrial & Miscellaneous (Unaffiliated)						145,584,345	X X X	155,850,217	147,039,118	145,463,712	(75,625)	22,982			X X X	X X X	X X X	1,050,956	5,365,057	X X X	X X X
Hybrid Securities - Issuer Obligations																					
89356BAE8	TRANSCANADA TRUST		C	2.5	2FE	120,000	104.1068	124,928	120,000	120,000					5.500	5.500	MS	1,998		09/10/2019	09/15/2079
4299999 Subtotal - Hybrid Securities - Issuer Obligations						120,000	X X X	124,928	120,000	120,000					X X X	X X X	X X X	1,998		X X X	X X X
4899999 Subtotal - Hybrid Securities						120,000	X X X	124,928	120,000	120,000					X X X	X X X	X X X	1,998		X X X	X X X
7699999 Subtotals - Issuer Obligations						170,293,829	X X X	182,572,607	168,939,000	169,396,298	(135)	(211,436)			X X X	X X X	X X X	1,697,499	6,504,988	X X X	X X X
7799999 Subtotals - Residential Mortgage-Backed Securities						20,225,144	X X X	20,336,458	19,980,821	20,054,217	(75,490)	(82,545)			X X X	X X X	X X X	36,313	672,425	X X X	X X X
7899999 Subtotals - Commercial Mortgage-Backed Securities						18,102,101	X X X	19,415,550	18,097,111	18,097,111		(7,852)			X X X	X X X	X X X	56,808	626,396	X X X	X X X
7999999 Subtotals - Other Loan-Backed and Structured Securities						38,501,278	X X X	38,505,334	38,557,955	38,483,387		(21,019)			X X X	X X X	X X X	254,561	1,173,644	X X X	X X X
8399999 Grand Total - Bonds						247,122,352	X X X	260,829,949	245,461,776	246,031,013	(75,625)	(322,852)			X X X	X X X	X X X	2,045,181	8,977,453	X X X	X X X

SCHEDULE D - PART 2 - SECTION 1
Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	For- eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation and Administrative Symbol	Date Acquired
Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																				
48128BAF8	JPMORGAN CHASE & CO			205,000.000	1,000.00		214,174	104.475	214,174	205,000				9,174			9,174		2FE	07/24/2019
8499999 Subtotal - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							214,174	X X X	214,174	205,000				9,174			9,174		X X X	X X X
8999999 Total Preferred Stocks							214,174	X X X	214,174	205,000				9,174			9,174		X X X	X X X

SCHEDULE D - PART 2 - SECTION 2
Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	For- eign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Desig- nation
Parent, Subsidiaries and Affiliates Other																	
12769*106	CAFCO HOLDING CORPORATION .....	.....	.....	..... 5,000.000	 5,981	 1.196	 5,981	 5,000	.....	.....	.....	.....	.....	.....	.....	11/13/1986	
15372@106	CENTRAL INSUREX AGENCY, OHIO .....	.....	.....	..... 50.000	 64,423	 1,288.460	 64,423	 51,000	.....	.....	.....	.....	.....	.....	.....	01/23/1979	
9399999 Subtotal - Parent, Subsidiaries and Affiliates Other					 70,404	... X X X ..	 70,404	 56,000	.....	.....	.....	.....	.....	.....	.....	.. X X X ..	.. X X X ..
9799999 Total Common Stocks					 70,404	... X X X ..	 70,404	 56,000	.....	.....	.....	.....	.....	.....	.....	.. X X X ..	.. X X X ..
9899999 Total Preferred and Common Stocks					 284,578	... X X X ..	 284,578	 261,000				 9,174		 9,174		.. X X X ..	.. X X X ..

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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. Governments								
9128284V9	UNITED STATES TREASURY		03/28/2019	JP MORGAN CHASE INTL	X X X	927,377	890,000	2,898
0599999 Subtotal - Bonds - U.S. Governments						927,377	890,000	2,898
Bonds - All Other Governments								
168863BN7	CHILE, REPUBLIC OF (GOVERNMENT)	C	01/22/2019	Unknown	X X X	541,520	560,000	2,870
501499AC1	KUWAIT, STATE OF (GOVERNMENT)	C	02/11/2019	CITIGROUP GLOBAL MARKETS INC/SALOMON	X X X	1,076,920	1,090,000	11,740
80413TAL3	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)	C	04/17/2019	Unknown	X X X	215,500	200,000	2,654
M0153CAC8	ABU DHABI, EMIRATE OF	D	02/11/2019	Unknown	X X X	1,080,063	1,100,000	9,167
M8489SAF4	QATAR, STATE OF (GOVERNMENT)	D	01/22/2019	Unknown	X X X	1,343,100	1,320,000	12,645
1099999 Subtotal - Bonds - All Other Governments						4,257,103	4,270,000	39,076
Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)								
167486C98	CHICAGO ILL		02/11/2019	Unknown	X X X	1,671,650	1,325,000	10,473
2499999 Subtotal - Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)						1,671,650	1,325,000	10,473
Bonds - U.S. Special Revenue, Special Assessment								
3132DVKW4	FH SD7509 - RMBS		12/06/2019	MORGAN STANLEY CO	X X X	1,025,251	999,636	666
3138WHNF5	FN AS7589 - RMBS		01/08/2019	JP MORGAN CHASE INTL	X X X	1,691,645	1,679,833	1,143
3140J86V0	FN BM4483 - RMBS		03/13/2019	JP MORGAN CHASE INTL	X X X	378,467	366,999	489
3140J9ME8	FN BM4856 - RMBS		03/13/2019	JP MORGAN CHASE INTL	X X X	585,770	568,192	758
36005FDV4	FULTON CNTY GA DEV AUTH REV		08/16/2019	JP MORGAN SECS INC., - FIXED INCOME	X X X	100,000	100,000	
41978CBJ3	HAWAII ST ARPTS SYS CUSTOMER FAC CHARGE		08/15/2019	Bank of America Securities	X X X	200,000	200,000	
45506D4A0	INDIANA ST FIN AUTH REV		08/28/2019	PERSHING LLC	X X X	15,000	15,000	
59333P5J3	MIAMI-DADE CNTY FLA AVIATION REV		08/23/2019	BARCLAYS CAPITAL INC FIXED INC	X X X	200,000	200,000	
645913BW3	NEW JERSEY ECONOMIC DEV AUTH ST PENSION		09/13/2019	Bank of America Securities	X X X	1,408,439	1,050,000	6,905
64972EGM5	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI		07/08/2019	VARIOUS	X X X	388,776	385,000	215
9151158F9	UNIVERSITY TEX PERM UNIV FD		03/11/2019	RAYMOND JAMES/FI	X X X	364,677	390,000	2,560
917567EX3	UTAH TRAN AUTH SALES TAX REV		11/07/2019	WELLS FARGO, N.A./SIG	X X X	85,000	85,000	
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						6,443,025	6,039,659	12,736
Bonds - Industrial and Miscellaneous (Unaffiliated)								
00140AAA6	AIG CLO Ltd SER 2019-2ACL A Flt % Due 10	C	11/01/2019	MORGAN STANLEY CO	X X X	1,900,000	1,900,000	
002824BN9	ABBOTT LABORATORIES		01/23/2019	INVESTMENT TECHNOLOGY GROUP	X X X	51,889	50,000	647
020002BG5	ALLSTATE CORP		06/05/2019	MERRILL LYNCH PIERCE FENNER	X X X	49,652	50,000	
02364WBD6	AMERICA MOVIL SAB DE CV	C	01/18/2019	CITIGROUP GLOBAL MARKETS INC/SALOMON	X X X	1,357,575	1,380,000	240
02376RAC6	AMERICAN AIRLINES GROUP INC		05/16/2019	JP MORGAN SECS INC., - FIXED INCOME	X X X	90,000	90,000	
02378MAA9	AAI 191 A - ABS		08/01/2019	CITIGROUP GLOBAL MARKETS INC.	X X X	195,000	195,000	
03329AAC9	ANCHC 5RR A - CDO	C	11/26/2019	MORGAN STANLEY CO	X X X	998,400	1,000,000	3,739
036752AK9	ANTHEM INC		09/04/2019	Bank of America Securities	X X X	49,695	50,000	
037833DQ0	APPLE INC		09/04/2019	GOLDMAN	X X X	158,832	160,000	
04942VAC8	ATCLO 13 A1N - CDO	C	03/26/2019	JEFFRIES & CO	X X X	799,200	800,000	
056054AA7	BX 19XL A - CMBS		10/09/2019	CITIGROUP GLOBAL MARKETS INC.	X X X	192,000	192,000	
05606FAL7	BX 19OC11 D - CMBS		12/06/2019	MORGAN STANLEY CO	X X X	47,800	47,000	59
07274NAY9	BAYER US FINANCE II LLC		10/25/2019	BNP PARIBAS SECURITIES BOND	X X X	43,419	39,000	441
12189LAG6	BURLINGTON NORTHERN SANTA FE LLC		01/23/2019	Merril Lynch Pierce Fenner Smith	X X X	70,992	65,000	1,144
12515DAR5	CD 17CD4 A4 - CMBS		01/31/2019	GOLDMAN	X X X	363,631	365,000	1,069
12532CBA2	CFCRE 17C8 A4 - CMBS		03/08/2019	CANTOR FITZGERALD DEBT CAP MKTS	X X X	999,844	1,000,000	695
12553HAA6	CIM 177 A - CMO/RMBS		05/28/2019	CREDIT SUISSE SECURITIES (USA)	X X X	908,721	909,760	1,560
12554AAA0	CIFC 192 A - CDO	C	04/12/2019	DEUTSCHE BANK SECURITIES, INC.	X X X	798,960	800,000	
133434AD2	CAMERON LNG LLC		12/05/2019	JP MORGAN SECS INC., - FIXED INCOME	X X X	20,000	20,000	
14686AAA7	CARVL 2 AN - CDO		03/05/2019	JP MORGAN SECS INC., - FIXED INCOME	X X X	2,500,000	2,500,000	
15135BAQ4	CENTENE CORP		11/21/2019	BARCLAYS CAPITAL INC FIXED INC	X X X	59,496	60,000	
17291DAC7	CGCMT 18C5 A3 - CMBS		03/08/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC.	X X X	2,585,742	2,500,000	1,926

SCHEDULE D - PART 3

1	2	3	4	5	6	7	8	9
CUSIP			Date		Number			Paid for
Identification	Description	Foreign	Acquired	Name of Vendor	of Shares	Actual Cost	Par Value	Accrued Interest
					of Stock			and Dividends
20030NBZ3	COMCAST CORP		01/23/2019	CITIGROUP GLOBAL MARKETS INC/SALOMON	X X X	46,008	50,000	878
20268JAC7	COMMONSPIRIT HEALTH		08/07/2019	CITIGROUP GLOBAL MARKETS INC.	X X X	50,000	50,000	
23245PAA9	CWALT 06OA22 A1 - RMBS		02/04/2019	MORGAN STANLEY & CO LLC	X X X	1,340,786	1,433,996	1,064
26078JAF7	DOWDUPONT INC		01/23/2019	CITIGROUP GLOBAL MARKETS INC/SALOMON	X X X	42,669	40,000	331
26442CAN4	DUKE ENERGY CAROLINAS LLC		05/31/2019	CITIGROUP GLOBAL MARKETS INC.	X X X	67,821	65,000	462
26442TAC1	DUKE UNIVERSITY		04/01/2019	GOLDMAN	X X X	379,953	350,000	
278062AE4	EATON CORP		05/31/2019	GOLDMAN	X X X	52,024	50,000	184
3137G0EW5	STACR 15DNA1 M3 - CDO/CMO		02/01/2019	NOMURA SECS	X X X	481,748	440,000	497
378272AT5	GLENCORE FUNDING LLC		03/12/2019	JP MORGAN SECS INC., - FIXED INCOME	X X X	248,818	250,000	
482480AG5	KLA-TENCOR CORP		03/20/2019	JP MORGAN SECS INC., - FIXED INCOME	X X X	64,689	65,000	
50188QAJ0	LCM 19R AR - CDO	C	11/26/2019	MORGAN STANLEY CO	X X X	570,371	570,000	2,309
539830BB4	LOCKHEED MARTIN CORP		01/23/2019	INVESTMENT TECHNOLOGY GROUP	X X X	23,908	25,000	107
55821TAA5	MDPK 30 A - CDO	C	02/12/2019	VARIOUS	X X X	1,624,320	1,650,000	3,921
55954PAC8	MAGNE 21 A - CDO		03/26/2019	CITIGROUP GLOBAL MARKETS INC/SALOMON	X X X	500,000	500,000	
615394AM5	MOOG INC		12/06/2019	JP MORGAN SECS INC., - FIXED INCOME	X X X	40,000	40,000	
61767EAE4	MSBAM 17C34 A4 - CMBS		02/25/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC.	X X X	550,881	550,000	1,297
61768HAV8	MSC 19L2 A3 - CMBS		03/12/2019	MORGAN STANLEY & CO LLC	X X X	1,413,965	1,400,000	1,628
62954HAB4	NXP BV	C	06/11/2019	MERRILL LYNCH PIERCE FENNER	X X X	104,637	105,000	
63170MAA1	NCC 181 A - CDO		02/11/2019	DEUTSCHE BANK SECURITIES, INC.	X X X	983,750	1,000,000	2,953
64352VNY3	NCHET 05C A2D - RMBS		02/12/2019	MORGAN STANLEY & CO LLC	X X X	1,678,750	1,700,000	2,423
655844BM9	NORFOLK SOUTHERN CORP		05/31/2019	PERSHING LLC	X X X	65,202	65,000	449
666807BP6	NORTHROP GRUMMAN CORP		05/31/2019	PERSHING LLC	X X X	65,929	65,000	357
67590GBG3	OCT17 17RRR A1R - CDO		12/26/2019	RBC CAPITAL MARKETS	X X X	592,025	595,000	3,207
701094AN4	PARKER-HANNIFIN CORP		06/05/2019	BARCLAYS CAPITAL INC FIXED INC	X X X	49,844	50,000	
743820AA0	PROVIDENCE ST JOSEPH HEALTH		09/24/2019	MORGAN STANLEY CO	X X X	1,055,000	1,055,000	
83610CAN1	SNDPT 12R AR - CDO		03/01/2019	Credit Suisse Securities (Europe) LT	X X X	1,600,000	1,600,000	
863579YV4	SARM 0519XS 2A2 - RMBS		02/14/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC.	X X X	505,875	513,253	813
86363WAG4	SASC 07BC3 2A3 - RMBS		02/26/2019	MORGAN STANLEY & CO LLC	X X X	1,402,166	1,432,332	108
86964WAH5	SUZANO AUSTRIA GMBH	C	08/14/2019	MERRILL LYNCH PIERCE FENNER	X X X	197,115	200,000	2,083
87241EAC9	TCWCLO 191 A - CDO	C	02/28/2019	MUFG SECURITIES AMERICAS INC.	X X X	1,200,000	1,200,000	
89153VAU3	TOTAL CAPITAL INTERNATIONAL SA	C	07/08/2019	JP MORGAN SECS INC., - FIXED INCOME	X X X	200,000	200,000	
89169EAA7	TPMT 175 A1 - CMO/RMBS		01/22/2019	JP MORGAN SECS INC., - FIXED INCOME	X X X	819,522	824,094	1,920
907818EW4	UNION PACIFIC CORP		01/23/2019	CITIGROUP GLOBAL MARKETS INC/SALOMON	X X X	64,557	65,000	1,828
92343VCX0	VERIZON COMMUNICATIONS INC		01/23/2019	INVESTMENT TECHNOLOGY GROUP	X X X	62,724	65,000	1,045
927804FL3	VIRGINIA ELECTRIC AND POWER CO		05/31/2019	WELLS FARGO SECURITIES	X X X	66,793	65,000	1,004
928668BB7	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC		09/19/2019	Bank of America Securities	X X X	199,876	200,000	
92917JAA5	VOYA 182 A1 - CDO		12/26/2019	MORGAN STANLEY CO	X X X	592,025	595,000	3,769
94106LBC2	WASTE MANAGEMENT INC		05/31/2019	JP MORGAN SECS INC., - FIXED INCOME	X X X	68,322	65,000	688
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						33,312,919	33,361,435	46,843
Bonds - Hybrid Securities								
89356BAE8	TRANSCANADA TRUST	C	09/10/2019	JP MORGAN SECS INC., - FIXED INCOME	X X X	120,000	120,000	
4899999 Subtotal - Bonds - Hybrid Securities						120,000	120,000	
8399997 Subtotal - Bonds - Part 3						46,732,073	46,006,094	112,027
8399998 Summary item from Part 5 for Bonds						197,066	200,000	
8399999 Subtotal - Bonds						46,929,139	46,206,094	112,027
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred								
48128BAF8	JPMORGAN CHASE & CO		07/24/2019	JP MORGAN SECS INC., - FIXED INCOME	205,000.000	205,000		
8499999 Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						205,000	X X X	
8999997 Subtotal - Preferred Stocks - Part 3						205,000	X X X	
8999998 Summary Item from Part 5 for Preferred Stocks							X X X	

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
8999999 Subtotal - Preferred Stocks						205,000	X X X	
9899999 Subtotal - Preferred and Common Stocks						205,000	X X X	
9999999 Totals						47,134,139	X X X	112,027

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 (Amortization/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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. Political Subdivisions of States (Direct and Guaranteed)																				
014393XJ6	ALDINE TEX INDPT SCH DIST		02/05/2019	UBS	X X X	429,232	400,000	438,380	433,722		(344)		(344)		433,378		(4,146)	(4,146)	7,556	02/15/2033
018106MB7	ALLEN TEX INDPT SCH DIST		02/15/2019	Call @ 100.00	X X X	515,000	515,000	536,392	515,745		(745)		(745)		515,000				12,875	02/15/2025
018106MP6	ALLEN TEX INDPT SCH DIST		02/15/2019	Call @ 100.00	X X X	235,000	235,000	237,737	235,340		(340)		(340)		235,000				5,875	02/15/2025
052403FS6	AUSTIN TEX CMNTY COLLEGE DIST		02/06/2019	MORGAN STANLEY & CO LLC	X X X	515,295	500,000	545,200	535,190		(403)		(403)		534,786		(19,491)	(19,491)	8,993	08/01/2031
054213XF5	AVON OHIO		02/06/2019	PNC CAPITAL MKTS	X X X	575,031	550,000	591,454	580,232		(396)		(396)		579,835		(4,805)	(4,805)	3,476	12/01/2029
095175LW3	BLOUNT CNTY TENN PUB BLDG AUTH		06/01/2019	Call @ 100.00	X X X	500,000	500,000	544,265	501,880		(1,880)		(1,880)		500,000				12,500	06/01/2021
138128KR3	CANTON CHARTER TWP MICH		02/19/2019	National Fin. Services Corp.	X X X	799,890	750,000	816,893	799,952		(920)		(920)		799,032		858	858	10,063	04/01/2027
170142DW0	CHISHOLM MINN INDPT SCH DIST NO 695		03/01/2019	Call @ 100.00	X X X	500,000	500,000	523,271	500,798		(798)		(798)		500,000				13,500	03/01/2025
181059TG1	CLARK CNTY NEV SCH DIST		02/06/2019	National Fin. Services Corp.	X X X	531,565	500,000	527,555	519,925		(254)		(254)		519,672		11,893	11,893	2,833	06/15/2030
186343N70	CLEVELAND OHIO		02/05/2019	PERSHING LLC	X X X	551,672	550,000	558,592	556,845		(85)		(85)		556,759		(5,087)	(5,087)	2,933	12/01/2030
249174UQ4	DENVER COLO CITY & CNTY SCH DIST NO 1		02/05/2019	STERNE, AGEE & LEACH, INC.	X X X	412,740	400,000	430,288	422,579		(288)		(288)		422,291		(9,551)	(9,551)	2,489	12/01/2031
273290EL6	EAST KNOX LOC SCH DIST OHIO HOWARD		02/19/2019	National Fin. Services Corp.	X X X	525,000	500,000	539,285	529,958		(541)		(541)		529,417		(4,417)	(4,417)	3,521	12/01/2027
289171GK0	ELLSWORTH WIS CMNTY SCH DIST		02/19/2019	Unknown	X X X	771,413	750,000	807,248	790,215		(971)		(971)		789,244		(17,832)	(17,832)	10,063	04/01/2030
346843FF7	FORT BEND TEX INDPT SCH DIST		03/01/2019	MERRILL LYNCH CANADA INC	X X X	523,590	500,000	530,853	508,557		(807)		(807)		507,750		15,840	15,840	13,611	08/15/2024
349425K49	FORT WORTH TEX		03/01/2019	Call @ 100.00	X X X	500,000	500,000	506,683	500,247		(247)		(247)		500,000				10,000	03/01/2023
392641U53	GREEN BAY WIS		02/06/2019	PNC CAPITAL MKTS	X X X	561,044	550,000	582,478	573,880		(353)		(353)		573,527		(12,483)	(12,483)	5,729	04/01/2029
444197LG0	HUDSON WIS SCH DIST		02/06/2019	MORGAN STANLEY & CO LLC	X X X	518,070	500,000	540,405	530,619		(390)		(390)		530,229		(12,159)	(12,159)	7,535	03/01/2031
512804YD1	LAKOTA OHIO LOC SCH DIST		11/04/2019	Call @ 100.00	X X X	650,000	650,000	650,000	650,000						650,000				29,510	12/01/2020
5512393N4	LYNCHBURG VA		07/29/2019	Call @ 100.00	X X X	500,000	500,000	500,000	500,000						500,000				25,250	08/01/2022
586145WB6	MEMPHIS TENN		07/01/2019	Maturity @ 100.00	X X X	500,000	500,000	500,000	500,000						500,000				20,780	07/01/2019
604446CAK5	MINSTER VLG OHIO		10/18/2019	Call @ 100.00	X X X	100,000	100,000	100,000	100,000						100,000				4,700	12/01/2020
6095586F3	MONMOUTH CNTY N J		10/29/2019	Call @ 100.00	X X X	825,000	825,000	822,305	823,849		274		274		824,123		877	877	39,188	11/01/2022
662523WX3	NORTH SLOPE BORO ALASKA		06/30/2019	Maturity @ 100.00	X X X	500,000	500,000	500,000	500,000						500,000				12,565	06/30/2019
707479FD8	PENN HARRIS MADISON IND SCH CORP		06/06/2019	Call @ 100.00	X X X	330,000	330,000	330,000	330,000						330,000				10,755	01/05/2020
751091HD4	RALEIGH N C		02/01/2019	VARIOUS	X X X	500,000	200,000	500,000	500,000						500,000				8,225	02/01/2019
7962376B6	SAN ANTONIO TEX		02/05/2019	UBS	X X X	541,120	500,000	548,450	542,354		(402)		(402)		541,952		(832)	(832)	10,222	08/01/2032
845267VS9	SOUTHWEST TEX INDPT SCH DIST		03/04/2019	PERSHING LLC	X X X	542,820	500,000	539,090	522,308		(680)		(680)		521,628		21,192	21,192	11,833	02/01/2028
863370VM1	STRONGSVILLE OHIO		02/19/2019	Unknown	X X X	517,200	500,000	542,615	530,758		(656)		(656)		530,102		(12,902)	(12,902)	3,792	12/01/2031
874091CH2	TALAWANDA OHIO CITY SCH DIST		12/30/2019	Call @ 100.00	X X X	500,000	500,000	506,892	501,026		(1,026)		(1,026)		500,000				27,500	12/01/2021
930353HJ9	WADSWORTH OHIO CITY SCH DIST		12/01/2019	Maturity @ 100.00	X X X	500,000	500,000	500,000	500,000						500,000				25,050	12/01/2019
98267LAB1	WYANDOTTE CNTY/KANS CITY KANS UNI GOVT S		12/01/2019	Call @ 100.00	X X X	15,000	15,000	15,468	15,420		(32)		(32)		15,388		(388)	(388)	506	12/01/2027
2499999 Subtotal - Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)						15,485,681	14,820,000	15,811,796	15,551,396		(12,283)		(12,283)		15,539,114		(53,433)	(53,433)	363,427	X X X
Bonds - U.S. Special Revenue, Special Assessment																				
00326RAP2	ABERDEEN S D WTR REV		04/15/2019	Maturity @ 100.00	X X X	775,000	775,000	775,000	775,000						775,000				9,300	04/15/2019
010609DB8	ALABAMA ST PUB SCH & COLLEGE AUTH		02/05/2019	Stifel Nicolaus & Co.	X X X	668,447	655,000	700,883	690,279		(419)		(419)		689,859		(21,412)	(21,412)	3,784	06/01/2030
052476V54	AUSTIN TEX WTR & WASTEWATER SYS REV		11/12/2019	Call @ 100.00	X X X	295,000	295,000	296,417	295,718		(718)		(718)		295,000				14,750	11/15/2023
052476V96	AUSTIN TEX WTR & WASTEWATER SYS REV		11/12/2019	Call @ 100.00	X X X	455,000	455,000	457,186	456,107		(1,107)		(1,107)		455,000				22,750	11/15/2023
071268AH9	BATON ROUGE LA PUB IMPT SALES TAX REV		07/05/2019	Call @ 100.00	X X X	105,000	105,000	109,552	106,102		(162)		(162)		105,941		(941)	(941)	3,641	08/01/2022
08274TAK4	BENTON ARK HOTEL & RESTAURANT GROSS RCPT		12/31/2019	Call @ 100.00	X X X	290,000	290,000	290,000	290,000						290,000				10,455	08/01/2022
09160RAN7	BISMARCK N D PK DIST PK FACS GROSS REV		10/29/2019	VARIOUS	X X X	593,244	590,000	590,000	590,000						590,000		3,244	3,244	14,155	04/01/2027
15147TCT3	CENTER GROVE IND MULTI-FAC SCH BLDG CORP		02/06/2019	PNC CAPITAL MKTS	X X X	406,968	400,000	420,988	416,378		(197)		(197)		416,181		(9,213)	(9,213)	6,867	01/10/2029
186406HK3	CLEVELAND OHIO ST UNIV GEN RCPT		03/04/2019	National Fin. Services Corp.	X X X	679,669	645,000	694,355	680,965		(805)		(805)		680,159		(490)	(490)	6,248	06/01/2030
19648ADB8	COLORADO HEALTH FACS AUTH REV		08/16/2019	Call @ 100.00	X X X	500,000	500,000	500,000	500,000						500,000				24,306	09/01/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For 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 (Amortization/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
199098CS1	COLUMBUS-FRANKLIN CNTY OHIO FIN AUTH RES		08/15/2019	VARIOUS	X X X	590,000	590,000	589,888	589,987		10		10		589,997		3	3	9,403	08/15/2019
23981MAG1	DAYTON-MONTGOMERY CNTY OHIO PORT AUTH DE		10/17/2019	Call @ 100.00	X X X	70,000	70,000	70,585	70,503		(36)		(36)		70,467		(467)	(467)	1,743	11/15/2025
274501FT7	EAST POINT GA BLDG AUTH REV		02/05/2019	PERSHING LLC	X X X	534,775	500,000	527,620	523,522		(229)		(229)		523,294		11,481	11,481	10,222	02/01/2032
29502PCJ3	ERIE COLO WASTEWATER ENTERPRISE REV		02/05/2019	Merril Lynch Pierce Fenner Smith	X X X	521,200	500,000	541,715	532,283		(355)		(355)		531,928		(10,728)	(10,728)	3,111	12/01/2030
30711XDS0	CAS 16C06 1M2 - CMO		06/07/2019	MERRILL LYNCH PIERCE FENNER	X X X	1,087,461	1,000,000	1,142,188	1,139,705		(18,378)		(18,378)		1,121,327		(33,866)	(33,866)	31,257	04/25/2029
312673DV5	FAYETTEVILLE ARK SALES & USE TAX CAP IMP		08/12/2019	Call @ 100.00	X X X	500,000	500,000	527,135	500,000						500,000				12,572	11/01/2021
312673DW3	FAYETTEVILLE ARK SALES & USE TAX CAP IMP		05/01/2019	Call @ 100.00	X X X	85,000	85,000	85,000	85,000						85,000				2,125	11/01/2022
3130AAZW1	FEDERAL HOME LOAN BANKS		03/29/2019	Call @ 100.00	X X X	300,000	300,000	300,000	300,000						300,000				3,000	03/29/2022
31335BQL3	FH G61359 - RMBS		12/01/2019	Paydown	X X X	84,419	84,419	84,208	84,212		207		207		84,419				1,816	03/01/2048
3136B1UG7	FNR 1826B DH - CMO/RMBS		12/01/2019	Paydown	X X X	59,863	59,863	60,162	60,107		(244)		(244)		59,863				1,229	06/25/2046
3138ERYX2	FN AL9725 - RMBS		12/01/2019	Paydown	X X X	126,668	126,668	126,133	126,129		539		539		126,668				2,400	01/01/2047
3138WHNF5	FN AS7589 - RMBS		12/01/2019	Paydown	X X X	224,848	224,848	226,429		(1,581)			(1,581)		4,329				4,329	07/01/2046
3140J76B6	FN BM3565 - RMBS		12/01/2019	Paydown	X X X	128,735	128,735	124,898	124,863		3,872		3,872		128,735				2,148	10/01/2047
3140J86V0	FN BM4483 - RMBS		12/01/2019	Paydown	X X X	33,437	33,437	34,482		(1,045)			(1,045)		612					09/01/2048
3140J9ME8	FN BM4856 - RMBS		12/01/2019	Paydown	X X X	68,081	68,081	70,187		(2,106)			(2,106)		68,081				1,174	04/01/2047
3140Q94H3	FN CA2623 - RMBS		12/01/2019	Paydown	X X X	152,380	152,380	155,618	155,635		(3,255)		(3,255)		152,380				3,858	11/01/2048
349246DV7	FORT WAYNE IND ECONOMIC DEV INCOME TAX R		06/01/2019	Call @ 100.00	X X X	500,000	500,000	495,325	498,049		1,951		1,951		500,000				11,875	12/01/2023
392690CC5	GREEN BAY WIS WTR SYS REV		10/29/2019	Call @ 100.00	X X X	750,000	750,000	795,145	754,738		(4,738)		(4,738)		750,000				37,500	11/01/2021
46923PAP6	JACKSONVILLE ARK WASTEWATER REV		11/04/2019	Call @ 100.00	X X X	125,000	125,000	125,000							125,000				3,125	12/01/2020
472737FE0	JEFFERSON CNTY COLO SCH DIST NO R-1 CTFS		06/15/2019	Maturity @ 100.00	X X X	400,000	400,000	400,000	400,000						400,000				3,700	06/15/2019
516826KH6	LAREDO TEX CMNTY COLLEGE DIST COMBINED F		02/05/2019	RBC CAPITAL MARKETS, LLC	X X X	533,395	500,000	542,010	536,929		(347)		(347)		536,582		(3,187)	(3,187)	10,222	08/01/2031
553543DQ9	MSD WARREN TWP IND VISION 2005 SCH BLDG		01/10/2019	VARIOUS	X X X	350,000	50,000	350,000	350,000						350,000				1,780	01/10/2019
56042RHH8	MAINE HEALTH & HIGHER EDL FACS AUTH REV		10/18/2019	VARIOUS	X X X	65,347	65,000	65,000	65,000						65,000				3,766	07/01/2021
59164GCP5	METRO WASTEWTR RECLAMATION DIST COLO SWR		05/17/2019	VARIOUS	X X X	577,667	575,000	579,776	575,211		(211)		(211)		575,000				18,836	04/01/2021
59164GCQ3	METRO WASTEWTR RECLAMATION DIST COLO SWR		05/17/2019	VARIOUS	X X X	502,378	500,000	510,276	500,451		(451)		(451)		500,000				16,693	04/01/2022
60416HQE7	MINNESOTA ST HIGHER ED FACS AUTH REV		10/01/2019	Call @ 100.00	X X X	500,000	500,000	511,910	501,092		(1,092)		(1,092)		500,000				22,500	10/01/2022
60534RRD3	MISSISSIPPI DEV BK SPL OBLIG		06/26/2019	Call @ 100.00	X X X	500,000	500,000	504,251	501,562		(1,562)		(1,562)		500,000				25,000	07/01/2020
626207YMO	MUNICIPAL ELEC AUTH GA IAM COML PAPER NT		01/22/2019	RAYMOND JAMES/FI	X X X	392,602	350,000	434,532	432,725		(32)		(32)		432,693		(40,091)	(40,091)	7,182	04/01/2057
647421CV6	NEW MEXICO ST UNIV REGTS IMPT REV		04/01/2019	Call @ 100.00	X X X	215,000	215,000	215,000	215,000						215,000				5,069	04/01/2019
647421DB9	NEW MEXICO ST UNIV REGTS IMPT REV		04/01/2019	Maturity @ 100.00	X X X	285,000	285,000	285,000	285,000						285,000				6,719	04/01/2019
658207RT4	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		04/01/2019	VARIOUS	X X X	100,464	100,000	100,000	100,000						100,000		464	464	1,741	07/01/2025
677555T38	OHIO ST ECONOMIC DEV REV		04/26/2019	Call @ 100.00	X X X	130,000	130,000	130,000							130,000				1,463	12/01/2022
746189MU0	PURDUE UNIV IND UNIV REVS		06/26/2019	Call @ 100.00	X X X	500,000	500,000	543,250	502,562		(2,562)		(2,562)		500,000				26,250	07/01/2021
83704AAJ1	SOUTH CAROLINA JOBS-ECONOMIC DEV AUTH LE		08/15/2019	Maturity @ 100.00	X X X	350,000	350,000	350,000	350,000						350,000				8,096	08/15/2019
83755VWK6	SOUTH DAKOTA ST HEALTH & EDL FACS AUTH R		03/01/2019	PERSHING LLC	X X X	428,800	400,000	418,508	411,198		(284)		(284)		410,913		17,887	17,887	8,000	09/01/2025
84135RCK6	SOUTHEAST DUBOIS SCH BLDG CORP IND		06/17/2019	Call @ 100.00	X X X	195,000	195,000	195,000	195,000						195,000				2,072	01/15/2020
87638QJV2	TARRANT CNTY TEX CULTURAL ED FACS FIN CO		03/01/2019	PERSHING LLC	X X X	705,621	650,000	697,840	679,162		(936)		(936)		678,225		27,395	27,395	14,625	09/01/2027
914072AY9	UNIVERSITY ARK UNIV REV		09/15/2019	Maturity @ 100.00	X X X	500,000	500,000	500,000	500,000						500,000				23,600	09/15/2019

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 (Amortization/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
91417KV40	UNIVERSITY COLO ENTERPRISE SYS REV		02/05/2019	Merrill Lynch Pierce Fenner																
971697DX2	WILMINGTON N C LTD OBLIG REV		02/05/2019	Smith National Fin. Services Corp.	X X X	538,855	500,000	547,805	541,054		(417)		(417)		540,637		(1,782)	(1,782)	3,556	06/01/2032
					X X X	516,310	500,000	540,495	530,663		(363)		(363)		530,300		(13,990)	(13,990)	3,111	06/01/2031
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						18,996,634	18,273,431	19,336,752	18,772,890		(37,053)		(37,053)		19,066,935		(75,694)	(75,694)	473,732	X X X
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
035240AL4	ANHEUSER-BUSCH INBEV WORLDWIDE INC		03/01/2019	CITIGROUP GLOBAL MARKETS INC/SALOMON	X X X	209,013	210,000	210,420	210,395		0		0		210,395		(1,382)	(1,382)	3,220	04/13/2028
035242AL0	ANHEUSER-BUSCH INBEV FINANCE INC		04/25/2019	VARIOUS	X X X	51,543	50,000	49,832	49,857		11		11		49,868		132	132	979	02/01/2023
037411BE4	APACHE CORP		03/06/2019	INVESTMENT TECHNOLOGY GROUP	X X X	64,287	65,000	63,651	63,680		25		25		63,705		582	582	1,525	10/15/2028
04542BMS8	ABFC 05AQ1 A4 - RMBS		12/01/2019	Paydown	X X X	94,376	94,376	94,848	94,854		(479)		(479)		94,376				2,630	01/25/2034
06051GHH5	BANK OF AMERICA CORP		01/07/2019	RAYMOND JAMES/FI	X X X	365,004	365,000	365,000	365,000						365,000		4	4	1,774	05/17/2022
12553HAA6	CIM 177 A - CMO/RMBS		12/01/2019	Paydown	X X X	136,887	136,887	136,731			156		156		136,887				1,317	04/25/2057
12669WAE6	CWL 078 2A3 - RMBS		12/26/2019	Paydown	X X X	256,117	256,117	253,556	253,694		2,423		2,423		256,117				3,957	12/25/2033
23245PAA9	CWALT 060A22 A1 - RMBS		12/26/2019	Paydown	X X X	184,509	184,509	172,516			11,993		11,993		184,509				2,396	02/25/2047
25278XAE9	DIAMONDBACK ENERGY INC		12/17/2019	Call @ 103.56	X X X	647,269	625,000	627,650	627,478		(334)		(334)		627,143		20,125	20,125	33,728	11/01/2024
278642AH6	EBAY INC		08/01/2019	Maturity @ 100.00	X X X	350,000	350,000	347,728			272		272		350,000				7,700	08/01/2019
29157TAA4	EMORY UNIVERSITY		08/23/2019	Call @ 100.03	X X X	650,180	650,000	710,814	666,511		(16,241)		(16,241)		650,270		(90)	(90)	36,258	09/01/2019
3137G0JU4	STACR 16DNA2 M3 - CDO/CMO		05/16/2019	VARIOUS	X X X	1,258,854	1,130,000	1,301,133	1,297,967		(15,348)		(15,348)		1,282,620		(23,765)	(23,765)	26,216	10/25/2028
32008DAA4	FIRST DATA CORP		07/31/2019	Call @ 102.50	X X X	41,000	40,000	39,700	39,708		32		32		39,740		1,260	1,260	2,100	01/15/2024
44644AAD9	HUNTINGTON NATIONAL BANK		01/07/2019	GOLDMAN	X X X	249,365	250,000	249,435	249,551		3		3		249,555		(190)	(190)	1,196	05/14/2021
487836BC1	KELLOGG CO		08/09/2019	CORPORATE REORGANIZATIONS	X X X	502,475	500,000	502,354	500,358		(242)		(242)		500,116		2,359	2,359	15,217	11/15/2019
53944VAP4	LLOYDS BANK PLC	C	01/07/2019	CITIGROUP GLOBAL MARKETS INC/SALOMON	X X X	358,492	360,000	359,561	359,654		3		3		359,657		(1,165)	(1,165)	1,980	05/07/2021
571903AJ2	MARRIOTT INTERNATIONAL INC		03/01/2019	VARIOUS	X X X	499,933	500,000	507,220	500,251		(251)		(251)		500,000		(68)	(68)	6,825	03/01/2019
64352VNY3	NCHET 05C A2D - RMBS		12/26/2019	Paydown	X X X	150,010	150,010	148,135			1,875		1,875		150,010				2,863	12/25/2035
69353REV6	PNC BANK NA		01/07/2019	Unknown	X X X	499,345	500,000	499,818	499,970		3		3		499,973		(628)	(628)	3,331	03/04/2019
744533BK5	PUBLIC SERVICE CO OF OKLAHOMA		05/29/2019	Call @ 101.20	X X X	506,015	500,000	534,197	505,568		(2,530)		(2,530)		503,037		2,978	2,978	12,875	12/01/2019
828807CK1	SIMON PROPERTY GROUP LP		10/02/2019	Call @ 103.90	X X X	519,481	500,000	503,539	501,468		(350)		(350)		501,117		18,363	18,363	17,906	03/15/2022
863579YV4	SARM 0519XS 2A2 - RMBS		12/26/2019	Paydown	X X X	90,013	90,013	88,719			1,294		1,294		90,013				1,460	10/25/2035
86363WAG4	SASC 07BC3 2A3 - RMBS		12/26/2019	Paydown	X X X	134,204	134,204	131,378			2,826		2,826		134,204				2,896	06/25/2037
89169EAA7	TPMT 175 A1 - CMO/RMBS		12/26/2019	Paydown	X X X	268,978	268,978	267,486			1,492		1,492		268,978				4,419	02/26/2057
89173FAA8	TPMT 171 A1 - RMBS		12/01/2019	Paydown	X X X	158,488	158,488	155,021	154,888		3,600		3,600		158,488				2,473	10/25/2056
902133AQ0	TYCO ELECTRONICS GROUP SA	C	08/01/2019	Maturity @ 100.00	X X X	350,000	350,000	352,464	350,608		(608)		(608)		350,000				8,225	08/01/2019
90932NAA1	UNITED AIRLINES CLASS B PASS THROUGH CER		09/01/2019	Paydown	X X X	17,045	17,045	17,045	17,045		0		0		17,045				622	09/01/2027
911365BB9	UNITED RENTALS (NORTH AMERICA) INC		05/22/2019	Call @ 102.88	X X X	66,869	65,000	65,345	65,330		(15)		(15)		65,315		1,554	1,554	1,983	11/15/2024
93362YAB8	WAMU 06AR5 12A - CMO/RMBS		12/01/2019	Paydown	X X X	238,627	238,627	232,363	232,343		6,284		6,284		238,627				4,436	06/25/2046
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						8,918,378	8,739,255	8,987,716	7,955,905		(4,104)		(4,104)		8,896,766		20,070	20,070	212,507	X X X
8399997 Subtotal - Bonds - Part 4						43,400,693	41,832,686	44,136,264	42,280,192		(53,440)		(53,440)		43,502,815		(109,057)	(109,057)	1,049,666	X X X
8399998 Summary Item from Part 5 for Bonds						197,115	200,000	197,066			49		49		197,115				2,083	X X X
8399999 Subtotal - Bonds						43,597,808	42,032,686	44,333,330	42,280,192		(53,391)		(53,391)		43,699,929		(109,057)	(109,057)	1,051,749	X X X
9999999 Totals						43,597,808	X X X	44,333,330	42,280,192		(53,391)		(53,391)		43,699,929		(109,057)	(109,057)	1,051,749	X X X

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 Identifi- cation	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	Consider- ation	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. (Col. 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 - Industrial and Miscellaneous (Unaffiliated)																				
86964WAG7 ...	SUZANO AUSTRIA GMBH	C	05/21/2019	MERRILL LYNCH PIERCE FENNER ...	08/14/2019	Unknown	200,000	197,066	197,115	197,115		49		49					2,083	
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							200,000	197,066	197,115	197,115		49		49					2,083	
8399998 Subtotal - Bonds							200,000	197,066	197,115	197,115		49		49					2,083	
9999999 Totals								197,066	197,115	197,115		49		49					2,083	

SCHEDULE D - PART 6 - SECTION 1
Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method	7 Do Insurer's Assets Include Intangible Assets connected with Holding of Such Company's Stock?	8 Total Amount of Such Intangible Assets	9 Book/Adjusted Carrying Value	10 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
										Number of Shares	% of Outstanding
Common Stocks - Other Affiliates											
12769*106	CAFCO, INC				4CIB3	No		5,981	5,981	5,000.000	100.000
15372@106	CENTRAL INSUREX AGENCY				4CIB3	No		64,423	64,423	50.000	100.000
1799999 Subtotal - Common Stocks - Other Affiliates								70,404	70,404	X X X	X X X
1899999 Subtotal - Common Stocks								70,404	70,404	X X X	X X X
1999999 Total - Preferred and Common Stocks								70,404	70,404	X X X	X X X

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.

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
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	5	6
				Number of Shares	% of Outstanding
NONE					
0399999 Total - Preferred and Common Stocks				 X X X	 X X X

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	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid For Accrued Interest
Bonds - U.S. Governments - Issuer Obligations																			
UNITED STATES TREASURY		...	07/29/2019	Bank of America Securities	01/23/2020	 1,897,634	.....	..... 16,672	.....	.....	..... 1,900,000	 1,880,962	.....	.....	.....	..... 2.093	.. N/A ..	.....	.....
0199999 Subtotal - Bonds - U.S. Governments - Issuer Obligations						 1,897,634	.....	..... 16,672	.....	.....	..... 1,900,000	 1,880,962	.....	.....	. X X X	.. X X X ..	. X X X .	.....	.....
0599999 Subtotal - Bonds - U.S. Governments						 1,897,634	.....	..... 16,672	.....	.....	..... 1,900,000	 1,880,962	.....	.....	. X X X	. X X X .	. X X X .	.....	.....
6599999 Subtotal - Bonds - Unaffiliated Bank Loans															. X X X	. X X X ..	. X X X .	.....	.....
7699999 Subtotal - Bonds - Issuer Obligations						 1,897,634	.....	..... 16,672	.....	.....	..... 1,900,000	 1,880,962	.....	.....	. X X X	. X X X ..	. X X X .	.....	.....
8399999 Total Bonds						 1,897,634	.....	..... 16,672	.....	.....	..... 1,900,000	 1,880,962	.....	.....	. X X X	. X X X ..	. X X X .	.....	.....
8699999 Total - Parent, Subsidiaries and Affiliates											.. X X X ..	.....	.....	.....	. X X X	.. X X X ..	. X X X .	.....	.....
9199999 Total Short-Term Investments						 1,897,634	.....	..... 16,672	.....	.....	.. X X X ..	 1,880,962	.....	.....	. X X X	.. X X X ..	. X X X .	.....	.....

E18 Schedule DB - Part A Sn 1 Opt/Cap/Floor/Collars/Swaps/Forwards Open NONE

E19 Schedule DB - Part A Sn 2 Opt/Cap/Floor/Collars/Swaps/Forwards Term. . . . NONE

E20 Schedule DB - Part B Sn 1 Future Contracts Open NONE

E21 Schedule DB - Part B Sn 2 Future Contracts Terminated NONE

E22 Schedule DB - Part D Sn 1 Counterparty Exposure for Derivative Instruments . NONE

E23 Schedule DB - Part D Sn 2 - Collateral Pledged By Reporting Entity NONE

E23 Schedule DB - Part D Sn 2 - Collateral Pledged To Reporting Entity NONE

E24 Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees NONE

E25 Schedule DL - Part 1 - Securities Lending Collateral Assets NONE

E26 Schedule DL - Part 2 - Securities Lending Collateral Assets NONE

SCHEDULE E - PART 1 - CASH

1			2	3	4	5	6	7
Depository			Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
open depositories								
JP Morgan							4,428,526	X X X
0199998 Deposits in .....1 depositories that do not exceed the allowable limit in any one depository (See Instructions) - open depositories				X X X ..	568	.....	1,008,575	X X X
0199999 Totals - Open Depositories				X X X ..	568	.....	5,437,101	X X X
0299998 Deposits in .....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - suspended depositories				X X X ..	.....	.....	.....	X X X
0299999 Totals - Suspended Depositories				X X X ..	.....	.....	.....	X X X
0399999 Total Cash On Deposit				X X X ..	568	.....	5,437,101	X X X
0499999 Cash in Company's Office				X X X ..	X X X ...	X X X ...	.....	X X X
0599999 Total Cash				X X X ..	568	.....	5,437,101	X X X

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

1. January	15,726,935	4. April	4,967,570	7. July	5,059,113	10. October	4,428,781
2. February	10,281,741	5. May	6,285,978	8. August	7,573,249	11. November	5,052,479
3. March	3,870,344	6. June	3,411,661	9. September	6,843,389	12. December	5,437,101

SCHEDULE E - PART 2 - CASH EQUIVALENTS
Show Investments Owned December 31 of Current Year

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
Exempt Money Market Mutual Funds - as Identified by SVO								
31846V419	FIRST AMER:TRS OBG V		09/04/2019	1.350	X X X	1		
94975H296	WELLSFARGO:TRS+ MM I		09/04/2019	1.430	X X X	0		
8599999 Subtotal - Exempt Money Market Mutual Funds - as Identified by SVO						1		
All Other Money Market Mutual Funds								
38141W232	GOLDMAN:FS MM INST		12/31/2019	1.740	X X X	10,705,097		29,668
8699999 Subtotal - All Other Money Market Mutual Funds						10,705,097		29,668
8899999 Total Cash Equivalents						10,705,098		29,668

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
		Type of Deposit	Purpose of Deposit	3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
States, Etc.							
1.	Alabama (AL)						
2.	Alaska (AK)						
3.	Arizona (AZ)	B ..	Worker's Compensation				
4.	Arkansas (AR)	B ..	Multiple Purposes	103,707	103,469	51,852	51,734
5.	California (CA)	B ..	Workers' Compensation			204,821	208,125
6.	Colorado (CO)						
7.	Connecticut (CT)						
8.	Delaware (DE)						
9.	District of Columbia (DC)						
10.	Florida (FL)	B ..	FL Policyholders				
11.	Georgia (GA)	B ..	GA Policyholders	176,825	176,449		
12.	Hawaii (HI)						
13.	Idaho (ID)	B ..	Workers' Compensation			253,984	258,672
14.	Illinois (IL)						
15.	Indiana (IN)						
16.	Iowa (IA)						
17.	Kansas (KS)						
18.	Kentucky (KY)						
19.	Louisiana (LA)						
20.	Maine (ME)						
21.	Maryland (MD)						
22.	Massachusetts (MA)	B ..	Multiple Purposes	50,522	50,414	101,043	100,828
23.	Michigan (MI)						
24.	Minnesota (MN)						
25.	Mississippi (MS)						
26.	Missouri (MO)						
27.	Montana (MT)						
28.	Nebraska (NE)						
29.	Nevada (NV)	B ..	Multiple Purposes	203,715	208,625	101,857	104,313
30.	New Hampshire (NH)						
31.	New Jersey (NJ)						
32.	New Mexico (NM)	B ..	NM POLICYHOLDERS	360,913	362,141		
33.	New York (NY)						
34.	North Carolina (NC)	B ..	NC Policyholders	328,390	327,691		
35.	North Dakota (ND)						
36.	Ohio (OH)	B ..	Multiple Purposes	2,020,954	2,038,106		
37.	Oklahoma (OK)						
38.	Oregon (OR)	B ..	Multiple Purposes			409,503	412,000
39.	Pennsylvania (PA)						
40.	Rhode Island (RI)						
41.	South Carolina (SC)	B ..	SC POLICYHOLDERS	206,297	206,094		
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.	U.S. Virgin Islands (VI)						
56.	Northern Mariana Islands (MP)						
57.	Canada (CAN)						
58.	Aggregate Alien and Other (OT)	X X X	X X X	101,525	101,988		
59.	TOTAL	X X X	X X X	3,552,848	3,574,977	1,123,061	1,135,672
DETAILS OF WRITE-INS							
5801.	OHIO	B ..	SURETY COVERAGE	101,525	101,988		
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page	X X X	X X X				
5899.	TOTALS (Lines 5801 through 5803 plus 5898) (Line 58 above)	X X X	X X X	101,525	101,988		

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