



ANNUAL STATEMENT
For the Year Ended December 31, 2019
of the Condition and Affairs of the
Mid-Continent Casualty Company

NAIC Group Code..... 84, 84 (Current Period) (Prior Period)	NAIC Company Code..... 23418	Employer's ID Number..... 73-0556513
Organized under the Laws of OH	State of Domicile or Port of Entry OH	Country of Domicile US
Incorporated/Organized..... February 26, 1947	Commenced Business..... February 26, 1948	
Statutory Home Office	301 E. 4th Street .. Cincinnati .. OH .. US .. 45202 (Street and Number) (City or Town, State, Country and Zip Code)	
Main Administrative Office	1437 South Boulder Dr. .. Tulsa .. OK .. US .. 74119 (Street and Number) (City or Town, State, Country and Zip Code)	918-587-7221 (Area Code) (Telephone Number)
Mail Address	P.O. Box 1409 .. Tulsa .. OK .. US .. 74101 (Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)	
Primary Location of Books and Records	1437 South Boulder Dr. .. Tulsa .. OK .. US .. 74119 (Street and Number) (City or Town, State, Country and Zip Code)	918-587-7221 (Area Code) (Telephone Number)
Internet Web Site Address	http://www.mcg-ins.com/	
Statutory Statement Contact	Gregory Patrick Jones (Name) gjones@mcg-ins.com (E-Mail Address)	918-587-7221 x 6125 (Area Code) (Telephone Number) (Extension) 918-588-1253 (Fax Number)

OFFICERS	
Name	Title
1. James Steven Davis	President and COO
3. Gregory Patrick Jones	Senior Vice President, CFO & Treasurer
OTHER	
Gary John Gruber	Chairman
Stephen Kirby Pancoast	Senior Vice President
David Bernard Dyke	Vice President
Barrett Farmer Leahy #	Senior Vice President
Stephen Charles Beraha	Assistant Secretary
Howard Kim Baird	Assistant Treasurer
Robert Jude Zbacnik	Assistant Treasurer

DIRECTORS OR TRUSTEES			
Ronald James Brichler	Michelle Ann Gillis	Gary John Gruber	Michael Eugene Sullivan Jr
David John Witzgall			

State of..... Ohio
County of.... Hamilton

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

(Signature) James Steven Davis	(Signature) Sue Ann Erhart	(Signature) Gregory Patrick Jones
1. (Printed Name) President and COO	2. (Printed Name) Secretary	3. (Printed Name) Senior Vice President, CFO & Treasurer
(Title)	(Title)	(Title)
Subscribed and sworn to before me This _____ day of _____ 2020	a. Is this an original filing? b. If no	Yes [X] No [] 1. State the amendment number 2. Date filed 3. Number of pages attached

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage 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.....	996,539	0.2	996,539		996,539	0.2
1.02 All Other Governments.....		0.0			0	0.0
1.03 U.S. States, Territories and Possessions, etc., Guaranteed.....	1,736,451	0.3	1,736,451		1,736,451	0.3
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed.....	1,135,335	0.2	1,135,335		1,135,335	0.2
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed.....	136,771,092	26.4	136,771,092		136,771,092	26.9
1.06 Industrial and Miscellaneous.....	234,523,720	45.2	234,523,720		234,523,720	46.1
1.07 Hybrid Securities.....	2,000,000	0.4	2,000,000		2,000,000	0.4
1.08 Parent, Subsidiaries and Affiliates.....		0.0			0	0.0
1.09 SVO Identified Funds.....		0.0			0	0.0
1.10 Unaffiliated Bank Loans.....		0.0			0	0.0
1.11 Total Long-Term Bonds.....	377,163,137	72.7	377,163,137	0	377,163,137	74.2
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated).....	27,411,430	5.3	27,411,430		27,411,430	5.4
2.02 Parent, Subsidiaries and Affiliates.....		0.0			0	0.0
2.03 Total Preferred Stock.....	27,411,430	5.3	27,411,430	0	27,411,430	5.4
3. Common Stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated)	7,276,944	1.4	7,276,944		7,276,944	1.4
3.02 Industrial and Miscellaneous Other (Unaffiliated)		0.0			0	0.0
3.03 Parent, Subsidiaries and Affiliates Publicly Traded.....		0.0			0	0.0
3.04 Parent, Subsidiaries and Affiliates Other.....	57,880,876	11.2	57,780,876		57,780,876	11.4
3.05 Mutual Funds.....		0.0			0	0.0
3.06 Unit Investment Trusts.....		0.0			0	0.0
3.07 Closed-End Funds.....		0.0			0	0.0
3.08 Total Common Stocks.....	65,157,820	12.6	65,057,820	0	65,057,820	12.8
4. Mortgage Loans Schedule B):						
4.01 Farm Mortgages.....		0.0			0	0.0
4.02 Residential Mortgages.....		0.0			0	0.0
4.03 Commercial Mortgages.....		0.0			0	0.0
4.04 Mezzanine Real Estate Loans.....		0.0			0	0.0
4.05 Total Mortgage Loans.....	0	0.0	0	0	0	0.0
5. Real Estate (Schedule A):						
5.01 Properties Occupied by Company.....		0.0			0	0.0
5.02 Properties Held for Production of Income.....		0.0			0	0.0
5.03 Properties Held for Sale.....		0.0			0	0.0
5.04 Total Real Estate.....	0	0.0	0	0	0	0.0
6. Cash, Cash Equivalents, and Short-Term Investments::						
6.01 Cash (Schedule E, Part 1).....	13,416,538	2.6	13,416,538		13,416,538	2.6
6.02 Cash Equivalents (Schedule E, Part 2).....	25,329,516	4.9	25,329,516		25,329,516	5.0
6.03 Short-Term Investments (Schedule DA).....		0.0			0	0.0
6.04 Total Cash, Cash Equivalents, and Short-Term Investments.....	38,746,054	7.5	38,746,054	0	38,746,054	7.6
7. Contract Loans.....		0.0			0	0.0
8. Derivatives (Schedule DB).....		0.0			0	0.0
9. Other Invested Assets (Schedule BA).....	46,175	0.0	46,175		46,175	0.0
10. Receivables for Securities.....	49,637	0.0	49,637		49,637	0.0
11. Securities Lending (Schedule DL, Part 1).....		0.0		XXX	XXX	XXX
12. Other Invested Assets (Page 2, Line 11).....	10,192,698	2.0			0	0.0
13. Total Invested Assets.....	518,766,952	100.0	508,474,254	0	508,474,254	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		51,361
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....		
2.2	Additional investment made after acquisition (Part 2, Column 9).....		0
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....		
3.2	Totals, Part 3, Column 12.....		0
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....		
5.2	Totals, Part 3, Column 9.....		0
6.	Total gain (loss) on disposals, Part 3, Column 19.....		
7.	Deduct amounts received on disposals, Part 3, Column 16.....		
8.	Deduct amortization of premium and depreciation.....		5,185
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17.....		
9.2	Totals, Part 3, Column 14.....		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....		
10.2	Totals, Part 3, Column 11.....		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		46,175
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		46,175

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		468,422,818
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		75,282,387
3.	Accrual of discount.....		1,260,352
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	37,512	
4.2	Part 2, Section 1, Column 15.....	2,176,392	
4.3	Part 2, Section 2, Column 13.....	2,247,902	
4.4	Part 4, Column 11.....	689,633	5,151,438
5.	Total gain (loss) on disposals, Part 4, Column 19.....		39,604
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		78,634,939
7.	Deduct amortization of premium.....		715,138
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....		
8.2	Part 2, Section 1, Column 19.....		
8.3	Part 2, Section 2, Column 16.....		
8.4	Part 4, Column 15.....		0
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14.....	681,906	
9.2	Part 2, Section 1, Column 17.....		
9.3	Part 2, Section 2, Column 14.....	428,352	
9.4	Part 4, Column 13.....	165	1,110,424
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5Q, Line 2.....		36,289
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....		469,732,387
12.	Deduct total nonadmitted amounts.....		100,000
13.	Statement value at end of current period (Line 11 minus Line 12).....		469,632,387

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.....	996,539	1,023,922	995,738	1,000,000
	2. Canada.....	.....	.....	.....	.....
	3. Other Countries.....	.....	.....	.....	.....
	4. Totals.....	996,539	1,023,922	995,738	1,000,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	1,736,451	1,838,043	1,756,946	1,650,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	1,135,335	1,135,062	1,295,794	1,130,000
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.....	136,771,092	140,683,174	137,876,784	134,248,590
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (Unaffiliated)	8. United States.....	188,723,468	195,428,212	187,919,849	200,805,706
	9. Canada.....	1,000,076	1,057,500	999,950	1,000,000
	10. Other Countries.....	46,800,177	47,181,769	46,793,114	47,487,996
	11. Totals.....	236,523,720	243,667,481	235,712,914	249,293,701
Parent, Subsidiaries and Affiliates	12. Totals.....	.....	.....	.....	.....
	13. Total Bonds.....	377,163,137	388,347,682	377,638,176	387,322,291
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....	26,771,430	27,415,296	25,885,543	
	15. Canada.....	.....	.....	.....	
	16. Other Countries.....	640,000	1,520,000	640,000	
	17. Totals.....	27,411,430	28,935,296	26,525,543	
Parent, Subsidiaries and Affiliates	18. Totals.....	.....	.....	.....	
	19. Total Preferred Stocks.....	27,411,430	28,935,296	26,525,543	
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	6,324,944	6,324,944	6,038,793	
	21. Canada.....	.....	.....	.....	
	22. Other Countries.....	952,000	952,000	862,000	
	23. Totals.....	7,276,944	7,276,944	6,900,793	
Parent, Subsidiaries and Affiliates	24. Totals.....	57,880,876	57,880,876	23,500,000	
	25. Total Common Stocks.....	65,157,820	65,157,820	30,400,793	
	26. Total Stocks.....	92,569,250	94,093,116	56,926,336	
	27. Total Bonds and Stocks.....	469,732,387	482,440,798	434,564,512	

SCHEDULE D - PART 1A - SECTION 1

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

SI05

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1.....		996,539				XXX	996,539	0.3	597,937	0.2	996,539	
1.2 NAIC 2.....						XXX	0	0.0		0.0		
1.3 NAIC 3.....						XXX	0	0.0		0.0		
1.4 NAIC 4.....						XXX	0	0.0		0.0		
1.5 NAIC 5.....						XXX	0	0.0		0.0		
1.6 NAIC 6.....						XXX	0	0.0		0.0		
1.7 Totals.....	0	996,539	0	0	0	XXX	996,539	0.3	597,937	0.2	996,539	0
2. All Other Governments												
2.1 NAIC 1.....						XXX	0	0.0		0.0		
2.2 NAIC 2.....						XXX	0	0.0		0.0		
2.3 NAIC 3.....						XXX	0	0.0		0.0		
2.4 NAIC 4.....						XXX	0	0.0		0.0		
2.5 NAIC 5.....						XXX	0	0.0		0.0		
2.6 NAIC 6.....						XXX	0	0.0		0.0		
2.7 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1.....			1,736,451			XXX	1,736,451	0.5	1,841,486	0.5	1,736,451	
3.2 NAIC 2.....						XXX	0	0.0		0.0		
3.3 NAIC 3.....						XXX	0	0.0		0.0		
3.4 NAIC 4.....						XXX	0	0.0		0.0		
3.5 NAIC 5.....						XXX	0	0.0		0.0		
3.6 NAIC 6.....						XXX	0	0.0		0.0		
3.7 Totals.....	0	0	1,736,451	0	0	XXX	1,736,451	0.5	1,841,486	0.5	1,736,451	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1.....	1,135,335					XXX	1,135,335	0.3	1,178,781	0.3	1,135,335	
4.2 NAIC 2.....						XXX	0	0.0		0.0		
4.3 NAIC 3.....						XXX	0	0.0		0.0		
4.4 NAIC 4.....						XXX	0	0.0		0.0		
4.5 NAIC 5.....						XXX	0	0.0		0.0		
4.6 NAIC 6.....						XXX	0	0.0		0.0		
4.7 Totals.....	1,135,335	0	0	0	0	XXX	1,135,335	0.3	1,178,781	0.3	1,135,335	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1.....	11,382,907	27,373,046	74,054,483	6,954,956	17,005,700	XXX	136,771,092	36.3	135,873,457	36.4	136,771,092	
5.2 NAIC 2.....						XXX	0	0.0		0.0		
5.3 NAIC 3.....						XXX	0	0.0		0.0		
5.4 NAIC 4.....						XXX	0	0.0		0.0		
5.5 NAIC 5.....						XXX	0	0.0		0.0		
5.6 NAIC 6.....						XXX	0	0.0		0.0		
5.7 Totals.....	11,382,907	27,373,046	74,054,483	6,954,956	17,005,700	XXX	136,771,092	36.3	135,873,457	36.4	136,771,092	0

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

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

NAIC Designation		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6.	Industrial and Miscellaneous (unaffiliated)												
6.1	NAIC 1.....	35,144,532	114,504,426	35,321,213	13,039,817	6,187,071	XXX.....	204,197,059	54.1	204,429,049	54.8	48,657,163	155,539,896
6.2	NAIC 2.....	3,373,336	23,407,221	1,634,179	676,056	647,887	XXX.....	29,738,680	7.9	26,606,094	7.1	16,335,085	13,403,595
6.3	NAIC 3.....	77,350	147,405	51,070	139,368		XXX.....	415,193	0.1		0.0	415,193	
6.4	NAIC 4.....						XXX.....	0	0.0		0.0		
6.5	NAIC 5.....		172,788				XXX.....	172,788	0.0	504,161	0.1		172,788
6.6	NAIC 6.....						XXX.....	0	0.0		0.0		
6.7	Totals.....	38,595,218	138,231,840	37,006,463	13,855,242	6,834,958	XXX.....	234,523,720	62.2	231,539,304	62.1	65,407,442	169,116,279
7.	Hybrid Securities												
7.1	NAIC 1.....						XXX.....	0	0.0		0.0		
7.2	NAIC 2.....					2,000,000	XXX.....	2,000,000	0.5	2,000,000	0.5	2,000,000	
7.3	NAIC 3.....						XXX.....	0	0.0		0.0		
7.4	NAIC 4.....						XXX.....	0	0.0		0.0		
7.5	NAIC 5.....						XXX.....	0	0.0		0.0		
7.6	NAIC 6.....						XXX.....	0	0.0		0.0		
7.7	Totals.....	0	0	0	0	2,000,000	XXX.....	2,000,000	0.5	2,000,000	0.5	2,000,000	0
8.	Parent, Subsidiaries and Affiliates												
8.1	NAIC 1.....						XXX.....	0	0.0		0.0		
8.2	NAIC 2.....						XXX.....	0	0.0		0.0		
8.3	NAIC 3.....						XXX.....	0	0.0		0.0		
8.4	NAIC 4.....						XXX.....	0	0.0		0.0		
8.5	NAIC 5.....						XXX.....	0	0.0		0.0		
8.6	NAIC 6.....						XXX.....	0	0.0		0.0		
8.7	Totals.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
9.	SVO Identified Funds												
9.1	NAIC 1.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0		0.0		
9.2	NAIC 2.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0		0.0		
9.3	NAIC 3.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0		0.0		
9.4	NAIC 4.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0		0.0		
9.5	NAIC 5.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0		0.0		
9.6	NAIC 6.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0		0.0		
9.7	Totals.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0	0.0	0	0.0	0	0
10.	Unaffiliated Bank Loans												
10.1	NAIC 1.....						XXX.....	0	0.0		0.0		
10.2	NAIC 2.....						XXX.....	0	0.0		0.0		
10.3	NAIC 3.....						XXX.....	0	0.0		0.0		
10.4	NAIC 4.....						XXX.....	0	0.0		0.0		
10.5	NAIC 5.....						XXX.....	0	0.0		0.0		
10.6	NAIC 6.....						XXX.....	0	0.0		0.0		
10.7	Totals.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0

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

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

	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 11.7	Total from Column 7 Prior Year	% from Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1.....	(d).....47,662,775	142,874,011	111,112,147	19,994,773	23,192,771	0	344,836,476	91.4	XXX.....	XXX.....	189,296,580	155,539,896
11.2 NAIC 2.....	(d).....3,373,336	23,407,221	1,634,179	676,056	2,647,887	0	31,738,680	8.4	XXX.....	XXX.....	18,335,085	13,403,595
11.3 NAIC 3.....	(d).....77,350	147,405	51,070	139,368	0	0	415,193	0.1	XXX.....	XXX.....	415,193	0
11.4 NAIC 4.....	(d).....0	0	0	0	0	0	0	0.0	XXX.....	XXX.....	0	0
11.5 NAIC 5.....	(d).....0	172,788	0	0	0	0	(c).....172,788	0.0	XXX.....	XXX.....	0	172,788
11.6 NAIC 6.....	(d).....0	0	0	0	0	0	(c).....0	0.0	XXX.....	XXX.....	0	0
11.7 Totals.....	51,113,461	166,601,424	112,797,397	20,810,198	25,840,658	0	(b).....377,163,137	100.0	XXX.....	XXX.....	208,046,858	169,116,279
11.8 Line 11.7 as a % of Col. 7.....	13.6	44.2	29.9	5.5	6.9	0.0	100.0	XXX.....	XXX.....	XXX.....	55.2	44.8
12. Total Bonds Prior Year												
12.1 NAIC 1.....	34,443,833	159,483,196	88,977,642	47,064,749	13,951,289	.....	.....XXX.....	XXX.....	343,920,709	92.2	180,086,844	163,833,865
12.2 NAIC 2.....	35,077	23,081,474	3,489,543	.....	.....2,000,000	.....	.....XXX.....	XXX.....	28,606,094	7.7	16,734,753	11,871,341
12.3 NAIC 3.....	.....	.....	.....	.....	.....	.....	.....XXX.....	XXX.....	0	0.0	.....	.....
12.4 NAIC 4.....	.....	.....	.....	.....	.....	.....	.....XXX.....	XXX.....	0	0.0	.....	.....
12.5 NAIC 5.....	7,183	459,738	37,240	.....	.....	.....	.....XXX.....	XXX.....	(c).....504,161	0.1	.....	.....504,161
12.6 NAIC 6.....	.....	.....	.....	.....	.....	.....	.....XXX.....	XXX.....	(c).....0	0.0	.....	.....
12.7 Totals.....	34,486,093	183,024,408	92,504,425	47,064,749	15,951,289	0	XXX.....	XXX.....	(b).....373,030,964	100.0	196,821,597	176,209,367
12.8 Line 12.7 as a % of Col. 9.....	9.2	49.1	24.8	12.6	4.3	0.0	XXX.....	XXX.....	100.0	XXX.....	52.8	47.2
13. Total Publicly Traded Bonds												
13.1 NAIC 1.....	18,676,618	52,685,609	85,256,684	13,747,686	18,929,983	.....	.....189,296,580	50.2	180,086,844	48.3	189,296,580	XXX.....
13.2 NAIC 2.....	2,999,774	12,039,160	1,296,151	.....	.....2,000,000	.....	.....18,335,085	4.9	16,734,753	4.5	18,335,085	XXX.....
13.3 NAIC 3.....	77,350	147,405	51,070	139,368	.....	.....	.....415,193	0.1	0	0.0	415,193	XXX.....
13.4 NAIC 4.....	.....	.....	.....	.....	.....	.....	.....0	0.0	0	0.0	0	XXX.....
13.5 NAIC 5.....	.....	.....	.....	.....	.....	.....	.....0	0.0	0	0.0	0	XXX.....
13.6 NAIC 6.....	.....	.....	.....	.....	.....	.....	.....0	0.0	0	0.0	0	XXX.....
13.7 Totals.....	21,753,742	64,872,174	86,603,906	13,887,054	20,929,983	0	208,046,858	55.2	196,821,597	52.8	208,046,858	XXX.....
13.8 Line 13.7 as a % of Col. 7.....	10.5	31.2	41.6	6.7	10.1	0.0	100.0	XXX.....	XXX.....	XXX.....	100.0	XXX.....
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11.....	5.8	17.2	23.0	3.7	5.5	0.0	55.2	XXX.....	XXX.....	XXX.....	55.2	XXX.....
14. Total Privately Placed Bonds												
14.1 NAIC 1.....	28,986,157	90,188,402	25,855,463	6,247,087	4,262,788	.....	.....155,539,896	41.2	163,833,865	43.9	XXX.....	155,539,896
14.2 NAIC 2.....	373,562	11,368,061	338,028	676,056	647,887	.....	.....13,403,595	3.6	11,871,341	3.2	XXX.....	13,403,595
14.3 NAIC 3.....	.....	.....	.....	.....	.....	.....	.....0	0.0	0	0.0	XXX.....	0
14.4 NAIC 4.....	.....	.....	.....	.....	.....	.....	.....0	0.0	0	0.0	XXX.....	0
14.5 NAIC 5.....	.....	.....172,788	.....	.....	.....	.....	.....172,788	0.0	504,161	0.1	XXX.....	172,788
14.6 NAIC 6.....	.....	.....	.....	.....	.....	.....	.....0	0.0	0	0.0	XXX.....	0
14.7 Totals.....	29,359,719	101,729,250	26,193,491	6,923,143	4,910,675	0	169,116,279	44.8	176,209,367	47.2	XXX.....	169,116,279
14.8 Line 14.7 as a % of Col. 7.....	17.4	60.2	15.5	4.1	2.9	0.0	100.0	XXX.....	XXX.....	XXX.....	XXX.....	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11.....	7.8	27.0	6.9	1.8	1.3	0.0	44.8	XXX.....	XXX.....	XXX.....	XXX.....	44.8

(a) Includes \$.....168,116,279 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$.....0 current year of bonds with Z designations and \$.....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.

(c) Includes \$.....172,788 current year of bonds with 5GI designations, \$.....190,211 prior year of bonds with 5GI designations and \$.....0 current year, \$.....0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

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

SCHEDULE D - PART 1A - SECTION 2

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

	1	2	3	4	5	6	7	8	9	10	11	12
Distribution by Type	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 11.08	Total from Column 7 Prior Year	% from Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations.....		996,539				.XXX.	996,539	.0.3	597,937	.0.2	996,539	
1.02 Residential Mortgage-Backed Securities.....						.XXX.	.0	.0.0		.0.0		
1.03 Commercial Mortgage-Backed Securities.....						.XXX.	.0	.0.0		.0.0		
1.04 Other Loan-Backed and Structured Securities.....						.XXX.	.0	.0.0		.0.0		
1.05 Totals.....	.0	996,539	.0	.0	.0	.XXX.	996,539	.0.3	597,937	.0.2	996,539	.0
2. All Other Governments												
2.01 Issuer Obligations.....						.XXX.	.0	.0.0		.0.0		
2.02 Residential Mortgage-Backed Securities.....						.XXX.	.0	.0.0		.0.0		
2.03 Commercial Mortgage-Backed Securities.....						.XXX.	.0	.0.0		.0.0		
2.04 Other Loan-Backed and Structured Securities.....						.XXX.	.0	.0.0		.0.0		
2.05 Totals.....	.0	.0	.0	.0	.0	.XXX.	.0	.0.0	.0	.0.0	.0	.0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations.....			1,736,451			.XXX.	1,736,451	.0.5	1,841,486	.0.5	1,736,451	
3.02 Residential Mortgage-Backed Securities.....						.XXX.	.0	.0.0		.0.0		
3.03 Commercial Mortgage-Backed Securities.....						.XXX.	.0	.0.0		.0.0		
3.04 Other Loan-Backed and Structured Securities.....						.XXX.	.0	.0.0		.0.0		
3.05 Totals.....	.0	.0	1,736,451	.0	.0	.XXX.	1,736,451	.0.5	1,841,486	.0.5	1,736,451	.0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations.....	1,135,335					.XXX.	1,135,335	.0.3	1,178,781	.0.3	1,135,335	
4.02 Residential Mortgage-Backed Securities.....						.XXX.	.0	.0.0		.0.0		
4.03 Commercial Mortgage-Backed Securities.....						.XXX.	.0	.0.0		.0.0		
4.04 Other Loan-Backed and Structured Securities.....						.XXX.	.0	.0.0		.0.0		
4.05 Totals.....	1,135,335	.0	.0	.0	.0	.XXX.	1,135,335	.0.3	1,178,781	.0.3	1,135,335	.0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01 Issuer Obligations.....	1,369,594	3,000,015	3,973,273			.XXX.	8,342,882	.2.2	9,358,002	.2.5	8,342,882	
5.02 Residential Mortgage-Backed Securities.....	1,093,216	5,748,047	2,160,829	791,297	94,551	.XXX.	9,887,940	.2.6		.0.0	9,887,940	
5.03 Commercial Mortgage-Backed Securities.....						.XXX.	.0	.0.0		.0.0		
5.04 Other Loan-Backed and Structured Securities.....	8,920,098	18,624,984	67,920,380	6,163,659	16,911,149	.XXX.	118,540,270	31.4	126,515,455	33.9	118,540,270	
5.05 Totals.....	11,382,907	27,373,046	74,054,483	6,954,956	17,005,700	.XXX.	136,771,092	36.3	135,873,457	36.4	136,771,092	.0
6. Industrial and Miscellaneous (unaffiliated)												
6.01 Issuer Obligations.....	3,687,751	43,558,475	490,717			.XXX.	47,736,943	12.7	51,459,308	13.8	25,243,330	22,493,613
6.02 Residential Mortgage-Backed Securities.....	9,663,923	17,197,156	10,528,044	4,516,817	1,976,697	.XXX.	43,882,638	11.6	38,175,178	10.2	28,182,991	15,699,647
6.03 Commercial Mortgage-Backed Securities.....	235,294	764,706				.XXX.	1,000,000	.0.3		.0.0		1,000,000
6.04 Other Loan-Backed and Structured Securities.....	25,008,250	76,711,503	25,987,702	9,338,425	4,858,261	.XXX.	141,904,140	37.6	141,904,818	38.0	11,981,121	129,923,019
6.05 Totals.....	38,595,218	138,231,840	37,006,463	13,855,242	6,834,958	.XXX.	234,523,720	62.2	231,539,304	62.1	65,407,442	169,116,279
7. Hybrid Securities												
7.01 Issuer Obligations.....					2,000,000	.XXX.	2,000,000	.0.5	2,000,000	.0.5	2,000,000	
7.02 Residential Mortgage-Backed Securities.....						.XXX.	.0	.0.0		.0.0		
7.03 Commercial Mortgage-Backed Securities.....						.XXX.	.0	.0.0		.0.0		
7.04 Other Loan-Backed and Structured Securities.....						.XXX.	.0	.0.0		.0.0		
7.05 Totals.....	.0	.0	.0	.0	2,000,000	.XXX.	2,000,000	.0.5	2,000,000	.0.5	2,000,000	.0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations.....						.XXX.	.0	.0.0		.0.0		
8.02 Residential Mortgage-Backed Securities.....						.XXX.	.0	.0.0		.0.0		
8.03 Commercial Mortgage-Backed Securities.....						.XXX.	.0	.0.0		.0.0		
8.04 Other Loan-Backed and Structured Securities.....						.XXX.	.0	.0.0		.0.0		
8.05 Affiliated Bank Loans - Issued.....						.XXX.	.0	.0.0		.0.0		
8.06 Affiliated Bank Loans - Acquired.....						.XXX.	.0	.0.0		.0.0		
8.07 Totals.....	.0	.0	.0	.0	.0	.XXX.	.0	.0.0	.0	.0.0	.0	.0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	.....	.....0	0.0	.....	.....0.0	.....	.....
9.02 Bond Mutual Funds Identified by the SVO.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	.....	.....0	0.0	.....	.....0.0	.....	.....
9.03 Totals.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	.....	.....0.0	.....	.....
10.02 Unaffiliated Bank Loans - Acquired.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	.....	.....0.0	.....	.....
10.03 Totals.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
11. Total Bonds Current Year												
11.01 Issuer Obligations.....	6,192,680	47,555,029	6,200,441	0	2,000,000	XXX.....	61,948,150	16.4	XXX.....	XXX.....	39,454,537	22,493,613
11.02 Residential Mortgage-Backed Securities.....	10,757,139	22,945,202	12,688,874	5,308,114	2,071,248	XXX.....	53,770,577	14.3	XXX.....	XXX.....	38,070,930	15,699,647
11.03 Commercial Mortgage-Backed Securities.....	235,294	764,706	0	0	0	XXX.....	1,000,000	0.3	XXX.....	XXX.....	0	1,000,000
11.04 Other Loan-Backed and Structured Securities.....	33,928,348	95,336,487	93,908,082	15,502,083	21,769,410	XXX.....	260,444,410	69.1	XXX.....	XXX.....	130,521,391	129,923,019
11.05 SVO Identified Funds.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0	0.0	XXX.....	XXX.....	0	0
11.06 Affiliated Bank Loans.....	0	0	0	0	0	XXX.....	0	0.0	XXX.....	XXX.....	0	0
11.07 Unaffiliated Bank Loans.....	0	0	0	0	0	XXX.....	0	0.0	XXX.....	XXX.....	0	0
11.08 Totals.....	51,113,461	166,601,424	112,797,397	20,810,198	25,840,658	0	377,163,137	100.0	XXX.....	XXX.....	208,046,858	169,116,279
11.09 Line 11.08 as a % of Col. 7.....	13.6	44.2	29.9	5.5	6.9	0.0	100.0	XXX.....	XXX.....	XXX.....	55.2	44.8
12. Total Bonds Prior Year												
12.01 Issuer Obligations.....	5,291,299	43,892,963	11,223,245	1,971,967	4,056,039	XXX.....	XXX.....	XXX.....	66,435,513	17.8	39,875,482	26,560,031
12.02 Residential Mortgage-Backed Securities.....	7,580,123	18,820,939	6,894,970	4,589,598	289,548	XXX.....	XXX.....	XXX.....	38,175,178	10.2	29,090,027	9,085,151
12.03 Commercial Mortgage-Backed Securities.....	.....	.....	.....	.....	.....	XXX.....	XXX.....	XXX.....	0	0.0	0	XXX.....
12.04 Other Loan-Backed and Structured Securities.....	21,614,671	120,310,506	74,386,210	40,503,183	11,605,702	XXX.....	XXX.....	XXX.....	268,420,273	72.0	127,856,088	140,564,185
12.05 SVO Identified Funds.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	.....	XXX.....	XXX.....	0	0.0	0	0
12.06 Affiliated Bank Loans.....	.....	.....	.....	.....	.....	XXX.....	XXX.....	XXX.....	0	0.0	0	0
12.07 Unaffiliated Bank Loans.....	.....	.....	.....	.....	.....	XXX.....	XXX.....	XXX.....	0	0.0	0	0
12.08 Totals.....	34,486,093	183,024,408	92,504,425	47,064,749	15,951,289	0	XXX.....	XXX.....	373,030,964	100.0	196,821,597	176,209,367
12.09 Line 12.08 as a % of Col. 9.....	9.2	49.1	24.8	12.6	4.3	0.0	XXX.....	XXX.....	100.0	XXX.....	52.8	47.2
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations.....	5,939,236	25,314,860	6,200,441	.....	2,000,000	XXX.....	39,454,537	10.5	39,875,482	10.7	39,454,537	XXX.....
13.02 Residential Mortgage-Backed Securities.....	6,686,077	17,596,088	7,618,655	4,151,276	2,018,834	XXX.....	38,070,930	10.1	29,090,027	7.8	38,070,930	XXX.....
13.03 Commercial Mortgage-Backed Securities.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	0	0.0	0	XXX.....
13.04 Other Loan-Backed and Structured Securities.....	9,128,429	21,961,226	72,784,810	9,735,778	16,911,149	XXX.....	130,521,391	34.6	127,856,088	34.3	130,521,391	XXX.....
13.05 SVO Identified Funds.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	.....	.....0	0.0	0	0.0	0	XXX.....
13.06 Affiliated Bank Loans.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	0	0.0	0	XXX.....
13.07 Unaffiliated Bank Loans.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	0	0.0	0	XXX.....
13.08 Totals.....	21,753,742	64,872,174	86,603,906	13,887,054	20,929,983	0	208,046,858	55.2	196,821,597	52.8	208,046,858	XXX.....
13.09 Line 13.08 as a % of Col. 7.....	10.5	31.2	41.6	6.7	10.1	0.0	100.0	XXX.....	XXX.....	XXX.....	100.0	XXX.....
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11.....	5.8	17.2	23.0	3.7	5.5	0.0	55.2	XXX.....	XXX.....	XXX.....	55.2	XXX.....
14. Total Privately Placed Bonds												
14.01 Issuer Obligations.....	253,444	22,240,169	.....	.....	.....	XXX.....	22,493,613	6.0	26,560,031	7.1	XXX.....	22,493,613
14.02 Residential Mortgage-Backed Securities.....	4,071,062	5,349,114	5,070,219	1,156,838	52,414	XXX.....	15,699,647	4.2	9,085,151	2.4	XXX.....	15,699,647
14.03 Commercial Mortgage-Backed Securities.....	235,294	764,706	.....	.....	.....	XXX.....	1,000,000	0.3	0	0.0	XXX.....	1,000,000
14.04 Other Loan-Backed and Structured Securities.....	24,799,919	73,375,262	21,123,272	5,766,306	4,858,261	XXX.....	129,923,019	34.4	140,564,185	37.7	XXX.....	129,923,019
14.05 SVO Identified Funds.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	.....	.....0	0.0	0	0.0	XXX.....	0
14.06 Affiliated Bank Loans.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	0	0.0	XXX.....	0
14.07 Unaffiliated Bank Loans.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	0	0.0	XXX.....	0
14.08 Totals.....	29,359,719	101,729,250	26,193,491	6,923,143	4,910,675	0	169,116,279	44.8	176,209,367	47.2	XXX.....	169,116,279
14.09 Line 14.08 as a % of Col. 7.....	17.4	60.2	15.5	4.1	2.9	0.0	100.0	XXX.....	XXX.....	XXX.....	XXX.....	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11.....	7.8	27.0	6.9	1.8	1.3	0.0	44.8	XXX.....	XXX.....	XXX.....	XXX.....	44.8

Sch. DA - Verification
NONE

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1	2	3	4
	Total	Bonds	Money Market Mutual Funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	27,408,291		27,408,291	
2. Cost of cash equivalents acquired.....	83,674,050		83,674,050	
3. Accrual of discount.....	0			
4. Unrealized valuation increase (decrease).....	0			
5. Total gain (loss) on disposals.....	0			
6. Deduct consideration received on disposals.....	85,752,825		85,752,825	
7. Deduct amortization of premium.....	0			
8. Total foreign exchange change in book/adjusted carrying value.....	0			
9. Deduct current year's other-than-temporary impairment recognized.....	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	25,329,516	0	25,329,516	0
11. Deduct total nonadmitted amounts.....	0			
12. Statement value at end of current period (Line 10 minus Line 11).....	25,329,516	0	25,329,516	0

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

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Surplus Debentures - Unaffiliated																			
023138 AA 8	AMBAC Assurance Surplus Note 5.1 06/07/20.....		New York.....	NY.....	Dissolution.....	4.....	02/12/2018		56,232	64,743	46,175	.....	.....(5,185)	.....	.....	.....	.....2,240	.....	.....
2799999. Total - Surplus Debentures - Unaffiliated.....									56,232	64,743	46,175	0	(5,185)	0	0	0	2,240	0	XXX
4899999. Subtotal - Unaffiliated.....									56,232	64,743	46,175	0	(5,185)	0	0	0	2,240	0	XXX
5099999. Totals.....									56,232	64,743	46,175	0	(5,185)	0	0	0	2,240	0	XXX

Sch. BA - Pt. 2
NONE

Sch. BA - Pt. 3
NONE

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description			Code	n	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																								
912828	4S	6	UNITED STATES TREASURY.....	SD..	..	.....	.....1	249,297	...103.688	259,219	250,000	249,511	.....	.....138	.....	.....	.....2.750	2.810	MN.....	601	6,875	06/06/2018.	05/31/2023.	
912828	Y6	1	UNITED STATES TREASURY.....	.....	..	.....	.....1	44,800	...103.844	46,730	45,000	44,854	.....	.....39	.....	.....	.....2.750	2.846	JJ.....	518	1,238	07/26/2018.	07/31/2023.	
912828	Y6	1	UNITED STATES TREASURY.....	SD..	..	.....	.....1	303,642	...103.844	316,723	305,000	304,011	.....	.....264	.....	.....	.....2.750	2.846	JJ.....	3,510	8,388	07/26/2018.	07/31/2023.	
912828	Y8	7	UNITED STATES TREASURY.....	SD..	..	.....	.....1	398,000	...100.313	401,250	400,000	398,162	.....	.....162	.....	.....	.....1.750	1.855	JJ.....	2,929	.....	07/26/2019.	07/31/2024.	
0199999.	U.S. Government - Issuer Obligations.....			.....	..	.....	.....	.....995,738	XXX	1,023,922	1,000,000	996,539	0	603	0	0	XXX	XXX	XXX	7,558	16,500	XXX	XXX	
0599999.	Total - U.S. Government.....			.....	..	.....	.....	.....995,738	XXX	1,023,922	1,000,000	996,539	0	603	0	0	XXX	XXX	XXX	7,558	16,500	XXX	XXX	
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																								
68609T	DM	7	OREGON ST.....	.....	..	.....2	1FE	732,122	...108.941	740,799	680,000	717,048	.....	.....(8,060)	.....	.....	.....4.000	3.118	JD.....	2,267	27,383	12/14/2017.	12/01/2048.	
68609T	HV	3	OREGON ST.....	.....	..	.....2	1FE	1,024,824	...113.118	1,097,245	970,000	1,019,403	.....	.....(6,511)	.....	.....	.....4.250	3.570	JD.....	3,435	41,726	11/01/2018.	06/01/2049.	
1199999.	U.S. States, Territories & Possessions - Issuer Obligations.....			.....	..	.....	.....	.....1,756,946	XXX	1,838,043	1,650,000	1,736,451	0	(14,570)	0	0	XXX	XXX	XXX	5,702	69,109	XXX	XXX	
1799999.	Total - U.S. States, Territories & Possessions (Direct and Guaranteed).....			.....	..	.....	.....	.....1,756,946	XXX	1,838,043	1,650,000	1,736,451	0	(14,570)	0	0	XXX	XXX	XXX	5,702	69,109	XXX	XXX	
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																								
702333	4U	6	PASADENA TEX INDPT SCH DIST.....	.....	..	.....2	1FE	1,295,794	...100.448	1,135,062	1,130,000	1,135,335	.....	.....(43,446)	.....	.....	.....5.000	1.117	FA.....	21,344	56,500	03/31/2016.	02/15/2022.	
1899999.	U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations.....			.....	..	.....	.....	.....1,295,794	XXX	1,135,062	1,130,000	1,135,335	0	(43,446)	0	0	XXX	XXX	XXX	21,344	56,500	XXX	XXX	
2499999.	Total - U.S. Political Subdivisions of States, Territories & Possessions.....			.....	..	.....	.....	.....1,295,794	XXX	1,135,062	1,130,000	1,135,335	0	(43,446)	0	0	XXX	XXX	XXX	21,344	56,500	XXX	XXX	
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																								
130536	QR	9	CALIFORNIA POLLUTN CTL FING AUTH SOLID W.....	.....	..	.....	.....1FE	2,000,000	...108.532	2,170,640	2,000,000	2,000,000	.....	.....	.....	.....	.....3.375	3.375	JJ.....	33,750	67,500	06/19/2015.	07/01/2025.	
346668	DK	9	FORSYTH MONT POLLUTION CTL REV.....	.....	..	.....	.....1FE	2,000,000	...101.591	2,031,820	2,000,000	2,000,008	.....	.....12	.....	.....	.....2.000	2.000	FA.....	16,667	40,000	08/05/2016.	08/01/2023.	
59465H	UA	2	MICHIGAN ST HOSP FIN AUTH REV.....	.....	..	.....	.....1FE	1,000,000	...103.487	1,034,870	1,000,000	1,000,007	.....	.....(5)	.....	.....	.....2.400	2.400	MN.....	3,067	24,000	02/23/2017.	11/15/2047.	
721781	AC	6	PIMA CNTY ARIZ INDL DEV AUTH POLLUTION C.....	.....	..	.....	.....1FE	1,318,873	...102.514	1,409,568	1,375,000	1,369,594	.....	.....7,040	.....	.....	.....4.950	5.494	AO.....	17,016	68,063	02/04/2011.	10/01/2020.	
896221	AD	0	TRIMBLE CNTY KY ENVIRONMENTAL FACS REV.....	SD..	..	2	1FE	1,000,000	...109.271	1,092,710	1,000,000	1,000,000	.....	.....	.....	.....	.....3.750	3.749	JD.....	3,125	37,500	05/18/2017.	06/01/2033.	
97712D	E2	8	WISCONSIN ST HEALTH & EDL FACS AUTH REV.....	SD..	..	2	1FE	970,730	...105.435	1,054,350	1,000,000	973,273	.....	.....1,306	.....	.....	.....3.375	3.600	FA.....	12,750	33,750	11/30/2017.	08/15/2035.	
2599999.	U.S. Special Revenue & Assessment Obligations - Issuer Obligations.....			.....	..	.....	.....	.....8,289,603	XXX	8,793,958	8,375,000	8,342,882	0	8,352	0	0	XXX	XXX	XXX	86,374	270,813	XXX	XXX	
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																								
3133N3	U9	3	FH RE6008 - RMBS.....	.....	..	.....4	1	986,891	...102.018	990,400	970,812	986,186	.....	.....(705)	.....	.....	.....3.500	3.050	MON...	2,832	5,663	10/16/2019.	11/01/2049.	
3133N3	VG	6	FH RE6015 - RMBS.....	.....	..	.....4	1	1,898,348	...102.015	1,908,853	1,871,157	1,897,294	.....	.....(1,054)	.....	.....	.....3.500	3.092	MON...	5,458	10,915	10/18/2019.	09/01/2049.	
3133N3	VN	1	FH RE6021 - RMBS.....	.....	..	.....4	1	1,494,373	...100.633	1,500,077	1,490,646	1,494,226	.....	.....(147)	.....	.....	.....3.000	2.942	MON...	3,727	7,453	10/15/2019.	11/01/2049.	
3140QB	N5	3	FN CA4011 - RMBS.....	.....	..	.....4	1	4,518,335	...101.930	4,534,672	4,448,822	4,514,943	.....	.....(3,392)	.....	.....	.....3.500	2.959	MON...	12,976	25,951	10/11/2019.	08/01/2049.	
31418D	HY	1	FN MA3846 - RMBS.....	.....	..	.....4	1	995,372	...100.633	999,171	992,890	995,291	.....	.....(80)	.....	.....	.....3.000	2.944	MON...	2,482	2,482	10/25/2019.	11/01/2049.	
2699999.	U.S. Special Revenue - Residential Mortgage-Backed Securities.....			.....	..	.....	.....	.....9,893,318	XXX	9,933,173	9,774,327	9,887,940	0	(5,379)	0	0	XXX	XXX	XXX	27,474	52,465	XXX	XXX	
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Other Loan-Backed and Structured Securities																								
041083	VB	9	ARKANSAS ST DEV FIN AUTH SINGLE FAMILY M.....	.....	..	.....2	1FE	487,396	...100.100	487,883	487,396	487,396	.....	.....(0)	.....	.....	.....3.100	3.100	MON...	1,259	14,865	06/12/2013.	07/01/2043.	
130333	CA	3	CALIFORNIA HSG FIN AGY RESIDENTIAL MTG R.....	.....	..	.....2	1FE	182,979	...100.080	183,125	182,979	182,978	.....	.....(1)	.....	.....	.....2.900	2.899	MON...	442	5,265	04/19/2013.	02/01/2042.	
130333	CB	1	CALIFORNIA HSG FIN AGY RESIDENTIAL MTG R.....	.....	..	.....2	1FE	325,315	...100.018	326,189	326,130	325,480	.....	.....19	.....	.....	.....2.900	2.912	MON...	788	9,383	05/01/2013.	02/01/2042.	
196479	2D	0	COLORADO HSG & FIN AUTH.....	.....	..	.....2	1FE	1,474,083	...113.893	1,588,807	1,395,000	1,466,372	.....	.....(9,819)	.....	.....	.....4.250	3.499	MN.....	9,988	49,284	11/28/2018.	05/01/2049.	
19647P	BA	0	COLORADO HSG & FIN AUTH MULTIFAMILY HSG.....	.....	..	.....4	1FE	687,338	...112.111	770,584	687,340	687,338	.....	.....(0)	.....	.....	.....3.200	3.200	MON...	1,833	20,895	06/20/2013.	02/01/2044.	
20775C	B6	0	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN.....	.....	..	.....2	1FE	1,990,189	...106.128	2,005,819	1,890,000	1,968,667	.....	.....(13,866)	.....	.....	.....4.000	3.358	MN.....	9,660	76,488	04/25/2018.	11/15/2039.	
20775C	RY	2	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN.....	.....	..	.....2	1FE	615,000	...108.105	664,846	615,000	615,042	.....	.....(32)	.....	.....	.....3.650	3.648	MN.....	2,868	25,013	02/16/2017.	11/15/2032.	
20775C	TV	6	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN.....	.....	..	.....2	1FE	1,000,000	...106.051	1,060,510	1,000,000	1,000,002	.....	.....(1)	.....	.....	.....3.650	3.649	MN.....	4,664	36,500	04/26/2017.	11/15/2037.	
246395	WY	9	DELAWARE ST HSG AUTH REV.....	.....	..	.....2	1FE	223,514	...101.316	217,829	215,000	216,660	.....	.....(1,715)	.....	.....	.....4.900	4.363	JJ.....	5,268	10,041	09/29/2011.	07/01/2029.	

SCHEDULE D - PART 1

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

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
296122	US	1	ESCAMBIA CNTY FLA HSG FIN AUTH SINGLE FA.....					2	1FE	1,580,024	105.938	1,673,846	1,580,024	1,580,024		(0)			3.125	3.125	MON...	4,115	48,971	08/20/2014.	08/01/2044.
31350A	AU	2	FEDMFH M024 A - CMBS.....					4	1	990,000	100.922	999,128	990,000	990,000					2.304	2.300	MON...	1,901	8,554	07/11/2019.	07/15/2050.
31350A	BR	8	FEDMFH M034 A - CMBS.....					4	1	950,438	100.626	930,791	925,000	926,245		(4,251)			4.150	3.681	MON...	1,706	38,353	09/11/2015.	04/15/2025.
31397P	PP	9	FHM M012 AA3 - CMBS.....					4	1	3,575,244	102.761	3,673,956	3,575,244	3,575,244					2.650	2.607	MON...	16,004	86,849	11/06/2014.	08/15/2051.
31397P	PV	6	FHM M012 A31 - CMBS.....					4	1	2,681,433	102.400	2,745,787	2,681,433	2,680,561		(675)			2.500	2.473	MON...	5,586	67,036	05/11/2015.	08/15/2051.
34074M	JB	8	FLORIDA HSG FIN CORP REV - MBS.....					2	1FE	791,576	100.021	791,742	791,576	791,576		(0)			2.800	2.800	MON...	1,847	21,986	04/24/2013.	07/01/2041.
34074M	SJ	1	FLORIDA HSG FIN CORP REV.....					2	1FE	2,109,114	110.322	2,200,924	1,995,000	2,097,531		(11,196)			4.250	3.507	JJ.....	42,394	44,984	11/15/2018.	01/01/2050.
373539	4G	7	GEORGIA ST HSG & FIN AUTH REV.....					2	1FE	2,500,000	103.930	2,598,250	2,500,000	2,499,991		0			3.100	3.100	JD.....	6,458	77,500	05/17/2016.	12/01/2031.
373539	4H	5	GEORGIA ST HSG & FIN AUTH REV.....					2	1FE	2,000,000	104.017	2,080,340	2,000,000	1,999,991		0			3.300	3.300	JD.....	5,500	66,000	05/17/2016.	12/01/2034.
373539	6Q	3	GEORGIA ST HSG & FIN AUTH REV.....					2	1FE	1,000,000	107.583	1,075,830	1,000,000	999,967		4			3.650	3.650	JD.....	3,042	36,500	02/16/2017.	12/01/2032.
373539	7W	9	GEORGIA ST HSG & FIN AUTH REV.....					2	1FE	1,500,000	103.770	1,556,550	1,500,000	1,499,956		6			3.400	3.400	JD.....	4,250	51,000	08/09/2017.	12/01/2037.
45129Y	S6	4	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R.....					2	1FE	555,245	110.165	550,825	500,000	554,615		(630)			4.000	3.024	JJ.....	3,889		10/04/2019.	10/01/2050.
45201Y	R3	3	ILLINOIS HSG DEV AUTH REV.....					2	1FE	1,888,374	106.263	1,870,229	1,760,000	1,849,725		(21,432)			4.000	3.206	AO.....	18,500	71,082	12/01/2017.	10/01/2048.
45201Y	S5	7	ILLINOIS HSG DEV AUTH REV.....					2	1FE	1,845,874	110.331	1,936,309	1,755,000	1,828,643		(17,416)			4.000	3.368	FA.....	29,250	75,357	06/01/2018.	08/01/2048.
45201Y	YK	7	ILLINOIS HSG DEV AUTH REV - MBS.....					2	1FE	1,616,452	100.237	1,687,794	1,683,804	1,625,929		511			2.450	3.410	MON...	3,438	40,875	08/06/2014.	06/01/2043.
45203L	CD	3	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE.....					2	1FE	474,731	102.240	485,365	474,731	474,462		(1,831)			2.850	2.880	MON...	1,165	15,965	06/10/2016.	07/01/2032.
45505T	GP	0	INDIANA ST HSG & CMNTY DEV AUTH SINGLE F.....					2	1FE	420,000	103.815	436,023	420,000	419,999		(1)			2.850	2.850	JJ.....	5,985	11,329	06/09/2016.	07/01/2031.
49130T	PR	1	KENTUCKY HSG CORP HSG REV.....					2	1FE	177,735	102.049	173,483	170,000	171,470		(1,738)			4.250	3.652	JJ.....	3,613	6,815	06/11/2012.	07/01/2033.
49130T	PS	9	KENTUCKY HSG CORP HSG REV.....					2	1FE	370,000	100.052	370,192	370,000	370,000					3.000	3.000	MON...	925	11,017	04/19/2013.	11/01/2041.
49130T	PT	7	KENTUCKY HSG CORP HSG REV.....					2	1FE	400,000	100.049	400,196	400,000	400,000					3.000	3.000	MON...	1,000	11,928	04/19/2013.	11/01/2041.
54627D	BV	2	LOUISIANA HSG CORP SINGLE FAMILY MTG REV.....					2	1FE	1,550,925	101.412	1,572,824	1,550,925	1,550,925		(0)			3.050	3.050	MON...	3,942	47,024	07/22/2015.	12/01/2038.
56052F	BR	5	MAINE ST HSG AUTH MTG PUR.....					2	1FE	543,734	104.674	528,604	505,000	526,623		(12,753)			4.000	3.047	MN.....	2,581	20,334	06/17/2015.	11/15/2045.
56052F	GP	4	MAINE ST HSG AUTH MTG PUR.....					2	1FE	1,125,131	106.290	1,110,731	1,045,000	1,098,542		(15,811)			4.000	3.107	MN.....	5,341	41,791	02/23/2017.	11/15/2047.
57419R	GH	2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C.....					2	1FE	1,017,902	101.728	1,035,492	1,017,902	1,017,902		(0)			4.000	4.000	MON...	3,393	40,449	08/14/2013.	07/01/2043.
57419R	H7	3	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C.....					2	1FE	989,503	100.600	995,440	989,503	989,521		(2)			3.950	3.950	MON...	3,257	39,085	03/30/2017.	11/01/2058.
57419R	L8	6	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C.....					2	1FE	665,000	101.334	673,871	665,000	665,000		8			3.242	3.242	MS.....	7,186	23,203	04/07/2017.	09/01/2048.
57587A	A8	1	MASSACHUSETTS ST HSG FIN AGY HSG REV.....					2	1FE	2,020,287	108.160	2,071,264	1,915,000	1,998,523		(13,561)			4.000	3.331	JD.....	6,383	77,536	05/31/2018.	12/01/2048.
57587A	HY	7	MASSACHUSETTS ST HSG FIN AGY HSG REV.....					2	1FE	3,027,835	104.976	2,965,572	2,825,000	2,862,765		(13,899)			4.000	3.700	JD.....	9,417	115,889	03/12/2015.	06/01/2039.
594654	CM	5	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M.....					2	1FE	1,932,039	107.986	1,965,345	1,820,000	1,907,111		(17,479)			4.000	3.268	JD.....	6,067	72,028	03/09/2018.	12/01/2048.
60416Q	GB	4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....					2	1FE	876,902	103.006	903,261	876,902	876,902		(0)			2.875	2.875	MON...	2,101	24,874	10/15/2014.	11/01/2044.
60416Q	GC	2	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....					2	1FE	2,202,167	100.775	2,219,234	2,202,167	2,202,167		(0)			2.800	2.800	MON...	5,138	61,133	01/13/2015.	02/01/2045.
60416Q	GD	0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....					2	1FE	1,067,074	103.564	1,105,105	1,067,074	1,067,070		(5)			3.000	2.999	MON...	2,668	31,664	03/11/2015.	04/01/2045.
60416S	BU	3	MINNESOTA ST HSG FIN AGY.....					2	1FE	409,637	100.961	393,748	390,000	396,671		(5,188)			3.000	2.406	JJ.....	5,850	12,374	05/15/2013.	07/01/2031.
60416S	WD	8	MINNESOTA ST HSG FIN AGY.....					2	1FE	898,017	106.540	889,609	835,000	879,443		(11,480)			4.000	3.147	JJ.....	16,700	34,149	12/05/2017.	01/01/2048.
60535Q	LY	4	MISSISSIPPI HOME CORP SINGLE FAMILY MTG.....					2	1FE	624,234	100.036	624,459	624,234	624,234		(0)			2.750	2.750	MON...	1,431	17,010	06/20/2013.	12/01/2032.
60535Q	LZ	1	MISSISSIPPI HOME CORP SINGLE FAMILY MTG.....					2	1FE	329,011	100.285	327,054	326,125	328,496		(124)			3.050	2.989	MON...	829	9,793	03/31/2016.	12/01/2034.
60637B	GC	8	MISSOURI ST HSG DEV COMMN SINGLE FAMILY.....					2	1FE	1,089,933	104.873	1,053,974	1,005,000	1,051,149		(21,184)			3.750	2.729	MN.....	6,531	38,456	04/24/2015.	05/01/2038.
60637B	GM	6	MISSOURI ST HSG DEV COMMN SINGLE FAMILY.....					2	1FE	528,049	104.495	512,026	490,000	503,904		(5,442)			4.000	3.413	MN.....	3,367	20,086	03/31/2016.	11/01/2045.
60637B	SP	6	MISSOURI ST HSG DEV COMMN SINGLE FAMILY.....					2	1FE	1,016,045	109.831	1,054,378	960,000	1,009,655		(7,525)			4.250	3.490	MN.....	6,906	37,895	11/01/2018.	05/01/2049.
61212R	X7	6	MONTANA ST BRD HSG.....					2	1FE	231,207	103.594	227,907	220,000	224,372		(2,512)			4.000	3.537	JD.....	733	7,937	07/11/2012.	12/01/2038.
61212W	EL	5	MONTANA ST BRD HSG SINGLE FAMILY MTG.....					2	1FE	1,200,000	105.879	1,270,548	1,200,000	1,200,039		(4)			3.375	3.374	JD.....	3,375	39,172	09/08/2017.	12/01/2037.

SCHEDULE D - PART 1

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

E10.2

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
63968M	RE	1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG.....			.....	..	.....2	1FE	1,904,256	107.498	1,924,214	1,790,000	1,880,838	.....	.....(16,516)	.....	.....	4.000	3.335	MS.....	24,133	72,034	03/07/2018.	09/01/2048.
641272	FX	2	NEVADA HSG DIV.....			.....	..	.....2	1FE	1,757,139	113.570	1,936,369	1,705,000	1,705,000	.....	.....	.....	.....	4.750	4.749	AO.....	20,247	80,513	12/13/2011.	04/01/2039.
64613A	AC	6	NEW JERSEY ST HSG & MTG FIN AGY REV.....			.....	..	.....2	1FE	1,886,509	111.058	1,954,621	1,760,000	1,867,748	.....	.....(21,076)	.....	.....	4.500	3.785	AO.....	19,800	78,789	06/15/2018.	10/01/2048.
647200	2H	6	NEW MEXICO MTG FIN AUTH - MBS.....			.....	..	.....2	1FE	473,873	100.379	475,669	473,873	473,869	.....	.....(3)	.....	.....	2.750	2.749	MON...	1,086	12,966	02/19/2015.	12/01/2035.
647200	3H	5	NEW MEXICO MTG FIN AUTH.....			.....	..	.....2	1FE	540,998	102.375	522,113	510,000	525,573	.....	.....(5,876)	.....	.....	3.250	2.653	MS.....	5,525	16,390	02/20/2015.	03/01/2045.
647200	3M	4	NEW MEXICO MTG FIN AUTH.....			.....	..	.....2	1FE	1,195,000	100.408	1,199,876	1,195,000	1,192,373	.....	.....85	.....	.....	3.000	3.014	MON...	2,988	35,644	02/26/2015.	09/01/2041.
647200	3N	2	NEW MEXICO MTG FIN AUTH - MBS.....			.....	..	.....2	1FE	1,457,980	101.279	1,476,635	1,457,987	1,457,975	.....	.....(5)	.....	.....	3.125	3.125	MON...	3,797	45,139	07/15/2015.	02/01/2037.
647200	P5	7	NEW MEXICO MTG FIN AUTH.....			.....	..	.....2	1FE	552,169	103.587	543,832	525,000	529,400	.....	.....(4,725)	.....	.....	5.000	4.254	MS.....	8,750	25,243	07/13/2011.	03/01/2028.
647200	X3	3	NEW MEXICO MTG FIN AUTH - MBS.....			.....	..	.....2	1FE	441,661	101.270	458,738	452,985	443,000	.....	.....305	.....	.....	2.600	2.728	MON...	981	11,705	08/08/2014.	02/01/2043.
647200	X4	1	NEW MEXICO MTG FIN AUTH - MBS.....			.....	..	.....2	1FE	1,818,385	101.780	1,865,912	1,833,280	1,825,428	.....	.....230	.....	.....	2.850	2.875	MON...	4,354	52,016	08/29/2014.	07/01/2043.
647201	DM	1	NEW MEXICO MTG FIN AUTH.....			.....	..	.....2	1FE	1,046,885	109.384	1,082,902	990,000	1,041,078	.....	.....(5,979)	.....	.....	4.250	3.504	JJ.....	21,038	23,194	11/05/2018.	07/01/2049.
647201	HC	9	NEW MEXICO MTG FIN AUTH.....			.....	..	.....2	1FE	1,085,600	109.776	1,097,760	1,000,000	1,082,560	.....	.....(3,040)	.....	.....	3.750	2.710	JJ.....	14,167	.....	07/10/2019.	01/01/2050.
647201	JJ	2	NEW MEXICO MTG FIN AUTH.....			.....	..	.....2	1FE	2,154,200	107.457	2,149,140	2,000,000	2,152,127	.....	.....(2,073)	.....	.....	3.500	2.640	JJ.....	10,889	.....	10/03/2019.	07/01/2050.
64987B	NQ	7	NEW YORK ST HSG FIN AGY REV.....			.....	..	.....2	1FE	1,000,000	102.143	1,021,430	1,000,000	999,992	.....	.....10	.....	.....	2.750	2.750	MN.....	4,583	27,500	06/22/2016.	11/01/2031.
649883	F2	6	NEW YORK ST MTG AGY HOMEOWNER MTG REV.....			.....	..	.....2	1FE	269,963	102.885	262,357	255,000	258,003	.....	.....(2,860)	.....	.....	3.500	3.201	AO.....	2,231	8,550	02/11/2015.	10/01/2034.
649883	H6	5	NEW YORK ST MTG AGY HOMEOWNER MTG REV.....			.....	..	.....2	1FE	1,978,493	103.006	1,931,363	1,875,000	1,905,872	.....	.....(16,578)	.....	.....	3.500	3.124	AO.....	16,406	63,839	07/22/2015.	10/01/2035.
649883	VZ	5	NEW YORK ST MTG AGY HOMEOWNER MTG REV.....			.....	..	.....2	1FE	315,355	102.680	313,174	305,000	308,837	.....	.....(1,099)	.....	.....	3.500	3.090	AO.....	2,669	10,712	07/11/2013.	10/01/2043.
64988R	GY	2	NEW YORK ST MTG AGY REV.....			.....	..	.....2	1FE	307,687	102.871	298,326	290,000	296,833	.....	.....(3,415)	.....	.....	3.500	2.964	AO.....	2,538	10,166	03/31/2016.	10/01/2030.
64988Y	CS	4	NEW YORK ST MTG AGY HOMEOWNER MTG REV.....			.....	..	.....2	1FE	1,076,390	107.138	1,071,380	1,000,000	1,074,497	.....	.....(1,893)	.....	.....	3.500	2.589	AO.....	9,236	.....	09/12/2019.	10/01/2032.
658207	TX	3	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP.....			.....	..	.....2	1FE	1,000,000	107.199	1,071,990	1,000,000	1,000,016	.....	.....(7)	.....	.....	3.850	3.850	JJ.....	19,250	38,500	05/17/2017.	07/01/2037.
658207	TZ	8	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP.....			.....	..	.....2	1FE	874,423	106.390	866,440	805,000	850,238	.....	.....(14,119)	.....	.....	4.000	3.101	JJ.....	16,100	32,558	05/17/2017.	07/01/2047.
658207	WG	6	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP.....			.....	..	.....2	1FE	1,025,164	109.168	1,058,930	970,000	1,018,600	.....	.....(6,703)	.....	.....	4.250	3.526	JJ.....	20,613	26,274	11/01/2018.	07/01/2047.
658877	DZ	5	NORTH DAKOTA HSG FIN AGY HOMEOWNERSHIP R.....			.....	..	.....2	1FE	490,631	101.710	467,866	460,000	463,778	.....	.....(5,359)	.....	.....	4.500	3.656	JJ.....	10,350	18,786	07/14/2011.	01/01/2028.
658909	EV	4	NORTH DAKOTA ST HSG FIN AGY.....			.....	..	.....2	1FE	317,642	102.315	312,061	305,000	309,886	.....	.....(3,722)	.....	.....	3.500	2.938	JJ.....	5,338	11,550	07/25/2013.	07/01/2043.
658909	HW	9	NORTH DAKOTA ST HSG FIN AGY.....			.....	..	.....2	1FE	1,397,676	104.458	1,347,508	1,290,000	1,323,496	.....	.....(16,813)	.....	.....	4.000	3.373	JJ.....	25,800	53,952	05/22/2015.	01/01/2036.
677377	Q3	0	OHIO HSG FIN AGY SINGLE FAMILY MTG REV.....			.....	..	.....2	1FE	324,700	100.624	342,122	340,000	332,829	.....	.....1,191	.....	.....	4.000	4.414	MN.....	2,267	13,000	12/07/2010.	11/01/2025.
67756Q	NP	8	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV.....			.....	..	.....2	1FE	863,335	100.967	871,683	863,335	863,329	.....	.....(6)	.....	.....	2.700	2.699	MON...	1,943	23,172	04/21/2015.	03/01/2036.
67756Q	NQ	6	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV.....			.....	..	.....2	1FE	1,342,506	100.520	1,349,487	1,342,506	1,342,506	.....	.....(0)	.....	.....	2.800	2.800	MON...	3,133	37,347	02/17/2016.	03/01/2046.
67756Q	NR	4	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV.....			.....	..	.....2	1FE	1,937,195	100.682	1,950,406	1,937,195	1,937,194	.....	.....(0)	.....	.....	3.250	3.250	MON...	5,247	62,467	02/17/2016.	03/01/2046.
67756Q	WE	3	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV.....			.....	..	.....2	1FE	1,885,000	105.760	1,993,576	1,885,000	1,884,994	.....	.....26	.....	.....	3.400	3.400	MS.....	21,363	63,920	09/07/2017.	09/01/2037.
686087	NS	2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV.....			.....	..	.....2	1FE	330,000	100.185	330,611	330,000	330,000	.....	.....	.....	.....	2.500	2.500	JJ.....	4,125	8,492	05/31/2013.	07/01/2034.
686087	SU	2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV.....			.....	..	.....2	1FE	576,659	104.357	568,746	545,000	554,510	.....	.....(4,345)	.....	.....	3.500	3.120	JJ.....	9,538	19,612	08/05/2015.	07/01/2036.
686087	VV	6	OREGON ST HSG & CMNTY SVCS DEPT MTG REV.....			.....	..	.....2	1FE	1,180,000	105.765	1,248,027	1,180,000	1,179,959	.....	.....1	.....	.....	3.450	3.450	JJ.....	20,355	40,536	08/30/2017.	01/01/2038.
686087	WW	3	OREGON ST HSG & CMNTY SVCS DEPT MTG REV.....			.....	..	.....2	1FE	832,815	105.885	820,609	775,000	816,825	.....	.....(12,603)	.....	.....	4.000	3.135	JJ.....	15,500	31,886	12/07/2017.	01/01/2040.
708796	7D	3	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M.....			.....	..	.....2	1FE	3,000,000	105.513	3,165,390	3,000,000	3,000,107	.....	.....100	.....	.....	3.500	3.499	AO.....	26,250	105,000	08/25/2017.	10/01/2037.
708796	Q6	7	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M.....			.....	..	.....2	1FE	162,079	102.077	158,219	155,000	152,852	.....	.....3,157	.....	.....	3.500	3.616	AO.....	1,356	5,301	02/12/2015.	10/01/2035.
76221T	KB	4	RHODE IS HSG & MTG FIN CORP REV.....			.....	..	.....2	1FE	1,000,000	107.375	1,073,750	1,000,000	1,000,002	.....	.....44	.....	.....	3.800	3.800	AO.....	9,500	38,000	11/30/2017.	10/01/2037.
83712D	G4	2	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG.....			.....	..	.....2	1FE	2,196,180	111.670	2,233,400	2,000,000	2,194,381	.....	.....(1,799)	.....	.....	3.750	2.764	JJ.....	9,792	.....	10/24/2019.	01/01/2050.
83712D	UH	7	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG.....			.....	..	.....2	1FE	534,431	103.474	532,891	515,000	522,035	.....	.....(1,931)	.....	.....	4.000	3.885	JJ.....	10,300	20,160	06/25/2015.	07/01/2037.
83712D	WK	8	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG.....			.....	..	.....2	1FE	353,772	105.012	341,289	325,000	340,983	.....	.....(5,870)	.....	.....	4.000	3.096	JJ.....	6,500	13,065	06/29/2016.	07/01/2043.
83712D	YN	0	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG.....			.....	..	.....2	1FE	1,720,000	104.668	1,800,290	1,720,000	1,719,999	.....	.....(7)	.....	.....	3.400	3.400	JJ.....	29,240	58,480	08/09/2017.	07/01/2038.

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification						NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
83755N	EU	2			2	1FE	119,382	101.669	116,919	115,000	115,717		(1,194)			4.250	3.766	MN	815	5,774	09/29/2011	05/01/2032
83756C	TX	3			2	1FE	807,584	105.971	805,380	760,000	792,711		(7,305)			4.000	3.291	MN	5,067	31,169	12/12/2017	05/01/2039
88045R	B7	6			2	1FE	910,242	104.712	895,288	855,000	871,236		(6,063)			3.500	3.294	JJ	14,963	31,529	04/30/2015	07/01/2045
880461	G9	3			2	1FE	2,171,560	108.612	2,172,240	2,000,000	2,170,863		(697)			3.500	2.658	JJ	3,889		11/07/2019	01/01/2050
880461	NL	8			2	1FE	807,953	104.915	786,863	750,000	783,978		(10,679)			4.000	3.222	JJ	15,000	31,028	02/23/2017	07/01/2042
880461	NP	9			2	1FE	867,280	106.643	853,144	800,000	843,201		(11,583)			4.000	3.291	JJ	16,000	33,102	05/18/2017	01/01/2042
880461	PS	1			2	1FE	890,000	107.575	957,418	890,000	889,998		(5)			3.700	3.700	JJ	16,465	33,179	05/18/2017	07/01/2036
88275F	NV	7			2	1FE	1,314,970	106.141	1,395,754	1,315,000	1,315,100		(11)			3.125	3.123	MS	13,854	40,391	03/31/2016	03/01/2046
88275F	PA	1			2	1FE	1,756,996	101.503	1,783,404	1,756,996	1,743,813		(13,185)			3.100	3.140	MON	4,388	54,358	06/08/2017	09/01/2047
88275F	RD	3			2	1FE	1,111,770	112.181	1,121,810	1,000,000	1,109,145		(2,625)			4.000	2.910	MS	13,782		07/17/2019	03/01/2050
91743P	AK	1			4	1FE	296,614	102.547	289,297	282,112	301,444		(530)			3.500	3.091	MON	823	9,888	08/13/2014	08/21/2044
924190	EL	1			2	1FE	83,341	102.107	81,686	80,000	81,678		(2,814)			4.125	2.940	MN	550	2,269	04/11/2012	11/01/2042
92812V	MA	1			2	1FE	1,333,506	100.260	1,336,973	1,333,506	1,333,305		(92)			3.125	3.112	MON	3,473	41,706	05/24/2017	11/25/2039
93978T	XF	1			2	1FE	2,845,014	104.506	2,769,409	2,650,000	2,762,115		(36,955)			4.000	3.310	JD	8,833	105,247	03/23/2017	12/01/2047
97689Q	BZ	8			2	1FE	1,014,220	104.887	996,427	950,000	999,553		(21,576)			4.000	2.905	MS	12,667	35,300	09/04/2015	09/01/2045
98322Q	MJ	3			2	1FE	1,000,000	106.934	1,069,340	1,000,000	1,000,010		(1)			3.450	3.450	JD	2,875	34,500	04/26/2017	12/01/2032
28999999	U.S. Special Revenue - Other Loan-Backed and Structured Securities						119,693,863	XXX	121,956,044	116,099,262	118,540,270	0	(479,617)	0	0	XXX	XXX	XXX	883,249	3,637,613	XXX	XXX
31999999	Total - U.S. Special Revenue & Special Assessment Obligations						137,876,784	XXX	140,683,174	134,248,590	136,771,092	0	(476,644)	0	0	XXX	XXX	XXX	997,097	3,960,891	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																						
02315Q	AA	6			2	5GI	173,220	101.250	174,948	172,788	172,788					6.945	7.568	MJSD	33	12,715	02/12/2018	02/12/2023
02665W	BP	5			1	1FE	1,987,460	102.940	2,058,804	2,000,000	1,992,332		1,763			2.900	3.000	FA	21,750	58,000	02/13/2017	02/16/2024
03027W	AJ	1			1,2	1FE	1,948,240	101.359	2,027,176	2,000,000	1,964,196		10,419			3.070	3.691	MON	2,729	61,400	06/11/2018	03/15/2048
03666H	AA	9		C	1,2	2FE	999,950	105.750	1,057,500	1,000,000	1,000,076		87			6.000	5.998	FA	22,667	63,167	07/19/2018	08/15/2023
038923	AD	0			1,2	1PL	999,870	100.746	1,007,457	1,000,000	1,000,067		69			5.625	5.623	MN	9,375	56,250	03/08/2018	05/01/2023
05568Y	AA	6			1	1FE	1,013,627	108.547	1,100,261	1,013,627	1,013,911		284			5.996	5.978	AO	15,194	60,757	06/11/2007	04/01/2024
05579H	AE	2		C		1FE	1,996,480	101.710	2,034,200	2,000,000	1,998,462		730			2.900	2.937	FA	20,944	58,000	02/13/2017	02/21/2022
11042A	AA	2		C	1	1FE	718,053	105.628	758,466	718,053	718,091		38			4.625	4.649	MJSD	1,015	32,883	06/25/2013	12/20/2025
111021	AM	3		C	1,2	2FE	2,002,480	107.714	2,154,280	2,000,000	2,002,042		(404)			4.500	4.472	JD	6,750	90,000	11/30/2018	12/04/2023
11133T	AB	9			1	2FE	1,997,420	101.218	2,024,354	2,000,000	1,999,762		434			3.950	3.968	MS	26,333	79,000	08/14/2020	09/01/2020
12673P	AH	8			1,2	2FE	499,550	102.299	511,497	500,000	499,776		95			3.600	3.618	FA	6,800	18,000	03/15/2017	08/15/2022
141781	AY	0			1	1FE	2,146,000	103.167	2,213,953	2,146,000	2,146,000					4.307	4.305	MN	12,067	92,428	05/16/2011	05/14/2021
22822R	BF	6				1FE	1,500,000	103.936	1,559,040	1,500,000	1,500,012		11			3.720	3.720	MON	2,480	55,800	06/26/2018	07/15/2043
337930	AC	5			1,2	2FE	999,990	104.309	1,043,092	1,000,000	1,000,021		21			6.125	6.126	JJ	28,243	61,250	06/29/2016	07/15/2021
345397	YL	1			2	2FE	1,000,000	100.876	1,008,761	1,000,000	999,980		43			3.339	3.340	MS	8,626	33,390	03/28/2017	03/28/2022
37254B	AB	6		C	1,2	2FE	999,770	101.565	1,015,654	1,000,000	999,923		75			3.700	3.702	AO	9,250	37,000	03/21/2017	04/01/2022
438516	BM	7			1,2	1FE	1,999,900	100.187	2,003,746	2,000,000	1,999,936		53			1.850	1.852	MN	6,167	37,000	10/24/2016	11/01/2021
44891A	AM	9			1	2FE	1,997,880	101.333	2,026,656	2,000,000	1,999,044		463			3.100	3.122	AO	14,811	62,000	03/29/2017	04/05/2022
46849L	SS	1				1FE	1,998,500	103.390	2,067,802	2,000,000	1,999,114		236			3.250	3.262	JJ	27,264	65,000	01/24/2017	01/30/2024
57629W	CD	0				1FE	577,407	101.401	588,125	580,000	578,790		529			2.500	2.595	AO	3,142	14,500	04/10/2017	04/13/2022
57629W	CD	0		SD		1FE	418,123	101.401	425,883	420,000	419,120		379			2.500	2.595	AO	2,275	10,500	04/10/2017	04/13/2022
59217G	CD	9		SD		1FE	320,381	101.519	325,370	320,500	320,449		29			2.650	2.657	AO	1,958	8,493	04/03/2017	04/08/2022

E10.3

SCHEDULE D - PART 1

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

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
			3	4	5						8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
59217G	CD	9	METROPOLITAN LIFE GLOBAL FUNDING I.....	.....	..	.....	.....	1FE	679,249	101.519	689,824	679,500	679,392	.....	.....	61	.....	.....	2.650	2.657	AO.....	4,152	18,007	04/03/2017	04/08/2022	
62947Q	AZ	1	NXP BV.....	.....	C	.....	1,2	2FE	1,999,420	108.625	2,172,500	2,000,000	1,999,431	.....	.....	46	.....	.....	4.875	4.883	MS.....	32,500	71,771	12/03/2018	03/01/2024	
649604	AD	7	NEW YORK MORTGAGE TRUST INC.....	.....	.....	.....	.....	2FE	998,910	101.865	1,027,818	1,009,000	1,002,124	.....	.....	3,097	.....	.....	6.250	6.613	JJ.....	29,079	63,063	12/18/2018	01/15/2022	
654740	BL	2	NISSAN MOTOR ACCEPTANCE CORP.....	.....	..	.....	.....	1FE	2,998,920	104.119	3,123,567	3,000,000	2,999,288	.....	.....	313	.....	.....	3.875	3.882	MS.....	32,292	116,250	09/18/2018	09/21/2023	
686330	AL	5	ORIX CORP.....	.....	C	.....	.....	1FE	999,150	106.213	1,062,134	1,000,000	999,300	.....	.....	150	.....	.....	4.050	4.069	JJ.....	18,563	20,250	01/08/2019	01/16/2024	
713448	DT	2	PEPSICO INC.....	.....	..	.....	1,2	1FE	1,995,960	101.008	2,020,152	2,000,000	1,998,077	.....	.....	823	.....	.....	2.250	2.293	MN.....	7,375	45,000	04/27/2017	05/02/2022	
758202	AK	1	RELX CAPITAL INC.....	.....	.....	.....	1	2FE	2,250,987	103.434	2,331,411	2,254,000	2,252,630	.....	.....	531	.....	.....	3.125	3.148	AO.....	14,870	70,438	03/31/2016	10/15/2022	
82620K	AS	2	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV.....	.....	C	.....	1	1FE	998,940	103.592	1,035,920	1,000,000	999,360	.....	.....	170	.....	.....	3.125	3.141	MS.....	9,115	31,250	03/07/2017	03/16/2024	
883556	BN	1	THERMO FISHER SCIENTIFIC INC.....	.....	..	.....	1,2	2FE	2,487,800	102.828	2,570,698	2,500,000	2,494,009	.....	.....	1,782	.....	.....	3.000	3.077	AO.....	15,833	75,000	04/04/2016	04/15/2023	
89236T	GL	3	TOYOTA MOTOR CREDIT CORP.....	.....	..	.....	1	1FE	1,498,650	99.665	1,494,977	1,500,000	1,498,711	.....	.....	61	.....	.....	2.000	2.019	AO.....	7,000	.....	10/02/2019	10/07/2024	
92343V	ER	1	VERIZON COMMUNICATIONS INC.....	.....	..	.....	1	2FE	489,830	113.439	562,658	496,000	490,717	.....	.....	569	.....	.....	4.329	4.478	MS.....	5,964	26,840	06/21/2018	09/21/2028	
95763P	AJ	0	WESTERN ALLIANCE BANK.....	.....	..	.....	2,5	2FE	1,000,000	100.974	1,009,739	1,000,000	1,000,011	.....	.....	2	.....	.....	5.000	4.998	JJ.....	23,056	50,000	06/24/2015	07/15/2025	
96524V	A*	7	WHITEHORSE FINANCE, INC.....	.....	..	.....	.....	2FE	1,000,000	102.250	1,022,500	1,000,000	1,000,000	.....	.....	.....	.....	.....	6.000	5.998	FA.....	24,000	60,000	08/07/2018	08/07/2023	
3299999			Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....							47,692,118	XXX	49,310,922	47,809,469	47,736,943			0		0	XXX	XXX	XXX	473,671	1,715,401	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																										
00443P	AA	7	ACE 07HE2 A1 - RMBS.....	.....	..	.....	4	1FM	530,607	88.059	612,283	695,308	542,563	.....	.....	(7,254)	.....	.....	1.932	6.196	MON...	224	16,897	02/23/2015	12/25/2036	
04544N	AD	6	ABSHE 06HE6 A4 - RMBS.....	.....	.....	.....	4	1FM	727,182	98.242	850,470	865,692	807,513	.....	.....	12,491	.....	.....	1.952	7.678	MON...	282	21,036	01/16/2014	11/25/2036	
05530M	AA	7	BCAP 06AA2 A1 - RMBS.....	.....	.....	.....	4	1FM	945,768	94.069	1,162,291	1,235,577	979,736	.....	.....	39,489	.....	.....	1.962	9.328	MON...	404	30,297	09/18/2014	01/25/2037	
059522	AA	0	BAFC 07CB 6A1 - RMBS.....	.....	.....	.....	4	1FM	330,556	97.031	372,956	384,368	343,028	.....	.....	(923)	.....	.....	1.975	7.898	MON...	253	9,627	02/25/2016	05/20/2047	
07386Y	AE	4	BSARM 075 3A1 - CMO/RMBS.....	.....	..	.....	4	1FM	1,110,055	98.220	1,129,841	1,150,316	1,131,832	.....	.....	9,883	.....	.....	4.041	5.011	MON...	3,873	43,120	01/11/2019	08/25/2047	
12641Q	AA	0	CSMC 097R 3A3 - CMO/RMBS.....	.....	.....	.....	4	1FM	21,233	93.146	47,897	51,421	34,066	.....	.....	1,159	.....	.....	6.000	10.459	MON...	257	3,066	05/31/2009	09/26/2037	
12641Q	AF	9	CSMC 097R 4A2 - CMO/RMBS.....	.....	.....	.....	4	1FM	183,377	86.923	207,032	238,179	182,539	.....	.....	17,866	.....	.....	6.000	18.475	MON...	1,191	14,464	05/31/2009	07/26/2037	
12641Q	AG	7	CSMC 097R 4A3 - CMO/RMBS.....	.....	.....	.....	4	1FM	55,340	63.961	95,941	150,000	42,998	.....	.....	(1,851)	.....	.....	6.000	18.653	MON...	750	9,131	05/31/2009	07/26/2037	
12641Q	AH	5	CSMC 097R 4A4 - CMO/RMBS.....	.....	.....	.....	4	1FM	24,107	62.815	94,223	150,000	16,591	.....	.....	(1,426)	.....	.....	6.000	57.577	MON...	750	9,131	05/31/2009	07/26/2037	
12641Q	AJ	1	CSMC 097R 4A5 - CMO/RMBS.....	.....	.....	.....	4	1FM	0	43.460	48,522	111,646	50,466	.....	.....	(2,243)	.....	.....	6.000	7.880	MON...	558	6,801	05/31/2009	07/26/2037	
12641Q	BQ	4	CSMC 097R 8A6 - CMO/RMBS.....	.....	.....	.....	4	1FM	0	64.364	255,753	397,356	127,778	.....	.....	13,692	.....	.....	4.993	19.953	MON...	1,653	11,212	05/31/2009	05/26/2036	
12641Q	CR	1	CSMC 097R 124 - CMO/RMBS.....	.....	.....	.....	4	1FM	33,162	104.082	34,516	33,162	33,019	.....	.....	(19)	.....	.....	5.750	5.857	MON...	159	1,861	05/31/2009	01/26/2036	
12641Q	CS	9	CSMC 097R 125 - CMO/RMBS.....	.....	.....	.....	4	1FM	58,991	71.707	85,254	118,892	57,187	.....	.....	525	.....	.....	5.750	13.550	MON...	570	6,829	05/31/2009	01/26/2036	
12641Q	CW	0	CSMC 097R 131 - CMO/RMBS.....	.....	.....	.....	4	1FM	19,385	100.006	19,386	19,385	19,317	.....	.....	(109)	.....	.....	6.000	5.656	MON...	97	1,031	05/31/2009	06/26/2037	
12641Q	CX	8	CSMC 097R 132 - CMO/RMBS.....	.....	.....	.....	4	1FM	335,426	88.290	296,148	335,426	296,148	.....	.....	(10,814)	.....	.....	6.000	4.497	MON...	1,677	20,126	05/31/2009	06/26/2037	
12641Q	CY	6	CSMC 097R 133 - CMO/RMBS.....	.....	.....	.....	4	1FM	77,086	68.270	114,498	167,713	66,338	.....	.....	(2,438)	.....	.....	6.000	12.091	MON...	839	10,063	05/31/2009	06/26/2037	
12641Q	CZ	3	CSMC 097R 134 - CMO/RMBS.....	.....	.....	.....	4	1FM	31,052	57.623	136,921	237,617	42,979	.....	.....	(1,307)	.....	.....	6.000	35.187	MON...	1,188	14,217	05/31/2009	06/26/2037	
12641Q	DH	2	CSMC 097R 146 - CMO/RMBS.....	.....	.....	.....	4	1FM	783,615	73.884	905,797	1,225,973	771,085	.....	.....	33,948	.....	.....	5.750	7.874	MON...	5,874	25,319	05/31/2009	04/26/2037	
126670	NY	0	CWL 0516 2A3 - RMBS.....	.....	.....	.....	4	1FM	43,283	100.248	1,001,366	998,887	431,545	.....	.....	176,933	.....	.....	5.669	66.024	MON...	4,719	44,519	12/08/2005	07/25/2034	
126694	HN	1	CWHL 0525 A9 - CMO/RMBS.....	.....	.....	.....	4	1FM	36,456	89.184	48,977	42,954	54,917	.....	.....	508	.....	.....	5.500	7.532	MON...	252	2,999	11/10/2005	11/25/2035	
12669G	R4	5	CWHL 0515 A8 - CMO/RMBS.....	.....	.....	.....	4	3FM	428,104	89.741	437,556	487,579	415,193	.....	.....	(1,035)	.....	.....	5.500	6.453	MON...	2,235	26,564	07/19/2013	08/25/2035	
17307G	4H	8	CMLTI 06WF1 A2C - RMBS.....	.....	.....	.....	4	1FM	0	67.049	114,875	171,330	53,884	.....	.....	6,276	.....	.....	4.865	24.930	MON...	695	4,129	03/22/2006	03/25/2036	
17307G	VN	5	CMLTI 05WF2 AF7 - RMBS.....	.....	.....	.....	4	1FM	0	101.287	89,819	88,677	32,311	.....	.....	13,853	.....	.....	5.207	44.401	MON...	385	3,439	08/11/2005	08/25/2035	
32051G	EZ	4	FHAMS 04AA7 1A1 - CMO/RMBS.....	.....	.....	.....	4	1FM	1,070,551	97.802	1,231,790	1,259,472	1,056,080	.....	.....	(8,481)	.....	.....	3.617	9.235	MON...	3,797	46,601	02/19/2016	02/25/2035	
32052K	AB	1	FHASI 06AR2 2A1 - CMO/RMBS.....	.....	.....	.....	4	1FM	1,571,679	84.146	1,647,388	1,957,777	1,609,433	.....	.....	28,199	.....	.....	4.490	5.979	MON...	7,325	84,855	05/20/2015	07/25/2036	
361856	DX	2	GNACM 04HE5 A5 - RMBS.....	.....	.....	.....	4	1FM	0	100.695	167,846	166,687	101,190	.....	.....	7,954	.....	.....	5.865	48.525	MON...	815	9,544	11/18/2004	09/25/2034	

SCHEDULE D - PART 1

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

E10.5

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9					12	13	14	15	16	17	18	19	20	21	22
			F		NAIC																		
		o	r		Designation																		
		r	e		and																		
		e	i		Administrative																		
		g	n		Symbol																		
		n																					
												</											

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	For eign	Bond CHAR	NAIC Designation and Administrative Symbol					Actual Cost	Rate Used to Obtain Fair Value										Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
863579	VH	8	SARM 0517 1A1 - CMO/RMBS.....	.....	..	.....4	1FM	280,237	99.963	318,179	318,295	294,677	.....	.....10,044	.....	.....	.....4.370	8.140	MON...	1,159	14,102	02/26/2016.	08/25/2035.		
863587	AE	1	SAIL 063 A5 - RMBS.....	.....	..	.....4	1FM	455,920	97.628	516,063	528,603	477,093	.....	.....(1,831)	.....	.....	.....2.092	6.671	MON...	184	12,154	11/06/2015.	06/25/2036.		
86358R	DX	2	SASC 01SB1 A5 - RMBS.....	.....	..	.....4	1FM	150,915	97.769	157,526	161,120	151,641	.....	.....851	1,615	.....	.....3.375	3.500	MON...	453	5,399	05/16/2002.	08/25/2031.		
872225	AD	9	TBW 065 A3 - RMBS.....	.....	..	.....4	1FM	2,645,860	88.428	2,721,332	3,077,462	2,645,823	.....	.....(5,133)	.....	.....	.....5.950	6.115	MON...	15,259	107,274	02/18/2014.	11/25/2036.		
872227	AK	9	TBW 072 A6A - RMBS.....	.....	..	.....4	1FM	3,020,794	61.856	2,458,624	3,974,729	2,211,181	.....	.....54,311	.....	.....	.....6.014	7.750	MON...	19,922	107,113	03/06/2014.	07/25/2037.		
88156E	AB	2	TMTS 0617HE AB1 - RMBS.....	.....	..	.....4	1FM	1,124,880	100.249	1,321,124	1,317,842	1,239,147	.....	.....60,567	.....	.....	.....1.992	7.797	MON...	438	32,677	03/04/2016.	01/25/2038.		
89175J	AB	6	TPMT 176 A2 - CMO/RMBS.....	.....	..	.....4	1FM	468,906	100.136	500,681	500,000	472,662	.....	.....3,756	.....	.....	.....3.000	3.839	MON...	1,250	11,250	03/04/2019.	10/25/2057.		
89176E	AB	6	TPMT 181 A2 - RMBS.....	.....	..	.....4	1FM	478,750	101.414	507,072	500,000	481,445	.....	.....2,695	.....	.....	.....3.250	3.815	MON...	1,354	12,188	03/04/2019.	01/25/2058.		
89176E	AC	4	TPMT 181 M1 - RMBS.....	.....	..	.....4	1FM	1,882,188	102.071	2,041,412	2,000,000	1,894,554	.....	.....12,366	.....	.....	.....3.500	4.417	MON...	5,833	64,167	01/17/2019.	01/25/2058.		
929227	4T	0	WAMU 03S4 2A1 - CMO/RMBS.....	.....	..	.....4	1FM	328,190	104.695	342,207	326,862	327,202	.....	.....(85)	.....	.....	.....5.500	5.371	MON...	1,498	17,856	03/03/2016.	06/25/2033.		
92990G	AG	8	WAMU 07HY5 2A5 - CMO/RMBS.....	.....	..	.....4	1FM	1,744,529	91.725	2,065,786	2,252,146	1,646,919	.....	.....66,207	.....	.....	.....4.121	10.497	MON...	7,734	87,507	02/17/2016.	05/25/2037.		
94984D	AC	8	WFMB5 06AR13 A3 - CMO/RMBS.....	.....	..	.....4	1FM	198,696	99.792	213,005	213,450	197,340	.....	.....4,080	.....	.....	.....4.849	6.536	MON...	863	9,934	02/24/2016.	09/25/2036.		
3399999.		Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....							43,169,378	XXX	49,275,398	55,157,964	43,882,638		(10,814)	727,347	11,386		XXX	XXX	XXX	177,793	1,679,307	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																									
05608B	AA	8	BX 19IMC A - CMBS.....	.....	..	.....4	1FM	1,000,000	100.061	1,000,614	1,000,000	1,000,000	.....	.....	.....	.....	.....2.740	2.779	MON...	1,294	18,551	05/02/2019.	04/17/2034.		
3499999.		Industrial & Miscellaneous - Commercial Mortgage-Backed Securities.....							1,000,000	XXX	1,000,614	1,000,000	1,000,000		0	0	0		XXX	XXX	XXX	1,294	18,551	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																									
000823	AA	2	ABPCI 2 A1 - CDO.....	.....	C	4	1FE	1,000,000	99.948	999,479	1,000,000	999,208	.....	.....41	.....	.....	.....3.746	3.792	JAJO..	7,492	43,523	06/02/2017.	07/20/2029.		
00085U	AA	9	ABPCI 4 A1A - CDO.....	.....	C	4	1FE	2,000,000	99.226	1,984,511	2,000,000	1,998,445	.....	.....18	.....	.....	.....3.496	3.534	JAJO..	13,984	81,990	12/20/2017.	01/20/2030.		
00100F	AC	9	ACIS 143 A1F - CDO.....	.....	..	.....4	1FE	1,111,279	99.958	1,116,396	1,116,863	1,115,754	.....	.....131	.....	.....	.....3.700	3.856	FMAN..	6,887	40,433	01/16/2014.	02/02/2026.		
03330P	AA	7	ANCHF 5 A - CDO.....	.....	..	.....4	1FE	1,000,000	103.284	1,032,837	1,000,000	1,000,000	.....	.....	.....	.....	.....4.100	4.099	AO....	7,517	41,000	01/26/2018.	04/25/2036.		
03880V	AA	8	ARCLO 19FL2 A - CDO.....	.....	C	4	1FE	2,000,000	99.967	1,999,338	2,000,000	2,000,000	.....	.....	.....	.....	.....2.940	2.939	MON...	2,613	5,446	11/01/2019.	09/15/2034.		
05377R	CQ	5	AESOP 171 A - ABS.....	.....	..	.....2	1FE	999,840	101.712	1,017,119	1,000,000	999,926	.....	.....34	.....	.....	.....3.070	3.093	MON...	3,496	28,142	03/08/2017.	09/20/2023.		
05377R	CY	8	AESOP 181 A - ABS.....	.....	..	.....4	1FE	1,999,505	103.930	2,078,594	2,000,000	1,999,668	.....	.....106	.....	.....	.....3.700	3.734	MON...	2,261	74,000	04/24/2018.	09/20/2024.		
05549N	AC	0	BDS 18FL1 B - CDO.....	.....	..	.....4	1FE	1,914,313	99.955	1,913,455	1,914,313	1,912,679	.....	.....(2,297)	.....	.....	.....2.987	3.235	MON...	2,383	68,453	02/13/2018.	01/18/2035.		
05587T	AA	4	BSPRT 19FL5 A - CDO.....	.....	..	.....4	1FE	500,000	99.888	499,442	500,000	500,000	.....	.....	.....	.....	.....2.890	2.916	MON...	642	9,110	05/20/2019.	05/15/2029.		
05616M	AG	1	BABSN 152 CN - CDO.....	.....	D	4	1FE	2,482,068	79.297	2,378,918	3,000,000	2,478,126	.....	.....(13,540)	290,083	.....	.....6.800	6.800	JAJO..	27,873	182,202	07/23/2015.	07/20/2027.		
123262	AN	7	BJETS 181 A - ABS.....	.....	..	.....4	1FE	586,328	101.106	592,825	586,338	586,447	.....	.....(2)	.....	.....	.....4.335	4.366	MON...	1,130	25,097	02/21/2018.	02/15/2033.		
12326R	AA	0	BJETS 182 A - ABS.....	.....	..	.....4	1FE	1,475,217	101.500	1,497,369	1,475,242	1,475,235	.....	.....19	.....	.....	.....4.447	4.447	MON...	2,916	65,038	06/21/2018.	06/15/2033.		
12479L	AA	8	CAI 121 NTS - ABS.....	.....	C	2	1FE	543,601	100.137	543,327	542,583	543,025	.....	.....(124)	.....	.....	.....3.470	3.436	MON...	314	18,572	07/16/2015.	10/25/2027.		
14310Q	AA	6	CGFM 151R A1R - CDO.....	.....	..	.....2	1FE	2,000,000	98.740	1,974,802	2,000,000	1,999,973	.....	.....195	.....	.....	.....3.551	3.602	JAJO..	15,387	82,720	08/02/2018.	10/15/2031.		
14310Q	AE	8	CGFM 151R A3R - CDO.....	.....	..	.....4	1FE	1,000,000	99.999	999,992	1,000,000	999,932	.....	.....62	.....	.....	.....4.560	4.561	JAJO..	9,627	45,600	08/02/2018.	10/15/2031.		
14856C	AA	7	CLAST 181 A - ABS.....	.....	..	.....2	1FE	841,741	101.653	856,302	842,376	841,810	.....	.....23	.....	.....	.....4.125	4.129	MON...	1,544	34,648	06/07/2018.	06/15/2043.		
15137E	BL	6	CECLO 21RR ARB - CDO.....	.....	..	.....4	1FE	1,000,000	100.398	1,003,975	1,000,000	999,977	.....	.....57	.....	.....	.....4.050	4.071	JAJO..	7,200	40,500	07/12/2018.	07/29/2030.		
15672A	AA	0	CERB 18 A - CDO.....	.....	..	.....4	1FE	798,508	100.034	798,776	798,508	798,514	.....	.....(3,859)	.....	.....	.....3.751	3.751	JAJO..	6,489	34,646	03/30/2017.	04/15/2027.		
15672R	AA	3	CERB 24 A1 - CDO.....	.....	C	4	1FE	2,000,000	98.704	1,974,073	2,000,000	1,999,064	.....	.....649	.....	.....	.....3.401	3.435	JAJO..	14,737	94,769	06/29/2018.	07/15/2030.		
15673G	AA	6	CERB 19 A1 - CDO.....	.....	..	.....4	1FE	2,000,000	100.009	2,000,184	2,000,000	2,000,076	.....	.....224	.....	.....	.....3.751	3.773	JAJO..	16,254	86,776	05/17/2017.	07/16/2029.		
15673N	AA	1	CERB 22 A - CDO.....	.....	C	4	1FE	2,000,000	98.312	1,966,230	2,000,000	2,001,067	.....	.....(109)	.....	.....	.....3.401	3.403	JAJO..	14,737	79,679	02/08/2018.	04/15/2030.		
15673Q	AA	4	CERB 23 A - CDO.....	.....	C	4	1FE	1,466,963	99.371	1,479,942	1,489,303	1,471,157	.....	.....3,566	.....	.....	.....3.001	4.880	JAJO..	9,683	53,293	12/14/2018.	04/15/2028.		
19624V	AB	3	CAFL 151 B - CMBS.....	.....	..	.....4	1FE	991,000	100.106	992,054	991,000	991,000	.....	.....917	.....	.....	.....3.757	3.757	MON...	3,103	37,232	10/22/2015.	10/18/2047.		
21872F	AA	5	CAFL 191 A - CMBS.....	.....	..	.....4	1FE	1,986,777	102.806	2,042,612	1,986,866	1,986,623	.....	.....(154)	.....	.....	.....3.324	3.290	MON...	5,504	44,029	04/03/2019.	03/15/2052.		

SCHEDULE D - PART 1

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

E10.7

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
22549N	AA	9	CREDIT SUISSE ABS REPACKAGING TRUST 2018.....			.....	D	4,5	1FE	3,873,673	99.999	3,993,417	3,993,477	3,887,328	.....	.....5,177	.....	.....	.....3.576	3.845	JAJO..	26,975	154,977	07/25/2018.	01/01/2037.
233046	AJ	0	DNKN 191 A2I - ABS.....			.....	..	.....4	2FE	995,000	102.135	1,016,243	995,000	995,000	.....	.....	.....	.....	.....3.787	3.805	FMAN.	4,291	20,934	03/20/2019.	05/20/2049.
25755T	AG	5	DPABS 171 A22 - ABS.....			.....	..	.....4	2FE	1,960,000	100.080	1,961,568	1,960,000	1,960,044	48,326	43	.....	.....	.....3.082	3.093	JAJO..	11,075	60,330	06/12/2017.	07/25/2047.
26208L	AA	6	HONK 151 A2 - ABS.....			.....	..	.....4	2FE	480,000	102.040	489,792	480,000	480,000	.....	.....	.....	.....	.....5.216	5.249	JAJO..	4,938	25,004	07/24/2015.	07/20/2045.
26827E	AC	9	ECAF 151 A2 - ABS.....			.....	D	4	1FE	911,333	100.486	915,766	911,333	900,834	.....	.....(10,500)	.....	.....	.....4.947	3.850	MON...	2,004	45,084	06/15/2015.	06/15/2040.
26829C	AZ	0	GLGU 157R AX - CDO.....			.....	..	.....4	1FE	1,224,234	99.819	1,222,779	1,225,000	1,224,100	.....	.....(215)	.....	.....	.....2.666	2.716	JAJO..	6,531	38,595	02/15/2018.	04/22/2030.
26857E	AA	6	ELFI 19A A - ABS.....			.....	..	.....4	1FE	958,044	98.723	946,003	958,241	958,047	.....	.....2	.....	.....	.....2.540	2.541	MON...	406	4,192	10/16/2019.	03/25/2044.
28852L	AE	3	ECLO 3 A2 - CDO.....			.....	..	.....4	1FE	800,000	100.180	801,443	800,000	799,808	.....	.....(200)	.....	.....	.....4.545	4.578	JAJO..	7,070	36,259	06/06/2018.	07/22/2030.
302637	AA	1	FSKMM 1 A1 - CDO.....			.....	..	.....4	1FE	1,500,000	99.976	1,499,642	1,500,000	1,500,000	.....	.....	.....	.....	.....3.701	3.724	JAJO..	12,028	18,754	05/30/2019.	07/15/2030.
32010L	AN	4	NWSTR A1BR - CDO.....			.....	..	.....4	1FE	2,499,967	99.998	2,499,950	2,500,000	2,499,969	.....	.....2	.....	.....	.....3.353	3.355	JAJO..	1,164	.....	12/17/2019.	01/26/2032.
34956N	AA	0	FCBSL A1 - CDO.....			.....	C	4,5	1FE	3,000,000	99.723	2,991,695	3,000,000	3,000,000	.....	.....	.....	.....	.....3.761	3.723	JAJO..	54,852	.....	06/21/2019.	07/23/2032.
34960J	AU	9	FCO 6RR A2R - CDO.....			.....	..	.....4	1FE	1,000,000	99.079	990,790	1,000,000	999,882	.....	.....74	.....	.....	.....3.610	3.629	JAJO..	8,322	41,854	06/29/2018.	07/10/2030.
34960J	AW	5	FCO 6RR BTR - CDO.....			.....	..	.....4	1FE	1,000,000	98.038	980,384	1,000,000	999,869	.....	.....84	.....	.....	.....4.059	4.086	JAJO..	9,359	46,417	06/29/2018.	07/10/2030.
34960N	AN	6	FCBSL 3R B1R - CDO.....			.....	C	4	1FE	998,750	97.629	976,294	1,000,000	998,762	.....	.....(25)	.....	.....	.....3.733	3.771	JAJO..	7,778	43,190	06/07/2018.	04/18/2031.
361837	AA	5	GARR 151 A1 - CDO.....			.....	..	.....4	1FE	1,748,375	99.352	1,763,496	1,775,000	1,754,297	.....	.....5,603	.....	.....	.....3.402	3.592	FMAN.	6,207	67,637	12/12/2018.	09/21/2029.
36655Y	AB	3	GARR 181 A1T - CDO.....			.....	..	.....4	1FE	2,000,000	99.510	1,990,198	2,000,000	2,000,580	.....	.....(162)	.....	.....	.....3.358	3.378	MJSD.	2,239	79,916	02/16/2018.	03/22/2027.
38175B	AA	2	GOCAP 36 A - CDO.....			.....	C	4	1FE	1,000,000	97.845	978,450	1,000,000	1,000,177	.....	.....19	.....	.....	.....3.191	3.200	FMAN.	5,052	38,937	02/23/2018.	02/05/2031.
38175D	AC	4	GOCAP 38 B - CDO.....			.....	C	4	1FE	1,000,000	97.198	971,984	1,000,000	999,830	.....	.....113	.....	.....	.....3.866	3.888	JAJO..	7,732	53,498	07/17/2018.	07/20/2030.
40423X	AB	8	NZES 18PLS1 A - CMO/RMBS.....			.....		.....4	1FE	1,193,166	100.311	1,196,890	1,193,181	1,193,175	.....	.....6	.....	.....	.....3.193	3.215	MON...	635	37,575	01/24/2018.	01/27/2048.
40423X	AF	9	NZES 18PLS2 A - ABS.....			.....	..	.....4	1FE	1,243,589	100.080	1,244,599	1,243,608	1,243,605	.....	.....10	.....	.....	.....3.265	3.287	MON...	677	40,081	02/09/2018.	02/25/2048.
40423X	AG	7	NZES 18PLS2 B - ABS.....			.....	..	.....4	1FE	621,800	100.462	624,675	621,804	621,805	.....	.....3	.....	.....	.....3.709	3.709	MON...	384	22,865	02/09/2018.	02/25/2048.
42806D	AH	2	HERTZ 153 A - ABS.....			.....	..	.....4	1FE	988,750	100.277	1,002,773	1,000,000	997,578	.....	.....3,275	.....	.....	.....2.670	2.960	MON...	445	26,700	03/15/2017.	09/27/2021.
42806D	CH	0	HERTZ 192 A - ABS.....			.....	..	.....4	1FE	999,705	103.049	1,030,494	1,000,000	999,735	.....	.....30	.....	.....	.....3.420	3.452	MON...	570	19,665	05/22/2019.	05/25/2025.
42806D	CN	7	HERTZ 193 A - ABS.....			.....	..	.....4	1FE	999,995	99.388	993,880	1,000,000	999,995	.....	.....0	.....	.....	.....2.670	2.686	MON...	371	2,225	11/19/2019.	10/27/2025.
43133J	AA	6	HITR 192 A1 - CDO.....			.....	C	4	1FE	962,403	99.633	962,481	966,025	962,088	.....	.....(315)	.....	.....	.....3.909	4.053	FMAN.	4,196	21,016	04/16/2019.	05/22/2039.
43283A	AA	3	HGVT 17A A - ABS.....			.....	..	.....4	1FE	849,693	100.409	853,284	849,811	849,725	.....	.....15	.....	.....	.....2.660	2.678	MON...	377	22,373	02/22/2017.	12/26/2028.
44931B	AE	7	ICG 151 CN - CDO.....			.....	..	.....4	1FE	2,228,025	83.610	2,090,240	2,500,000	2,222,408	.....	.....(18,829)	85,603	.....	.....7.480	7.480	JAJO..	27,408	180,884	06/11/2015.	07/19/2027.
44932B	AN	6	ICG 183 A2 - CDO.....			.....	..	.....4	1FE	2,000,000	101.399	2,027,985	2,000,000	2,000,220	.....	.....200	.....	.....	.....4.440	4.462	JAJO..	16,527	79,180	11/06/2018.	01/26/2032.
46185J	AA	6	IHSFR 18SFR1 A - ABS.....			.....	..	.....4	1FE	1,854,484	99.158	1,838,871	1,854,484	1,854,627	.....	.....(423)	.....	.....	.....2.440	2.466	MON...	1,885	56,186	01/26/2018.	03/19/2037.
46617Y	AT	0	JFIN 2015R B2R - CDO.....			.....	C	4	1FE	1,500,000	99.743	1,496,139	1,500,000	1,499,469	.....	.....132	.....	.....	.....3.591	3.597	MJSD.	2,394	53,865	12/01/2017.	03/16/2026.
466365	AA	1	JACK 2019-1 A2I - ABS.....			.....	..	.....4	2FE	2,000,000	100.737	2,014,740	2,000,000	2,000,000	.....	.....	.....	.....	.....3.982	3.982	FMAN.	7,964	30,307	06/28/2019.	08/25/2049.
50188N	AA	6	LCM COMBO - CDO.....			.....	..	.....4	2FE	1,594,088	78.813	1,576,251	2,000,000	1,594,088	.....	.....1,430	294,835	.....	.....5.440	5.440	MON...	76,337	108,360	06/30/2015.	07/15/2027.
50209T	AA	8	LMREC 19CRE3 A - CMBS.....			.....	..	.....4	1FE	1,000,000	100.120	1,001,201	1,000,000	1,000,000	.....	.....	.....	.....	.....3.180	3.213	MON...	707	26,318	03/26/2019.	12/22/2035.
543190	AA	0	LTRAN 3 A1 - ABS.....			.....	..	.....4	1FE	1,238,337	100.222	1,241,167	1,238,414	1,236,098	.....	.....302	.....	.....	.....2.980	3.081	MON...	1,640	36,602	01/23/2015.	01/17/2045.
543190	AB	8	LTRAN 3 A2 - ABS.....			.....	..	.....4	1FE	1,491,797	102.896	1,543,434	1,500,000	1,493,552	.....	.....1,151	.....	.....	.....4.060	4.191	MON...	2,707	60,900	06/12/2018.	01/17/2045.
55281F	AA	8	MCFCL 7 A - CDO.....			.....	..	.....4	1FE	1,500,000	99.443	1,491,646	1,500,000	1,499,875	.....	.....(266)	.....	.....	.....3.566	3.581	JAJO..	10,698	62,547	08/09/2017.	10/22/2029.
55819T	AQ	4	MDPK 20R A2R - CDO.....			.....	C	4	1FE	972,813	98.091	980,905	1,000,000	976,134	.....	.....3,232	.....	.....	.....3.236	3.697	JAJO..	5,842	38,706	12/20/2018.	07/29/2030.
59801W	AC	0	MIDO 7 A2 - CDO.....			.....	C	4	1FE	1,400,000	99.359	1,391,024	1,400,000	1,400,265	.....	.....446	.....	.....	.....3.551	3.789	JAJO..	10,771	57,904	06/02/2017.	07/16/2029.
62942Q	CF	8	NRART 19T4 AT4 - ABS.....			.....	..	.....4	1FE	2,999,996	99.859	2,995,761	3,000,000	2,999,999	.....	.....3	.....	.....	.....2.329	2.329	MON...	3,105	11,643	10/01/2019.	10/16/2051.
62947A	AA	1	NPRL 192 A1 - ABS.....			.....	..	.....4	1FE	2,491,893	99.239	2,472,960	2,491,936	2,491,895	.....	.....2	.....	.....	.....2.864	2.864	MON...	2,379	5,947	11/01/2019.	11/19/2049.
64829T	AA	9	NZES 18FNT1 A - CMO/RMBS.....			.....	..	.....4	1FE	660,182	100.184	661,532	660,318	660,220	.....	.....31	.....	.....	.....3.610	3.615	MON...	397	23,514	05/14/2018.	05/25/2023.

SCHEDULE D - PART 1

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

E10.8

1			2				Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates			
			3	4	5			8	9							12	13	14	15	16	17	18	19	20	21	22	
				F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol		Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value					Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
CUSIP Identification			Description				Code																				
64829T	AB	7	NZES 18FNT1 B - CMO/RMBS.....				.....	..	.....4	1FE	1,320,530	100.276	1,324,276	1,320,637	1,320,565	.....	.....29	.....	.....	.....3.910	3.912	MON...	861	50,936	05/14/2018.	05/25/2023	
64829T	AH	4	NZES 18FNT2 A - ABS.....				.....	..	.....4	1FE	684,445	100.355	687,067	684,634	684,380	.....	.....7	.....	.....	.....3.790	3.792	MON...	432	25,722	07/24/2018.	07/25/2054.	
65130P	AW	0	NEWFL 161R A2R - CDO.....				.....	C	4	1FE	1,000,000	99.870	998,699	1,000,000	999,858	.....	.....140	.....	.....	.....3.868	3.896	JAJO..	7,629	38,680	05/21/2018.	04/20/2028.	
65252D	AC	3	NWSTR 1R BR - CDO.....				.....	..	.....4	1FE	1,200,000	98.174	1,178,089	1,200,000	1,199,426	.....	.....16	.....	.....	.....3.616	3.654	JAJO..	8,678	50,644	07/17/2018.	01/20/2027.	
67573C	AC	3	OCT32 32 A2 - CDO.....				.....	..	.....4	1FE	978,600	98.290	982,902	1,000,000	981,892	.....	.....3,166	.....	.....	.....3.351	3.756	JAJO..	7,260	39,332	12/20/2018.	07/16/2029.	
67590A	BB	7	OCT14 14R ABR - CDO.....				.....	..	.....4	1FE	890,000	99.582	886,280	890,000	890,129	.....	.....17	.....	.....	.....3.361	3.372	JAJO..	6,481	35,231	05/09/2017.	07/16/2029.	
68267B	AA	8	OMFIT 181 A - ABS.....				.....	..	.....4	1FE	2,999,184	101.488	3,044,637	3,000,000	2,999,882	.....	.....91	.....	.....	.....3.300	3.325	MON...	4,675	99,000	02/21/2018.	03/14/2029.	
68268L	AA	5	OMFIT 153 A - ABS.....				.....	..	.....4	1FE	2,948,577	101.342	3,040,252	3,000,000	2,986,383	.....	.....10,625	.....	.....	.....3.630	3.926	MON...	3,933	108,900	03/15/2016.	11/18/2028.	
72353P	AA	4	PIONEER AIRCRAFT FINANCE LTD - ABS.....				.....	C	2	1FE	482,140	100.771	485,861	482,143	482,119	.....	.....(22)	.....	.....	.....3.967	4.001	MON...	797	10,201	05/23/2019.	06/15/2044.	
74333B	AA	6	PROG 19SFR1 A - ABS.....				.....	..	.....4	1FE	999,966	101.441	1,014,414	1,000,000	999,982	.....	.....16	.....	.....	.....3.422	3.407	MON...	2,852	25,760	02/14/2019.	03/19/2036.	
74334A	AA	7	PROG 18SRF1 A - ABS.....				.....	..	.....4	1FE	1,997,559	100.516	2,007,876	1,997,569	1,996,996	.....	.....(1,068)	.....	.....	.....3.255	3.186	MON...	5,418	65,021	02/08/2018.	03/19/2035.	
74983D	AQ	0	RACEP 10R A2R - CDO.....				.....	C	4	1FE	1,000,000	98.626	986,263	1,000,000	999,713	.....	.....(49)	.....	.....	.....3.390	3.409	JAJO..	6,403	40,328	07/12/2018.	07/25/2031.	
75574W	AC	1	RCMT 18FL2 B - CDO.....				.....	..	.....4	1FE	1,250,000	99.880	1,248,505	1,250,000	1,249,951	.....	.....(31)	.....	.....	.....3.092	3.129	MON...	644	45,244	06/15/2018.	06/25/2035.	
78397A	AB	0	SCFET 191 A2 - ABS.....				.....	..	.....4	1FE	999,906	100.688	1,006,880	1,000,000	999,799	.....	.....(107)	.....	.....	.....3.230	3.269	MON...	987	22,431	04/03/2019.	10/21/2024.	
78403D	AM	2	SBATOW 181 1C - ABS.....				.....	..	.....4	1FE	2,000,000	103.160	2,063,203	2,000,000	2,000,012	.....	.....13	.....	.....	.....3.448	3.473	MON...	2,873	68,768	02/16/2018.	03/16/2048.	
78448Q	AB	4	SMB 15B A2A - ABS.....				.....	..	.....4	1FE	212,710	100.490	214,742	213,695	213,362	.....	.....89	.....	.....	.....2.980	3.096	MON...	283	6,229	07/23/2015.	07/15/2027.	
78469Q	AX	0	SPART 19T1 AT1 - ABS.....				.....	..	.....4	1FE	2,499,830	100.012	2,500,288	2,500,000	2,499,832	.....	.....3	.....	.....	.....2.240	2.240	MON...	2,489	9,333	10/10/2019.	10/16/2051.	
78471D	AA	5	SCLP 161 A - ABS.....				.....	..	.....4	1FE	205,935	100.752	207,507	205,957	205,946	.....	.....3	.....	.....	.....3.260	3.261	MON...	112	6,488	06/21/2016.	08/25/2025.	
80349B	AP	2	SARAT 131RR A2R - CDO.....				.....	..	.....4	1FE	1,000,000	99.638	996,381	1,000,000	1,000,056	.....	.....101	.....	.....	.....3.716	3.728	JAJO..	7,432	37,379	12/03/2018.	01/22/2030.	
82652K	AA	2	SRFC 171 A - ABS.....				.....	..	.....4	1FE	459,303	100.723	462,654	459,335	459,312	.....	.....4	.....	.....	.....2.910	2.910	MON...	408	12,925	03/13/2017.	03/20/2034.	
83404J	AA	4	SCLP 173 A - ABS.....				.....	..	.....4	1FE	451,817	100.350	453,397	451,817	451,819	.....	.....1	.....	.....	.....2.770	2.786	MON...	209	11,990	05/11/2017.	05/26/2026.	
83405X	AA	2	SCLP 183 A1 - ABS.....				.....	..	.....4	1FE	142,160	100.154	142,380	142,161	142,161	.....	.....1	.....	.....	.....3.200	3.221	MON...	76	4,146	07/31/2018.	08/25/2027.	
85816B	CQ	1	STCR 151R BR - CDO.....				.....	..	.....4	1FE	2,000,000	99.109	1,982,176	2,000,000	2,000,332	.....	.....54	.....	.....	.....3.745	3.758	FMAN.	8,529	87,983	05/12/2017.	05/21/2029.	
87240U	AJ	9	TCW 181 A2B - CDO.....				.....	..	.....4	1FE	1,000,000	100.050	1,000,495	1,000,000	1,000,105	.....	.....37	.....	.....	.....4.140	4.159	JAJO..	7,590	41,400	04/12/2018.	04/25/2031.	
87267J	AA	1	TFINS 182 A1 - CDO.....				.....	C	4	1FE	1,740,143	99.994	1,740,035	1,740,143	1,742,122	.....	.....2,032	.....	.....	.....3.760	4.349	MJSD.	364	77,305	11/20/2018.	09/30/2039.	
87342R	AB	0	BELL 161 A22 - ABS.....				.....	..	.....2	2FE	975,000	100.660	981,435	975,000	975,000	.....	.....	.....	.....	.....4.377	4.400	FMAN.	4,268	42,676	05/04/2016.	05/25/2046.	
87407P	AJ	9	TAL 141 A - ABS.....				.....	..	.....2	1FE	416,663	99.742	415,590	416,667	416,670	.....	.....3	.....	.....	.....3.510	3.535	MON...	447	14,487	02/19/2014.	02/22/2039.	
89656C	AA	1	TRL 101 NTS - ABS.....				.....	..	.....4	1FE	1,417,529	109.369	1,472,129	1,346,022	1,411,002	.....	.....(6,526)	.....	.....	.....5.194	4.290	MON...	2,913	64,086	01/17/2019.	10/16/2040.	
89656F	AA	4	TRL 121 A1 - ABS.....				.....	..	.....4	1FE	1,958,121	99.759	1,996,131	2,000,954	1,969,452	.....	.....4,289	.....	.....	.....2.266	3.357	MON...	2,015	45,007	02/22/2018.	01/15/2043.	
89656F	AC	0	TRL 131 A1 - ABS.....				.....	..	.....4	1FE	1,537,627	99.841	1,539,027	1,541,480	1,529,994	.....	.....646	.....	.....	.....3.898	4.055	MON...	2,671	60,087	09/19/2018.	07/15/2043.	
89690E	AF	4	TRMF 171 A1 - ABS.....				.....	..	.....2	1FE	519,588	100.016	519,677	519,595	519,594	.....	.....4	.....	.....	.....2.709	2.725	MON...	626	13,895	07/21/2017.	08/15/2047.	
89821J	AA	6	TFINS 191 A1 - CDO.....				.....	C	4	1FE	1,744,935	100.008	1,745,071	1,744,935	1,744,935	.....	.....	.....	.....	.....3.952	4.010	FMAN.	11,111	52,769	02/08/2019.	02/02/2039.	
92257L	AB	6	VCC 171 AFX - CMBS.....				.....	..	.....4	1FE	330,216	99.761	329,516	330,304	327,854	.....	.....2,207	.....	.....	.....3.000	3.916	MON...	826	9,721	05/08/2017.	05/25/2047.	
95058X	AG	3	WEN 191 A21 - ABS.....				.....	..	.....2	2FE	995,000	101.993	1,014,830	995,000	995,000	.....	.....	.....	.....	.....3.783	3.783	MJSD.	1,673	17,694	06/13/2019.	06/15/2049.	
96033D	AA	8	WESTR 171 A - ABS.....				.....	..	.....4	1FE	405,067	100.389	407,134	405,558	404,985	.....	.....(6)	.....	.....	.....3.050	3.048	MON...	1,031	12,123	03/30/2017.	12/20/2030.	
97988Q	AC	8	WDMNT 172 B - CDO.....				.....	..	.....4	1	1,000,000	98.758	987,578	1,000,000	999,644	.....	.....(194)	.....	.....	.....4.353	4.377	JAJO..	9,069	49,476	05/25/2017.	07/18/2028.	
98875N	AJ	4	ZAIS9 9 B2 - CDO.....				.....	C	4	1FE	2,000,000	100.436	2,008,712	2,000,000	1,999,844	.....	.....159	.....	.....	.....4.834	4.864	JAJO..	19,067	119,776	06/19/2018.	07/21/2031.	
98886Y	AR	9	ZAIS2 2R ABR - CDO.....				.....	..	.....4	1FE	351,634	99.809	350,962	351,634	351,644	.....	.....9	.....	.....	.....2.920	2.924	JAJO..	1,882	10,268	04/10/2017.	07/27/2026.	
98886Y	AS	7	ZAIS2 2R A2R - CDO.....				.....	..	.....4	1FE	4,300,000	100.107	4,304,620	4,300,000	4,299,600	.....	.....(250)	.....	.....	.....3.790	3.804	JAJO..	30,780	190,851	04/10/2017.	07/27/2026.	
3599999.			Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....								141,851,418	XXX	142,193,047	143,326,268	141,904,140		48,326	(8,087)	670,521	0	XXX	XXX	XXX	716,002	4,842,130	XXX	XXX
3899999.			Total - Industrial & Miscellaneous (Unaffiliated).....								233,712,914	XXX	241,779,981	247,293,701	234,523,720		37,512	742,216	681,906	0	XXX	XXX	XXX	1,368,760	8,255,389	XXX	XXX

SCHEDULE D - PART 1

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

1	2				Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
					3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol																		Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification	Description				Code				Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
Hybrid Securities - Issuer Obligations																								
58551T	AA	5	MELLON CAPITAL IV	2	2FE				2,000,000	94.375	1,887,500	2,000,000	2,000,000	0	0	0	0	4.000	4.058	MJSD.	2.667	81,111	06/12/2007.	06/29/2049.
4299999.	Hybrid Securities - Issuer Obligations.....							2,000,000	XXX	1,887,500	2,000,000	2,000,000	0	0	0	0	0	XXX	XXX	XXX	2.667	81,111	XXX	XXX
4899999.	Total - Hybrid Securities.....							2,000,000	XXX	1,887,500	2,000,000	2,000,000	0	0	0	0	0	XXX	XXX	XXX	2.667	81,111	XXX	XXX
Totals																								
7699999.	Total - Issuer Obligations.....							62,030,199	XXX	63,989,408	61,964,469	61,948,150	0	(26,106)	0	0	0	XXX	XXX	XXX	597,316	2,209,433	XXX	XXX
7799999.	Total - Residential Mortgage-Backed Securities.....							53,062,696	XXX	59,208,570	64,932,291	53,770,577	(10,814)	721,968	11,386	0	0	XXX	XXX	XXX	205,267	1,731,772	XXX	XXX
7899999.	Total - Commercial Mortgage-Backed Securities.....							1,000,000	XXX	1,000,614	1,000,000	1,000,000	0	0	0	0	0	XXX	XXX	XXX	1,294	18,551	XXX	XXX
7999999.	Total - Other Loan-Backed and Structured Securities.....							261,545,281	XXX	264,149,091	259,425,531	260,444,410	48,326	(487,703)	670,521	0	0	XXX	XXX	XXX	1,599,251	8,479,743	XXX	XXX
8399999.	Grand Total - Bonds.....							377,638,176	XXX	388,347,682	387,322,291	377,163,137	37,512	208,159	681,906	0	0	XXX	XXX	XXX	2,403,128	12,439,499	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2			Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
				3	4					9	10		12	13	14	15	16	17	18	19		
	CUSIP Identification	Description	Code	gn	Number of Shares					Par Value per Share	Rate per Share		Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)			Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation and Administrative Symbol	Date Acquired
Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																						
19075Q	AC	6			1,500,000.000	25,000.00		1,629,750	108.650	1,629,750	1,500,000		93,750		126,000			126,000		2FE	04/05/2016.	
316773	60	5			40,000.000	25.00	28.332	1,000,000	28.332	1,133,284	1,000,000		66,250					0		3FE	12/04/2013.	
369604	BQ	5			1,988,000.000	1,000.00		1,948,240	98.000	1,948,240	2,007,880	4,418	99,400		433,959	(4,054)		429,905		2FE	01/20/2016.	
38145G	30	8			40,000.000	25.00	26.549	950,000	26.549	1,061,972	950,000		55,000					0		3FE	04/18/2013.	
459745	70	9		C	20.000	100,000.00	76,000.000	640,000	76,000.000	1,520,000	640,000	0	122,982					0		3FE	04/20/2006.	
46625H	JQ	4			1,000,000.000	1,000.00		1,127,500	112.750	1,127,500	1,000,000	28,125	67,500		99,938	62		100,000		2FE	01/14/2014.	
55261F	AG	9			2,000,000.000	1,000.00		2,225,000	111.250	2,225,000	2,000,000	48,733	129,000		185,003	(3)		185,000		2FE	02/06/2014.	
59156R	BP	2			2,000,000.000	1,000.00		2,025,000	101.250	2,025,000	2,000,000	4,667	105,000		95,000			95,000		2FE	05/27/2015.	
59156R	BT	4			1,000,000.000	1,000.00		1,115,000	111.500	1,115,000	1,000,000	17,299	58,750		139,897	103		140,000		2FE	03/20/2018.	
61747S	50	4			100,000.000	25.00	22.686	1,870,000	22.686	2,268,610	1,870,000	25,556	101,390					0		3FE	06/27/2006.	
665859	AQ	7			2,000,000.000	1,000.00		2,078,000	103.900	2,078,000	2,000,000	23,000	92,000		227,901	99		228,000		2FE	08/01/2016.	
693475	85	7			80,000.000	25.00		2,165,864	27.073	2,165,864	2,000,000		122,500		107,464			107,464		2FE	04/19/2012.	
693475	AK	1			2,000,000.000	1,000.00		2,117,500	105.875	2,117,500	2,000,000	56,250	78,750		87,500			87,500		2FE	07/20/2011.	
857477	60	8			70,000.000	25.00		1,894,746	27.068	1,894,746	1,764,400		103,236		180,446			180,446		2FE	02/26/2014.	
902973	15	5			100,000.000	25.00		2,135,350	21.354	2,135,350	2,500,000	22,361	88,715		262,350			262,350		2FE	03/22/2006.	
902973	86	6			1,000.000	1,000.00		855,100	855.100	855,100	725,000	8,944	36,550		105,176			105,176		2FE	09/21/2011.	
949746	55	6			40,000.000	25.00		1,091,000	27.275	1,091,000	1,000,000		58,501		115,000			115,000		2FE	07/15/2013.	
949746	PM	7			538,000.000	1,000.00		543,380	101.000	543,380	568,263	1,354	34,001		10,758	2		10,760		2FE	09/21/2010.	
8499999. Total - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred									27,411,430	XXX	28,935,296	26,525,543	240,707	1,513,275	0	2,176,392	(3,790)	0	2,172,601	0	XXX	XXX
8999999. Total - Preferred Stocks									27,411,430	XXX	28,935,296	26,525,543	240,707	1,513,275	0	2,176,392	(3,790)	0	2,172,601	0	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1				Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
				3	4			7	8		10	11	12	13	14	15	16		
				F or ei gn				Rate per Share Used to Obtain Fair Value	Fair Value		Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.			Date Acquired	NAIC Designation
CUSIP Identification	Description			Code	gn	Number of Shares	Book/Adjusted Carrying Value			Actual Cost									
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																			
00123Q	10	4	AGNC INVESTMENT REIT ORD.....			76,667.000	1,355,473	17.680	1,355,473	1,233,572	12,267	154,867		210,834	200,101	10,733		12/06/2013.	
037347	10	1	ANWORTH MORTGAGE ASSET REIT ORD.....			141,000.000	496,320	3.520	496,320	465,300	12,690	66,270		154,270	227,590	(73,320)		12/09/2013.	
06738E	20	4	BARCLAYS ADR REP 4 ORD.....		C	100,000.000	952,000	9.520	952,000	862,000		34,836		198,000		198,000		03/14/2014.	
09628D	10	4	BLUESTEM GROUP ORD.....			1,378.000	317	0.230	317	317				372	661	(289)		12/31/2014.	
37045V	10	0	GENERAL MOTORS ORD.....			69,400.000	2,540,040	36.600	2,540,040	2,360,631		105,488		218,610		218,610		07/24/2015.	
38741L	10	7	GRANITE POINT MORTGAGE TRUST ORD.....			13,361.000	245,575	18.380	245,575	217,528	5,612	22,446		4,676		4,676		11/02/2017.	
59156R	10	8	METLIFE ORD.....			10.000	510	50.970	510	506		17		99		99		01/01/2018.	
695042	10	1	PACIFIC VENTURES GROUP ORD.....			1,010.000	3	0.003	3	1				(16)		(16)		11/20/1996.	
90187B	40	8	TWO HARBORS INVESTMENT REIT ORD.....			82,477.004	1,205,814	14.620	1,205,814	1,232,628	32,991	143,510		146,809		146,809		08/02/2018.	
92556H	20	6	CBS CL B ORD.....			11,458.000	480,892	41.970	480,892	528,310	2,750			(47,417)		(47,417)		09/03/2019.	
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....							7,276,944	XXX	7,276,944	6,900,793	66,309	527,435	0	886,238	428,352	457,885	0	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates Other																			
59530Z	ZZ	3	MID-CONTINENT ASSURANCE COMPANY.....			100,000.000	21,588,070	215.881	21,588,070	5,000,000				519,673		519,673		08/31/1992.	
595301	ZZ	8	MID-CONTINENT EXCESS AND SURPLUS INS.....			100.000	18,877,477	188,774.770	18,877,477	15,000,000				434,116		434,116		12/29/2009.	
59539#	10	2	MID-CONTINENT SPECIALTY INS SERV INC.....			1,000.000	100,000	100.000	100,000	100,000						0		06/15/2009.	
67920@	10	4	OKLAHOMA SURETY COMPANY.....			10,000.000	17,315,329	1,731.533	17,315,329	3,400,000				407,875		407,875		12/31/1980.	
9399999. Total - Common Stocks - Parent, Subsidiaries and Affiliates Other.....							57,880,876	XXX	57,880,876	23,500,000	0	0	0	1,361,664	0	1,361,664	0	XXX	XXX
9799999. Total - Common Stock.....							65,157,820	XXX	65,157,820	30,400,793	66,309	527,435	0	2,247,902	428,352	1,819,549	0	XXX	XXX
9899999. Total Common and Preferred Stock.....							92,569,250	XXX	94,093,116	56,926,336	307,016	2,040,709	0	4,424,293	428,352	3,992,151	0	XXX	XXX

SCHEDULE D - PART 3

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

1			2			3	4	5	6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends		
Bonds - U.S. Government												
912828	Y8	7	UNITED STATES TREASURY		07/26/2019.....	GOLDMAN.....		398,000	400,000			
05999999. Total - Bonds - U.S. Government.....								398,000	400,000	0		
Bonds - U.S. Special Revenue and Special Assessment												
3133N3	U9	3	FH RE6008 - RMBS.....		10/16/2019.....	CANTOR FITZGERALD + CO.....		1,016,563	1,000,000	1,556		
3133N3	VG	6	FH RE6015 - RMBS.....		10/18/2019.....	Amherst Securities Group LLC.....		1,996,064	1,967,474	4,017		
3133N3	VN	1	FH RE6021 - RMBS.....		10/15/2019.....	CANTOR FITZGERALD + CO.....		1,503,750	1,500,000	2,000		
31350A	AU	2	FEDMFH M024 A - CMBS.....		07/11/2019.....	Jefferies.....		1,000,000	1,000,000			
3140QB	N5	3	FN CA4011 - RMBS.....		10/11/2019.....	CANTOR FITZGERALD + CO.....		4,887,240	4,812,052	6,550		
31418D	HY	1	FN MA3846 - RMBS.....		12/01/2019.....	CREDIT SUISSE SECURITIES (USA).....		999,640	997,147			
45129Y	S6	4	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R.....		10/04/2019.....	BARCLAYS CAPITAL INC FIXED INC.....		555,245	500,000			
647201	HC	9	NEW MEXICO MTG FIN AUTH.....		07/10/2019.....	RBC CAPITAL MARKETS.....		1,085,600	1,000,000			
647201	JJ	2	NEW MEXICO MTG FIN AUTH.....		10/03/2019.....	RBC CAPITAL MARKETS.....		2,154,200	2,000,000			
64988Y	CS	4	NEW YORK ST MTG AGY HOMEOWNER MTG REV.....		09/12/2019.....	RBC CAPITAL MARKETS.....		1,076,390	1,000,000			
83712D	G4	2	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG.....		10/24/2019.....	CITIGROUP.....		2,196,180	2,000,000			
880461	G9	3	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR.....		11/07/2019.....	RBC CAPITAL MARKETS.....		2,171,560	2,000,000			
88275F	RD	3	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE.....		07/17/2019.....	JP Morgan.....		1,111,770	1,000,000			
31999999. Total - Bonds - U.S. Special Revenue and Special Assessments.....								21,754,201	20,776,673	14,122		
Bonds - Industrial and Miscellaneous												
03880V	AA	8	ARCLO 19FL2 A - CDO.....	C.....	11/01/2019.....	JP Morgan.....		2,000,000	2,000,000			
05587T	AA	4	BSPRT 19FL5 A - CDO.....		05/20/2019.....	CREDIT SUISSE SECURITIES (USA).....		500,000	500,000			
05608B	AA	8	BX TRUST 2019-IMC - CMBS.....		05/02/2019.....	CITIGROUP.....		1,000,000	1,000,000			
07386Y	AE	4	BSARM 075 3A1 - CMO/RMBS.....		01/11/2019.....	Amherst Securities Group LLC.....		1,280,922	1,327,381	2,132		
12641Q	AJ	1	CSMC 097R 4A5 - CMO/RMBS.....	C.....	07/01/2019.....	VARIOUS.....			230			
12641Q	CS	9	CSMC 097R 125 - CMO/RMBS.....		09/01/2019.....	Direct.....			8			
12641Q	CZ	3	CSMC 097R 134 - CMO/RMBS.....		06/01/2019.....	Direct.....			2			
21872F	AA	5	CAFL 191 A - CMBS.....		04/03/2019.....	MORGAN STANLEY CO.....		1,999,910	2,000,000	1,847		
233046	AJ	0	DNKN 191 A2I - ABS.....		03/20/2019.....	GUGGENHEIM.....		1,000,000	1,000,000			
26857E	AA	6	ELFI 19A A - ABS.....		10/16/2019.....	CITIGROUP.....		999,795	1,000,000			
302637	AA	1	FS KKR MM CLO 1 LLC - CDO.....		05/30/2019.....	CITIGROUP.....		1,500,000	1,500,000			
32010L	AN	4	NWSTR A1BR - CDO.....		12/17/2019.....	WELLS FARGO SECURITIES LLC.....		2,499,967	2,500,000			
34956N	AA	0	FORTRESS CREDIT BSL VII LTD. - CDO.....	C.....	06/21/2019.....	MITSUBISHI UFJ SECURITIES.....		3,000,000	3,000,000			
42806D	CH	0	HERTZ 192 A - ABS.....		05/22/2019.....	Bank of America Merrill Lynch.....		999,705	1,000,000			
42806D	CN	7	HERTZ 193 A - ABS.....		11/19/2019.....	BARCLAYS CAPITAL INC FIXED INC.....		999,995	1,000,000			
43133J	AA	6	HLD SCT 192 A1 - CDO.....	C.....	04/16/2019.....	SANDLER O'NEILL & PARTNERS, LP.....		996,250	1,000,000			
466365	AA	1	JIB FUNDING, LLC - ABS.....		06/28/2019.....	GUGGENHEIM.....		2,000,000	2,000,000			
50209T	AA	8	LMREC 19CRE3 A - CMBS.....		03/26/2019.....	WELLS FARGO SECURITIES LLC.....		1,000,000	1,000,000			
62942Q	CF	8	NRART 19T4 AT4 - ABS.....		10/01/2019.....	CREDIT SUISSE SECURITIES (USA).....		2,999,996	3,000,000			
62947A	AA	1	NPRL 192 A1 - ABS.....		11/01/2019.....	CREDIT SUISSE SECURITIES (USA).....		2,499,957	2,500,000			
686330	AL	5	ORIX CORP.....	C.....	01/08/2019.....	GOLDMAN.....		999,150	1,000,000			
69374X	AA	8	PSMC 192 A1 - CMO/RMBS.....		10/08/2019.....	WELLS FARGO SECURITIES LLC.....		1,980,840	1,942,000	3,210		
69375B	AA	5	PSMC 193 A1 - CMO/RMBS.....		10/28/2019.....	WELLS FARGO SECURITIES LLC.....		5,072,656	5,000,000	14,583		
72353P	AA	4	PIONEER AIRCRAFT FINANCE LIMITED - ABS.....		05/23/2019.....	MIZUHO SECURITIES USA INC.....		499,997	500,000			
74333B	AA	6	PROG 19SFR1 A - ABS.....		02/14/2019.....	GOLDMAN.....		999,966	1,000,000			
749357	AA	7	RCKT 191 A1 - CMO/RMBS.....		10/11/2019.....	Bank of America Merrill Lynch.....		1,015,469	1,000,000	1,556		
78397A	AB	0	SCFET 191 A2 - ABS.....		04/03/2019.....	Bank of America Merrill Lynch.....		999,906	1,000,000			
78469Q	AX	0	SPART 19T1 AT1 - ABS.....		10/10/2019.....	CREDIT SUISSE SECURITIES (USA).....		2,499,830	2,500,000			

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
81748J AA 3	SEMT 194 A1 - CMO/RMBS.....		10/08/2019.....	MORGAN STANLEY CO.....		1,020,938	1,000,000	1,653
89175J AB 6	TPMT 176 A2 - CMO/RMBS.....		03/04/2019.....	SANDLER O'NEILL & PARTNERS, LP.....		468,906	500,000	208
89176E AB 6	TPMT 181 A2 - RMBS.....		03/04/2019.....	SANDLER O'NEILL & PARTNERS, LP.....		478,750	500,000	226
89176E AC 4	TPMT 181 M1 - RMBS.....		01/17/2019.....	SANDLER O'NEILL & PARTNERS, LP.....		1,882,188	2,000,000	4,083
89236T GL 3	TOYOTA MOTOR CREDIT CORP.....		10/02/2019.....	HSBC SECURITIES.....		1,998,200	2,000,000	
89656C AA 1	TRL 101 NTS - ABS.....		01/17/2019.....	Amherst Securities Group LLC.....		1,462,962	1,389,163	1,203
89821J AA 6	TRUPS FINANCIALS NOTE SECURITIZATION 201.....	C.....	02/08/2019.....	Bank of America Merrill Lynch.....		2,000,000	2,000,000	
95058X AG 3	WEN 191 A21 - ABS.....		06/13/2019.....	GUGGENHEIM.....		1,000,000	1,000,000	
38999999	Total - Bonds - Industrial and Miscellaneous.....					51,656,255	51,658,783	30,700
83999997	Total - Bonds - Part 3.....					73,808,456	72,835,456	44,822
83999998	Total - Bonds - Summary Item from Part 5.....					846,614	847,077	2,224
83999999	Total - Bonds.....					74,655,070	73,682,533	47,047
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								
124857 20 2	CBS CL B ORD.....		12/04/2019.....	VARIOUS.....	11,458.136	528,316	XXX	
90999999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....					528,316	XXX	0
Common Stocks - Parent, Subsidiaries and Affiliates Other								
59539# 10 2	MID-CONTINENT SPECIALTY INS SERV INC.....		05/17/2019.....	CAPITAL CONTRIBUTION.....		50,000	XXX	
93999999	Total - Common Stocks - Parent, Subsidiaries and Affiliates Other.....					50,000	XXX	0
97999997	Total - Common Stocks - Part 3.....					578,316	XXX	0
97999998	Total - Common Stocks - Summary Item from Part 5.....					49,001	XXX	
97999999	Total - Common Stocks.....					627,317	XXX	0
98999999	Total - Preferred and Common Stocks.....					627,317	XXX	0
99999999	Total - Bonds, Preferred and Common Stocks.....					75,282,387	XXX	47,047

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign n Excha nge Chang e in B./A.C .V.	Book/Adjusted Carrying Value at Disposal Date	Foreign n Excha nge Gain (Loss) on Dispo sal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. States, Territories and Possessions																						
68609T	DM	7	OREGON ST.....	..	12/02/2019.	Direct.....		60,000	60,000	64,599	63,686	.....	.....(352)	.....	.....(352)	.....	.....60,000	.....	.....	.....0	1,417	12/01/2048.
68609T	HV	3	OREGON ST.....	..	12/02/2019.	Direct.....		30,000	30,000	31,696	31,681	.....	.....(113)	.....	.....(113)	.....	.....30,000	.....	.....	.....0	756	06/01/2049.
1799999.	Total - Bonds - U.S. States, Territories & Possessions.....			..				90,000	90,000	96,295	95,367	0	(465)	0	(465)	0	90,000	0	0	0	2,173	XXX
Bonds - U.S. Special Revenue and Special Assessment																						
01170R	AX	0	ALASKA HOUSING FINANCE CORPORATION.....	..	12/02/2019.	Direct.....		5,000,000	5,000,000	4,981,250	4,988,881	.....	.....11,119	.....	.....11,119	.....	.....5,000,000	.....	.....	.....0	193,733	06/01/2027.
041083	VB	9	ARKANSAS ST DEV FIN AUTH SINGLE FAMILY M.....	..	12/01/2019.	Paydown.....		164,010	164,010	164,010	164,010	.....	.....(0)	.....	.....(0)	.....	.....164,010	.....	.....	.....0	3,164	07/01/2043.
130333	CA	3	CALIFORNIA HSG FIN AGY RESIDENTIAL MTG R.....	..	12/01/2019.	Paydown.....		34,005	34,005	34,005	34,005	.....	.....(0)	.....	.....(0)	.....	.....34,005	.....	.....	.....0	611	02/01/2042.
130333	CB	1	CALIFORNIA HSG FIN AGY RESIDENTIAL MTG R.....	..	12/01/2019.	Paydown.....		37,097	37,097	37,004	37,021	.....	.....76	.....	.....76	.....	.....37,097	.....	.....	.....0	711	02/01/2042.
196479	2D	0	COLORADO HSG & FIN AUTH.....	..	11/01/2019.	Direct.....		40,000	40,000	42,268	42,268	.....	.....(159)	.....	.....(159)	.....	.....40,000	.....	.....	.....0	881	05/01/2049.
19647P	BA	0	COLORADO HSG & FIN AUTH MULTIFAMILY HSG.....	..	12/02/2019.	VARIOUS.....		21,902	21,877	21,877	21,877	.....	.....25	.....	.....25	.....	.....21,902	.....	.....0	0	1,479	02/01/2044.
20775C	B6	0	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN.....	..	12/05/2019.	Direct.....		110,000	110,000	115,831	115,115	.....	.....(471)	.....	.....(471)	.....	.....110,000	.....	.....	.....0	2,842	11/15/2039.
20775C	RY	2	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN.....	..	12/05/2019.	Direct.....		385,000	385,000	385,000	385,030	.....	.....(4)	.....	.....(4)	.....	.....385,000	.....	.....	.....0	9,407	11/15/2032.
246395	WY	9	DELAWARE ST HSG AUTH REV.....	..	12/01/2019.	Direct.....		70,000	70,000	72,772	70,882	.....	.....(215)	.....	.....(215)	.....	.....70,000	.....	.....	.....0	3,556	07/01/2029.
296122	US	1	ESCAMBIA CNTY FLA HSG FIN AUTH SINGLE FA.....	..	12/01/2019.	Paydown.....		240,289	240,289	240,289	240,289	.....	.....(0)	.....	.....(0)	.....	.....240,289	.....	.....	.....0	4,974	08/01/2044.
3133N3	U9	3	FH RE6008 - RMBS.....	..	12/01/2019.	Paydown.....		29,188	29,188	29,671	.....	.....(483)	.....	.....(483)	.....	.....29,188	.....	.....	.....0	136	11/01/2049.	
3133N3	VG	6	FH RE6015 - RMBS.....	..	12/01/2019.	Paydown.....		96,317	96,317	97,716	.....	.....(1,400)	.....	.....(1,400)	.....	.....96,317	.....	.....	.....0	404	09/01/2049.	
3133N3	VN	1	FH RE6021 - RMBS.....	..	12/01/2019.	Paydown.....		9,354	9,354	9,377	.....	.....(23)	.....	.....(23)	.....	.....9,354	.....	.....	.....0	35	11/01/2049.	
31350A	AU	2	FEDMFH M024 A - CMBS.....	..	09/01/2019.	Paydown.....		1,215	1,215	1,215	.....	.....0	.....	.....0	.....	.....1,215	.....	.....	.....0	2	07/15/2050.	
31350A	AU	2	FEDMFH M024 A - CMBS.....	..	12/16/2019.	VARIOUS.....		8,785	8,785	8,785	.....	.....0	.....	.....0	.....	.....8,785	.....	.....	.....0	74	07/15/2050.	
31350A	BR	8	FEDMFH M034 A - CMBS.....	..	12/01/2019.	Call @ 100.00.....		25,000	25,000	25,688	25,149	.....	.....(49)	.....	.....(49)	.....	.....25,099	.....	.....(99)	(99)	571	04/15/2025.
31397P	PP	9	FHM M012 AA3 - CMBS.....	..	12/01/2019.	Paydown.....		424,732	424,756	424,756	424,733	.....	.....(24)	.....	.....(24)	.....	.....424,732	.....	.....	.....0	8,049	08/15/2051.
31397P	PV	6	FHM M012 A31 - CMBS.....	..	12/01/2019.	Paydown.....		318,549	318,567	318,567	318,526	.....	.....5	.....	.....5	.....	.....318,549	.....	.....	.....0	5,846	08/15/2051.
3140QB	N5	3	FN CA4011 - RMBS.....	..	12/01/2019.	Paydown.....		363,230	363,230	368,905	.....	.....(5,675)	.....	.....(5,675)	.....	.....363,230	.....	.....	.....0	1,633	08/01/2049.	
31418D	HY	1	FN MA3846 - RMBS.....	..	12/01/2019.	Paydown.....		4,257	4,257	4,268	.....	.....(11)	.....	.....(11)	.....	.....4,257	.....	.....	.....0	11	11/01/2049.	
34074M	JB	8	FLORIDA HSG FIN CORP REV - MBS.....	..	12/01/2019.	Paydown.....		136,361	136,361	136,361	136,361	.....	.....(0)	.....	.....(0)	.....	.....136,361	.....	.....	.....0	2,091	07/01/2041.
34074M	SJ	1	FLORIDA HSG FIN CORP REV.....	..	07/01/2019.	Direct.....		5,000	5,000	5,286	5,284	.....	.....(14)	.....	.....(14)	.....	.....5,000	.....	.....	.....0	113	01/01/2050.
45201Y	R3	3	ILLINOIS HSG DEV AUTH REV.....	..	11/01/2019.	Direct.....		205,000	205,000	219,953	216,708	.....	.....(1,066)	.....	.....(1,066)	.....	.....205,000	.....	.....	.....0	5,668	10/01/2048.
45201Y	S5	7	ILLINOIS HSG DEV AUTH REV.....	..	12/01/2019.	Direct.....		215,000	215,000	226,133	225,045	.....	.....(977)	.....	.....(977)	.....	.....215,000	.....	.....	.....0	7,971	08/01/2048.
45201Y	YK	7	ILLINOIS HSG DEV AUTH REV - MBS.....	..	12/01/2019.	Paydown.....		248,590	248,592	238,648	239,972	.....	.....8,618	.....	.....8,618	.....	.....248,590	.....	.....	.....0	4,049	06/01/2043.
45203L	CD	3	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE.....	..	12/01/2019.	Paydown.....		7,733	7,733	7,733	7,087	.....	.....(25)	.....	.....(25)	.....	.....7,733	.....	.....	.....0	175	07/01/2032.
45505T	GP	0	INDIANA ST HSG & CMNTY DEV AUTH SINGLE F.....	..	03/01/2019.	Direct.....		15,000	15,000	15,000	15,000	.....	.....0	.....	.....0	.....	.....15,000	.....	.....	.....0	855	07/01/2031.
48542K	P9	4	KANSAS ST DEV FIN AUTH REV.....	..	11/01/2019.	Maturity @ 100.00.....		1,000,000	1,000,000	1,099,370	1,023,471	.....	.....(23,471)	.....	.....(23,471)	.....	.....1,000,000	.....	.....	.....0	40,000	11/01/2019.
49130T	PR	1	KENTUCKY HSG CORP HSG REV.....	..	09/01/2019.	Direct.....		75,000	75,000	78,413	76,062	.....	.....(260)	.....	.....(260)	.....	.....75,000	.....	.....	.....0	3,340	07/01/2033.
49130T	PS	9	KENTUCKY HSG CORP HSG REV.....	..	12/02/2019.	Call @ 100.00.....		60,000	60,000	60,000	60,000	.....	.....	.....	.....0	.....	.....60,000	.....	.....	.....0	1,208	11/01/2041.
49130T	PT	7	KENTUCKY HSG CORP HSG REV.....	..	12/02/2019.	Call @ 100.00.....		60,000	60,000	60,000	60,000	.....	.....	.....	.....0	.....	.....60,000	.....	.....	.....0	1,047	11/01/2041.
54627D	BV	2	LOUISIANA HSG CORP SINGLE FAMILY MTG REV.....	..	12/01/2019.	Paydown.....		226,686	226,686	226,686	226,686	.....	.....(0)	.....	.....(0)	.....	.....226,686	.....	.....	.....0	4,540	12/01/2038.
56052F	BR	5	MAINE ST HSG AUTH MTG PUR.....	..	12/01/2019.	Direct.....		210,000	210,000	226,107	220,677	.....	.....(1,977)	.....	.....(1,977)	.....	.....210,000	.....	.....	.....0	6,237	11/15/2045.
56052F	GP	4	MAINE ST HSG AUTH MTG PUR.....	..	12/01/2019.	Direct.....		160,000	160,000	172,269	169,342	.....	.....(1,006)	.....	.....(1,006)	.....	.....160,000	.....	.....	.....0	6,480	11/15/2047.

SCHEDULE D - PART 4

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

E14.1

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
57419R	GH	2	F o r e i g n	12/01/2019.	Paydown.....		143,254	143,253	143,253	143,253		1		1		143,254			0	4,058	07/01/2043.
57419R	H7	3		12/01/2019.	Call @ 100.00.....		10,497	10,497	10,497	10,497		(0)		(0)		10,497		(0)	(0)	206	11/01/2058.
57419R	L8	6		06/28/2019.	Call @ 100.00.....		145,000	145,000	145,000	144,998		2		2		145,000		(0)	(0)	1,418	09/01/2048.
57587A	A8	1		10/15/2019.	Direct.....		85,000	85,000	89,673	89,140		(332)		(332)		85,000			0	1,732	12/01/2048.
57587A	HY	7		12/01/2019.	Direct.....		480,000	480,000	514,464	487,577		(505)		(505)		480,000			0	3,298	06/01/2039.
594654	CM	5		12/02/2019.	Direct.....		150,000	150,000	159,234	158,021		(747)		(747)		150,000			0	5,572	12/01/2048.
60416Q	GB	4		12/01/2019.	Paydown.....		223,227	223,227	223,227	223,227		(0)		(0)		223,227			0	3,627	11/01/2044.
60416Q	GC	2		12/01/2019.	Paydown.....		493,786	493,785	493,785	493,785		1		1		493,786			0	9,094	02/01/2045.
60416Q	GD	0		12/01/2019.	Paydown.....		235,746	235,746	235,746	235,746		(0)		(0)		4,938			0	4,938	04/01/2045.
60416S	BU	3		12/02/2019.	Direct.....		185,000	185,000	194,315	189,170		(1,101)		(1,101)		185,000			0	4,576	07/01/2031.
60416S	WD	8		12/02/2019.	Direct.....		110,000	110,000	118,302	116,592		(705)		(705)		110,000			0	3,551	01/01/2048.
60535Q	LY	4		12/01/2019.	Paydown.....		128,880	128,880	128,880	128,880		0		0		128,880			0	1,923	12/01/2032.
60535Q	LZ	1		12/01/2019.	Paydown.....		104,224	104,224	105,147	105,022		(798)		(798)		104,224			0	1,929	12/01/2034.
60637B	GC	8		12/01/2019.	Direct.....		270,000	270,000	292,818	284,764		(2,386)		(2,386)		270,000			0	5,309	05/01/2038.
60637B	GM	6		12/01/2019.	Direct.....		110,000	110,000	118,542	113,643		(527)		(527)		110,000			0	2,114	11/01/2045.
60637B	SP	6		11/01/2019.	Direct.....		40,000	40,000	42,335	42,294		(166)		(166)		40,000			0	1,046	05/01/2049.
61212R	X7	6		12/02/2019.	Direct.....		75,000	75,000	78,821	76,839		(350)		(350)		75,000			0	3,063	12/01/2038.
61212W	EL	5		12/02/2019.	Call @ 100.00.....		20,000	20,000	20,000	20,001		(0)		(0)		20,001		(1)	(1)	2,003	12/01/2037.
63968M	RE	1		12/02/2019.	Direct.....		150,000	150,000	159,575	158,355		(710)		(710)		150,000			0	5,016	09/01/2048.
641272	FX	2		11/01/2019.	Direct.....		50,000	50,000	51,529	50,000				0		50,000			0	2,256	04/01/2039.
64613A	AC	6		11/01/2019.	Direct.....		205,000	205,000	219,735	218,528		(850)		(850)		205,000			0	7,386	10/01/2048.
647200	2H	6		12/01/2019.	Paydown.....		112,798	112,798	112,798	112,798				0		112,798			0	1,446	12/01/2035.
647200	3H	5		12/02/2019.	Direct.....		105,000	105,000	111,382	108,753		(535)		(535)		105,000			0	3,151	03/01/2045.
647200	3M	4		12/02/2019.	Call @ 100.00.....		100,000	100,000	100,000	99,773		3		3		99,776		224	224	1,706	09/01/2041.
647200	3N	2		12/01/2019.	Paydown.....		186,279	186,279	186,279	186,279		1		1		186,279			0	3,938	02/01/2037.
647200	P5	7		10/01/2019.	Direct.....		95,000	95,000	99,916	96,446		(313)		(313)		95,000			0	4,507	03/01/2028.
647200	X3	3		12/01/2019.	Paydown.....		54,757	54,757	53,388	53,513		1,244		1,244		54,757			0	887	02/01/2043.
647200	X4	1		12/01/2019.	Paydown.....		356,288	356,288	353,394	354,718		1,571		1,571		356,288			0	6,019	07/01/2043.
647201	DM	1		10/01/2019.	Direct.....		10,000	10,000	10,575	10,571		(36)		(36)		10,000			0	234	07/01/2049.
649883	F2	6		11/01/2019.	Direct.....		205,000	205,000	217,029	207,931		(713)		(713)		205,000			0	5,237	10/01/2034.
649883	H6	5		11/01/2019.	VARIOUS.....		645,000	645,000	680,602	657,647		(1,963)		(1,963)		645,000			0	16,564	10/01/2035.
649883	VZ	5		11/01/2019.	Call @ 100.00.....		115,000	115,000	118,904	116,861		(148)		(148)		116,713		(1,713)	(1,713)	2,419	10/01/2043.
64988R	GY	2		11/01/2019.	Direct.....		85,000	85,000	90,184	87,388		(289)		(289)		85,000			0	1,783	10/01/2030.
658207	TZ	8		12/02/2019.	Direct.....		150,000	150,000	162,936	159,492		(1,077)		(1,077)		150,000			0	4,959	07/01/2047.
658207	WG	6		12/02/2019.	Direct.....		30,000	30,000	31,706	31,663		(134)		(134)		30,000			0	808	07/01/2047.
658877	DZ	5		12/01/2019.	Direct.....		180,000	180,000	191,986	182,904		(1,188)		(1,188)		180,000			0	11,964	01/01/2028.
658909	EV	4		12/01/2019.	Direct.....		130,000	130,000	135,389	132,737		(551)		(551)		130,000			0	3,660	07/01/2043.
658909	HW	9		12/01/2019.	Direct.....		390,000	390,000	422,553	402,178		(2,148)		(2,148)		390,000			0	14,648	01/01/2036.
677377	Q3	0		06/01/2019.	Direct.....		5,000	5,000	4,775	4,879		5		5		5,000			0	700	11/01/2025.

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			For rei g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Chang e in B./A.C .V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Excha nge Gain (Loss) on Dispo sal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
67756Q NP 8	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV.....			..	12/01/2019.	Paydown.....		158,262	158,262	158,262	158,262	.....	.....(0)	.....	.....(0)	.....	.....158,262	.....	.....	.....0	2,524	03/01/2036.
67756Q NQ 6	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV.....			..	12/01/2019.	Paydown.....		206,982	206,982	206,982	206,982	.....	.....(0)	.....	.....(0)	.....	.....206,982	.....	.....	.....0	3,276	03/01/2046.
67756Q NR 4	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV.....			..	12/01/2019.	Paydown.....		347,243	347,243	347,243	347,243	.....	.....(0)	.....	.....(0)	.....	.....347,243	.....	.....	.....0	7,154	03/01/2046.
67756Q WE 3	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV.....			..	10/01/2019.	Direct.....		95,000	95,000	95,000	94,998	.....	.....1	.....	.....1	.....	.....95,000	.....	.....	.....0	2,380	09/01/2037.
686087 NS 2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV.....			..	11/01/2019.	Direct.....		105,000	105,000	105,000	105,000	.....	.....	.....	.....0	.....	.....105,000	.....	.....	.....0	2,665	07/01/2034.
686087 SU 2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV.....			..	11/01/2019.	Direct.....		150,000	150,000	158,714	153,094	.....	.....(481)	.....	.....(481)	.....	.....150,000	.....	.....	.....0	4,932	07/01/2036.
686087 VV 6	OREGON ST HSG & CMNTY SVCS DEPT MTG REV.....			..	11/01/2019.	Direct.....		35,000	35,000	35,000	34,999	.....	.....	.....	.....0	.....	.....35,000	.....	.....	.....0	1,295	01/01/2038.
686087 WW 3	OREGON ST HSG & CMNTY SVCS DEPT MTG REV.....			..	11/01/2019.	Direct.....		135,000	135,000	145,071	143,203	.....	.....(865)	.....	.....(865)	.....	.....135,000	.....	.....	.....0	4,414	01/01/2040.
708796 Q6 7	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M.....			..	12/26/2019.	Direct.....		300,000	300,000	313,701	295,637	.....	.....1,312	.....	.....1,312	.....	.....300,000	.....	.....	.....0	11,521	10/01/2035.
83712D UH 7	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG.....			..	11/01/2019.	Direct.....		85,000	85,000	88,207	86,283	.....	.....(92)	.....	.....(92)	.....	.....85,000	.....	.....	.....0	3,290	07/01/2037.
83712D WK 8	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG.....			..	11/01/2019.	Direct.....		70,000	70,000	73,957	73,957	.....	.....(476)	.....	.....(476)	.....	.....70,000	.....	.....	.....0	2,435	07/01/2043.
83712D YN 0	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG.....			..	03/01/2019.	Direct.....		20,000	20,000	20,000	20,000	.....	.....	.....	.....0	.....	.....20,000	.....	.....	.....0	340	07/01/2038.
83755N EU 2	SOUTH DAKOTA HSG DEV AUTH SINGLE FAMILY.....			..	10/01/2019.	Direct.....		100,000	100,000	103,810	101,068	.....	.....(385)	.....	.....(385)	.....	.....100,000	.....	.....	.....0	1,770	05/01/2032.
83756C TX 3	SOUTH DAKOTA HSG DEV AUTH.....			..	10/01/2019.	Direct.....		70,000	70,000	74,383	73,398	.....	.....(279)	.....	.....(279)	.....	.....70,000	.....	.....	.....0	1,486	05/01/2039.
88045R B7 6	TENNESSEE HSG DEV AGY.....			..	12/02/2019.	Direct.....		210,000	210,000	223,568	214,532	.....	.....(685)	.....	.....(685)	.....	.....210,000	.....	.....	.....0	5,848	07/01/2045.
880461 NL 8	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR.....			..	12/02/2019.	Direct.....		135,000	135,000	145,431	141,949	.....	.....(900)	.....	.....(900)	.....	.....135,000	.....	.....	.....0	4,505	07/01/2042.
880461 NP 9	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR.....			..	12/02/2019.	Direct.....		130,000	130,000	140,933	137,778	.....	.....(858)	.....	.....(858)	.....	.....130,000	.....	.....	.....0	4,198	01/01/2042.
880461 PS 1	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR.....			..	11/01/2019.	Direct.....		40,000	40,000	40,000	40,000	.....	.....(0)	.....	.....(0)	.....	.....40,000	.....	.....	.....0	1,401	07/01/2036.
88275F NV 7	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE.....			..	12/02/2019.	Call @ 100.00.....		205,000	205,000	205,000	205,073	.....	.....(1)	.....	.....(1)	.....	.....205,071	.....	.....(71)	(71)	4,246	03/01/2046.
88275F PA 1	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE.....			..	12/01/2019.	Paydown.....		168,845	168,845	168,845	168,845	.....	.....(0)	.....	.....(0)	.....	.....168,845	.....	.....	.....0	3,124	09/01/2047.
91743P AK 1	UTAH HSG CORP - MBS.....			..	12/01/2019.	Paydown.....		91,917	91,917	96,642	98,388	.....	.....(6,471)	.....	.....(6,471)	.....	.....91,917	.....	.....	.....0	1,766	08/21/2044.
924190 EL 1	VERMONT HSG FIN AGY.....			..	12/01/2019.	Direct.....		95,000	95,000	98,967	98,035	.....	.....(1,100)	.....	.....(1,100)	.....	.....95,000	.....	.....	.....0	3,919	11/01/2042.
92812V MA 1	VIRGINIA ST HSG DEV AUTH - MBS.....			..	12/01/2019.	Paydown.....		218,997	218,997	218,997	218,979	.....	.....18	.....	.....18	.....	.....218,997	.....	.....	.....0	3,820	11/25/2039.
93978T XF 1	WASHINGTON ST HSG FIN COMMN.....			..	12/02/2019.	Direct.....		545,000	545,000	585,107	570,973	.....	.....(3,194)	.....	.....(3,194)	.....	.....545,000	.....	.....	.....0	16,153	12/01/2047.
97689Q BZ 8	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O.....			..	10/01/2019.	Direct.....		235,000	235,000	250,886	249,426	.....	.....(1,614)	.....	.....(1,614)	.....	.....235,000	.....	.....	.....0	9,500	09/01/2045.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....							20,329,282	20,329,300	20,885,831	20,084,445	0	(48,979)	0	(48,979)	0	20,330,943	0	(1,661)	(1,661)	588,599	XXX
Bonds - Industrial and Miscellaneous																						
00100F AC 9	ACIS 143 A1F - CDO.....			..	12/01/2019.	Paydown.....		786,797	786,797	782,863	785,924	.....	.....873	.....	.....873	.....	.....786,797	.....	.....	.....0	23,926	02/02/2026.
00443P AA 7	ACE 07HE2 A1 - RMBS.....			..	12/26/2019.	Paydown.....		60,821	60,821	46,414	48,095	.....	.....12,727	.....	.....12,727	.....	.....60,821	.....	.....	.....0	925	12/25/2036.
02315Q AA 6	AMBAC LSNi LLC.....			..	12/31/2019.	Paydown.....		17,423	17,423	17,466	17,432	.....	.....(0)	.....	.....(0)	.....	.....17,423	.....	.....	.....0	1,350	02/12/2023.
03789X AA 6	DIN 141 A2 - ABS.....			..	07/01/2019.	Paydown.....		2,468,750	2,468,750	2,467,824	2,468,385	.....	.....365	.....	.....365	.....	.....2,468,750	.....	.....	.....0	52,794	09/06/2044.
04544N AD 6	ABSHE 06HE6 A4 - RMBS.....			..	12/26/2019.	Paydown.....		306,412	306,412	257,386	281,398	.....	.....25,014	.....	.....25,014	.....	.....306,412	.....	.....	.....0	4,664	11/25/2036.
05530M AA 7	BCAP 06AA2 A1 - RMBS.....			..	12/26/2019.	Paydown.....		203,734	215,659	165,075	169,601	.....	.....2,679	.....	.....2,679	.....	.....203,734	.....	.....	.....0	3,241	01/25/2037.
05549N AC 0	BDS 18FL1 B - CDO.....			..	01/01/2019.	Paydown.....		.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....0	237	01/18/2035.	
05568Y AA 6	BNSF 071 PTC - ABS.....			..	11/01/2019.	Paydown.....		163,880	163,880	163,880	163,880	.....	.....(0)	.....	.....(0)	.....	.....163,880	.....	.....	.....0	5,034	04/01/2024.
059522 AA 0	BAFC 07CB 6A1 - RMBS.....			..	12/20/2019.	Paydown.....		223,867	223,867	192,526	200,327	.....	.....23,540	.....	.....23,540	.....	.....223,867	.....	.....	.....0	3,354	05/20/2047.
07386Y AE 4	BSARM 075 3A1 - CMO/RMBS.....			..	12/01/2019.	Paydown.....		159,536	177,064	170,867	.....	.....	.....563	.....	.....563	.....	.....159,536	.....	.....	.....0	2,872	08/25/2047.
09629P AE 6	BLUEM 22 B - CDO.....			..	06/18/2019.	BARCLAYS CAPITAL INC FIXED INC.....		1,771,380	1,800,000	1,752,750	1,753,442	.....	.....1,828	.....	.....1,828	.....	.....1,755,270	.....	.....16,110	16,110	71,473	07/15/2031.
11042A AA 2	BRITISH AIRWAYS PLC - ABS.....			C	12/20/2019.	Paydown.....		62,508	62,508	62,508	62,508	.....	.....0	.....	.....0	.....	.....62,508	.....	.....	.....0	2,154	12/20/2025.

SCHEDULE D - PART 4

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

E14.3

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
123262 AN 7	BJETS 181 A - ABS.....		..	12/15/2019.	Paydown.....		211,735	211,735	211,731	211,775		(40)		(40)		211,735			0	6,620	02/15/2033.
12326R AA 0	BJETS 182 A - ABS.....			12/15/2019.	Paydown.....		332,967	332,967	332,961	332,961		6		6		332,967			0	8,345	06/15/2033.
12479L AA 8	CAI 121 NTS - ABS.....		C	12/25/2019.	Paydown.....		191,500	191,500	191,859	191,699		(199)		(199)		191,500			0	3,855	10/25/2027.
12641Q AA 0	CSMC 097R 3A3 - CMO/RMBS.....		..	12/01/2019.	Paydown.....		4,633	4,892	2,020	3,255		68		68		4,633			0	176	09/26/2037.
12641Q AF 9	CSMC 097R 4A2 - CMO/RMBS.....		..	12/01/2019.	Paydown.....		54,148	54,148	41,689	40,138		2,126		2,126		54,148			0	2,082	07/26/2037.
12641Q AJ 1	CSMC 097R 4A5 - CMO/RMBS.....		..	12/01/2019.	Paydown.....			26,317		10,117		(326)		(326)					0	1,233	07/26/2037.
12641Q BQ 4	CSMC 097R 8A6 - CMO/RMBS.....		..	12/01/2019.	Paydown.....		19,266	19,266		6,150		366		366		19,266			0	291	05/26/2036.
12641Q CR 1	CSMC 097R 124 - CMO/RMBS.....			12/01/2019.	Paydown.....		6,405	6,405	6,405	6,385		(4)		(4)		6,405			0	306	01/26/2036.
12641Q CS 9	CSMC 097R 125 - CMO/RMBS.....		C	08/01/2019.	Paydown.....			842		399		1							0	27	01/26/2036.
12641Q CW 0	CSMC 097R 131 - CMO/RMBS.....		..	12/01/2019.	Paydown.....		64,486	64,486	64,486	64,486		41		41		64,486			0	1,770	06/26/2037.
12641Q CZ 3	CSMC 097R 134 - CMO/RMBS.....		..	12/01/2019.	Paydown.....			24,831	3,245	4,198		(86)		(86)					0	983	06/26/2037.
12641Q DH 2	CSMC 097R 146 - CMO/RMBS.....		..	12/01/2019.	Paydown.....		88,871	88,871	56,804	55,741		1,325		1,325		88,871			0	1,225	04/26/2037.
126670 NY 0	CWL 0516 2A3 - RMBS.....			12/01/2019.	Paydown.....		274,030	274,030	11,874	108,630		24,039		24,039		274,030			0	7,805	07/25/2034.
126673 Y7 1	CWL 057 AF4 - RMBS.....			12/26/2019.	Paydown.....		658,743	658,744	669,448	657,636		1,108		1,108		658,743			0	17,534	09/25/2034.
126694 HN 1	CWHL 0525 A9 - CMO/RMBS.....			12/01/2019.	Paydown.....		11,147	13,115	8,706	10,320		61				11,147			0	362	11/25/2035.
12669G R4 5	CWHL 0515 A8 - CMO/RMBS.....			12/01/2019.	Paydown.....		62,886	74,913	65,776	63,817		(58)		(58)		62,886			0	2,037	08/25/2035.
14315J AE 9	CGMS 172 A2A - CDO.....		C	06/18/2019.	WELLS FARGO SECURITIES LLC.....		996,620	1,000,000	1,000,000	997,642		128		128		997,770	(1,150)		(1,150)	28,840	07/21/2031.
14856C AA 7	CLAST 181 A - ABS.....			12/15/2019.	Paydown.....		121,924	121,924	121,832	121,838		85		85		121,924			0	2,375	06/15/2043.
15672A AA 0	CERB 18 A - CDO.....			10/15/2019.	Paydown.....		201,492	201,492	201,492	202,467		(975)		(975)		201,492			0	7,734	04/15/2027.
15673Q AA 4	CERB 23 A - CDO.....		C	10/15/2019.	Paydown.....		510,697	510,697	503,037	503,252		7,445		7,445		510,697			0	16,302	04/15/2028.
17307G 4H 8	CMLTI 06WF1 A2C - RMBS.....			12/01/2019.	Paydown.....		19,525	19,525	6,844	6,844		238		238		19,525			0	255	03/25/2036.
17307G VN 5	CMLTI 05WF2 AF7 - RMBS.....			12/01/2019.	Paydown.....		34,884	34,884		14,505		1,965		1,965		34,884			0	646	08/25/2035.
21872F AA 5	CAFL 191 A - CMBS.....		..	09/17/2019.	Paydown.....		8,026	8,026	8,025			0		0		8,026			0	66	03/15/2052.
21872F AA 5	CAFL 191 A - CMBS.....			12/17/2019.	Paydown.....		5,108	5,108	5,108			0		0		5,108			0	99	03/15/2052.
22549N AA 9	CREDIT SUISSE ABS REPACKAGING TRUST 2018.....		D	10/25/2019.	Paydown.....		6,523	6,523	6,327	6,341		182		182		6,523			0	253	01/01/2037.
22549U AA 3	CSABS 18LD1 A - ABS.....			12/26/2019.	Paydown.....		1,805,091	1,805,091	1,805,031	1,805,056		35		35		1,805,091			0	30,036	07/25/2024.
233046 AJ 0	DNKN 191 A2I - ABS.....			11/20/2019.	Paydown.....		5,000	5,000	5,000	5,000				0		5,000			0	82	05/20/2049.
25264V AA 7	DHAL 2015 A - ABS.....			12/16/2019.	Paydown.....		590,275	590,275	590,129	590,208		67		67		590,275			0	15,323	07/14/2028.
25755T AG 5	DPABS 171 A22 - ABS.....		..	08/01/2019.	Paydown.....		15,000	15,000	15,000	14,630	370			370		15,000			0	308	07/25/2047.
26208L AA 6	HONK 151 A2 - ABS.....		..	11/01/2019.	Paydown.....		5,000	5,000	5,000	5,000				0		5,000			0	196	07/20/2045.
26829C AZ 0	GLGU 157R AX - CDO.....		..	11/01/2019.	Paydown.....		350,000	350,000	349,781	349,804		196		196		350,000			0	8,558	04/22/2030.
26857E AA 6	ELF1 19A A - ABS.....			12/25/2019.	Paydown.....		41,759	41,759	41,750			9		9		41,759			0	167	03/25/2044.
291011 BA 1	EMERSON ELECTRIC CO.....			04/15/2019.	Maturity @ 100.00.....		2,000,000	2,000,000	1,981,100	1,999,313		687		687		2,000,000			0	50,000	04/15/2019.
32051G EZ 4	FHAMS 04AA7 1A1 - CMO/RMBS.....			12/01/2019.	Paydown.....		207,827	207,828	176,653	175,665		32,163		32,163		207,827			0	2,631	02/25/2035.
32052K AB 1	FHASI 06AR2 2A1 - CMO/RMBS.....			12/01/2019.	Paydown.....		248,969	274,748	220,565	225,017		1,785		1,785		248,969			0	7,014	07/25/2036.
361856 DF 2	GMACM 04HE5 A5 - RMBS.....		..	12/01/2019.	Paydown.....		84,672	84,672		47,361		37,311		37,311		84,672			0	2,805	09/25/2034.
362341 4X 3	GSR 06AR1 3A1 - CMO/RMBS.....			12/01/2019.	Paydown.....		86,490	99,453	88,739	94,986			543		543	86,490			0	2,735	01/25/2036.
362341 FN 4	GSR 05AR4 3A5 - CMO/RMBS.....		..	12/01/2019.	Paydown.....		138,814	136,985	127,737	125,976		930		930		138,814			0	3,274	07/25/2035.
362341 XC 8	GSR 05AR7 4A1 - CMO/RMBS.....		..	12/01/2019.	Paydown.....		60,138	58,951	51,251	49,177		231		231		60,138			0	1,576	11/25/2035.

SCHEDULE D - PART 4

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

E14.4

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
362341	XG	9		12/01/2019.	Paydown.....		110,928	110,928	105,451	105,982		4,947		4,947		110,928			0	3,090	11/25/2035.
39678W	AA	6		12/01/2019.	Paydown.....		26,660	26,660	26,377	25,568		1,075		1,075		26,660			0	715	09/01/2034.
40423X	AB	8		12/25/2019.	Paydown.....		368,727	368,727	368,723	368,723		4		4		368,727			0	6,761	01/27/2048.
40423X	AF	9		12/25/2019.	Paydown.....		365,188	365,188	365,182	365,184		4		4		365,188			0	6,794	02/25/2048.
40423X	AG	7		12/25/2019.	Paydown.....		182,594	182,594	182,593	182,593		1		1		182,594			0	3,760	02/25/2048.
41161P	TN	3		12/19/2019.	Paydown.....		111,049	111,049	68,970	73,864		2,365		2,365		111,049			0	1,975	11/19/2035.
41161P	UK	7		12/19/2019.	Paydown.....		72,734	72,734	51,096	58,660		14,074		14,074		72,734			0	1,594	08/19/2045.
43133J	AA	6	C	08/22/2019.	Paydown.....		33,975	33,975	33,847			127		127		33,975			0	400	05/22/2039.
43283A	AA	3		12/25/2019.	Paydown.....		327,320	327,320	327,275	328,162		39		39		327,320			0	4,786	12/26/2028.
46185J	AA	6		12/17/2019.	Paydown.....		125,758	125,758	125,758	125,796		(38)		(38)		125,758			0	2,433	03/19/2037.
46627M	CU	9		12/01/2019.	Paydown.....		78,674	88,341	7,652	62,948		1,650		1,650		78,674			0	2,027	03/25/2036.
46637U	AA	5		12/01/2019.	Paydown.....		133,310	133,310	128,644	129,018		4,292		4,292		133,310			0	2,536	10/27/2042.
46637V	AA	3		12/01/2019.	Paydown.....		236,709	236,709	235,674	235,731		978		978		236,709			0	4,504	09/17/2042.
46639A	AA	7		12/01/2019.	Paydown.....		200,183	200,183	192,176	192,756		7,427		7,427		200,183			0	3,343	12/27/2042.
47232D	AX	0		12/01/2019.	Paydown.....		85,293	85,293	84,779			(181)		(181)		84,597		696	696	6,195	01/01/2036.
47232D	AY	8		12/01/2019.	Paydown.....		14,624	14,624	14,624	14,386		83		83		14,624			0	441	01/01/2036.
47232D	BB	7		11/30/2019.	Paydown.....									0		(7,282)		7,282	7,282		01/01/2036.
47232D	BQ	4		12/01/2019.	Paydown.....		144,560	144,560	141,681	143,712		237		237		144,560			0	6,012	07/01/2037.
47232D	BT	8		12/01/2019.	Paydown.....			81,628	11,838	19,747		(410)		(410)					0	2,607	07/01/2037.
47232Q	AA	1		12/01/2019.	Paydown.....		73,334	73,334	71,271	66,677		6,657		6,657		73,334			0	1,771	11/26/2037.
47232V	AL	6		12/01/2019.	Paydown.....		67,172	67,172	67,172	65,884		345		345		67,172			0	2,370	07/01/2037.
47232V	AP	7		12/01/2019.	Paydown.....			36,939	0			206		206					0	1,075	07/01/2037.
47232V	GF	3		12/01/2019.	Paydown.....		13,681	13,681	7,948	10,911		224		224		13,681			0	314	02/01/2036.
47232V	GG	1		12/01/2019.	Paydown.....			9,216	4,836			154		154					0	300	02/01/2036.
525221	EM	5		12/26/2019.	Paydown.....		224,310	224,310	164,307	181,701		42,609		42,609		224,310			0	3,884	12/25/2035.
54303P	AQ	8		05/01/2019.	VARIOUS.....		997,940	1,000,000	1,000,000	999,827		(203)		(203)		999,624		(1,684)	(1,684)	20,659	04/15/2029.
543190	AA	0		12/15/2019.	Paydown.....		255,069	255,069	255,054	254,530		539		539		255,069			0	4,455	01/17/2045.
55818Y	BE	0		06/18/2019.	WELLS FARGO SECURITIES LLC.....		999,020	1,000,000	1,000,000	1,002,410		(620)		(620)		1,001,790		(2,770)	(2,770)	29,175	07/22/2030.
56577A	AJ	1		03/07/2019.	CANTOR FITZGERALD + CO.....		999,000	1,000,000	1,000,000	999,875		136		136		1,000,011		(1,011)	(1,011)	14,445	10/28/2025.
59020U	ZE	8		12/26/2019.	Paydown.....		392,135	392,135	365,543	377,832		14,302		14,302		392,135			0	6,650	08/25/2035.
61751D	AE	4		12/01/2019.	Paydown.....		77,301	77,301	30,767	30,788		711		711		77,301			0	1,186	10/25/2046.
629400	AA	0		11/19/2019.	Paydown.....		1,357,947	1,357,947	1,345,911	1,340,633		17,314		17,314		1,357,947			0	29,125	02/21/2045.
62946U	AL	4		09/20/2019.	Paydown.....		1,500,000	1,500,000	1,489,453	1,492,228		7,772		7,772		1,500,000			0	36,830	02/15/2051.
62947A	AA	1		12/19/2019.	Paydown.....		8,064	8,064	8,064			0		0		8,064			0	19	11/19/2049.
64352V	MN	8		12/01/2019.	Paydown.....		203,682	203,682	203,681	203,682				0		203,682			0	5,835	08/25/2035.
64829T	AA	9		12/25/2019.	Paydown.....		181,585	181,586	181,548	181,550		36		36		181,585			0	3,566	05/25/2023.
64829T	AB	7		12/25/2019.	Paydown.....		363,171	363,171	363,142	363,144		27		27		363,171			0	7,725	05/25/2023.
64829T	AH	4		12/25/2019.	Paydown.....		194,749	194,749	194,695	194,674		74		74		194,749			0	3,914	07/25/2054.
65130P	AS	9	C	06/18/2019.	CREDIT SUISSE SECURITIES (USA).....		1,976,200	2,000,000	2,000,000	1,999,835		(958)		(958)		1,998,878		(22,678)	(22,678)	61,696	04/20/2028.

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

E14.5

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
65251U	AN	2		12/26/2019.	VARIOUS.....		2,500,000	2,500,000	2,499,932	2,500,000				0		2,500,000			0	93,406	02/25/2028.
65535A	AA	2		12/01/2019.	NHELI 06AF1 A1 - RMBS.....		18,362	18,362	5,440	1,323		177		177		18,362			0	195	10/25/2036.
69374X	AA	8		12/01/2019.	PSMC 192 A1 - CMO/RMBS.....		65,306	65,306	66,612			(1,306)		(1,306)		65,306			0	311	10/25/2049.
69375B	AA	5		12/01/2019.	PSMC 193 A1 - CMO/RMBS.....		59,018	59,018	59,875			(858)		(858)		59,018			0	321	11/25/2049.
72353P	AA	4		12/16/2019.	PIONEER AIRCRAFT FINANCE LTD - ABS.....		17,857	17,857	17,857			0		0		17,857			0	229	06/15/2044.
73316P	JD	3		06/01/2019.	POPLR 056 A3 - RMBS.....		82,242	82,242	42,984	79,722		2,519		2,519		82,242			0	819	01/25/2036.
74334A	AA	7		07/01/2019.	PROG 18SRF1 A - ABS.....		2,431	2,431	2,431	2,432		(1)		(1)		2,431			0	46	03/19/2035.
749357	AA	7		12/01/2019.	RCKT 191 A1 - CMO/RMBS.....		42,723	42,723	43,384			(661)		(661)		42,723			0	178	09/27/2049.
75156W	AD	5		12/26/2019.	RAMP 06RS4 A4 - RMBS.....		319,155	319,155	270,783	300,261		18,894		18,894		319,155			0	4,866	07/25/2036.
76110V	QL	5		12/01/2019.	RFMS2 04HS2 AI6 - RMBS.....		794	794	0	29,593		(28,799)		(28,799)		794			0	13	06/25/2034.
761118	FM	5		12/01/2019.	RALI 05QA9 N41 - CMO/RMBS.....		156,707	168,491	151,735	146,581		1,182		1,182		156,707			0	4,714	08/25/2035.
761118	UQ	9		12/01/2019.	RALI 06QS2 1A9 - CMO/RMBS.....		30,660	42,890	622	31,212		434		434		30,660			0	1,281	02/25/2036.
78403D	AG	5		09/23/2019.	SBATOW 141 1C - ABS.....		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	43,309	10/17/2044.
78448Q	AB	4		12/15/2019.	SMB 15B A2A - ABS.....		118,871	118,871	118,323	118,636		235		235		118,871			0	1,965	07/15/2027.
78471D	AA	5		12/25/2019.	SCLP 161 A - ABS.....		149,974	149,974	149,957	149,963		11		11		149,974			0	2,738	08/25/2025.
81748J	AA	3		12/01/2019.	SEMT 194 A1 - CMO/RMBS.....		16,889	16,889	17,242			(354)		(354)		16,889			0	81	11/25/2049.
82652K	AA	2		12/20/2019.	SRFC 171 A - ABS.....		244,336	244,336	244,319	244,322		14		14		244,336			0	4,033	03/20/2034.
83404J	AA	4		12/25/2019.	SCLP 173 A - ABS.....		458,837	458,837	458,837	458,837		(0)		(0)		458,837			0	7,109	05/26/2026.
83405R	AA	5		12/01/2019.	SCLP 181 A1 - ABS.....		853,872	853,872	853,816	853,839		33		33		853,872			0	10,578	02/25/2027.
83405X	AA	2		12/25/2019.	SCLP 183 A1 - ABS.....		609,420	609,420	609,415	609,417		3		3		609,420			0	10,853	08/25/2027.
84861C	AC	9		10/01/2019.	SPMF 171 A - ABS.....		1,526,072	1,498,783	1,498,163	1,501,548		(11,766)		(11,766)		1,498,783			0	85,011	12/20/2047.
85022W	AA	2		07/01/2019.	SCFT 16A A - ABS.....		948,382	948,382	953,717	948,382		(0)		(0)		948,382			0	11,957	11/25/2023.
863579	UL	0		12/01/2019.	SARM 0515 1A1 - CMO/RMBS.....		232,667	256,562	204,849	176,925		2,715		2,715		232,667			0	5,943	07/25/2035.
863579	VH	8		12/01/2019.	SARM 0517 1A1 - CMO/RMBS.....		47,099	41,621	36,644	38,262		858		858		47,099			0	1,544	08/25/2035.
863587	AE	1		12/26/2019.	SAIL 063 A5 - RMBS.....		102,441	102,441	88,356	92,814		9,627		9,627		102,441			0	1,503	06/25/2036.
86358R	DX	2		12/01/2019.	SASC 01SB1 A5 - RMBS.....		25,204	25,204	22,864	23,841		1,528	165	1,363		25,204			0	417	08/25/2031.
872225	AD	9		12/01/2019.	TBW 065 A3 - RMBS.....		426,626	426,626	366,794	367,500		59,126		59,126		426,626			0	8,344	11/25/2036.
872227	AK	9		12/01/2019.	TBW 072 A6A - RMBS.....		349,930	349,930	265,947	202,671		2,059		2,059		349,930			0	5,900	07/25/2037.
87266X	AA	1		09/01/2019.	TRTX 18FL1 A - CMBS.....		1,943,883	1,943,883	1,943,883	1,944,288		(405)		(405)		1,943,883			0	23,093	02/15/2035.
87267J	AA	1		12/30/2019.	TFINS 182 A1 - CDO.....		259,857	259,857	259,857	259,850		8		8		259,857			0	6,462	09/30/2039.
87342R	AB	0		11/25/2019.	BELL 161 A22 - ABS.....		10,000	10,000	10,000	10,000				0		10,000			0	274	05/25/2046.
87407P	AJ	9		12/20/2019.	TAL 141 A - ABS.....		100,000	100,000	99,999	100,000		(0)		(0)		100,000			0	2,039	02/22/2039.
88156E	AB	2		12/26/2019.	TMTS 0617HE AB1 - RMBS.....		224,970	224,929	191,994	203,901		5,007		5,007		224,970			0	3,622	01/25/2038.
89236T	GL	3		12/17/2019.	TOYOTA MOTOR CREDIT CORP.....		498,515	500,000	499,550			17		17		499,567		(1,052)	(1,052)	2,000	10/07/2024.
89656C	AA	1		12/16/2019.	TRL 101 NTS - ABS.....		43,141	43,141	45,433			(2,292)		(2,292)		43,141			0	1,149	10/16/2040.
89656F	AA	4		12/15/2019.	TRL 121 A1 - ABS.....		639,939	639,939	626,240	628,492		11,446		11,446		639,939			0	9,575	01/15/2043.
89656F	AC	0		01/15/2019.	TRL 131 A1 - ABS.....		16,059	16,059	16,019	15,933		126		126		16,059			0	52	07/15/2043.
89690E	AF	4		12/15/2019.	TRMF 171 A1 - ABS.....		231,227	231,227	231,223	231,225		2		2		231,227			0	3,568	08/15/2047.
89821J	AA	6		11/04/2019.	TFINS 191 A1 - CDO.....		255,065	255,065	255,065					0		255,065			0	6,772	02/02/2039.

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
92257L AB 6	VCC 171 AFX - CMBS.....			..	12/01/2019.	Paydown.....		230,014	230,014	229,953	226,771		3,243		3,243		230,014			0	3,969	05/25/2047.
929227 4T 0	WAMU 03S4 2A1 - CMO/RMBS.....			..	12/01/2019.	Paydown.....		68,579	68,579	68,858	68,668		(89)		(89)		68,579			0	2,504	06/25/2033.
92990G AG 8	WAMU 07HY5 2A5 - CMO/RMBS.....			..	12/01/2019.	Paydown.....		326,996	322,774	250,023	238,425		5,679		5,679		326,996			0	10,113	05/25/2037.
94984D AC 8	WFMBS 06AR13 A3 - CMO/RMBS.....			..	12/01/2019.	Paydown.....		160,118	161,371	150,217	151,548		1,374		1,374		160,118			0	4,268	09/25/2036.
94984L AA 4	WFMBS 06AR17 A1 - CMO/RMBS.....			..	11/01/2019.	Paydown.....		399,175	477,376	454,948	452,247		4,852		4,852		457,099		(57,924)	(57,924)	19,658	10/25/2036.
95058X AB 4	WEN 151 A22 - ABS.....			..	07/01/2019.	Paydown.....		1,935,000	1,935,000	1,935,000	1,935,000				0		1,935,000			0	41,823	06/15/2045.
95058X AG 3	WEN 191 A21 - ABS.....			..	12/15/2019.	Paydown.....		5,000	5,000	5,000					0		5,000			0	42	06/15/2049.
96033D AA 8	WESTR 171 A - ABS.....			..	12/01/2019.	Paydown.....		207,786	207,786	207,534	207,495		290		290		207,786			0	3,573	12/20/2030.
98886Y AR 9	ZAIS2 2R ABR - CDO.....			..	10/25/2019.	Paydown.....		648,366	648,366	648,366	648,368		(2)		(2)		648,366			0	12,411	07/27/2026.
98954R AK 6	ZIGG 1R B2R - CDO.....			..	04/17/2019.	Paydown.....		1,270,000	1,270,000	1,270,000	1,269,975		25		25		1,270,000			0	24,448	04/17/2029.
3899999.	Total - Bonds - Industrial and Miscellaneous.....							49,131,968	49,543,500	47,715,172	46,812,676	370	389,992	165	390,197	0	49,159,858	0	(64,180)	(64,180)	1,191,992	XXX
8399997.	Total - Bonds - Part 4.....							69,551,250	69,962,800	68,697,297	66,992,488	370	340,548	165	340,753	0	69,580,802	0	(65,841)	(65,841)	1,782,764	XXX
8399998.	Total - Bonds - Summary Item from Part 5.....							847,077	847,077	846,614			463		463		847,077			0	9,882	XXX
8399999.	Total - Bonds.....							70,398,327	70,809,877	69,543,911	66,992,488	370	341,011	165	341,216	0	70,427,879	0	(65,841)	(65,841)	1,792,646	XXX
Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred																						
316773 CM 0	FIFTH THIRD BANCORP.....			..	10/04/2019.	BNP Paribas.....	1,000,000.000	1,021,313		940,000	867,500	72,500			72,500		940,000		81,313	81,313	25,500	XXX
78409B 20 7	SCE TRUST III.....			..	12/06/2019.	VARIOUS.....	40,000.000	976,096		1,000,000	901,600	98,400			98,400		1,000,000		(23,904)	(23,904)	43,125	XXX
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred.....						1,997,408	XXX	1,940,000	1,769,100	170,900	0	0	170,900	0	1,940,000	0	57,408	57,408	68,625	XXX	
Preferred Stocks - Industrial and Miscellaneous Redeemable Preferred																						
025816 BL 2	AMERICAN EXPRESS CO.....			..	10/08/2019.	BNP Paribas.....	1,000,000.000	1,000,000		1,000,006	958,856	41,150	5		41,155		1,000,011		(11)	(11)	67,053	XXX
064058 AB 6	BANK OF NEW YORK MELLON CORP.....			..	10/03/2019.	Bank of America Merrill Lynch.....	1,000,000.000	995,000		1,000,000	870,000	130,035	7		130,041		1,000,041		(5,041)	(5,041)	35,875	XXX
064058 AF 7	BANK OF NEW YORK MELLON CORP.....			..	10/07/2019.	UBS SECURITIES.....	2,000,000.000	2,030,000		2,000,000	1,790,000	210,143	107		210,250		2,000,250		29,750	29,750	97,382	XXX
369604 BQ 5	GENERAL ELECTRIC CO.....			..	11/06/2019.	BARCLAYS CAPITAL INC FIXED INC.....	200,000.000	194,500		202,000	152,750	48,122	(346)		47,776		200,526		(6,026)	(6,026)	8,972	XXX
48124B AC 9	JPMORGAN CHASE & CO.....			..	10/04/2019.	JP Morgan.....	1,000,000.000	1,029,375		1,000,000	952,500	47,507	60		47,567		1,000,067		29,308	29,308	48,210	XXX
949746 PM 7	WELLS FARGO & CO.....			..	09/16/2019.	Call @ 100.00.....	462,000.000	462,000		487,988	457,380	4,561	1		4,562		461,942		58	58	22,321	XXX
8599999.	Total - Preferred Stocks - Industrial and Miscellaneous Redeemable Preferred.....							5,710,875	XXX	5,689,993	5,181,486	481,518	(166)	0	481,352	0	5,662,838	0	48,037	48,037	279,813	XXX
8999997.	Total - Preferred Stocks - Part 4.....							7,708,283	XXX	7,629,993	6,950,586	652,418	(166)	0	652,252	0	7,602,838	0	105,445	105,445	348,438	XXX
8999999.	Total - Preferred Stocks.....							7,708,283	XXX	7,629,993	6,950,586	652,418	(166)	0	652,252	0	7,602,838	0	105,445	105,445	348,438	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																						
92553P 20 1	VIACOM CL B ORD.....			..	12/04/2019.	Unknown.....	17,217.000	479,321	XXX	479,321	442,477	36,844			36,844		479,321			0	13,774	XXX
92556H 20 6	CBS CL B ORD.....			..	12/06/2019.	Unknown.....	0.136	6	XXX	6					0		6			0		XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....							479,328	XXX	479,328	442,477	36,844	0	0	36,844	0	479,328	0	0	0	13,774	XXX
9799997.	Total - Common Stocks - Part 4.....							479,328	XXX	479,328	442,477	36,844	0	0	36,844	0	479,328	0	0	0	13,774	XXX
9799998.	Total - Common Stocks - Summary Item from Part 5.....							49,001	XXX	49,001					0		49,001		(0)	(0)	400	XXX
9799999.	Total - Common Stocks.....							528,328	XXX	528,329	442,477	36,844	0	0	36,844	0	528,329	0	(0)	(0)	14,174	XXX
9899999.	Total - Preferred and Common Stocks.....							8,236,612	XXX	8,158,322	7,393,063	689,263	(166)	0	689,096	0	8,131,167	0	105,445	105,445	362,611	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....							78,634,939	XXX	77,702,233	74,385,551	689,633	340,845	165	1,030,313	0	78,559,046	0	39,604	39,604	2,155,258	XXX

E14.6

SCHEDULE D - PART 5

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

1	2			3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
													12	13	14	15	16					
CUSIP Identification	Description			F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - Industrial and Miscellaneous																						
84861C	AA	3	SPMF 144 A1 - ABS.....	..	06/01/2019	CANTOR FITZGERALD + CO.....	09/20/2019	Paydown.....	847,077	846,614	847,077	847,077	.....	.....463	.....	.....463	.....	.....	.....	.....0	9,882	2,224
3899999. Total - Bonds - Industrial and Miscellaneous.....									847,077	846,614	847,077	847,077	0	463	0	463	0	0	0	0	9,882	2,224
8399998. Total - Bonds.....									847,077	846,614	847,077	847,077	0	463	0	463	0	0	0	0	9,882	2,224
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																						
124857	20	2	CBS CL B ORD.....	..	12/06/2019	INTERSTATE GROUP.....	12/06/2019	CORPORATE ACTION.....	0.136	6	6	6	.....	.....	.....	.....0	.....	.....	.....(0)	(0)	.....	.....
92553P	20	1	VIACOM CL B ORD.....	..	09/03/2019	VARIOUS.....	12/04/2019	Unknown.....	2,000.000	48,995	48,995	48,995	.....	.....	.....	.....0	.....	.....	.....0	0	400	.....
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....									49,001	49,001	49,001	49,001	0	0	0	0	0	0	(0)	(0)	400	0
9799998. Total - Common Stocks.....									49,001	49,001	49,001	49,001	0	0	0	0	0	0	(0)	(0)	400	0
9899999. Total - Preferred and Common Stocks.....									49,001	49,001	49,001	49,001	0	0	0	0	0	(0)	(0)	400	0	
9999999. Total - Bonds, Preferred and Common Stocks.....									895,615	896,078	896,079	896,079	0	463	0	463	0	0	(0)	(0)	10,282	2,224

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1				2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
													11	12
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company			Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding	
Common Stocks - U.S. Property and Casualty Insurer														
59530Z	ZZ	3	Mid-Continent Assurance Company.....	.....	15380.....	73-1406844.....	8BI	NO	.....	.....21,588,070	.....	.....100,000.000	100.0	
595301	ZZ	8	Mid-Continent Excess and Surplus Insurance Company .....	.....	13794.....	38-3803661.....	8BI	NO	.....	.....18,877,477	.....	.....100.000	100.0	
67920@	10	4	Oklahoma Surety Company.....	.....	23426.....	73-0773259.....	8BI	NO	.....	.....17,315,329	.....	.....10,000.000	100.0	
1199999. Total - Common Stocks - U.S. Property and Casualty Insurer.....									0	57,780,876	0	XXX	XXX	
Common Stocks - Other Affiliates														
59539#	10	2	Mid-Continent Specialty Insurance Services, Inc. ....	.....	.....	.....	.....8bii	NO	.....	.....100,000	100,000	1,000.000	100.0	
1799999. Total - Common Stocks - Other Affiliates.....									0	100,000	100,000	XXX	XXX	
1899999. Total - Common Stocks.....									0	57,880,876	100,000	XXX	XXX	
1999999. Total - Preferred and Common Stock.....									0	57,880,876	100,000	XXX	XXX	

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: \$......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	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding

NONE

Sch. DA - Pt. 1
NONE

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

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

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

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

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

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

Sch. DB - Pt. E
NONE

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
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						
Mabrey Bank.....	.....	.....0.50	.....	.....	.....12,460,324	XXX
The Bank of New York Mellon..... New York, New York.....	.....	.....0.25	.....	.....	.....7,464	XXX
PNC Bank.....	.....	.....0.85	.....	.....	.....948,350	XXX
0199999. Total - Open Depositories.....	XXX	XXX	0	0	13,416,138	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	13,416,138	XXX
0499999. Cash in Company's Office.....	XXX	XXX	XXX	XXX	400	XXX
0599999. Total Cash.....	XXX	XXX	0	0	13,416,538	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR							
1. January.....	9,861,679	4. April.....	10,364,139	7. July.....	11,882,465	10. October.....	13,125,602
2. February.....	13,777,195	5. May.....	11,264,539	8. August.....	12,470,701	11. November.....	15,237,229
3. March.....	8,515,478	6. June.....	12,831,014	9. September.....	12,027,387	12. December.....	13,416,538

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP			2 Description				3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO													
31846V	41	9	FIRST AMER:TRS OBG V.....	SD.....	09/04/2019.....	1.350	.....	.....1	.....	.....2			
825252	40	6	INVESCO TREASURY INST.....		12/31/2019.....	1.480		25,329,515	29,701	609,414			
94975H	29	6	WELLSFARGO:TRS+ MM I.....	SD.....	11/04/2019.....	1.430		0		1			
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO.....								25,329,516	29,701	609,417			
8899999. Total - Cash Equivalents.....								25,329,516	29,701	609,417			

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.		1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
		Type of Deposit	Purpose of Deposit	3	4	5	6
				Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1.	Alabama.....AL						
2.	Alaska.....AK						
3.	Arizona.....AZ						
4.	Arkansas.....AR	B...	PROPERTY AND CASUALTY.....			259,959	263,950
5.	California.....CA						
6.	Colorado.....CO						
7.	Connecticut.....CT						
8.	Delaware.....DE						
9.	District of Columbia.....DC						
10.	Florida.....FL	B...	PROPERTY AND CASUALTY.....			225,038	228,665
11.	Georgia.....GA	O...	PROPERTY AND CASUALTY.....			39,994	40,608
12.	Hawaii.....HI						
13.	Idaho.....ID						
14.	Illinois.....IL						
15.	Indiana.....IN						
16.	Iowa.....IA						
17.	Kansas.....KS						
18.	Kentucky.....KY						
19.	Louisiana.....LA						
20.	Maine.....ME						
21.	Maryland.....MD						
22.	Massachusetts.....MA	B...	PROPERTY AND CASUALTY.....			104,780	106,471
23.	Michigan.....MI						
24.	Minnesota.....MN						
25.	Mississippi.....MS						
26.	Missouri.....MO						
27.	Montana.....MT						
28.	Nebraska.....NE						
29.	Nevada.....NV	B...	PROPERTY AND CASUALTY.....			249,511	259,219
30.	New Hampshire.....NH						
31.	New Jersey.....NJ						
32.	New Mexico.....NM	B...	PROPERTY AND CASUALTY.....			398,162	401,250
33.	New York.....NY						
34.	North Carolina.....NC	O...	PROPERTY AND CASUALTY.....			304,012	316,724
35.	North Dakota.....ND						
36.	Ohio.....OH	B...	PROPERTY AND CASUALTY.....	1,973,273	2,147,060		
37.	Oklahoma.....OK						
38.	Oregon.....OR						
39.	Pennsylvania.....PA						
40.	Rhode Island.....RI						
41.	South Carolina.....SC						
42.	South Dakota.....SD						
43.	Tennessee.....TN						
44.	Texas.....TX						
45.	Utah.....UT						
46.	Vermont.....VT						
47.	Virginia.....VA	B...	PROPERTY AND CASUALTY.....			214,578	218,030
48.	Washington.....WA						
49.	West Virginia.....WV						
50.	Wisconsin.....WI						
51.	Wyoming.....WY						
52.	American Samoa.....AS						
53.	Guam.....GU						
54.	Puerto Rico.....PR						
55.	US Virgin Islands.....VI						
56.	Northern Mariana Islands.....MP						
57.	Canada.....CAN						
58.	Aggregate Alien and Other.....OT	XXX	XXX	0	0	0	0
59.	Total.....	XXX	XXX	1,973,273	2,147,060	1,796,035	1,834,917
DETAILS OF WRITE-INS							
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for line 58 from overflow page.....	XXX	XXX	0	0	0	0
5899.	Total (Lines 5801 thru 5803+5898) (Line 58 above).....	XXX	XXX	0	0	0	0

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