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ANNUAL STATEMENT

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

NATIONWIDE GENERAL INSURANCE COMPANY

NAIC Group Code..... 140, 140 (Current Period) (Prior Period) | NAIC Company Code..... 23760 | Employer's ID Number..... 31-4425763

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

Incorporated/Organized..... August 22, 1957 | Commenced Business..... September 3, 1958

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

Main Administrative Office: ONE WEST NATIONWIDE BLVD. .. COLUMBUS .. OH .. US .. 43215-2220 — 614-249-7111
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address: ONE WEST NATIONWIDE BLVD., FSSC-RR .. COLUMBUS .. OH .. US .. 43215-2220
(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records: ONE WEST NATIONWIDE BLVD., 1-04-701 .. COLUMBUS .. OH .. US .. 43215-2220 — 614-249-1545
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Web Site Address: WWW.NATIONWIDE.COM

Statutory Statement Contact: CHERYL M DENNIS — 614-249-1545
(Name) (Area Code) (Telephone Number) (Extension)

FINRPT@NATIONWIDE.COM — 866-315-1430
(E-Mail Address) (Fax Number)

OFFICERS

Name	Title	Name	Title
1. MARK ALLEN BERVEN	PRESIDENT & COO	2. DENISE LYNN SKINGLE	SVP & SECRETARY
3. ELIZABETH HUAN SONG KITTO #	VP & TREASURER		

OTHER

PAMELA ANN BIESECKER	SVP-HEAD OF TAXATION	JENNIFER BOYD MACKENZIE	SVP-ENTERPRISE BRAND MARKT

DIRECTORS OR TRUSTEES

MARK ALLEN BERVEN	GARY ANTHONY DOUGLAS #	ELIZABETH MARGARET RICZKO #	ERIC EUGENE SMITH
SHELLEY BRAZEAU TEMPLE #	MARK RAYMOND THRESHER		

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

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

(Signature)	(Signature)	(Signature)
MARK ALLEN BERVEN	DENISE LYNN SKINGLE	ELIZABETH HUAN SONG KITTO
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
PRESIDENT & COO	SVP & SECRETARY	VP & TREASURER
(Title)	(Title)	(Title)

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

Jeffrey Boyd

a. Is this an original filing? Yes [X] No [ ]
b. If no
1. State the amendment number
2. Date filed
3. Number of pages attached

NOTARIAL SEAL STATE OF OHIO

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. Governments	49,724,794	12.0	49,724,793		49,724,793	12.0
1.02 All Other Governments		0.0			0	0.0
1.03 U.S. States, Territories and Possessions, etc., Guaranteed		0.0			0	0.0
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed	5,089,742	1.2	5,089,742		5,089,742	1.2
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed	78,452,251	19.0	78,452,252		78,452,252	19.0
1.06 Industrial and Miscellaneous	265,024,051	64.1	265,024,055		265,024,055	64.1
1.07 Hybrid Securities		0.0			0	0.0
1.08 Parent, Subsidiaries and Affiliates		0.0			0	0.0
1.09 SVO Identified Funds		0.0			0	0.0
1.10 Unaffiliated Bank Loans		0.0			0	0.0
1.11 Total Long-Term Bonds	398,290,838	96.4	398,290,842	0	398,290,842	96.4
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated)		0.0			0	0.0
2.02 Parent, Subsidiaries and Affiliates		0.0			0	0.0
2.03 Total Preferred Stock	0	0.0	0	0	0	0.0
3. Common Stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated)		0.0			0	0.0
3.02 Industrial and Miscellaneous Other (Unaffiliated)		0.0			0	0.0
3.03 Parent, Subsidiaries and Affiliates Publicly Traded		0.0			0	0.0
3.04 Parent, Subsidiaries and Affiliates Other		0.0			0	0.0
3.05 Mutual Funds		0.0			0	0.0
3.06 Unit Investment Trusts		0.0			0	0.0
3.07 Closed-End Funds		0.0			0	0.0
3.08 Total Common Stocks	0	0.0	0	0	0	0.0
4. Mortgage Loans Schedule B):						
4.01 Farm Mortgages		0.0			0	0.0
4.02 Residential Mortgages		0.0			0	0.0
4.03 Commercial Mortgages		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)	229,605	0.1	229,605		229,605	0.1
6.02 Cash Equivalents (Schedule E, Part 2)		0.0			0	0.0
6.03 Short-Term Investments (Schedule DA)	12,066,161	2.9	12,066,161		12,066,161	2.9
6.04 Total Cash, Cash Equivalents, and Short-Term Investments	12,295,766	3.0	12,295,766	0	12,295,766	3.0
7. Contract Loans		0.0			0	0.0
8. Derivatives (Schedule DB)		0.0			0	0.0
9. Other Invested Assets (Schedule BA)	2,635,026	0.6	2,635,026		2,635,026	0.6
10. Receivables for Securities		0.0			0	0.0
11. Securities Lending (Schedule DL, Part 1)		0.0		XXX	XXX	XXX
12. Other Invested Assets (Page 2, Line 11)		0.0			0	0.0
13. Total Invested Assets	413,221,630	100.0	413,221,634	0	413,221,634	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		1,486,256
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	2,367,341	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	1,603,894	3,971,235
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		144,599
8.	Deduct amortization of premium and depreciation		2,677,864
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)		2,635,028
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		2,635,028

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		227,001,768
2.	Cost of bonds and stocks acquired, Part 3, Column 7		228,432,955
3.	Accrual of discount		871,165
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	(197,349)	
	4.2 Part 2, Section 1, Column 15		
	4.3 Part 2, Section 2, Column 13		
	4.4 Part 4, Column 11	2,063	(195,286)
5.	Total gain (loss) on disposals, Part 4, Column 19		(107,165)
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		55,829,833
7.	Deduct amortization of premium		1,883,882
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15		
	8.2 Part 2, Section 1, Column 19		
	8.3 Part 2, Section 2, Column 16		
	8.4 Part 4, Column 15		0
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14		
	9.2 Part 2, Section 1, Column 17		
	9.3 Part 2, Section 2, Column 14		
	9.4 Part 4, Column 13		0
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5Q, Line 2		1,116
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		398,290,838
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		398,290,838

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	49,724,794	50,548,362	48,998,529	48,630,794
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	49,724,794	50,548,362	48,998,529	48,630,794
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	5,089,742	5,605,224	5,167,856	4,345,000
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	78,452,251	82,120,382	79,328,605	75,697,407
Industrial and Miscellaneous,	8. United States	250,520,017	261,104,725	252,789,862	250,932,264
SVO Identified Funds, Unaffiliated Bank Loans	9. Canada	6,755,114	6,915,768	6,743,261	6,804,085
and Hybrid Securities (Unaffiliated)	10. Other Countries	7,748,925	8,445,479	7,703,228	8,040,000
	11. Totals	265,024,056	276,465,972	267,236,351	265,776,349
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	398,290,843	414,739,940	400,731,341	394,449,550
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous (Unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States				
Industrial and Miscellaneous (Unaffiliated)	21. Canada				
	22. Other Countries				
	23. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	0	0	0	
	26. Total Stocks	0	0	0	
	27. Total Bonds and Stocks	398,290,843	414,739,940	400,731,341	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. **U.S. Governments**												
1.1 NAIC 1	5,221,864	31,458,819	13,044,111			XXX	49,724,794	12.5	22,880,563	10.1	49,724,793	
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	5,221,864	31,458,819	13,044,111	0	0	XXX	49,724,794	12.5	22,880,563	10.1	49,724,793	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						XXX	0	0.0		0.0		
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	0	0	0	XXX	0	0.0	0	0.0	0	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 NAIC 1			5,089,742			XXX	5,089,742	1.3	10,161,428	4.5	5,089,742	
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	0	0	5,089,742	0	0	XXX	5,089,742	1.3	10,161,428	4.5	5,089,742	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1	14,903,801	24,858,595	25,149,799	6,944,556	6,595,501	XXX	78,452,252	19.7	42,729,645	18.8	78,452,252	
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	14,903,801	24,858,595	25,149,799	6,944,556	6,595,501	XXX	78,452,252	19.7	42,729,645	18.8	78,452,252	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	10,650,573	53,184,830	52,748,070	5,170,392	3,797,360	XXX	125,551,225	31.5	73,283,513	32.3	79,902,848	45,648,376
6.2 NAIC 2	15,838,031	35,161,819	59,583,543			XXX	110,583,393	27.8	60,710,043	26.7	95,950,143	14,633,249
6.3 NAIC 3	6,956,557	9,885,065	6,096,817			XXX	22,938,439	5.8	14,075,951	6.2	22,938,438	
6.4 NAIC 4		3,250,000				XXX	3,250,000	0.8	3,160,625	1.4		3,250,000
6.5 NAIC 5		2,701,000				XXX	2,701,000	0.7		0.0	2,701,000	
6.6 NAIC 6						XXX	0	0.0		0.0		
6.7 Totals	33,445,161	104,182,714	118,428,430	5,170,392	3,797,360	XXX	265,024,057	66.5	151,230,132	66.6	201,492,429	63,531,625
7. **Hybrid Securities**												
7.1 NAIC 1						XXX	0	0.0		0.0		
7.2 NAIC 2						XXX	0	0.0		0.0		
7.3 NAIC 3						XXX	0	0.0		0.0		
7.4 NAIC 4						XXX	0	0.0		0.0		
7.5 NAIC 5						XXX	0	0.0		0.0		
7.6 NAIC 6						XXX	0	0.0		0.0		
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. **Parent, Subsidiaries and Affiliates**												
8.1 NAIC 1						XXX	0	0.0		0.0		
8.2 NAIC 2						XXX	0	0.0		0.0		
8.3 NAIC 3						XXX	0	0.0		0.0		
8.4 NAIC 4						XXX	0	0.0		0.0		
8.5 NAIC 5						XXX	0	0.0		0.0		
8.6 NAIC 6						XXX	0	0.0		0.0		
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. **SVO Identified Funds**												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. **Unaffiliated Bank Loans**												
10.1 NAIC 1						XXX	0	0.0		0.0		
10.2 NAIC 2						XXX	0	0.0		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

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. **Total Bonds Current Year**												
11.1 NAIC 1	(d) 30,776,238	109,502,244	96,031,722	12,114,948	10,392,861	0	258,818,013	65.0	XXX	XXX	213,169,635	45,648,376
11.2 NAIC 2	(d) 15,838,031	35,161,819	59,583,543	0	0	0	110,583,393	27.8	XXX	XXX	95,950,143	14,633,249
11.3 NAIC 3	(d) 6,956,557	9,885,065	6,096,817	0	0	0	22,938,439	5.8	XXX	XXX	22,938,438	0
11.4 NAIC 4	(d) 0	3,250,000	0	0	0	0	3,250,000	0.8	XXX	XXX	0	3,250,000
11.5 NAIC 5	(d) 0	2,701,000	0	0	0	0	(c) 2,701,000	0.7	XXX	XXX	2,701,000	0
11.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.7 Totals	53,570,826	160,500,128	161,712,082	12,114,948	10,392,861	0	(b) 398,290,845	100.0	XXX	XXX	334,759,216	63,531,625
11.8 Line 11.7 as a % of Col. 7	13.5	40.3	40.6	3.0	2.6	0.0	100.0	XXX	XXX	XXX	84.0	16.0
12. **Total Bonds Prior Year**												
12.1 NAIC 1	15,278,233	46,042,215	72,157,430	7,018,053	8,559,219		XXX	XXX	149,055,150	65.7	117,807,274	31,247,876
12.2 NAIC 2	2,690,054	30,223,214	27,796,775				XXX	XXX	60,710,043	26.7	49,720,664	10,989,379
12.3 NAIC 3	1,207,574	6,861,378	6,007,000				XXX	XXX	14,075,952	6.2	14,075,952	
12.4 NAIC 4			3,160,625				XXX	XXX	3,160,625	1.4		3,160,625
12.5 NAIC 5							XXX	XXX	(c) 0	0.0		
12.6 NAIC 6							XXX	XXX	(c) 0	0.0		
12.7 Totals	19,175,861	83,126,807	109,121,830	7,018,053	8,559,219	0	XXX	XXX	(b) 227,001,770	100.0	181,603,890	45,397,880
12.8 Line 12.7 as a % of Col. 9	8.4	36.6	48.1	3.1	3.8	0.0	XXX	XXX	100.0	XXX	80.0	20.0
13. **Total Publicly Traded Bonds**												
13.1 NAIC 1	28,153,370	91,228,672	76,485,407	9,435,790	7,866,397		213,169,636	53.5	117,807,274	51.9	213,169,636	XXX
13.2 NAIC 2	15,125,381	30,587,495	50,237,267				95,950,143	24.1	49,720,664	21.9	95,950,143	XXX
13.3 NAIC 3	6,956,557	9,885,065	6,096,817				22,938,439	5.8	14,075,952	6.2	22,938,439	XXX
13.4 NAIC 4							0	0.0	0	0.0	0	XXX
13.5 NAIC 5		2,701,000					2,701,000	0.7	0	0.0	2,701,000	XXX
13.6 NAIC 6							0	0.0	0	0.0	0	XXX
13.7 Totals	50,235,308	134,402,232	132,819,491	9,435,790	7,866,397	0	334,759,218	84.0	181,603,890	80.0	334,759,218	XXX
13.8 Line 13.7 as a % of Col. 7	15.0	40.1	39.7	2.8	2.3	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	12.6	33.7	33.3	2.4	2.0	0.0	84.0	XXX	XXX	XXX	84.0	XXX
14. **Total Privately Placed Bonds**												
14.1 NAIC 1	2,622,868	18,273,572	19,546,314	2,679,159	2,526,464		45,648,377	11.5	31,247,876	13.8	XXX	45,648,377
14.2 NAIC 2	712,650	4,574,324	9,346,276				14,633,250	3.7	10,989,379	4.8	XXX	14,633,250
14.3 NAIC 3							0	0.0	0	0.0	XXX	0
14.4 NAIC 4		3,250,000					3,250,000	0.8	3,160,625	1.4	XXX	3,250,000
14.5 NAIC 5							0	0.0	0	0.0	XXX	0
14.6 NAIC 6							0	0.0	0	0.0	XXX	0
14.7 Totals	3,335,518	26,097,896	28,892,590	2,679,159	2,526,464	0	63,531,627	16.0	45,397,880	20.0	XXX	63,531,627
14.8 Line 14.7 as a % of Col. 7	5.3	41.1	45.5	4.2	4.0	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	0.8	6.6	7.3	0.7	0.6	0.0	16.0	XXX	XXX	XXX	XXX	16.0

(a) Includes $.....57,593,401 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 $..........0 current year of bonds with 5GI designations, $..........0 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	4,323,373	31,391,042	13,044,111			XXX	48,758,526	12.2	21,464,056	9.5	48,758,526	
1.02 Residential Mortgage-Backed Securities	898,491	67,777				XXX	966,268	0.2	1,416,506	0.6	966,268	
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	5,221,864	31,458,819	13,044,111	0	0	XXX	49,724,794	12.5	22,880,562	10.1	49,724,794	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						XXX	0	0.0		0.0		
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	0	0	0	XXX	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations			5,089,742			XXX	5,089,742	1.3	10,161,428	4.5	5,089,742	
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	0	0	5,089,742	0	0	XXX	5,089,742	1.3	10,161,428	4.5	5,089,742	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01 Issuer Obligations	7,041,462	4,601,757	13,706,830		5,715,103	XXX	31,065,152	7.8	24,222,153	10.7	31,065,152	
5.02 Residential Mortgage-Backed Securities	7,862,339	20,256,838	11,442,969	6,944,556	880,398	XXX	47,387,100	11.9	13,424,648	5.9	47,387,100	
5.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
5.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	5,082,845	2.2		
5.05 Totals	14,903,801	24,858,595	25,149,799	6,944,556	6,595,501	XXX	78,452,252	19.7	42,729,646	18.8	78,452,252	0
6. Industrial and Miscellaneous (unaffiliated)												
6.01 Issuer Obligations	23,534,706	70,312,066	101,863,556			XXX	195,710,328	49.1	106,799,053	47.0	165,736,668	29,973,660
6.02 Residential Mortgage-Backed Securities	931,612	3,404,165	2,414,023	3,446,989	2,172,328	XXX	12,369,117	3.1	6,568,491	2.9	9,138,611	3,230,507
6.03 Commercial Mortgage-Backed Securities	4,807,664	11,059,968	6,607,459			XXX	22,475,091	5.6	12,740,896	5.6	12,743,907	9,731,183
6.04 Other Loan-Backed and Structured Securities	4,171,179	19,406,514	7,543,391	1,723,403	1,625,032	XXX	34,469,519	8.7	25,121,693	11.1	13,873,243	20,596,275
6.05 Totals	33,445,161	104,182,713	118,428,429	5,170,392	3,797,360	XXX	265,024,055	66.5	151,230,133	66.6	201,492,429	63,531,625
7. Hybrid Securities												
7.01 Issuer Obligations						XXX	0	0.0		0.0		
7.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
7.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX	0	0.0		0.0		
8.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
8.05 Affiliated Bank Loans - Issued						XXX	0	0.0		0.0		
8.06 Affiliated Bank Loans - Acquired						XXX	0	0.0		0.0		
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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	34,899,541	106,304,865	133,704,239	0	5,715,103	XXX	280,623,748	70.5	XXX	XXX	250,650,088	29,973,660
11.02 Residential Mortgage-Backed Securities	9,692,442	23,728,780	13,856,992	10,391,545	3,052,726	XXX	60,722,485	15.2	XXX	XXX	57,491,979	3,230,507
11.03 Commercial Mortgage-Backed Securities	4,807,664	11,059,968	6,607,459	0	0	XXX	22,475,091	5.6	XXX	XXX	12,743,907	9,731,183
11.04 Other Loan-Backed and Structured Securities	4,171,179	19,406,514	7,543,391	1,723,403	1,625,032	XXX	34,469,519	8.7	XXX	XXX	13,873,243	20,596,275
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	53,570,826	160,500,127	161,712,081	12,114,948	10,392,861	0	398,290,843	100.0	XXX	XXX	334,759,217	63,531,625
11.09 Line 11.08 as a % of Col. 7	13.5	40.3	40.6	3.0	2.6	0.0	100.0	XXX	XXX	XXX	84.0	16.0
12. **Total Bonds Prior Year**												
12.01 Issuer Obligations	6,434,671	53,981,624	94,776,019	1,720,475	5,733,901	XXX	XXX	XXX	162,646,690	71.6	140,519,917	22,126,773
12.02 Residential Mortgage-Backed Securities	3,302,669	8,383,845	5,885,860	3,204,348	632,923	XXX	XXX	XXX	21,409,645	9.4	21,409,645	
12.03 Commercial Mortgage-Backed Securities	1,078,433	10,412,062	1,250,401			XXX	XXX	XXX	12,740,896	5.6	8,706,672	4,034,224
12.04 Other Loan-Backed and Structured Securities	8,360,087	10,349,275	7,209,550	2,093,230	2,192,396	XXX	XXX	XXX	30,204,538	13.3	10,967,654	19,236,884
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0		
12.06 Affiliated Bank Loans						XXX	XXX	XXX	0	0.0		
12.07 Unaffiliated Bank Loans						XXX	XXX	XXX	0	0.0		
12.08 Totals	19,175,860	83,126,806	109,121,830	7,018,053	8,559,220	0	XXX	XXX	227,001,769	100.0	181,603,888	45,397,881
12.09 Line 12.08 as a % of Col. 9	8.4	36.6	48.1	3.1	3.8	0.0	XXX	XXX	100.0	XXX	80.0	20.0
13. **Total Publicly Traded Bonds**												
13.01 Issuer Obligations	32,469,928	94,992,184	117,472,872		5,715,103	XXX	250,650,087	62.9	140,519,917	61.9	250,650,087	XXX
13.02 Residential Mortgage-Backed Securities	9,614,828	23,385,386	13,342,942	8,997,530	2,151,294	XXX	57,491,980	14.4	21,409,645	9.4	57,491,980	XXX
13.03 Commercial Mortgage-Backed Securities	4,567,422	7,883,189	293,297			XXX	12,743,908	3.2	8,706,672	3.8	12,743,908	XXX
13.04 Other Loan-Backed and Structured Securities	3,583,131	8,141,472	1,710,380	438,260		XXX	13,873,243	3.5	10,967,654	4.8	13,873,243	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	50,235,309	134,402,231	132,819,491	9,435,790	7,866,397	0	334,759,218	84.0	181,603,888	80.0	334,759,218	XXX
13.09 Line 13.08 as a % of Col. 7	15.0	40.1	39.7	2.8	2.3	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	12.6	33.7	33.3	2.4	2.0	0.0	84.0	XXX	XXX	XXX	84.0	XXX
14. **Total Privately Placed Bonds**												
14.01 Issuer Obligations	2,429,614	11,312,680	16,231,365			XXX	29,973,659	7.5	22,126,773	9.7	XXX	29,973,659
14.02 Residential Mortgage-Backed Securities	77,615	343,394	514,050	1,394,016	901,432	XXX	3,230,507	0.8	0	0.0	XXX	3,230,507
14.03 Commercial Mortgage-Backed Securities	240,242	3,176,779	6,314,162			XXX	9,731,183	2.4	4,034,224	1.8	XXX	9,731,183
14.04 Other Loan-Backed and Structured Securities	588,047	11,265,042	5,833,012	1,285,143	1,625,032	XXX	20,596,276	5.2	19,236,884	8.5	XXX	20,596,276
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	3,335,518	26,097,895	28,892,589	2,679,159	2,526,464	0	63,531,625	16.0	45,397,881	20.0	XXX	63,531,625
14.09 Line 14.08 as a % of Col. 7	5.3	41.1	45.5	4.2	4.0	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	0.8	6.6	7.3	0.7	0.6	0.0	16.0	XXX	XXX	XXX	XXX	16.0

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	6,706,543			6,706,543	
2. Cost of short-term investments acquired	239,777,221			239,777,221	
3. Accrual of discount	0				
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	234,417,603			234,417,603	
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)	12,066,161	0	0	12,066,161	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	12,066,161	0	0	12,066,161	0

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

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

Sch. E - Pt. 2 Verification
NONE

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

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 4	Location 5	6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated																			
	EC Riverwalk 3 LLC		New Orleans	LA	Enhanced Capital State HTC Fund LLC		12/29/2017		1,546,830	975,279	975,279		(381,503)	-	-	-	-	-	0.150
	Liberty Heights SP LLC		Norfolk	VA	Liberty Heights SP MM LLC		12/27/2018		471,308	75,563	75,563		(395,744)	-	-	-	-	-	13.270
2199999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated									2,018,138	1,050,842	1,050,842	0	(777,247)	0	0	0	0	0	XXX
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated																			
	Nationwide State Tax Credit Fund III RBC Tax Credit Fund 104 LLC		Cleveland	OH	RBC Tax Credit IV LLC		10/30/2019		266,746	266,746	266,746		-	-	-	-	-	7,089,726	30.000
	Twain GA LIHTC Master Fund I LLC		St Louis	MO	Twain LIHTC Manager Corp		12/26/2019		1,317,438	1,317,438	1,317,438		-	-	-	-	-	-	30.000
4199999. Total - Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated									1,584,184	1,584,184	1,584,184	0	0	0	0	0	0	7,089,726	XXX
4899999. Subtotal - Unaffiliated									3,602,322	2,635,026	2,635,026	0	(777,247)	0	0	0	0	7,089,726	XXX
5099999. Totals									3,602,322	2,635,026	2,635,026	0	(777,247)	0	0	0	0	7,089,726	XXX

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated										
	Caritas Center LLC	Richmond	VA	CARITAS Structure Inc.	04/09/2019.		638,558	-		13.900
	Dominion Arms SP LLC	Norfolk	VA	Dominion Arms SP MM LLC	12/12/2018.		-	(124,186)		34.330
	EC Riverwalk 3 LLC	New Orleans	LA	Enhanced Capital State HTC Fund LLC	12/29/2017.		-	69,129		0.150
	Georgia Housing Tax Credit Fund LLC	Atlanta	GA	Georgia Equity Investors, LLC	12/29/2017.		-	1,214,579		
	Liberty Heights SP LLC	Norfolk	VA	Liberty Heights SP MM LLC	12/27/2018.		-	444,372		13.270
219999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated							638,558	1,603,894	0	XXX
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated										
	Nationwide State Tax Credit Fund III RBC Tax Credit Fund 104 LLC	Cleveland	OH	RBC Tax Credit IV LLC	10/30/2019.		411,345	-		30.000
	Twain GA LIHTC Master Fund I LLC	St Louis	MO	Twain LIHTC Manager Corp	12/26/2019.		1,317,438	-		30.000
4199999. Total - Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated							1,728,783	0	0	XXX
4899999. Subtotal - Unaffiliated							2,367,341	1,603,894	0	XXX
5099999. Totals							2,367,341	1,603,894	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Change in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated																			
	Caritas Center LLC	Richmond	VA	Fully Amortized	04/09/2019	12/31/2019			(638,558)			(638,558)		-	-			0	
	Dominion Arms SP LLC	Norfolk	VA	Fully Amortized	12/12/2018	12/31/2019	171,666		(47,480)			(47,480)		-	-			0	
	Georgia Housing Tax Credit Fund LLC	Atlanta	GA	Fully Amortized	12/29/2017	12/31/2019			(1,214,579)			(1,214,579)		-	-			0	
2199999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated							171,666	0	(1,900,617)	0	0	(1,900,617)	0	0	0	0	0	0	0
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated																			
	Nationwide State Tax Credit Fund III RBC Tax Credit Fund 104 LLC	Cleveland	OH	Distribution	10/30/2019	12/23/2019	144,599					0		144,599	144,599			0	
4199999. Total - Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated							144,599	0	0	0	0	0	0	144,599	144,599	0	0	0	0
4899999. Subtotal - Unaffiliated							316,265	0	(1,900,617)	0	0	(1,900,617)	0	144,599	144,599	0	0	0	0
5099999. Totals							316,265	0	(1,900,617)	0	0	(1,900,617)	0	144,599	144,599	0	0	0	0

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																					
912810 EE 4	U S Treasury Bd	SD			1	13,802	100.810	10,081	10,000	10,045		(360)			8.500	4.755	FA	321	850	02/03/2006	02/15/2020
912828 2J 8	U S Treasury Nt	SD			1	1,975,084	99.938	1,973,766	1,975,000	1,975,016		(30)			1.500	1.498	JJ	13,685	29,625	07/31/2017	07/15/2020
912828 5J 5	U S Treasury Nt	SD			1	995,238	106.879	1,068,789	1,000,000	995,964		623			3.000	3.076	AO	5,110	30,000	11/01/2018	10/31/2025
912828 N7 1	U S Treasury 01/15/2026 TIPS				1	11,296,158	111.624	12,278,617	11,000,000	12,048,146	207,772	(20,540)			0.625	0.435	JJ	34,397	73,535	11/29/2018	01/15/2026
912828 P7 9	U S Treasury Nt	SD			1	1,345,048	99.652	1,345,306	1,350,000	1,347,644		720			1.500	1.557	FA	6,843	20,250	05/04/2016	02/28/2023
912828 UV 0	U S Treasury Nt	SD			1	348,716	99.867	349,535	350,000	349,953		190			1.125	1.180	MS	1,001	3,938	04/10/2013	03/31/2020
912828 W5 5	U S Treasury Nt				1	2,910,117	100.613	3,018,399	3,000,000	2,939,370		26,821			1.875	2.846	FA	19,008	56,250	11/29/2018	02/28/2022
912828 W7 1	U S Treasury Nt				1	27,165,694	101.859	27,502,038	27,000,000	27,104,029		(21,433)			2.125	2.030	MS	145,789	573,750	04/17/2017	03/31/2024
912828 XU 9	U S Treasury Nt				1	1,960,938	99.965	1,999,296	2,000,000	1,988,359		25,164			1.500	2.801	JD	1,393	30,000	11/29/2018	06/15/2020
0199999. U.S. Government - Issuer Obligations						48,010,795	XXX	49,545,827	47,685,000	48,758,526	207,772	11,155	0	0	XXX	XXX	XXX	227,547	818,198	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																					
911760 EJ 1	Vendee Mtg Tr RMBS REMIC Ser 1994-2 3ZB			4	1	987,734	105.999	1,002,535	945,794	966,268		(19,947)			6.500	1.836	MON	5,123	61,477	11/29/2018	06/15/2024
0299999. U.S. Government - Residential Mortgage-Backed Securities						987,734	XXX	1,002,535	945,794	966,268	0	(19,947)	0	0	XXX	XXX	XXX	5,123	61,477	XXX	XXX
0599999. Total - U.S. Government						48,998,529	XXX	50,548,362	48,630,794	49,724,794	207,772	(8,792)	0	0	XXX	XXX	XXX	232,670	879,675	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
137087 LP 5	Canal Winchester OH Loc SD GO Ref				1FE	5,167,856	129.004	5,605,224	4,345,000	5,089,742		(71,686)			5.250	3.041	JD	19,009	228,113	11/29/2018	12/01/2028
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						5,167,856	XXX	5,605,224	4,345,000	5,089,742	0	(71,686)	0	0	XXX	XXX	XXX	19,009	228,113	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions						5,167,856	XXX	5,605,224	4,345,000	5,089,742	0	(71,686)	0	0	XXX	XXX	XXX	19,009	228,113	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																					
010268 AZ 3	Alabama Fed Aid HW Fin AuthRev Spl Oblig			2	1FE	1,133,690	119.771	1,197,710	1,000,000	1,116,759		(15,540)			5.000	3.051	MS	16,667	50,000	11/29/2018	09/01/2035
114894 WD 6	Broward Cnty FL Arpt Sys Rev Amt-Ser A			2	1FE	4,359,280	116.320	4,652,800	4,000,000	4,307,684		(47,389)			5.000	3.510	AO	50,000	200,000	11/29/2018	10/01/2032
167562 NW 3	Chicago IL Midway Arpt Rev AMT Ref 2nd L			2	1FE	4,663,116	112.200	4,886,310	4,355,000	4,601,757		(56,563)			5.000	3.471	JJ	108,875	217,750	11/29/2018	01/01/2033
167593 A4 4	Chicago IL O'Hare Int Arpt Rev Ref-Gen-S			2	1FE	3,859,100	119.303	4,175,605	3,500,000	3,816,571		(39,221)			5.000	3.530	JJ	87,500	175,000	11/29/2018	01/01/2035
407287 MF 5	Hamilton Cnty OH Sales Tax Rev Ref Ser A			2	1FE	4,488,641	112.764	4,848,852	4,300,000	4,465,815		(20,954)			4.000	3.370	JD	14,333	172,000	11/29/2018	12/01/2031
542690 W9 9	Long Island Pwr Auth NY El Rev Bld Amer			1	1FE	5,735,550	132.394	6,619,700	5,000,000	5,715,103		(18,797)			5.850	4.774	MN	48,750	292,500	11/29/2018	05/01/2041
915137 J9 5	University TX Rev Fin Sys Ser C				1FE	7,670,880	102.408	7,168,560	7,000,000	7,041,462		(59,815)			5.000	4.025	FA	132,222	350,000	12/07/2007	08/15/2020
2599999. U.S. Special Revenue & Special Assessment Obligations - Issuer Obligations						31,910,257	XXX	33,549,537	29,155,000	31,065,151	0	(258,279)	0	0	XXX	XXX	XXX	458,347	1,457,250	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																					
3132CW AU 8	FHLMC Pool #B0019			4	1	6,242,123	103.672	6,239,286	6,018,317	6,240,011		(2,112)			3.500	2.224	MON	17,553	35,107	10/24/2019	06/25/2034
3138M4 D8 2	FNMA Pool #AP1026			4	1	849,012	103.039	909,498	882,670	849,707		624			3.000	3.619	MON	2,207	26,480	11/29/2018	07/25/2042
3138W9 LM 0	FNMA Pool #AS0331			4	1	2,392,842	102.953	2,564,348	2,490,802	2,394,892		1,842			3.000	3.584	MON	6,227	74,724	11/29/2018	08/25/2043
3138X0 Y2 8	FNMA Pool #AU1628			4	1	3,536,078	102.989	3,791,183	3,681,168	3,538,984		2,600			3.000	3.610	MON	9,203	110,435	11/29/2018	07/25/2043
3138YY DT 7	FNMA Pool #AZ6413			4	1	1,968,106	102.415	2,110,618	2,060,852	1,969,762		1,488			3.000	3.649	MON	5,152	61,826	11/29/2018	11/25/2045
31416X YZ 7	FNMA Pool #AB2527			4	1	5,931,323	107.213	6,313,262	5,888,539	5,926,168		(816)			4.000	3.812	MON	19,628	215,913	06/28/2011	03/25/2041
31418B TJ 5	FNMA Pool #MA2352			4	1	5,400,591	104.404	5,432,599	5,203,430	5,389,483		(2,302)			3.500	2.804	MON	15,177	166,943	07/31/2015	08/01/2045
31418D CA 8	FNMA Pool #MA3664			4	1	13,688,864	103.911	13,726,605	13,210,001	13,681,872		(6,992)			4.000	3.135	MON	44,033	220,167	07/10/2019	05/25/2049
31418D CB 6	FNMA Pool #MA3665			4	1	4,224,846	105.233	4,248,779	4,037,482	4,222,687		(2,159)			4.500	3.359	MON	15,141	90,843	06/14/2019	05/25/2049
31419B CT 0	FNMA Pool #AE0981			4	1	2,285,299	105.393	2,335,922	2,216,384	2,278,006		(1,230)			3.500	2.856	MON	6,464	77,573	09/23/2011	03/25/2041
31419L 3D 3	FNMA Pool #AE9795			4	1	899,264	105.392	898,745	852,762	895,528		(851)			3.500	2.413	MON	2,487	29,847	01/06/2015	11/25/2040
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						47,418,348	XXX	48,570,845	46,542,407	47,387,100	0	(9,908)	0	0	XXX	XXX	XXX	143,272	1,109,858	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						79,328,605	XXX	82,120,382	75,697,407	78,452,251	0	(268,187)	0	0	XXX	XXX	XXX	601,619	2,567,108	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00287Y AQ 2	ABBVIE Inc Sr Nt			1	2FE	5,086,950	105.648	5,282,375	5,000,000	5,054,088		(8,349)			3.600	3.378	MN	23,500	180,000	03/01/2016.	05/14/2025.
00287Y AY 5	ABBVIE Inc Sr Nt			1	2FE	1,840,258	103.629	2,072,582	2,000,000	1,860,496		18,568			3.200	4.471	MN	8,356	64,000	11/29/2018.	05/14/2026.
018522 H# 2	Allete Inc 1st Mtg Bd				1	5,900,344	100.859	6,051,559	6,000,000	5,938,224		34,702			3.020	3.649	MS	53,353	181,200	11/29/2018.	09/15/2021.
01882Y AB 2	Alliant Energy Finance Sr Nt			1	2FE	5,043,800	107.603	5,380,125	5,000,000	5,040,615		(3,185)			4.250	4.135	JD	9,444	212,500	02/14/2019.	06/15/2028.
03040W AK 1	American Water Cap Corp Sr Nt			1	2FE	4,980,050	106.075	5,303,755	5,000,000	4,990,854		1,832			3.850	3.898	MS	64,167	192,500	11/08/2013.	03/01/2024.
031162 BM 1	Amgen Inc Sr Nt			1	2FE	2,565,200	103.157	2,578,930	2,500,000	2,516,921		(8,602)			3.875	3.498	MN	12,378	96,875	11/14/2013.	11/15/2021.
031162 CJ 7	Amgen Inc Sr Nt			1	2FE	6,995,730	101.313	7,091,910	7,000,000	6,997,046		373			2.600	2.607	FA	66,733	182,000	08/10/2016.	08/19/2026.
058498 AV 8	Ball Corp Sr Nt			1	3FE	3,144,000	108.500	3,472,000	3,200,000	3,151,332	32,658	6,674			4.875	5.165	MS	45,933	156,000	11/29/2018.	03/15/2026.
110122 BD 9	Bristol-Myers Squibb Co Sr Nt			1	1FE	2,021,249	101.632	2,032,644	2,000,000	2,018,678		(2,571)			3.950	2.741	AO	16,678		11/22/2019.	10/15/2020.
125523 BN 9	Cigna Corp Sr Nt			1	2FE	1,017,875	104.838	1,048,378	1,000,000	1,016,058		(1,817)			4.750	3.852	MN	6,069	23,750	10/11/2019.	11/15/2021.
174610 AJ 4	Citizens Financial Group Sub Nt			1	2FE	3,000,000	107.796	3,233,889	3,000,000	3,000,000					4.350	4.350	FA	54,375	130,500	07/28/2015.	08/01/2025.
21036P AK 4	Constellation Brands Inc Sr Nt			1	2FE	2,000,808	102.287	2,045,730	2,000,000	2,000,479		(308)			3.750	3.731	MN	12,500	75,000	11/29/2018.	05/01/2021.
22025Y AM 2	Corrections Corp of America Sr Nt			1	3FE	4,937,500	100.000	5,000,000	5,000,000	4,988,202	54,195	46,506			4.125	5.098	AO	51,563	206,250	11/29/2018.	04/01/2020.
233331 AV 9	DTE Energy Co Sr Nt			1	2FE	5,135,976	102.368	5,118,400	5,000,000	5,058,309		(20,915)			3.300	2.805	JD	7,333	165,000	06/13/2016.	06/15/2022.
23338V AB 2	DTE Electric Co Sr Nt			1	1FE	1,997,152	105.871	2,117,412	2,000,000	1,999,224		164			3.650	3.660	MS	21,494	73,000	11/29/2018.	03/15/2024.
26441Y BA 4	Duke-Weeks Realty LP Sr Nt			1	2FE	935,333	104.598	1,045,981	1,000,000	941,910		6,023			3.375	4.243	JD	1,500	33,750	11/29/2018.	12/15/2027.
29278N AF 0	Energy Transfer Partners Sr Nt Ser 10Y			1	2FE	2,414,785	109.582	2,739,538	2,500,000	2,422,545		7,058			4.950	5.412	JD	5,500	123,750	11/29/2018.	06/15/2028.
29379V BH 5	Enterprise Products Operations Sr Nt			1	2FE	3,985,400	106.465	4,258,584	4,000,000	3,990,893		1,204			3.700	3.742	FA	55,911	148,000	05/04/2015.	02/15/2026.
30040W AB 4	Eversource Energy Sr Nt			1	2FE	1,891,382	103.018	2,060,354	2,000,000	1,905,691		13,109			3.350	4.222	MS	19,728	67,000	11/29/2018.	03/15/2026.
31428X BP 0	Fedex Corp Sr Nt			1	2FE	9,337,270	102.917	10,291,660	10,000,000	9,403,284		60,553			3.400	4.278	FA	128,444	340,000	11/29/2018.	02/15/2028.
337358 BH 7	First Union Corp Sub Bk Nt				1FE	6,729,000	126.541	6,327,055	5,000,000	5,943,860		(112,814)			7.574	4.256	FA	157,792	378,700	08/24/2012.	08/01/2026.
369550 AX 6	General Dynamics Corp Sr Nt			2	1FE	6,694,975	99.188	6,943,153	7,000,000	6,784,592		27,205			2.125	2.634	FA	56,194	148,750	11/09/2016.	08/15/2026.
38148L AE 6	Goldman Sachs Group Inc Sr Nt				1FE	2,990,340	106.155	3,184,659	3,000,000	2,994,347		857			3.750	3.789	MN	12,188	112,500	05/19/2015.	05/22/2025.
404121 AJ 4	HCA INC Sr Nt			1	3FE	2,940,000	113.960	3,418,800	3,000,000	2,945,485	45,549	4,936			5.625	5.896	MS	56,250	172,500	11/29/2018.	09/01/2028.
446413 AL 0	Huntington Ingalls Industries Sr Nt			1	2FE	1,252,683	103.940	1,299,250	1,250,000	1,252,307		(234)			3.483	3.456	JD	3,628	43,538	06/14/2018.	12/01/2027.
45475Q AR 4	Indiana Gas Co MT Nt				2FE	1,721,829	123.261	1,848,918	1,500,000	1,704,882		(15,593)			7.080	5.272	MS	31,270	106,200	11/29/2018.	10/05/2029.
46625H JY 7	JPMorgan Chase & Co Sub Nt				1FE	4,901,115	107.058	5,352,875	5,000,000	4,918,208		15,622			3.875	4.264	MS	59,740	193,750	11/29/2018.	09/10/2024.
49446R AN 9	Kimco Realty Corp Sr Nt			1	2FE	2,433,680	103.333	2,583,320	2,500,000	2,451,112		15,989			3.400	4.139	MN	14,167	85,000	11/29/2018.	11/01/2022.
50540R AJ 1	Laboratory Corp of America Sr Nt			1	2FE	5,460,750	101.553	5,077,660	5,000,000	5,054,950		(56,513)			4.625	3.333	MN	29,549	231,250	08/22/2012.	11/15/2020.
53117C AR 3	Liberty Property LP Sr Nt			1	2FE	962,939	106.936	1,069,364	1,000,000	968,649		5,234			3.750	4.426	AO	9,375	37,500	11/29/2018.	04/01/2025.
539830 BE 8	Lockheed Martin Corp Sr Nt			1	1FE	2,991,420	104.010	3,120,291	3,000,000	2,995,282		770			2.900	2.933	MS	29,000	87,000	02/12/2015.	03/01/2025.
58155Q AD 5	McKesson Corp Sr Nt			1	2FE	1,022,673	102.417	1,024,173	1,000,000	1,011,961		(9,841)			4.750	3.691	MS	15,833	47,500	11/29/2018.	03/01/2021.
59217G CK 3	Met Life Global Funding I Secured Nt				1FE	931,785	103.748	1,037,475	1,000,000	939,066		6,672			3.000	3.923	MS	8,500	30,000	11/29/2018.	09/19/2027.
61746B DZ 6	Morgan Stanley Sr Nt			1	1FE	2,173,547	107.409	2,416,709	2,250,000	2,183,794		9,368			3.875	4.433	JJ	37,297	87,188	11/29/2018.	01/27/2026.
626717 AF 9	Murphy Oil Corp Sr Nt			1	3FE	4,852,790	103.000	5,150,000	5,000,000	4,885,832		33,042			4.450	5.306	JD	18,542	216,250	01/29/2019.	12/01/2022.
641062 AE 4	Nestle Holdings Inc. Sr Nt			1	1FE	5,936,724	107.301	6,438,072	6,000,000	5,946,023		8,485			3.500	3.676	MS	56,583	210,000	11/29/2018.	09/24/2025.
651229 AV 8	Newell Rubbermaid Inc Sr Nt			1	3FE	4,998,450	103.921	5,196,055	5,000,000	4,999,232		201			3.850	3.855	AO	48,125	192,500	03/18/2016.	04/01/2023.
68217F AA 0	Omnicom Group Inc Sr Nt			1	2FE	3,267,579	105.367	3,687,856	3,500,000	3,297,316		27,279			3.600	4.674	AO	26,600	126,000	11/29/2018.	04/15/2026.
713448 CY 2	Pepsico Inc Sr Nt			1	1FE	4,503,010	107.407	4,833,311	4,500,000	4,502,246		(538)			3.500	3.489	JJ	71,750	87,500	01/19/2016.	07/17/2025.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
718172 AT 6	Philip Morris Intl Inc Sr Nt				1FE	1,429,970	101.285	1,519,275	1,500,000	1,449,446		17,890			2.500	3.855	FA	13,438	37,500	11/29/2018.	08/22/2022.
774341 AK 7	Rockwell Collins Sr Nt			1	2FE	1,879,942	106.215	2,124,290	2,000,000	1,893,485		12,406			3.500	4.370	MS	20,611	70,000	11/29/2018.	03/15/2027.
779382 AP 5	Rowan Companies Inc Co Gtd Nt			1	5FE	3,210,157	73.000	2,701,000	3,700,000	2,701,000	(630,269)	121,112			4.875	9.599	JD	15,031	189,625	01/29/2019.	06/01/2022.
845743 BP 7	Southwestern Pub Svc Co 1st Mtg Bd			1	1FE	1,961,734	104.084	2,081,680	2,000,000	1,968,686		6,357			3.300	3.684	JD	2,933	66,000	11/29/2018.	06/15/2024.
86765B AG 4	Sunoco Logistics Ptnrs Op LP Co Gtd Nt			1	2FE	4,177,773	100.327	4,113,399	4,100,000	4,107,987		(64,253)			5.500	3.876	FA	85,189	225,500	11/29/2018.	02/15/2020.
871829 AX 5	Sysco Corp Sr Nt			1	2FE	5,909,172	100.415	6,024,906	6,000,000	5,962,445		48,864			2.600	3.455	AO	39,000	156,000	11/29/2018.	10/01/2020.
88031R AA 6	Tenaska Alabama II Partners LP Sr Sec Nt			1	2FE	1,529,763	103.740	1,534,315	1,478,995	1,519,334		(10,949)			6.125	4.604	MJSD.	252	90,588	11/29/2018.	03/30/2023.
90265E AJ 9	UDR Inc Sr Nt			1	2FE	979,590	105.667	1,056,667	1,000,000	983,230		3,323			3.750	4.163	JJ	18,750	37,500	11/29/2018.	07/01/2024.
90290M AB 7	US Foods Inc Sr Nt			2	4FE	3,250,000	103.000	3,347,500	3,250,000	3,250,000	89,375				5.875	5.875	JD	8,486	190,938	11/29/2018.	06/15/2024.
913017 BV 0	United Technologies Corp Sr Nt			1	2FE	4,297,120	102.604	4,104,156	4,000,000	4,080,427		(32,043)			3.100	2.240	JD	10,333	124,000	10/02/2012.	06/01/2022.
913017 CH 0	United Technologies Corp Sr Nt			2	2FE	5,522,608	102.385	5,733,582	5,600,000	5,544,674		6,689			2.650	2.810	MN	24,733	148,400	11/09/2016.	11/01/2026.
92826C AB 8	Visa Inc Sr Nt			1	1FE	982,058	100.398	1,003,983	1,000,000	991,509		8,665			2.200	3.114	JD	1,039	22,000	11/29/2018.	12/14/2020.
94974B FN 5	Wells Fargo & Co Sub Nt				1FE	3,994,864	106.184	4,247,360	4,000,000	3,996,128		1,091			4.125	4.154	FA	62,333	165,000	11/29/2018.	08/15/2023.
94974B FY 1	Wells Fargo & Co Sr Nt				1FE	1,936,970	107.841	2,156,816	2,000,000	1,944,854		7,228			4.100	4.601	JD	6,378	82,000	11/29/2018.	06/03/2026.
96950F AL 8	Williams Partners LP Sr Nt			1	2FE	3,478,860	107.096	3,748,367	3,500,000	3,490,670		1,991			4.500	4.576	MN	20,125	157,500	11/12/2013.	11/15/2023.
67077M AJ 7	Nutrien Ltd Sr Nt		A	1	2FE	4,005,717	102.177	4,087,072	4,000,000	4,003,531		(1,193)			3.150	3.114	AO	31,500	126,000	04/10/2018.	10/01/2022.
44962L AC 1	IHS Markit Ltd Sr Nt		D	1	2FE	4,270,778	105.446	4,787,248	4,540,000	4,305,660		31,937			4.000	4.983	MS	60,533	181,600	11/29/2018.	03/01/2026.
902133 AM 9	Tyco Electronics Group Sr Nt		D	1	1FE	1,491,194	102.851	1,542,765	1,500,000	1,494,133		2,680			3.500	3.696	FA	21,583	52,500	11/29/2018.	02/03/2022.
902133 AT 4	Tyco Electronics Group Sr Nt		D	1	1FE	1,941,256	105.773	2,115,466	2,000,000	1,949,132		7,210			3.700	4.175	FA	27,956	74,000	11/29/2018.	02/15/2026.
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						197,245,877	XXX	206,264,649	197,868,995	195,710,324	(408,492)	280,151	0	0	XXX	XXX	XXX	1,877,545	7,441,352	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
542514 GW 8	Long Beach Mtg Loan Tr RMBS Ser 2004-5 C			4	1FM	2,588,848	100.157	2,593,779	2,589,702	2,588,972		116			2.112	2.130	MON	912	68,004	11/29/2018.	09/25/2034.
61748H LC 3	Morgan Stanley Mtg Tr RMBS Ser 2005-5AR			4	1FM	2,203,297	93.877	2,254,694	2,401,754	2,203,297					4.217	6.646	MON	8,440	104,162	11/29/2018.	09/25/2035.
64830B AA 5	New Residential Mtg Ln Tr RMBS Ser 2017-			4	1FM	3,238,397	103.848	3,253,264	3,132,711	3,230,507		(3,306)			4.000	3.710	MON	10,442	114,866	10/10/2017.	08/27/2057.
89177B AA 3	Towd Point Mortgage Tr RMBS Ser 2019-1 C			4	1FM	4,345,436	103.823	4,539,196	4,372,065	4,346,342		906			3.750	3.811	MON	13,663	150,290	01/24/2019.	03/25/2058.
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						12,375,978	XXX	12,640,933	12,496,232	12,369,118	0	(2,284)	0	0	XXX	XXX	XXX	33,457	437,322	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
05529S AJ 8	Barclays Comm Mort Sec CMBS Ser 2013-TYS			4	1FM	3,024,858	100.637	3,019,101	3,000,000	3,008,899		(14,680)			4.045	3.560	MON	10,112	121,341	11/29/2018.	09/05/2032.
46641W AW 7	JPMBB Comm Mtg Sec Tr CMBS Ser 2014-C19			4	1FM	843,726	102.619	840,613	819,156	825,911		(1,949)			3.584	3.116	MON	2,447	29,614	04/29/2014.	04/15/2047.
61761Q AC 7	Morgan Stanley BAML Tr CMBS Ser 2013-C8			4	1FM	2,591,248	100.510	2,630,388	2,617,047	2,597,610		5,817			2.699	3.176	MON	5,886	70,634	11/29/2018.	12/15/2048.
61763Q AS 0	Morgan Stanley Cap I Tr CMBS Ser 2014-CP			4	1FM	1,990,004	101.206	2,024,112	2,000,000	1,993,125		2,871			3.402	3.582	MON	5,669	68,987	11/29/2018.	07/13/2029.
61765L AS 9	Morgan Stanley BAML Tr CMBS Ser 2015-C24			4	1FM	5,149,738	103.278	5,163,880	5,000,000	5,059,842		(19,811)			3.479	3.022	MON	14,496	159,454	07/24/2015.	08/15/2047.
74824D AA 8	Queens Center Mtg Tr CMBS Ser 2013-QCA C			4	1FM	6,327,403	103.183	6,201,316	6,010,000	6,314,162		(13,241)			3.275	2.202	MON	16,402	32,805	10/07/2019.	01/11/2037.
90270R AC 8	UBS-Barclays Comm Mort Tr CMBS Ser 2012-			4	1FE	2,018,683	3.627	1,450,670		1,423,896		(549,385)			1.628	5.137	MON	54,253	689,938	11/29/2018.	12/10/2045.
92939K AE 8	WFRBS Commercial Mtg Tr CMBS Ser 2014-C2			4	1FM	1,250,293	105.407	1,328,129	1,260,000	1,251,646		1,245			3.607	3.756	MON	3,787	45,448	11/29/2018.	11/15/2047.
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						23,195,953	XXX	22,658,209	20,706,203	22,475,091	0	(589,133)	0	0	XXX	XXX	XXX	113,052	1,218,221	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
02376T AC 2	American Airlines Inc LBASS EETC Ser 201			1	3FE	1,978,775	101.621	1,990,949	1,959,183	1,968,355	3,371	(8,893)			5.600	4.626	JJ	50,590	109,714	11/29/2018.	07/15/2020.
05522R DB 1	Bank of America Credit Card Tr LBASS Ser			4	1FE	4,998,773	99.694	4,984,675	5,000,000	4,998,895		122			1.740	1.755	MON	3,867	22,233	09/06/2019.	01/15/2025.
07331Y AA 8	Bayview Opport Mast Fund Trust RMBS Ser			4	1FM	2,472,580	101.120	2,519,352	2,491,461	2,474,764		1,582			3.500	3.688	MON	727	87,201	11/29/2018.	01/25/2055.
12189P AH 5	Burlington Northern Santa Fe LBASS ETC S			4	1FE	67,835	100.182	66,874	66,753	66,905		(584)			7.908	1.991	JJ	2,434	5,229	11/29/2018.	01/15/2020.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
14041N FN 6	Capital One Multi Asset ExecTr LBASS Ser			4	1FE	884,711	100.106	903,812	902,857	895,600		10,014			1.990	3.164	MON	799	17,967	11/29/2018.	07/17/2023.
15032T AS 5	Cedar Funding Ltd CLO Ser 2013-1A A1R			4	1FE	8,004,058	100.044	8,003,522	8,000,000	8,003,130		(840)			3.115	3.115	MJSD.	15,921	300,156	11/29/2018.	06/09/2030.
34532R AA 4	Ford Credit Auto Owner Tr LBASS Ser 2018			4	1FE	3,572,066	103.928	3,829,747	3,685,000	3,590,288		17,129			3.190	3.780	MON	5,225	117,552	11/29/2018.	07/15/2031.
75973F AA 9	Renew Financial LBASS Ser 2018-1 Cl A			4	1FE	3,776,275	102.100	3,864,039	3,784,578	3,776,511		217			3.950	4.001	MON	4,568	149,491	11/29/2018.	09/20/2053.
9497EU AJ 6	Wells Fargo Home Eq Tr RMBS Ser 2006-1 C			4	1FM	4,735,222	99.779	4,768,719	4,779,281	4,750,790		9,191			2.072	2.256	MON	1,639	118,691	12/12/2017.	05/25/2036.
G7222G AA 2	Preferred Term Secs XVII LBASS Sec Nt			4	1FE	1,190,704	92.699	1,141,796	1,231,721	1,192,698		2,174			2.294	2.754	MJSD.	706	35,904	11/29/2018.	06/23/2035.
009090 AB 7	Air Canada LBASS EETC Ser 2015-1B		A	1	2FE	2,737,544	100.878	2,828,696	2,804,085	2,751,582		12,413			3.875	4.643	MS	31,994	108,658	11/29/2018.	03/15/2023.
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						34,418,543	XXX	34,902,181	34,704,919	34,469,518	3,371	42,525	0	0	XXX	XXX	XXX	118,470	1,072,796	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						267,236,351	XXX	276,465,972	265,776,349	265,024,051	(405,121)	(268,741)	0	0	XXX	XXX	XXX	2,142,524	10,169,691	XXX	XXX
Totals																					
7699999. Total - Issuer Obligations						282,334,785	XXX	294,965,237	279,053,995	280,623,743	(200,720)	(38,659)	0	0	XXX	XXX	XXX	2,582,448	9,944,913	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						60,782,060	XXX	62,214,313	59,984,433	60,722,486	0	(32,139)	0	0	XXX	XXX	XXX	181,852	1,608,657	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						23,195,953	XXX	22,658,209	20,706,203	22,475,091	0	(589,133)	0	0	XXX	XXX	XXX	113,052	1,218,221	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						34,418,543	XXX	34,902,181	34,704,919	34,469,518	3,371	42,525	0	0	XXX	XXX	XXX	118,470	1,072,796	XXX	XXX
8399999. Grand Total - Bonds						400,731,341	XXX	414,739,940	394,449,550	398,290,838	(197,349)	(617,406)	0	0	XXX	XXX	XXX	2,995,822	13,844,587	XXX	XXX

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

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Government								
912828 W7 1	U S Treasury Nt 2.125% 03/31/24		01/29/2019	Farmland Mutual		27,125,461	27,000,000	190,725
0599999. Total - Bonds - U.S. Government						27,125,461	27,000,000	190,725
Bonds - U.S. Special Revenue and Special Assessment								
3132CW AU 8	FHLMC Pool #B0019 3.500% 06/25/34		10/24/2019	Morgan Stanley & Co LLC		6,242,123	6,018,317	14,043
31416X YZ 7	FNMA Pool #AB2527 4.000% 03/25/41		01/29/2019	Farmland Mutual		5,926,984	5,888,539	18,320
31418B TJ 5	FNMA Pool #MA2352 3.500% 08/01/45		01/29/2019	Farmland Mutual		5,391,785	5,203,430	14,165
31418D CA 8	FNMA Pool #MA3664 4.000% 05/25/49		07/10/2019	JP Morgan Securities LLC		13,688,864	13,210,001	14,678
31418D CB 6	FNMA Pool #MA3665 4.500% 05/25/49		06/14/2019	Morgan Stanley & Co LLC		4,224,846	4,037,482	8,075
915137 J9 5	University TX Rev Fin Sys Ser C		01/29/2019	Farmland Mutual		7,101,277	7,000,000	159,444
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						42,575,879	41,357,769	228,725
Bonds - Industrial and Miscellaneous								
00287Y AQ 2	ABBVIE Inc Sr Nt 3.600% 05/14/25		01/29/2019	Farmland Mutual		5,062,437	5,000,000	37,500
01882Y AB 2	Alliant Energy Finance Sr Nt		02/14/2019	Bank of America BISD Dealer		5,043,800	5,000,000	37,778
03040W AK 1	American Water Cap Corp Sr Nt		01/29/2019	Farmland Mutual		4,989,022	5,000,000	79,139
031162 CJ 7	Amgen Inc Sr Nt 2.600% 08/19/26		01/29/2019	Farmland Mutual		6,996,674	7,000,000	80,889
05522R DB 1	Bank of America Credit Card Tr LBASS Ser		09/06/2019	Bank of America BISD Dealer		4,998,773	5,000,000	
110122 BD 9	Bristol-Myers Squibb Co Sr Nt		11/22/2019	Tax Free Exchange		2,021,249	2,000,000	8,119
125523 BN 9	Cigna Corp Sr Nt 4.750% 11/15/21		10/11/2019	Tax Free Exchange		1,017,875	1,000,000	19,264
15032T AS 5	Cedar Funding Ltd CLO Ser 2013-1A A1R		01/29/2019	Farmland Mutual		5,000,000	5,000,000	27,758
174610 AJ 4	Citizens Financial Group Sub Nt		01/29/2019	Farmland Mutual		3,000,000	3,000,000	64,525
233331 AV 9	DTE Energy Co Sr Nt 3.300% 06/15/22		01/29/2019	Farmland Mutual		5,079,224	5,000,000	20,167
23338V AB 2	DTE Electric Co Sr Nt 3.650% 03/15/24		01/29/2019	Farmland Mutual		997,826	1,000,000	13,586
29379V BH 5	Enterprise Products Operations Sr Nt		01/29/2019	Farmland Mutual		3,989,689	4,000,000	67,422
337358 BH 7	First Union Corp Sub Bk Nt		01/29/2019	Farmland Mutual		6,056,675	5,000,000	187,246
369550 AX 6	General Dynamics Corp Sr Nt		01/29/2019	Farmland Mutual		6,757,387	7,000,000	67,764
38148L AE 6	Goldman Sachs Group Inc Sr Nt		01/29/2019	Farmland Mutual		2,993,489	3,000,000	20,938
446413 AL 0	Huntington Ingalls Industries Sr Nt		01/29/2019	Farmland Mutual		1,252,541	1,250,000	7,014
50540R AJ 1	Laboratory Corp of America Sr Nt		01/29/2019	Farmland Mutual		5,111,463	5,000,000	47,535
539830 BE 8	Lockheed Martin Corp Sr Nt		01/29/2019	Farmland Mutual		2,994,512	3,000,000	35,767
61765L AS 9	Morgan Stanley BAML Tr CMBS Ser 2015-C24		01/29/2019	Farmland Mutual		5,079,653	5,000,000	13,529
626717 AF 9	Murphy Oil Corp Sr Nt 4.450% 12/01/22		01/29/2019	Farmland Mutual		4,852,790	5,000,000	35,847
64830B AA 5	New Residential Mtg Ln Tr RMBS Ser 2017-		01/29/2019	Farmland Mutual		3,233,813	3,132,711	9,746
651229 AV 8	Newell Rubbermaid Inc Sr Nt		01/29/2019	Farmland Mutual		4,999,031	5,000,000	63,097
713448 CY 2	Pepsico Inc Sr Nt 3.500% 07/17/25		01/29/2019	Farmland Mutual		3,987,155	4,000,000	4,667
74824D AA 8	Queens Center Mtg Tr CMBS Ser 2013-QCA C		10/07/2019	Bank of America BISD Dealer		6,327,403	6,010,000	4,374
779382 AP 5	Rowan Companies Inc Co Gtd Nt		01/29/2019	Farmland Mutual		3,210,157	3,700,000	29,060
89177B AA 3	Towd Point Mortgage Tr RMBS Ser 2019-1 C		01/24/2019	Bank of America BISD Dealer		4,345,436	4,372,065	13,663
913017 CH 0	United Technologies Corp Sr Nt		01/29/2019	Farmland Mutual		5,537,986	5,600,000	36,276
9497EU AJ 6	Wells Fargo Home Eq Tr RMBS Ser 2006-1 C		01/29/2019	Farmland Mutual		4,741,599	4,779,281	1,482
96950F AL 8	Williams Partners LP Sr Nt		01/29/2019	Farmland Mutual		3,488,679	3,500,000	32,375
67077M AJ 7	Nutrien Ltd Sr Nt 3.150% 10/01/22	A	01/29/2019	Farmland Mutual		4,004,725	4,000,000	41,300
3899999. Total - Bonds - Industrial and Miscellaneous						127,171,063	126,344,057	1,107,827

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
8399997. Total - Bonds - Part 3						196,872,403	194,701,826	1,527,277
8399998. Total - Bonds - Summary Item from Part 5						31,560,552	31,294,768	163,737
8399999. Total - Bonds						228,432,955	225,996,594	1,691,014
9999999. Total - Bonds, Preferred and Common Stocks						228,432,955	XXX	1,691,014

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																				
911760 EJ 1	Vendee Mtg Tr RMBS REMIC Ser 1994-2 3ZB	..	12/01/2019.	Paydown		412,656	412,656	430,955	430,292		(17,636)		(17,636)		412,656			0	14,123	06/15/2024.
912828 UF 5	U S Treasury Nt 1.125% 12/31/19	..	12/31/2019.	Maturity		50,000	50,000	49,463	49,920		80		80		50,000			0	563	12/31/2019.
0599999.	Total - Bonds - U.S. Government					462,656	462,656	480,418	480,212	0	(17,556)	0	(17,556)	0	462,656	0	0	0	14,686	XXX
Bonds - U.S. Political Subdivisions of States																				
49474E S8 7	King Cnty WA GO Ltd Tax Swr	..	01/01/2019.	Call 100.0000		5,000,000	5,000,000	5,013,850	5,000,000				0		5,000,000			0	125,000	01/01/2029.
2499999.	Total - Bonds - U.S. Political Subdivisions of States					5,000,000	5,000,000	5,013,850	5,000,000	0	0	0	0	0	5,000,000	0	0	0	125,000	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
313603 GW 6	FNMA REMIC Ser 1989-86E	..	07/01/2019.	Paydown		76	76	77	76				0		76			0	2	11/25/2019.
3138M4 D8 2	FNMA Pool #AP1026 3.000% 07/25/42	..	12/01/2019.	Paydown		92,120	92,120	88,607	88,615		3,505		3,505		92,120			0	1,997	07/25/2042.
3138W9 LM 0	FNMA Pool #AS0331 3.000% 08/25/43	..	12/01/2019.	Paydown		295,351	295,351	283,735	283,760		11,591		11,591		295,351			0	5,080	08/25/2043.
3138X0 Y2 8	FNMA Pool #AU1628 3.000% 07/25/43	..	12/01/2019.	Paydown		501,828	501,828	482,049	482,091		19,737		19,737		501,828			0	8,679	07/25/2043.
3138YY DT 7	FNMA Pool #AZ6413 3.000% 11/25/45	..	12/01/2019.	Paydown		140,920	140,920	134,578	134,590		6,331		6,331		140,920			0	2,205	11/25/2045.
31419B CT 0	FNMA Pool #AE0981 3.500% 03/25/41	..	12/01/2019.	Paydown		342,492	342,492	353,142	352,205		(9,712)		(9,712)		342,492			0	7,205	03/25/2041.
31419L 3D 3	FNMA Pool #AE9795 3.500% 11/25/40	..	12/01/2019.	Paydown		153,075	153,075	161,423	160,905		(7,829)		(7,829)		153,075			0	3,666	11/25/2040.
455066 HF 0	Indiana St Office Bldg Rev LBASS Com Fac	..	07/01/2019.	Maturity		5,000,000	5,000,000	5,097,400	5,082,845		(82,845)		(82,845)		5,000,000			0	262,500	07/01/2019.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					6,525,862	6,525,862	6,601,011	6,585,087	0	(59,222)	0	(59,222)	0	6,525,862	0	0	0	291,334	XXX
Bonds - Industrial and Miscellaneous																				
02376T AC 2	American Airlines Inc LBASS EETC Ser 201	..	07/15/2019.	Redemption 100.0000		1,198,585	1,198,585	1,210,571	1,207,575	2,063	(11,052)		(8,989)		1,198,585			0	42,314	07/15/2020.
035242 AL 0	Anheuser-Busch Inbev Fin Sr Nt	..	02/11/2019.	Call 95.7630		957,630	1,000,000	996,210	997,690		59		59		997,749		2,251	2,251	5,047	02/01/2023.
07331Y AA 8	Bayview Opport Mast Fund Trust RMBS Ser	..	12/28/2019.	Paydown		651,773	651,773	646,834	646,464		5,309		5,309		651,773			0	12,736	01/25/2055.
12189P AH 5	Burlington Northern Santa Fe LBASS ETC S	..	07/15/2019.	Paydown		350,514	350,514	356,197	354,379		(3,865)		(3,865)		350,514			0	14,583	01/15/2020.
12644@ BS 3	CTL Cap Tr CTL Walgreens	..	10/01/2019.	Redemption 109.0074		913,170	837,713	881,777	880,969		32,200		32,200		913,170			0	41,798	01/15/2023.
25179M AK 9	Devon Energy Corp Sr Nt	..	07/27/2019.	Call 103.8703		1,038,703	1,000,000	998,123	998,210		396		396		998,606		1,394	1,394	80,036	07/15/2021.
30219G AE 8	Express Scripts Hldg Co Sr Nt	..	10/11/2019.	Tax Free Exchange		1,018,875	1,000,000	1,024,848	1,024,122		(6,247)		(6,247)		1,017,875		1,000	1,000	43,014	11/15/2021.
30260@ AA 8	FMV Smithtown Assoc CTL	..	05/10/2019.	Call 101.0000		483,099	478,316	486,399	485,557		(2,761)		(2,761)		482,796		(4,481)	(4,481)	21,050	10/04/2019.
30260@ AA 8	FMV Smithtown Assoc CTL	..	05/01/2019.	Redemption 100.0000		384,811	384,811	391,314	390,637		(5,826)		(5,826)		384,811			0	7,439	10/04/2019.
46641W AW 7	JPMBB Comm Mtg Sec Tr CMBS Ser 2014-C19	..	12/01/2019.	Paydown		180,844	180,844	186,268	182,766		(1,921)		(1,921)		180,844			0	3,365	04/15/2047.
542514 GW 8	Long Beach Mtg Loan Tr RMBS Ser 2004-5 C	..	12/26/2019.	Paydown		1,329,724	1,329,724	1,329,285	1,329,289		435		435		1,329,724			0	21,413	09/25/2034.
61748H LC 3	Morgan Stanley Mtg Tr RMBS Ser 2005-5AR	..	12/01/2019.	Paydown		487,226	487,316	447,049	447,049				0		447,049		40,177	40,177	9,717	09/25/2035.
61761Q AC 7	Morgan Stanley BAML Tr CMBS Ser 2013-C8	..	12/01/2019.	Paydown		838,365	838,365	830,100	830,275		8,090		8,090		838,365			0	13,963	12/15/2048.
65339K AK 6	Nextera Energy Capital Sr Nt	..	09/15/2019.	Maturity		1,000,000	1,000,000	995,549	996,064		3,936		3,936		1,000,000			0	27,000	09/15/2019.
75973F AA 9	Renew Financial LBASS Ser 2018-1 Cl A	..	12/20/2019.	Paydown		969,249	969,249	967,123	967,128		2,122		2,122		969,249			0	22,352	09/20/2053.
88031R AA 6	Tenaska Alabama II Partners LP Sr Sec Nt	..	12/30/2019.	Redemption 100.0000		375,660	375,660	388,555	388,687		(13,027)		(13,027)		375,660			0	14,381	03/30/2023.
90270R AC 8	UBS-Barclays Comm Mort Tr CMBS Ser 2012-	..	12/01/2019.	Paydown				72,315	70,688		(70,688)		(70,688)					0	14,167	12/10/2045.
G7222G AA 2	Preferred Term Secs XVII LBASS Sec Nt	..	12/23/2019.	Paydown		212,486	212,486	205,411	205,379		7,107		7,107		212,486			0	5,832	06/23/2035.
009090 AB 7	Air Canada LBASS EETC Ser 2015-1B	A	09/15/2019.	Redemption 100.0000		307,472	307,472	300,175	300,353		7,118		7,118		307,472			0	8,936	03/15/2023.
3899999.	Total - Bonds - Industrial and Miscellaneous					12,698,186	12,602,828	12,714,103	12,703,281	2,063	(48,615)	0	(46,552)	0	12,656,728	0	40,341	40,341	409,143	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	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
8399997.	Total - Bonds - Part 4					24,686,704	24,591,346	24,809,382	24,768,580	2,063	(125,393)	0	(123,330)	0	24,645,246	0	40,341	40,341	840,163	XXX
8399998.	Total - Bonds - Summary Item from Part 5					31,143,129	31,294,768	31,560,552			(269,918)		(269,918)		31,290,635		(147,506)	(147,506)	833,544	XXX
8399999.	Total - Bonds					55,829,833	55,886,114	56,369,934	24,768,580	2,063	(395,311)	0	(393,248)	0	55,935,881	0	(107,165)	(107,165)	1,673,707	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					55,829,833	XXX	56,369,934	24,768,580	2,063	(395,311)	0	(393,248)	0	55,935,881	0	(107,165)	(107,165)	1,673,707	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. States, Territories and Possessions																				
93974A FK 5	Washington St GO Ser C - FGIC TCRS...	..	01/29/2019	Farmland Mutual	07/01/2019	Maturity	5,555,000	5,590,454	5,555,000	5,555,000		(35,454)		(35,454)				0	152,763	23,763
1799999.	Total - Bonds - U.S. States, Territories & Possessions						5,555,000	5,590,454	5,555,000	5,555,000	0	(35,454)	0	(35,454)	0	0	0	0	152,763	23,763
Bonds - U.S. Special Revenue and Special Assessment																				
3132CW AU 8	FHLMC Pool #B0019 3.500% 06/25/34.	..	10/24/2019	Morgan Stanley & Co LLC	12/01/2019	Paydown	344,731	357,551	344,731	344,731		(12,820)		(12,820)				0	1,527	804
31416X YZ 7	FNMA Pool #AB2527 4.000% 03/25/41.	..	01/29/2019	Farmland Mutual	12/01/2019	Paydown	1,064,049	1,070,996	1,064,049	1,064,049		(6,947)		(6,947)				0	25,483	3,310
31418B TJ 5	FNMA Pool #MA2352 3.500% 08/01/45	..	01/29/2019	Farmland Mutual	12/01/2019	Paydown	925,650	959,157	925,650	925,650		(33,507)		(33,507)				0	17,898	2,520
31418D CA 8	FNMA Pool #MA3664 4.000% 05/25/49	..	07/10/2019	JP Morgan Securities LLC	12/01/2019	Paydown	2,409,091	2,496,420	2,409,091	2,409,091		(87,330)		(87,330)				0	28,022	2,677
31418D CB 6	FNMA Pool #MA3665 4.500% 05/25/49	..	06/14/2019	Morgan Stanley & Co LLC	12/01/2019	Paydown	765,895	801,437	765,895	765,895		(35,542)		(35,542)				0	12,285	1,532
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments						5,509,415	5,685,561	5,509,416	5,509,416	0	(176,146)	0	(176,146)	0	0	0	0	85,215	10,843
Bonds - Industrial and Miscellaneous																				
151020 AE 4	Celgene Corp Sr Nt 3.950% 10/15/20...	..	01/29/2019	Farmland Mutual	11/22/2019	Tax Free Exchange	2,000,000	2,040,080	2,023,249	2,021,249		(18,831)		(18,831)			2,000	2,000	87,119	22,822
21870L AA 4	Core Industrial Trust CMBS Ser 2015 CALW	..	01/29/2019	Farmland Mutual	10/01/2019	Paydown	4,743,357	4,769,792	4,743,357	4,743,357		(26,435)		(26,435)				0	224,406	11,215
26441C AS 4	Duke Energy Corp Sr Nt	..	01/29/2019	Farmland Mutual	02/14/2019	Bank of America BISD Dealer	5,000,000	4,988,047	4,669,150	4,988,129		82		82			(318,979)	(318,979)	61,833	54,472
412822 AD 0	Harley-Davidson Inc Sr Nt	..	01/29/2019	Farmland Mutual	11/12/2019	Morgan Stanley & Co LLC	4,000,000	3,984,811	4,155,960	3,986,487		1,676		1,676			169,473	169,473	111,222	389
64830B AA 5	New Residential Mtg Ln Tr RMBS Ser 2017-	..	01/29/2019	Farmland Mutual	12/01/2019	Paydown	638,343	658,945	638,343	638,343		(20,601)		(20,601)				0	13,658	1,986
89177B AA 3	Towd Point Mortgage Tr RMBS Ser 2019-1 C	..	01/24/2019	Bank of America BISD Dealer	12/01/2019	Paydown	627,935	624,111	627,935	627,935		3,824		3,824				0	12,413	1,962
902494 AW 3	Tyson Foods Inc Sr Nt 2.650% 08/15/19	..	01/29/2019	Farmland Mutual	08/15/2019	Maturity	3,000,000	2,999,773	3,000,000	3,000,000		227		227				0	79,500	36,217
9497EU AJ 6	Wells Fargo Home Eq Tr RMBS Ser 2006-1 C	..	01/29/2019	Farmland Mutual	12/26/2019	Paydown	220,719	218,978	220,719	220,719		1,740		1,740				0	5,415	68
3899999.	Total - Bonds - Industrial and Miscellaneous						20,230,354	20,284,537	20,078,713	20,226,219	0	(58,318)	0	(58,318)	0	0	(147,506)	(147,506)	595,566	129,131
8399998.	Total - Bonds						31,294,768	31,560,552	31,143,129	31,290,635	0	(269,918)	0	(269,918)	0	0	(147,506)	(147,506)	833,544	163,737
9999999.	Total - Bonds, Preferred and Common Stocks							31,560,552	31,143,129	31,290,635	0	(269,918)	0	(269,918)	0	0	(147,506)	(147,506)	833,544	163,737

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

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

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

2. Total amount of intangible assets nonadmitted $..........0.

NONE

SCHEDULE D - PART 6 - SECTION 2

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

NONE

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Other Short-Term Invested Assets																			
Nationwide Cash Mgmt Partn			12/30/2019.	Various	12/31/2020.	12,066,161					12,066,161	12,066,161			1.54	2.33	MON..	4,260	
9099999. Total - Other Short-Term Invested Assets						12,066,161	0	0	0	0	XXX	12,066,161	0	0	XXX	XXX	XXX	4,260	0
9199999. Total - Short-Term Investments						12,066,161	0	0	0	0	XXX	12,066,161	0	0	XXX	XXX	XXX	4,260	0

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

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

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

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

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

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

Sch. DB - Pt. E
NONE

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							
The Bank of New York Mellon	NEW YORK, NY					229,605	XXX
0199999. Total - Open Depositories		XXX	XXX	0	0	229,605	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	229,605	XXX
0599999. Total Cash		XXX	XXX	0	0	229,605	XXX

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

1. January	9,601	4. April	160,940	7. July	5,785	10. October	78,154
2. February	97,391	5. May	5,413	8. August	60,809	11. November	80,713
3. March	108,044	6. June	65,156	9. September	77,959	12. December	229,605

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

NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
	States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1.	Alabama......AL						
2.	Alaska......AK						
3.	Arizona......AZ						
4.	Arkansas......AR	B	Multiple			175,001	174,891
5.	California......CA						
6.	Colorado......CO						
7.	Connecticut......CT						
8.	Delaware......DE	B	Workers compensation			165,001	164,897
9.	District of Columbia......DC						
10.	Florida......FL	B	For protection of state's ph's			210,002	209,869
11.	Georgia......GA	B	For protection of state's ph's			89,913	89,801
12.	Hawaii......HI						
13.	Idaho......ID	B	For protection of state's ph's			300,002	299,813
14.	Illinois......IL						
15.	Indiana......IN						
16.	Iowa......IA						
17.	Kansas......KS						
18.	Kentucky......KY						
19.	Louisiana......LA						
20.	Maine......ME						
21.	Maryland......MD						
22.	Massachusetts......MA	B	Multiple			149,395	160,318
23.	Michigan......MI						
24.	Minnesota......MN						
25.	Mississippi......MS						
26.	Missouri......MO						
27.	Montana......MT						
28.	Nebraska......NE						
29.	Nevada......NV	B	Multiple			298,789	320,637
30.	New Hampshire......NH						
31.	New Jersey......NJ						
32.	New Mexico......NM	B	For protection of all ph's	350,003	349,781		
33.	New York......NY						
34.	North Carolina......NC	B	For protection of state's ph's			309,958	309,588
35.	North Dakota......ND						
36.	Ohio......OH	B	Multiple	715,051	714,640	1,282,757	1,280,532
37.	Oklahoma......OK						
38.	Oregon......OR	B	Workers compensation			129,475	138,943
39.	Pennsylvania......PA						
40.	Rhode Island......RI						
41.	South Carolina......SC						
42.	South Dakota......SD						
43.	Tennessee......TN						
44.	Texas......TX						
45.	Utah......UT						
46.	Vermont......VT						
47.	Virginia......VA						
48.	Washington......WA						
49.	West Virginia......WV						
50.	Wisconsin......WI						
51.	Wyoming......WY						
52.	American Samoa......AS						
53.	Guam......GU						
54.	Puerto Rico......PR						
55.	US Virgin Islands......VI						
56.	Northern Mariana Islands......MP						
57.	Canada......CAN						
58.	Aggregate Alien and Other......OT	XXX	XXX	0	0	0	0
59.	Total	XXX	XXX	1,065,054	1,064,421	3,110,293	3,149,289

DETAILS OF WRITE-INS

5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for line 58 from overflow page	XXX	XXX	0	0	0	0
5899.	Total (Lines 5801 thru 5803+5898) (Line 58 above)	XXX	XXX	0	0	0	0

2019 ALPHABETICAL INDEX -- PROPERTY & CASUALTY ANNUAL STATEMENT BLANK