PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

23787201920100100

ANNUAL STATEMENT

For the Year Ended December 31, 2019

of the Condition and Affairs of the

NATIONWIDE MUTUAL INSURANCE COMPANY

NAIC Group Code..... 140, 140 (Current Period) (Prior Period) NAIC Company Code..... 23787 Employer's ID Number..... 31-4177100

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

Incorporated/Organized..... December 6, 1925 Commenced Business..... April 14, 1926

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 - P&C	2. DENISE LYNN SKINGLE	SVP-CHIEF COUNSEL-EMERG BUS, GOV & CORP SECRETARY
3. DAVID PATRICK LAPAUL	SVP-CHIEF TREASURER & CFO-EMERGING BUSINESSES		

OTHER

PAMELA ANN BIESECKER	SVP-HEAD OF TAXATION	JOHN LAUGHLIN CARTER #	PRESIDENT & COO-NW FIN
JAMES ROBERT FOWLER	EXEC VP - CIO	MARK SHANNON HOWARD	EXEC VP-CHIEF LEGAL OFFC
RAMON JONES #	EXEC VP-CHIEF MARKT OFFC	GALE VERDELL KING	EXEC VP-CHIEF ADMIN OFFC
MICHAEL WILLIAM MAHAFFEY #	EXEC VP-CHIEF STRATEGY OFFC	AMY TAYLOR SHORE #	EXEC VP-CHIEF CUSTOMER OFFC
MARK RAYMOND THRESHER	EXEC VP - CFO	KIRT ALAN WALKER #	CEO

DIRECTORS OR TRUSTEES

CRAIG RICHARD ADAMS	TIMOTHY JOSEPH CORCORAN	JACQUELIN MARION FERNANDEZ	STEPHEN FRANCIS HIRSCH
MARC ALLEN HOWZE	DANIEL THOMAS KELLEY	MARY DIANE KOKEN	SARA ALICIA MARTINEZ TUCKER
TERRY WAYNE MCCLURE	DEBORAH ANN PLUNKETT	BRENT RINNER PORTEUS	SUKU RADIA
MICHAEL JOSEPH TOELLE	KIRT ALAN WALKER #	SPARKY RAY WEILNAU	JEFFREY WADE ZELLERS

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	DAVID PATRICK LAPAUL
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
PRESIDENT & COO - P&C	SVP-CHIEF COUNSEL-EMERG BUS, GOV & CORP SECRETARY	SVP-CHIEF TREASURER & CFO-EMERGING BUSINESSES
(Title)	(Title)	(Title)

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

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	992,771,497	3.8	992,771,496		992,771,496	3.8
1.02 All Other Governments	8,375,896	0.0	8,375,896		8,375,896	0.0
1.03 U.S. States, Territories and Possessions, etc., Guaranteed	136,562,781	0.5	136,562,779		136,562,779	0.5
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed	237,431,747	0.9	237,431,744		237,431,744	0.9
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed	1,488,430,865	5.7	1,488,430,868		1,488,430,868	5.7
1.06 Industrial and Miscellaneous	6,158,050,969	23.6	6,158,050,956	3,378,727	6,161,429,683	23.7
1.07 Hybrid Securities	1,497,345	0.0	1,497,345		1,497,345	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	673,844,831	2.6	673,844,823		673,844,823	2.6
1.11 Total Long-Term Bonds	9,696,965,931	37.1	9,696,965,907	3,378,727	9,700,344,634	37.3
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated)	8,385,222	0.0	8,385,222		8,385,222	0.0
2.02 Parent, Subsidiaries and Affiliates		0.0			0	0.0
2.03 Total Preferred Stock	8,385,222	0.0	8,385,222	0	8,385,222	0.0
3. Common Stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated)	49,686,111	0.2	49,686,111		49,686,111	0.2
3.02 Industrial and Miscellaneous Other (Unaffiliated)	30,901,502	0.1	30,901,502		30,901,502	0.1
3.03 Parent, Subsidiaries and Affiliates Publicly Traded		0.0			0	0.0
3.04 Parent, Subsidiaries and Affiliates Other	9,739,487,617	37.3	9,718,422,183		9,718,422,183	37.4
3.05 Mutual Funds	93,567	0.0	93,569		93,569	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	9,820,168,797	37.6	9,799,103,365	0	9,799,103,365	37.7
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	1,467,221,394	5.6	1,467,221,394		1,467,221,394	5.6
4.04 Mezzanine Real Estate Loans	6,884,816	0.0	6,884,816		6,884,816	0.0
4.05 Total Mortgage Loans	1,474,106,210	5.6	1,474,106,210	0	1,474,106,210	5.7
5. Real Estate (Schedule A):						
5.01 Properties Occupied by Company	454,147,730	1.7	454,147,730		454,147,730	1.7
5.02 Properties Held for Production of Income	31,960,267	0.1	31,960,267		31,960,267	0.1
5.03 Properties Held for Sale		0.0			0	0.0
5.04 Total Real Estate	486,107,997	1.9	486,107,997	0	486,107,997	1.9
6. Cash, Cash Equivalents, and Short-Term Investments::						
6.01 Cash (Schedule E, Part 1)	(349,267,662)	(1.3)	(349,267,662)		(349,267,662)	(1.3)
6.02 Cash Equivalents (Schedule E, Part 2)	6,645,234	0.0	6,645,234	4,312,637	10,957,871	0.0
6.03 Short-Term Investments (Schedule DA)	753,875,647	2.9	753,875,647		753,875,647	2.9
6.04 Total Cash, Cash Equivalents, and Short-Term Investments	411,253,219	1.6	411,253,219	4,312,637	415,565,856	1.6
7. Contract Loans		0.0			0	0.0
8. Derivatives (Schedule DB)	319,500	0.0	319,500		319,500	0.0
9. Other Invested Assets (Schedule BA)	4,123,365,439	15.8	4,016,441,032		4,016,441,032	15.5
10. Receivables for Securities	73	0.0	73		73	0.0
11. Securities Lending (Schedule DL, Part 1)	7,691,364	0.0	7,691,364	XXX	XXX	XXX
12. Other Invested Assets (Page 2, Line 11)	85,638,416	0.3	85,638,416		85,638,416	0.3
13. Total Invested Assets	26,114,002,169	100.0	25,986,012,305	7,691,364	25,986,012,305	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		561,349,335
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)	41,789,685	41,789,685
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		(74,442)
5.	Deduct amounts received on disposals, Part 3, Column 15		21,925,558
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	55,942,055	55,942,055
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	38,326,819	
	8.2 Totals, Part 3, Column 9	762,147	39,088,966
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)		486,107,999
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		486,107,999

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		1,582,823,319
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	190,233,333	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	6,431,292	196,664,625
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	453,524	
	3.2 Totals, Part 3, Column 11	3,206,901	3,660,425
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		1,403,537
7.	Deduct amounts received on disposals, Part 3, Column 15		305,676,945
8.	Deduct amortization of premium and mortgage interest points and commitment fees		10,318
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)		1,478,864,643
12.	Total valuation allowance		(4,758,431)
13.	Subtotal (Line 11 plus Line 12)		1,474,106,212
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		1,474,106,212

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		3,613,090,563
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	883,396,624	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	495,710,854	1,379,107,478
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	57,390,048	
	5.2 Totals, Part 3, Column 9	38,722,827	96,112,875
6.	Total gain (loss) on disposals, Part 3, Column 19		(30,646,269)
7.	Deduct amounts received on disposals, Part 3, Column 16		898,667,007
8.	Deduct amortization of premium and depreciation		37,922,360
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	1,651,061	
	9.2 Totals, Part 3, Column 14	639,095	2,290,156
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)		4,123,365,436
12.	Deduct total nonadmitted amounts		106,924,410
13.	Statement value at end of current period (Line 11 minus Line 12)		4,016,441,026

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		19,233,755,768
2.	Cost of bonds and stocks acquired, Part 3, Column 7		1,558,498,967
3.	Accrual of discount		18,658,089
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	26,341,164	
	4.2 Part 2, Section 1, Column 15	(574)	
	4.3 Part 2, Section 2, Column 13	940,639,271	
	4.4 Part 4, Column 11	21,539,027	988,518,888
5.	Total gain (loss) on disposals, Part 4, Column 19		(2,136,332)
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		2,234,597,537
7.	Deduct amortization of premium		29,530,658
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15	383,876	
	8.2 Part 2, Section 1, Column 19		
	8.3 Part 2, Section 2, Column 16		
	8.4 Part 4, Column 15	14,880	398,756
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14	6,714,949	
	9.2 Part 2, Section 1, Column 17		
	9.3 Part 2, Section 2, Column 14	637,500	
	9.4 Part 4, Column 13	565,979	7,918,428
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5Q, Line 2		(127,578)
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		19,525,519,935
12.	Deduct total nonadmitted amounts		21,065,434
13.	Statement value at end of current period (Line 11 minus Line 12)		19,504,454,501

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	992,771,497	1,031,418,202	957,932,716	944,896,470
Governments (Including all obligations	2. Canada	4,698,273	4,593,195	5,251,425	4,618,938
guaranteed by governments)	3. Other Countries	3,677,623	4,210,440	3,629,460	5,446,981
	4. Totals	1,001,147,393	1,040,221,837	966,813,601	954,962,389
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	136,562,781	144,211,428	143,305,636	131,005,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	237,431,747	267,659,377	250,852,029	229,320,000
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	1,488,430,865	1,627,376,029	1,537,976,840	1,431,956,986
Industrial and Miscellaneous,	8. United States	5,902,860,970	6,113,876,415	5,932,881,099	5,988,032,386
SVO Identified Funds, Unaffiliated Bank Loans	9. Canada	141,264,889	146,013,418	142,072,845	143,780,067
and Hybrid Securities (Unaffiliated)	10. Other Countries	789,267,271	816,241,260	796,560,197	806,452,187
	11. Totals	6,833,393,130	7,076,131,093	6,871,514,141	6,938,264,640
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	9,696,965,916	10,155,599,764	9,770,462,247	9,685,509,015
PREFERRED STOCKS	14. United States	3,588,227	3,588,227	3,603,135	
Industrial and Miscellaneous (Unaffiliated)	15. Canada				
	16. Other Countries	4,796,995	4,891,960	4,901,100	
	17. Totals	8,385,222	8,480,187	8,504,235	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	8,385,222	8,480,187	8,504,235	
COMMON STOCKS	20. United States	79,924,741	79,924,741	72,978,167	
Industrial and Miscellaneous (Unaffiliated)	21. Canada	756,439	756,439	789,845	
	22. Other Countries				
	23. Totals	80,681,180	80,681,180	73,768,012	
Parent, Subsidiaries and Affiliates	24. Totals	9,739,487,617	9,739,487,617	7,448,749,006	
	25. Total Common Stocks	9,820,168,797	9,820,168,797	7,522,517,018	
	26. Total Stocks	9,828,554,019	9,828,648,984	7,531,021,253	
	27. Total Bonds and Stocks	19,525,519,935	19,984,248,748	17,301,483,500	

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	23,635,240	187,163,287	707,066,397		74,906,572	XXX	992,771,496	10.2	865,662,534	8.3	992,771,496	
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	23,635,240	187,163,287	707,066,397	0	74,906,572	XXX	992,771,496	10.2	865,662,534	8.3	992,771,496	0
2. **All Other Governments**												
2.1 NAIC 1	1,539,783		3,158,490			XXX	4,698,273	0.0	5,455,893	0.1	4,698,273	
2.2 NAIC 2						XXX	0	0.0		0.0		
2.3 NAIC 3						XXX	0	0.0	2,124,388	0.0		
2.4 NAIC 4		1,087,958	858,509	645,777		XXX	2,592,244	0.0	2,094,709	0.0	2,592,244	
2.5 NAIC 5		859,981				XXX	859,981	0.0		0.0	859,981	
2.6 NAIC 6	7,497	30,006		187,895		XXX	225,398	0.0		0.0	225,398	
2.7 Totals	1,547,280	1,977,945	4,016,999	833,672	0	XXX	8,375,896	0.1	9,674,990	0.1	8,375,896	0
3. **U.S. States, Territories and Possessions, etc., Guaranteed**												
3.1 NAIC 1	36,284,839	32,593,894	66,299,046	1,385,000		XXX	136,562,779	1.4	228,674,405	2.2	136,562,779	
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	36,284,839	32,593,894	66,299,046	1,385,000	0	XXX	136,562,779	1.4	228,674,405	2.2	136,562,779	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 NAIC 1	8,570,575	89,457,772	86,268,369	22,995,232		XXX	207,291,948	2.1	326,306,821	3.1	207,291,948	
4.2 NAIC 2				10,421,986		XXX	10,421,986	0.1	10,450,889	0.1	10,421,986	
4.3 NAIC 3		19,717,810				XXX	19,717,810	0.2	14,305,634	0.1	19,717,810	
4.4 NAIC 4						XXX	0	0.0	5,532,752	0.1		
4.5 NAIC 5						XXX	0	0.0		0.0		
4.6 NAIC 6						XXX	0	0.0		0.0		
4.7 Totals	8,570,575	109,175,582	86,268,369	33,417,218	0	XXX	237,431,744	2.4	356,596,096	3.4	237,431,744	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1	129,816,266	403,224,632	569,796,649	239,543,429	48,913,969	XXX	1,391,294,945	14.3	1,672,641,868	16.0	1,391,294,945	
5.2 NAIC 2	12,786,495	33,869,697	23,661,314	4,877,418	21,941,000	XXX	97,135,924	1.0	131,737,123	1.3	97,135,924	
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	142,602,761	437,094,329	593,457,963	244,420,847	70,854,969	XXX	1,488,430,869	15.3	1,804,378,991	17.3	1,488,430,869	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	385,879,338	1,832,672,179	1,110,522,922	224,629,316	40,227,999	XXX	3,593,931,754	37.1	3,708,611,409	35.5	1,823,920,627	1,770,011,127
6.2 NAIC 2	250,223,787	1,108,658,326	711,508,970	60,997,367	82,321,834	XXX	2,213,710,284	22.8	2,381,161,418	22.8	1,575,348,123	638,362,161
6.3 NAIC 3	11,554,275	150,427,869	91,738,779	6,212,930	849,985	XXX	260,783,838	2.7	303,002,692	2.9	130,378,217	130,405,621
6.4 NAIC 4	1,316,767	21,387,388	24,940,293	2,025,445		XXX	49,669,893	0.5	88,503,417	0.8	16,979,183	32,690,710
6.5 NAIC 5		34,586,825	3,020,633		318,295	XXX	37,925,753	0.4	28,811,172	0.3	36,572,270	1,353,483
6.6 NAIC 6	396,643	1,296,042			336,756	XXX	2,029,441	0.0	3,084,146	0.0	612,924	1,416,517
6.7 Totals	649,370,810	3,149,028,629	1,941,731,597	293,865,058	124,054,869	XXX	6,158,050,963	63.5	6,513,174,254	62.4	3,583,811,344	2,574,239,619
7. **Hybrid Securities**												
7.1 NAIC 1					1,497,345	XXX	1,497,345	0.0	1,497,254	0.0	1,497,345	
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	1,497,345	XXX	1,497,345	0.0	1,497,254	0.0	1,497,345	0
8. **Parent, Subsidiaries and Affiliates**												
8.1 NAIC 1						XXX	0	0.0	160,000	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	160,000	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	4,080,278	0.0		
10.2 NAIC 2		51,896,545	22,799,585			XXX	74,696,130	0.8	75,308,236	0.7	71,324,101	3,372,029
10.3 NAIC 3		213,467,366	101,860,145			XXX	315,327,511	3.3	338,068,015	3.2	305,790,438	9,537,073
10.4 NAIC 4		178,491,864	79,343,687			XXX	257,835,551	2.7	206,510,107	2.0	233,931,795	23,903,756
10.5 NAIC 5		23,032,532	573,584			XXX	23,606,116	0.2	36,569,333	0.4	19,907,380	3,698,736
10.6 NAIC 6		2,379,515				XXX	2,379,515	0.0	2,679,696	0.0	2,379,515	
10.7 Totals	0	469,267,822	204,577,001	0	0	XXX	673,844,823	6.9	663,215,665	6.4	633,333,229	40,511,594

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) 585,726,041	2,545,111,764	2,543,111,873	488,552,977	165,545,885	0	6,328,048,540	65.3	XXX	XXX	4,558,037,413	1,770,011,127
11.2 NAIC 2	(d) 263,010,282	1,194,424,568	757,969,869	76,296,771	104,262,834	0	2,395,964,324	24.7	XXX	XXX	1,754,230,134	641,734,190
11.3 NAIC 3	(d) 11,554,275	383,613,045	193,598,924	6,212,930	849,985	0	595,829,159	6.1	XXX	XXX	455,886,465	139,942,694
11.4 NAIC 4	(d) 1,316,767	200,967,210	105,142,489	2,671,222	0	0	310,097,688	3.2	XXX	XXX	253,503,222	56,594,466
11.5 NAIC 5	(d) 0	58,479,338	3,594,217	0	318,295	0	(c) 62,391,850	0.6	XXX	XXX	57,339,631	5,052,219
11.6 NAIC 6	(d) 404,140	3,705,563	0	187,895	336,756	0	(c) 4,634,354	0.0	XXX	XXX	3,217,837	1,416,517
11.7 Totals	862,011,505	4,386,301,488	3,603,417,372	573,921,795	271,313,755	0	(b) 9,696,965,915	100.0	XXX	XXX	7,082,214,702	2,614,751,213
11.8 Line 11.7 as a % of Col. 7	8.9	45.2	37.2	5.9	2.8	0.0	100.0	XXX	XXX	XXX	73.0	27.0
12. **Total Bonds Prior Year**												
12.1 NAIC 1	699,023,122	2,515,656,009	2,833,190,100	571,362,431	193,858,800		XXX	XXX	6,813,090,462	65.2	5,045,383,568	1,767,706,894
12.2 NAIC 2	208,269,420	1,283,185,087	922,150,230	78,648,001	106,404,928		XXX	XXX	2,598,657,666	24.9	2,016,046,423	582,611,244
12.3 NAIC 3	21,651,515	327,139,974	307,629,454	1,079,786			XXX	XXX	657,500,729	6.3	520,444,707	137,056,022
12.4 NAIC 4	10,386,957	161,215,328	129,024,427	1,135,538	878,735		XXX	XXX	302,640,985	2.9	238,501,787	64,139,197
12.5 NAIC 5	321,997	64,773,887		284,621			XXX	XXX	(c) 65,380,505	0.6	48,172,513	17,207,992
12.6 NAIC 6	394,811	1,704,750	2,679,696		984,585		XXX	XXX	(c) 5,763,842	0.1	3,074,507	2,689,335
12.7 Totals	940,047,822	4,353,675,035	4,194,673,907	652,510,377	302,127,048	0	XXX	XXX	(b) 10,443,034,189	100.0	7,871,623,505	2,571,410,684
12.8 Line 12.7 as a % of Col. 9	9.0	41.7	40.2	6.2	2.9	0.0	XXX	XXX	100.0	XXX	75.4	24.6
13. **Total Publicly Traded Bonds**												
13.1 NAIC 1	365,614,743	1,552,814,019	2,160,433,665	339,439,245	139,735,741		4,558,037,413	47.0	5,045,383,568	48.3	4,558,037,413	XXX
13.2 NAIC 2	221,507,336	816,152,564	610,578,121	42,269,850	63,722,263		1,754,230,134	18.1	2,016,046,423	19.3	1,754,230,134	XXX
13.3 NAIC 3	3,948,490	322,058,919	129,397,639	481,417			455,886,465	4.7	520,444,707	5.0	455,886,465	XXX
13.4 NAIC 4	754,980	170,040,816	81,606,684	1,100,742			253,503,222	2.6	238,501,787	2.3	253,503,222	XXX
13.5 NAIC 5		53,745,414	3,594,217				57,339,631	0.6	48,172,513	0.5	57,339,631	XXX
13.6 NAIC 6	404,140	2,625,802		187,895			3,217,837	0.0	3,074,507	0.0	3,217,837	XXX
13.7 Totals	592,229,689	2,917,437,534	2,985,610,326	383,479,149	203,458,004	0	7,082,214,702	73.0	7,871,623,505	75.4	7,082,214,702	XXX
13.8 Line 13.7 as a % of Col. 7	8.4	41.2	42.2	5.4	2.9	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	6.1	30.1	30.8	4.0	2.1	0.0	73.0	XXX	XXX	XXX	73.0	XXX
14. **Total Privately Placed Bonds**												
14.1 NAIC 1	220,111,298	992,297,745	382,678,208	149,113,732	25,810,144		1,770,011,127	18.3	1,767,706,894	16.9	XXX	1,770,011,127
14.2 NAIC 2	41,502,946	378,272,004	147,391,748	34,026,921	40,540,571		641,734,190	6.6	582,611,244	5.6	XXX	641,734,190
14.3 NAIC 3	7,605,785	61,554,126	64,201,285	5,731,513	849,985		139,942,694	1.4	137,056,022	1.3	XXX	139,942,694
14.4 NAIC 4	561,787	30,926,394	23,535,805	1,570,480			56,594,466	0.6	64,139,197	0.6	XXX	56,594,466
14.5 NAIC 5		4,733,924			318,295		5,052,219	0.1	17,207,992	0.2	XXX	5,052,219
14.6 NAIC 6		1,079,761			336,756		1,416,517	0.0	2,689,335	0.0	XXX	1,416,517
14.7 Totals	269,781,816	1,468,863,954	617,807,046	190,442,646	67,855,751	0	2,614,751,213	27.0	2,571,410,684	24.6	XXX	2,614,751,213
14.8 Line 14.7 as a % of Col. 7	10.3	56.2	23.6	7.3	2.6	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	2.8	15.1	6.4	2.0	0.7	0.0	27.0	XXX	XXX	XXX	XXX	27.0

(a) Includes $.....1,931,249,791 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $.....124,365,084 current year of bonds with Z designations and $.....26,827,014 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 $.....318,295 current year of bonds with 5GI designations, $.....2,273,760 prior year of bonds with 5GI designations and $.....2,387,450 current year, $.....2,762,631 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

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

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. **U.S. Governments**												
1.01 Issuer Obligations	16,102,320	181,691,522	707,065,470		74,906,572	XXX	979,765,884	10.1	843,844,068	8.1	979,765,884	
1.02 Residential Mortgage-Backed Securities	7,532,920	5,471,765	928			XXX	13,005,613	0.1	21,818,466	0.2	13,005,613	
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	23,635,240	187,163,287	707,066,398	0	74,906,572	XXX	992,771,497	10.2	865,662,534	8.3	992,771,497	0
2. **All Other Governments**												
2.01 Issuer Obligations	1,547,280	1,977,945	4,016,999	833,671		XXX	8,375,895	0.1	9,674,990	0.1	8,375,896	
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	1,547,280	1,977,945	4,016,999	833,671	0	XXX	8,375,895	0.1	9,674,990	0.1	8,375,896	0
3. **U.S. States, Territories and Possessions, Guaranteed**												
3.01 Issuer Obligations	36,284,839	32,593,894	66,299,046	1,385,000		XXX	136,562,779	1.4	228,674,405	2.2	136,562,779	
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	36,284,839	32,593,894	66,299,046	1,385,000	0	XXX	136,562,779	1.4	228,674,405	2.2	136,562,779	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.01 Issuer Obligations	8,570,575	109,175,582	86,268,369	33,417,218		XXX	237,431,744	2.4	356,596,097	3.4	237,431,744	
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	8,570,575	109,175,582	86,268,369	33,417,218	0	XXX	237,431,744	2.4	356,596,097	3.4	237,431,744	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.01 Issuer Obligations	94,036,467	272,353,503	490,974,689	182,293,524	62,621,000	XXX	1,102,279,183	11.4	1,332,817,539	12.8	1,102,279,183	
5.02 Residential Mortgage-Backed Securities	48,559,355	131,165,623	83,330,795	57,836,758	8,233,969	XXX	329,126,500	3.4	386,529,206	3.7	329,126,500	
5.03 Commercial Mortgage-Backed Securities	6,939	16,142	7,961	1,249		XXX	32,291	0.0	56,420	0.0	32,291	
5.04 Other Loan-Backed and Structured Securities		33,559,062	19,144,517	4,289,316		XXX	56,992,895	0.6	84,975,826	0.8	56,992,895	
5.05 Totals	142,602,761	437,094,330	593,457,962	244,420,847	70,854,969	XXX	1,488,430,869	15.3	1,804,378,991	17.3	1,488,430,869	0
6. **Industrial and Miscellaneous (unaffiliated)**												
6.01 Issuer Obligations	370,616,301	2,207,694,169	1,376,431,559	88,321,445	57,623,393	XXX	4,100,686,867	42.3	4,344,536,287	41.6	2,709,779,401	1,390,907,466
6.02 Residential Mortgage-Backed Securities	59,699,335	169,007,315	142,517,561	123,099,363	18,136,397	XXX	512,459,971	5.3	485,870,310	4.7	219,951,966	292,508,005
6.03 Commercial Mortgage-Backed Securities	126,455,474	408,165,311	235,582,867			XXX	770,203,652	7.9	791,353,207	7.6	513,581,645	256,622,007
6.04 Other Loan-Backed and Structured Securities	92,599,699	364,161,834	187,199,610	82,444,248	48,295,080	XXX	774,700,471	8.0	891,414,450	8.5	140,498,329	634,202,142
6.05 Totals	649,370,809	3,149,028,629	1,941,731,597	293,865,056	124,054,870	XXX	6,158,050,961	63.5	6,513,174,254	62.4	3,583,811,341	2,574,239,620
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					1,497,345	XXX	1,497,345	0.0	1,497,254	0.0	1,497,345	
7.05 Totals	0	0	0	0	1,497,345	XXX	1,497,345	0.0	1,497,254	0.0	1,497,345	0
8. **Parent, Subsidiaries and Affiliates**												
8.01 Issuer Obligations						XXX	0	0.0	160,000	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	160,000	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		469,267,822	204,577,001			XXX	673,844,823	6.9	663,215,666	6.4	633,333,229	40,511,594
10.03 Totals	0	469,267,822	204,577,001	0	0	XXX	673,844,823	6.9	663,215,666	6.4	633,333,229	40,511,594
11. **Total Bonds Current Year**												
11.01 Issuer Obligations	527,157,782	2,805,486,615	2,731,056,132	306,250,858	195,150,965	XXX	6,565,102,352	67.7	XXX	XXX	5,174,194,887	1,390,907,466
11.02 Residential Mortgage-Backed Securities	115,791,610	305,644,703	225,849,284	180,936,121	26,370,366	XXX	854,592,084	8.8	XXX	XXX	562,084,079	292,508,005
11.03 Commercial Mortgage-Backed Securities	126,462,413	408,181,453	235,590,828	1,249	0	XXX	770,235,943	7.9	XXX	XXX	513,613,936	256,622,007
11.04 Other Loan-Backed and Structured Securities	92,599,699	397,720,896	206,344,127	86,733,564	49,792,425	XXX	833,190,711	8.6	XXX	XXX	198,988,569	634,202,142
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	469,267,822	204,577,001	0	0	XXX	673,844,823	6.9	XXX	XXX	633,333,229	40,511,594
11.08 Totals	862,011,504	4,386,301,489	3,603,417,372	573,921,792	271,313,756	0	9,696,965,913	100.0	XXX	XXX	7,082,214,700	2,614,751,214
11.09 Line 11.08 as a % of Col. 7	8.9	45.2	37.2	5.9	2.8	0.0	100.0	XXX	XXX	XXX	73.0	27.0
12. **Total Bonds Prior Year**												
12.01 Issuer Obligations	666,362,752	2,859,184,420	3,051,605,507	321,152,551	217,998,156	XXX	XXX	XXX	7,116,303,386	68.1	5,764,118,114	1,352,185,271
12.02 Residential Mortgage-Backed Securities	113,145,699	274,840,529	240,902,088	231,036,385	34,293,281	XXX	XXX	XXX	894,217,982	8.6	694,969,311	199,248,671
12.03 Commercial Mortgage-Backed Securities	44,176,040	441,426,040	305,798,005	9,542		XXX	XXX	XXX	791,409,627	7.6	526,344,077	265,065,550
12.04 Other Loan-Backed and Structured Securities	116,363,330	427,588,624	283,788,066	100,311,898	49,835,612	XXX	XXX	XXX	977,887,530	9.4	263,359,414	714,528,116
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		350,635,425	312,580,241			XXX	XXX	XXX	663,215,666	6.4	622,832,587	40,383,079
12.08 Totals	940,047,821	4,353,675,038	4,194,673,907	652,510,376	302,127,049	0	XXX	XXX	10,443,034,191	100.0	7,871,623,503	2,571,410,687
12.09 Line 12.08 as a % of Col. 9	9.0	41.7	40.2	6.2	2.9	0.0	XXX	XXX	100.0	XXX	75.4	24.6
13. **Total Publicly Traded Bonds**												
13.01 Issuer Obligations	431,013,689	1,866,892,506	2,418,344,498	265,682,424	192,261,770	XXX	5,174,194,887	53.4	5,764,118,114	55.2	5,174,194,887	XXX
13.02 Residential Mortgage-Backed Securities	79,375,630	215,872,289	153,388,195	103,749,073	9,698,892	XXX	562,084,079	5.8	694,969,311	6.7	562,084,079	XXX
13.03 Commercial Mortgage-Backed Securities	56,906,143	277,973,874	178,732,670	1,249		XXX	513,613,936	5.3	526,344,077	5.0	513,613,936	XXX
13.04 Other Loan-Backed and Structured Securities	24,934,224	112,633,352	45,877,248	14,046,400	1,497,345	XXX	198,988,569	2.1	263,359,414	2.5	198,988,569	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		444,065,513	189,267,716			XXX	633,333,229	6.5	622,832,587	6.0	633,333,229	XXX
13.08 Totals	592,229,686	2,917,437,534	2,985,610,327	383,479,146	203,458,007	0	7,082,214,700	73.0	7,871,623,503	75.4	7,082,214,700	XXX
13.09 Line 13.08 as a % of Col. 7	8.4	41.2	42.2	5.4	2.9	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	6.1	30.1	30.8	4.0	2.1	0.0	73.0	XXX	XXX	XXX	73.0	XXX
14. **Total Privately Placed Bonds**												
14.01 Issuer Obligations	96,144,093	938,594,109	312,711,634	40,568,434	2,889,196	XXX	1,390,907,466	14.3	1,352,185,271	12.9	XXX	1,390,907,466
14.02 Residential Mortgage-Backed Securities	36,415,980	89,772,414	72,461,089	77,187,048	16,671,474	XXX	292,508,005	3.0	199,248,671	1.9	XXX	292,508,005
14.03 Commercial Mortgage-Backed Securities	69,556,270	130,207,579	56,858,158			XXX	256,622,007	2.6	265,065,550	2.5	XXX	256,622,007
14.04 Other Loan-Backed and Structured Securities	67,665,475	285,087,544	160,466,879	72,687,164	48,295,080	XXX	634,202,142	6.5	714,528,116	6.8	XXX	634,202,142
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		25,202,309	15,309,285			XXX	40,511,594	0.4	40,383,079	0.4	XXX	40,511,594
14.08 Totals	269,781,818	1,468,863,955	617,807,045	190,442,646	67,855,750	0	2,614,751,214	27.0	2,571,410,687	24.6	XXX	2,614,751,214
14.09 Line 14.08 as a % of Col. 7	10.3	56.2	23.6	7.3	2.6	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	2.8	15.1	6.4	2.0	0.7	0.0	27.0	XXX	XXX	XXX	XXX	27.0

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	779,224,649			664,724,649	114,500,000
2. Cost of short-term investments acquired	21,824,872,248	966,625		21,718,625,623	105,280,000
3. Accrual of discount	78,375	78,375			
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	21,850,299,625	1,045,000		21,629,474,625	219,780,000
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)	753,875,647	0	0	753,875,647	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	753,875,647	0	0	753,875,647	0

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)			(1,653,923)
2.	Cost paid/(consideration received) on additions:			
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12			
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14			0
3.	Unrealized valuation increase/(decrease):			
	3.1 Section 1, Column 17		2,694,993	
	3.2 Section 2, Column 19		(2,854,122)	(159,129)
4.	SSAP No. 108 Adjustments			
5.	Total gain (loss) on termination recognized, Section 2, Column 22			6,562,750
6.	Considerations received/(paid) on terminations, Section 2, Column 15			6,562,750
7.	Amortization:			
	7.1 Section 1, Column 19			
	7.2 Section 2, Column 21			0
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item:			
	8.1 Section 1, Column 20			
	8.2 Section 2, Column 23			0
9.	Total foreign exchange change in Book/Adjusted Carrying Value:			
	9.1 Section 1, Column 18		(398,760)	
	9.2 Section 2, Column 20			(398,760)
10.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 + 7 + 8 + 9)			(2,211,812)
11.	Deduct nonadmitted assets			
12	Statement value at end of current period (Line 10 minus Line 11)			(2,211,812)

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 6 prior year)				(0)
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)				
3.1	Add:				
	Change in variation margin on open contracts - highly effective hedges:				
	3.11 Section 1, Column 15, current year minus				
	3.12 Section 1, Column 15, prior year		0		
	Change in the valuation margin on open contracts - all other:				
	3.13 Section 1, Column 18, current year minus	10,394,823			
	3.14 Section 1, Column 18, prior year	(27,306,548)	37,701,371	37,701,371	
3.2	Add:				
	Change in adjustment to basis of hedged item:				
	3.21 Section 1, Column 17, current year to date minus				
	3.22 Section 1, Column 17, prior year		0		
	Change in amount recognized:				
	3.23 Section 1, Column 19, current year to date minus	10,394,823			
	3.24 Section 1, Column 19, prior year plus	(27,306,548)			
	3.25 SSAP No. 108 Adjustments		37,701,371	37,701,371	
3.3	Subtotal (Line 3.1 minus Line 3.2)				(0)
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)		(85,013,686)		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)				
	4.22 Amount recognized (Section 2, Column 16)	(85,013,686)			
	4.23 SSAP No. 108 Adjustments		(85,013,686)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				(0)
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)				(0)
7.	Deduct nonadmitted assets				
8.	Statement value at end of current period (Line 6 minus Line 7)				(0)

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

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

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	(2,211,812)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote-Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		(2,211,812)
4.	Part D, Section 1, Column 5	319,500	
5.	Part D, Section 1, Column 6	(2,531,312)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	(11,371,487)	
8.	Part B, Section 1, Column 13	1,119,509	
9.	Total (Line 7 plus Line 8)		(10,251,978)
10.	Part D, Section 1, Column 8	1,846,834	
11.	Part D, Section 1, Column 9	(12,098,812)	
12.	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	6,258,750	
14.	Part B, Section 1, Column 20	24,115,798	
15.	Part D, Section 1, Column 11	30,374,549	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	4,134,803	160,000	3,974,803	
2. Cost of cash equivalents acquired	39,896,565		39,896,565	
3. Accrual of discount	0			
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	0			
6. Deduct consideration received on disposals	37,386,134	160,000	37,226,134	
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)	6,645,234	0	6,645,234	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	6,645,234	0	6,645,234	0

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

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Properties Occupied by the Reporting Entity - Administrative																
One Nationwide Plaza, Home Office		Columbus	OH	01/01/1976.	12/19/2019.	192,443,769		93,416,969	86,400,000	8,371,180			(8,371,180)		26,420,334	11,268,677
Plaza 2, 280 N. High St, Office		Columbus	OH	01/01/1996.	12/19/2019.	46,452,133		21,205,216	23,550,000	2,388,422			(2,388,422)		6,631,041	3,034,531
Plaza 3, 245 N. High St, Office		Columbus	OH	01/01/1989.	12/19/2019.	131,598,863		51,987,682	53,690,000	4,449,327			(4,449,327)		16,377,740	7,720,334
Plaza 3, Atrium		Columbus	OH	01/01/1989.	12/19/2019.	14,833,067		7,326,693	5,310,000	263,875			(263,875)		79,777	600,852
215 N. Front St, Office		Columbus	OH	01/01/1998.	12/19/2019.	27,808,936		19,025,804	8,750,000	1,094,606			(1,094,606)		3,169,553	1,248,336
High St Walkway		Columbus	OH	10/12/2011.	12/19/2019.	950,877		19,616	3,150,000	9,053			(9,053)		124,512	185,308
3945 Bridgeway Ave, Airport Hangar		Columbus	OH	01/01/2002.	12/19/2019.	15,369,064		5,839,442	4,530,900	638,115			(638,115)		1,698,095	858,075
100 Green Meadows Dr, Hotel & Conference Ctr		Lewis Center	OH	01/01/1960.	12/19/2019.	38,493,089		22,392,174	15,170,860	2,008,519			(2,008,519)		12,715,557	10,603,009
281 East Powell Rd, Data Center North		Lewis Center	OH	06/30/1986.	12/19/2019.	60,305,997		13,240,340	17,075,740	1,977,169			(1,977,169)		6,581,878	3,310,880
9191 Columbus Pike, Office, Delaware Bank		Lewis Center	OH	01/01/1998.	12/19/2019.	2,505,572		1,487,535	1,110,780	82,469			(82,469)		170,081	78,698
1100 Locust St, Office		Des Moines	IA	04/30/2001.	12/19/2019.	125,415,495		82,964,263	93,000,000	4,336,329			(4,336,329)		15,877,846	9,441,067
1200 Locust St, Office		Des Moines	IA	12/30/2001.	12/19/2019.	51,529,851		35,963,958	48,000,000	2,814,445			(2,814,445)		7,954,896	4,444,448
1100 Walnut St, Garage		Des Moines	IA	04/30/2001.	12/19/2019.	6,525,526		4,787,280	19,000,000	378,710			(378,710)		204,665	1,140,995
1200 Mulberry St, Garage		Des Moines	IA	06/01/2007.	12/19/2019.	6,072,420		5,446,649	10,600,000	239,105			(239,105)			832,370
3300 SW Williston Rd, Office		Gainesville	FL	01/01/1979.	12/19/2019.	28,949,867		16,688,529	14,664,241	1,598,520			(1,598,520)		4,259,808	2,290,997
4401 Creedmoor Rd, Office		Raleigh	NC	01/01/1987.	12/19/2019.	22,770,876		17,097,602	24,749,118	1,474,856			(1,474,856)		3,572,383	2,103,777
9903 Nationwide Dr, Office		San Antonio	TX	02/24/2011.	12/19/2019.	62,578,581		41,588,906	54,000,000	2,554,577			(2,554,577)		6,811,273	3,297,446
8877 N. Gainey Center Dr, Office		Scottsdale	AZ	07/31/2007.	12/19/2019.	42,186,539		13,669,070	43,895,100	1,788,148			(1,788,148)		4,557,893	2,188,858
0299999. Properties Occupied by the Reporting Entity - Administrative						876,790,522	0	454,147,728	526,646,739	36,467,425	0	0	(36,467,425)	0	117,207,332	64,648,658
0399999. Total - Properties Occupied by the Reporting Entity						876,790,522	0	454,147,728	526,646,739	36,467,425	0	0	(36,467,425)	0	117,207,332	64,648,658
Properties Held for the Production of Income																
1300 Walnut St., Office		Des Moines	IA	03/18/2011.	11/06/2018.	2,977,332		2,336,897	2,000,000	91,707			(91,707)		298,780	147,119
1300 Locust St., Parking		Des Moines	IA	12/17/2007.	12/19/2019.	499,472		441,440	251,100	4,807			(4,807)			36,734
1321 Mulberry St, Land		Des Moines	IA	03/18/2011.	12/19/2019.	200,000		200,000	579,500				0			27,625
285 N. Front St, Garage		Columbus	OH	01/01/1998.	09/18/2018.	43,350,144		19,115,704	47,100,000	1,292,294			(1,292,294)		2,429,049	2,317,162
202 N. Marconi, Hickory Garage		Columbus	OH	01/01/1978.	09/18/2018.	8,842,197		5,594,116	6,500,000	264,207			(264,207)		146,404	420,877
204 12th St. Office		Des Moines	IA	02/08/2008.	11/06/2018.	6,313,775		4,029,586	2,575,000	206,379			(206,379)			294,904
9201 Columbus Pike (23 & Powell Rd), Office		Lewis Center	OH	02/20/2009.	12/19/2019.	242,524		242,524	740,520				0			50,317
0499999. Total - Properties Held for the Production of Income						62,425,444	0	31,960,267	59,746,120	1,859,394	0	0	(1,859,394)	0	2,874,233	3,294,738
0699999. Totals						939,215,966	0	486,107,995	586,392,859	38,326,819	0	0	(38,326,819)	0	120,081,565	67,943,396

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
One Nationwide Plaza, Home Office	Columbus	OH	01/01/1976.					18,948,841
Plaza 2, 280 N. High St, Office	Columbus	OH	01/01/1996.					4,748,178
Plaza 3, 245 N. High St, Office	Columbus	OH	01/01/1989.					3,618,592
215 N. Front St, Office	Columbus	OH	01/01/1998.					2,135,984
3945 Bridgeway Ave, Airport Hangar	Columbus	OH	01/01/2002.					228,837
100 Green Meadows Dr, Hotel & Conference Ctr	Lewis Center	OH	01/01/1960.					(922,841)
281 East Powell Rd, Data Center North	Lewis Center	OH	06/30/1986.					517,951
1100 Locust St, Office	Des Moines	IA	04/30/2001.					5,136,401
1200 Locust St, Office	Des Moines	IA	12/30/2001.					1,443,158
1200 Mulberry St, Garage	Des Moines	IA	06/01/2007.					1,096,674
3300 SW Williston Rd, Office	Gainesville	FL	01/01/1979.					2,694,863
4401 Creedmoor Rd, Office	Raleigh	NC	01/01/1987.					(9,280)
9903 Nationwide Dr, Office	San Antonio	TX	02/24/2011.					323,654
1100 Walnut St, Garage	Des Moines	IA	04/30/2001.					945
285 N. Front St, Garage	Columbus	OH	01/01/1980.					1,827,728
0199999. Total - Acquired by Purchase					0	0	0	41,789,685
0399999. Totals					0	0	0	41,789,685

SCHEDULE A - PART 3

Showing all Real Estate DISPOSED During the Year, Including Payments During the Final Year on "Sales under Contract"

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A. C. V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
Property Disposed																			
281 East Powell Rd, Data Center North	Lewis Center	OH..			60,305,997		22,621,870		7,922,311		(7,922,311)						0		
7300 Souder Rd, Data Center East	New Albany	OH..	10/15/2019.	STACK INFRASTRUCTURE	51,937,679		70,781,892	762,147	48,019,744		(48,781,891)			21,925,558		(74,442)	(74,442)	4,964,574	4,622,726
0199999. Total - Property Disposed					112,243,676	0	93,403,762	762,147	55,942,055	0	(56,704,202)	0	0	21,925,558	0	(74,442)	(74,442)	4,964,574	4,622,726
0399999. Totals					112,243,676	0	93,403,762	762,147	55,942,055	0	(56,704,202)	0	0	21,925,558	0	(74,442)	(74,442)	4,964,574	4,622,726

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
Mortgages in Good Standing - Commercial Mortgages - All Other														
00-1000391		BROOKLYN	OH		01/11/2001.	8.34	570,237						6,666,667	11/15/2000
00-1000450		MIDLAND PARK	NJ		12/29/2000.	8.31	2,042,496						5,882,572	12/22/2000
00-1000714		CLOSTER	NJ		11/08/2001.	7.74	454,641						3,391,044	09/14/2001
00-1000926		MARIETTA	GA		12/23/2002.	6.55	866,678						2,268,846	12/13/2002
00-1000949		STOW	OH		12/22/2015.	7.62	231,810		(10,318)				1,252,291	05/06/2002
00-1001038		ITHACA	NY		10/01/2002.	6.78	7,082,296						15,185,185	06/23/2004
00-1101810		HIGHLAND PARK	IL		10/12/2018.	3.20	1,467,381						14,330,000	02/13/2012
00-1101820		CINCINNATI	OH		10/12/2018.	4.75	3,741,019						6,580,000	02/13/2012
00-1101824		BURLINGTON	KY		08/06/2012.	3.80	2,044,429						14,290,000	05/22/2012
00-1101854		PORTAGE	IN		10/12/2018.	4.30	3,197,562						6,400,000	09/05/2012
00-1101907		COLUMBUS	OH		10/12/2018.	4.25	11,184,070						21,400,000	09/24/2012
00-1101916		NEW YORK	NY		10/12/2018.	3.60	3,845,238						15,560,000	10/17/2016
00-1101939		KIRKLAND	WA		10/12/2018.	3.20	4,241,296						8,490,000	01/10/2013
00-1101969		JACKSONVILLE	FL		09/12/2013.	3.95	3,979,032						12,980,000	08/19/2013
00-1101985		TORRANCE	CA		10/12/2018.	3.30	2,937,350						11,990,000	06/25/2013
00-1102024		LAS VEGAS	NV		10/11/2013.	4.38	1,123,972						2,646,423	10/03/2013
00-1102034		SAUK RAPIDS	MN		10/12/2018.	3.30	5,828,063						12,200,000	09/04/2013
00-1102039		FT WORTH	TX		09/10/2013.	3.94	17,600,464						25,520,000	09/04/2013
00-1102042		COLUMBUS	OH		10/12/2018.	4.80	5,134,109						7,700,000	09/09/2013
00-1102048		WASHINGTON	DC		10/12/2018.	3.98	11,518,784						17,600,000	08/22/2013
00-1102058		MANCHESTER	CT		10/12/2018.	3.80	3,985,830						21,150,000	10/29/2013
00-1102074		HOUSTON	TX		10/22/2013.	3.95	20,000,000						29,763,578	10/16/2013
00-1102076		MISSION VIEJO	CA		11/19/2013.	3.96	13,142,732						18,002,892	11/01/2013
00-1102131		HOUSTON	TX		10/12/2018.	4.84	8,032,978						13,420,000	01/21/2014
00-1102151		DENVER	CO		09/18/2014.	3.97	14,500,000						24,612,174	05/02/2014
00-1102163		STERLING	VA		06/04/2014.	3.97	23,328,666						32,459,072	05/27/2014
00-1102207		CINCINNATI	OH		01/05/2015.	3.83	5,675,917						20,450,000	09/02/2014
00-1102241		NORTH BETHESDA	MD		10/12/2018.	4.02	8,689,830						13,810,000	10/07/2014
00-1102261		LAS VEGAS	NV		04/10/2015.	4.43	5,500,000						7,260,000	12/16/2014
00-1102273		RANCHO CUCAMONGA	CA		12/23/2014.	2.83	44,100,000						69,310,000	11/20/2014
00-1102320		FOX POINT	WI		10/12/2018.	3.47	7,967,942						22,830,000	03/17/2015
00-1102347		NORWOOD	OH		04/01/2015.	3.13	67,000,000						95,570,000	03/27/2015
00-1102395		DULUTH	GA		08/13/2015.	2.94	12,000,000						20,030,000	07/16/2015
00-1102396		FAYETTEVILLE	GA		08/13/2015.	2.94	10,000,000						16,090,000	07/22/2015
00-1102398		RENTON	WA		08/06/2015.	3.39	2,771,631						10,400,000	07/29/2015
00-1102417		NATICK	MA		09/30/2015.	3.68	3,487,455						21,600,000	08/14/2015
00-1102424		AUSTIN	TX		08/31/2015.	3.11	19,965,000						26,820,000	08/19/2015
00-1102437		CAMBRIDGE	MA		09/30/2015.	3.18	6,500,000						20,620,000	09/23/2015
00-1102438		CAMBRIDGE	MA		09/30/2015.	3.18	7,500,000						16,760,000	09/23/2015
00-1102450		PARK CITY	UT		10/12/2018.	3.34	6,432,036						10,810,000	11/09/2015
00-1102456		ALLENTOWN	PA		01/14/2016.	2.93	8,148,491						23,750,000	12/11/2015
00-1102463		MIRA LOMA	CA		10/12/2018.	3.65	1,610,038						3,129,000	10/28/2015
00-1102464		RANCHO CUCAMONGA	CA		10/12/2018.	3.65	3,130,629						5,774,000	10/28/2015
00-1102466		WILMINGTON	NC		10/12/2018.	4.26	7,220,004						11,170,000	12/02/2015

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1102470		COLUMBUS	OH		10/12/2018	3.82	6,750,374						9,810,000	11/16/2015
00-1102486		CHELSEA	MA		12/10/2015	3.64	6,426,352						11,190,000	11/16/2015
00-1102495		DALLAS	TX		10/12/2018	3.39	7,267,552						10,250,000	12/17/2015
00-1102505		SEATTLE	WA		10/12/2018	3.67	4,946,843						9,440,000	01/11/2016
00-1102550		FAIRBORN	OH		10/12/2018	3.46	11,321,781						21,720,000	04/29/2016
00-1102579		PHOENIX	AZ		07/19/2016	3.10	12,180,330						16,990,000	06/16/2016
00-1102588		CARLE PLACE	NY		10/12/2018	3.12	3,733,119						52,781,000	11/04/2019
00-1102591		LEXINGTON	SC		10/12/2018	3.44	7,377,594						11,350,000	06/07/2016
00-1102623		INDIANAPOLIS	IN		06/30/2016	3.71	17,846,600						75,220,000	06/29/2016
00-1102666		NEW YORK	NY		10/12/2018	3.60	4,624,688						15,560,000	10/17/2016
00-1102686		CHICAGO	IL		12/22/2016	3.41	15,150,000						22,580,000	11/29/2016
00-1102694		CHARLESTON	SC		10/12/2018	3.71	3,763,137						5,778,000	06/26/2017
00-1102701		PLANO	TX		02/14/2017	3.80	32,150,000						45,860,000	02/03/2017
00-1102724		CHICAGO	IL		04/12/2017	3.91	40,199,250						60,270,000	03/15/2017
00-1102729		BOULDER	CO		04/07/2017	3.42	31,350,000						46,320,000	03/31/2017
00-1102732		SAN ANTONIO	TX		05/02/2017	3.64	27,300,000						36,445,000	04/25/2017
00-1102733		TALLAHASSEE	FL		09/28/2017	3.84	23,500,000						35,330,000	08/02/2017
00-1102738		MILWAUKEE	WI		06/01/2017	3.74	38,500,000						61,385,000	04/28/2017
00-1102750		NAPERVILLE	IL		06/29/2017	3.74	10,000,000						15,848,605	06/08/2017
00-1102757		BALTIMORE	MD		08/08/2017	4.41	10,020,993						15,736,000	08/07/2017
00-1102779		FAIRFAX	VA		08/25/2017	4.32	6,831,132						9,799,153	07/24/2017
00-1102788		STANTON	CA		10/11/2017	4.45	1,930,515						21,706,000	09/13/2017
00-1102790		BETHESDA	MD		08/08/2017	3.80	20,000,000						31,199,688	08/07/2017
00-1102791		DALLAS	TX		08/24/2017	3.78	8,600,000						12,109,000	08/16/2017
00-1102793		BELLEVUE	WA		08/31/2017	3.65	25,500,000						37,435,000	08/11/2017
00-1102798		WALTHAM	MA		11/30/2017	3.59	15,000,000						22,729,000	10/23/2017
00-1102801		SANTA MONICA	CA		09/29/2017	3.50	25,000,000						48,245,081	09/27/2017
00-1102803		NASHVILLE	TN		11/27/2017	3.68	13,291,010						21,962,000	11/13/2017
00-1102804		CARROLLTON	TX		10/12/2018	3.84	2,750,000						3,764,000	10/18/2017
00-1102807		BRENTWOOD	TN		10/12/2018	3.37	19,550,000						29,416,000	11/15/2017
00-1102809		CHICAGO	IL		11/01/2017	3.85	19,301,396						28,677,712	10/23/2017
00-1102816		WALNUT	CA		10/12/2018	3.51	8,206,000						14,530,000	11/20/2017
00-1102817		TORRANCE	CA		10/12/2018	3.51	17,000,000						28,038,000	11/30/2017
00-1102821		CHICAGO	IL		11/16/2017	4.01	14,511,147						22,016,000	11/02/2017
00-1102822		PORTLAND	OR		11/22/2017	3.51	15,000,000						26,116,344	11/15/2017
00-1102824		DORAL	FL		11/21/2017	3.49	25,000,000						36,379,171	11/17/2017
00-1102834		ATLANTA	GA		06/22/2018	3.76	30,000,000						53,165,048	03/22/2018
00-1102842		NEW YORK	NY		02/05/2018	4.50	16,000,000						114,570,000	02/02/2018
00-1102846		CHANDLER	AZ		03/14/2018	3.32	18,800,000						32,658,077	03/08/2018
00-1102850		FREMONT	CA		02/09/2018	3.74	15,000,000						25,445,060	01/25/2018
00-1102853		CHARLOTTE	NC		01/31/2018	3.73	10,000,000						14,032,258	01/26/2018
00-1102865		BIRMINGHAM	AL		06/29/2018	4.15	10,300,000						17,108,000	04/26/2018
00-1102873		LONG BEACH	CA		05/14/2018	4.01	30,000,000						44,415,000	04/30/2018
00-1102884		FARMERS BRANCH	TX		07/31/2018	4.63	4,077,272						6,796,000	07/27/2018

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1102889		LEWISVILLE	TX		10/11/2018	4.12	20,606,967						28,680,000	09/26/2018
00-1102894		MOORESVILLE	NC		07/06/2018	4.36	4,848,241						6,905,803	06/14/2018
00-1102895		SUNNYVALE	CA		07/16/2018	4.23	25,000,001						61,590,001	06/13/2018
00-1102896		CHANDLER	AZ		05/18/2018	4.43	14,300,000						23,334,000	05/15/2018
00-1102901		MECHANICSBURG	PA		12/17/2018	4.46	15,000,000						25,834,108	12/04/2018
00-1102906		CANOGA PARK	CA		10/17/2018	4.64	6,880,434						12,200,000	07/31/2018
00-1102910		ALBUQUERQUE	NM		09/28/2018	4.31	10,706,876						17,093,000	08/20/2018
00-1102923		PHOENIX	AZ		10/12/2018	4.26	10,000,000						17,615,567	10/10/2018
00-1102925		NASHVILLE	TN		09/25/2018	4.23	32,000,000						46,313,000	09/19/2018
00-1102935		NEW YORK	NY		02/28/2019	4.40	13,867,133						21,207,000	02/06/2019
00-1102954		HOUSTON	TX		12/20/2018	4.09	53,000,000						79,988,294	12/17/2018
00-1102959		WASHINGTON	DC		03/28/2019	3.96	4,724,614						33,555,000	03/25/2019
00-1102961		MIRAMAR	FL		02/08/2019	3.97	12,000,000						18,022,258	01/18/2019
00-1102982		SALT LAKE CITY	UT		11/14/2019	4.21	22,000,000						30,386,000	09/30/2019
00-1102989		OAKLAND	CA		07/31/2019	3.72	11,000,000						29,621,952	07/16/2019
00-1102998		SEATTLE	WA		05/23/2019	3.57	15,000,000						25,350,390	05/17/2019
00-1103009		PHOENIX	AZ		06/26/2019	3.76	4,000,000						6,088,444	06/25/2019
00-1103018		TORRANCE	CA		07/18/2019	3.57	5,000,000						10,543,448	07/12/2019
00-1103030		MORRIS PLAINS	NJ		07/29/2019	3.52	20,000,000						29,461,395	07/18/2019
00-1103032		CARLE PLACE	NY		12/05/2019	3.75	4,000,000						52,781,000	11/04/2019
00-1103050		SAN ANTONIO	TX		08/07/2019	3.29	20,000,000						26,689,963	08/02/2019
00-1103051		WARRENVILLE	IL		11/14/2019	3.25	6,000,000						11,346,600	10/31/2019
00-1103054		ASHBURN	VA		11/01/2019	3.50	19,000,000						30,155,923	10/09/2019
00-1103057		SCOTTSDALE	AZ	S	12/13/2019	4.00	3,333,333						14,861,190	11/06/2019
00-1103059		KINGWOOD	TX		11/08/2019	3.15	18,000,000						28,836,750	10/28/2019
00-1103076		PHOENIX	AZ		11/14/2019	3.37	11,900,000						17,675,531	10/14/2019
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other							1,468,004,788	0	(10,318)	0	0	0	2,756,235,558	XXX
Mortgages in Good Standing - Mezzanine Loans														
99-0000062		BOERNE	TX		05/02/2018	11.00	6,884,816				453,524		35,940,000	02/09/2018
0699999. Total - Mortgages in Good Standing - Mezzanine Loans							6,884,816	0	0	0	453,524	0	35,940,000	XXX
0899999. Total - Mortgages in Good Standing							1,474,889,604	0	(10,318)	0	453,524	0	2,792,175,558	XXX
Restructured Mortgages - Commercial Mortgages - All Other														
00-1101437		STAMFORD	CT		03/01/2007	5.00	3,975,039						28,100,000	07/24/2012
1399999. Total - Restructured Mortgages - Commercial Mortgages - All Other							3,975,039	0	0	0	0	0	28,100,000	XXX
1699999. Total - Restructured Mortgages							3,975,039	0	0	0	0	0	28,100,000	XXX
3399999. Totals							1,478,864,643	0	(10,318)	0	453,524	0	2,820,275,558	XXX

General Interrogatory:

1. Mortgages in good standing $.....0 unpaid taxes $.....0 interest due and unpaid.
2. Restructured mortgages $.....0 unpaid taxes $.....0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $.....0 unpaid taxes $.....0 interest due and unpaid.
4. Mortgages in process of foreclosure $.....0 unpaid taxes $.....0 interest due and unpaid.

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
00-1102935	NEW YORK	NY		02/28/2019	4.40	14,000,000		21,207,000
00-1102959	WASHINGTON	DC		03/28/2019	3.96	5,000,000		33,555,000
00-1102961	MIRAMAR	FL		02/08/2019	3.97	12,000,000		18,022,258
00-1102982	SALT LAKE CITY	UT		11/14/2019	4.21	22,000,000		30,386,000
00-1102989	OAKLAND	CA		07/31/2019	3.72	11,000,000		29,621,952
00-1102998	SEATTLE	WA		05/23/2019	3.57	15,000,000		25,350,390
00-1103009	PHOENIX	AZ		06/26/2019	3.76	4,000,000		6,088,444
00-1103018	TORRANCE	CA		07/18/2019	3.57	5,000,000		10,543,448
00-1103030	MORRIS PLAINS	NJ		07/29/2019	3.52	20,000,000		29,461,395
00-1103032	CARLE PLACE	NY		12/05/2019	3.75	4,000,000		52,781,000
00-1103050	SAN ANTONIO	TX		08/07/2019	3.29	20,000,000		26,689,963
00-1103051	WARRENVILLE	IL		11/14/2019	3.25	6,000,000		11,346,600
00-1103054	ASHBURN	VA		11/01/2019	3.50	19,000,000		30,155,923
00-1103057	SCOTTSDALE	AZ	S	12/13/2019	4.00	3,333,333		14,861,190
00-1103059	KINGWOOD	TX		11/08/2019	3.15	18,000,000		28,836,750
00-1103076	PHOENIX	AZ		11/14/2019	3.37	11,900,000		17,675,531
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other						190,233,333	0	386,582,844
Mortgages in Good Standing - Mezzanine Loans								
99-0000062	BOERNE	TX		05/02/2018	11.00		6,431,292	35,940,000
0699999. Total - Mortgages in Good Standing - Mezzanine Loans						0	6,431,292	35,940,000
0899999. Total - Mortgages in Good Standing						190,233,333	6,431,292	422,522,844
3399999. Totals						190,233,333	6,431,292	422,522,844

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
00-1002016	OBETZ	OH		03/31/2003.	03/11/2019.	2,562,842					0		2,562,842	3,966,379		1,403,537	1,403,537
00-1101917	LAS VEGAS	NV		11/15/2012.	01/25/2019.	10,227,399					0		10,227,399	10,227,399			0
00-1102135	ANN ARBOR	MI		01/30/2014.	01/17/2019.	17,500,000					0		17,500,000	17,500,000			0
00-1102201	SUWANEE	GA		08/25/2014.	01/25/2019.	22,630,000					0		22,630,000	22,630,000			0
00-1102244	AMHERST	NY		10/12/2018.	04/01/2019.	7,350,039					0		7,350,039	7,350,039			0
00-1102248	ORLANDO	FL		11/04/2014.	03/18/2019.	21,498,159					0		21,498,159	21,498,159			0
00-1102445	NORTH TONAWANDA	NY		10/12/2018.	04/01/2019.	5,632,813					0		5,632,813	5,632,813			0
00-1102482	BOCA RATON	FL		01/12/2016.	12/17/2019.	25,000,000					0		25,000,000	25,000,000			0
00-1102594	RALEIGH	NC		05/12/2016.	09/12/2019.	31,320,000					0		31,320,000	31,320,000			0
00-1102637	ATLANTA	GA		08/08/2016.	04/12/2019.	24,682,604					0		24,682,604	24,682,604			0
00-1102706	FOSTER CITY	CA		03/31/2017.	02/05/2019.	20,250,000					0		20,250,000	20,250,000			0
00-1102708	WAITE PARK	MN		10/12/2018.	10/25/2019.	10,441,000					0		10,441,000	10,441,000			0
99-0000032	NORWALK	CT		04/06/2015.	04/18/2019.	6,288,191				172,925	172,925		6,461,116	6,461,116			0
99-0000033	NORWALK	CT		04/06/2015.	04/18/2019.	2,663,523				73,247	73,247		2,736,769	2,736,769			0
99-0000034	HOUSTON	TX		02/06/2015.	08/09/2019.	15,125,618				881,996	881,996		16,007,614	16,007,614			0
99-0000040	SCOTTSDALE	AZ		01/28/2016.	05/14/2019.	11,972,246				404,091	404,091		12,376,337	12,376,337			0
99-0000042	JACKSONVILLE	FL		10/13/2016.	12/03/2019.	8,608,104				995,685	995,685		9,603,789	9,603,789			0
99-0000057	SAN ANTONIO	TX		09/30/2016.	10/08/2019.	7,932,605				678,956	678,956		8,611,562	8,611,562			0
0199999. Total - Mortgages Closed by Repayment						251,685,143	0	0	0	3,206,900	3,206,900	0	254,892,043	256,295,580	0	1,403,537	1,403,537
Mortgages With Partial Repayments																	
00-1000391	BROOKLYN	OH		01/11/2001.		1,016,880					0		446,643	446,643			0
00-1000450	MIDLAND PARK	NJ		12/29/2000.		2,290,343					0		247,847	247,847			0
00-1000714	CLOSTER	NJ		11/08/2001.		656,968					0		202,328	202,328			0
00-1000926	MARIETTA	GA		12/23/2002.		945,468					0		78,790	78,790			0
00-1000949	STOW	OH		12/22/2015.		319,576					0		77,447	77,447			0
00-1001038	ITHACA	NY		10/01/2002.		7,381,416					0		299,120	299,120			0
00-1101437	STAMFORD	CT		03/01/2007.		5,364,548					0		1,389,510	1,389,510			0
00-1101810	HIGHLAND PARK	IL		10/12/2018.		2,111,116					0		643,735	643,735			0
00-1101820	CINCINNATI	OH		10/12/2018.		3,877,899					0		136,880	136,880			0
00-1101824	BURLINGTON	KY		08/06/2012.		2,736,536					0		692,108	692,108			0
00-1101854	PORTAGE	IN		10/12/2018.		3,380,414					0		182,852	182,852			0
00-1101907	COLUMBUS	OH		10/12/2018.		11,466,674					0		282,604	282,604			0
00-1101916	NEW YORK	NY		10/12/2018.		3,950,259					0		105,021	105,021			0
00-1101939	KIRKLAND	WA		10/12/2018.		4,362,936					0		121,640	121,640			0
00-1101969	JACKSONVILLE	FL		09/12/2013.		4,573,894					0		594,862	594,862			0
00-1101985	TORRANCE	CA		10/12/2018.		3,050,056					0		112,706	112,706			0
00-1102024	LAS VEGAS	NV		10/11/2013.		1,224,826					0		100,854	100,854			0
00-1102034	SAUK RAPIDS	MN		10/12/2018.		6,387,202					0		559,139	559,139			0
00-1102039	FT WORTH	TX		09/10/2013.		17,985,627					0		385,164	385,164			0
00-1102042	COLUMBUS	OH		10/12/2018.		5,246,741					0		112,632	112,632			0
00-1102048	WASHINGTON	DC		10/12/2018.		11,769,298					0		250,513	250,513			0
00-1102058	MANCHESTER	CT		10/12/2018.		4,575,451					0		589,621	589,621			0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102076	MISSION VIEJO	CA		11/19/2013		13,380,000					0		237,268	237,268			0
00-1102131	HOUSTON	TX		10/12/2018		8,415,459					0		382,481	382,481			0
00-1102163	STERLING	VA		06/04/2014		23,500,000					0		171,333	171,333			0
00-1102207	CINCINNATI	OH		01/05/2015		5,859,133					0		183,216	183,216			0
00-1102241	NORTH BETHESDA	MD		10/12/2018		8,969,111					0		279,280	279,280			0
00-1102320	FOX POINT	WI		10/12/2018		9,179,369					0		1,211,427	1,211,427			0
00-1102398	RENTON	WA		08/06/2015		3,200,954					0		429,323	429,323			0
00-1102417	NATICK	MA		09/30/2015		3,744,786					0		257,331	257,331			0
00-1102450	PARK CITY	UT		10/12/2018		6,584,174					0		152,139	152,139			0
00-1102456	ALLENTOWN	PA		01/14/2016		8,352,736					0		204,244	204,244			0
00-1102463	MIRA LOMA	CA		10/12/2018		1,660,155					0		50,117	50,117			0
00-1102464	RANCHO CUCAMONGA	CA		10/12/2018		3,228,080					0		97,450	97,450			0
00-1102466	WILMINGTON	NC		10/12/2018		7,367,162					0		147,158	147,158			0
00-1102470	COLUMBUS	OH		10/12/2018		6,898,602					0		148,227	148,227			0
00-1102486	CHELSEA	MA		12/10/2015		6,715,168					0		288,816	288,816			0
00-1102495	DALLAS	TX		10/12/2018		7,400,000					0		132,448	132,448			0
00-1102505	SEATTLE	WA		10/12/2018		5,098,717					0		151,874	151,874			0
00-1102550	FAIRBORN	OH		10/12/2018		11,822,154					0		500,373	500,373			0
00-1102579	PHOENIX	AZ		07/19/2016		12,440,162					0		259,832	259,832			0
00-1102588	CARLE PLACE	NY		10/12/2018		4,203,015					0		469,895	469,895			0
00-1102591	LEXINGTON	SC		10/12/2018		7,603,065					0		225,471	225,471			0
00-1102623	INDIANAPOLIS	IN		06/30/2016		49,514,600					0		31,668,000	31,668,000			0
00-1102666	NEW YORK	NY		10/12/2018		4,750,997					0		126,309	126,309			0
00-1102694	CHARLESTON	SC		10/12/2018		3,867,161					0		104,024	104,024			0
00-1102724	CHICAGO	IL		04/12/2017		41,556,498					0		1,357,248	1,357,248			0
00-1102757	BALTIMORE	MD		08/08/2017		10,239,752					0		218,759	218,759			0
00-1102779	FAIRFAX	VA		08/25/2017		7,004,063					0		172,931	172,931			0
00-1102788	STANTON	CA		10/11/2017		1,964,670					0		34,156	34,156			0
00-1102803	NASHVILLE	TN		11/27/2017		13,652,017					0		361,007	361,007			0
00-1102809	CHICAGO	IL		11/01/2017		19,330,000					0		28,604	28,604			0
00-1102821	CHICAGO	IL		11/16/2017		14,887,967					0		376,820	376,820			0
00-1102884	FARMERS BRANCH	TX		07/31/2018		4,170,023					0		92,751	92,751			0
00-1102889	LEWISVILLE	TX		10/11/2018		20,970,385					0		363,417	363,417			0
00-1102894	MOORESVILLE	NC		07/06/2018		4,962,882					0		114,641	114,641			0
00-1102906	CANOGA PARK	CA		10/17/2018		6,991,014					0		110,581	110,581			0
00-1102910	ALBUQUERQUE	NM		09/28/2018		10,959,020					0		252,145	252,145			0
00-1102935	NEW YORK	NY		02/28/2019							0		132,867	132,867			0
00-1102959	WASHINGTON	DC		03/28/2019							0		275,386	275,386			0
0299999. Total - Mortgages With Partial Repayments						485,117,177	0	0	0	0	0	0	49,381,365	49,381,365	0	0	0
0599999. Total Mortgages						736,802,320	0	0	0	3,206,900	3,206,900	0	304,273,408	305,676,945	0	1,403,537	1,403,537

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
	Alcentra European Direct Lending Fund II (fka: Clareant)		Kirchberg	LUX	Alcentra Limited		09/17/2015	2	36,603,641	39,560,576	39,560,576	1,253,744	-				2,816,954	13,396,359	4.460
	Alcentra European DLF Investor Feeder LP (fka: Clareant)		St. Heilier, Jersey (Channel Islands)	JEY	Alcentra Limited		11/13/2014	2	9,398,043	9,398,043	9,398,043	(1,259,194)	-				394,607	30,077,385	4.270
	Ares Private Credit Solutions, L.P.		Wilmington	DE	Ares Management		06/23/2017	2	22,534,352	22,782,208	22,782,208	36,681	-				1,221,853	19,360,759	1.600
	GSO Capital Opportunities Fund III LP		Wilmington	DE	GSO Capital Partners LP		06/03/2016	2	14,886,601	15,297,457	15,297,457	112,977	-				1,317,897	15,806,055	0.460
	GSO Capital Solutions Fund II LP		Wilmington	NY	GSO Capital Partners LP		06/06/2013	3	7,065,776	3,612,575	3,612,575	(3,092,031)	-				-	10,338,941	0.500
	GSO European Senior Debt Fund LP		Wilmington	DE	GSO Capital Partners LP		11/25/2014	2	37,360,124	37,560,839	37,560,839	(1,834,849)	-				5,471,748	17,072,002	4.330
	Guggenheim Private Debt Fund 2.0-I, LLC		Wilmington	DE	Guggenheim Capital, LLC		06/03/2016	2	36,821,997	38,432,585	38,432,585	(745,140)	-				2,884,174	983,192	5.330
	ICG SDP Fund 3B		Grand Duchy	LUX	Intermediate Capital Managers Limited		03/22/2018	2	18,416,593	18,548,287	18,548,287	131,694	-				1,026,609	11,480,318	1.200
	Kayne Anderson Mezzanine Partners (QP) L.P.		Los Angeles	CA	Kayne Anderson Capital Advisors, L.P.		08/31/2010	2	249,094	251,953	251,953	(1,263)	-				5,560	356,250	5.000
	Kayne Senior Credit II Fund, L.P.		Wilmington	DE	Kayne Senior Credit		06/23/2014	2	17,847,695	17,847,695	17,847,695		-				2,046,586	5,233,616	17.390
	MCP Private Capital Fund II		Luxembourg City	LUX	Metric Capital Partners II GP S.a.r.l.		05/07/2014	2	6,534,661	8,273,017	8,273,017	970,227	-			(212,410)	743,764	3,370,203	2.670
	Newstone Capital Partners II, LP		Wilmington	CA	Newstone Capital Partners		12/29/2010	2	3,936,196	3,939,779	3,939,779	3,583	-				329,342	1,247,766	3.320
	Newstone Capital Partners III, LP		Wilmington	DE	Newstone Capital Partners		09/20/2016	2	16,928,463	16,975,853	16,975,853	(64,529)	-				1,357,152	1,540,859	2.500
	Newstone Capital Partners IV, L.P.		Dallas	TX	Newstone Capital Partners		06/02/2019	2	407,240	566,209	566,209	158,969	-				-	23,592,400	2.400
	NW Private Debt, LLC		Los Angeles	CA	Kayne Anderson Capital Advisors, L.P.		01/01/2016	2	24,484,231	24,484,231	24,484,231		-				1,124,676	5,014,385	100.000
	Oaktree Opportunities Fund X, L.P.		Grand Cayman	CYM	Oaktree Capital Management		05/12/2015	3	10,800,255	14,134,308	14,134,308	83,833	-				-	2,550,000	0.370
	Oaktree Opportunities Fund Xb, L.P.		Grand Cayman	CYM	Oaktree Capital Management		06/18/2018	3	8,750,000	8,149,858	8,149,858	(567,104)	-				-	26,250,000	0.440
	Owl Rock First Lien Insurance Fund, LP		New York	NY	Owl Rock Capital Advisors LLC		03/28/2019	3	8,230,723	7,971,303	7,971,303	(259,420)	-				-	-	0.800
	OxAM Quant Fund (US) LLC		Grand Cayman	CYM	OxFORD Asset Management LLP		01/01/2019	9	4,114,790	9,122,927	9,122,927	389,689	-				-	-	0.180
	Prudential Capital Partners III, LP		Chicago	IL	Prudential Capital Group		10/15/2008	2	164,167	467,967	467,967	88,114	-				603,555	1,485,927	1.030
	TCW Direct Lending VII, LLC		Los Angeles	CA	TCW Asset Management		05/14/2018	2	26,299,570	26,299,570	26,299,570		-				1,471,646	17,968,565	1.800
	Vista Credit Opportunities Fund II - B, L.P.		San Francisco	CA	Vista Credit Opportunities Managment		06/01/2016	2	8,351,746	8,351,746	8,351,746	(706)	-				527,627	3,226,496	1.990
	Vista Credit Opportunities Fund II, L.P.		Wilmington	DE	Vista Credit Opportunities Managment		05/10/2017	2	3,647,097	3,647,097	3,647,097		-				275,950	2,103,833	0.850
1799999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Fixed Income - NAIC Desig Not Assigned - Unaffiliated									323,833,055	335,676,083	335,676,083	(4,594,725)	0	0	0	(212,410)	23,619,700	212,455,311	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Affiliated																			
	1492 Capital LLC		Columbus	OH	Nationwide Mutual Insurance Co.		07/23/2008	2	43,711,781	39,259,519	39,259,519	4,701,042	-				-	-	100.000
1899999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Fixed Income -NAIC Desig Not Assigned - Affiliated									43,711,781	39,259,519	39,259,519	4,701,042	0	0	0	0	0	0	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated																			
	3i India Infrastructure Fund LP		London	GBR	3i Plc		02/27/2008	3	1,241,110	527,088	527,088	(20,584)	-				-	444,850	0.290
	Actis Global 4 LP		London	GBR	Actis GP, LLP		12/15/2011	3	26,215,439	27,287,000	27,287,000	(1,976,034)	-				4,699,363	4,091,164	1.360
	Activa Capital II		Paris	FRA	Activa Capital		04/23/2007	3	2,246,080	645,098	645,098	(392,263)	-			3,403	-	325,075	1.560
	Advent Central & Eastern Europe IV, LP		Boston	MA	Advent International Corp		02/19/2008	3	902,644	55,666	55,666	(58,386)	-			(1,318)	-	674,994	0.500
	Advent International GPE IX, LP		Grand Cayman	CYM	Advent International Corp		10/21/2019	3	2,127,500	2,127,500	2,127,500		-				-	16,372,500	0.110
	Advent International GPE VIII-B, LP		Wilmington	DE	Advent International Corp		01/28/2016	3	14,231,999	17,691,977	17,691,977	1,798,599	-				-	1,768,001	0.120
	Affinity Asia Pacific Fund III		Grand Cayman	CYM	Affinity Equity Partners		12/15/2006	3	5,439,010	1,847,642	1,847,642	(755,350)	-				-	719,471	0.610
	AIF Capital Asia III LP		Port-Louis	MUS	AIF Capital Asia III, GP Ltd		12/15/2006	3	2,189,763	1,751,673	1,751,673	(105,702)	-				-	53,179	1.370
	Ampersand Partners IX		Boston	MA	Ampersand Managment LLC		10/30/2018	3	9,245,000	9,168,054	9,168,054	(76,946)	-				-	12,255,000	4.780
	Apax Europe VII		New York	NY	Apax Ventures Worldwide, LLP		03/10/2007	3	5,412,115	1,601,970	1,601,970	83,735	-			659,846	-	467,592	0.490

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
	ArcLight Energy Partners V, LP		Wilmington	DE	ArcLight Capital Partners LLC		09/30/2011	3	11,757,855	10,330,830	10,330,830	(1,427,025)	-				-	4,472,184	0.910
	ArcLight Energy Partners VI, LP		Wilmington	DE	ArcLight Capital Partners LLC		07/02/2015	3	12,125,986	14,701,207	14,701,207	(980,715)	-				572,241	2,225,224	0.290
	Ares Corporate Opportunities Fund V, L.P.		Los Angeles	CA	Ares Management		06/22/2017	3	31,018,335	33,661,785	33,661,785	2,643,450	-				192,725	9,012,296	0.510
	Azure Midstream Holdings LLC		Dover	DE	Energy Spectrum Partners		11/12/2013	3	15,000,000	10,777,500	10,777,500	3,517,500	-				-	-	2.890
	BioMotiv, LLC		Cleveland	OH	BioMotiv		07/12/2013	1	4,155,000	5,433,750	5,433,750	230,625	-				-	3,187,500	5.140
	Blackstone Infrastructure Partners, L.P.		New York	NY	Blackstone Group		03/14/2019	3	2,885,727	2,832,852	2,832,852	(52,875)	-				-	13,066,154	0.210
	Bridgepoint Europe III L.P.		Edinburgh	GBR	Bridgepoint Capital		04/27/2005	3	8,760,298	7,073,621	7,073,621	209,578	-			(143,262)	-	1,025,084	0.900
	Bridgepoint Europe IV LP		Frankfurt	DEU	Bridgepoint Capital		11/22/2007	3	9,829,544	5,696,955	5,696,955	(6,306,715)	-			1,755,285	5,356,365	2,607,649	0.520
	Brookfield Infrastructure Fund IV-B, LP		Toronto	CAN	Brookfield Asset Management Inc.		11/05/2019	3	5,083,023	5,083,023	5,083,023		-				-	11,940,283	0.100
	Carlyle Asia Partners V, L.P.		Washington	DC	Carlyle Group, L.P.		12/26/2018	3	2,308,627	2,308,627	2,308,627		-				170,995	17,862,368	0.310
	Carlyle Europe Partners II, L.P.		New York	NY	Carlyle Group, L.P.		12/13/2004	3	853,038	111,887	111,887	(37,452)	-			17,505	50,167	202,071	0.550
	Carlyle Europe Partners III, L.P.		New York	NY	Carlyle Group, L.P.		02/05/2007	3	2,139,609	1,501,097	1,501,097	(332,150)	-			(29,646)	3,877	666,651	0.250
	Catalyst Fund V, L.P.		Toronto	CAN	Catalyst Group, LLC		08/12/2015	3	13,630,056	12,622,074	12,622,074	(1,723,583)	-				-	15,570,010	2.000
	Catterton Partners VII, L.P.		Greenwich	CT	Catterton Management Company, LLC		09/03/2013	3	14,238,128	16,226,865	16,226,865	(3,674,489)	-				7,343,328	3,702,734	1.120
	CBPE Capital Fund VIII A LP		London	GBR	CBPE Capital		03/03/2009	3	698,098	1,467,891	1,467,891	(340,520)	-			213,567	371,907	283,267	1.230
	CHK Mid-Con Co-Invest Preferred LP		Wilmington	DE	GSO Capital Partners LP		03/26/2012	3	51,751,141	5,970,665	5,970,665	(4,112,480)	-				-	-	6.670
	CHK Mid-Con Co-Invest Royalty LP		Wilmington	DE	GSO Capital Partners LP		03/26/2012	3	4,246,768	1,310,154	1,310,154	(835,144)	-				-	-	6.670
	Clearlake Capital Partners V		Santa Monica	CA	Clearlake Capital		12/05/2017	3	9,332,022	12,698,068	12,698,068	2,401,724	-				952,041	4,680,988	0.390
	CVC European Equity Partners IV L.P.		London	GBR	CVC Capital Partners		07/29/2005	3	785,787	5,712	5,712	(557)	-			(119)	-	922,644	0.120
	CVC IV Tandem Fund		London	GBR	CVC Capital Partners		01/02/2007	3	1,088,935	20,748	20,748	4,712	-			(4,357)	-	1,653,047	0.410
	Doughty Hanson & Co IV LP 4		London	GBR	Doughty Hanson & Co. Managers, Ltd		01/31/2005	3	2,021,390	94,879	94,879	(2,265)	-			(2,106)	-		0.670
	Doughty Hanson & Co V LP No.2		London	GBR	Doughty Hanson & Co. Managers, Ltd		03/02/2007	3	637,038	228,530	228,530	(757)	-			(4,613)	-	293,307	0.250
	Dyal Capital Partners III		New York	NY	NB Dyal Associates III, LP		09/30/2016	3	15,847,446	18,049,775	18,049,775	(338,872)	-				1,826,063	18,122,428	0.570
	Dyal Capital Partners III Co-Invest Moonrise LP		New York	NY	NB Dyal Associates III, LP		07/25/2017	3	7,401,653	9,527,986	9,527,986	398,613	-				-	-	28.460
	Dyal Capital Partners IV		New York	NY	NB Dyal Associates III, LP		06/11/2018	3	2,005,785	1,861,712	1,861,712	(35,545)	-				142,098	28,092,562	0.550
	EnCap Energy Capital Fund VII, L.P.		Dallas	TX	EnCap Investments, L.P.		09/28/2007	3	6,631,319	1,766,661	1,766,661	(615,282)	-				-		1.250
	EnCap Energy Capital Fund VIII Co-Investors LP		Houston	TX	EnCap Investments, L.P.		12/08/2011	3	7,732,059	2,545,178	2,545,178	(1,844,329)	-				-		1.760
	EnCap Energy Capital Fund VIII LP		Houston	TX	EnCap Investments, L.P.		12/15/2010	3	10,712,564	4,873,538	4,873,538	(2,174,767)	-				-	791,084	0.500
	EnCap Energy Capital Fund X, L.P.		Wilmington	TX	EnCap Investments, L.P.		03/31/2015	3	12,347,389	13,318,398	13,318,398	522,032	-				363,782	2,491,473	0.230
	EnCap Energy Capital Fund XI, L.P.		Houston	TX	EnCap Investments, L.P.		07/17/2017	3	2,955,002	2,578,368	2,578,368	(174,164)	-				-	7,044,998	0.150
	EnCap Flatrock Midstream Fund III, L.P.		Houston	TX	EnCap Investments, L.P.		04/30/2014	3	10,083,639	10,683,312	10,683,312	599,673	-				125,051	1,285,210	0.400
	Energy Spectrum Partners V, LP		Dallas	TX	Energy Spectrum Partners		12/01/2007	3		7,489	7,489	(145,224)	-				-	333,071	2.450
	Energy Spectrum Partners VIII, L.P.		Dallas	TX	Energy Spectrum Partners		04/08/2019	3	943,986	705,193	705,193	(238,794)	-				-	11,058,184	0.920
	Energy Spectrum VI, L.P.		Dallas	TX	Energy Spectrum Partners		02/28/2011	3	7,199,078	7,872,671	7,872,671	673,593	-				57,786	3,003,338	3.000
	Energy Spectrum VII, L.P.		Dallas	TX	Energy Spectrum Partners		11/03/2014	3	18,606,548	19,189,547	19,189,547	582,999	-				-	2,345,999	2.500
	Energy Trust Partners Fund IV, L.P.		Dallas	TX	Energy Trust Capital		08/30/2013	3	9,305,551	4,716,732	4,716,732	(5,114,862)	-				-	2,110,586	14.100
	FourPoint Holdings, LLC		Greenwood Village	CO	FourPoint Holdings, LLC		11/03/2014	3	23,300,000	5,976,000	5,976,000	(3,403,000)	-				-	-	3.580
	Fundamental Partners III, L.P.		Wilmington	DE	Fundamental Advisors		05/18/2017	3	8,505,569	8,679,871	8,679,871	76,266	-				1,089,110	3,709,296	1.310
	Global Infrastructure Partners		New York	NY	Global Infrastructure Partners		12/14/2007	3	1,082,636	1,148,572	1,148,572	(9,244,032)	-				11,609,196	2,897,944	0.430
	Global Infrastructure Partners IV-A/B, LP		New York	NY	Global Infrastructure Partners		10/23/2019	3	291,491	291,491	291,491		-				-	17,120,645	0.090
	Green Mountain Partners III		Quechee	VT	Green Mountain Advisors, Inc		10/01/2002	2	5,074,477	4,199,026	4,199,026	(65,405)	-				-		9.470

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
	GTCR XII, L.P.		New York	NY	GTCR Investment XII, LLC		05/04/2018	3	6,426,151	6,516,982	6,516,982	1,032,063	-				-	15,177,800	0.420
	HarborVest Partners VI - Partnership Fund, LP		New York	NY	HarbourVest Partners, LLC		12/31/2000	1	40,020	19,705	19,705	(2,237)	-				-	70,000	0.120
	HgCapital 5, L.P.		London	GBR	HG Capital		01/17/2006	3	328,422	328,422	328,422	(81,450)	-			9,357	-	587,901	0.720
	Highland Capital Partners VI, LP		Lexington	MA	Highland Capital Partners LP		10/22/2001	1	783,626	347,460	347,460	(612,225)	-				176,059	-	1.280
	Highland Capital Partners VII, LP		Lexington	MA	Highland Capital Partners LP		10/28/2005	1	1,475,284	1,592,696	1,592,696	(162,953)	-				970,435	-	0.630
	ICG Europe VI		St Helier	JEY	Intermediate Capital Managers Limited		06/26/2015	2	27,005,113	31,682,414	31,682,414	(1,636,171)	-			(679,028)	3,804,014	5,391,302	1.240
	ICG Europe VII		St Helier	JEY	Intermediate Capital Managers Limited		08/24/2018	2	8,459,739	8,834,366	8,834,366	434,935	-			(46,114)	450	17,325,061	0.510
	Ironbridge Fund II, LP		Sidney	AUS	Ironbridge Capital Pty		09/01/2006	3	2,414,663	85,140	85,140	27,912	-			(69,849)	-	534,797	1.240
	L Catterton Growth Partners III, L.P.		Greenwich	CT	Catterton Management Company, LLC		02/25/2016	3	5,460,412	8,695,597	8,695,597	1,479,701	-				617,628	2,151,502	1.300
	L Catterton Partners VIII, L.P.		Greenwich	CT	Catterton Management Company, LLC		06/13/2017	3	19,498,143	21,976,195	21,976,195	2,620,982	-				-	10,501,857	1.090
	Landmark Equity Partners XVI, LP		Wilmington	DE	Landmark Partners		12/06/2018	3	4,874,151	5,497,744	5,497,744	623,593	-				2,432	14,328,281	0.410
	MBK Partners Fund IV, L.P.		Grand Cayman	CYM	MBK Partners		03/09/2017	3	16,221,833	20,371,662	20,371,662	2,003,537	-				1,792	6,479,860	0.600
	Mercato Partners Growth III, L.P.		Salt Lake City	UT	Mercato Partners Growth III, GP		03/12/2015	3	15,191,881	18,070,242	18,070,242	2,053,579	-				-	4,799,999	8.130
	Navis Asia Fund V, L.P.		Kuala Lumpur	MYS	Navis Capital Partners		02/01/2007	3	2,604,769	3,050,236	3,050,236	82,295	-				23,584		1.010
	Navis Asia Fund VII, L.P.		Grand Cayman	CYM	Navis Capital Partners		01/29/2014	3	24,360,074	30,531,860	30,531,860	(970,745)	-				1,032,996	5,686,500	1.670
	Navis Asia Fund VIII, L.P.		Grand Cayman	CYM	Navis Capital Partners		05/08/2019	3	1,699,211	1,374,501	1,374,501	(324,710)	-				-	18,299,763	1.140
	NCT Ventures Fund I LP		Columbus	OH	NCT Ventures		06/20/2008	1	2,180,791	3,791,471	3,791,471	(213,340)	-				-	-	22.450
	NCT Ventures Fund II LP		Wilmington	DE	NCT Ventures		06/20/2008	1	1,766,425	1,770,155	1,770,155	(134,068)	-				47,233	72,993	9.070
	New York Life Investment Management Mezzanine Partners II, LP		New York	NY	GoldPoint Partners		10/31/2007	2	707,191	50,884	50,884	(12,321)	-				-	2,894,313	2.500
	Northstar Mezzanine Partners III		Minneapolis	MN	Northstar Capital, Ltd		10/01/2002	2	104,269	20,601	20,601	2,298	-				-	-	8.060
	Northstar Mezzanine Partners V, L.P.		Minneapolis	MN	Northstar Capital, Ltd		02/12/2008	2	5,219,132	6,439,383	6,439,383	335,461	-				160,479	1,692,312	3.880
	One Rock Capital Partners II, L.P.		New York	NY	One Rock Capital Partners		10/30/2017	3	22,982,672	25,508,654	25,508,654	2,969,703	-				-	9,017,328	3.370
	One Rock Capital Partners, L.P.		New York	NY	One Rock Capital Partners		01/30/2014	3		12,858,719	12,858,719	4,916,382	-				121,688	6,550,515	4.710
	Paine and Partners Capital Fund III, LP(fka Fox Paine Capital Fund III)		Foster City	CA	Paine Schwartz Partners		08/15/2006	3	7,171,230	5,949,360	5,949,360	(1,599,759)	-				-	-	1.270
	Peppertree Capital Fund IV, LP		Wilmington	OH	Peppertree Capital Management		09/30/2013	3	10,246,712	13,567,142	13,567,142	1,995,222	-				-	-	11.200
	Peppertree Capital Fund VI, LP		Wilmington	DE	Peppertree Capital Management		05/05/2016	3	16,694,281	20,653,856	20,653,856	2,751,423	-				-	1,170,000	8.010
	Peppertree Capital Fund VII, LP		Wilmington	DE	Peppertree Capital Management		11/28/2018	3	16,700,000	17,243,406	17,243,406	543,406	-				-	3,300,000	4.000
	Permira IV		New York	NY	Permira		07/18/2006	3	2,264,110	1,782,064	1,782,064	27,941	-			19,169	110,569		0.110
	Providence Equity Partners VIII L.P.		Providence	RI	Providence Equity Partners LLC		07/17/2019	3	3,419,211	3,228,240	3,228,240	(190,971)	-				-	15,580,789	0.320
	Prudential Capital Partners II, LP		Chicago	IL	Prudential Capital Group		04/28/2005	2	562,667	571,944	571,944	(34,252)	-				-	1,155,967	1.290
	Rev1 Fund I, LLC		Columbus	OH	Rev1 Ventures		06/30/2016	1	2,341,653	2,102,976	2,102,976	(153,442)	-				-	1,065,243	24.900
	Ripley Cable Holdings I, L.P.		Grand Cayman	CYM	Carlyle Group, L.P.		08/22/2006	3		129,222	129,222	(533)	-				-	179,049	2.030
	Riverglade Capital L.P.		Chicago	IL	Riverglade Capital GP, LLC		07/31/2019	3	5,442,774	5,463,689	5,463,689	20,916	-				74,779	14,811,117	6.150
	Riverside Strategic Capital Fund I, L.P.		New York	NY	Riverside Company		05/23/2017	2	10,744,248	9,267,390	9,267,390	493,969	-				-	7,959,841	5.050
	Sierra Private Investments L.P.		Wakefield	MA	Siris Capital Group, LLC		03/10/2017	3	10,021,917	16,756,968	16,756,968	3,059,425	-				-	-	1.130
	Silver Lake Partners II, LP		Menlo Park	CA	Silver Lake Partners, LLC		07/28/2004	3	217,143	98,975	98,975	(78,032)	-				-	1,765,793	0.420
	Silver Lake Partners IV , L.P.		Menlo Park	CA	Silver Lake Partners, LLC		04/02/2013	3	27,176,214	41,049,468	41,049,468	123,351	-				7,132,213	1,674,062	0.310
	Silver Lake Partners V, L.P.		Wilmington	DE	Silver Lake Partners, LLC		06/12/2018	3	16,388,250	18,298,104	18,298,104	2,325,867	-				60,378	19,672,128	0.260
	Siris Partners III, L.P.		Wilmington	DE	Siris Capital Group, LLC		12/02/2014	3	4,042,869	4,403,277	4,403,277	276,298	-				3,619	1,860,418	0.370

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
	Siris Partners IV, L.P.		New York	NY	Siris Capital Group, LLC		03/15/2019	3	11,111,648	11,251,482	11,251,482	139,834	-				-	12,888,352	0.700
	Sorenson Capital Partners III, L.P.		Wilmington	DE	Sorenson Capital Associates III, LP		05/31/2014	3	29,706,731	38,288,158	38,288,158	5,900,771	-				66,782	3,176,577	8.540
	SPE I Partners LP		Greenwich	CT	ESL Investments		07/26/2007	3	159,288	159,288			-				-	-	0.130
	Stonehenge Opportunity Fund III, LP		Columbus	OH	Stonehenge Partners, Inc.		11/30/2010	2	2,117,425	2,227,957	2,227,957	(1,077,393)	-				5,021,625	1,400,000	5.000
	SVB Capital Partners III, L.P.		Silicon Valley	CA	SVB Capital Partners, LLC		01/31/2014	1	6,140,938	9,828,916	9,828,916	2,865,823	-				-	274,700	3.890
	SVB Capital Partners IV, L.P.		Silicon Valley	CA	SVB Capital Partners, LLC		12/06/2017	1	4,141,700	4,093,348	4,093,348	(95,020)	-				-	4,158,300	3.690
	SVB Venture Overage Fund, L.P.		Wilmington	DE	SVB Capital Partners, LLC		06/17/2015	1	4,929,636	7,270,852	7,270,852	1,129,983	-				-	2,496,677	3.000
	TA X, LP		Boston	MA	TA Associates, Inc.		05/27/2004	3	4,885	2,984	2,984	24,928	-				-	350,000	0.290
	Tamarind Hill Fund, LLC		Ann Arbor	MI	Tamarind Hill Management, LLC		06/29/2018	1	630,300	749,892	749,892	119,593	-				44,550	540,000	9.650
	TDR Capital II 'C' L.P.		London	GBR	Tudor Investment Corporation		06/26/2006	3	6,880,189	7,531,242	7,531,242	(545,537)	-			168,027	272,879	308,940	0.550
	Terra Firma Deutsche Annington L.P.		St Peter Port	GGY	Terra Firma Capital Partners Ltd.		05/24/2006	3	1,901,877	110,569	110,569	(2,238)	-			(2,276)	-	1,161,598	0.640
	TPG Asia VI, L.P.		Grand Cayman	CYM	TPG Asia		04/07/2014	3	18,358,173	22,447,005	22,447,005	2,047,156	-				993,362	4,578,637	0.710
	TPG Asia VII(A), L.P.		Fort Worth	TX	TPG Asia		07/26/2018	3	8,258,871	8,120,578	8,120,578	413,461	-				-	15,696,625	0.660
	TPG Healthcare Partners, L.P.		Fort Worth	TX	TPG Partners		10/01/2019	3	540,475	540,475	540,475		-				-	20,459,525	0.840
	TPG Partners VII, L.P.		Fort Worth	TX	TPG Partners		05/27/2015	3	31,464,133	39,512,247	39,512,247	1,774,262	-				2,626,237	6,099,454	0.450
	TPG Partners VIII, L.P.		Fort Worth	TX	TPG Partners		10/01/2019	3	191,475	191,475	191,475		-				-	18,808,525	0.160
	TPG VII Ensemble Co-Invest, L.P.		Fort Worth	TX	TPG Partners		09/18/2015	3	7,511,724	9,963,475	9,963,475	2,256,481	-				-	-	1.310
	Trident IV, LP		Greenwich	CT	Stone Point Capital LLC		05/21/2007	3	2,573,432	4,020,094	4,020,094	374,761	-				170,373	3,312,944	1.590
	Trident V, LP		Greenwich	CT	Stone Point Capital LLC		12/20/2010	3	7,282,397	8,867,182	8,867,182	(1,372,143)	-				1,703,779	745,672	0.420
	True North Fund V LLP, fka (IVF V)		Port Louis, Mauritius	MUS	True North		03/18/2015	3	20,009,097	24,499,595	24,499,595	2,050,036	-				-	111,164	3.420
	VEPF V Co-Invest 1, L.P.		Dover	DE	Vista Equity Partners, LLC		12/04/2014	3	11,050,501	18,980,508	18,980,508	1,078,868	-				-	-	10.270
	VEPF V Co-Invest 2, L.P.		Wilmington	DE	Vista Equity Partners, LLC		02/29/2016	3	2,572,955	3,334,725	3,334,725	199,304	-				-	-	11.410
	Veritas Capital Fund VI, L.P.		Wilmington	DE	Veritas Capital		06/15/2017	3	11,718,156	20,811,331	20,811,331	9,490,139	-				-	4,281,844	0.460
	Vista Equity Endeavor Fund I, L.P.		Grand Cayman	CYM	Vista Equity Partners, LLC		06/01/2017	3	7,580,531	8,462,240	8,462,240	524,056	-				-	2,419,469	2.000
	Vista Equity Endeavor Fund II, L.P.		Grand Cayman	CYM	Vista Equity Partners, LLC		09/19/2019	3	678,217	606,196	606,196	(72,021)	-				-	8,321,783	1.060
	Vista Equity Partners Fund VI, L.P.		Dover	DE	Vista Equity Partners, LLC		02/29/2016	3	24,834,649	30,072,035	30,072,035	3,199,097	-				66,363	3,865,463	0.310
	Vista Equity Partners Fund VII, L.P.		Austin	TX	Vista Equity Partners, LLC		01/24/2019	3	6,045,303	5,718,740	5,718,740	(326,563)	-				-	17,937,283	0.150
	Whitehorse Liquidity Partners III LP		Wilmington	DE	Whitehorse Liquidity Partners Inc.		10/30/2019	3	3,480,325	3,480,325	3,480,325		-				-	4,037,017	0.370
	Yukon Capital Partners II, LP		Minneapolis	MN	Yukon Partners		11/05/2013	2	10,345,344	10,345,344	10,345,344	(1,597,395)	-				3,046,201	5,059,144	7.380
	Yukon Capital Partners III, LP		Minneapolis	MN	Yukon Partners		07/18/2017	2	16,985,822	16,985,822	16,985,822		-				1,603,501	13,776,417	6.550
	Yukon Capital Partners, LP		Minneapolis	MN	Yukon Partners		06/15/2011	2	6,235,675	7,048,109	7,048,109	(2,302,174)	-				3,536,273	7,797,901	16.780
1999999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated									991,814,670	1,026,357,267	1,026,357,267	17,327,950	0	0	0	1,863,471	68,418,368	586,772,607	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Affiliated																			
	Co-Investment Fund, LLC		Columbus	OH	Rev1 Ventures		02/28/2008	1	645,597	29,032	29,032	(1,067)	-				-	-	40.000
	E-Risk Services, LLC		Columbus	OH	Nationwide Mutual Insurance Co.		01/01/2019		252,753,118	242,529,710	242,529,710	(10,223,408)	-				-	-	100.000
	Nationwide Asset Management, LLC		Columbus	OH	Nationwide Mutual Insurance Co.		08/31/2007		2,000,000	8,712,272	8,712,272	2,077,637	-				-	-	100.000
	Nationwide Lloyds		Columbus	OH	Nationwide Mutual Insurance Co.		12/31/2000		30,810,019	30,347,794	30,347,794	600,457	-				-	-	100.000
	Nationwide Mutual Capital LLC		Columbus	OH	Nationwide Strategic Investments		07/31/2002	3	17,920,809	5,771,406	5,771,406	(364,603)	-				107,842	-	100.000
	Nationwide Private Equity Fund, LLC		Columbus	OH	Nationwide Mutual Insurance Co.		10/14/2004	3		28,855,417	28,855,417	1,908,473	-				1,733,536	-	100.000
	Nationwide Services Company		Columbus	OH	Nationwide Mutual Insurance Co.		12/31/2000		17,809,434	(1,674,887)	(1,674,887)	(1,735,994)	-				-	-	100.000

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
	Nationwide Ventures, LLC		Columbus	OH	Nationwide Mutual Insurance Co		06/30/2007	1	50,940,391	56,870,251	56,870,251	408,103	-				-	-	100.000
	NNOV8, LLC		Columbus	OH	Nationwide Mutual Insurance Co		08/30/2013		64,416,997	12,346,869	12,346,869	(27,599,869)	-				-	-	100.000
2099999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Affiliated									437,296,365	383,787,864	383,787,864	(34,930,271)	0	0	0	0	1,841,378	0	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated																			
	Almanac Realty Securities VIII, L.P.		Dover	DE	Almanac Realty Partners		12/21/2018		1,896,088	1,675,329	1,675,329	(220,759)	-				-	18,069,459	1.000
	Blue Vista Sponsor Equity Fund II, LLC		Chicago	IL	Blue Vista Capital Management		08/01/2007			13,065	13,065	(10,913)	-				-	-	10.340
	CCP NI Master Tenant 2 LLC		Santa Monica	CA	CCP NI Managing Member 2 LLC		12/10/2015		5,484,390	504,222	504,222		(16,332)				-	-	50.000
	CCP NI Master Tenant LLC		Santa Monica	CA	CCP NI Owner LLC		07/31/2015		9,608,006	953,399	953,399		(294,095)				-	-	50.000
	Crow Holdings Realty Partners VIII, LP		Dover	DE	Crow Holdings Capital Partners, LLC		09/24/2018		7,197,689	7,374,327	7,374,327	335,429	-				275,078	2,941,091	0.750
	Crow Holdings Retail Fund, L.P.		Dover	DE	Crow Holdings Capital Partners, LLC		04/01/2015		13,234,563	15,291,834	15,291,834	707,902	-				481,151	1,915,429	5.080
	Dermody Properties Industrial Fund II, LP		Dover	DE	Dermody GP II, LLC		12/27/2018		3,226,299	2,953,231	2,953,231	(273,068)	-				-	4,773,701	1.290
	DivcoWest Fund V, L.P.		Dover	DE	DivcoWest Fund V GP, L.P.		06/23/2017		12,018,756	12,334,000	12,334,000	517,109	-				-	6,043,958	1.140
	EC Bottleworks LLC		Wilmington	DE	Enhanced Capital State HTC Fund LLC		12/18/2019		755,276	503,518	503,518		(251,759)				-	-	15.500
	Euclid Grand Apartment LLC		Cleveland	OH	Euclid Grand Manager LLC		09/27/2018		86,288	86,288	86,288		-				-	2,739,075	0.300
	Exeter Industrial Value Fund III, L.P.		Conshohocken	PA	Exeter Property Group III, L.P.		03/27/2014		4,960,933	6,787,326	6,787,326	924,590	-				541,624	600,364	2.400
	Exeter Industrial Value Fund IV, L.P.		Dover	DE	Exeter Property Group IV, L.P.		10/24/2016		17,000,000	18,660,465	18,660,465	1,211,046	-				-	3,000,000	2.000
	FMC Pier 2 Sublessor LLC		San Francisco	CA	Fort Mason Center		08/15/2014		8,012,752	698,894	698,894		(229,957)				-	-	99.000
	GEM Realty Fund VI, LP		Wilmington	DE	GEM Capital, LP		04/15/2016		4,477,822	4,199,011	4,199,011	(235,829)	-				-	19,148,131	2.400
	Harrison Street Real Estate Partners VI, L.P.		Dover	DE	Harrison Street		08/09/2017		6,430,634	6,891,765	6,891,765	522,381	-				-	1,185,384	0.840
	Harrison Street Real Estate Partners VII, L.P.		Dover	DE	Harrison Street		03/12/2019		1,952,488	1,772,447	1,772,447	(180,041)	-				-	7,638,020	0.740
	Helios Devco LLC		Washington	DC	Sol Systems LLC		05/23/2018		26,454	5,667	5,667	(15,942)	-				-	-	60.000
	Helios Infraco LLC		Washington	DC	Sol Systems LLC		12/22/2017		16,682,722	11,788,434	11,788,434	(3,616,326)	-				-	42,690,824	30.000
	HSREP VI Co-Investment 3, L.P.		Dover	DE	Harrison Street		05/02/2018		5,088,930	5,232,939	5,232,939	168,974	-				-	211,070	3.750
	HSREP VII Co-Investment, L.P.		New York	NY	Harrison Street		05/02/2019		1,391,786	1,331,015	1,331,015	(60,771)	-				-	3,824,802	2.930
	Impact Community Capital, LLC		San Francisco	CA	Impact Community Capital, LLC		05/30/2001		402,466	303,630	303,630		-				-	-	11.410
	Liberty Heights SP LLC		Norfolk	VA	Liberty Heights SP MM LLC		12/27/2018		921,512	147,743	147,743		(773,769)				-	-	25.940
	Madison Realty Capital Debt Fund IV, LP		Dover	DE	Madison Realty Capital		04/22/2019		10,663,080	11,189,850	11,189,850	526,770	-				330,752	6,014,981	1.420
	Metropolitan Real Estate Partners V, L.P.		New York	NY	Metropolitan Real Estate Management		04/16/2007		3,686,725	2,689,288	2,689,288	(387,185)	-				-	1,728,758	9.190
	Nationwide Sol 1 LLC		Washington	DC	Sol Systems LLC		07/21/2016		39,916,034	6,279,785	6,279,785		(152,678)				-	-	49.990
	Nationwide Sol 2 LLC		Washington	DC	Sol Systems LLC		07/19/2017		6,480,271	962,028	962,028		-				-	-	32.030
	PCCP Credit IX, LP		Dover	DE	PCCP Credit IX GP, LLC		03/28/2017		17,833,036	17,934,362	17,934,362	101,326	-				1,126,096	41,203,200	6.000
	PCCP Equity VII, LP		Dover	DE	PCCP, LP		05/10/2016		9,783,903	11,889,307	11,889,307	(1,071,038)	-				2,312,942	4,781,422	3.000
	PCCP Equity VIII, LP		Dover	DE	PCCP, LP		09/18/2018		3,211,999	3,207,180	3,207,180	53,733	-				-	4,746,817	0.890
	Pretium Residential Real Estate Fund II, L.P.		New York	NY	Pretium Residential Real Estate Fund II GP, LLC		09/01/2016	3	15,123,947	15,827,496	15,827,496	451,819	-				-	1,667,276	2.330
	Prime Property Fund, LLC		New York	NY	Morgan Stanley Real Estate Advisor, Inc		03/31/2015		76,391,297	87,167,654	87,167,654	2,053,792	-				3,361,181	-	0.390
	Rayette Apartments Leasing LP		Saint Paul	MN	National Trust Company		07/16/2013		4,609,481	300,614	300,614		-				-	-	100.000
	Stonehenge REV I LLC		Columbus	OH	Stonehenge Capital Company LLC		12/22/2015		17,123,254	2,700,881	2,700,881		(182,152)				-	-	44.950
	Stonehenge REV II LLC		Columbus	OH	Stonehenge Capital Company LLC		04/26/2016		13,654,135	1,555,376	1,555,376		(279,216)				-	-	49.950
	Strata Fund 25 Lessee LLC		Chapel Hill	NC	Strata Fund 25 LLC		06/30/2015		21,693,434	2,579,622	2,579,622		(990,776)				-	-	49.750
	US Office Development Program, L.P.		Wilmington	DE	ODP GP, LLC		12/02/2014		16,285,416	19,620,387	19,620,387	(970,762)	-				5,785,853	17,333,834	10.250
	US Regional Logistics Program II, L.P.		Dover	DE	US RLP GP, LLC		01/12/2018		13,500,000	14,441,244	14,441,244	546,312	-				-	36,500,000	50.000

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
	Walton Street Real Estate Fund VIII. LP		Wilmington	DE	Walton Street Capital, LLC		04/15/2016		15,367,717	19,086,153	19,086,153	1,716,582	-				-	14,663,103	2.000
	Waterton Residential Property Venture XIII, L.P.		Dover	DE	Waterton Venture XIII GP, LLC		06/02/2017		5,619,725	5,771,444	5,771,444	304,955	-				36,111	4,350,397	1.330
	Westport Capital Partners Fund II		Westport	CT	Westport Capital Partners, LLC		07/17/2008	3	4,509,608	7,765,295	7,765,295	(84,083)	-				-		6.380
	WFL II LLC		Winston Salem	NC	Nationwide Mutual Insurance		04/30/2013		2,789,776	1,550	1,550		-				27,854	-	99.990
	Yankee Brothers LLC		Columbus	OH	Yankee Brothers LLC		08/22/2013		547,762	1,100	1,100		-				5,186	-	50.500
2199999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated									419,646,454	330,479,165	330,479,165	3,016,003	(3,170,734)	0	0	0	14,283,828	247,771,096	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Affiliated																			
	Nationwide Realty Investors, LLC		Columbus	OH	Nationwide Mutual Insurance Co		12/31/2000		367,901,668	820,902,689	820,902,689	31,614,181	-				-	-	47.500
	NW REI, LLC		Columbus	OH	Nationwide Mutual Insurance Co		02/08/2008		281,337,756	171,209,727	171,209,727	(590,487)	-				27,778,240	-	100.000
2299999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Affiliated									649,239,424	992,112,416	992,112,416	31,023,694	0	0	0	0	27,778,240	0	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated																			
	Alyeska Fund L.P.		Toronto	CAN	Alyeska Investment Group, L.P.		05/01/2019	5	14,865,702	16,522,423	16,522,423	390,942	-				-	-	0.570
	Ashmore SICAV EM Corporate Debt Fund		Grand Cayman	CYM	Ashmore Emerging Markets		10/31/2017		137,968,432	144,292,116	144,292,116	10,001,037	-				-	-	8.000
	BlackRock European Hedge Fund Ltd		Grand Cayman	CYM	BlackRock Investment Management (UK) Ltd		05/01/2019	5	25,000,000	37,172,988	37,172,988	3,719,467	-				-	-	0.680
	Capula Global Relative Value Fund LP		Grand Cayman	CYM	Capula Investment Mangament LLP		12/01/2018	7	31,268,425	37,827,236	37,827,236	2,336,135	-				-	-	0.330
	Centiva Onshore Fund, LP		Wilmington	DE	Centiva Capital LP		07/29/2019	13	20,000,000	20,106,754	20,106,754	106,754	-				-	-	20.000
	Citadel Wellington LLC		Chicago	IL	Citadel Advisors LLC		04/01/2019	13	13,073,815	23,512,597	23,512,597	2,071,779	-				-	-	0.100
	Columbus Collaboratory, LLC		Columbus	OH	Columbus Collaboratory, LLC		03/20/2014		5,500,000	990,139	990,139	(1,143,992)	-				-	-	
	D.E. Shaw Oculus Fund, LLC		New York	NY	D.E. Shaw & Co. LLC		02/01/2019	2	6,008,007	24,660,033	24,660,033	1,799,164	-				-	-	0.280
	Davidson Kempner Partners		New York	NY	MHD Management Co		04/01/2019	13	3,675,027	7,244,964	7,244,964	291,405	-				-	-	0.030
	Elliott Associates, L.P.		New York	NY	Elliott Capital Advisors, LP		04/01/2019	13	32,320,596	48,737,301	48,737,301	1,715,109	-				-	-	0.130
	Geneva RE Partners, LLC		Columbus	OH	Geneva RE Partners, LLC		07/01/2019		50,000,000	42,347,620	42,347,620	(7,652,380)	-				-	50,000,000	50.000
	J. Goldman, L.P.		New York	NY	J. Goldman Capital GP		06/01/2019	5	30,000,000	42,267,890	42,267,890	1,346,580	-				-	-	4.000
	Laurion Capital LP		Dover	DE	Laurion Capital		07/01/2019	13	25,000,000	37,939,078	37,939,078	(997,547)	-				-	-	1.350
	LMR Fund Limited		Grand Cayman	CYM	LMR Partners LLC		02/01/2019	2	35,000,000	44,766,193	44,766,193	3,030,691	-				-	-	1.090
	MA P&C Ins. Co. Community & Economic Development Intiative LLC		Boston	MA	The Property and Casualty Initiative LLC		08/08/2013		72,962	75,160	75,160	380	-				1,332	-	0.040
	Millennium USA LP		New York	NY	Millennium Management LLC		02/01/2019	13	9,461,689	26,370,756	26,370,756	1,681,498	-				-	-	0.080
	MW Global Opportunities Fund		Dublin	IRL	Marshall Wace Funds PLC		12/01/2018	5	9,658,006	17,593,656	17,593,656	1,122,826	-				-	-	0.420
	MW TOPS Fund		Dublin	IRL	Marshall Wace Funds PLC		12/01/2018	5	11,844,540	13,598,038	13,598,038	936,339	-				-	-	0.480
	Parallax Fund, LP		San Francisco	CA	Parallax Volatility Advisers, L.P.		01/01/2019	9	25,057,930	26,944,890	26,944,890	33,743	-				-	-	0.650
	Pharo Gaia Fund, Ltd		Channel Islands	CYM	Pharo Global Advisors Ltd		12/01/2018	2	8,433,311	13,492,451	13,492,451	1,181,226	-				-	-	0.300
	Pharo Macro Fund, Ltd		Channel Islands	CYM	Pharo Global Advisors Ltd		12/01/2018	2	1,681,583	8,162,805	8,162,805	352,062	-				-	-	0.180
	Pharo Trading Fund, Ltd		Channel Islands	CYM	Pharo Global Advisors Ltd		12/01/2018	2	15,000,000	17,011,426	17,011,426	2,011,426	-				-	-	2.860
	PIMCO Absolute Return Strategy V Offshore Fund Ltd		Grand Cayman	CYM	PIMCO		01/01/2019	2	14,038,304	16,352,693	16,352,693	1,271,153	-				-	-	1.460
	Pretium Mortgage Credit Partners I, L.P.		Wilmington	DE	Pretium Mortgage Credit Partners I GP, LLC		11/25/2014	3	10,383,514	15,711,738	15,711,738	2,251,900	-				-	14,589,131	10.000
	Prisma Diversified Opportunities, LLC (fka Riverview Diversified Opps)		Redbank	NJ	Gartmore Riverview, LLC		05/31/2005	13	1,046,517	387,177	387,177	(32,056)	-				-	-	57.730
	Renaissance Institutional Diversified Alpha Fund LLC.		New York	NY	Renaissance Technologies LLC		04/01/2019	9	12,046,065	13,555,526	13,555,526	460,869	-				-	-	0.090
	Stratus Feeder LLC		Wilmington	DE	CFM North America Inc		06/01/2019	9	15,660,000	15,702,294	15,702,294	(1,004,107)	-				-	-	0.280
	Two Sigma Spectrum US Fund, LP		New York	NY	Two Sigma Principals, LLC		04/01/2019	9	5,332,350	26,787,897	26,787,897	27,954	-				-	-	0.280

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
	Vista Foundation III, L.P.		Dover	DE	Vista Equity Partners, LLC		05/12/2016	3	13,380,622	15,245,659	15,245,659	1,486,939	-				-	3,108,197	0.660
	Western Asset Macro Opportunities Direct Feeder Fund, LLC		Wilmington	DE	Western Asset Managment Company		06/17/2013	2	20,000,000	30,364,000	30,364,000	4,488,000	-				-	-	1.280
	XPI Holding I Limited		New York	NY	Xerion Capital LP		04/01/2019	5	102,713	67,359	67,359	(17,693)	-				-	-	0.850
	ZP Energy Fund, LP		New York	NY	Zimmer Partners GP, LLC		04/01/2019	5	10,000,000	12,595,296	12,595,296	(2,007,133)	-				-	-	1.160
	ZP Utility Fund, LP		New York	NY	Zimmer Partners GP, LLC		04/01/2019	5	20,000,000	33,485,957	33,485,957	1,174,597	-				-	-	1.230
2599999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated									632,880,110	831,892,110	831,892,110	32,435,067	0	0	0	0	1,332	67,697,328	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Affiliated																			
	Inlet Point Special Opportunities Fund LLC (f/k/a Rothschild Special Opportunities Fund LLC)		Wilmington	DE	Rothschild Asset Management Inc.		10/01/2015	13	6,963,349	26,129	26,129	6,369,502	-				-	-	100.000
	Prisma Polyphony Fund LLC		Rumson	NJ	Riverview Alternative Investment Advisors LLC		05/28/2004	13	13,160,554	4,563,331	4,563,331	2,041,786	-				-	-	100.000
2699999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Affiliated									20,123,903	4,589,460	4,589,460	8,411,288	0	0	0	0	0	0	XXX
Surplus Debentures - Affiliated																			
	Colonial County Mutual Surplus Note		Austin	TX	Colonial County Mutual Insurance Company		08/31/2010		9,000,000	9,000,000	9,000,000		-				-	-	
2899999. Total - Surplus Debentures - Affiliated									9,000,000	9,000,000	9,000,000	0	0	0	0	0	0	0	XXX
Non-Collateral Loans - Unaffiliated																			
	City of Dayton Loan		Dayton	OH	Citywide Development Corporation		02/04/2002		527,346	527,346	527,346		-				-	-	100.000
3199999. Total - Non-Collateral Loans - Unaffiliated									527,346	527,346	527,346	0	0	0	0	0	0	0	XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
	Alliant Tax Credit Fund 82 Ltd.		Palm Beach	FL	Alliant GP 82 LLC		03/31/2015		40,696,503	25,317,241	25,317,241		(3,508,379)				-	918,508	50.000
	Alliant Tax Credit Fund 84 Ltd.		Palm Beach	FL	Alliant GP 84 LLC		12/21/2015		11,429,910	7,419,355	7,419,355		(1,116,649)				-	1,027,019	15.600
	Nationwide Affordable Housing Fund 33 LLC		Cleveland	OH	Red Capital Partners		11/01/2006		43,410,760	3,358,788	3,358,788		(65,164)				-	-	5.000
	Nationwide Affordable Housing Fund 36: Apollo Tax Credit Fund 62 LLC		Columbus	OH	Apollo Housing Capital		03/14/2008		65,749,276	955,550	955,550		(197,109)				-	93,764	5.000
	Nationwide Affordable Housing Fund 38 LLC		Columbus	OH	Apollo Housing Capital		07/01/2008		56,658,136	871,554	871,554		(2,032,551)				-	-	99.990
	Nationwide Affordable Housing Fund 53 - RBC Tax Credit Fund - 90 LLC		Cleveland	OH	RBC Tax Credit IV LLC		10/30/2014		64,426,048	36,640,927	36,640,927		(4,096,715)				-	1,369,856	49.990
	Nationwide Affordable Housing Fund 54 - Red Stone Equity Fund - 49 LLC		Cleveland	OH	RESP MM LLC		11/24/2015		20,431,459	14,900,804	14,900,804		(1,762,292)				-	393,788	49.990
	Nationwide Affordable Housing Fund 55 RBC Tax Credit Fund 95 LLC		Cleveland	OH	RBC Tax Credit IV LLC		02/12/2016		26,150,490	17,394,736	17,394,736		(2,473,223)				-	658,307	50.000
	Nationwide Ohio ARRA Fund LLC		Columbus	OH	Ohio Equity Fund, Inc.		12/18/2009		62,295,630	6,470,839	6,470,839		(5,531,236)				-	2,359,410	99.999
	OEF Nationwide Fund IV LLC		Columbus	OH	Ohio Equity Fund Inc.		09/22/2016		4,943,164	3,500,441	3,500,441		(702,006)				-	927,980	50.000
	Ohio Equity Fund for Housing Limited Partnership XXV		Columbus	OH	Ohio Equity Fund GP XXV LLC		04/06/2015		15,068,252	6,572,737	6,572,737		(1,235,144)				-	3,598,854	50.000
	Ohio Equity Fund for Housing Limited Partnership XXVI		Columbus	OH	Ohio Equity Fund GP XXVI LLC		07/22/2016		12,105,523	8,003,873	8,003,873		(2,010,950)				-	2,897,291	4.820
	Ohio Equity Fund for Housing LP XVIII		Columbus	OH	Ohio Equity Fund GP I, LLC		07/31/2008		34,113,279	2,398,226	2,398,226		(1,841,247)				-	36,606	22.610
	Raymond James Housing Opportunities Fund 35, LLC.		St Petersburg	FL	Raymond James Tax Credit Funds, Inc.		12/08/2014		11,292,287	2,623,703	2,623,703		(1,021,436)				-	216,220	49.990
	WNC Institutional Tax Credit Fund NW 2015 LP		Irvine	CA	WNC Advisors LLC		05/15/2015		18,283,087	11,972,824	11,972,824		(1,878,401)				-	328,003	49.990
3799999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									487,053,804	148,401,598	148,401,598	0	(29,472,502)	0	0	0	0	14,825,606	XXX

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
Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated																			
	NTCIF-2011		Columbus	OH	Nationwide Mutual Insurance Co		04/03/2012		44,235,049	11,549,095	11,549,095	-	(3,199,435)	-	-	-	-	-	50.000
3899999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated									44,235,049	11,549,095	11,549,095	0	(3,199,435)	0	0	0	0	0	XXX
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated																			
	Enhanced Capital Nebraska NMTC Investor II LLC		New Orleans	LA	Enhanced Community Development LLC		10/30/2018		1,838,117	1,838,117	1,838,117		-				-	-	0.440
	Nationwide State Tax Credit Fund II RBC Tax Credit Fund 101 LLC		Cleveland	OH	RBC Tax Credit IV LLC		10/26/2018		8,533,781	7,192,711	7,192,711		(1,033,207)				-	-	1.000
	Twain GA LIHTC Master Fund I LLC		St Louis	MO	Twain LIHTC Manager Corp		12/26/2019		702,680	702,680	702,680		-				-	-	16.000
4199999. Total - Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated									11,074,578	9,733,508	9,733,508	0	(1,033,207)	0	0	0	0	0	XXX
4899999. Subtotal - Unaffiliated									2,866,830,017	2,683,067,077	2,683,067,077	48,184,295	(33,676,443)	0	0	1,651,061	106,323,228	1,129,521,948	XXX
4999999. Subtotal - Affiliated									1,203,606,522	1,440,298,354	1,440,298,354	9,205,753	(3,199,435)	0	0	0	29,619,618	0	XXX
5099999. Totals									4,070,436,539	4,123,365,431	4,123,365,431	57,390,048	(36,875,878)	0	0	1,651,061	135,942,846	1,129,521,948	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 Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated										
	Alcentra European Direct Lending Fund II (fka: Clareant)	Kirchberg	LUX	Alcentra Limited	09/17/2015.	2	-	1,223,463		4.460
	Ares Private Credit Solutions, L.P.	Wilmington	DE	Ares Management	06/23/2017.	2	-	11,667,710		1.600
	Cyprium Investors III, LP(fka KPP Investors III)	Cleveland	OH	Cyprium Investors	12/29/2006.	2	-	3,401		10.000
	GSO Capital Opportunities Fund III LP	Wilmington	DE	GSO Capital Partners LP	06/03/2016.	2	-	4,977,708		0.460
	GSO Capital Solutions Fund II LP	Wilmington	NY	GSO Capital Partners LP	06/06/2013.	3	-	364,564		0.500
	GSO European Senior Debt Fund LP	Wilmington	DE	GSO Capital Partners LP	11/25/2014.	2	-	5,681,101		4.330
	Guggenheim Private Debt Fund 2.0-I, LLC	Wilmington	DE	Guggenheim Capital, LLC	06/03/2016.	2	-	10,198,035		5.330
	ICG SDP Fund 3B	Grand Duchy	LUX	Intermediate Capital Managers Limited	03/22/2018.	2	-	14,110,224		1.200
	Kayne Senior Credit II Fund, L.P.	Wilmington	DE	Kayne Senior Credit	06/23/2014.	2	-	486,051		17.390
	MCP Private Capital Fund II	Luxembourg City	LUX	Metric Capital Partners II GP S.a.r.l.	05/07/2014.	2	-	136,763		2.670
	Newstone Capital Partners II, LP	Wilmington	CA	Newstone Capital Partners	12/29/2010.	2	-	62,528		3.320
	Newstone Capital Partners III, LP	Wilmington	DE	Newstone Capital Partners	09/20/2016.	2	-	2,764,940		2.500
	Newstone Capital Partners IV, L.P.	Dallas	TX	Newstone Capital Partners	06/02/2019.	2	814,840	-		2.400
	Newstone Capital Partners, LP	Wilmington	CA	Newstone Capital Partners	05/31/2007.	2	-	8,664		1.730
	NW Private Debt, LLC	Los Angeles	CA	Kayne Anderson Capital Advisors, L.P.	01/01/2016.	2	-	1,544,099		100.000
	Oaktree Opportunities Fund Xb, L.P.	Grand Cayman	CYM	Oaktree Capital Management	06/18/2018.	3	-	4,375,000		0.440
	Owl Rock First Lien Insurance Fund, LP	New York	NY	Owl Rock Capital Advisors LLC	03/28/2019.	3	8,230,723	-		0.800
	OxAM Quant Fund (US) LLC	Grand Cayman	CYM	OxFORD Asset Management LLP	01/01/2019.	9	8,733,238	-		0.180
	Prudential Capital Partners III, LP	Chicago	IL	Prudential Capital Group	10/15/2008.	2	-	57,920		1.030
	TCW Direct Lending VII, LLC	Los Angeles	CA	TCW Asset Management	05/14/2018.	2	-	15,225,126		1.800
	Vista Credit Opportunities Fund II - B, L.P.	San Francisco	CA	Vista Credit Opportunities Managment	06/01/2016.	2	-	3,272,829		1.990
	Vista Credit Opportunities Fund II, L.P.	Wilmington	DE	Vista Credit Opportunities Managment	05/10/2017.	2	-	2,628,884		0.850
1799999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated							17,778,801	78,789,010	0	XXX
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities (SVO) - Affiliated										
	1492 Capital LLC	Columbus	OH	Nationwide Mutual Insurance Co.	07/23/2008.	2	-	7,600,000		100.000
1899999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Affiliated							0	7,600,000	0	XXX
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated										
	Actera Partners L.P.	Istanbul	TUR	Actera Group, Ltd	08/24/2007.	3	-	13,894		1.550
	Actis Global 4 LP	London	GBR	Actis GP, LLP	12/15/2011.	3	-	4,444,643		1.360
	Activa Capital II	Paris	FRA	Activa Capital	04/23/2007.	3	-	147,831		1.560
	Advent International GPE IX, LP	Grand Cayman	CYM	Advent International Corp.	10/21/2019.	3	2,127,500	-		0.110
	Advent International GPE VIII-B, LP	Wilmington	DE	Advent International Corp.	01/28/2016.	3	-	3,847,999		0.120
	Affinity Asia Pacific Fund III	Grand Cayman	CYM	Affinity Equity Partners	12/15/2006.	3	-	82,090		0.610
	Ampersand Partners IX	Boston	MA	Ampersand Managment LLC	10/30/2018.	3	-	7,417,500		4.780
	ArcLight Energy Partners VI, LP	Wilmington	DE	ArcLight Capital Partners LLC	07/02/2015.	3	-	2,077,921		0.290
	Ares Corporate Opportunities Fund V, L.P.	Los Angeles	CA	Ares Management	06/22/2017.	3	-	16,136,263		0.510
	BCV Investments S.C.A.	Rome	ITA	Cinven	01/23/2007.	3	-	5,967		44.430
	BioMotiv, LLC	Cleveland	OH	BioMotiv	07/12/2013.	1	-	750,000		5.140
	Blackstone Infrastructure Partners, L.P.	New York	NY	Blackstone Group	03/14/2019.	3	2,933,846	-		0.210
	Brookfield Infrastructure Fund IV-B, LP	Toronto	CAN	Brookfield Asset Management Inc	11/05/2019.	3	5,083,023	-		0.100
	CA Hire Co-Investment, L.P.	George Town	CYM	Carlyle Group, L.P.	12/20/2007.	3	-	(46,297)		3.220
	Carlyle Asia Partners V, L.P.	Washington	DC	Carlyle Group, L.P.	12/26/2018.	3	-	1,286,800		0.310
	Carlyle Europe Partners II, L.P.	New York	NY	Carlyle Group, L.P.	12/13/2004.	3	-	1,538		0.550

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
	Carlyle Europe Partners III, L.P.	New York	NY	Carlyle Group, L.P.	02/05/2007.	3	-	117,197		0.250
	Catalyst Fund V, L.P.	Toronto	CAN	Catalyst Group, LLC	08/12/2015.	3	-	5,250,000		2.000
	Catterton Partners VII, L.P.	Greenwich	CT	Catterton Management Company, LLC	09/03/2013.	3	-	479,826		1.120
	Clearlake Capital Partners V	Santa Monica	CA	Clearlake Capital	12/05/2017.	3	-	4,668,760		0.390
	CVC IV Tandem Fund	London	GBR	CVC Capital Partners	01/02/2007.	3	-	7,995		0.410
	Doughty Hanson & Co IV LP 4	London	GBR	Doughty Hanson & Co. Managers, Ltd	01/31/2005.	3	-	(7,541)		0.670
	Dyal Capital Partners III	New York	NY	NB Dyal Associates III, LP	09/30/2016.	3	-	2,664,823		0.570
	Dyal Capital Partners III Co-Invest Moonrise LP	New York	NY	NB Dyal Associates III, LP	07/25/2017.	3	-	8,052		28.460
	Dyal Capital Partners IV	New York	NY	NB Dyal Associates III, LP	06/11/2018.	3	-	1,500,000		0.550
	EnCap Energy Capital Fund VII, L.P.	Dallas	TX	EnCap Investments, L.P.	09/28/2007.	3	-	180,535		1.250
	EnCap Energy Capital Fund VIII LP	Houston	TX	EnCap Investments, L.P.	12/15/2010.	3	-	73,332		0.500
	EnCap Energy Capital Fund X, L.P.	Wilmington	TX	EnCap Investments, L.P.	03/31/2015.	3	-	1,262,045		0.230
	EnCap Energy Capital Fund XI, L.P.	Houston	TX	EnCap Investments, L.P.	07/17/2017.	3	-	1,882,868		0.150
	EnCap Flatrock Midstream Fund III, L.P.	Houston	TX	EnCap Investments, L.P.	04/30/2014.	3	-	2,330,440		0.400
	Energy Spectrum Partners V, LP	Dallas	TX	Energy Spectrum Partners	12/01/2007.	3	-	12,250		2.450
	Energy Spectrum Partners VIII, L.P.	Dallas	TX	Energy Spectrum Partners	04/08/2019.	3	943,986	-		0.920
	Energy Spectrum VI, L.P.	Dallas	TX	Energy Spectrum Partners	02/28/2011.	3	-	180,378		3.000
	Energy Spectrum VII, L.P.	Dallas	TX	Energy Spectrum Partners	11/03/2014.	3	-	4,954,394		2.500
	Energy Trust Partners Fund IV, L.P.	Dallas	TX	Energy Trust Capital	08/30/2013.	3	-	721,094		14.100
	Fundamental Partners III, L.P.	Wilmington	DE	Fundamental Advisors	05/18/2017.	3	-	1,647,594		1.310
	Global Infrastructure Partners	New York	NY	Global Infrastructure Partners	12/14/2007.	3	-	53,561		0.430
	Global Infrastructure Partners IV-A/B, LP	New York	NY	Global Infrastructure Partners	10/23/2019.	3	291,491	-		0.090
	GTCR XII, L.P.	New York	NY	GTCR Investment XII, LLC	05/04/2018.	3	-	3,487,000		0.420
	Highland Capital Partners VII, LP	Lexington	MA	Highland Capital Partners LP	10/28/2005.	1	-	70		0.630
	ICG Europe VI	St Helier	JEY	Intermediate Capital Managers Limited	06/26/2015.	2	-	1,774,362		1.240
	ICG Europe VII	St Helier	JEY	Intermediate Capital Managers Limited	08/24/2018.	2	-	6,776,426		0.510
	L Catterton Growth Partners III, L.P.	Greenwich	CT	Catterton Management Company, LLC	02/25/2016.	3	-	855,399		1.300
	L Catterton Partners VIII, L.P.	Greenwich	CT	Catterton Management Company, LLC	06/13/2017.	3	-	8,023,335		1.090
	Landmark Equity Partners XVI, LP	Wilmington	DE	Landmark Partners	12/06/2018.	3	-	5,247,842		0.410
	MBK Partners Fund IV, L.P.	Grand Cayman	CYM	MBK Partners	03/09/2017.	3	-	10,006,624		0.600
	Mercato Partners Growth III, L.P.	Salt Lake City	UT	Mercato Partners Growth III, GP	03/12/2015.	3	-	4,100,000		8.130
	Navis Asia Fund V, L.P.	Kuala Lumpur	MYS	Navis Capital Partners	02/01/2007.	3	-	5,030		1.010
	Navis Asia Fund VII, L.P.	Grand Cayman	CYM	Navis Capital Partners	01/29/2014.	3	-	6,301,024		1.670
	Navis Asia Fund VIII, L.P.	Grand Cayman	CYM	Navis Capital Partners	05/08/2019.	3	1,700,237	-		1.140
	NCT Ventures Fund II LP	Wilmington	DE	NCT Ventures	06/20/2008.	1	-	83,643		9.070
	Northstar Mezzanine Partners III	Minneapolis	MN	Northstar Capital, Ltd	10/01/2002.	2	-	1,613		8.060
	Northstar Mezzanine Partners V, L.P.	Minneapolis	MN	Northstar Capital, Ltd	02/12/2008.	2	-	37,203		3.880
	Northstar Seidler Mezzanine Partners II, LP	Minneapolis	MN	Northstar Capital, Ltd	12/31/2000.	2	-	7,153		4.170
	One Rock Capital Partners II, L.P.	New York	NY	One Rock Capital Partners	10/30/2017.	3	-	13,165,972		3.370
	One Rock Capital Partners, L.P.	New York	NY	One Rock Capital Partners	01/30/2014.	3	-	72,576		4.710
	Peppertree Capital Fund IV, LP	Wilmington	OH	Peppertree Capital Management	09/30/2013.	3	-	119,000		11.200
	Peppertree Capital Fund VI, LP	Wilmington	DE	Peppertree Capital Management	05/05/2016.	3	-	1,485,000		8.010
	Peppertree Capital Fund VII, LP	Wilmington	DE	Peppertree Capital Management	11/28/2018.	3	-	11,700,000		4.000

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
	Permira IV	New York	NY	Permira	07/18/2006.	3	-	114,193		0.110
	Providence Equity Partners VIII L.P	Providence	RI	Providence Equity Partners LLC	07/17/2019.	3	3,463,533	-		0.320
	Rev1 Fund I, LLC	Columbus	OH	Rev1 Ventures	06/30/2016.	1	-	1,117,632		24.900
	Riverglade Capital L.P	Chicago	IL	Riverglade Capital GP, LLC	07/31/2019.	3	5,442,774	-		6.150
	Riverside Strategic Capital Fund I, L.P	New York	NY	Riverside Company	05/23/2017.	2	-	3,345,693		5.050
	Silver Lake Partners II, LP	Menlo Park	CA	Silver Lake Partners, LLC	07/28/2004.	3	-	1,678		0.420
	Silver Lake Partners IV , L.P	Menlo Park	CA	Silver Lake Partners, LLC	04/02/2013.	3	-	1,815,846		0.310
	Silver Lake Partners V, L.P	Wilmington	DE	Silver Lake Partners, LLC	06/12/2018.	3	-	8,035,225		0.260
	Siris Partners III, L.P	Wilmington	DE	Siris Capital Group, LLC	12/02/2014.	3	-	413,774		0.370
	Siris Partners IV, L.P	New York	NY	Siris Capital Group, LLC	03/15/2019.	3	11,111,648	-		0.700
	Sorenson Capital Partners III, L.P	Wilmington	DE	Sorenson Capital Associates III, LP	05/31/2014.	3	-	5,551,615		8.540
	SVB Capital Partners IV, L.P	Silicon Valley	CA	SVB Capital Partners, LLC	12/06/2017.	1	-	2,386,250		3.690
	SVB Venture Overage Fund, L.P	Wilmington	DE	SVB Capital Partners, LLC	06/17/2015.	1	-	443,625		3.000
	Tamarind Hill Fund, LLC	Ann Arbor	MI	Tamarind Hill Management, LLC	06/29/2018.	1	-	240,000		9.650
	TPG Asia VI, L.P	Grand Cayman	CYM	TPG Asia	04/07/2014.	3	-	676,267		0.710
	TPG Asia VII(A), L.P	Fort Worth	TX	TPG Asia	07/26/2018.	3	-	2,855,450		0.660
	TPG Healthcare Partners, L.P	Fort Worth	TX	TPG Partners	10/01/2019.	3	540,475	-		0.840
	TPG Partners VII, L.P	Fort Worth	TX	TPG Partners	05/27/2015.	3	-	8,154,873		0.450
	TPG Partners VIII, L.P	Fort Worth	TX	TPG Partners	10/01/2019.	3	191,475	-		0.160
	Trident IV, LP	Greenwich	CT	Stone Point Capital LLC	05/21/2007.	3	-	31,786		1.590
	Trident V, LP	Greenwich	CT	Stone Point Capital LLC	12/20/2010.	3	-	298,392		0.420
	True North Fund V LLP, fka (IVF V)	Port Louis, Mauritius	MUS	True North	03/18/2015.	3	-	3,012,978		3.420
	Veritas Capital Fund VI, L.P	Wilmington	DE	Veritas Capital	06/15/2017.	3	-	3,863,648		0.460
	Vista Equity Endeavor Fund I, L.P	Grand Cayman	CYM	Vista Equity Partners, LLC	06/01/2017.	3	-	637,678		2.000
	Vista Equity Endeavor Fund II, L.P	Grand Cayman	CYM	Vista Equity Partners, LLC	09/19/2019.	3	678,217	-		1.060
	Vista Equity Partners Fund VI, L.P	Dover	DE	Vista Equity Partners, LLC	02/29/2016.	3	-	4,247,688		0.310
	Vista Equity Partners Fund VII, L.P	Austin	TX	Vista Equity Partners, LLC	01/24/2019.	3	6,047,774	-		0.150
	Whitehorse Liquidity Partners III LP	Wilmington	DE	Whitehorse Liquidity Partners Inc	10/30/2019.	3	3,780,023	-		0.370
	Yukon Capital Partners II, LP	Minneapolis	MN	Yukon Partners	11/05/2013.	2	-	807,645		7.380
	Yukon Capital Partners III, LP	Minneapolis	MN	Yukon Partners	07/18/2017.	2	-	10,624,748		6.550
	Yukon Capital Partners, LP	Minneapolis	MN	Yukon Partners	06/15/2011.	2	-	114,538		16.780
1999999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated							44,336,002	196,194,246	0	XXX
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Affiliated										
	E-Risk Services, LLC	Columbus	OH	Nationwide Mutual Insurance Co	01/01/2019.		252,753,118	-		100.000
	Nationwide Private Equity Fund, LLC	Columbus	OH	Nationwide Mutual Insurance Co	10/14/2004.	3	-	113,910		100.000
	Nationwide Services Company	Columbus	OH	Nationwide Mutual Insurance Co	12/31/2000.		-	3,557,157		100.000
	Nationwide Ventures, LLC	Columbus	OH	Nationwide Mutual Insurance Co	06/30/2007.	1	-	41,258,718		100.000
	NNOV8, LLC	Columbus	OH	Nationwide Mutual Insurance Co	08/30/2013.		-	33,000,000		100.000
2099999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Affiliated							252,753,118	77,929,785	0	XXX
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated										
	Almanac Realty Securities VIII, L.P	Dover	DE	Almanac Realty Partners	12/21/2018.		-	1,990,469		1.000
	Bell Institutional Fund VII, L.P	Dover	DE	Bell Partners	10/30/2019.		(2,167)	-		1.500
	Caritas Center LLC	Richmond	VA	CARITAS Structure Inc	04/09/2019.		960,134	-		20.900
	Crow Holdings Realty Partners VIII, LP	Dover	DE	Crow Holdings Capital Partners, LLC	09/24/2018.		-	4,190,482		0.750

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
	Crow Holdings Retail Fund, L.P.	Dover	DE	Crow Holdings Capital Partners, LLC	04/01/2015.		-	190,506		5.080
	Dermody Properties Industrial Fund II, LP	Dover	DE	Dermody GP II, LLC	12/27/2018.		-	2,709,585		1.290
	DivcoWest Fund V, L.P.	Dover	DE	DivcoWest Fund V GP, L.P.	06/23/2017.		-	3,056,436		1.140
	Dominion Arms SP LLC	Norfolk	VA	Dominion Arms SP MM LLC	12/12/2018.		-	(66,033)		18.260
	EC Bottleworks LLC	Wilmington	DE	Enhanced Capital State HTC Fund LLC	12/18/2019.		755,276	-		15.500
	Exeter Industrial Value Fund IV, L.P.	Dover	DE	Exeter Property Group IV, L.P.	10/24/2016.		-	6,000,000		2.000
	FMC Pier 2 Sublessor LLC	San Francisco	CA	Fort Mason Center	08/15/2014.		-	137,236		99.000
	GEM Realty Fund VI, LP	Wilmington	DE	GEM Capital, LP	04/15/2016.		-	3,066,000		2.400
	Georgia Housing Tax Credit Fund LLC	Atlanta	GA	Georgia Equity Investors, LLC	12/29/2017.		-	640		
	Harrison Street Real Estate Partners VI, L.P.	Dover	DE	Harrison Street	08/09/2017.		-	1,160,000		0.840
	Harrison Street Real Estate Partners VII, L.P.	Dover	DE	Harrison Street	03/12/2019.		1,952,488	-		0.740
	Helios Devco LLC	Washington	DC	Sol Systems LLC	05/23/2018.		-	167,200		60.000
	Helios Infraco LLC	Washington	DC	Sol Systems LLC	12/22/2017.		-	7,774,880		30.000
	HSREP VI Co-Investment 3, L.P.	Dover	DE	Harrison Street	05/02/2018.		-	1,272,000		3.750
	HSREP VII Co-Investment, L.P.	New York	NY	Harrison Street	05/02/2019.		1,391,786	-		2.930
	Liberty Heights SP LLC	Norfolk	VA	Liberty Heights SP MM LLC	12/27/2018.		-	868,846		25.940
	Madison Realty Capital Debt Fund IV, LP	Dover	DE	Madison Realty Capital	04/22/2019.		10,851,497	-		1.420
	Metropolitan Real Estate Partners V, L.P.	New York	NY	Metropolitan Real Estate Management	04/16/2007.		-	64,185		9.190
	Nationwide Sol 1 LLC	Washington	DC	Sol Systems LLC	07/21/2016.		-	354,061		49.990
	PCCP Credit IX, LP	Dover	DE	PCCP Credit IX GP, LLC	03/28/2017.		-	5,280,000		6.000
	PCCP Equity VII, LP	Dover	DE	PCCP, LP	05/10/2016.		-	207,356		3.000
	PCCP Equity VIII, LP	Dover	DE	PCCP, LP	09/18/2018.		-	2,213,745		0.890
	Prime Property Fund, LLC	New York	NY	Morgan Stanley Real Estate Advisor, Inc.	03/31/2015.		-	3,361,181		0.390
	Stonehenge REV II LLC	Columbus	OH	Stonehenge Capital Company LLC	04/26/2016.		-	74,925		49.950
	Stuyvestant Hall Master Tenant LLC	Delaware	OH	Stuyvesant Hall Holdings Inc.	04/03/2012.		-	715		
	US Office Development Program, L.P.	Wilmington	DE	ODP GP, LLC	12/02/2014.		-	6,250,092		10.250
	US Regional Logistics Program II, L.P.	Dover	DE	US RLP GP, LLC	01/12/2018.		-	5,500,000		50.000
	VA State TC Fund I LLC	St Louis	MO	Enhanced EC Fund LLC	11/09/2018.		-	(16,372)		0.500
	Walton Street Real Estate Fund VIII. LP	Wilmington	DE	Walton Street Capital, LLC	04/15/2016.		-	4,933,296		2.000
	Waterton Residential Property Venture XIII, L.P.	Dover	DE	Waterton Venture XIII GP, LLC	06/02/2017.		-	2,839,430		1.330
	WFL II LLC	Winston Salem	NC	Nationwide Mutual Insurance	04/30/2013.		-	1,550		99.990
	Yankee Brothers LLC	Columbus	OH	Yankee Brothers LLC	08/22/2013.		-	1,100		1.000
219999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated							15,909,014	63,583,511	0	XXX
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Affiliated										
	NW REI, LLC	Columbus	OH	Nationwide Mutual Insurance Co.	02/08/2008.		-	30,816,154		100.000
2299999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Affiliated							0	30,816,154	0	XXX
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated										
	Alyeska Fund L.P.	Toronto	CAN	Alyeska Investment Group, L.P.	05/01/2019.	5	16,131,481	-		0.570
	Atlas Enhanced Fund LP	Chicago	IL	Balyasny Asset Management LP	01/01/2019.	5	15,099,692	-		0.310
	BlackRock European Hedge Fund Ltd	Grand Cayman	CYM	BlackRock Investment Management (UK) Ltd.	05/01/2019.	5	33,453,522	-		0.680
	Centiva Onshore Fund, LP	Wilmington	DE	Centiva Capital LP	07/29/2019.	13	20,000,000	-		20.000
	Citadel Wellington LLC	Chicago	IL	Citadel Advisors LLC	04/01/2019.	13	21,440,818	-		0.100
	Columbus Collaboratory, LLC	Columbus	OH	Columbus Collaboratory, LLC	03/20/2014.		-	750,000		14.290

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
	D.E. Shaw Oculus Fund, LLC	New York	NY	D.E. Shaw & Co. LLC	02/01/2019.	2	22,860,869	-		0.280
	Davidson Kempner Partners	New York	NY	MHD Management Co	04/01/2019.	13	6,953,559	-		0.030
	Elliott Associates, L.P.	New York	NY	Elliott Capital Advisors, LP	04/01/2019.	13	47,022,192	-		0.130
	Geneva RE Partners, LLC	Columbus	OH	Geneva RE Partners, LLC	07/01/2019.		50,000,000	-		50.000
	HBK Quantitative Strategies Fund LP	Dover	DE	HBK Capital Management	05/01/2019.	9	27,119,650	-		0.110
	J. Goldman, L.P.	New York	NY	J. Goldman Capital GP	06/01/2019.	5	40,921,311	-		4.000
	Laurion Capital LP	Dover	DE	Laurion Capital	07/01/2019.	13	38,936,625	-		1.350
	LMR Fund Limited	Grand Cayman	CYM	LMR Partners LLC	02/01/2019.	2	41,735,502	-		1.090
	Millennium USA LP	New York	NY	Millennium Management LLC	02/01/2019.	13	24,689,258	-		0.080
	Parallax Fund, LP	San Francisco	CA	Parallax Volatility Advisers, L.P.	01/01/2019.	9	26,911,147	-		0.650
	PIMCO Absolute Return Strategy V Offshore Fund Ltd	Grand Cayman	CYM	PIMCO	01/01/2019.	2	15,081,541	-		1.460
	Pretium Mortgage Credit Partners I, L.P.	Wilmington	DE	Pretium Mortgage Credit Partners I GP, LLC	11/25/2014.	3	-	403,041		10.000
	Renaissance Institutional Diversified Alpha Fund LLC	New York	NY	Renaissance Technologies LLC	04/01/2019.	9	13,094,657	-		0.090
	Stratus Feeder LLC	Wilmington	DE	CFM North America Inc	06/01/2019.	9	16,706,401	-		0.280
	Two Sigma Spectrum US Fund, LP	New York	NY	Two Sigma Principals, LLC	04/01/2019.	9	26,759,943	-		0.280
	Vista Foundation III, L.P.	Dover	DE	Vista Equity Partners, LLC	05/12/2016.	3	-	5,179,688		0.660
	XPI Holding I Limited	New York	NY	Xerion Capital LP	04/01/2019.	5	85,052	-		0.850
	ZP Energy Fund, LP	New York	NY	Zimmer Partners GP, LLC	04/01/2019.	5	14,602,429	-		1.160
	ZP Utility Fund, LP	New York	NY	Zimmer Partners GP, LLC	04/01/2019.	5	32,311,360	-		1.230
2599999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated							551,917,009	6,332,729	0	XXX
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Affiliated										
	Inlet Point Special Opportunities Fund LLC (f/k/a Rothschild Special Opportunities Fund LLC)	Wilmington	DE	Rothschild Asset Management Inc.	10/01/2015.	13	-	280,633		100.000
2699999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Affiliated							0	280,633	0	XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated										
	Alliant Tax Credit Fund 82 Ltd	Palm Beach	FL	Alliant GP 82 LLC	03/31/2015.		-	1,104,308		50.000
	Alliant Tax Credit Fund 84 Ltd	Palm Beach	FL	Alliant GP 84 LLC	12/21/2015.		-	397,302		15.600
	Nationwide Affordable Housing Fund 36: Apollo Tax Credit Fund 62 LLC	Columbus	OH	Apollo Housing Capital	03/14/2008.		-	16,500		5.000
	Nationwide Affordable Housing Fund 53 - RBC Tax Credit Fund - 90 LLC	Cleveland	OH	RBC Tax Credit IV LLC	10/30/2014.		-	3,250,862		49.990
	Nationwide Affordable Housing Fund 54 - Red Stone Equity Fund - 49 LLC	Cleveland	OH	RESP MM LLC	11/24/2015.		-	835,655		49.990
	Nationwide Affordable Housing Fund 55 RBC Tax Credit Fund 95 LLC	Cleveland	OH	RBC Tax Credit IV LLC	02/12/2016.		-	18,883,081		49.990
	Nationwide Ohio ARRA Fund LLC	Columbus	OH	Ohio Equity Fund, Inc.	12/18/2009.		-	3,227,801		99.999
	OEF Nationwide Fund IV LLC	Columbus	OH	Ohio Equity Fund Inc.	09/22/2016.		-	1,511,703		50.000
	Ohio Equity Fund for Housing Limited Partnership XXV	Columbus	OH	Ohio Equity Fund GP XXV LLC	04/06/2015.		-	1,224,743		50.000
	Ohio Equity Fund for Housing Limited Partnership XXVI	Columbus	OH	Ohio Equity Fund GP XXVI LLC	07/22/2016.		-	1,856,776		4.820
	Ohio Equity Fund for Housing LP XVIII	Columbus	OH	Ohio Equity Fund GP I, LLC	07/31/2008.		-	367,431		22.610
	Raymond James Housing Opportunities Fund 35, LLC	St Petersburg	FL	Raymond James Tax Credit Funds, Inc.	12/08/2014.		-	133,999		49.990
	WNC Institutional Tax Credit Fund NW 2015 LP	Irvine	CA	WNC Advisors LLC	05/15/2015.		-	84,546		49.990
	WNC Institutional Tax Credit Fund XXIV LLC	Irvine	CA	WNC Advisors, LLC	02/14/2007.		-	6,200		5.000
3799999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							0	32,900,907	0	XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated										
	NTCIF-2011	Columbus	OH	Nationwide Mutual Insurance Co.	04/03/2012.			37,376		50.000
3899999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated							0	37,376	0	XXX
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated										
	Enhanced Capital Nebraska NMTC Investor II LLC	New Orleans	LA	Enhanced Community Development LLC	10/30/2018.		-	1,246,213		0.440

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
	MPC IN DINO MCF LLC	Atlanta	GA	STCE State HTC Manager LLC	04/23/2018.		-	290		32.250
	Twain GA LIHTC Master Fund I LLC	St Louis	MO	Twain LIHTC Manager Corp	12/26/2019.		702,680	-		16.000
4199999. Total - Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated							702,680	1,246,503	0	XXX
4899999. Subtotal - Unaffiliated							630,643,506	379,046,906	0	XXX
4999999. Subtotal - Affiliated							252,753,118	116,663,948	0	XXX
5099999. Totals							883,396,624	495,710,854	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture, Partnership or LLC Interests Which Underlying Assets Have Characteristics of Fixed Income - NAIC Desig Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
	Alcentra European Direct Lending Fund II (fka: Clareant)	Kirchberg	LUX	Distribution	09/17/2015.	12/31/2019.	5,476,191					0		5,476,191	5,476,191			0	
	Alcentra European DLF Investor Feeder LP (fka: Clareant)	St. Heilier, Jersey (Channel Islands)	JEY	Distribution	11/13/2014.	11/26/2019.	4,675,071					0		4,675,071	4,675,071			0	
	Cyprium Investors III, LP(fka KPP Investors III)	Cleveland	OH.	Distribution	12/29/2006.	12/26/2019.	219,709		-			0		223,110	99,830		(123,280)	(123,280)	-
	GSO Capital Opportunities Fund III LP	Wilmington	DE.	Distribution	06/03/2016.	12/18/2019.	2,773,141					0		2,773,141	2,773,141			0	
	GSO Capital Solutions Fund II LP	Wilmington	NY.	Distribution	06/06/2013.	11/15/2019.	2,285,834					0		2,285,834	2,285,834			0	
	GSO European Senior Debt Fund LP	Wilmington	DE.	Distribution	11/25/2014.	12/13/2019.	15,074,796					0		15,074,796	15,074,796			0	
	Guggenheim Private Debt Fund 2.0-I, LLC	Wilmington	DE.	Distribution	06/03/2016.	11/19/2019.	4,655,426					0		4,655,426	4,655,426			0	
	ICG SDP Fund 3B	Grand Duchy	LUX	Distribution	03/22/2018.	10/31/2019.	1,552,978					0		1,552,978	1,552,978			0	
	Kayne Anderson Mezzanine Partners (QP) L.P.	Los Angeles	CA.	Distribution	08/31/2010.	09/13/2019.	87,664					0		87,664	87,664			0	
	Kayne Senior Credit II Fund, L.P.	Wilmington	DE.	Distribution	06/23/2014.	12/18/2019.	5,564,237					0		5,564,237	5,564,237			0	
	MCP Private Capital Fund II	Luxembourg City	LUX	Distribution	05/07/2014.	10/15/2019.	1,982,167					0		1,982,167	1,974,321	(7,846)		(7,846)	
	Newstone Capital Partners II, LP	Wilmington	CA.	Distribution	12/29/2010.	10/16/2019.	305,362					0		305,362	305,362			0	
	Newstone Capital Partners III, LP	Wilmington	DE.	Distribution	09/20/2016.	10/16/2019.	36,061					0		36,061	36,061			0	
	Newstone Capital Partners IV, L.P.	Dallas	TX.	Distribution	06/02/2019.	12/23/2019.	407,600					0		407,600	407,600			0	
	Newstone Capital Partners, LP	Wilmington	CA.	Distribution	05/31/2007.	09/26/2019.	61,848	(8,859)	-			(8,859)		61,653	52,411		(9,242)	(9,242)	-
	NW Private Debt, LLC	Los Angeles	CA.	Distribution	01/01/2016.	10/18/2019.	10,556,208					0		10,556,208	10,556,208			0	
	Oaktree Opportunities Fund X, L.P.	Grand Cayman	CYM	Distribution	05/12/2015.	06/27/2019.	1,649,745					0		1,649,745	1,649,745			0	
	Prudential Capital Partners III, LP	Chicago	IL.	Distribution	10/15/2008.	12/13/2019.	1,191,708					0		1,191,708	1,191,708			0	
	TCW Direct Lending VII, LLC	Los Angeles	CA.	Distribution	05/14/2018.	12/24/2019.	5,473,839					0		5,473,839	5,473,839			0	
	Vista Credit Opportunities Fund II - B, L.P.	San Francisco	CA.	Distribution	06/01/2016.	11/25/2019.	2,475,174					0		2,475,174	2,475,174			0	
	Vista Credit Opportunities Fund II, L.P.	Wilmington	DE.	Distribution	05/10/2017.	11/26/2019.	1,964,281					0		1,964,281	1,964,281			0	
1799999. Total - Joint Venture, Partnership or LLC Interests Which Underlying Assets Have Characteristics of Fixed Income -NAIC Desig Not Assigned - Unaffiliated							68,469,040	(8,859)	0	0	0	(8,859)	0	68,472,246	68,331,878	(7,846)	(132,522)	(140,368)	0
Joint Venture, Partnership or LLC Interests Which Underlying Assets Have Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Affiliated																			
	1492 Capital LLC	Columbus	OH.	Distribution	07/23/2008.	12/13/2019.	60,518,397					0		60,518,397	60,518,397			0	
1899999. Total - Joint Venture, Partnership or LLC Interests Which Underlying Assets Have Characteristics of Fixed Income - NAIC Desig Not Assigned - Affiliated							60,518,397	0	0	0	0	0	0	60,518,397	60,518,397	0	0	0	0
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated																			
	Actera Partners L.P.	Istanbul	TUR	Distribution	08/24/2007.	07/08/2019.	5,016,744	(1,667,261)	-			(1,667,261)	639,745	4,003,122	3,203,830	(738,024)	(61,270)	(799,294)	-
	Actis Global 4 LP	London	GBR	Distribution	12/15/2011.	08/27/2019.	620,705					0		620,705	620,705			0	
	Activa Capital II	Paris	FRA	Distribution	04/23/2007.	12/24/2019.	240,444					0		240,444	212,498	(27,946)		(27,946)	
	Affinity Asia Pacific Fund III	Grand Cayman	CYM	Distribution	12/15/2006.	10/24/2019.	629,897					0		629,897	629,897			0	
	AIF Capital Asia III LP	Port-Louis	MUS	Distribution	12/15/2006.	05/02/2019.	90,163					0		90,163	90,163			0	
	Apax Europe VII	New York	NY.	Distribution	03/10/2007.	10/23/2019.	6,885,619					0		6,885,619	6,008,136	(877,483)		(877,483)	
	ArcLight Energy Partners VI, LP	Wilmington	DE.	Distribution	07/02/2015.	06/05/2019.	833,426					0		833,426	833,426			0	
	Ares Corporate Opportunities Fund V, L.P.	Los Angeles	CA.	Distribution	06/22/2017.	12/26/2019.	1,443,891					0		1,443,891	1,443,891			0	
	BCV Investments S.C.A.	Rome	ITA.	Distribution	01/23/2007.	05/21/2019.			-			0	(159)	5,808	-		(5,808)	(5,808)	41,990
	Blackstone Infrastructure Partners, L.P.	New York	NY.	Distribution	03/14/2019.	09/30/2019.	48,119					0		48,119	48,119			0	
	Bridgepoint Europe IV LP	Frankfurt	DEU	Distribution	11/22/2007.	10/29/2019.	6,560,609					0		6,560,609	4,481,619	(2,078,990)		(2,078,990)	
	CA Hire Co-Investment, L.P.	George Town	CYM	Distribution	12/20/2007.	01/29/2019.	66,902	3,482,078	-			3,482,078		3,502,683	15,664		(3,487,019)	(3,487,019)	-
	Carlyle Asia Partners V, L.P.	Washington	DC.	Distribution	12/26/2018.	12/20/2019.	658,808					0		658,808	658,808			0	
	Carlyle Europe Partners II, L.P.	New York	NY.	Distribution	12/13/2004.	11/08/2019.	48,822					0		48,822	27,458	(21,364)		(21,364)	

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
	Catterton Partners VII, L.P.	Greenwich	CT	Distribution	09/03/2013.	08/20/2019.	3,835,780					0		3,835,780	3,835,780			0	
	CBPE Capital Fund VIII A LP	London	GBR	Distribution	03/03/2009.	12/30/2019.	756,844					0		756,844	624,387	(132,457)		(132,457)	
	ChrysCapital V, LLC	Port Louis	MUS	Distribution	07/20/2007.	12/31/2019.	212	(212)	-			(212)		-	-			0	-
	Clearlake Capital Partners V	Santa Monica	CA	Distribution	12/05/2017.	12/23/2019.	927,754					0		927,754	927,754			0	
	CVC IV Tandem Fund	London	GBR	Distribution	01/02/2007.	03/08/2019.	207,096					0		207,096	206,833	(263)		(263)	
	Dyal Capital Partners III Co-Invest Moonrise LP	New York	NY	Distribution	07/25/2017.	10/15/2019.	138,127					0		138,127	138,127			0	
	Dyal Capital Partners IV	New York	NY	Distribution	06/11/2018.	12/30/2019.	990,425					0		990,425	990,425			0	
	EnCap Energy Capital Fund VII, L.P.	Dallas	TX	Distribution	09/28/2007.	12/19/2019.	859,379					0		859,379	859,379			0	
	EnCap Energy Capital Fund VIII Co-Investors LP	Houston	TX	Distribution	12/08/2011.	09/17/2019.	47,542					0		47,542	47,542			0	
	EnCap Energy Capital Fund VIII LP	Houston	TX	Distribution	12/15/2010.	07/09/2019.	278,823					0		278,823	278,823			0	
	EnCap Energy Capital Fund X, L.P.	Wilmington	TX	Distribution	03/31/2015.	12/17/2019.	64,817					0		64,817	64,817			0	
	EnCap Flatrock Midstream Fund III, L.P.	Houston	TX	Distribution	04/30/2014.	09/09/2019.	328,429					0		328,429	328,429			0	
	Energy Spectrum Partners V, LP	Dallas	TX	Distribution	12/01/2007.	12/18/2019.	62,657					0		62,657	62,657			0	
	Energy Trust Partners Fund IV, L.P.	Dallas	TX	Distribution	08/30/2013.	07/12/2019.	612,877					0		612,877	612,877			0	
	Fourth Cinven	London	GBR	Distribution	02/24/2006.	08/15/2019.	32,943	(173,787)	-			(173,787)	(491)	(141,335)	-		141,334	141,334	59,102
	Fundamental Partners III, L.P.	Wilmington	DE	Distribution	05/18/2017.	12/24/2019.	350,970					0		350,970	350,970			0	
	Global Infrastructure Partners	New York	NY	Distribution	12/14/2007.	11/14/2019.	3,313,679					0		3,313,679	3,313,679			0	
	Green Mountain Partners III	Quechee	VT	Distribution	10/01/2002.	01/11/2019.	167,951					0		167,951	167,951			0	
	GTCR XII, L.P.	New York	NY	Distribution	05/04/2018.	08/07/2019.	202,081					0		202,081	202,081			0	
	HarborVest Partners VI - Buyout Partnership Fund, LP	New York	NY	Distribution	12/31/2000.	12/16/2019.	10,808	10,590	-			10,590		21,398	10,835		(10,563)	(10,563)	-
	HarborVest Partners VI - Partnership Fund, LP	New York	NY	Distribution	12/31/2000.	11/26/2019.	15,565					0		15,565	15,565			0	
	HgCapital 5, L.P.	London	GBR	Distribution	01/17/2006.	01/25/2019.	5,352					0		5,352	5,352			0	
	Highland Capital Partners VI, LP	Lexington	MA	Distribution	10/22/2001.	06/05/2019.	221,550					0		221,550	221,550			0	
	Highland Capital Partners VII, LP	Lexington	MA	Distribution	10/28/2005.	11/21/2019.	108,851					0		108,851	108,851			0	
	ICG Europe VI	St Helier	JEY	Distribution	06/26/2015.	06/19/2019.	2,424,863					0		2,424,863	2,361,823	(63,040)		(63,040)	
	ICG Europe VII	St Helier	JEY	Distribution	08/24/2018.	12/03/2019.	46,844					0		46,844	46,334	(510)		(510)	
	Ironbridge Fund II, LP	Sidney	AUS	Distribution	09/01/2006.	08/02/2019.	(31,255)					0		(31,255)	37,409	68,664		68,664	
	L Catterton Growth Partners III, L.P.	Greenwich	CT	Distribution	02/25/2016.	09/19/2019.	580,459					0		580,459	580,459			0	
	Landmark Equity Partners XVI, LP	Wilmington	DE	Distribution	12/06/2018.	03/29/2019.	478,113					0		478,113	478,113			0	
	MBK Partners Fund IV, L.P.	Grand Cayman	CYM	Distribution	03/09/2017.	09/04/2019.	1,298,307					0		1,298,307	1,298,307			0	
	Meritech Capital Partners II, LP	Palo Alto	CA	Distribution	12/31/2000.	05/28/2019.	420,471	(257,971)	-			(257,971)		162,500	111,249		(51,251)	(51,251)	227,662
	Navis Asia Fund V, L.P.	Kuala Lumpur	MUS	Distribution	02/01/2007.	07/26/2019.	244,252					0		244,252	244,252			0	
	Navis Asia Fund VII, L.P.	Grand Cayman	CYM	Distribution	01/29/2014.	12/13/2019.	1,327,028					0		1,327,028	1,327,028			0	
	Navis Asia Fund VIII, L.P.	Grand Cayman	CYM	Distribution	05/08/2019.	09/11/2019.	1,026					0		1,026	1,026			0	
	NCT Ventures Fund I LP	Columbus	OH	Distribution	06/20/2008.	09/30/2019.	1,144,057					0		1,144,057	1,144,057			0	
	NCT Ventures Fund II LP	Wilmington	DE	Distribution	06/20/2008.	09/30/2019.	460,400					0		460,400	460,400			0	
	Northstar Mezzanine Partners III	Minneapolis	MN	Distribution	10/01/2002.	12/30/2019.	8,068					0		8,068	8,068			0	
	Northstar Mezzanine Partners V, L.P.	Minneapolis	MN	Distribution	02/12/2008.	12/18/2019.	1,044,297					0		1,044,297	1,044,297			0	
	Northstar Seidler Mezzanine Partners II, LP	Minneapolis	MN	Distribution	12/31/2000.	12/30/2019.	166,352	547,057	-			547,057		720,562	74,619		(645,943)	(645,943)	-
	One Rock Capital Partners, L.P.	New York	NY	Distribution	01/30/2014.	12/30/2019.	722,815					0		722,815	722,815			0	
	Paine and Partners Capital Fund III, LP(fka Fox Paine Capital Fund III)	Foster City	CA	Distribution	08/15/2006.	12/24/2019.	56,588					0		56,588	56,588			0	

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
	Peppertree Capital Fund IV, LP	Wilmington	OH.	Distribution	09/30/2013.	09/13/2019.	305,037					0		305,037	305,037			0	
	Permira IV	New York	NY..	Distribution	07/18/2006.	10/02/2019.	105,126					0		105,126	50,001	(55,125)		(55,125)	
	Providence Equity Partners VIII L.P	Providence	RI..	Distribution	07/17/2019.	07/17/2019.	44,322					0		44,322	44,322			0	
	Riverside Strategic Capital Fund I, L.P	New York	NY..	Distribution	05/23/2017.	11/04/2019.	4,018,458					0		4,018,458	4,018,458			0	
	Silver Lake Partners II, LP	Menlo Park	CA..	Distribution	07/28/2004.	01/29/2019.	69,871					0		69,871	69,871			0	
	Silver Lake Partners IV , L.P	Menlo Park	CA..	Distribution	04/02/2013.	10/23/2019.	3,025,989					0		3,025,989	3,025,989			0	
	Silver Lake Partners V, L.P	Wilmington	DE..	Distribution	06/12/2018.	11/25/2019.	204,320					0		204,320	204,320			0	
	Siris Partners III, L.P	Wilmington	DE..	Distribution	12/02/2014.	08/07/2019.	106,209					0		106,209	106,209			0	
	Sorenson Capital Partners III, L.P	Wilmington	DE..	Distribution	05/31/2014.	12/17/2019.	5,133,788					0		5,133,788	5,133,788			0	
	Sprint Co-Invest, L.P	Grand Cayman	CYM	Distribution	08/03/2007.	10/23/2019.			-			0		-	-			0	543
	Stonehenge Opportunity Fund III, LP	Columbus	OH.	Distribution	11/30/2010.	11/22/2019.	799,175					0		799,175	799,175			0	
	TA X, LP	Boston	MA.	Distribution	05/27/2004.	12/20/2019.	110,000					0		110,000	110,000			0	
	Tamarind Hill Fund, LLC	Ann Arbor	MI..	Distribution	06/29/2018.	09/25/2019.	29,701					0		29,701	29,701			0	
	TCW Cresent Mezzanine III	Los Angeles	CA..	Distribution	10/01/2002.	02/25/2019.	314,155	157,209	-			157,209		471,364	314,827		(156,537)	(156,537)	-
	TDR Capital II 'C' L.P	London	GBR	Distribution	06/26/2006.	01/17/2019.	1,288,741					0		1,288,741	956,342	(332,399)		(332,399)	
	TPG Asia VI, L.P	Grand Cayman	CYM	Distribution	04/07/2014.	12/12/2019.	1,160,509					0		1,160,509	1,160,509			0	
	TPG Asia VII(A), L.P	Fort Worth	TX..	Distribution	07/26/2018.	09/27/2019.	77,384					0		77,384	77,384			0	
	TPG Partners VII, L.P	Fort Worth	TX..	Distribution	05/27/2015.	12/27/2019.	3,209,119					0		3,209,119	3,209,119			0	
	Trident IV, LP	Greenwich	CT..	Distribution	05/21/2007.	12/23/2019.	73,529					0		73,529	73,529			0	
	Trident V, LP	Greenwich	CT..	Distribution	12/20/2010.	08/07/2019.	1,245,425					0		1,245,425	1,245,425			0	
	Veritas Capital Fund VI, L.P	Wilmington	DE..	Distribution	06/15/2017.	12/31/2019.	1,287,918					0		1,287,918	1,287,918			0	
	Vista Equity Partners Fund VII, L.P	Austin	TX..	Distribution	01/24/2019.	05/20/2019.	2,471					0		2,471	2,471			0	
	Whitehorse Liquidity Partners III LP	Wilmington	DE..	Distribution	10/30/2019.	12/24/2019.	299,698					0		299,698	299,698			0	
	Yukon Capital Partners II, LP	Minneapolis	MN.	Distribution	11/05/2013.	12/04/2019.	8,320,683					0		8,320,683	8,320,683			0	
	Yukon Capital Partners III, LP	Minneapolis	MN.	Distribution	07/18/2017.	12/05/2019.	4,604,870					0		4,604,870	4,604,870			0	
	Yukon Capital Partners, LP	Minneapolis	MN.	Distribution	06/15/2011.	09/05/2019.	3,009,839					0		3,009,839	3,009,839			0	
1999999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated							85,923,683	2,097,703	0	0	0	2,097,703	639,095	88,641,198	80,105,207	(4,258,937)	(4,277,057)	(8,535,994)	329,297
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Affiliated																			
	Nationwide Mutual Capital LLC	Columbus	OH.	Distribution	07/31/2002.	09/30/2019.	109,550					0		109,550	109,550			0	
	Nationwide Private Equity Fund, LLC	Columbus	OH.	Distribution	10/14/2004.	12/31/2019.	1,407,158					0		1,407,158	1,407,158			0	
	Nationwide Ventures, LLC	Columbus	OH.	Distribution	06/30/2007.	06/27/2019.	12,500,000					0		12,500,000	12,500,000			0	
2099999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Affiliated							14,016,708	0	0	0	0	0	0	14,016,708	14,016,708	0	0	0	0
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated																			
	Almanac Realty Securities VIII, L.P	Dover	DE..	Distribution	12/21/2018.	10/25/2019.	144,695					0		144,695	144,695			0	
	Bell Institutional Fund VII, L.P	Dover	DE..	Distribution	10/30/2019.	12/31/2019.			-			0		(2,167)	-		2,167	2,167	-
	Caritas Center LLC	Richmond	VA..	Fully Amortized	04/09/2019.	12/31/2019.			(960,134)			(960,134)		-	-			0	-
	CCP NI Master Tenant 2 LLC	Santa Monica	CA..	Distribution	12/10/2015.	02/15/2019.	28,562					0		28,562	28,562			0	
	CCP NI Master Tenant LLC	Santa Monica	CA..	Distribution	07/31/2015.	10/16/2019.	117,063					0		117,063	117,063			0	
	Centerline High Yield CMBS Fund II, LLC	Irving	TX..	Distribution	06/28/2004.	07/09/2019.			-			0		-	125		125	125	-
	Community Reinvestment Partners, LP	Palm Beach Gardens	FL...	Distribution	11/09/2004.	12/20/2019.			-			0		-	46,978		46,978	46,978	-
	CR Tenant LLC	Columbus	OH.	Fully Amortized	05/23/2014.	12/30/2019.	438,680		82,864			82,864		521,544	521,544			0	-

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
	Crow Holdings Realty Partners V, L.P.	Dallas	SD	Distribution	01/14/2008.	12/31/2019.	599	76,230	-			76,230		76,829	-		(76,829)	(76,829)	-
	Crow Holdings Realty Partners VIII, LP	Dover	DE	Distribution	09/24/2018.	11/22/2019.	46,818					0		46,818	46,818			0	
	Cville Operations Hub LLC	Charlottesville	VA	Fully Amortized	05/21/2013.	12/31/2019.			-			0		-	-			0	1,000
	Dominion Arms SP LLC	Norfolk	VA	Fully Amortized	12/12/2018.	12/31/2019.	91,278		(25,245)			(25,245)		-	-			0	-
	Exeter Industrial Value Fund III, L.P.	Conshohocken	PA	Distribution	03/27/2014.	11/06/2019.	3,389,078					0		3,389,078	3,389,078			0	
	Georgia Housing Tax Credit Fund LLC	Atlanta	GA	Fully Amortized	12/29/2017.	12/31/2019.			(640)			(640)		-	-			0	-
	Harrison Street Real Estate Partners VI, L.P.	Dover	DE	Distribution	08/09/2017.	12/19/2019.	585,373					0		585,373	585,373			0	
	Helios Devco LLC	Washington	DC	Distribution	05/23/2018.	04/23/2019.	2,675,352					0		2,675,352	2,675,352			0	
	Hunt Commercial Realty Partners III LP (fka Capmark III)	Horsham	PA	Distribution	07/23/2007.	03/28/2019.	76,672	158,449	-			158,449		235,121	79,930		(155,191)	(155,191)	-
	Invesco Real Estate Fund II, L.P.	Dallas	TX	Distribution	10/05/2007.	08/08/2019.	82,582	(87,911)	-			(87,911)		(5,329)	-		5,329	5,329	78,801
	Legg Mason Real Estate Fund II	Los Angeles	CA	Distribution	07/12/2005.	12/30/2019.	3,070	(3,070)	-			(3,070)		-	16,479		16,479	16,479	-
	Madison Realty Capital Debt Fund IV, LP	Dover	DE	Distribution	04/22/2019.	12/05/2019.	188,417					0		188,417	188,417			0	
	Metropolitan Real Estate Partners V, L.P.	New York	NY	Distribution	04/16/2007.	02/19/2019.	270,857					0		270,857	270,857			0	
	Nationwide Sol 1 LLC	Washington	DC	Dissolution	07/21/2016.	10/30/2019.	611,739					0		611,739	611,739			0	
	Nationwide Sol 2 LLC	Washington	DC	Distribution	07/19/2017.	10/30/2019.	126,091					0		126,091	126,091			0	
	PCCP Credit IX, LP	Dover	DE	Distribution	03/28/2017.	12/20/2019.	5,955,168					0		5,955,168	5,955,168			0	
	PCCP Equity VII, LP	Dover	DE	Distribution	05/10/2016.	08/14/2019.	2,492,355					0		2,492,355	2,492,355			0	
	PCCP Equity VIII, LP	Dover	DE	Distribution	09/18/2018.	07/23/2019.	263,455					0		263,455	263,455			0	
	Pretium Residential Real Estate Fund II, L.P.	New York	NY	Distribution	09/01/2016.	10/31/2019.	706,336					0		706,336	706,336			0	
	Raintree 973 Market Master Tenant LLC	San Francisco	CA	Distribution	05/27/2014.	12/19/2019.	536,860		3,758			3,758		540,618	540,618			0	-
	Ram Realty Partners II, LP	Palm Beach Gardens	FL	Distribution	06/22/2007.	01/24/2019.	128,765	(400,025)	-			(400,025)		(271,260)	-		271,260	271,260	119,025
	Rockbridge Hospitality Fund IV, L.P.	Columbus	OH	Distribution	11/09/2007.	07/09/2019.			-			0		-	-			0	345,999
	Rockbridge Real Estate Fund III LLC	Columbus	OH	Distribution	06/12/2006.	12/20/2019.			-			0		-	5,516,475		5,516,475	5,516,475	-
	Stonehenge REV I LLC	Columbus	OH	Distribution	12/22/2015.	12/20/2019.	102,469					0		102,469	102,469			0	
	Strata Fund 25 Lessee LLC	Chapel Hill	NC	Distribution	06/30/2015.	10/28/2019.	421,538					0		421,538	421,538			0	
	Stuyvestant Hall Master Tenant LLC	Delaware	OH	Fully Amortized	04/03/2012.	12/31/2019.			(715)			(715)		-	-			0	-
	US Office Development Program, L.P.	Wilmington	DE	Distribution	12/02/2014.	07/23/2019.	8,113,954					0		8,113,954	8,113,954			0	
	VA State TC Fund I LLC	St Louis	MO	Fully Amortized	11/09/2018.	12/31/2019.			16,372			16,372		-	-			0	-
	Walton Street Real Estate Fund VIII. LP	Wilmington	DE	Distribution	04/15/2016.	12/20/2019.	6,717,569					0		6,717,569	6,717,569			0	
	Waterton Residential Property Venture XIII, L.P.	Dover	DE	Distribution	06/02/2017.	11/07/2019.	212,227					0		212,227	212,227			0	
2199999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated							34,527,622	(256,327)	(883,740)	0	0	(1,140,067)	0	34,264,472	39,891,265	0	5,626,793	5,626,793	544,825
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Affiliated																			
	NW REI, LLC	Columbus	OH	Distribution	02/08/2008.	12/31/2019.	42,312,869					0		42,312,869	42,312,869			0	
2299999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Affiliated							42,312,869	0	0	0	0	0	0	42,312,869	42,312,869	0	0	0	0
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated																			
	Atlas Enhanced Fund LP	Chicago	IL	Distribution	01/01/2019.	05/01/2019.		(477,372)	-			(477,372)		14,622,320	16,309,033		1,686,712	1,686,712	-
	Brevan Howard Asia Fund L.P.	Wilmington	DE	Distribution	10/31/2013.	05/28/2019.	10,946,762	(3,761,513)	-			(3,761,513)		7,185,249	10,890,156		3,704,907	3,704,907	-
	HBK Quantitative Strategies Fund LP	Dover	DE	Distribution	05/01/2019.	09/25/2019.		(2,119,650)	-			(2,119,650)		25,000,000	27,260,369		2,260,369	2,260,369	-
	Horizon Portfolio L.P.	Wilmington	DE	Distribution	04/01/2014.	12/31/2019.	29,771,942	(377,549)	-			(377,549)		29,394,393	29,394,393			0	-
	Pretium Mortgage Credit Partners I, L.P.	Wilmington	DE	Distribution	11/25/2014.	10/15/2019.	3,861,619					0		3,861,619	3,861,619			0	
	Riverview Multi Series Fund LLC - Class Event	Redbank	NJ	Distribution	06/26/2007.	12/31/2019.	95,417	(95,417)	-			(95,417)		-	-			0	-
2599999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated							44,675,740	(6,831,501)	0	0	0	(6,831,501)	0	80,063,581	87,715,570	0	7,651,988	7,651,988	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Other - Affiliated																			
	Arden Strategic Investment Fund	Wilmington	DE	Dissolution	12/28/2012.	10/21/2019.	126,276,282	(1,531,514)	-			(1,531,514)		124,744,768	130,379,986		5,635,217	5,635,217	-
	Inlet Point Special Opportunities Fund LLC (f/k/a Rothschild Special Opportunities Fund LLC)	Wilmington	DE	Distribution	10/01/2015.	06/01/2019.	136,277,002					0		136,277,002	136,277,002			0	
	OYS Fund LLC	New York	NY	Dissolution	04/01/2011.	08/29/2019.	192,980,192	45,253,325	-			45,253,325		238,233,517	197,349,613		(40,883,905)	(40,883,905)	-
	Prisma Polyphony Fund LLC	Rumson	NJ	Distribution	05/28/2004.	07/01/2019.	41,736,625					0		41,736,625	41,736,625			0	
2699999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Other - Affiliated							497,270,101	43,721,811	0	0	0	43,721,811	0	540,991,912	505,743,226	0	(35,248,688)	(35,248,688)	0
Non-Collateral Loans - Unaffiliated																			
	City of Dayton Loan	Dayton	OH	Distribution	02/04/2002.	10/09/2019.	14,418					0		14,418	14,418			0	
3199999. Total - Non-Collateral Loans - Unaffiliated							14,418	0	0	0	0	0	0	14,418	14,418	0	0	0	0
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
	Nationwide Affordable Housing Fund 30: A Red Capital Tax Credit Fund LLC	Columbus	OH	Fully Amortized	12/31/2018.	12/31/2019.			-			0		-	-			0	1,030,821
	Nationwide Affordable Housing Fund 32: Apollo Tax Credit Fund 55 LLC	Columbus	OH	Fully Amortized	12/31/2018.	12/31/2019.			-			0		-	-			0	275,674
	Raymond James Housing Opportunities Fund 35, LLC	St Petersburg	FL	Distribution	12/08/2014.	07/19/2019.	17,469					0		17,469	17,469			0	
	WNC Institutional Tax Credit Fund XXIV LLC	Irvine	CA	Fully Amortized	02/14/2007.	12/31/2019.	156,252		(162,452)			(162,452)		-	-			0	-
3799999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							173,721	0	(162,452)	0	0	(162,452)	0	17,469	17,469	0	0	0	1,306,495
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated																			
	MPC IN DINO MCF LLC	Atlanta	GA	Fully Amortized	04/23/2018.	12/31/2019.			(290)			(290)		-	-			0	-
4199999. Total - Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated							0	0	(290)	0	0	(290)	0	0	0	0	0	0	0
4899999. Subtotal - Unaffiliated							233,784,224	(4,998,984)	(1,046,482)	0	0	(6,045,466)	639,095	271,473,384	276,075,807	(4,266,783)	8,869,202	4,602,419	2,180,617
4999999. Subtotal - Affiliated							614,118,075	43,721,811	0	0	0	43,721,811	0	657,839,886	622,591,200	0	(35,248,688)	(35,248,688)	0
5099999. Totals							847,902,299	38,722,827	(1,046,482)	0	0	37,676,345	639,095	929,313,270	898,667,007	(4,266,783)	(26,379,486)	(30,646,269)	2,180,617

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
U.S. Government - Issuer Obligations																					
455780 AG 1	Indonesia (Republic of) AID Sr Nt			4	1	163,500	105.338	158,007	150,000	151,841		(946)			8.900	7.467	JD	1,113	13,350	10/18/2001.	06/01/2021.
742651 DJ 8	Private Export Funding Corp Nt				1FE	6,455,735	104.926	6,820,184	6,500,000	6,491,215		4,218			4.300	4.373	JD	12,422	279,500	11/17/2009.	12/15/2021.
742651 DP 4	Private Export Funding Corp Nt Ser GG				1FE	9,826,585	101.891	10,362,305	10,170,000	9,916,224		51,401			2.450	3.043	JJ	114,893	249,165	03/28/2018.	07/15/2024.
742651 DT 6	Private Export Funding Corp Nt Ser KK				1FE	5,150,504	106.812	5,340,605	5,000,000	5,107,636		(24,729)			3.550	2.980	JJ	81,847	177,500	03/28/2018.	01/15/2024.
742651 DU 3	Private Export Funding Corp Nt				1FE	5,036,865	100.103	5,005,170	5,000,000	5,001,854		(9,022)			2.250	2.066	MS	33,125	112,500	01/01/2016.	03/15/2020.
912810 EE 4	U S Treasury Bd				1	2,760,313	100.810	2,016,196	2,000,000	2,008,947		(71,907)			8.500	4.755	FA	64,212	170,000	02/03/2006.	02/15/2020.
912810 EQ 7	U S Treasury Bd	SD			1	10,040,923	116.168	9,981,155	8,592,000	9,288,735		(176,115)			6.250	3.831	FA	202,834	537,000	03/28/2018.	08/15/2023.
912810 PS 1	U S Treasury 01/15/2027 TIPS	SD			1	27,591,417	147.294	37,567,329	25,505,000	33,013,219	562,445	(49,841)			2.375	2.155	JJ	357,090	763,389	04/02/2009.	01/15/2027.
912810 RL 4	U S Treasury 02/15/2045 TIPS				1	71,650,734	113.330	81,778,746	72,160,000	74,906,572	1,301,438	131,352			0.750	0.974	FA	223,401	583,473	12/18/2018.	02/15/2045.
912828 2J 8	U S Treasury Nt				1	989,805	99.938	999,375	1,000,000	997,831		3,974			1.500	1.907	JJ	6,929	15,000	12/18/2017.	07/15/2020.
912828 2L 3	U S Treasury 07/15/2027 TIPS				1	226,998,285	107.310	244,399,496	227,750,000	237,355,343	4,122,181	279,395			0.375	0.502	JJ	415,068	887,333	11/30/2017.	07/15/2027.
912828 2R 0	U S Treasury Nt	SD			1	15,225,064	102.856	16,456,880	16,000,000	15,328,503		77,813			2.250	2.867	FA	135,978	360,000	08/30/2018.	08/15/2027.
912828 3J 7	U S Treasury Nt	SD			1	4,823,240	102.043	5,102,150	5,000,000	4,866,962		24,985			2.125	2.707	MN	9,290	106,250	03/28/2018.	11/30/2024.
912828 4V 9	U S Treasury Nt				1	202,420,722	107.852	215,703,200	200,000,000	202,284,696		(156,394)			2.875	2.724	FA	2,171,875	4,312,500	04/05/2019.	08/15/2028.
912828 5M 8	U S Treasury Nt				1	54,396,684	110.027	55,013,650	50,000,000	54,156,592		(240,092)			3.125	2.093	MN	201,751	781,250	06/06/2019.	11/15/2028.
912828 H4 5	U S Treasury 01/15/2025 TIPS	M			1	126,891,402	109.617	135,377,321	123,500,000	135,045,290	2,333,662	(159,155)			0.250	0.122	JJ	154,969	331,293	08/22/2016.	01/15/2025.
912828 S7 6	U S Treasury Nt				1	14,526,792	99.254	14,888,085	15,000,000	14,793,402		127,144			1.125	2.014	JJ	70,618	168,750	03/28/2018.	07/31/2021.
912828 TE 0	U S Treasury 07/15/2022 TIPS	M			1	27,404,293	112.375	28,093,832	25,000,000	28,645,492	473,260	(239,202)			0.125	(0.805)	JJ	16,155	34,537	11/01/2012.	07/15/2022.
912828 U6 5	U S Treasury Nt	SD			1	22,965,038	100.309	23,070,978	23,000,000	22,983,813		8,244			1.750	1.788	MN	35,191	402,504	09/21/2017.	11/30/2021.
912828 UH 1	U S Treasury 01/15/2023 TIPS				1	62,317,379	111.480	69,674,907	62,500,000	69,789,690	1,206,738	(37,287)			0.125	0.069	JJ	40,238	86,020	03/28/2018.	01/15/2023.
912828 X7 0	U S Treasury Nt				1	9,665,388	101.371	10,137,110	10,000,000	9,757,739		52,108			2.000	2.595	AO	34,066	200,000	03/28/2018.	04/30/2024.
912828 XU 9	U S Treasury Nt				1	7,957,166	99.965	7,997,184	8,000,000	7,992,460		16,411			1.500	1.710	JD	5,574	120,000	12/18/2017.	06/15/2020.
912828 Y7 9	U S Treasury Nt				1	29,854,808	106.043	31,812,900	30,000,000	29,881,828		19,212			2.875	2.952	JJ	360,938	862,500	08/01/2018.	07/31/2025.
0199999. U.S. Government - Issuer Obligations						945,112,642	XXX	1,017,756,765	931,827,000	979,765,884	9,999,724	(368,433)	0	0	XXX	XXX	XXX	4,749,577	11,553,814	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																					
36179S T7 2	GNMA Pool #MA4174			4	1	30,939	106.500	31,835	29,892	30,534		(141)			5.000	4.029	MON	125	1,495	01/31/2017.	11/20/2024.
36202C 4P 5	GNMA Pool #2630			4	1	5,750	112.667	6,166	5,472	5,663		(13)			6.500	4.974	MON	30	356	01/01/2003.	08/20/2028.
38377N N7 5	GNMA REMIC Ser 2010-164 Cl BD			4	1	1,457,036	100.096	1,477,292	1,475,881	1,472,478		1,545			3.500	3.710	MON	4,305	51,656	02/18/2013.	09/20/2037.
38377R KS 3	GNMA REMIC Ser 2010-163 Cl MD			4	1	6,749,248	102.900	7,217,624	7,014,198	6,958,414		17,198			4.000	4.514	MON	23,381	280,568	04/14/2011.	06/16/2039.
38377U PV 4	GNMA REMIC Ser 2011-34 Cl PB			4	1	1,139,588	100.749	1,188,780	1,179,943	1,175,033		3,369			4.000	4.555	MON	3,933	47,198	02/18/2013.	08/20/2039.
911760 GT 7	Vendee Mtg Tr RMBS REMIC Ser 1995-3 1Z			4	1	1,160,308	110.705	1,249,725	1,128,881	1,129,080		(3,636)			7.250	6.832	MON	6,820	81,844	01/30/2002.	09/15/2025.
911760 HH 2	Vendee Mtg Tr RMBS REMIC Ser 1996-2 1Z			4	1	1,262,653	110.652	1,404,126	1,268,963	1,264,737		242			6.750	6.895	MON	7,138	85,655	01/24/2002.	06/15/2026.
911760 LQ 7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 Cl 1			4	1	1,014,552	112.383	1,085,889	966,240	969,674		(5,872)			6.750	5.976	MON	5,435	65,221	11/02/2001.	06/15/2028.
0299999. U.S. Government - Residential Mortgage-Backed Securities						12,820,074	XXX	13,661,437	13,069,470	13,005,613	0	12,692	0	0	XXX	XXX	XXX	51,167	613,993	XXX	XXX
0599999. Total - U.S. Government						957,932,716	XXX	1,031,418,202	944,896,470	992,771,497	9,999,724	(355,741)	0	0	XXX	XXX	XXX	4,800,744	12,167,807	XXX	XXX
All Other Governments - Issuer Obligations																					
135087 E6 7	Canada /Govt/ Bd CDN$	SD			1FE	3,213,429	98.812	3,042,710	3,079,292	3,158,490		(11,951)		150,475	1.500	1.083	JD	3,923	44,784	08/19/2016.	06/01/2026.
135087 YZ 1	Canada /Govt/ Bd CDN$	SD			1FE	2,037,996	100.704	1,550,485	1,539,646	1,539,783		(814)		73,281	3.500	3.458	JD	4,577	52,248	02/18/2011.	06/01/2020.
000000 00 0	Argentina (Republic of) Unsec Nt		D	4	6FE	37,503	43.251	45,055	104,171	37,503		(386)	55,917		8.750	13.810	MN	1,367	10,094	04/08/2019.	05/07/2024.
000000 00 0	Argentina (Republic of) Sr Nt		D		6FE	187,895	56.251	285,648	507,810	187,895		1,925	160,611		8.280	13.227	JD	117	42,036	04/08/2019.	12/31/2033.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
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
000000 00 0	Republic of Nigeria Sr Nt		D		4FE	643,800	100.230	726,669	725,000	645,777	12,059	1,812			7.696	8.923	FA	19,839	55,796	12/04/2018.	02/23/2038.
040114 HK 9	Argentina (Republic of) Sr Nt		D		5FE	859,981	51.750	1,066,050	2,060,000	859,981		40,550	690,994		5.625	22.482	JJ	49,891	45,281	11/15/2019.	01/26/2022.
900123 CA 6	Turkey (Republic of) Sr Nt		D		4FE	1,041,250	95.995	1,175,939	1,225,000	1,087,958		36,494			3.250	7.201	MS	10,838	39,813	09/14/2018.	03/23/2023.
900123 CT 5	Turkey (Republic of) Sr Nt		D		4FE	859,031	110.434	911,079	825,000	858,509		(522)			7.625	7.024	AO	11,358	48,927	09/13/2019.	04/26/2029.
0699999. All Other Governments - Issuer Obligations						8,880,885	XXX	8,803,635	10,065,919	8,375,896	12,059	67,108	907,522	223,756	XXX	XXX	XXX	101,910	338,979	XXX	XXX
1099999. Total - All Other Governments						8,880,885	XXX	8,803,635	10,065,919	8,375,896	12,059	67,108	907,522	223,756	XXX	XXX	XXX	101,910	338,979	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
419792 FS 0	Hawaii St GO Unref Ser DQ		..		1FE	1,051,769	100.308	1,018,126	1,015,000	1,015,000		(4,553)			5.000	3.898	JD	4,229	50,750	11/12/2015.	06/01/2020.
57582N 3D 5	Massachusetts St GO Ref Ser A	SD..	..		1FE	12,142,980	102.424	11,061,792	10,800,000	10,869,654		(115,579)			5.250	4.120	FA	236,250	567,000	09/30/2005.	08/01/2020.
57582N H8 1	Massachusetts St GO Ref Ser C	SD..	..		1FE	12,469,780	112.719	12,235,647	10,855,000	11,231,889		(119,047)			5.500	4.221	JD	49,752	597,025	01/24/2007.	12/01/2022.
57582N J2 2	Massachusetts St GO Ref Ser C	SD..	..		1FE	11,613,000	120.915	12,091,500	10,000,000	10,587,789		(105,653)			5.500	4.165	JD	45,833	550,000	12/04/2007.	12/01/2024.
57582N SM 8	Massachusetts St GO Ref Ser D		..		1FE	8,555,400	103.305	7,747,875	7,500,000	7,572,653		(93,648)			5.500	4.170	AO	103,125	412,500	08/17/2006.	10/01/2020.
57582N XM 2	Massachusetts St GO Ref Ser B	SD..	..		1FE	6,557,280	128.229	7,693,740	6,000,000	6,270,731		(29,305)			5.250	4.540	FA	131,250	315,000	06/15/2007.	08/01/2027.
57582P AB 6	Massachusetts St GO Ref Ser B	SD..	..		1FE	5,485,100	106.880	5,344,000	5,000,000	5,076,282		(43,247)			5.250	4.290	MS	87,500	262,500	03/28/2008.	09/01/2021.
605580 EC 9	Mississippi St GO Ref Ser A FSA Cr		..		1FE	1,105,800	103.426	1,034,260	1,000,000	1,008,083		(9,348)			5.250	4.250	MN	8,750	52,500	08/09/2006.	11/01/2020.
70914P E7 3	Pennsylvania St GO Second Ser		..	2	1FE	44,520,800	112.320	44,928,000	40,000,000	43,143,161		(421,532)			4.000	2.710	MS	43,111	1,600,000	08/09/2016.	09/15/2031.
70914P E8 1	Pennsylvania St GO Second Ser		..	2	1FE	17,424,328	112.028	17,537,983	15,655,000	16,885,155		(164,977)			4.000	2.710	MS	184,381	626,200	08/10/2016.	09/15/2032.
70914P LC 4	Pennsylvania St GO Second Ser		..		1FE	2,176,913	101.928	2,038,560	2,000,000	2,016,326		(31,852)			5.000	3.340	JJ	50,000	100,000	07/30/2014.	07/01/2020.
882724 QM 2	Texas St GO Txbl-Ref-State of Tx Hwy Imp		..	2	1FE	1,385,000	101.219	1,401,883	1,385,000	1,385,000					2.884	2.884	AO	2,219		11/14/2019.	04/01/2033.
917542 QR 6	Utah St GO Bld Amer Bd Ser D		..	1	1FE	4,000,000	105.869	4,234,760	4,000,000	4,000,000					4.554	4.554	JJ	91,080	182,160	02/18/2013.	07/01/2024.
93974A 4V 3	Washington St GO Cap Apprec Ser C	@	..		1FE	860,460	95.828	1,916,560	2,000,000	1,697,934		79,450				4.850	N/A			10/20/2005.	06/01/2023.
97705L XF 9	Wisconsin St GO Ser C		..	2	1FE	13,957,026	100.955	13,926,742	13,795,000	13,803,124		(23,887)			4.000	3.819	MN	91,967	551,800	07/30/2014.	05/01/2022.
1199999. U.S. States, Territories & Possessions - Issuer Obligations						143,305,636	XXX	144,211,428	131,005,000	136,562,781	0	(1,083,178)	0	0	XXX	XXX	XXX	1,557,447	5,867,435	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						143,305,636	XXX	144,211,428	131,005,000	136,562,781	0	(1,083,178)	0	0	XXX	XXX	XXX	1,557,447	5,867,435	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
033161 UC 2	Anchorage AK GO Ref Schs Ser B		..		1FE	1,028,708	106.383	1,063,830	1,000,000	1,014,459		(8,218)			5.000	4.092	MS	16,667	50,000	03/28/2018.	09/01/2021.
114889 VE 5	Broward Cnty FL GO Ref Ser B		..	2	1FE	668,572	103.918	659,879	635,000	638,259		(3,118)			5.000	4.470	JJ	15,875	31,750	08/08/2007.	01/01/2022.
114889 VF 2	Broward Cnty FL GO Ref Ser B		..	2	1FE	15,843,625	103.897	15,584,550	15,000,000	15,081,360		(77,889)			5.000	4.439	JJ	375,000	750,000	08/09/2007.	01/01/2023.
114889 VG 0	Broward Cnty FL GO Ref Ser B		..	2	1FE	21,830,624	103.887	21,166,976	20,375,000	20,513,405		(132,699)			5.000	4.299	JJ	509,375	1,018,750	08/09/2007.	01/01/2024.
164231 KQ 4	Cherokee Cnty GA Sch Sys GO Bld Amer Bd		..	1	1FE	3,000,000	117.653	3,529,590	3,000,000	3,000,000					5.870	5.870	FA	73,375	176,100	06/19/2009.	08/01/2028.
167501 2P 9	Chicago Ill Brd Ed Sch Ref GO Ser A		..		3FE	5,928,873	111.793	5,913,850	5,290,000	5,487,535		(45,216)			5.500	4.450	JD	24,246	290,950	08/07/2007.	12/01/2023.
167505 DC 7	Chicago Ill Brd Ed Sch Ref GO Ser A		..	4	3FE	14,936,523	109.705	15,248,995	13,900,000	14,230,274		(75,360)			5.250	4.580	JD	60,813	729,750	02/20/2008.	12/01/2023.
167505 ED 4	Chicago Ill Brd Ed Sch Ref GO Ser A MBIA		..	4	1FE	10,813,600	110.505	11,050,500	10,000,000	10,259,229		(59,236)			5.250	4.520	JD	43,750	525,000	03/11/2008.	12/01/2023.
167560 MQ 1	Chicago IL Met Wtr Rclm Dst GO Gtr Chica		..		1FE	5,529,000	110.681	5,534,050	5,000,000	5,125,071		(39,611)			5.000	4.081	JD	20,833	250,000	02/15/2007.	12/01/2022.
180848 FS 7	Clark Cnty NV GO Bld Amer Bd Ser A		..	1	1FE	5,269,150	145.290	7,264,500	5,000,000	5,221,787		(6,173)			6.754	6.343	JJ	168,850	337,700	01/26/2010.	07/01/2038.
186343 YS 2	Cleveland OH GO Ref Var Purp Ser C		..		1FE	2,295,632	118.875	2,425,050	2,040,000	2,130,710		(16,434)			5.250	4.230	MN	13,685	107,100	04/05/2007.	11/15/2024.
186343 YV 5	Cleveland OH GO Ref Var Purp Ser C		..	4	1FE	3,059,262	123.730	3,340,710	2,700,000	2,875,289		(18,371)			5.250	4.270	MN	18,113	141,750	04/05/2007.	11/15/2027.
196686 AR 0	Colorado Springs CO GO Sch Dist No 11 Se		..		1FE	4,470,452	107.885	4,261,458	3,950,000	4,040,139		(44,411)			5.250	4.000	JD	17,281	207,375	01/29/2008.	12/01/2021.
207515 GF 8	Conneaut PA SD GO Ser B		..	4	1FE	3,803,205	109.059	3,817,065	3,500,000	3,571,161		(23,164)			5.000	4.230	MN	29,167	175,000	04/12/2007.	11/01/2022.
207515 GG 6	Conneaut PA SD GO Ser B		..	4	1FE	5,277,536	115.815	5,605,446	4,840,000	4,994,813		(28,265)			5.000	4.260	MN	40,333	242,000	04/12/2007.	11/01/2024.
207515 GH 4	Conneaut PA SD GO Ser B		..	4	1FE	6,675,535	121.352	7,402,472	6,100,000	6,357,633		(31,813)			5.000	4.280	MN	50,833	305,000	04/12/2007.	11/01/2026.

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
213185	KL	4	Cook Cnty IL GO Ref - Ser A			1	1FE	3,300,550	117.321	3,226,328	2,750,000	3,189,628		(33,222)			5.000	3.243	MN	17,569	137,500	06/15/2016.	11/15/2030.
213185	KM	2	Cook Cnty IL GO Ref - Ser A			1	1FE	2,985,600	116.812	2,920,300	2,500,000	2,896,422		(26,744)			5.000	3.368	MN	15,972	125,000	06/15/2016.	11/15/2031.
213201	PP	5	Cook Cnty IL GO Prsv Dist				1FE	6,852,256	103.150	6,735,695	6,530,000	6,557,543		(30,354)			5.000	4.500	MN	41,719	326,500	08/21/2007.	11/15/2020.
303820	4M	3	Fairfax Cnty VA GO Ref Pub Imp Bld Amer			1	1FE	2,999,850	117.675	3,530,250	3,000,000	2,999,908		2			5.100	5.100	AO	38,250	153,000	02/18/2013.	10/01/2027.
360064	PV	5	Fulton Cnty GA Sch Dist GO Ref			4	1FE	4,477,528	102.245	4,018,229	3,930,000	3,981,446		(49,375)			5.500	4.150	JJ	108,075	216,150	05/15/2007.	01/01/2021.
38134L	BQ	4	Golden West Sch Fng Auth CA GO Ref Bever				1FE	7,845,688	111.109	7,688,743	6,920,000	7,126,889		(74,539)			5.250	4.020	FA	151,375	363,300	02/14/2008.	08/01/2022.
478700	H9	1	Johnson Cnty KS GO Unif SD Bld Amer Bd 2			2	1FE	2,418,600	100.302	2,407,248	2,400,000	2,400,000		(1,730)			5.500	5.400	AO	33,000	132,000	05/18/2009.	10/01/2025.
478700	J2	4	Johnson Cnty KS GO Unif SD Bld Amer Bd 2			2	1FE	2,130,000	100.297	2,136,326	2,130,000	2,130,000					5.500	5.500	AO	29,288	117,150	05/11/2009.	10/01/2026.
478700	J4	0	Johnson Cnty KS GO Unif SD Bld Amer Bd 2			2	1FE	1,000,000	100.308	1,003,080	1,000,000	1,000,000					5.750	5.750	AO	14,375	57,500	05/18/2009.	10/01/2028.
512804	RA	5	Lakota OH Loc Sch Dist GO Ref Ser A				1FE	3,509,258	111.699	3,518,519	3,150,000	3,231,161		(25,596)			5.250	4.300	JD	13,781	165,375	10/24/2005.	12/01/2022.
567505	KL	5	Maricopa Cnty AZ Un High SD GO No 210 Re				1FE	2,272,900	102.051	2,041,020	2,000,000	2,013,032		(25,318)			5.250	3.921	JJ	52,500	105,000	03/14/2007.	07/01/2020.
592112	DR	4	Met Govt Nashville & D Cnty GO Bld Amer			1	1FE	7,500,000	126.984	9,523,800	7,500,000	7,500,000					5.707	5.707	JJ	214,013	428,025	06/04/2010.	07/01/2034.
659154	2T	4	North East ISD TX GO Ref				1FE	2,250,800	112.511	2,250,220	2,000,000	2,062,467		(18,614)			5.250	4.160	FA	43,750	105,000	03/29/2007.	02/01/2023.
659154	2W	7	North East ISD TX GO Ref	SD			1FE	10,303,380	122.752	11,047,680	9,000,000	9,535,133		(75,956)			5.250	4.134	FA	196,875	472,500	11/20/2007.	02/01/2026.
659154	3E	6	North East ISD TX GO Ref	SD			1FE	4,362,231	141.143	5,419,891	3,840,000	4,187,394		(17,567)			5.250	4.381	FA	84,000	201,600	08/13/2007.	02/01/2034.
681712	PP	4	Omaha NE GO Ref Omaha Conv Ctr Arena	SD			1FE	6,837,662	120.360	6,836,448	5,680,000	6,186,902		(86,769)			5.250	3.380	AO	74,550	298,200	07/30/2014.	04/01/2025.
681712	PQ	2	Omaha NE GO Ref Omaha Conv Ctr Arena				1FE	3,924,743	123.676	4,328,660	3,500,000	3,735,812		(32,550)			5.250	4.020	AO	45,938	183,750	07/30/2014.	04/01/2026.
681712	PR	0	Omaha NE GO Ref Omaha Conv Ctr Arena				1FE	11,291,193	126.588	12,949,952	10,230,000	10,862,534		(73,006)			5.250	4.250	AO	134,269	537,075	07/30/2014.	04/01/2027.
742327	CD	9	Princeton OH City Sch Dist GO Ref Sch Im	SD		4	2FE	10,689,400	128.818	12,881,800	10,000,000	10,421,986		(28,903)			5.250	4.750	JD	43,750	525,000	03/11/2008.	12/01/2030.
752147	EF	1	Rancho Santiago CA GO Cmnty College Dist				1FE	2,253,540	111.407	2,228,140	2,000,000	2,052,403		(18,190)			5.250	4.200	MS	35,000	105,000	08/04/2005.	09/01/2022.
797355	WJ	9	San Diego CA Uni Sch Dist GO Ref 1998 Se	SD			1FE	5,769,600	123.977	6,198,850	5,000,000	5,306,188		(48,470)			5.500	4.240	JJ	137,500	275,000	02/04/2008.	07/01/2025.
797355	WK	6	San Diego CA Uni Sch Dist GO Ref 1998 Se	SD			1FE	11,221,600	127.732	12,773,200	10,000,000	10,540,901		(70,106)			5.500	4.530	JJ	275,000	550,000	08/09/2007.	07/01/2026.
797355	YY	4	San Diego CA Uni Sch Dist GO Ref 1998 Se	SD			1FE	5,463,650	132.564	6,628,200	5,000,000	5,242,121		(22,859)			5.250	4.556	JJ	131,250	262,500	08/10/2007.	07/01/2028.
797355	ZF	4	San Diego CA Uni Sch Dist GO Ref 1998 Se	SD			1FE	10,218,305	132.564	12,593,580	9,500,000	9,878,920		(35,615)			5.250	4.676	JJ	249,375	498,750	02/27/2008.	07/01/2028.
85022K	DX	5	Springboro OH Cmnty SD City GO Ref				1FE	3,964,993	118.199	4,083,775	3,455,000	3,634,804		(32,410)			5.250	4.071	JD	15,116	181,388	03/19/2007.	12/01/2024.
85022K	DY	3	Springboro OH Cmnty SD City GO Ref				1FE	4,578,405	121.271	4,820,522	3,975,000	4,217,029		(35,488)			5.250	4.081	JD	17,391	208,688	03/19/2007.	12/01/2025.
1899999.	U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations							250,852,029	XXX	267,659,377	229,320,000	237,431,747	0	(1,473,357)	0	0	XXX	XXX	XXX	3,691,877	12,069,176	XXX	XXX
2499999.	Total - U.S. Political Subdivisions of States, Territories & Possessions							250,852,029	XXX	267,659,377	229,320,000	237,431,747	0	(1,473,357)	0	0	XXX	XXX	XXX	3,691,877	12,069,176	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																							
010268	AX	8	Alabama Fed Aid HW Fin AuthRev Ser A			2	1FE	1,920,378	120.478	2,005,959	1,665,000	1,847,675		(24,221)			5.000	3.161	MS	27,750	83,250	11/16/2016.	09/01/2033.
010268	AY	6	Alabama Fed Aid HW Fin AuthRev Ser A			2	1FE	1,912,852	120.178	2,000,964	1,665,000	1,842,412		(23,477)			5.000	3.211	MS	27,750	83,250	11/16/2016.	09/01/2034.
010268	BA	7	Alabama Fed Aid HW Fin AuthRev Spl Oblig			2	1FE	2,856,375	119.365	2,984,125	2,500,000	2,755,335		(33,697)			5.000	3.281	MS	41,667	125,000	11/16/2016.	09/01/2036.
04048R	DT	0	Arizona Brd Regents AZ St Rev Bld Amer B			1	1FE	1,340,000	141.647	1,898,070	1,340,000	1,340,000					6.304	6.304	JJ	42,237	84,474	03/31/2010.	07/01/2039.
04780M	PF	0	Atlanta GA Arpt Rev Ref AMT Ser B			2	1FE	8,105,828	103.533	8,365,466	8,080,000	8,084,633		(4,412)			5.000	4.941	JJ	202,000	404,000	07/30/2014.	01/01/2026.
047870	MW	7	Atlanta GA Wtr & Wstwtr Rev Ref			2	1FE	2,356,860	118.765	2,375,300	2,000,000	2,200,925		(34,284)			5.000	2.950	MN	16,667	100,000	02/26/2015.	11/01/2028.
047870	MX	5	Atlanta GA Wtr & Wstwtr Rev Ref			2	1FE	5,863,450	118.472	5,923,600	5,000,000	5,486,800		(82,905)			5.000	3.010	MN	41,667	250,000	02/26/2015.	11/01/2029.
047870	MY	3	Atlanta GA Wtr & Wstwtr Rev Ref			2	1FE	1,750,470	118.225	1,773,375	1,500,000	1,641,399		(24,035)			5.000	3.070	MN	12,500	75,000	02/26/2015.	11/01/2030.
08527N	GW	0	Bernalillo Cnty NM Rev Gross Tax Rcpts				1FE	2,091,940	107.203	2,144,060	2,000,000	2,034,804		(18,783)			5.250	4.207	AO	26,250	105,000	10/27/2016.	10/01/2021.
091096	KU	0	Birmingham AL Wtrwks Brd Rev Ref Sen Ser			2	1FE	3,557,086	111.945	3,515,073	3,140,000	3,436,381		(38,255)			4.000	2.521	JJ	62,800	125,600	08/24/2016.	01/01/2034.
091096	LM	7	Birmingham AL Wtrwks Brd Rev Ref Sub Ser			2	1FE	12,979,443	111.121	12,884,480	11,595,000	12,580,788		(126,520)			4.000	2.661	JJ	231,900	463,800	08/24/2016.	01/01/2034.
091096	NL	7	Birmingham AL Wtrwks Brd Rev Txbl-Ref-Sr			2	1FE	5,000,000	100.167	5,008,350	5,000,000	5,000,000					2.901	2.901	JJ	14,102		11/06/2019.	01/01/2031.

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
114894 WC 8	Broward Cnty FL Arpt Sys Rev Amt-Ser A			2	1FE	4,525,680	116.521	4,660,840	4,000,000	4,327,039		(50,601)			5.000	3.421	AO	50,000	200,000	10/30/2015.	10/01/2031.
114894 WE 4	Broward Cnty FL Arpt Sys Rev Amt-Ser A			2	1FE	2,241,480	116.178	2,323,560	2,000,000	2,150,558		(23,200)			5.000	3.541	AO	25,000	100,000	10/30/2015.	10/01/2033.
130685 CE 8	California St Pub Wks Brd Rev Ref Regent				1FE	8,204,271	101.711	7,984,314	7,850,000	7,864,982		(35,004)			5.000	4.530	JD	32,708	392,500	08/20/2007.	06/01/2020.
130685 CF 5	California St Pub Wks Brd Rev Ref Regent				1FE	9,654,300	106.173	9,555,570	9,000,000	9,090,281		(60,447)			5.250	4.510	JD	39,375	472,500	04/08/2008.	06/01/2021.
130685 DN 7	California St Pub Wks Brd Rev Ref Regent				1FE	10,441,817	107.172	9,977,713	9,310,000	9,477,410		(95,120)			5.250	4.121	MS	162,925	488,775	04/05/2007.	09/01/2021.
167562 NV 5	Chicago IL Midway Arpt Rev AMT Ref 2nd L			2	1FE	8,405,512	112.364	8,741,919	7,780,000	8,111,693		(75,333)			5.000	3.840	JJ	194,500	389,000	11/05/2015.	01/01/2032.
167593 A2 8	Chicago IL O'Hare Int Arpt Rev Ref-Gen-S			2	1FE	1,462,238	119.771	1,497,138	1,250,000	1,411,839		(20,537)			5.000	2.940	JJ	31,250	62,500	06/21/2017.	01/01/2033.
167593 A3 6	Chicago IL O'Hare Int Arpt Rev Ref-Gen-S			2	1FE	1,741,185	119.553	1,793,295	1,500,000	1,684,122		(23,270)			5.000	3.040	JJ	37,500	75,000	06/21/2017.	01/01/2034.
167593 E9 9	Chicago IL O'Hare Int Arpt Rev Amt-Gen-S			2	1FE	1,714,545	118.336	1,775,040	1,500,000	1,664,156		(20,579)			5.000	3.240	JJ	37,500	75,000	06/21/2017.	01/01/2033.
167593 F2 3	Chicago IL O'Hare Int Arpt Rev Amt-Gen-S			2	1FE	1,706,655	118.121	1,771,815	1,500,000	1,658,225		(19,787)			5.000	3.300	JJ	37,500	75,000	06/21/2017.	01/01/2034.
167593 F3 1	Chicago IL O'Hare Int Arpt Rev Amt-Gen-S			2	1FE	1,700,100	117.875	1,768,125	1,500,000	1,653,293		(19,132)			5.000	3.350	JJ	37,500	75,000	06/21/2017.	01/01/2035.
167593 QH 8	Chicago IL O'Hare Int Arpt Rev Ref-AMT-A			2	1FE	5,618,550	116.135	5,806,750	5,000,000	5,362,445		(65,420)			5.000	3.411	JJ	125,000	250,000	11/12/2015.	01/01/2027.
167593 WL 2	Chicago IL O'Hare Int Arpt Rev Sr Lien S			2	1FE	1,094,692	121.542	1,215,420	1,000,000	1,078,250		(9,527)			5.250	3.959	JJ	26,250	52,500	03/28/2018.	01/01/2034.
18085P MT 8	Clark Cnty NV Airport Rev Bld Amer Bd Se			1	1FE	17,250,000	157.566	27,180,135	17,250,000	17,250,000					6.820	6.820	JJ	588,225	1,176,450	02/10/2010.	07/01/2045.
20774L 7U 3	Connecticut St HI & Ed Fac Rev Auth Loom				1FE	1,780,704	102.011	1,632,176	1,600,000	1,608,140		(15,779)			5.250	4.211	JJ	42,000	84,000	10/19/2005.	07/01/2020.
20774L 7V 1	Connecticut St HI & Ed Fac Rev Auth Loom				1FE	1,867,206	106.042	1,776,204	1,675,000	1,699,311		(15,378)			5.250	4.241	JJ	43,969	87,938	10/19/2005.	07/01/2021.
20774L 7X 7	Connecticut St HI & Ed Fac Rev Auth Loom				1FE	2,046,013	113.431	2,075,787	1,830,000	1,886,474		(14,653)			5.250	4.291	JJ	48,038	96,075	10/19/2005.	07/01/2023.
20774L 7Y 5	Connecticut St HI & Ed Fac Rev Auth Loom				1FE	2,158,338	116.991	2,257,926	1,930,000	2,002,617		(14,326)			5.250	4.321	JJ	50,663	101,325	10/19/2005.	07/01/2024.
20774L 8A 6	Connecticut St HI & Ed Fac Rev Auth Loom				1FE	1,229,217	123.412	1,357,532	1,100,000	1,153,568		(6,983)			5.250	4.381	JJ	28,875	57,750	10/19/2005.	07/01/2026.
235241 FA 9	Dallas TX Area Rapid Tr Rev Sr Lien			1	1FE	19,556,933	136.937	23,450,461	17,125,000	18,661,865		(97,069)			5.250	4.281	JD	74,922	899,063	05/21/2010.	12/01/2031.
235241 FC 5	Dallas TX Area Rapid Tr Rev Ref Sr Lien			1	1FE	5,788,446	138.784	7,154,315	5,155,000	5,588,472		(24,481)			5.250	4.390	JD	22,553	270,638	02/24/2010.	12/01/2032.
246579 ER 3	Delaware Valley PA FinAuth Rev Regl Loc				1FE	16,344,367	127.089	17,665,371	13,900,000	15,149,657		(118,553)			5.500	4.239	FA	318,542	764,500	12/11/2007.	08/01/2028.
24919H GG 1	Denver CO City Cnty Ex Tax Rev Ref Ser A				1FE	10,639,700	102.608	10,260,800	10,000,000	10,042,066		(61,050)			5.000	4.350	MS	166,667	500,000	08/30/2007.	09/01/2020.
251237 C3 5	Detroit MI Sewer Disp Rev Ref Sr Lien Se				1FE	5,420,277	113.541	5,489,707	4,835,000	4,995,466		(41,702)			5.250	4.220	JJ	126,919	253,838	01/30/2007.	07/01/2023.
3133EJ A9 0	Federal Farm Credit Bk Nt				1	11,686,755	112.317	12,074,088	10,750,000	11,647,082		(39,673)			3.470	2.574	MS	104,654	186,513	06/12/2019.	09/20/2030.
362762 MQ 6	Gainesville & Hall Cnty GA Rev Preref NE			2	1	7,539,553	100.457	7,684,961	7,650,000	7,645,179		38,641			5.000	5.530	FA	144,500	382,500	02/17/2017.	02/15/2030.
362762 MU 7	Gainesville & Hall Cnty GA Rev Unref NE			2	1FE	2,236,159	100.438	2,360,293	2,350,000	2,254,895		6,853			5.000	5.527	FA	44,389	117,500	02/17/2017.	02/15/2030.
365418 CU 4	Garden St Preservation Tr Rev Open Space				1FE	4,400,720	103.240	4,129,600	4,000,000	4,029,703		(34,329)			5.250	4.331	MN	35,000	210,000	11/16/2005.	11/01/2020.
39081H AL 6	Great Lakes MI Wtr Auth Swr Ref 2nd Lien			2	1FE	5,663,700	118.994	5,949,700	5,000,000	5,536,617		(73,274)			5.000	3.161	JJ	125,000	250,000	03/28/2018.	07/01/2030.
39081H AM 4	Great Lakes MI Wtr Auth Swr Ref 2nd Lien			2	1FE	11,964,008	118.480	12,286,376	10,370,000	11,504,925		(155,179)			5.000	3.126	JJ	259,250	518,500	03/28/2018.	07/01/2031.
407287 MG 3	Hamilton Cnty OH Sales Tax Rev Ref Ser A			2	1FE	4,789,580	112.453	4,779,253	4,250,000	4,629,764		(49,534)			4.000	2.581	JD	14,167	170,000	08/04/2016.	12/01/2032.
432275 AN 5	Hillsborough Cnty FI Aviation Txbl Tampa			2	1FE	8,953,660	109.975	9,694,296	8,815,000	8,902,782		(13,069)			4.751	4.552	AO	104,700	418,801	10/01/2015.	10/01/2030.
45470R CX 2	Indiana St Fin Auth Hwy Rev Ref Ser C				1FE	13,215,000	129.895	12,989,500	10,000,000	12,456,453		(233,418)			5.000	2.110	JD	41,667	500,000	07/27/2016.	06/01/2029.
45505M BH 8	Indiana Fin Auth IN Wstwtr Rev Second Li			2	1FE	20,647,800	106.536	21,307,200	20,000,000	20,135,877		(72,714)			5.250	4.840	AO	262,500	1,050,000	08/18/2011.	10/01/2031.
45506D TH 8	Indiana St Fin Auth Rev Ref Stadium Proj			2	1FE	5,866,350	120.371	6,018,550	5,000,000	5,509,280		(81,942)			5.250	3.241	FA	109,375	262,500	05/08/2015.	02/01/2029.
45506D TJ 4	Indiana St Fin Auth Rev Ref Stadium Proj			2	1FE	5,938,249	119.942	6,105,048	5,090,000	5,589,354		(80,159)			5.250	3.311	FA	111,344	267,225	05/08/2015.	02/01/2030.
45528S VG 8	Indianapolis IN Pub Impt Rev Bd Wtrwks P			1	1FE	3,079,841	108.144	3,157,805	2,920,000	2,949,330		(13,671)			5.250	4.718	JJ	76,650	153,300	08/21/2007.	01/01/2022.
45528S VM 5	Indianapolis IN Pub Impt Rev Bd Wtrwks P			1	1FE	4,642,516	117.181	4,716,535	4,025,000	4,228,829		(40,560)			5.250	4.009	JJ	105,656	211,313	03/07/2007.	07/01/2024.
45528U RS 2	Indianapolis IN Pub Impt Rev AMT Arpt Au			2	1FE	2,275,500	116.082	2,321,640	2,000,000	2,159,243		(28,873)			5.000	3.261	JJ	50,000	100,000	08/28/2015.	01/01/2027.
45528U RT 0	Indianapolis IN Pub Impt Rev AMT Arpt Au			2	1FE	9,268,461	115.788	9,517,774	8,220,000	8,827,399		(109,731)			5.000	3.381	JJ	205,500	411,000	08/28/2015.	01/01/2028.
462590 KD 1	Iowa Student Ln Liq Corp Rev LBASS AMT S			2	1FE	512,477	107.087	551,498	515,000	513,272		182			4.000	4.050	JD	1,717	20,600	05/06/2015.	12/01/2027.

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
544445	BY 4	Los Angeles CA Dep of Arpt Rev Amt Sub L			2	1FE	1,104,523	118.542	1,185,420	1,000,000	1,084,363		(11,618)			5.000	3.510	MN	6,389	50,000	03/28/2018.	05/15/2034.
54659L	BS 2	LouisvilleJeffersn Cnty KY Rev Medical			2	1FE	27,492,250	109.271	27,317,750	25,000,000	26,736,669		(229,895)			4.000	2.861	AO	250,000	1,000,000	07/13/2016.	10/01/2034.
548100	3N 4	Lower Colo Riv Auth TX Rev Jr Lien Seven			2	1FE	4,171,021	114.165	4,452,435	3,900,000	4,048,008		(15,285)			4.750	4.187	JJ	92,625	185,250	07/30/2014.	01/01/2028.
57429L	AL 0	Maryland St Trans Auth Rev Ltd Oblg Txbl			1	1FE	775,000	106.166	822,787	775,000	775,000					6.480	6.480	JJ	25,110	50,220	02/18/2013.	07/01/2022.
575579	HG 5	Massachusetts Bay Tr Auth Rev Trans Sale				1FE	10,305,600	130.183	13,018,300	10,000,000	10,171,921		(14,011)			5.000	4.773	JJ	250,000	500,000	08/21/2007.	07/01/2029.
575579	KU 0	Massachusetts Bay Tr Auth Rev Sr Ser B				1FE	5,786,900	115.134	5,756,700	5,000,000	5,222,761		(58,021)			5.500	4.120	JJ	137,500	275,000	12/04/2007.	07/01/2023.
575579	LH 8	Massachusetts Bay Tr Auth Rev Sr Ser A				1FE	9,821,880	130.404	11,736,360	9,000,000	9,429,322		(40,513)			5.250	4.567	JJ	236,250	472,500	08/08/2007.	07/01/2028.
576000	XN 8	Massachusetts St Sch Bldg Rev Txbl-Ref-S			2	1FE	7,560,500	100.682	7,612,063	7,560,500	7,560,500					3.066	3.066	AO	26,400		11/07/2019.	10/15/2033.
576000	XP 3	Massachusetts St Sch Bldg Rev Txbl-Ref-S			2	1FE	4,849,550	101.006	4,898,336	4,849,550	4,849,550					3.166	3.166	AO	17,486		11/07/2019.	10/15/2034.
576002	DJ 5	Massachusetts St Spl Oblig Rev Ref				1FE	8,653,920	120.709	9,656,720	8,000,000	8,252,107		(43,657)			5.500	4.784	JJ	220,000	440,000	04/04/2008.	01/01/2025.
576049	V5 6	Massachusetts St Wtr Rs Aut Rev Ref Gen S				1FE	15,527,400	118.360	16,570,400	14,000,000	14,530,281		(102,496)			5.250	4.330	FA	306,250	735,000	09/25/2007.	08/01/2024.
57604P	YM 0	Massachusetts St Wtr Poll Rev Abatement				1FE	11,207,622	110.648	11,097,994	10,030,000	10,270,668		(86,344)			5.250	4.259	FA	219,406	526,575	10/19/2005.	08/01/2022.
590545	NQ 8	Mesa AZ Util Sys Rev Ref				1FE	2,662,975	101.928	2,548,200	2,500,000	2,507,714		(14,938)			5.000	4.369	JJ	62,500	125,000	07/20/2006.	07/01/2020.
590545	XH 7	Mesa AZ Util Sys Rev Preref				1FE	507,465	117.532	528,894	450,000	483,975		(8,889)			6.250	3.920	JJ	14,063	28,125	04/06/2017.	07/01/2023.
590545	XJ 3	Mesa AZ Util Sys Rev Preref				1FE	515,105	122.228	550,026	450,000	492,638		(8,503)			6.250	3.932	JJ	14,063	28,125	04/06/2017.	07/01/2024.
590545	XK 0	Mesa AZ Util Sys Rev Preref				1FE	907,621	126.653	994,226	785,000	871,279		(13,764)			6.250	4.004	JJ	24,531	49,063	04/06/2017.	07/01/2025.
590545	XL 8	Mesa AZ Util Sys Rev Unref				1FE	2,293,116	117.435	2,407,418	2,050,000	2,194,027		(37,551)			6.250	4.076	JJ	64,063	128,125	04/06/2017.	07/01/2023.
590545	XM 6	Mesa AZ Util Sys Rev Unref				1FE	2,323,709	122.121	2,503,481	2,050,000	2,229,638		(35,659)			6.250	4.098	JJ	64,063	128,125	04/06/2017.	07/01/2024.
590545	XN 4	Mesa AZ Util Sys Rev Unref				1FE	2,541,847	126.569	2,803,503	2,215,000	2,445,308		(36,604)			6.250	4.118	JJ	69,219	138,438	04/06/2017.	07/01/2025.
591745	A4 6	Metro Atlanta RTA GA Rev Sales Tax Ref T				1FE	18,365,821	101.938	17,477,270	17,145,000	17,201,289		(109,028)			5.000	4.329	JJ	428,625	857,250	07/13/2006.	07/01/2020.
592098	E9 4	Nashville & D Cnty TN Rev Wtr & Swr Ref				1FE	2,202,680	108.268	2,165,360	2,000,000	2,037,145		(17,428)			5.250	4.271	JJ	52,500	105,000	02/25/2008.	01/01/2022.
592247	W3 0	Metropolitan P&E IL St Tax Rev Ser 2002-			4	2FE	9,254,768	108.586	8,958,345	8,250,000	8,569,937		(72,525)			5.500	4.420	JD	20,167	453,750	02/21/2008.	12/15/2023.
592481	CA 1	Metropolitan St Louis MO Rev Bld Amer Bd			1	1FE	10,316,500	134.706	13,470,600	10,000,000	10,258,613		(7,245)			5.856	5.635	MN	97,600	585,600	01/22/2010.	05/01/2039.
59259R	WP 5	Metropolitan Trans Auth NY Rev Ser B				1FE	10,821,500	114.904	11,490,400	10,000,000	10,260,091		(60,182)			5.250	4.510	MN	67,083	525,000	04/10/2008.	11/15/2023.
59259Y	CA 5	Metropolitan Trans Auth NY Rev Bld Amer			1	1FE	20,000,000	128.654	25,730,800	20,000,000	20,000,000					6.548	6.548	MN	167,338	1,309,600	02/05/2010.	11/15/2031.
592643	BN 9	Metropolitan Washington DC Rev Bld Amer			1	2FE	12,000,000	159.113	19,093,560	12,000,000	12,000,000					8.000	8.000	AO	240,000	960,000	05/18/2010.	10/01/2047.
592647	CY 5	Met Wash DC Airpts Auth Rev AMT Ref Ser			1	1FE	18,366,900	119.145	17,871,750	15,000,000	17,730,246		(189,293)			5.000	3.136	AO	187,500	750,000	06/15/2016.	10/01/2031.
592647	CZ 2	Met Wash DC Airpts Auth Rev AMT Ref Ser			1	1FE	9,511,398	118.838	9,269,364	7,800,000	9,215,093		(88,203)			5.000	3.250	AO	97,500	390,000	06/15/2016.	10/01/2032.
592647	DB 4	Met Wash DC Airpts Auth Rev AMT Ref Ser			1	1FE	8,759,200	109.863	8,789,040	8,000,000	8,654,521		(31,133)			4.000	3.328	AO	80,000	320,000	06/15/2016.	10/01/2035.
59447T	FF 5	Michigan St Fin Auth Rev Detroit Wtr & S			2	1FE	2,214,220	115.600	2,312,000	2,000,000	2,132,424		(21,366)			5.000	3.660	JJ	50,000	100,000	12/03/2015.	07/01/2034.
594612	DH 3	Michigan St Crossover Refund Ref-Gans				1FE	6,348,100	121.983	6,099,150	5,000,000	5,899,686		(135,153)			5.000	1.910	MS	73,611	250,000	07/20/2016.	03/15/2026.
594612	DJ 9	Michigan St Crossover Refund Rev Bds				1FE	7,664,220	124.748	7,484,880	6,000,000	7,170,781		(149,007)			5.000	2.070	MS	88,333	300,000	07/14/2016.	03/15/2027.
60534R	TM 1	Mississippi Dev Bk Rev Bld Amer Bd			1	1FE	15,930,000	141.233	22,498,417	15,930,000	15,930,000					6.413	6.413	JJ	510,795	1,021,591	03/10/2010.	01/01/2040.
60636W	NR 2	Missouri St Hwys & Trans Rev Bld Amer Bd			1	1FE	4,245,000	110.860	4,706,007	4,245,000	4,245,000					5.002	5.002	MN	35,389	212,335	02/18/2013.	05/01/2024.
60636W	NT 8	Missouri St Hwys & Trans Rev Bld Amer Bd			1	1FE	7,942,045	115.513	8,963,809	7,760,000	7,860,771		(13,212)			5.252	5.010	MN	67,926	407,555	02/18/2013.	05/01/2026.
626207	YF 5	Municipal Elec Auth GA Rev Bld Amer Bd U			1	2FE	9,941,000	134.648	13,385,358	9,941,000	9,941,000					6.637	6.637	AO	164,946	659,784	03/04/2010.	04/01/2057.
646080	RD 5	New Jersey St Hgr Ed Auth Rev LBASS Sr A				1FE	1,402,801	110.107	1,381,843	1,255,000	1,319,173		(20,694)			5.000	3.150	JD	5,229	62,750	09/29/2015.	12/01/2022.
646080	RE 3	New Jersey St Hgr Ed Auth Rev LBASS Sr A				1FE	7,790,726	113.175	7,893,956	6,975,000	7,393,913		(98,510)			5.000	3.350	JD	29,063	348,750	09/29/2015.	12/01/2023.
646080	RG 8	New Jersey St Hgr Ed Auth Rev LBASS Sr A			2	1FE	9,879,952	110.352	10,792,426	9,780,000	9,836,304		(10,209)			4.000	3.870	JD	32,600	391,200	05/13/2015.	12/01/2025.
646080	RH 6	New Jersey St Hgr Ed Auth Rev LBASS Sr A			2	1FE	10,500,000	109.713	11,519,865	10,500,000	10,500,000					4.000	4.000	JD	35,000	420,000	05/13/2015.	12/01/2026.
646135	H2 2	New Jersey St Trans Auth Rev Sys Ser A			4	2FE	2,893,364	101.948	2,829,057	2,775,000	2,790,840		(33,850)			5.750	4.463	JD	7,092	159,563	10/27/2016.	06/15/2020.

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
646136	2B	6	New Jersey St Trans Fd Rev Fed Hwy Reim			2	1FE	14,467,072	118.041	15,109,248	12,800,000	13,977,096		(160,514)			5.000	3.401	JD	28,444	640,000	11/01/2016.	06/15/2027.
646136	2C	4	New Jersey St Trans Fd Rev Fed Hwy Reim			2	1FE	4,373,928	117.523	4,583,397	3,900,000	4,235,097		(45,523)			5.000	3.501	JD	8,667	195,000	11/01/2016.	06/15/2028.
646136	EB	3	New Jersey St Trans Fd Rev Trans Sys Ser				2FE	5,568,600	107.400	5,370,000	5,000,000	5,100,284		(48,288)			5.250	4.170	JD	11,667	262,500	12/06/2007.	12/15/2021.
646136	EG	2	New Jersey St Trans Fd Rev Trans Sys Ser				2FE	21,781,755	111.464	21,958,408	19,700,000	20,199,476		(154,539)			5.500	4.572	JD	48,156	1,083,500	06/21/2007.	12/15/2022.
646139	5U	5	New Jersey St Tpk Auth Rev Ser E			2	1FE	22,566,400	116.095	23,219,000	20,000,000	21,497,067		(270,621)			5.000	3.361	JJ	500,000	1,000,000	10/23/2015.	01/01/2033.
649085	AA	5	New Valley Generation II Ser 2001			1	1FE	1,244,630	101.249	1,227,846	1,212,695	1,214,327		(2,598)			5.572	5.114	MN	11,262	67,571	02/18/2013.	05/01/2020.
64971M	S7	8	New York NYC Tran Fin Auth Rev Bld Amer			1	1FE	8,000,000	129.594	10,367,520	8,000,000	8,000,000					5.467	5.467	MN	72,893	437,360	05/19/2010.	05/01/2036.
64971W	6E	5	NY City NY Trans Fin Auth Rev Txbl-Sub-S			2	1FE	10,001,400	103.804	10,380,400	10,000,000	10,000,882		(105)			3.110	3.109	MN	51,833	311,000	06/22/2017.	05/01/2028.
64971W	TT	7	NY City NY Trans Fin Auth Rev Fut Tax Se			2	1FE	5,812,875	117.158	5,857,900	5,000,000	5,477,985		(85,905)			5.000	2.961	FA	104,167	250,000	10/27/2016.	02/01/2031.
64971W	TV	2	NY City NY Trans Fin Auth Rev Fut Tax Se			2	1FE	581,830	116.816	584,080	500,000	545,567		(8,167)			5.000	3.051	FA	10,417	25,000	04/17/2015.	02/01/2033.
64971W	UG	3	NY City NY Trans Fin Auth Rev Fut Tax Se			2	1FE	5,887,700	117.539	5,876,950	5,000,000	5,492,749		(88,720)			5.000	2.901	FA	104,167	250,000	04/17/2015.	02/01/2030.
64972F	K8	8	New York City NY Rev Bld Amer Bd Wtr & S			1	1FE	7,500,000	144.204	10,815,300	7,500,000	7,500,000					5.952	5.952	JD	19,840	446,400	01/26/2010.	06/15/2042.
64983M	VG	0	New York St Dorm Auth Rev St Sup Debt Re				2FE	9,369,322	112.694	9,770,570	8,670,000	8,928,166		(44,110)			5.000	4.345	FA	163,767	433,500	04/17/2007.	02/15/2025.
64983M	VH	8	New York St Dorm Auth Rev St Sup Debt Re				2FE	9,852,612	115.122	10,481,858	9,105,000	9,416,932		(43,586)			5.000	4.356	FA	171,983	455,250	04/17/2007.	02/15/2026.
64983Q	HU	6	New York St Dorm Auth Rev Non St Supply				1FE	16,544,893	106.007	15,583,029	14,700,000	14,934,346		(162,595)			5.500	4.289	MN	103,308	808,500	08/29/2007.	05/15/2021.
649876	E8	8	New York St LocGovtAsstCorpRev Ref Ser E			4	1FE	3,746,247	102.889	3,493,082	3,395,000	3,431,957		(28,269)			5.000	4.096	AO	42,438	169,750	08/17/2005.	04/01/2021.
649876	NZ	8	New York St LocGovtAsstCorpRev Ref MBIA-			4	1FE	7,336,845	102.889	6,945,008	6,750,000	6,813,836		(48,767)			5.000	4.214	AO	84,375	337,500	03/09/2006.	04/01/2021.
649902	AR	4	New York St Dorm Auth Rev Pers Inc Tax R				1FE	5,958,650	105.328	5,266,400	5,000,000	5,095,430		(75,986)			5.500	3.860	MS	80,972	275,000	06/28/2005.	03/15/2021.
649903	FD	8	New York St Dorm Auth Rev Nonst Sup Debt				1FE	3,487,994	120.446	3,715,759	3,085,000	3,239,396		(24,457)			5.250	4.221	JJ	80,981	161,963	01/31/2007.	07/01/2025.
649903	FF	3	New York St Dorm Auth Rev St Johns Univ			4	1FE	22,080,775	125.568	24,247,181	19,310,000	20,898,847		(117,727)			5.250	4.269	JJ	506,888	1,013,775	04/12/2007.	07/01/2030.
650009	S3	8	New York St Twy Auth Gen Rev Txbl Ref Se			1	1FE	3,750,000	99.222	3,720,825	3,750,000	3,750,000					2.500	2.500	JJ	15,885		10/18/2019.	01/01/2027.
650009	S4	6	New York St Twy Auth Gen Rev Txbl Ref Se			1	1FE	4,000,000	99.090	3,963,600	4,000,000	4,000,000					2.550	2.550	JJ	17,283		10/18/2019.	01/01/2028.
650013	T3	9	New York St Hwy&Bldg Tr Fd Rev Ser B				1FE	12,070,300	101.079	11,118,690	11,000,000	11,027,284		(107,207)			5.500	4.480	AO	151,250	605,000	08/23/2007.	04/01/2020.
658873	AS	3	North Dakota Dept Trans Rev Grant & Rev				1FE	2,000,000	100.289	2,005,780	2,000,000	2,000,000					5.000	5.000	JD	8,333	100,000	07/30/2015.	06/01/2020.
66285W	PJ	9	North Texas Tollway Auth Rev Ref-Ser B			2	1FE	3,523,748	116.559	3,671,609	3,150,000	3,366,306		(38,948)			5.000	3.491	JJ	78,750	157,500	09/11/2015.	01/01/2030.
66285W	PK	6	North Texas Tollway Auth Rev Ref-Ser B			2	1FE	5,563,950	116.276	5,813,800	5,000,000	5,326,815		(58,722)			5.000	3.561	JJ	125,000	250,000	09/11/2015.	01/01/2031.
665250	CQ	7	Northern IL Mun Pwr Agy Rev Ref Ser A			2	1FE	3,807,896	111.262	3,805,160	3,420,000	3,694,092		(35,551)			4.000	2.721	JD	11,400	136,800	08/24/2016.	12/01/2031.
665250	CR	5	Northern IL Mun Pwr Agy Rev Ref Ser A			2	1FE	3,326,130	110.821	3,324,630	3,000,000	3,230,616		(29,852)			4.000	2.771	JD	10,000	120,000	08/24/2016.	12/01/2032.
665250	CS	3	Northern IL Mun Pwr Agy Rev Ref Ser A			2	1FE	3,952,392	110.475	3,955,005	3,580,000	3,843,520		(34,043)			4.000	2.821	JD	11,933	143,200	08/24/2016.	12/01/2033.
67760H	CF	6	Ohio St Tpk Commn Rev Ref Ser A				1FE	5,565,200	104.811	5,240,550	5,000,000	5,060,082		(51,171)			5.500	4.390	FA	103,889	275,000	06/14/2007.	02/15/2021.
677659	SJ	4	Ohio St Wtr Dev Auth Rev Ref Wtr Dev Fre				1FE	6,180,870	110.461	5,931,756	5,370,000	5,538,670		(65,105)			5.500	4.120	JD	24,613	295,350	09/12/2007.	06/01/2022.
708796	X3	6	Pennsylvania Hsg Fin Agy Rev LBASS Ref A			2	1FE	1,795,000	106.401	1,909,898	1,795,000	1,795,000					3.850	3.850	AO	17,277	69,108	11/05/2015.	10/01/2030.
708796	X4	4	Pennsylvania Hsg Fin Agy Rev LBASS Ref A			2	1FE	2,990,000	106.396	3,181,240	2,990,000	2,990,000					4.000	4.000	AO	29,900	119,600	11/05/2015.	10/01/2033.
708796	X6	9	Pennsylvania Hsg Fin Agy Rev LBASS Non A			2	1FE	4,500,000	105.812	4,761,540	4,500,000	4,500,000					3.800	3.800	AO	42,750	171,000	11/05/2015.	10/01/2035.
70917R	YX	7	Pennsylvania St Hi Ed Rev Univ Pittsburg			2	1FE	4,935,400	101.336	5,066,800	5,000,000	4,956,804		2,743			5.000	5.101	MN	31,944	250,000	02/19/2010.	05/15/2031.
709221	UY	9	Pennsylvania St Tpk Commn Rev Ref Sub Se			2	1FE	12,325,900	120.186	12,018,600	10,000,000	11,633,173		(214,388)			5.000	2.421	JD	41,667	500,000	08/03/2016.	12/01/2031.
709222	CV	3	Pennsylvania St Tpk Commn Rev Ref Ser A				1FE	4,579,320	127.602	5,104,080	4,000,000	4,274,286		(30,377)			5.250	4.180	JJ	96,833	210,000	05/08/2007.	07/15/2027.
73358W	YK	4	Port Auth NY & NJ Rev Transportation			2	1FE	8,271,160	116.668	8,627,599	7,395,000	7,943,322		(83,809)			5.000	3.570	AO	78,058	369,750	11/10/2015.	10/15/2034.
759136	MJ	0	Regional Tran Dist CO Sale Rev Tax Ref S				1FE	3,324,030	107.563	3,226,890	3,000,000	3,053,655		(27,586)			5.250	4.225	MN	26,250	157,500	09/20/2007.	11/01/2021.
759136	MM	3	Regional Tran Dist CO Sale Rev Tax Ref S				1FE	5,504,656	119.148	5,790,593	4,860,000	5,086,305		(41,440)			5.250	4.175	MN	42,525	255,150	07/31/2007.	11/01/2024.

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
759911 TN 0	Regional Trans Auth IL Ref Rev Ser A				1FE	9,071,844	127.261	9,703,651	7,625,000	8,241,120		(79,794)			6.000	4.550	JJ	228,750	457,500	05/11/2006.	07/01/2026.
759911 ZL 7	Regional Trans Auth IL Ref Rev Ser A				1FE	9,273,447	101.744	8,241,264	8,100,000	8,147,475		(111,256)			5.500	4.060	JD	37,125	445,500	05/02/2007.	06/01/2020.
762244 FE 6	Rhode Island Hlth&Ed Bldg Rev Ref Hosp F			2	2FE	1,877,537	118.844	1,830,198	1,540,000	1,769,257		(32,831)			5.000	2.461	MN	9,839	77,000	08/08/2016.	05/15/2027.
783186 UF 4	Rutgers NJ State University Txbl Ref Ser			1	1FE	6,210,000	99.188	6,159,575	6,210,000	6,210,000					2.638	2.638	MN	30,489		10/18/2019.	05/01/2028.
803300 CZ 3	Sarasota Cnty FL Pub Hosp Rev Brd Ref Sa			4	1FE	20,536,068	123.150	21,982,275	17,850,000	19,229,891		(131,281)			5.500	4.400	JJ	490,875	981,750	04/23/2007.	07/01/2028.
816691 ER 6	Seminole Cnty FL Sales Tax Rev Ref Ser B				1FE	2,192,239	111.211	2,157,493	1,940,000	1,994,318		(18,270)			5.250	4.161	AO	25,463	101,850	01/10/2006.	10/01/2022.
837227 YJ 0	South Central CT Rev Ref Twentieth Ser A				1FE	1,026,342	102.436	1,024,360	1,000,000	1,006,813		(11,310)			5.250	4.057	FA	21,875	52,500	03/28/2018.	08/01/2020.
841531 DC 7	Southeast WI Prof Baseball Rev Pk Dist S				1FE	5,720,842	112.737	5,693,219	5,050,000	5,220,632		(53,107)			5.500	4.270	JD	12,344	277,750	04/16/2008.	12/15/2022.
841531 DE 3	Southeast WI Prof Baseball Rev Pk Dist S			4	1FE	5,876,019	123.485	6,322,432	5,120,000	5,449,498		(39,675)			5.500	4.415	JD	12,516	281,600	11/29/2005.	12/15/2026.
845040 GA 6	Southwestern Higher Ed AuthRev Southern				1FE	5,877,825	127.289	6,580,841	5,170,000	5,511,757		(36,509)			5.250	4.240	AO	67,856	271,425	04/27/2007.	10/01/2027.
845040 GB 4	Southwestern Higher Ed AuthRev Southern				1FE	6,355,661	129.835	7,063,024	5,440,000	5,908,309		(43,708)			5.250	4.070	AO	71,400	285,600	02/28/2007.	10/01/2028.
845040 GC 2	Southwestern Higher Ed AuthRev Southern				1FE	6,615,524	131.812	7,546,237	5,725,000	6,210,994		(39,599)			5.250	4.181	AO	75,141	300,563	02/09/2007.	10/01/2029.
850578 TR 6	Springfield IL Elec Rev Ref Sr Lien			2	1FE	5,476,100	114.342	5,717,100	5,000,000	5,285,784		(49,161)			5.000	3.771	MS	83,333	250,000	11/13/2015.	03/01/2033.
850578 TS 4	Springfield IL Elec Rev Ref Sr Lien			2	1FE	5,500,700	114.337	5,716,850	5,000,000	5,300,234		(51,743)			5.000	3.711	MS	83,333	250,000	11/13/2015.	03/01/2034.
880443 BQ 8	Tennessee Energy Acq Gas Rev Ser A			1	1FE	9,946,100	112.432	11,243,200	10,000,000	9,983,537		3,965			5.250	5.300	MS	175,000	525,000	11/14/2007.	09/01/2023.
880443 DY 9	Tennessee Energy Acq Gas Rev Ser C			1	2FE	9,542,000	100.274	10,027,400	10,000,000	9,995,655		50,650			5.000	5.530	FA	208,333	500,000	03/05/2008.	02/01/2020.
882117 N3 4	Texas A & M Univ Perm Fd Rev Ser A			2	1FE	10,099,100	118.298	11,829,800	10,000,000	10,043,445		(6,728)			5.000	4.909	JJ	250,000	500,000	03/11/2009.	07/01/2029.
914119 V6 6	University Cincinnati OH Rev Txbl Ref Se			2	1FE	1,110,000	99.825	1,108,058	1,110,000	1,110,000					2.983	2.983	JD	1,748		11/21/2019.	06/01/2034.
915115 X7 9	University TX Perm Univ Fd Rev Ref Ser B				1FE	5,843,350	114.020	5,980,349	5,245,000	5,413,908		(43,866)			5.250	4.250	JJ	137,681	275,363	09/13/2007.	07/01/2023.
915137 K2 8	University TX Rev Fin Sys Ser C				1FE	5,256,753	106.281	5,340,620	5,025,000	5,059,957		(20,324)			5.000	4.550	FA	94,917	251,250	08/22/2007.	08/15/2021.
915137 K3 6	University TX Rev Ref Fin Sys Ser C				1FE	8,211,407	110.108	8,384,724	7,615,000	7,749,580		(47,530)			5.000	4.280	FA	143,839	380,750	10/16/2007.	08/15/2022.
91754R MA 2	Utah St Brd Regents Rev Ref Student Fee			4	2FE	5,084,841	128.096	5,898,821	4,605,000	4,877,418		(20,760)			5.000	4.281	AO	57,563	230,250	05/03/2007.	04/01/2030.
91754R MN 4	Utah St Brd Regents Rev Ref Student Fee			4	2FE	3,717,461	122.846	4,146,053	3,375,000	3,546,959		(17,049)			5.000	4.261	AO	42,188	168,750	05/03/2007.	04/01/2028.
917565 FP 3	Utah Tran Auth Sales Tax Rev Ref Sub Ser			1	1FE	8,168,960	114.028	9,122,240	8,000,000	8,060,253		(11,862)			5.000	4.810	JD	17,778	400,000	04/03/2008.	06/15/2024.
917565 FQ 1	Utah Tran Auth Sales Tax Rev Ref Sub Ser			1	1FE	10,130,583	123.552	11,502,691	9,310,000	9,730,822		(40,381)			5.000	4.355	JD	20,689	465,500	05/31/2007.	06/15/2028.
917565 LB 7	Utah Tran Auth Sales Tax Rev Bld Amer Bd			1	1FE	10,492,600	134.919	13,491,900	10,000,000	10,404,618		(11,282)			5.937	5.593	JD	26,387	593,700	01/21/2010.	06/15/2039.
930876 BU 0	Wake Cnty NC Rev Pub Imp			2	1FE	1,100,464	100.000	1,000,000	1,000,000	1,000,000		(16,095)			5.000	3.350	JJ	25,000	50,000	02/18/2013.	01/01/2021.
930876 BW 6	Wake Cnty NC Rev Pub Imp			2	1FE	6,403,497	100.000	5,955,000	5,955,000	5,955,000		(87,670)			5.000	3.489	JJ	148,875	297,750	12/18/2017.	01/01/2023.
93978H NZ 4	Washington St Hlth CareFac Rev Ref-Multi			2	1FE	5,783,800	117.554	5,877,700	5,000,000	5,459,404		(73,471)			5.000	3.201	FA	94,444	250,000	04/17/2015.	08/15/2030.
93978H PA 7	Washington St Hlth CareFac Rev Ref-Multi			2	1FE	5,755,400	117.249	5,862,450	5,000,000	5,443,309		(70,756)			5.000	3.261	FA	94,444	250,000	04/17/2015.	08/15/2031.
944514 TH 1	Wayne Cnty MI Arpt Auth Rev AMT Ref Ser			2	1FE	6,131,154	117.546	6,641,349	5,650,000	5,954,204		(44,779)			5.000	3.970	JD	23,542	282,500	09/23/2015.	12/01/2031.
944514 TJ 7	Wayne Cnty MI Arpt Auth Rev Ref Ser F			2	1FE	4,049,850	117.391	4,402,163	3,750,000	3,939,801		(27,880)			5.000	4.030	JD	15,625	187,500	09/23/2015.	12/01/2032.
956704 SN 1	West Virginia Univ Rev PJS Ser A			4	1FE	5,147,320	117.794	5,889,700	5,000,000	5,114,294		(10,987)			5.250	4.910	AO	65,625	262,500	10/27/2016.	04/01/2028.
97710B RY 0	Wisconsin St Hlth & Ed Fac Rev Aurora Hl			2	1FE	7,405,669	101.248	7,578,413	7,485,000	7,435,944		3,931			5.500	5.591	AO	86,909	411,675	02/10/2010.	04/15/2029.
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						1,149,485,373	XXX	1,230,451,853	1,053,333,745	1,102,279,181	0	(7,550,807)	0	0	XXX	XXX	XXX	15,682,646	52,701,805	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																					
3128F2 FX 8	FHLMC Gold PC Pool #D62882			4	1	34,159	100.760	35,335	35,068	34,602		51			7.000	7.618	MON	205	2,455	08/01/1995.	08/15/2025.
3128NE A5 9	FHLMC Pool #1A0028			4	1	186,009	103.096	189,957	184,253	185,770		7			4.878	4.419	MON	749	9,257	11/10/2006.	10/25/2035.
312905 E4 0	FHLMC REMIC Ser 1085 Cl G			4	1	445	99.895	447	447	447		2			8.500	8.774	MON	3	38	02/18/2013.	05/15/2021.
312905 YJ 5	FHLMC REMIC Ser 1077-E			4	1	11,322	102.911	11,043	10,730	10,808		(79)			9.000	7.179	MON	80	966	02/24/1997.	05/15/2021.
312906 E5 5	FHLMC REMIC Ser 1116-XA			4	1	925	100.315	965	962	954					8.400	9.241	MON	7	81	06/24/1991.	08/15/2021.

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
312913 ZE 9	FHLMC REMIC Ser 1437-HD			4	1	28,314	104.055	28,723	27,604	27,763		(58)			7.000	6.367	MON	161	1,932	09/05/2001.	12/15/2022.
312915 UF 6	FHLMC REMIC Ser 1504 Z			4	1	213,998	105.003	218,448	208,040	209,514		(422)			7.000	6.337	MON	1,214	14,563	02/26/2002.	05/15/2023.
31292G PB 6	FHLMC Gold PC Pool #C00418			4	1	1,241	105.522	1,344	1,274	1,253		2			7.000	7.918	MON	7	89	07/26/1995.	08/15/2025.
3132GK ZN 9	FHLMC Pool #Q04649			4	1	25,844,070	105.452	26,220,766	24,865,167	25,762,955		(15,675)			3.500	2.678	MON	72,523	870,281	02/18/2013.	11/15/2041.
3132GL XT 6	FGLMC Pool #Q05490			4	1	15,089,767	105.475	15,315,274	14,520,247	15,032,322		(10,374)			3.500	2.827	MON	42,351	508,209	02/18/2013.	01/15/2042.
3132GR AS 0	FGLMC Pool #Q06017			4	1	14,802,689	105.474	15,022,573	14,242,916	14,748,239		(9,176)			3.500	2.805	MON	41,542	498,502	02/18/2013.	02/15/2042.
3132GR ZW 4	FGLMC Pool #Q06757			4	1	3,857,253	105.474	3,947,373	3,742,501	3,847,857		(2,548)			3.500	3.060	MON	10,916	130,988	01/01/2016.	03/15/2042.
3132GT GV 3	FHLMC Pool #Q08012			4	1	12,711,893	105.474	12,902,662	12,232,992	12,667,707		(5,912)			3.500	2.783	MON	35,680	428,155	02/18/2013.	04/15/2042.
3132GT JE 8	FHLMC Pool #Q08061			4	1	731,639	105.475	767,210	727,383	731,524		(67)			3.500	3.354	MON	2,122	25,458	03/28/2018.	05/15/2042.
31335G EC 5	FHLMC Gold PC Pool #C80131			4	1	23,295	110.015	26,230	23,842	23,582		37			6.000	6.617	MON	119	1,430	03/26/1999.	03/15/2024.
3133T3 KF 4	FHLMC REMIC Ser 1628-KZ			4	1	101,591	105.428	101,948	96,699	97,834		(243)			6.250	5.383	MON	504	6,044	09/23/2002.	12/15/2023.
3133T3 Q2 7	FHLMC REMIC Ser 1674-Z			4	1	211,674	105.993	216,854	204,593	206,532		(408)			6.750	6.039	MON	1,151	13,810	11/02/2001.	02/15/2024.
3133T3 X8 6	FHLMC REMIC Ser 1683 Z			4	1	332,765	110.988	367,027	330,690	330,633		(129)			6.500	6.433	MON	1,791	21,495	11/13/2001.	02/15/2024.
3133T6 M4 0	FHLMC REMIC Ser 1837-Z			4	1	113,831	106.798	117,921	110,415	111,586		(167)			6.500	5.863	MON	598	7,177	07/23/2002.	04/15/2026.
3133TA CQ 3	FHLMC REMIC Ser 1967-BA			4	1	49,731	107.766	51,926	48,184	48,589		(70)			7.000	6.410	MON	281	3,373	10/29/1998.	06/17/2027.
3133TC 6P 8	FHLMC Structured Ser 2008 M			4	1	614,446	113.170	669,719	591,780	602,187		(887)			7.000	6.081	MON	3,452	41,425	10/30/2002.	11/20/2027.
31342A P4 5	FHLMC Pool #780443			4	1	599,694	104.748	628,805	600,303	599,278		(149)			4.730	4.642	MON	2,366	27,189	05/03/2006.	03/25/2033.
31356B CJ 7	FHLMC Gold PC Pool #D49973			4	1	16,209	110.015	19,925	18,111	17,275		142			6.000	8.932	MON	91	1,087	05/02/1995.	03/15/2024.
31358E MW 9	FNMA REMIC Ser 1990-64Z			4	1	4,377	101.209	3,947	3,900	3,908		(56)			10.000	6.704	MON	33	390	01/25/1996.	06/25/2020.
31358E RK 0	FNMA REMIC Ser 1990-72B			4	1	1,995	101.057	2,065	2,043	2,029		3			9.000	9.493	MON	15	184	05/23/1990.	07/25/2020.
31358E XG 2	FNMA REMIC Ser 1990-83A			4	1	4,320	101.263	4,389	4,334	4,308		(1)			9.250	9.378	MON	33	401	07/03/1990.	07/25/2020.
31358G PP 6	FNMA REMIC Ser 1991-39J			4	1	4,518	103.066	4,326	4,198	4,219		(27)			9.000	7.295	MON	31	378	11/09/1995.	05/25/2021.
31358G X4 4	FNMA REMIC Ser 1991-56G			4	1	2,287	101.659	2,367	2,329	2,313		2			8.600	8.995	MON	17	200	04/22/1991.	06/25/2021.
31358H GT 6	FNMA REMIC Ser 1991-73A			4	1	2,476	103.189	2,660	2,578	2,554		5			8.000	8.725	MON	17	206	05/23/1991.	07/25/2021.
31358H XU 4	FNMA REMIC Ser 1991-92Z			4	1	3,153	103.299	3,126	3,026	3,028		(10)			8.500	7.666	MON	21	257	09/27/1995.	07/25/2021.
31358M P4 0	FNMA REMIC Ser 1992-71X			4	1	30,951	105.723	31,453	29,751	29,852		(78)			8.250	7.465	MON	205	2,454	12/01/1995.	05/25/2022.
31358M WZ 3	FNMA REMIC Ser 1992-49 CI L			4	1	24,503	103.480	25,794	24,926	24,682		40			7.000	7.647	MON	145	1,745	02/18/2013.	04/25/2022.
31358N 5B 4	FNMA REMIC Ser 1992-124 PZ			4	1	40,391	103.322	40,563	39,259	39,392		(90)			7.000	6.327	MON	229	2,748	08/30/2001.	07/25/2022.
31359B DN 4	FNMA REMIC Ser 1993-115G			4	1	7,855	103.792	8,273	7,971	7,914		5			5.500	5.822	MON	37	438	03/22/1999.	07/25/2023.
31359B ZK 6	FNMA REMIC Ser 1993-119GA			4	1	92,886	105.027	98,853	94,121	93,564		28			6.500	6.707	MON	510	6,118	06/17/1993.	07/25/2023.
31359Q LQ 5	FNMA REMIC Ser 1997-63 ZA			4	1	381,051	111.036	431,609	388,710	384,571		248			6.500	6.980	MON	2,106	25,266	11/28/2001.	09/18/2027.
31359V BH 5	FNMA REMIC Ser 1998-73 CI MZ			4	1	94,817	100.204	92,668	92,479	93,707		(113)			6.300	5.928	MON	486	5,826	09/25/2002.	10/17/2038.
313603 2H 4	FNMA REMIC Ser 1990-35E			4	1	44	99.979	44	44	44					9.500	9.600	MON		4	02/23/1990.	04/25/2020.
313603 5J 7	FNMA REMIC Ser 1990-41D			4	1	1,952	100.311	1,795	1,789	1,787		(18)			9.500	7.013	MON	14	170	02/24/1997.	04/25/2020.
313603 TW 2	FNMA REMIC Ser 1990-4Z			4	1	51	99.838	46	46	46					9.350	7.424	MON		4	11/10/1995.	01/25/2020.
31373U ZC 4	FNMA Pool #304139			4	1	5,184	100.244	4,952	4,940	5,043		(19)			9.000	7.670	MON	37	445	06/02/1995.	01/25/2025.
3137A2 NK 3	FHLMC REMIC Ser 3756 CI PB			4	1	2,779,446	101.560	2,957,747	2,912,321	2,888,341		9,218			4.000	4.682	MON	9,708	116,493	03/30/2011.	12/15/2037.
31381H TQ 9	FNMA DUS Pool #461459			4	1	138,016	99.842	133,886	134,098	134,639		(226)			5.450	5.101	MON	609	7,579	01/27/2004.	11/25/2023.
31381L NY 9	FNMA Pool #464007			4	1	2,698,595	118.535	2,499,345	2,108,534	2,475,241		(47,270)			6.650	2.388	MON	11,685	140,218	04/17/2015.	01/25/2028.
3138A8 D6 0	FNMA Pool #AH6424			4	1	4,901,268	107.242	5,221,795	4,869,170	4,900,098		(655)			4.000	3.823	MON	16,231	194,767	03/28/2018.	02/25/2041.
3138A8 F4 3	FNMA Pool #AH6486			4	1	6,457,349	107.233	6,875,938	6,412,159	6,453,003		(886)			4.000	3.815	MON	21,374	256,974	10/27/2016.	03/25/2041.

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
3138A8	JE 7	FNMA Pool #AH6560			4	1	1,773,171	107.256	1,889,233	1,761,425	1,772,835		(198)			4.000	3.799	MON	5,871	70,457	12/18/2018.	02/25/2041.
3138AE	J8 7	FNMA Pool #AI1186			4	1	6,977,451	107.279	7,435,232	6,930,743	6,974,775		(937)			4.000	3.818	MON	23,102	277,230	10/27/2016.	04/25/2041.
3138EA	MJ 3	FNMA Pool #AK5760			4	1	1,920,593	103.039	2,036,025	1,975,975	1,921,746		873			3.000	3.502	MON	4,940	59,279	12/18/2018.	04/25/2042.
3138M8	AH 6	FNMA Pool #AP4507			4	1	1,233,669	103.039	1,294,868	1,256,676	1,234,414		427			3.000	3.269	MON	3,142	37,700	03/28/2018.	09/25/2042.
3138MC	3U 6	FNMA Pool #AP8910			4	1	3,615,711	105.411	3,773,632	3,579,912	3,612,436		(496)			3.500	3.276	MON	10,441	125,297	06/21/2013.	10/25/2042.
3138W9	GP 9	FNMA Pool #AS0205			4	1	1,460,160	102.951	1,585,228	1,539,797	1,467,562		951			3.000	3.762	MON	3,849	46,194	08/20/2013.	08/25/2043.
3138WE	VB 2	FNMA Pool #AS5109			4	1	26,460,541	104.411	26,697,501	25,569,601	26,406,988		(12,086)			3.500	2.863	MON	74,578	894,936	06/04/2015.	06/25/2045.
3138WF	B6 2	FNMA Pool #AS5460			4	1	31,769,133	104.540	31,871,960	30,487,697	31,686,883		(18,035)			3.500	2.832	MON	88,922	1,067,069	08/21/2015.	07/25/2045.
3138WF	NY 8	FNMA Pool #AS5806			4	1	16,765,429	102.416	17,022,829	16,621,291	16,752,605		(3,118)			3.000	2.878	MON	41,553	498,639	08/21/2015.	09/25/2045.
3138WW	BR 9	FNMA Pool #AT8147			4	1	3,889,135	102.953	4,133,801	4,015,239	3,900,181		2,526			3.000	3.477	MON	10,038	120,457	08/02/2013.	07/25/2043.
3138X0	Y5 1	FNMA Pool #AU1631			4	1	3,112,199	102.974	3,308,676	3,213,111	3,121,948		1,528			3.000	3.438	MON	8,033	96,393	08/02/2013.	07/25/2043.
3138X2	VU 5	FNMA Pool #AU3326			4	1	11,418,356	105.277	11,901,895	11,305,302	11,401,140		(2,599)			3.500	3.377	MON	32,974	395,685	06/21/2013.	07/25/2043.
3138X3	CJ 9	FNMA Pool #AU3672			4	1	552,322	106.592	582,899	546,853	551,612		(108)			3.500	3.353	MON	1,595	19,140	06/21/2013.	07/25/2043.
3138X3	EJ 7	FNMA Pool #AU3736			4	1	13,045,311	102.978	13,869,439	13,468,300	13,086,610		6,302			3.000	3.432	MON	33,671	404,049	08/02/2013.	08/25/2043.
3138YK	HF 3	FNMA Pool #AY5629			4	1	1,208,559	102.417	1,233,374	1,204,265	1,208,325		(104)			3.000	2.933	MON	3,011	36,128	12/18/2017.	06/25/2045.
3138YV	KL 2	FNMA Pool #AZ3898			4	1	5,592,849	102.419	5,677,767	5,543,693	5,589,253		(467)			3.000	2.834	MON	13,859	166,311	05/05/2015.	05/25/2045.
313920	XA 3	FNMA REMIC Ser 2001-47 ZK			4	1	76,413	112.637	83,251	73,911	75,135		(19)			6.500	5.566	MON	400	4,804	11/14/2002.	09/25/2031.
31392R	YX 3	FHLMC REMIC Ser 2489 Cl PE			4	1	451,730	112.920	512,837	454,160	452,174		17			6.000	6.168	MON	2,271	27,250	02/18/2013.	08/15/2032.
31392T	WT 0	FHLMC REMIC Ser 2478 JF			4	1	65,468	102.841	64,642	62,856	63,211		(134)			6.000	5.250	MON	314	3,771	09/24/2002.	08/15/2022.
31393A	2V 8	FNMA REMIC Ser 2003-38 Cl MP			4	1	498,459	104.237	508,146	487,491	487,718		(444)			5.500	5.239	MON	2,234	26,812	04/01/2003.	05/25/2023.
31393B	T4 7	FNMA REMIC Tr Ser 2003-W6 1A41			4	1	1,439,307	110.777	1,582,061	1,428,149	1,430,806		(1,073)			5.398	5.286	MON	6,424	77,114	04/23/2003.	10/25/2042.
31394W	CK 2	FHLMC REMIC Ser 2773 Cl CD			4	1	153,739	103.633	175,834	169,670	164,888		848			4.500	6.369	MON	636	7,635	02/18/2013.	04/15/2024.
31397S	KV 5	FNMA REMIC Ser 2011-30 Cl LC			4	1	385,203	100.064	390,755	390,507	389,451		367			3.500	3.725	MON	1,139	13,668	02/18/2013.	12/25/2036.
31408G	KD 8	FNMA Pool #850892			4	1	140,397	107.009	150,236	140,397	140,397					5.000	5.023	MON	585	7,020	12/28/2005.	10/01/2035.
31408J	BM 2	FNMA Pool #852444			4	1	214,427	106.767	228,938	214,427	214,427					5.000	5.023	MON	893	10,721	01/27/2006.	10/01/2035.
31409Y	L6 2	FNMA Pool #882449			4	1	112,774	106.993	120,660	112,774	112,774					5.000	5.023	MON	470	5,639	04/27/2006.	01/25/2036.
3140E6	WA 6	FNMA Pool #BA2440			4	1	5,443,529	102.409	5,474,985	5,346,211	5,438,847		(1,124)			3.000	2.587	MON	13,366	160,386	11/12/2015.	11/25/2045.
3140J5	LM 9	FNMA Pool #BM1231			4	1	15,913,966	103.625	15,922,241	15,365,251	15,862,554		(22,396)			3.500	2.485	MON	44,815	537,784	03/28/2018.	11/25/2031.
3140Q7	5Y 9	FNMA Pool #CA0862			4	1	3,016,892	103.814	3,175,235	3,058,589	3,017,640		366			3.500	3.707	MON	8,921	107,051	05/22/2018.	09/25/2047.
3140Q8	3K 9	FNMA Pool #CA1701			4	1	7,858,699	104.742	8,067,465	7,702,248	7,854,216		(2,053)			4.000	3.633	MON	25,674	308,090	06/29/2018.	05/25/2048.
31412W	TB 2	FNMA Pool #937146			4	1	28,521	110.994	31,074	27,996	28,485		(7)			6.500	5.526	MON	152	1,820	05/23/2007.	05/25/2037.
31413H	G3 6	FNMA Pool #945818			4	1	275,409	103.898	285,164	274,465	275,248		(19)			6.000	5.784	MON	1,372	16,468	10/25/2007.	07/25/2037.
31418C	XN 9	FNMA Pool #MA3384			4	1	36,848,905	104.374	37,749,880	36,167,931	36,836,736		(4,032)			4.000	3.579	MON	120,560	1,446,717	06/21/2018.	06/25/2048.
31418D	CB 6	FNMA Pool #MA3665			4	1	21,124,231	105.233	21,243,897	20,187,409	21,113,437		(10,794)			4.500	3.359	MON	75,703	454,217	06/14/2019.	05/25/2049.
31419B	BF 1	FNMA Pool #AE0937			4	1	807,530	105.398	845,781	802,463	807,320		(119)			3.500	3.351	MON	2,341	28,086	03/28/2018.	02/25/2041.
31419B	CT 0	FNMA Pool #AE0981			4	1	5,427,281	105.393	5,606,213	5,319,321	5,421,802		(1,917)			3.500	3.041	MON	15,515	186,635	12/18/2018.	03/25/2041.
31419J	SC 3	FNMA Pool #AE7714			4	1	3,310,327	105.390	3,466,841	3,289,544	3,309,505		(470)			3.500	3.341	MON	9,595	115,134	03/28/2018.	11/25/2040.
31419L	3D 3	FNMA Pool #AE9795			4	1	2,092,112	105.392	2,100,963	1,993,469	2,086,920		(1,800)			3.500	2.479	MON	5,814	69,771	10/27/2016.	11/25/2040.
2699999.	U.S. Special Revenue - Residential Mortgage-Backed Securities		XXX	XXX	XXX	XXX	329,734,353	XXX	337,411,574	322,056,046	329,126,498	0	(156,367)	0	0	XXX	XXX	XXX	980,229	11,308,826	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Commercial Mortgage-Backed Securities																						
3133TD	6W 1	FHLMC Structured Ser T-10 A5 PT			4	1	480	100.000	478	478	478		2			6.410	6.402	MON	3	31	03/22/1999.	05/25/2029.

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	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
313920 XZ 8	FNMA REMIC Ser 2001-W2 Cl AF6			4	1	31,529	105.548	33,477	31,717	31,813		(21)			6.589	6.433	MON	174	2,090	12/19/2001.	10/25/2031.
2799999. U.S. Special Revenue - Commercial Mortgage-Backed Securities						32,009	XXX	33,955	32,195	32,291	0	(19)	0	0	XXX	XXX	XXX	177	2,121	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																					
14329N BT 0	Carmel IN Redev Auth Rev LBASS Cap Appre	@			1FE	2,022,205	98.560	2,464,000	2,500,000	2,368,759		115,022				5.040	N/A			10/27/2016.	02/01/2021.
454624 UJ 4	Indiana Bd Bk Rev LBASS Spl Prog Hendric			1	1FE	2,598,870	104.960	2,461,312	2,345,000	2,374,305		(22,388)			5.250	4.211	AO	30,778	123,113	05/02/2007.	04/01/2021.
454624 UK 1	Indiana Bd Bk Rev LBASS Spl Prog Hendric			1	1FE	2,742,713	108.402	2,677,529	2,470,000	2,522,889		(21,948)			5.250	4.241	AO	32,419	129,675	05/02/2007.	04/01/2022.
454624 UQ 8	Indiana Bd Bk Rev LBASS Spl Prog Hendric			1	1FE	3,364,920	122.570	3,677,100	3,000,000	3,169,963		(19,550)			5.250	4.331	AO	39,375	157,500	05/02/2007.	04/01/2027.
462590 KB 5	Iowa Student Ln Liq Corp Rev LBASS AMT S				1FE	1,459,770	116.472	1,514,136	1,300,000	1,396,901		(14,454)			5.000	3.590	JD	5,417	65,000	05/06/2015.	12/01/2025.
462590 KC 3	Iowa Student Ln Liq Corp Rev LBASS AMT S			2	1FE	601,841	112.849	609,385	540,000	577,577		(5,587)			5.000	3.680	JD	2,250	27,000	05/06/2015.	12/01/2026.
462590 KE 9	Iowa Student Ln Liq Corp Rev LBASS AMT S			2	1FE	872,449	105.714	940,855	890,000	876,545		948			4.125	4.300	JD	3,059	36,713	05/06/2015.	12/01/2030.
462590 KF 6	Iowa Student Ln Liq Corp Rev LBASS AMT S			2	1FE	1,336,311	106.377	1,430,771	1,345,000	1,337,771		332			4.500	4.550	JD	5,044	60,525	05/06/2015.	12/01/2034.
49151E YE 7	Kentucky St Ppty & Bldgs Rev LBASS Ref P				1FE	27,651,518	105.823	27,588,056	26,070,000	26,293,109		(133,137)			5.000	4.434	FA	543,125	1,303,500	08/16/2007.	08/01/2021.
57563R JC 4	Massachusetts Educ Fin Rev LBASS AMT Iss			2	1FE	2,075,000	100.110	2,077,283	2,075,000	2,075,000					5.700	5.700	JJ	59,138	118,275	02/04/2010.	01/01/2031.
927781 TM 6	Virginia St Clg Bldg Auth Rev LBASS Bld			2	1FE	13,999,508	100.273	14,038,220	14,000,000	14,000,076		(13)			5.300	5.300	FA	309,167	742,000	02/18/2013.	02/01/2025.
2899999. U.S. Special Revenue - Other Loan-Backed and Structured Securities						58,725,105	XXX	59,478,647	56,535,000	56,992,895	0	(100,775)	0	0	XXX	XXX	XXX	1,029,772	2,763,301	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						1,537,976,840	XXX	1,627,376,029	1,431,956,986	1,488,430,865	0	(7,807,968)	0	0	XXX	XXX	XXX	17,692,824	66,776,053	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00115A AE 9	AEP Transmission Co LLC Sr Nt			1	1FE	7,852,305	103.634	8,290,744	8,000,000	7,888,174		14,120			3.100	3.328	JD	20,667	248,000	05/24/2017.	12/01/2026.
001192 AL 7	AGL Capital Corp Sr Nt			1	2FE	5,985,117	107.730	6,436,856	5,975,000	5,981,410		(958)			3.875	3.854	MN	29,585	231,531	12/10/2015.	11/15/2025.
00206R HS 4	AT&T Inc Sr Nt			1	2FE	9,950,678	105.855	10,585,530	10,000,000	9,955,107		4,429			3.600	3.690	JJ	166,000	180,000	06/05/2019.	07/15/2025.
00206R JD 5	AT&T Inc Sr Nt			1	2FE	9,918,176	126.627	12,662,710	10,000,000	9,920,478		2,301			6.200	6.270	MS	182,556	310,000	06/05/2019.	03/15/2040.
00287Y AQ 2	ABBVIE Inc Sr Nt			1	2FE	5,989,500	105.648	6,338,850	6,000,000	5,993,899		1,012			3.600	3.621	MN	28,200	216,000	05/05/2015.	05/14/2025.
00287Y AT 6	ABBVIE Inc Sr Nt			1	2FE	3,983,600	100.150	4,006,008	4,000,000	3,998,721		3,416			2.500	2.588	MN	13,056	100,000	05/05/2015.	05/14/2020.
00817Y AV 0	Aetna Inc Sr Nt			1	2FE	24,436,820	101.625	25,406,325	25,000,000	24,563,532		115,690			2.800	3.335	JD	31,111	700,000	12/19/2018.	06/15/2023.
00915X BM 2	Air Products & Chemicals Inc MT Sr Nt Se				1FE	999,610	121.112	1,211,123	1,000,000	999,856		17			7.340	7.343	JD	3,262	73,400	02/18/2013.	06/15/2026.
018522 D* 0	Allete Inc Sr Nt				1	5,197,550	102.955	5,147,725	5,000,000	5,090,142		(67,369)			4.850	3.405	AO	51,194	242,500	05/22/2018.	04/15/2021.
018522 J# 0	Allete Inc 1st Mtg Bd				1	11,000,000	100.202	11,022,187	11,000,000	11,000,000					2.800	2.800	MS	90,689	308,000	09/24/2015.	09/15/2020.
01882Y AA 4	Alliant Energy Finance Sr Nt			1	2FE	12,801,086	104.393	13,362,278	12,800,000	12,800,837		(227)			3.750	3.748	JD	21,333	480,000	06/20/2018.	06/15/2023.
01882Y AB 2	Alliant Energy Finance Sr Nt			1	2FE	2,958,090	107.603	3,228,075	3,000,000	2,962,673		3,569			4.250	4.428	JD	5,667	127,500	10/03/2018.	06/15/2028.
019736 AE 7	Allison Transmission Inc Sr Nt			1	3FE	887,625	103.750	933,750	900,000	889,672	87,602	1,070			4.750	4.930	AO	10,688	42,750	02/07/2018.	10/01/2027.
02209S AL 7	Altria Group Inc Co Gtd Nt				2FE	1,597,485	103.636	1,554,536	1,500,000	1,519,559		(13,938)			4.750	3.745	MN	11,083	71,250	11/08/2013.	05/05/2021.
02209S AS 2	Altria Group Inc Sr Nt				2FE	4,968,900	106.112	5,305,580	5,000,000	4,986,393		3,007			4.000	4.073	JJ	83,889	200,000	10/28/2013.	01/31/2024.
023135 AW 6	Amazon.com Inc Sr Nt			1	1FE	10,987,838	101.778	11,195,624	11,000,000	10,991,862		2,465			2.400	2.425	FA	94,600	264,000	06/08/2018.	02/22/2023.
023135 AZ 9	Amazon.com Inc Sr Nt			1	1FE	6,983,750	103.497	7,244,783	7,000,000	6,987,712		2,444			2.800	2.841	FA	70,233	196,000	06/08/2018.	08/22/2024.
023608 AG 7	Ameren Corp Sr Nt			1	2FE	9,660,934	104.705	10,051,690	9,600,000	9,637,363		(5,415)			3.650	3.578	FA	132,373	350,400	03/28/2018.	02/15/2026.
02361D AL 4	Ameren Illinois Co Sr Nt			1	1FE	2,529,590	101.789	2,468,391	2,425,000	2,472,756		(17,269)			2.700	1.938	MS	21,825	65,475	08/17/2016.	09/01/2022.
02361D AP 5	Ameren Illinois Co Sr Nt			1	1FE	5,830,289	104.818	5,886,556	5,616,000	5,755,129		(24,906)			3.250	2.730	MS	60,840	182,520	07/24/2017.	03/01/2025.
02665W BF 7	American Honda Finance Sr Nt			1	1FE	29,990,100	99.769	29,930,760	30,000,000	29,996,884		1,995			1.650	1.657	JJ	232,375	495,000	07/07/2016.	07/12/2021.
02666Q G7 2	American Honda Fin Corp MT Nt				1FE	14,733,920	101.393	14,118,961	13,925,000	14,012,868		(119,023)			3.875	2.981	MS	149,887	539,594	07/08/2013.	09/21/2020.
02666Q J7 9	American Honda Fin Corp Sr Nt				1FE	15,628,210	103.323	15,498,420	15,000,000	15,145,433		(81,026)			3.800	3.215	MS	159,917	570,000	07/02/2013.	09/20/2021.
03040W AK 1	American Water Cap Corp Sr Nt			1	2FE	7,968,080	106.075	8,486,008	8,000,000	7,985,367		3,172			3.850	3.898	MS	102,667	308,000	11/08/2013.	03/01/2024.

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
03040W AL 9	American Water Cap Corp Sr Nt			1	2FE	10,985,784	104.875	11,536,228	11,000,000	10,992,285		1,342			3.400	3.415	MS	124,667	374,000	03/28/2018.	03/01/2025.
03040W AQ 8	American Water Cap Corp Sr Nt			1	2FE	13,953,940	102.222	14,311,122	14,000,000	13,963,847		4,132			2.950	2.988	MS	137,667	413,000	08/07/2017.	09/01/2027.
031162 BM 1	Amgen Inc Sr Nt			1	2FE	1,011,344	103.157	1,031,572	1,000,000	1,007,440		(3,762)			3.875	3.461	MN	4,951	38,750	12/18/2018.	11/15/2021.
031162 CH 1	Amgen Inc Sr Nt			1	2FE	6,982,430	100.940	7,065,772	7,000,000	6,990,533		2,472			2.250	2.289	FA	57,750	157,500	08/10/2016.	08/19/2023.
035242 AP 1	Anheuser-Busch Inbev Fin Sr Nt			1	2FE	771,596	106.188	796,409	750,000	766,657		(2,439)			3.650	3.245	FA	11,406	27,375	12/06/2017.	02/01/2026.
037833 BS 8	Apple Inc Sr Nt			1	1FE	9,992,900	100.595	10,059,520	10,000,000	9,998,305		1,447			2.250	2.265	FA	80,000	225,000	02/16/2016.	02/23/2021.
037833 BU 3	Apple Inc Sr Nt			1	1FE	9,989,300	102.860	10,285,980	10,000,000	9,994,931		1,520			2.850	2.867	FA	101,333	285,000	02/16/2016.	02/23/2023.
037833 BY 5	Apple Inc Sr Nt			1	1FE	1,967,696	105.908	2,118,152	2,000,000	1,974,181		3,708			3.250	3.485	FA	23,111	65,000	03/28/2018.	02/23/2026.
037833 CU 2	Apple Inc Sr Nt			1	1FE	6,993,350	103.444	7,241,073	7,000,000	6,995,705		912			2.850	2.865	MN	27,708	199,500	05/04/2017.	05/11/2024.
038522 AQ 1	Aramark Services Inc Sr Nt			1	3FE	2,010,000	105.375	2,107,500	2,000,000	2,008,046	144,156	(1,109)			5.000	4.923	FA	41,667	100,000	02/06/2018.	02/01/2028.
044209 AF 1	Ashland Inc Nt			1	3FE	9,550,000	104.500	10,450,000	10,000,000	9,808,562		66,105			4.750	5.545	FA	179,444	475,000	09/24/2015.	08/15/2022.
045054 AD 5	Ashtead Capital Inc 2nd Lien Nt			1	2FE	1,196,875	102.750	1,284,375	1,250,000	1,206,458		6,593			4.125	4.840	FA	19,479	51,563	07/16/2018.	08/15/2025.
049560 AN 5	Atmos Energy Corp Sr Nt			1	1FE	8,975,250	103.213	9,289,188	9,000,000	8,980,928		2,248			3.000	3.032	JD	12,000	270,000	06/05/2017.	06/15/2027.
05348E AQ 2	AvalonBay Communities Inc Sr Nt			1	1FE	6,120,048	102.434	6,760,664	6,600,000	6,441,326		54,565			2.950	3.896	MS	57,328	194,700	06/21/2013.	09/15/2022.
05348E AV 1	AvalonBay Communities Inc Sr Nt			1	1FE	5,989,320	105.705	6,342,312	6,000,000	5,993,846		1,016			3.450	3.471	JD	17,250	207,000	05/06/2015.	06/01/2025.
05565E G* 0	BMW US Capital LLC Gtd Sr Nt Ser L			1	1	10,000,000	100.701	10,070,144	10,000,000	10,000,000					3.120	3.120	FA	119,600	312,000	02/13/2014.	02/13/2021.
05565S AA 2	Burlington Northern PTC Ser 2006-2			1	1FE	1,826,523	105.854	1,933,453	1,826,523	1,826,523					5.629	5.627	AO	25,704	102,815	02/18/2013.	04/01/2024.
058498 AR 7	Ball Corp Nt			1	3FE	6,180,000	105.750	6,345,000	6,000,000	6,064,095	61,156	(27,061)			5.000	4.485	MS	88,333	300,000	05/06/2015.	03/15/2022.
058498 AS 5	Ball Corp Sr Nt			1	3FE	7,437,500	105.000	8,400,000	8,000,000	7,749,571	71,083	56,780			4.000	4.892	MN	40,889	320,000	04/21/2015.	11/15/2023.
058498 AT 3	Ball Corp Sr Nt			1	3FE	3,541,250	111.375	3,898,125	3,500,000	3,526,004	38,768	(4,015)			5.250	5.093	JJ	91,875	183,750	11/16/2015.	07/01/2025.
06051G FB 0	Bank of America Corp Sr Nt				1FE	9,992,700	107.494	10,749,370	10,000,000	9,996,681		737			4.125	4.134	JJ	182,188	412,500	01/15/2014.	01/22/2024.
06051G GC 7	Bank of America Corp Sub Nt			2	2FE	10,000,000	108.445	10,844,470	10,000,000	10,000,000					4.183	4.183	MN	41,830	418,300	11/21/2016.	11/25/2027.
06051G HC 6	Bank of America Corp Sr Nt			1	1FE	6,016,959	102.335	6,176,910	6,036,000	6,022,188		3,226			3.004	3.066	JD	5,540	181,321	05/23/2018.	12/20/2023.
06053F AA 7	Bank of America Corp Sr Nt				1FE	1,012,411	106.669	1,066,693	1,000,000	1,008,612		(2,215)			4.100	3.839	JJ	17,881	41,000	03/28/2018.	07/24/2023.
06406G AA 9	Bank of NY Mellon Corp MT Sub Nt			2	1FE	4,994,500	102.535	5,126,725	5,000,000	4,995,768		412			3.000	3.011	AO	25,417	150,000	10/24/2016.	10/30/2028.
07274N AY 9	Bayer US Finance II LLC Sr Nt			1	2FE	1,122,268	110.931	1,109,305	1,000,000	1,099,383		(15,718)			5.500	3.535	FA	20,778	55,000	07/12/2018.	08/15/2025.
07330M AB 3	Branch Banking & Trust Sr Nt				1FE	4,496,985	106.464	4,790,862	4,500,000	4,498,148		287			3.625	3.633	MS	47,578	163,125	09/09/2015.	09/16/2025.
075887 BF 5	Becton Dickinson & Co Sr Nt			1	2FE	4,722,096	106.018	4,770,792	4,500,000	4,702,458		(19,638)			3.734	2.756	JD	7,468	84,015	06/25/2019.	12/15/2024.
075887 BW 8	Becton Dickinson & Co Sr Nt			1	2FE	5,275,969	106.420	5,427,420	5,100,000	5,265,206		(10,763)			3.700	3.192	JD	13,104	94,350	06/20/2019.	06/06/2027.
09184# AA 3	Black Bear Holding LLC Sr Sec Nt			1	3PL	30,000,000	101.582	30,474,667	30,000,000	30,000,000	749,978				5.470	5.509	MJSD	4,558	1,641,000	02/18/2014.	02/18/2024.
092113 AH 2	Black Hills Corp Sr Nt			1	2FE	14,942,580	106.020	15,796,950	14,900,000	14,933,947		(8,266)			4.250	4.184	MN	54,530	633,250	03/28/2018.	11/30/2023.
092113 AM 1	Black Hills Corp Sr Nt			1	2FE	2,565,975	101.201	2,580,615	2,550,000	2,561,334		(1,423)			3.150	3.079	JJ	37,039	80,325	09/01/2016.	01/15/2027.
100743 AK 9	Boston Gas Company Sr Nt			1	1FE	3,996,240	103.414	4,136,544	4,000,000	3,997,038		341			3.150	3.161	FA	52,500	126,000	07/31/2017.	08/01/2027.
10373Q AB 6	BP Cap Mkts America Sr Nt				1FE	11,000,000	108.228	11,905,124	11,000,000	11,000,000					3.796	3.796	MS	115,989	417,560	09/18/2018.	09/21/2025.
10373Q AC 4	BP Cap Mkts America Sr Nt			1	1FE	5,500,000	110.532	6,079,260	5,500,000	5,500,000					3.937	3.937	MS	60,149	216,535	09/18/2018.	09/21/2028.
10373Q AV 2	BP Cap Mkts America Sr Nt			1	1FE	4,316,305	103.381	4,652,141	4,500,000	4,337,272		19,970			3.017	3.602	JJ	62,226	135,765	12/14/2018.	01/16/2027.
10373Q AZ 3	BP Cap Mkts America Sr Nt			1	1FE	3,537,347	107.070	3,747,436	3,500,000	3,533,137		(4,026)			3.588	3.435	AO	26,860	125,580	12/14/2018.	04/14/2027.
110122 BD 9	Bristol-Myers Squibb Co Sr Nt			1	1FE	2,423,661	101.632	2,448,320	2,409,000	2,421,894		(1,767)			3.950	3.253	AO	20,088		11/22/2019.	10/15/2020.
110122 BG 2	Bristol-Myers Squibb Co Sr Nt			1	1FE	18,901,340	103.333	19,736,584	19,100,000	18,909,145		7,805			3.250	3.651	FA	234,506		11/22/2019.	08/15/2022.
110122 BZ 0	Bristol-Myers Squibb Co Sr Nt			1	1FE	5,115,950	103.260	5,162,990	5,000,000	5,106,554		(9,396)			2.900	2.396	JJ	90,625		07/24/2019.	07/26/2024.

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
12189L AQ 4		Burlington Northern Santa Fe Sr Nt			1	1FE	2,066,574	106.173	2,123,460	2,000,000	2,037,526		(9,466)			3.850	3.302	MS	25,667	77,000	10/27/2016.	09/01/2023.
12189L AR 2		Burlington Northern Santa Fe Nt			1	1FE	8,751,568	106.665	9,066,508	8,500,000	8,633,590		(28,764)			3.750	3.350	AO	79,688	318,750	03/28/2018.	04/01/2024.
12189L AT 8		Burlington Northern Santa Fe Sr Nt			1	1FE	998,453	105.777	1,057,769	1,000,000	998,858		222			3.400	3.427	MS	11,333	34,000	03/28/2018.	09/01/2024.
12189L AV 3		Burlington Northern Santa Fe Sr Nt			1	1FE	11,944,080	104.106	12,492,708	12,000,000	11,968,818		5,393			3.000	3.054	AO	90,000	360,000	03/04/2015.	04/01/2025.
124857 AP 8		CBS Corp Sr Nt			1	2FE	949,552	104.651	1,046,509	1,000,000	957,260		7,423			3.500	4.457	JJ	16,139	35,000	12/18/2018.	01/15/2025.
124857 AQ 6		CBS Corp Sr Nt			1	2FE	3,927,520	107.150	4,286,000	4,000,000	3,954,564		6,481			4.000	4.215	JJ	73,778	160,000	07/07/2015.	01/15/2026.
124857 AT 0		CBS Corp Sr Nt			2	2FE	9,888,250	102.495	10,249,520	10,000,000	9,911,268		9,295			3.375	3.501	FA	127,500	337,500	06/27/2017.	02/15/2028.
1248EP AZ 6		CCO Holdings LLC Sr Nt			1	3FE	7,820,425	101.125	7,918,088	7,830,000	7,824,256	189,324	681			5.125	5.138	FA	151,597	401,288	11/05/2015.	02/15/2023.
1248EP BM 4		CCO Holdings LLC Hgh Yld Sr Nt				3FE	9,024,647	105.502	9,495,180	9,000,000	9,017,527	199,860	(2,333)			5.750	5.712	FA	195,500	517,500	05/23/2016.	02/15/2026.
12524@ AA 8		CED Wind Holdings LLC Sec Nt			4	2	14,988,514	104.695	15,692,276	14,988,514	14,988,514					4.410	4.413	JD	1,836	660,993	09/28/2018.	12/31/2028.
125523 BN 9		Cigna Corp Sr Nt			1	2FE	9,035,724	104.838	9,225,726	8,800,000	9,011,506		(24,218)			4.750	3.412	MN	53,411	209,000	10/11/2019.	11/15/2021.
125896 BP 4		CMS Energy Corp Sr Nt			1	2FE	7,887,327	105.614	7,967,520	7,544,000	7,768,941		(34,477)			3.600	3.042	MN	34,702	271,584	06/02/2016.	11/15/2025.
125896 BQ 2		CMS Energy Corp Sr Nt			1	2FE	4,003,960	102.778	4,111,136	4,000,000	4,002,769		(390)			3.000	2.988	MN	15,333	120,000	06/21/2016.	05/15/2026.
125896 BS 8		CMS Energy Corp Sr Nt			2	2FE	1,008,380	104.655	1,046,553	1,000,000	1,006,447		(755)			3.450	3.351	FA	13,033	34,500	04/21/2017.	08/15/2027.
126408 HB 2		CSX Corp Sr Nt			1	2FE	3,990,107	105.616	4,224,620	4,000,000	3,992,749		1,436			3.400	3.443	FA	56,667	136,000	03/28/2018.	08/01/2024.
126410 LM 9		CSX Transportation Inc Co Gtd Nt			1	1FE	1,402,978	108.927	1,528,215	1,402,978	1,402,978					6.251	6.250	JJ	40,440	87,700	02/18/2013.	01/15/2023.
126650 CL 2		CVS Health Corp Sr Nt			1	2FE	7,919,520	106.511	8,520,848	8,000,000	7,951,431		7,670			3.875	3.998	JJ	138,639	310,000	07/13/2015.	07/20/2025.
12722* AA 0		CTL 2019-22 Tr (BU-Sydney) Sr Nt			4	1Z	14,180,000	100.143	14,200,324	14,180,000	14,180,000					2.780	2.796	MON	14,235		12/18/2019.	06/15/2027.
14149Y BH 0		Cardinal Health Inc Sr Nt	LS		1	2FE	7,000,000	102.901	7,203,084	7,000,000	7,000,000					3.079	3.079	JD	9,579	215,530	06/01/2017.	06/15/2024.
150190 AB 2		Cedar Fair/Can/Magnum/MI Sr Nt			1	4FE	997,612	107.608	1,076,080	1,000,000	998,021	52,805	216			5.375	5.408	AO	11,347	53,750	06/27/2018.	04/15/2027.
161175 BK 9		Charter Comm Opt 1st Lien			1	2FE	7,398,230	106.606	7,462,385	7,000,000	7,388,502		(9,728)			4.200	3.398	MS	86,567		10/07/2019.	03/15/2028.
16412X AG 0		Cheniere Corp Christi HD 1st lien Nt			1	2FE	8,115,000	110.518	8,841,440	8,000,000	8,095,506	554,284	(11,178)			5.125	4.921	JD	1,139	410,000	02/23/2018.	06/30/2027.
172967 FF 3		Citigroup Inc Sr Nt				1FE	17,676,916	102.038	17,856,720	17,500,000	17,520,188		(32,166)			5.375	5.179	FA	371,024	940,625	07/30/2014.	08/09/2020.
172967 FX 4		Citigroup Inc Sr Nt				1FE	4,927,150	140.776	7,038,795	5,000,000	4,936,123		1,368			5.875	5.980	JJ	123,212	293,750	01/19/2012.	01/30/2042.
172967 HD 6		Citigroup Inc Sr Nt				1FE	9,977,000	106.190	10,619,010	10,000,000	9,990,168		2,345			3.875	3.903	AO	71,042	387,500	10/21/2013.	10/25/2023.
172967 KA 8		Citigroup Inc Sub Nt				2FE	15,750,550	110.178	16,526,715	15,000,000	15,617,250		(67,225)			4.450	3.831	MS	170,583	667,500	12/20/2017.	09/29/2027.
172967 KJ 9		Citigroup Inc Sub Nt				2FE	5,331,150	110.115	5,505,750	5,000,000	5,258,362		(36,529)			4.600	3.659	MS	71,556	230,000	12/18/2017.	03/09/2026.
174610 AJ 4		Citizens Financial Group Sub Nt			1	2FE	808,038	107.796	862,370	800,000	804,927		(767)			4.350	4.225	FA	14,500	34,800	08/13/2015.	08/01/2025.
191098 AK 8		Coca-Cola Bottling Co Cons Sr Nt			1	2FE	20,685,804	104.752	21,578,933	20,600,000	20,654,952		(8,181)			3.800	3.749	MN	78,280	782,800	12/17/2015.	11/25/2025.
197677 AG 2		Columbia/HCA Healthcare Corp Nt				3FE	998,738	120.500	1,205,000	1,000,000	998,911		166			7.690	7.715	JD	3,418	76,900	12/18/2018.	06/15/2025.
20030N BY 6		Comcast Corp Sr Nt			1	1FE	3,431,058	105.943	3,443,154	3,250,000	3,426,439		(4,618)			3.300	2.460	FA	44,688		10/15/2019.	02/01/2027.
200339 AJ 8		Comerica Bk Sub Nt				2FE	10,169,480	127.694	10,209,127	7,995,000	9,277,971		(157,172)			7.875	5.025	MS	185,384	629,606	07/10/2013.	09/15/2026.
202795 JK 7		Commonwealth Edison Co 1st Mtg Bd			2	1FE	10,969,860	103.628	11,399,113	11,000,000	10,976,157		2,748			2.950	2.982	FA	122,589	324,500	08/16/2017.	08/15/2027.
20451N AE 1		Compass Minerals International Sr Nt			1	4FE	4,207,375	99.625	4,234,063	4,250,000	4,227,198	376,576	4,373			4.875	5.009	JJ	95,536	207,188	01/07/2015.	07/15/2024.
21036P AL 2		Constellation Brands Inc Sr Nt			1	2FE	3,730,000	106.295	4,251,804	4,000,000	3,890,551		29,177			4.250	5.151	MN	28,333	170,000	07/09/2015.	05/01/2023.
21036P AN 8		Constellation Brands Inc Hgh Yld Bd			1	2FE	3,526,875	110.860	3,658,367	3,300,000	3,426,130		(23,088)			4.750	3.881	MN	20,029	156,750	04/23/2015.	11/15/2024.
21036P AP 3		Constellation Brands Inc Sr Nt			1	2FE	1,000,000	111.453	1,114,528	1,000,000	1,000,000					4.750	4.750	JD	3,958	47,500	11/19/2015.	12/01/2025.
212015 AN 1		Continental Resources Inc Sr Nt			1	2FE	2,989,594	103.429	3,102,861	3,000,000	2,994,884		1,044			3.800	3.842	JD	9,500	114,000	09/08/2014.	06/01/2024.
212015 AS 0		Continental Resources Inc Sr Nt			1	2FE	3,306,943	106.338	3,615,492	3,400,000	3,319,879		8,019			4.375	4.731	JJ	68,590	148,750	05/25/2018.	01/15/2028.
212168 AA 6		Continental Wind Sr Nt			1	2FE	7,298,970	111.425	8,132,841	7,298,970	7,298,970					6.000	6.001	FA	147,196	437,938	09/23/2013.	02/28/2033.
21688A AE 2		Rabobank Nederland NY Sr Nt				1FE	4,993,250	106.024	5,301,175	5,000,000	4,996,084		652			3.375	3.391	MN	18,750	168,750	05/14/2015.	05/21/2025.

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
22003B	AJ	5	Corporate Office Prop LP Sr Nt			1	2FE	2,992,327	101.654	3,049,632	3,000,000	2,998,258		1,145			3.700	3.741	JD	4,933	111,000	07/30/2014.	06/15/2021.
224044	BW	6	Cox Communications Inc Sr Nt			1	2FE	10,590,600	102.871	10,904,337	10,600,000	10,597,014		948			3.250	3.260	JD	15,311	344,500	02/18/2013.	12/15/2022.
22546Q	AD	9	Credit Suisse NY Sub Nt				2FE	25,962,560	100.094	26,024,388	26,000,000	25,999,831		4,705			5.400	5.419	JJ	651,300	1,404,000	01/11/2010.	01/14/2020.
232820	AJ	9	Cytec Inds Inc Sr Nt			1	2FE	4,757,979	100.617	5,030,835	5,000,000	4,869,404		36,611			3.500	4.372	AO	43,750	175,000	10/27/2016.	04/01/2023.
23311V	AD	9	DCP Midstream Operating Sr Nt			1	3FE	9,197,450	102.250	10,225,000	10,000,000	9,673,719	207,071	91,648			3.875	4.990	MS	114,097	387,500	07/30/2014.	03/15/2023.
23317H	AA	0	DDR Corp Sr Nt			1	2FE	3,945,035	104.303	4,172,136	4,000,000	3,977,458		8,155			4.625	4.864	JJ	85,306	185,000	09/29/2015.	07/15/2022.
233331	AS	6	DTE Energy Co Sr Nt			1	2FE	6,059,465	104.416	6,264,960	6,000,000	6,033,835		(7,053)			3.500	3.361	JD	17,500	210,000	02/18/2016.	06/01/2024.
233331	AW	7	DTE Energy Co Sr Nt				2FE	1,999,340	100.488	2,009,758	2,000,000	1,999,365		25			2.529	2.536	AO	12,645	10,244	08/08/2019.	10/01/2024.
233851	BJ	2	Daimler Fin NA LLC Sr Nt			1	1FE	7,427,925	103.079	7,730,955	7,500,000	7,463,972		7,155			3.250	3.364	FA	101,563	243,750	07/24/2014.	08/01/2024.
24422E	TH	2	Deere /John/ Cap Corp MT Sr Nt				1FE	2,999,490	102.253	3,067,587	3,000,000	2,999,656		48			2.650	2.652	JD	4,638	79,500	06/07/2016.	06/10/2026.
24422E	TL	3	Deere /John/ Cap Corp Sr Nt				1FE	14,995,800	101.677	15,251,535	15,000,000	14,998,242		839			2.650	2.656	JJ	193,229	397,500	01/03/2017.	01/06/2022.
25470D	AH	2	Discovery Communications Sr Nt			1	2FE	9,325,900	102.903	10,290,310	10,000,000	9,745,770		71,688			3.250	4.094	AO	81,250	325,000	06/24/2013.	04/01/2023.
25746U	CJ	6	Dominion Resources Inc Sr Nt			1	2FE	6,989,990	99.969	6,997,823	7,000,000	6,996,656		2,008			2.000	2.030	FA	52,889	140,000	08/04/2016.	08/15/2021.
25746U	CR	8	Dominion Resources Inc Sr Nt Ser B			2	2FE	24,964,000	101.447	25,361,825	25,000,000	24,984,766		7,168			2.750	2.781	JJ	317,014	687,500	01/09/2017.	01/15/2022.
26441Y	AW	7	Duke-Weeks Realty LP Sr Nt			1	2FE	3,510,375	104.252	3,440,306	3,300,000	3,397,739		(33,260)			3.875	2.763	AO	26,996	127,875	06/28/2016.	10/15/2022.
26441Y	AZ	0	Duke-Weeks Realty LP Sr Nt			1	2FE	9,639,810	103.611	10,050,219	9,700,000	9,658,783		5,596			3.250	3.323	JD	876	315,250	06/23/2016.	06/30/2026.
26441Y	BB	2	Duke-Weeks Realty LP Sr Nt			1	2FE	1,978,520	109.056	2,181,114	2,000,000	1,980,863		1,798			4.000	4.132	MS	23,556	80,889	09/04/2018.	09/15/2028.
26442U	AA	2	Duke Energy Progress Inc 1st Mtg Bd			1	1FE	4,984,750	105.053	5,252,625	5,000,000	4,990,830		1,462			3.250	3.286	FA	61,389	162,500	08/10/2015.	08/15/2025.
26884T	AA	0	ERAC USA Finance Company Sr Nt				2FE	12,245,276	102.389	11,047,784	10,790,000	10,963,278		(225,435)			5.250	3.061	AO	141,619	566,475	03/28/2018.	10/01/2020.
278865	AU	4	Ecolab Inc Sr Nt			2	1FE	2,546,575	103.197	2,579,923	2,500,000	2,523,501		(7,725)			3.250	2.907	JJ	37,691	81,250	11/28/2016.	01/14/2023.
278865	AV	2	Ecolab Inc Sr Nt			1	1FE	5,266,300	102.748	5,651,124	5,500,000	5,331,279		21,745			2.700	3.204	MN	24,750	148,500	12/02/2016.	11/01/2026.
29273R	AJ	8	Energy Transfer Partners Sr Nt			1	2FE	10,796,209	128.810	12,526,811	9,725,000	10,616,042		(24,012)			7.500	6.633	JJ	364,688	729,375	01/29/2010.	07/01/2038.
29273R	AR	0	Energy Transfer Partners Sr Nt			1	2FE	4,982,100	118.950	5,947,520	5,000,000	4,984,317		312			6.500	6.527	FA	135,417	325,000	01/09/2012.	02/01/2042.
29364D	AU	4	Entergy Arkansas Inc 1st Mtg Bd			1	1FE	11,881,372	105.496	12,395,804	11,750,000	11,841,112		(12,972)			3.500	3.360	AO	102,813	411,250	12/18/2018.	04/01/2026.
29379V	AP	8	Enterprise Products Operations Gtd Nt			1	2FE	9,970,100	102.078	10,207,810	10,000,000	9,997,488		3,621			5.200	5.239	MS	173,333	520,000	05/11/2010.	09/01/2020.
29379V	BA	0	Enterprise Products Operations Nt			1	2FE	5,482,200	115.708	5,785,415	5,000,000	5,461,031		(10,747)			4.850	4.237	MS	71,403	242,500	12/14/2017.	03/15/2044.
294429	AQ	8	Equifax Inc Sr Nt			1	2FE	4,988,950	100.629	5,031,430	5,000,000	4,989,176		226			2.600	2.647	JD	15,167		11/15/2019.	12/01/2024.
30040W	AA	6	Eversource Energy Sr Nt			1	2FE	6,218,955	100.587	6,150,871	6,115,000	6,144,313		(23,782)			2.500	2.094	MS	45,013	152,875	10/12/2016.	03/15/2021.
30040W	AB	4	Eversource Energy Sr Nt			1	2FE	1,411,466	103.018	1,545,266	1,500,000	1,422,618		10,734			3.350	4.307	MS	14,796	50,250	12/18/2018.	03/15/2026.
30161M	AH	6	Exelon Generation Co LLC Sr Nt			1	2FE	3,147,000	100.977	3,029,304	3,000,000	3,023,517		(30,620)			4.000	2.932	AO	30,000	120,000	10/07/2015.	10/01/2020.
30212P	AH	8	Expedia Inc Co Gtd Nt			1	2FE	11,478,186	102.233	11,756,795	11,500,000	11,498,140		2,842			5.950	5.977	FA	258,494	684,250	04/18/2011.	08/15/2020.
31428X	AY	2	Fedex Corp Sr Nt			1	2FE	5,871,873	107.015	6,041,019	5,645,000	5,764,947		(27,246)			4.000	3.432	JJ	104,119	225,800	11/04/2015.	01/15/2024.
31428X	BC	9	Fedex Corp Sr Nt			1	2FE	1,458,956	103.745	1,556,172	1,500,000	1,475,441		4,334			3.200	3.555	FA	20,000	48,000	01/01/2016.	02/01/2025.
31428X	BP	0	Fedex Corp Sr Nt	LS		1	2FE	5,006,250	102.917	5,145,830	5,000,000	5,005,264		(555)			3.400	3.385	FA	64,222	170,000	01/29/2018.	02/15/2028.
31620M	AR	7	Fidelity Natl Info Serv Inc Sr Nt			1	2FE	7,779,520	114.307	8,001,469	7,000,000	7,714,386		(65,134)			5.000	2.987	AO	73,889	175,000	06/10/2019.	10/15/2025.
31620M	AT	3	Fidelity Natl Info Serv Inc Sr Nt			1	2FE	12,032,400	103.480	12,417,600	12,000,000	12,030,474		(1,926)			3.000	2.955	FA	136,000	180,000	06/26/2019.	08/15/2026.
316773	CT	5	Fifth Third Bancorp Sr Nt				2FE	13,680,435	100.416	13,556,147	13,500,000	13,527,476		(47,497)			2.875	2.513	JJ	166,031	388,125	08/25/2016.	07/27/2020.
337738	AS	7	FiServe Inc Sr Nt			1	2FE	16,977,040	101.767	17,300,305	17,000,000	16,979,329		2,289			2.750	2.779	JJ	242,840		06/17/2019.	07/01/2024.
337738	AT	5	FiServe Inc Sr Nt			1	2FE	12,024,710	103.565	12,427,752	12,000,000	12,023,079		(1,631)			3.200	3.166	JJ	199,467		06/17/2019.	07/01/2026.
33829T	AA	4	Five Corners Funding Trust Sr Nt			1	1FE	5,177,300	108.566	5,428,315	5,000,000	5,090,775		(21,313)			4.419	3.909	MN	28,233	220,950	08/26/2015.	11/15/2023.
340711	AT	7	Florida Gas Transmission Co Nt			1	2FE	999,510	101.681	1,016,812	1,000,000	999,902		176			5.450	5.469	JJ	25,131	54,500	03/28/2018.	07/15/2020.

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
341081	FM 4	Florida Pwr & Lt Co Nt			1	1FE	14,035,174	105.078	14,553,275	13,850,000	13,974,665		(19,099)			3.125	2.957	JD	36,068	432,813	03/28/2018.	12/01/2025.
361448	AZ 6	GATX Corp Sr Nt			1	2FE	2,138,963	104.645	2,132,657	2,038,000	2,137,623		(1,340)			3.850	3.068	MS	19,834		11/21/2019.	03/30/2027.
369550	AW 8	General Dynamics Corp Sr Nt			2	1FE	33,328,879	100.046	34,956,177	34,940,000	34,031,011		236,174			1.875	2.633	FA	247,492	655,125	12/09/2016.	08/15/2023.
369550	AX 6	General Dynamics Corp Sr Nt			2	1FE	8,024,360	99.188	8,430,972	8,500,000	8,162,635		45,679			2.125	2.784	FA	68,236	180,625	11/18/2016.	08/15/2026.
369622	SM 8	General Elec Cap Corp Sub Nt				2FE	6,106,440	103.173	6,190,374	6,000,000	6,014,689		(12,548)			5.300	5.070	FA	123,667	318,000	02/23/2011.	02/11/2021.
373334	KF 7	Georgia Pwr Co Sr Nt			1	1FE	8,981,550	100.452	9,040,680	9,000,000	8,995,265		3,687			2.400	2.443	AO	54,000	216,000	03/02/2016.	04/01/2021.
375558	AU 7	Gilead Sciences Inc Sr Nt			1	1FE	13,749,904	104.354	13,341,659	12,785,000	13,028,803		(121,435)			4.400	3.362	JD	46,878	562,540	03/28/2018.	12/01/2021.
375558	BF 9	Gilead Sciences Inc Sr Nt			1	1FE	9,959,600	107.700	10,769,950	10,000,000	9,974,284		3,645			3.650	3.697	MS	121,667	365,000	09/09/2015.	03/01/2026.
37940X	AA 0	Global Payments Inc Sr Nt			1	2FE	3,999,000	100.455	4,018,204	4,000,000	3,999,066		66			2.650	2.655	FA	40,339		08/07/2019.	02/15/2025.
38141G	VP 6	Goldman Sachs Group Inc Sr Nt				1FE	7,525,575	100.471	7,535,333	7,500,000	7,503,891		(5,406)			2.750	2.675	MS	60,729	206,250	10/16/2015.	09/15/2020.
38148L	AE 6	Goldman Sachs Group Inc Sr Nt				1FE	5,980,680	106.155	6,369,318	6,000,000	5,988,694		1,857			3.750	3.789	MN	24,375	225,000	05/19/2015.	05/22/2025.
391164	AF 7	Great Plains Energy Sr Nt			1	2FE	22,947,467	106.286	21,495,321	20,224,000	21,262,679		(358,746)			5.292	3.101	JD	47,567	990,874	08/07/2019.	06/15/2022.
404119	BU 2	HCA Inc High Yield Corp			1	2FE	1,002,500	107.849	1,078,491	1,000,000	1,001,859	57,076	(217)			4.500	4.469	FA	17,000	45,000	09/14/2016.	02/15/2027.
41242*	AR 3	Hardwood Funding LLC Sr Nt			1	1FE	6,077,880	100.660	6,039,597	6,000,000	6,027,626		(18,679)			3.010	2.680	JD	12,040	181,603	03/28/2017.	06/07/2021.
423452	AC 5	Helmerich & Payne Sr Nt	LS		1	2FE	8,207,290	109.244	8,848,732	8,100,000	8,194,102		(13,188)			4.650	4.383	MS	110,903	188,325	03/22/2019.	03/15/2025.
427866	AR 9	Hershey Foods Corp Sr Nt			1	1FE	999,497	102.056	1,020,559	1,000,000	999,839		169			4.125	4.143	JD	3,438	41,250	03/28/2018.	12/01/2020.
428236	BV 4	Hewlett-Packard Co Sr Nt			1	2FE	4,996,820	104.542	5,227,085	5,000,000	4,999,267		353			4.650	4.658	JD	14,208	232,500	02/18/2013.	12/09/2021.
437076	BM 3	Home Depot Inc Sr Nt			1	1FE	967,636	104.670	1,046,701	1,000,000	974,010		3,661			3.000	3.466	AO	7,500	30,000	03/28/2018.	04/01/2026.
438516	BL 9	Honeywell International Inc Sr Nt			2	1FE	16,099,816	101.766	17,096,654	16,800,000	16,297,369		65,305			2.500	2.987	MN	70,000	420,000	11/21/2016.	11/01/2026.
438516	BW 5	Honeywell International Inc Sr Nt			1	1FE	4,490,685	101.229	4,555,310	4,500,000	4,491,389		704			2.300	2.344	FA	41,113		07/30/2019.	08/15/2024.
446150	AG 9	Huntington Bancshares Sub Bk Nt				2FE	1,086,156	104.553	1,045,531	1,000,000	1,018,259		(18,250)			7.000	5.014	JD	3,111	70,000	01/01/2016.	12/15/2020.
446150	AK 0	Huntington Bancshares Sr Nt				2FE	13,978,860	100.554	14,077,560	14,000,000	13,991,721		3,927			2.300	2.330	JJ	149,372	322,000	08/04/2016.	01/14/2022.
446413	AH 9	Huntington Ingalls Industries Sr Nt			1	2FE	7,086,875	104.500	7,315,000	7,000,000	7,055,898		(8,074)			5.000	4.842	MN	44,722	350,000	11/23/2015.	11/15/2025.
446413	AL 0	Huntington Ingalls Industries Sr Nt			1	2FE	10,041,690	103.940	10,394,000	10,000,000	10,035,700		(3,965)			3.483	3.430	JD	29,025	348,300	06/14/2018.	12/01/2027.
446438	RQ 8	Huntington Bancshares Sr Nt				1FE	9,958,000	100.504	10,050,370	10,000,000	9,994,316		8,737			2.875	2.966	FA	104,618	287,500	08/17/2015.	08/20/2020.
449669	AK 6	IMC Global Inc Sr Nt			1	2FE	10,968,469	122.087	12,288,036	10,065,000	10,597,626		(49,456)			7.300	6.444	JJ	338,799	734,745	07/28/2010.	01/15/2028.
449934	AD 0	IMS Health Inc High Yield Corp			1	3FE	10,812,813	105.500	11,130,250	10,550,000	10,740,875	689,056	(23,431)			5.000	4.685	AO	111,361	527,500	10/13/2016.	10/15/2026.
452308	AX 7	Illinois Tool Works Inc Sr Nt			2	1FE	8,635,320	102.698	9,242,784	9,000,000	8,734,247		34,143			2.650	3.131	MN	30,475	238,500	01/05/2017.	11/15/2026.
45255@	AD 7	Impact Community Capital Nt				5GI	331,764	95.940	318,295	331,764	318,295	33,674				2.727	10.233	MON			05/16/2003.	07/25/2031.
457187	AB 8	Ingredion Inc Sr Nt			1	2FE	13,641,890	101.115	13,650,566	13,500,000	13,600,284		(13,188)			3.200	3.077	AO	108,000	432,000	10/03/2016.	10/01/2026.
458140	AQ 3	Intel Corp Sr Nt			1	1FE	9,990,600	100.382	10,038,190	10,000,000	9,998,858		1,946			2.450	2.470	JJ	103,444	245,000	07/22/2015.	07/29/2020.
458140	AR 1	Intel Corp Sr Nt			1	1FE	13,642,983	103.197	14,084,367	13,648,000	13,646,027		725			3.100	3.106	JJ	178,637	423,088	07/23/2015.	07/29/2022.
458140	AU 4	Intel Corp Sr Nt			1	1FE	9,974,600	102.538	10,253,790	10,000,000	9,983,036		2,410			2.600	2.629	MN	30,333	260,000	05/12/2016.	05/19/2026.
458140	BD 1	Intel Corp Sr Nt			2	1FE	14,996,250	103.874	15,581,100	15,000,000	14,997,577		514			2.875	2.879	MN	59,896	431,250	05/08/2017.	05/11/2024.
459200	AR 2	International Bus Machs Corp Sr Nt			1	1FE	4,878,944	125.068	6,253,395	5,000,000	4,923,049		7,645			6.220	6.480	FA	129,583	311,000	02/18/2013.	08/01/2027.
459200	JY 8	International Bus Machs Corp Sr Nt				1FE	6,521,775	103.772	6,485,738	6,250,000	6,503,910		(17,865)			3.000	2.024	MN	23,958	93,750	09/04/2019.	05/15/2024.
465685	AG 0	ITC Holdings Corp Sr Nt			1	2FE	2,780,216	104.990	2,887,214	2,750,000	2,772,741		(5,971)			4.050	3.795	JJ	55,688	111,375	12/18/2018.	07/01/2023.
465685	AJ 4	ITC Holdings Corp Sr Nt			1	2FE	10,120,947	104.704	10,470,400	10,000,000	10,062,033		(12,791)			3.650	3.497	JD	16,222	365,000	10/27/2016.	06/15/2024.
465685	AP 0	ITC Holdings Corp Sr Nt			1	2FE	7,740,725	104.368	8,088,481	7,750,000	7,742,193		853			3.350	3.365	MN	33,174	259,625	06/22/2018.	11/15/2027.
46625H	HQ 6	JPMorgan Chase & Co Sr Nt				1FE	18,829,380	100.674	19,128,079	19,000,000	18,995,041		20,952			4.950	5.066	MS	250,800	940,500	05/07/2010.	03/25/2020.
46625H	JY 7	JPMorgan Chase & Co Sub Nt				1FE	2,946,075	107.058	3,211,725	3,000,000	2,955,052		8,627			3.875	4.231	MS	35,844	116,250	12/18/2018.	09/10/2024.

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
46625H	MN	7	JPMorgan Chase & Co Sr Nt				1FE	7,969,920	108.008	8,640,616	8,000,000	7,981,851		2,879			3.900	3.946	JJ	143,867	312,000	07/14/2015.	07/15/2025.
46647P	AF	3	JP Morgan Chase & Co Sr Nt			2	1FE	19,045,940	106.252	21,250,480	20,000,000	19,134,886		85,864			3.540	4.160	MN	118,000	708,000	12/19/2018.	05/01/2028.
478375	AD	0	Johnson Control Intl plc Sr Nt			1	2FE	1,710,181	100.641	1,625,359	1,615,000	1,622,459		(30,009)			5.000	3.082	MS	20,412	80,750	12/28/2016.	03/30/2020.
478375	AE	8	Johnson Control Intl plc Sr Nt				2FE	1,014,823	102.870	1,028,700	1,000,000	1,004,386		(3,609)			4.250	3.861	MS	14,167	42,500	12/28/2016.	03/01/2021.
478375	AF	5	Johnson Control Intl plc Sr Nt			2	2FE	197,364	103.337	198,407	192,000	194,005		(1,151)			3.750	3.104	JD	600	242,190	12/28/2016.	12/01/2021.
478375	AG	3	Johnson Control Intl plc Sr Nt			1	2FE	888,365	104.400	939,602	900,000	890,919		1,813			3.625	3.871	JJ	16,222	32,625	08/02/2018.	07/02/2024.
485134	BP	4	Kansas City Power and Light Sr Nt			1	1FE	17,437,700	106.679	18,668,755	17,500,000	17,462,147		5,955			3.650	3.693	FA	241,306	638,750	08/13/2015.	08/15/2025.
485170	AR	5	Kansas City Southern Inds Inc Sr Nt			1	2FE	4,991,288	104.000	5,200,015	5,000,000	4,994,521		1,286			3.850	3.881	MN	24,597	192,500	03/28/2018.	11/15/2023.
49338C	AB	9	Keyspan Gas East Corp Sr Nt			1	1FE	15,307,034	100.247	15,337,791	15,300,000	15,304,862		(663)			2.742	2.737	FA	158,488	419,526	08/03/2016.	08/15/2026.
49446R	AP	4	Kimco Realty Corp Sr Nt			1	2FE	946,582	100.528	1,005,281	1,000,000	957,586		5,473			2.800	3.511	AO	7,000	28,000	12/18/2017.	10/01/2026.
494550	AL	0	Kinder Morgan Energy - LP Sr Nt			1	2FE	5,808,950	136.514	6,825,720	5,000,000	5,590,493		(31,237)			7.750	6.345	MS	114,097	387,500	03/10/2011.	03/15/2032.
50075N	BA	1	Kraft Foods Inc Sr Nt				2FE	26,790,345	100.328	27,088,425	27,000,000	26,997,092		26,240			5.375	5.477	FA	568,406	1,451,250	02/04/2010.	02/10/2020.
50076Q	AU	0	Kraft Foods Group Inc Sr Nt				2FE	17,026,900	100.288	15,043,155	15,000,000	15,036,580		(332,865)			5.375	3.097	FA	315,781	806,250	06/27/2013.	02/10/2020.
50076Q	AZ	9	Kraft Foods Inc Sr Nt				2FE	5,605,962	103.145	5,935,972	5,755,000	5,708,595		17,887			3.500	3.851	JD	13,988	201,425	09/04/2013.	06/06/2022.
50077L	AK	2	Kraft Heinz Foods Co Sr Nt			1	2FE	10,053,584	105.890	10,589,040	10,000,000	10,035,632		(5,665)			3.950	3.878	JJ	182,139	395,000	08/19/2016.	07/15/2025.
502431	AE	9	L3Harris Tech Inc Sr Nt			1	2FE	9,392,243	111.491	9,432,122	8,460,000	9,379,532		(12,711)			4.400	2.902	JD	16,544	186,120	11/13/2019.	06/15/2028.
502431	AF	6	L3Harris Tech Inc Sr Nt			1	2FE	1,495,965	101.587	1,523,811	1,500,000	1,495,987		22			2.900	2.931	JD	4,108		11/13/2019.	12/15/2029.
50540R	AJ	1	Laboratory Corp of America Sr Nt			1	2FE	13,765,992	101.553	12,668,762	12,475,000	12,636,025		(179,668)			4.625	3.110	MN	73,724	576,969	02/18/2013.	11/15/2020.
50540R	AT	9	Laboratory Corp of America Sr Nt			2	2FE	6,984,250	104.039	7,282,751	7,000,000	6,989,180		2,110			3.250	3.286	MS	75,833	227,500	08/15/2017.	09/01/2024.
50540R	AW	2	Laboratory Corp of America Sr Nt			1	2FE	3,490,935	100.287	3,510,035	3,500,000	3,491,006		71			2.950	2.980	JD	10,325		11/18/2019.	12/01/2029.
52736R	BG	6	Levi Strauss & Co Sr Nt			1	3FE	10,710,263	103.000	11,072,500	10,750,000	10,725,953	214,410	3,744			5.000	5.048	MN	89,583	537,500	07/17/2015.	05/01/2025.
53117C	AN	2	Liberty Property LP Sr Nt			1	2FE	9,202,000	104.655	9,000,304	8,600,000	8,869,728		(104,761)			4.125	2.793	JD	15,767	354,750	09/20/2016.	06/15/2022.
53117C	AP	7	Liberty Property LP Sr Nt			1	2FE	7,323,930	103.963	7,407,357	7,125,000	7,232,052		(29,048)			3.375	2.914	JD	10,688	240,469	09/20/2016.	06/15/2023.
53117C	AQ	5	Liberty Property LP Sr Nt			1	2FE	10,714,976	108.122	10,812,190	10,000,000	10,448,866		(100,378)			4.400	3.227	FA	166,222	440,000	03/28/2018.	02/15/2024.
53117C	AR	3	Liberty Property LP Sr Nt			1	2FE	2,958,150	106.936	3,208,092	3,000,000	2,975,879		4,059			3.750	3.921	AO	28,125	112,500	05/06/2015.	04/01/2025.
53117C	AS	1	Liberty Property LP Sr Nt			1	2FE	9,346,318	104.473	9,924,897	9,500,000	9,389,422		14,188			3.250	3.444	AO	77,188	308,750	12/06/2016.	10/01/2026.
532716	AU	1	Limited Brands Inc High Yield Corp			1	3FE	11,777,500	105.250	11,577,500	11,000,000	11,284,322	450,935	(125,364)			5.625	4.336	FA	233,750	618,750	11/17/2015.	02/15/2022.
53961*	BL	9	Local Initiatives Support Corp Prom Nt				1	20,000,000	99.553	19,910,547	20,000,000	20,000,000					2.500	2.500	JAJO	125,000	500,000	06/12/2015.	01/01/2023.
539830	BE	8	Lockheed Martin Corp Sr Nt			1	1FE	3,491,570	104.010	3,640,340	3,500,000	3,494,548		963			2.900	2.933	MS	33,833	101,500	12/18/2017.	03/01/2025.
539830	BG	3	Lockheed Martin Corp Sr Nt			1	1FE	5,464,855	103.164	5,674,037	5,500,000	5,484,190		4,880			3.100	3.200	JJ	78,619	170,500	11/16/2015.	01/15/2023.
539830	BH	1	Lockheed Martin Corp Sr Nt			1	1FE	4,093,535	107.286	4,291,432	4,000,000	4,058,267		(8,705)			3.550	3.280	JJ	65,478	142,000	03/28/2018.	01/15/2026.
54233*	AA	4	Lone Star Trans LLC Sr Nt Ser A			1	1PL	3,500,000	99.899	3,496,461	3,500,000	3,500,000					2.450	2.450	JD	3,811	85,750	07/17/2014.	12/15/2021.
546676	AW	7	Louisville Gas & Elec Co 1st Mtg Bd			1	1FE	987,557	104.956	1,049,560	1,000,000	990,194		1,514			3.300	3.490	AO	8,250	33,000	03/28/2018.	10/01/2025.
55336V	AG	5	MPLX LP Sr Nt			1	2FE	1,033,730	108.719	1,087,193	1,000,000	1,025,947		(4,915)			4.875	4.257	JD	4,063	48,750	05/22/2018.	12/01/2024.
55336V	AJ	9	MPLX LP Sr Nt			1	2FE	2,663,625	109.244	2,731,103	2,500,000	2,624,005		(21,307)			4.875	3.809	JD	10,156	121,875	02/07/2018.	06/01/2025.
55336V	AK	6	MPLX LP Sr Nt			1	2FE	3,719,084	105.044	3,939,146	3,750,000	3,727,392		2,550			4.125	4.221	MS	51,563	154,688	02/06/2018.	03/01/2027.
55336V	AR	1	MPLX LP Sr Nt			1	2FE	4,234,930	103.577	4,402,035	4,250,000	4,237,493		1,260			4.000	4.043	MS	50,056	170,000	02/06/2018.	03/15/2028.
55354G	AD	2	MSCI Inc Sr Nt			1	3FE	11,580,557	104.750	12,203,375	11,650,000	11,593,367	548,141	6,851			4.750	4.834	FA	230,573	553,375	02/15/2018.	08/01/2026.
559080	AK	2	Magellan Midstream Partn Sr Nt			2	2FE	6,436,382	112.921	6,775,260	6,000,000	6,345,698		(50,896)			5.000	3.901	MS	100,000	300,000	03/28/2018.	03/01/2026.
56081#	AR	1	Major League Baseball Tr Nt			1	1FE	5,067,271	100.863	5,111,021	5,067,271	5,067,271					3.440	3.440	JD	10,168	174,314	09/10/2013.	12/10/2020.
56081#	BE	9	Major League Baseball Tr Sr Sec Nt Ser A				1FE	3,000,000	100.230	3,006,891	3,000,000	3,000,000					2.640	2.640	JD	4,620	79,200	02/09/2017.	12/10/2023.

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
56081#	BF 6	Major League Baseball Tr Sr Sec Nt Ser B				1FE	4,000,000	100.713	4,028,535	4,000,000	4,000,000					2.920	2.920	JD	6,813	116,800	02/09/2017.	12/10/2026.
564759	QB 7	Manufacturers & Traders Tr Co Fx-to-Flt				1FE	15,047,350	100.058	15,108,743	15,100,000	15,091,797		4,670			2.547	6.044	MJSD	33,117	480,273	05/21/2007.	12/01/2021.
565849	AK 2	Marathon Oil Corp Sr Nt			1	2FE	8,303,435	101.683	8,643,064	8,500,000	8,393,235		35,391			2.800	3.268	MN	39,667	238,000	05/31/2017.	11/01/2022.
565849	AP 1	Marathon Oil Corp Sr Nt	LS		2	2FE	12,226,830	108.761	13,051,308	12,000,000	12,180,964		(20,792)			4.400	4.159	JJ	243,467	528,000	09/20/2017.	07/15/2027.
57629W	BV 1	Mass Mutual Global Funding Sr Nt				1FE	4,100,800	105.524	4,220,964	4,000,000	4,086,967		(13,833)			3.600	3.053	AO	32,800	144,000	04/04/2019.	04/09/2024.
57629W	CE 8	Mass Mutual Global Funding Sr Nt				1FE	8,643,888	102.600	8,977,483	8,750,000	8,657,872		13,984			2.750	3.003	JD	6,016	240,625	04/15/2019.	06/22/2024.
57629W	CG 3	Mass Mutual Global Funding Nt				1FE	10,415,386	102.722	10,708,769	10,425,000	10,417,783		2,397			2.950	2.964	JJ	145,226	153,769	06/28/2019.	01/11/2025.
57629W	CH 1	Mass Mutual Global Funding Nt				1FE	4,186,840	105.410	4,216,408	4,000,000	4,174,256		(12,584)			3.400	2.632	MS	42,689	68,000	07/02/2019.	03/08/2026.
579780	AL 1	McCormick & Co Inc Sr Nt			1	2FE	10,998,900	101.592	11,175,076	11,000,000	10,999,418		211			2.700	2.702	FA	112,200	297,000	08/09/2017.	08/15/2022.
579780	AM 9	McCormick & Co Inc Sr Nt			2	2FE	6,995,590	103.846	7,269,241	7,000,000	6,996,999		594			3.150	3.160	FA	83,300	220,500	08/09/2017.	08/15/2024.
581557	BE 4	McKesson Corp Sr Nt			1	2FE	3,041,232	105.260	3,157,800	3,000,000	3,019,813		(4,284)			3.796	3.625	MS	33,531	113,880	07/30/2014.	03/15/2024.
591894	CC 2	Metropolitan Edison Company Nt			1	2FE	1,689,915	111.500	1,672,502	1,500,000	1,687,678		(2,237)			4.300	2.692	JJ	29,742		11/14/2019.	01/15/2029.
59217G	AQ 2	Met Life Global Funding I Sec Nt				1FE	11,752,220	104.197	11,461,659	11,000,000	11,379,357		(160,367)			3.875	2.310	AO	94,722	426,250	08/18/2017.	04/11/2022.
59217G	AX 7	Met Life Global Funding I Nt				1FE	4,103,480	102.895	4,115,808	4,000,000	4,059,421		(18,691)			3.000	2.487	JJ	57,000	120,000	08/02/2017.	01/10/2023.
59217G	BY 4	Met Life Global Funding I Sr Nt				1FE	9,055,850	107.351	9,661,581	9,000,000	9,041,857		(5,374)			3.450	3.373	JD	11,213	310,500	08/28/2018.	12/18/2026.
59217G	CD 9	Met Life Global Funding I Nt				1FE	17,223,975	101.483	17,252,042	17,000,000	17,111,936		(47,462)			2.650	2.350	AO	103,865	450,500	08/02/2017.	04/08/2022.
594918	BJ 2	Microsoft Corp Sr Nt			1	1FE	16,995,580	105.711	17,970,836	17,000,000	16,997,255		422			3.125	3.128	MN	85,590	531,250	10/29/2015.	11/03/2025.
594918	BP 8	Microsoft Corp Sr Nt			1	1FE	7,979,449	99.868	7,989,416	8,000,000	7,991,697		5,044			1.550	1.616	FA	49,256	124,000	12/18/2017.	08/08/2021.
594918	BX 1	Microsoft Corp Sr Nt			1	1FE	2,942,511	103.766	3,112,980	3,000,000	2,958,705		9,281			2.875	3.236	FA	34,740	86,250	03/28/2018.	02/06/2024.
615369	AC 9	Moodys Corp Sr Nt			2	2FE	7,780,010	109.974	7,698,187	7,000,000	7,500,998		(120,483)			4.875	2.908	FA	128,917	341,250	08/16/2017.	02/15/2024.
617446	7X 1	Morgan Stanley Dean Witter Sub Nt				2FE	5,466,900	112.641	5,632,025	5,000,000	5,359,787		(53,781)			5.000	3.633	MN	25,694	250,000	12/19/2017.	11/24/2025.
61746B	ED 4	Morgan Stanley MT Nt				1FE	14,923,350	101.199	15,179,820	15,000,000	14,970,018		15,360			2.625	2.735	MN	48,125	393,750	11/14/2016.	11/17/2021.
61761J	ZN 2	Morgan Stanley Sub Nt				2FE	8,967,600	107.291	9,656,154	9,000,000	8,978,481		2,488			3.950	3.988	AO	67,150	355,500	04/20/2015.	04/23/2027.
626717	AF 9	Murphy Oil Corp Sr Nt			1	3FE	2,874,066	103.000	3,090,000	3,000,000	2,956,028	117,786	13,682			4.450	4.228	JD	11,125	129,750	02/18/2013.	12/01/2022.
62877V	AA 9	NBM US Holding Inc. Sr Nt			2	3FE	310,735	108.301	341,148	315,000	311,040		305			7.000	7.250	MN	2,879	11,025	05/02/2019.	05/14/2026.
62877V	AB 7	NBM US Holding Inc. Sr Nt			2	3FE	400,000	108.601	434,404	400,000	400,000					6.625	6.625	FA	10,674		07/30/2019.	08/06/2029.
62927#	AD 8	NFL Ventures LP Sr Gtd Nt Ser 2015-A Tr			4	1FE	13,289,307	100.700	13,382,290	13,289,307	13,289,307					2.830	2.831	AO	79,396	376,087	06/30/2015.	03/31/2024.
62927@	AA 6	NHL US Funding LP Term Nt Ser 1			1	2PL	6,000,000	106.015	6,360,917	6,000,000	6,000,000					4.180	4.202	MJSD	13,237	250,800	09/29/2014.	09/29/2024.
63636#	AA 4	National Hockey League Sr Nt Ser A				2PL	6,000,000	102.701	6,162,032	6,000,000	6,000,000					3.330	3.331	JD	8,880	199,800	08/10/2017.	08/10/2024.
637417	AJ 5	National Retail Properties Inc Sr Nt			2	2FE	8,392,815	105.048	8,929,080	8,500,000	8,421,418		9,716			3.600	3.752	JD	13,600	306,000	12/09/2016.	12/15/2026.
637432	ND 3	National Rural Utilities Coop Sr Nt			1	1FE	995,305	102.956	1,029,559	1,000,000	996,567		620			2.850	2.923	JJ	12,192	28,500	12/18/2017.	01/27/2025.
637432	NP 6	National Rural Utilities Coop Sr Nt			1	1FE	5,982,360	106.405	6,384,318	6,000,000	5,985,266		1,553			3.400	3.435	FA	81,600	204,000	01/31/2018.	02/07/2028.
63946B	AF 7	NBC Universal Sr Nt			1	1FE	5,998,405	143.058	8,583,486	6,000,000	5,999,226		18			6.400	6.401	AO	65,067	384,000	08/25/2011.	04/30/2040.
641062	AD 6	Nestle Holdings Inc. Sr Nt			1	1FE	6,998,740	104.610	7,322,728	7,000,000	6,999,041		237			3.350	3.354	MS	63,185	234,500	09/17/2018.	09/24/2023.
64952W	CH 4	New York Life Global Fdg Sec Nt				1FE	18,519,391	100.181	18,533,430	18,500,000	18,513,177		(1,849)			2.350	2.338	JJ	201,676	434,750	07/13/2016.	07/14/2026.
64952W	CJ 0	New York Life Global Fdg Sec Nt				1FE	19,961,800	99.904	19,980,720	20,000,000	19,986,639		7,665			1.700	1.740	MS	101,056	340,000	09/07/2016.	09/14/2021.
65339K	AT 7	Nextera Energy Capital Sr Nt			1	2FE	6,735,460	106.250	6,906,231	6,500,000	6,682,598		(22,676)			3.550	3.105	MN	38,458	230,750	08/10/2017.	05/01/2027.
65342R	A* 1	NFP Corp Nt				4FE	1,824,682	100.000	1,861,920	1,861,920	1,830,104		5,422			7.000	7.567	MJSD	362	114,080	02/14/2019.	01/06/2024.
65364U	AK 2	Niagara Mohawk Pwr Corp Sr Nt			1	1FE	3,999,960	105.199	4,207,968	4,000,000	3,999,990		2			3.508	3.508	AO	35,080	140,320	09/22/2014.	10/01/2024.
65473Q	BE 2	NiSource Finance Corp Sr Nt			1	2FE	5,101,630	105.202	5,260,120	5,000,000	5,079,025		(9,693)			3.490	3.240	MN	22,297	174,500	08/09/2017.	05/15/2027.

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
654740	AS 8	Nissan Motor Acceptance Corp Sr Nt			1	1FE	9,981,000	99.250	9,924,960	10,000,000	9,993,333		3,814			1.900	1.940	MS	56,472	190,000	09/07/2016.	09/14/2021.
654740	G* 4	Nissan Motor Acceptance Corp Sr Nt			2Z		25,000,000	100.167	25,041,635	25,000,000	25,000,000					2.670	2.670	MS	194,688		09/16/2019.	09/16/2022.
655044	AH 8	Noble Energy Inc Sr Nt			1	2FE	13,636,684	105.714	14,271,404	13,500,000	13,593,143		(17,181)			3.900	3.743	MN	67,275	526,500	04/20/2017.	11/15/2024.
666807	BE 1	Northrop Grumman Corp Sr Nt			1	2FE	2,036,481	101.928	2,038,556	2,000,000	2,014,169		(11,399)			3.500	2.896	MS	20,611	70,000	03/28/2018.	03/15/2021.
666807	BG 6	Northrop Grumman Corp Sr Nt			1	2FE	1,046,490	104.255	1,042,551	1,000,000	1,025,799		(6,799)			3.250	2.493	FA	13,542	32,500	11/09/2016.	08/01/2023.
674599	DB 8	Occidental Petroleum Corp Sr Nt			1	2FE	14,637,365	117.810	15,315,287	13,000,000	14,549,062		(88,303)			6.950	4.028	JJ	451,750		09/18/2019.	07/01/2024.
674599	DC 6	Occidental Petroleum Corp Sr Nt			1	2FE	6,562,907	113.411	6,804,666	6,000,000	6,539,679		(23,228)			5.550	3.846	MS	98,050		09/18/2019.	03/15/2026.
674599	DF 9	Occidental Petroleum Corp Sr Nt			1	2FE	10,341,324	122.842	12,284,160	10,000,000	10,337,997		(3,327)			6.450	6.124	MS	189,917		09/18/2019.	09/15/2036.
677415	CP 4	Ohio Pwr Co Sr Nt			1	1FE	2,481,497	105.969	2,364,175	2,231,000	2,326,616		(52,551)			5.375	2.844	AO	29,979	119,916	12/16/2016.	10/01/2021.
679574	AG 8	Old Dominion Elec 1st Mtg Bd			1	1FE	375,000	115.321	432,453	375,000	375,000					6.210	6.210	JD	1,941	23,288	12/12/2002.	12/01/2028.
682134	AC 5	Omnicom Group Inc Nt			1	2FE	10,668,480	101.348	9,900,725	9,769,000	9,875,162		(167,190)			4.450	2.676	FA	164,228	434,721	12/06/2017.	08/15/2020.
68389X	BB 0	Oracle Corp Sr Nt			1	1FE	2,920,419	101.313	3,039,390	3,000,000	2,943,752		22,472			2.500	3.329	MN	9,583	75,000	12/18/2018.	05/15/2022.
68389X	BL 8	Oracle Corp Sr Nt			1	1FE	6,998,810	101.670	7,116,900	7,000,000	6,999,500		127			2.400	2.402	MS	49,467	168,000	06/29/2016.	09/15/2023.
69073T	AS 2	Owens Brockway Sr Nt	LS			4FE	6,506,250	109.250	7,101,250	6,500,000	6,503,960	69,531	(570)			6.375	6.362	FA	156,542	430,625	08/12/2015.	08/15/2025.
690872	AB 2	Owens Brockway Sr Nt			1	4FE	2,563,669	103.000	2,538,950	2,465,000	2,520,990	188,794	(9,555)			5.375	4.862	AO	27,971	138,656	02/11/2015.	01/15/2025.
693304	AT 4	Peco Energy Co 1st Mtg Bd			1	1FE	981,150	104.530	1,045,299	1,000,000	985,135		2,283			3.150	3.435	AO	6,650	31,500	03/28/2018.	10/15/2025.
69349L	AG 3	PNC Bank NA Sub Bk Nt				1FE	15,242,299	101.921	16,816,916	16,500,000	16,048,670		148,308			2.700	3.727	MN	74,250	445,500	01/01/2016.	11/01/2022.
69349L	AQ 1	PNC Bank NA Sub Nt				1FE	10,032,010	109.974	10,997,410	10,000,000	10,017,540		(2,607)			4.200	4.166	MN	70,000	420,000	10/21/2013.	11/01/2025.
69352P	AD 5	PPL Capital Funding Inc Sr Nt			1	2FE	13,153,880	104.365	13,567,476	13,000,000	13,065,696		(25,297)			4.200	3.980	JD	24,267	546,000	12/15/2015.	06/15/2022.
69352P	AL 7	PPL Capital Funding Inc Sr Nt			1	2FE	8,988,480	101.813	9,163,152	9,000,000	8,992,245		1,084			3.100	3.115	MN	35,650	279,000	05/12/2016.	05/15/2026.
69362B	AY 8	PSEG Power LLC Sr Nt			1	2FE	20,050,873	103.073	19,841,495	19,250,000	19,495,376		(137,562)			4.150	3.373	MS	235,224	798,875	12/18/2017.	09/15/2021.
701094	AM 6	Parker-Hannifin Corp Sr Nt			1	2FE	6,081,720	102.165	6,129,900	6,000,000	6,074,114		(7,606)			2.700	2.401	JD	7,650	81,000	07/24/2019.	06/14/2024.
70163#	AA 0	Parliament Funding (Owl Rock) Nt				2PL	5,920,000	100.110	5,926,512	5,920,000	5,920,000					4.835	4.873	JAJO	62,019	10,400	10/28/2019.	07/15/2030.
70176@	AA 7	Parmer 31 (Austin TX) CTL Pass CTL Ser A			4	1	17,286,896	101.417	17,401,283	17,158,209	17,264,634		(8,867)			3.470	3.391	MON	26,462	595,390	06/27/2017.	01/15/2032.
71270Q	EB 8	Peoples United Bank Sr Nt				2FE	8,452,509	104.487	8,881,387	8,500,000	8,471,440		5,603			4.000	4.082	JJ	156,778	340,000	03/28/2018.	07/15/2024.
713448	CY 2	Pepsico Inc Sr Nt			1	1FE	17,069,052	107.407	18,259,173	17,000,000	17,047,118		(7,717)			3.500	3.444	JJ	271,056	595,000	12/18/2017.	07/17/2025.
713448	DC 9	Pepsico Inc Sr Nt			1	1FE	7,491,900	100.199	7,514,918	7,500,000	7,498,672		1,660			2.150	2.173	AO	34,490	161,250	10/08/2015.	10/14/2020.
717081	EA 7	Pfizer Inc Nt			1	1FE	19,829,600	105.109	21,021,800	20,000,000	19,877,036		15,616			3.000	3.099	JD	26,667	600,000	11/14/2016.	12/15/2026.
718172	AV 1	Philip Morris Intl Inc Sr Nt				1FE	23,275,250	101.664	25,416,025	25,000,000	24,369,550		184,244			2.625	3.470	MS	209,635	656,250	06/27/2013.	03/06/2023.
720198	AC 4	Piedmont Operating Partnership Sr Nt	LS		1	2FE	8,356,050	102.448	9,220,320	9,000,000	8,731,128		71,515			3.400	4.351	JD	25,500	306,000	03/12/2014.	06/01/2023.
720198	AD 2	Piedmont Operating Partnership Sr Nt			1	2FE	5,942,980	106.641	6,275,823	5,885,000	5,924,479		(8,524)			4.450	4.272	MS	77,110	261,883	07/18/2017.	03/15/2024.
74005P	BN 3	Praxair Inc Sr Nt			1	1FE	248,649	102.409	256,023	250,000	249,012		178			2.650	2.734	FA	2,687	6,625	12/18/2017.	02/05/2025.
74170*	AB 5	Prime Property Fd LLC Sr Nt Ser B				1	17,000,000	100.841	17,142,927	17,000,000	17,000,000					3.840	3.840	FA	233,920	652,800	08/22/2013.	08/22/2020.
74256L	AU 3	Principal LFE GLB Fnd II Nt				1FE	5,154,895	103.422	5,274,507	5,100,000	5,150,275		(3,933)			3.000	2.828	AO	31,025	105,000	06/25/2019.	04/18/2026.
74256L	AW 9	Principal LFE GLB Fnd II Nt				1FE	24,924,000	100.580	25,144,925	25,000,000	24,970,232		15,223			2.375	2.440	MN	65,972	593,750	11/14/2016.	11/21/2021.
74256L	BJ 7	Principal LFE GLB Fnd II Nt				1FE	3,994,720	99.737	3,989,472	4,000,000	3,994,833		113			2.250	2.278	MN	10,000		11/14/2019.	11/21/2024.
74264*	AA 4	PRISA LHC LLC Sr Nt Ser A				1	13,000,000	101.247	13,162,111	13,000,000	13,000,000					3.530	3.530	AO	96,879	458,900	04/15/2014.	04/15/2021.
742718	EV 7	Procter & Gamble Co Sr Nt				1FE	9,979,300	106.040	10,603,960	10,000,000	9,983,723		1,888			2.850	2.874	FA	110,833	285,000	08/09/2017.	08/11/2027.
74340X	BE 0	Prologis LP Sr Nt			1	1FE	3,478,335	108.272	3,789,506	3,500,000	3,486,387		2,045			3.750	3.825	MN	21,875	131,250	10/27/2015.	11/01/2025.
74740F	FN 1	Quaker Oats MT Nt Ser D				1FE	6,574,560	105.605	6,336,288	6,000,000	6,078,720		(46,497)			7.750	6.844	MS	136,917	465,000	05/21/2002.	07/15/2021.
74834L	AP 5	Quest Diagnostics Inc Co Gtd Nt			1	2FE	4,924,550	100.178	5,008,880	5,000,000	4,999,277		9,030			4.750	4.938	JJ	99,618	237,500	11/12/2009.	01/30/2020.

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
74834L	AS	9	Quest Diagnostics Inc Co Gtd Nt			1	2FE	24,641,557	103.323	23,041,029	22,300,000	22,684,810		(296,983)			4.700	3.277	AO	262,025	1,048,100	02/18/2013.	04/01/2021.
75524R	AA	7	RBS Citizens Financial Grp Inc Sr Nt				2FE	5,073,400	104.346	5,217,315	5,000,000	5,032,157		(10,908)			4.150	3.900	MS	53,604	207,500	12/21/2015.	09/28/2022.
756109	AP	9	Realty Income Corp Sr Nt			1	1FE	1,106,280	108.236	1,082,363	1,000,000	1,058,507		(15,270)			4.650	2.919	FA	19,375	46,500	10/04/2016.	08/01/2023.
756109	AQ	7	Realty Income Corp Sr Nt			1	1FE	1,909,098	106.707	1,963,405	1,840,000	1,882,651		(8,611)			3.875	3.319	JJ	32,877	71,300	12/13/2016.	07/15/2024.
756109	AR	5	Realty Income Corp Sr Nt			1	1FE	5,086,863	109.739	5,486,960	5,000,000	5,064,286		(8,479)			4.125	3.900	AO	43,542	206,250	03/28/2018.	10/15/2026.
756109	AS	3	Realty Income Corp Sr Nt			1	1FE	2,841,420	102.912	3,087,372	3,000,000	2,879,574		14,756			3.000	3.652	JJ	41,500	90,000	05/02/2017.	01/15/2027.
758203	AA	1	Reed Elsevier Plc Deb				2FE	1,117,811	108.977	1,089,765	1,000,000	1,062,730		(14,760)			6.625	4.793	AO	13,986	66,250	01/01/2016.	10/15/2023.
760759	AH	3	Republic Services Inc Co Gtd Nt			1	2FE	5,619,750	100.444	5,022,200	5,000,000	5,016,633		(99,511)			5.000	2.952	MS	83,333	250,000	06/07/2013.	03/01/2020.
760759	AR	1	Republic Services Inc Sr Nt			1	2FE	20,031,970	102.456	20,491,140	20,000,000	20,021,791		(3,009)			2.900	2.881	JJ	290,000	580,000	06/21/2016.	07/01/2026.
760761	AD	8	Republic Services Inc Co Gtd Nt			1	2FE	9,527,480	106.081	9,812,456	9,250,000	9,315,993		(33,461)			5.250	4.843	MN	62,052	485,625	06/07/2013.	11/15/2021.
761713	AX	4	Reynolds American Inc Sr Nt			1	2FE	11,844,192	102.036	12,244,368	12,000,000	11,949,275		16,771			3.250	3.408	MN	65,000	390,000	02/18/2013.	11/01/2022.
761713	AY	2	Reynolds American Inc Sr Nt			1	2FE	5,496,734	108.427	5,963,480	5,500,000	5,498,336		400			4.850	4.859	MS	78,543	266,750	10/27/2016.	09/15/2023.
761713	BT	2	Reynolds American Inc Sr Nt			1	2FE	10,561,122	101.598	10,363,006	10,200,000	10,231,922		(92,826)			6.875	5.906	MN	116,875	701,250	03/28/2018.	05/01/2020.
761713	BW	5	Reynolds American Inc Sr Nt			1	2FE	4,148,203	122.364	4,282,747	3,500,000	4,096,889		(13,926)			7.000	5.626	FA	100,042	245,000	12/23/2015.	08/04/2041.
771196	BK	7	Roche Hldgs Inc Sr Nt			1	1FE	5,494,722	102.378	5,681,962	5,550,000	5,513,906		5,116			2.625	2.737	MN	18,616	145,688	02/22/2016.	05/15/2026.
774341	AH	4	Rockwell Collins Sr Nt			1	2FE	3,997,320	101.761	4,070,420	4,000,000	3,998,736		548			2.800	2.815	MS	32,978	112,000	03/28/2017.	03/15/2022.
779382	AP	5	Rowan Companies Inc Co Gtd Nt			1	5FE	19,615,925	73.000	14,162,000	19,400,000	14,162,000	(1,817,697)	(25,303)			4.875	4.725	JD	78,813	994,250	02/18/2013.	06/01/2022.
780153	AG	7	Royal Caribbean Cruises Ltd Sr Nt				2FE	4,404,794	126.911	4,803,566	3,785,000	4,229,220		(44,343)			7.500	5.618	AO	59,929	283,875	08/26/2015.	10/15/2027.
780153	AU	6	Royal Caribbean Cruises Ltd Hgh Yld Bd			1	2FE	6,933,450	108.287	7,195,691	6,645,000	6,767,200		(39,004)			5.250	4.559	MN	44,577	348,863	07/01/2015.	11/15/2022.
785592	AE	6	Sabine Pass Liquefaction Sec Nt			1	2FE	6,490,387	102.789	6,681,305	6,500,000	6,498,161		1,548			5.625	5.652	FA	152,344	365,625	03/19/2014.	02/01/2021.
785592	AS	5	Sabine Pass Liquefaction 1st Lien Nt			1	2FE	3,346,834	110.079	3,632,604	3,300,000	3,335,603		(4,438)			5.000	4.809	MS	48,583	165,000	05/11/2017.	03/15/2027.
785592	AV	8	Sabine Pass Liquefaction 1st Lien Nt			1	2FE	2,056,881	114.952	2,184,096	1,900,000	2,015,499		(16,329)			5.875	4.700	JD	310	111,625	05/11/2017.	06/30/2026.
79546V	AL	0	Sally Holdings Sr Nt	LS		1	3FE	11,185,000	104.713	11,518,430	11,000,000	11,120,986	1,017,956	(16,970)			5.625	5.405	JD	51,563	618,750	11/23/2015.	12/01/2025.
80386W	AA	3	Sasol Financing USA LLC Sr Nt			1	2FE	549,186	108.286	595,573	550,000	549,351		131			5.875	5.907	MS	8,437	32,313	09/21/2018.	03/27/2024.
806851	AG	6	Schlumberger Hldgs Corp Sr Nt			1	2FE	13,741,063	107.705	14,809,424	13,750,000	13,744,245		838			4.000	4.008	JD	15,278	550,000	12/10/2015.	12/21/2025.
81211K	AX	8	Sealed Air Corp Sr Nt			1	3FE	8,996,250	110.000	9,350,000	8,500,000	8,849,665	508,257	(52,341)			5.500	4.670	MS	137,653	467,500	03/14/2017.	09/15/2025.
816851	AX	7	Sempra Energy Sr Nt			1	2FE	24,973,500	100.560	25,140,075	25,000,000	24,995,102		5,477			2.850	2.873	MN	91,042	712,500	11/12/2015.	11/15/2020.
816851	BA	6	Sempra Energy Sr Nt			1	2FE	7,477,050	102.987	7,724,025	7,500,000	7,482,256		2,069			3.250	3.286	JD	10,833	243,750	06/06/2017.	06/15/2027.
81725W	AG	8	Sensata Technologies BV Sr Nt				3FE	3,447,500	106.500	3,727,500	3,500,000	3,476,038	66,687	5,601			4.875	5.076	AO	36,021	170,625	04/16/2014.	10/15/2023.
817565	CD	4	Service Corp Intl Sr Nt			1	3FE	4,421,250	104.250	4,691,250	4,500,000	4,433,918	197,254	6,663			4.625	4.850	JD	9,250	208,125	02/07/2018.	12/15/2027.
817565	CE	2	Service Corp Intl Sr Nt			1	3FE	6,213,250	106.250	6,162,500	5,800,000	6,162,500	(40,019)	(10,731)			5.125	3.934	JD	24,771	156,882	10/11/2019.	06/01/2029.
83001A	AC	6	Six Flags Entertainment Sr Nt			1	3FE	985,000	106.625	1,066,250	1,000,000	987,553	43,711	1,342			5.500	5.711	AO	11,611	55,000	02/13/2018.	04/15/2027.
832696	AH	1	Smucker JM Co Sr Nt			1	2FE	2,952,995	101.780	3,053,388	3,000,000	2,982,783		7,408			3.000	3.272	MS	26,500	90,000	10/13/2015.	03/15/2022.
83379#	AB	1	Sodexo Inc Gtd Sr Nt Ser B			1	1	20,232,080	101.034	20,206,825	20,000,000	20,071,987		(59,564)			3.440	3.124	MS	223,600	688,000	04/03/2017.	03/04/2021.
83416W	AA	1	Solar Star Funding LLC Sr Nt			1	2FE	17,879,840	107.133	19,155,168	17,879,840	17,879,840					5.375	5.375	JD	2,670	961,041	06/20/2013.	06/30/2035.
842434	CQ	3	Southern CA Gas Co 1st Mtg			1	1FE	9,859,326	100.232	10,023,150	10,000,000	9,888,036		15,265			2.600	2.788	JD	11,556	260,000	03/28/2018.	06/15/2026.
842587	CU	9	Southern Co Sr Nt			1	2FE	4,995,750	102.581	5,129,045	5,000,000	4,997,864		571			2.950	2.963	JJ	73,750	147,500	05/19/2016.	07/01/2023.
8426EP	AA	6	Southern CO Gas Capital Sr Nt			1	2FE	4,996,100	100.704	5,035,205	5,000,000	4,997,866		536			2.450	2.462	AO	30,625	122,500	09/08/2016.	10/01/2023.
84756N	AD	1	Spectra Energy Partners Nt			1	2FE	7,924,071	108.893	8,711,448	8,000,000	7,958,322		8,660			4.750	4.888	MS	111,889	388,000	01/01/2016.	03/15/2024.
84861T	AD	0	Spirit Realty LP Sr Nt			1	2FE	1,588,918	105.318	1,664,026	1,580,000	1,588,602		(316)			4.000	3.929	JJ	32,302		08/15/2019.	07/15/2029.
84861T	AE	8	Spirit Realty LP Sr Nt			1	2FE	3,746,475	100.163	3,756,105	3,750,000	3,746,510		35			3.200	3.215	JJ	35,000		09/09/2019.	01/15/2027.

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
857477	AT 0	State Street Corp Sr Nt				1FE	6,990,620	107.560	7,529,165	7,000,000	6,994,316		897			3.550	3.566	FA	91,807	248,500	08/13/2015.	08/18/2025.
858119	AZ 3	Steel Dynamics Inc Sr Nt			1	2FE	6,277,775	101.949	6,305,527	6,185,000	6,224,442	153,537	(29,051)			5.250	4.733	AO	68,550	324,713	02/09/2018.	04/15/2023.
858119	BH 2	Steel Dynamics Inc Sr Nt			1	2FE	2,202,712	102.767	2,327,666	2,265,000	2,216,199	127,903	7,328			4.125	4.558	MS	27,510	93,431	02/16/2018.	09/15/2025.
86074Q	AM 4	Stillwater Mining Co Sr Nt			2	4FE	272,096	102.171	280,970	275,000	273,442	18,710	561			6.125	6.375	JD	187	16,844	06/20/2017.	06/27/2022.
86074Q	AN 2	Stillwater Mining Co Sr Nt			2	4FE	684,638	104.800	728,360	695,000	687,274	46,323	1,106			7.125	7.375	JD	550	49,519	06/20/2017.	06/27/2025.
86765B	AH 2	Sunoco Logistics Ptnrs Op LP Co Gtd Nt			1	2FE	10,416,600	119.992	11,999,190	10,000,000	10,355,522		(8,371)			6.850	6.530	FA	258,778	685,000	04/13/2010.	02/15/2040.
86787G	AJ 1	SunTrust Bank Sub Nt				1FE	9,454,960	104.082	9,887,790	9,500,000	9,469,593		4,212			3.300	3.356	MN	40,058	313,500	05/12/2016.	05/15/2026.
867914	BM 4	SunTrust Bank Sr Nt			2	1FE	9,987,200	101.384	10,138,370	10,000,000	9,994,798		2,410			2.700	2.726	JJ	115,500	270,000	11/28/2016.	01/27/2022.
870836	AC 7	Swiss Bank Corp-NY Sub Nt				2FE	6,854,037	121.100	6,660,506	5,500,000	6,257,277		(117,364)			7.500	4.651	JJ	190,208	412,500	07/30/2014.	07/15/2025.
871829	AZ 0	Sysco Corp Sr Nt			1	2FE	12,099,480	107.575	12,909,000	12,000,000	12,062,437		(9,586)			3.750	3.649	AO	112,500	450,000	11/10/2015.	10/01/2025.
87305Q	CH 2	TTX Co Sr Nt			1	1FE	3,166,226	105.465	3,216,692	3,050,000	3,154,227		(8,703)			3.600	2.860	JJ	50,630	63,000	08/28/2019.	01/15/2025.
880349	AR 6	Tenneco Automotive Inc Sr Nt	LS		1	3FE	2,924,250	92.000	2,668,000	2,900,000	2,668,000	440,632	(3,457)			5.000	4.846	JJ	66,861	145,000	02/12/2018.	07/15/2026.
883556	BR 2	Thermo Fisher Scientific Inc Sr Nt			1	2FE	6,915,090	102.840	7,198,779	7,000,000	6,940,178		7,891			2.950	3.092	MS	58,508	206,500	09/14/2016.	09/19/2026.
883556	BX 9	Thermo Fisher Scientific Inc Sr Nt			1	2FE	4,963,150	104.646	5,232,305	5,000,000	4,970,868		3,313			3.200	3.287	FA	60,444	160,000	08/10/2017.	08/15/2027.
88642R	AA 7	Tidewater Inc 1st Lien Sr Sec Nt			1	4	1,009,263	104.000	1,026,536	987,054	1,009,263	32,079				8.000	7.526	FMAN	13,161	102,025	07/31/2017.	08/01/2022.
89236T	DP 7	Toyota Motor Credit Corp Sr Nt				1FE	9,986,500	101.513	10,151,250	10,000,000	9,994,316		2,695			2.600	2.629	JJ	122,778	260,000	01/04/2017.	01/11/2022.
893570	BM 2	Transcontinental Gas P L Corp Deb			1	2FE	1,240,250	125.186	1,377,043	1,100,000	1,165,701		(7,413)			7.250	6.176	JD	6,646	79,750	02/24/2005.	12/01/2026.
893830	BB 4	Transocean Sedco Co Gtd Nt			1	5FE	16,684,851	102.500	17,423,975	16,999,000	16,512,441	544,500	121,487			8.375	9.463	JD	63,274	1,423,666	01/01/2016.	12/15/2021.
90363@	AA 8	USTA Natl Tennis Ctr Inc Sr Sec Nt Ser A			4	1PL	5,879,194	101.334	5,957,611	5,879,194	5,879,194					3.110	3.108	JJ	87,866	182,843	09/08/2014.	09/08/2024.
904764	AU 1	Unilever Cap Corp Sr Nt			1	1FE	8,883,970	99.118	9,416,163	9,500,000	9,010,090		66,069			2.000	2.859	JJ	80,750	190,000	12/18/2018.	07/28/2026.
904764	AX 5	Unilever Cap Corp Sr Nt			2	1FE	12,910,790	102.337	13,303,784	13,000,000	12,951,318		14,329			2.600	2.689	MN	52,578	325,000	09/03/2019.	05/05/2024.
904764	BG 1	Unilever Cap Corp Sr Nt			1	1FE	6,453,070	104.788	6,811,201	6,500,000	6,463,551		7,971			3.250	3.395	MS	66,896	211,250	09/04/2018.	03/07/2024.
906548	CM 2	Union Elec Co Sr Nt			2	1FE	9,986,925	103.066	10,306,560	10,000,000	9,989,899		1,194			2.950	2.965	JD	13,111	295,000	06/07/2017.	06/15/2027.
907818	DY 1	Union Pacific Corp Nt			1	1FE	1,490,181	104.793	1,571,894	1,500,000	1,492,551		1,336			3.250	3.358	JJ	22,479	48,750	03/28/2018.	01/15/2025.
90783T	AA 8	Union Pacific RR PTC Ser 2004-1			4	1FE	1,159,923	104.966	1,217,525	1,159,923	1,159,923					5.404	5.402	JJ	31,167	62,682	02/18/2013.	07/02/2025.
911312	AY 2	United Parcel Service Sr Nt			1	1FE	14,551,102	101.101	15,367,413	15,200,000	14,734,071		60,393			2.400	2.895	MN	46,613	364,800	11/17/2016.	11/15/2026.
91159H	HL 7	US Bancorp Sr Nt				1FE	985,292	100.552	1,005,516	1,000,000	994,288		5,155			2.350	2.893	JJ	9,922	23,500	03/28/2018.	01/29/2021.
91159H	HM 5	US Bancorp Sub Nt MTN				1FE	10,043,900	104.115	10,411,460	10,000,000	10,029,548		(4,176)			3.100	3.048	AO	55,111	310,000	05/18/2016.	04/27/2026.
91159H	HN 3	US Bancorp Sr MT Nt				1FE	2,889,900	100.312	3,009,369	3,000,000	2,918,394		11,151			2.375	2.832	JJ	31,469	71,250	12/18/2017.	07/22/2026.
913017	BV 0	United Technologies Corp Sr Nt			1	2FE	43,855,322	102.604	43,345,018	42,245,000	42,961,955		(286,340)			3.100	2.371	JD	109,133	1,309,595	11/15/2016.	06/01/2022.
913017	CN 7	United Technologies Corp Sr Nt			2	2FE	9,979,200	102.794	10,279,440	10,000,000	9,986,626		2,855			2.800	2.833	MN	44,333	280,000	05/01/2017.	05/04/2024.
91324P	CP 5	UnitedHealth Group Inc Sr Nt			1	1FE	2,140,580	108.026	2,160,520	2,000,000	2,131,104		(9,476)			3.750	2.476	JJ	34,583		07/24/2019.	07/15/2025.
91324P	CU 4	UnitedHealth Group Inc Sr Nt			1	1FE	7,477,125	100.346	7,525,958	7,500,000	7,494,341		4,586			2.125	2.189	MS	46,927	159,375	02/22/2016.	03/15/2021.
91831A	AC 5	VRX Escrow Corp Sr Nt				4FE	1,030,000	103.323	1,033,230	1,000,000	1,018,113	148,469	(2,857)			6.125	5.723	AO	12,931	61,250	05/06/2015.	04/15/2025.
92343V	BR 4	Verizon Communications Inc Sr Nt			1	2FE	24,611,881	111.191	27,241,820	24,500,000	24,573,948		(18,280)			5.150	5.058	MS	371,515	1,261,750	10/27/2016.	09/15/2023.
92826C	AC 6	Visa Inc Sr Nt			1	1FE	8,972,992	102.907	9,261,621	9,000,000	8,985,294		4,649			2.800	2.858	JD	11,900	252,000	03/28/2018.	12/14/2022.
931142	CU 5	Wal-Mart Stores Inc Sr Nt				1FE	3,496,989	100.886	3,531,010	3,500,000	3,499,805		365			3.625	3.636	JJ	60,970	126,875	02/18/2013.	07/08/2020.
931427	AQ 1	Walgreens Boots Alliance Sr Nt			1	2FE	6,483,620	101.744	6,613,380	6,500,000	6,488,855		1,525			3.450	3.480	JD	18,688	224,250	05/26/2016.	06/01/2026.
931899	9A 8	Walkers SPV Nt				6*		47.070	7,706,322	16,372,046						1.782		MON		387,507	12/30/2014.	09/17/2020.
941063	AQ 2	Waste Management Inc Co Gtd Nt			1	2FE	14,337,380	102.465	13,253,874	12,935,000	13,156,272		(183,558)			4.600	3.092	MS	198,337	595,010	01/01/2016.	03/01/2021.
94106L	BA 6	Waste Management Inc Sr Nt			1	2FE	18,380,945	104.500	19,332,445	18,500,000	18,432,577		11,765			3.125	3.202	MS	192,708	578,125	09/01/2015.	03/01/2025.

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
942683	AF 0	Watson Pharmaceuticals Inc Sr Nt			1	2FE	4,959,603	102.215	5,110,745	5,000,000	4,987,156		4,385			3.250	3.349	AO	40,625	162,500	02/18/2013.	10/01/2022.
948741	AH 6	Weingarten Realty Inv Sr Nt			1	2FE	3,034,440	102.405	3,072,144	3,000,000	3,029,057		(5,383)			3.375	3.011	MS	29,813	50,625	06/11/2019.	10/15/2022.
948741	AK 9	Weingarten Realty Inv Sr Nt			1	2FE	4,487,498	105.965	4,397,535	4,150,000	4,342,988		(44,080)			4.450	3.213	JJ	85,156	184,675	08/02/2016.	01/15/2024.
948741	AL 7	Weingarten Realty Inv Sr Nt			1	2FE	3,140,820	104.360	3,130,803	3,000,000	3,091,164		(15,165)			3.850	3.234	JD	9,625	115,500	08/02/2016.	06/01/2025.
948741	AM 5	Weingarten Realty Inv Sr Nt			1	2FE	6,965,320	100.518	7,036,274	7,000,000	6,980,169		4,218			3.250	3.298	FA	85,944	195,000	10/03/2019.	08/15/2026.
949746	RF 0	Wells Fargo & Co Sub Nt				1FE	2,019,965	131.785	2,622,516	1,990,000	2,017,585		(543)			5.606	5.501	JJ	51,441	111,559	02/05/2014.	01/15/2044.
94974B	GL 8	Wells Fargo & Co Sub Nt				1FE	9,962,000	109.589	10,958,890	10,000,000	9,973,850		2,867			4.300	4.341	JJ	189,917	430,000	07/15/2015.	07/22/2027.
95709T	AL 4	Westar Energy Inc 1st Mtg Bd			1	1FE	11,999,880	104.572	12,548,616	12,000,000	12,000,032		(5)			3.250	3.250	JD	32,500	390,000	11/05/2015.	12/01/2025.
96145D	AF 2	Westrock Co Sr Nt			1	2FE	10,973,427	105.487	11,603,526	11,000,000	10,977,065		3,638			3.750	3.795	MS	121,458	412,500	02/20/2019.	03/15/2025.
96316#	AB 9	Wheeling Power Co Sr Nt Ser A				1	20,000,000	101.790	20,358,055	20,000,000	20,000,000					3.360	3.360	JD	56,000	672,000	06/01/2015.	06/01/2022.
96950F	AD 6	Williams Partners LP Sr Nt			1	2FE	13,997,432	100.587	14,082,208	14,000,000	13,999,897		495			5.250	5.254	MS	216,417	735,000	03/28/2018.	03/15/2020.
96950F	AF 1	Williams Partners LP Sr Nt			1	2FE	6,954,358	124.071	8,684,942	7,000,000	6,963,028		877			6.300	6.347	AO	93,100	441,000	07/09/2010.	04/15/2040.
976657	AL 0	Wisconsin Energy Corp Sr Nt			1	2FE	12,103,660	106.184	12,742,068	12,000,000	12,065,338		(10,912)			3.550	3.438	JD	18,933	426,000	04/27/2016.	06/15/2025.
97670M	A# 3	Wisconsin Gas LLC Deb				1Z	11,000,000	98.940	10,883,438	11,000,000	11,000,000					2.380	2.380	MN			10/24/2019.	11/01/2024.
98389B	AR 1	Xcel Energy Inc Sr Nt			1	2FE	4,817,048	104.436	5,012,938	4,800,000	4,811,458		(1,965)			3.300	3.251	JD	13,200	158,400	05/09/2016.	06/01/2025.
98389B	AS 9	Xcel Energy Inc Sr Nt			1	2FE	7,997,760	100.496	8,039,696	8,000,000	7,999,444		449			2.400	2.406	MS	56,533	192,000	03/03/2016.	03/15/2021.
98389B	AT 7	Xcel Energy Inc Sr Nt			2	2FE	8,497,705	101.085	8,592,242	8,500,000	8,498,931		465			2.600	2.606	MS	65,072	221,000	11/28/2016.	03/15/2022.
98389B	AU 4	Xcel Energy Inc Sr Nt			2	2FE	9,980,600	104.964	10,496,370	10,000,000	9,985,909		1,780			3.350	3.373	JD	27,917	335,000	11/28/2016.	12/01/2026.
988498	AL 5	Yum Brands Inc Sr Nt			1	4FE	1,500,000	104.750	1,571,250	1,500,000	1,500,000					4.750	4.750	JJ	21,771		09/04/2019.	01/15/2030.
98877D	AC 9	ZF NA Capital Sr Nt			1	2FE	7,148,750	105.220	7,365,372	7,000,000	7,114,661		(18,709)			4.750	4.402	AO	57,264	332,500	02/14/2018.	04/29/2025.
P06076	AA 4	AES El Salvador Trust II Sr Nt			1	4FE	1,806,713	100.626	2,047,739	2,035,000	1,907,852	73,342	31,923			6.750	8.999	MS	35,485	137,363	10/05/2016.	03/28/2023.
P16259	AM 8	BBVA Bancomer SA Texas Sub Nt			2	3FE	431,165	100.751	503,755	500,000	434,660		3,087			5.125	6.638	JJ	11,674	25,625	11/14/2018.	01/18/2033.
U85969	AC 4	Stillwater Mining Co Sr Nt			1	4FE	410,625	102.171	459,769	450,000	421,237		9,898			6.125	9.054	JD	306	27,563	12/04/2018.	06/27/2022.
07317Q	AF 2	Baytex Energy Corp Nt		A	1	3FE	361,800	99.000	356,400	360,000	356,400	11,986	(286)			5.125	5.037	JD	1,538	18,450	07/29/2014.	06/01/2021.
134808	AC 8	Canacol Energy Ltd Sr Nt		A	2	4FE	860,000	105.401	906,449	860,000	860,000	68,791				7.250	7.250	MN	10,045	62,350	04/26/2018.	05/03/2025.
136385	AW 1	Canadian Natural Resources Sr Nt		A	1	2FE	8,986,770	102.016	9,181,395	9,000,000	8,992,752		2,247			2.950	2.978	JJ	122,425	265,500	05/23/2017.	01/15/2023.
292505	AJ 3	EnCana Corp Sr Nt			1	2FE	16,308,607	102.415	16,693,580	16,300,000	16,301,439		(789)			3.900	3.895	MN	81,228	635,700	12/18/2013.	11/15/2021.
335934	AL 9	First Quantum Minerals LTD Sr Nt		A	2	4FE	2,438,969	102.250	2,500,013	2,445,000	2,438,833	306,238	(30)			7.500	7.555	AO	45,844	130,875	11/19/2019.	04/01/2025.
35905B	AA 5	Frontera Energy Corp Sr Nt		A	2	4FE	494,210	105.720	528,600	500,000	495,682	1,564	993			9.700	10.000	JD	808	48,500	06/20/2018.	06/25/2023.
448055	AK 9	Husky Energy Inc Sr Nt		A	1	2FE	5,684,761	105.524	5,988,470	5,675,000	5,682,583		(1,636)			4.000	3.965	AO	47,922	227,000	06/27/2018.	04/15/2024.
65334H	AA 0	Nexen Inc Sr Nt			1	1FE	4,554,920	144.501	5,780,028	4,000,000	4,407,640		(21,110)			7.875	6.643	MS	92,750	315,000	01/24/2011.	03/15/2032.
683715	AA 4	Open Text Corp Sr Nt		A	1	3FE	16,565,625	101.750	16,585,250	16,300,000	16,416,582	232,688	(34,606)			5.625	5.366	JJ	422,781	916,875	10/22/2015.	01/15/2023.
775109	BF 7	Rogers Communications Inc Sr Nt		A	2	2FE	8,007,680	101.901	8,661,611	8,500,000	8,141,706		45,183			2.900	3.598	MN	31,497	246,500	12/02/2016.	11/15/2026.
98417E	AC 4	Xstrata Finance Canada Gtd Nt			1	2FE	11,099,484	121.588	12,416,567	10,212,000	10,937,240		(21,626)			6.900	6.235	MN	90,036	704,628	05/06/2010.	11/15/2037.
C35898	AA 0	Frontera Energy Corp Sr Nt		A	1	4FE	526,250	105.720	528,600	500,000	520,313	32,034	(4,845)			9.700	8.331	JD	808	48,500	09/25/2018.	06/25/2023.
000000	00 0	Digicel Limited Sr Nt		D	1	5FE	217,858	77.626	228,997	295,000	224,762		6,905			6.000	29.637	AO	3,737		11/06/2019.	04/15/2021.
000000	00 0	Liquid Telecom Finance Sec Nt		D	2	4FE	456,858	101.400	455,286	449,000	455,178		(1,680)			8.500	7.532	JJ	17,810		07/17/2019.	07/13/2022.
000000	00 0	VTB Bank OJSC Sub Nt		D		4FE	902,459	108.215	898,185	830,000	898,185	(2,501)	(1,774)			6.950	3.709	AO	11,857		12/03/2019.	10/17/2022.
000000	00 0	Sberbank of Russia Sub Nt		D		3FE	455,155	105.756	454,749	430,000	454,539		(616)			5.125	3.002	AO	3,795		12/03/2019.	10/29/2022.
000000	00 0	Metinvest BV Sr Nt		D	1	4FE	207,200	105.140	210,280	200,000	206,336		(864)			7.750	6.592	FA	5,511	14,500	07/03/2019.	04/23/2023.
000000	00 0	Cia Latino Americana Sr Nt		D	2	6FE	722,084	46.500	348,750	750,000	348,750	(139,931)	4,466			9.500	10.448	JJ	31,865	71,250	07/30/2018.	07/20/2023.

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
000000	00	0	Studio City Finance LTD Sr Nt		D	1	4FE	893,233	106.138	896,866	845,000	891,958		(1,275)			7.250	5.226	FA	23,824		12/02/2019.	02/11/2024.
000000	00	0	Digicel Group Two Ltd Sr Nt PIK		D		6FE	8,435	15.260	12,383	81,145	8,435		1,934	20,803		9.125	42.418	AO	1,851	6,857	10/01/2019.	04/01/2024.
000000	00	0	Teva Pharmaceuticals NE Sr Nt		D	1	3FE	1,889,363	100.750	1,858,838	1,845,000	1,858,369	88,621	(7,380)			6.000	5.482	AO	23,370	110,700	08/13/2018.	04/15/2024.
000000	00	0	Ades International Sr Nt		D	2	4FE	755,000	103.770	783,464	755,000	755,000					8.625	8.625	AO	12,119	32,559	04/16/2019.	04/24/2024.
000000	00	0	Abengoa Abenewco Two BSA 144A Sec Nt		B		5GI		5.167	437,830	8,473,576						1.500	1,099.801	MJSD.			05/10/2019.	04/26/2024.
000000	00	0	Credit Bank of Moscow Sr Nt		D		3FE	441,450	108.900	441,045	405,000	440,930		(520)			7.121	4.892	JD	481	14,420	12/03/2019.	06/25/2024.
000000	00	0	DTEK Finance PLC 1st Lien PIK		D	2	4FE	577,910	102.130	602,567	590,000	577,365		(545)			10.750	11.329	JAJO	11,063	37,088	10/30/2019.	12/31/2024.
000000	00	0	Dar Al-Arkan Sukuk Co Lt Sr Nt		D		4FE	452,498	98.880	449,904	455,000	449,904	(2,613)	20			6.750	6.861	FA	6,484		12/05/2019.	02/15/2025.
000000	00	0	China Evergrande Group Sec Nt		D	1	4FE	402,750	85.723	385,754	450,000	385,754	(19,893)	2,897			8.750	11.202	JD	328	19,688	06/27/2019.	06/28/2025.
000000	00	0	YPF Sociedad Anonima Sr Nt		D	1	5FE	552,780	93.664	636,915	680,000	554,589		1,809			8.500	13.285	JJ	24,565		11/20/2019.	07/28/2025.
000000	00	0	Country Garden Holdings Co 1st Lien		D	1	2FE	635,925	108.956	664,631	610,000	634,269		(1,656)			7.250	6.349	AO	10,196	22,113	07/17/2019.	04/08/2026.
000000	00	0	AES Andrs/Dmcn Pwr/Itabo Sr Nt		D	1	3FE	1,429,052	106.126	1,485,764	1,400,000	1,421,449	31,172	(2,683)			7.950	7.632	MN	15,458	111,300	10/05/2016.	05/11/2026.
000000	00	0	MTN Mauritius Investments Sr Nt		D	1	3FE	918,844	110.500	911,625	825,000	911,625	(5,917)	(1,302)			6.500	4.558	AO	11,619		11/19/2019.	10/13/2026.
000000	00	0	Turkiye Garanti Bankasi Sr Nt		D	2	5FE	1,329,106	94.550	1,347,338	1,425,000	1,329,587	(446)	927			6.125	7.307	MN	8,971	29,553	12/16/2019.	05/24/2027.
000000	00	0	Oztel Holdings SPC Ltd Sec Nt		D		3FE	1,363,880	106.125	1,384,931	1,305,000	1,363,311		(569)			6.625	5.935	AO	16,090		12/03/2019.	04/24/2028.
00105D	AF	2	AES Gener SA Jr Sb Nt		D	2	3FE	849,558	105.024	892,702	850,000	849,985		427			7.125	7.125	JJ	46,263		03/18/2019.	03/26/2079.
00205G	AA	5	APT Pipelines Ltd Sr Nt		C	1	2FE	24,364,250	103.768	25,941,925	25,000,000	24,790,726		69,618			3.875	4.198	AO	215,278	968,750	02/18/2013.	10/11/2022.
00654A	AA	4	Adani Green Energy UP Sr Nt		D	1	3FE	715,000	107.470	768,411	715,000	715,000					6.250	6.250	JD	2,607	22,344	05/30/2019.	12/10/2024.
00913R	AC	0	Air Liquide Fin Sr Nt		D	1	1FE	24,761,050	99.506	24,876,600	25,000,000	24,864,724		33,890			2.250	2.402	MS	146,875	562,500	11/18/2016.	09/27/2023.
00973R	AC	7	Aker BP ASA Sr Nt		D	1	3FE	5,087,500	106.250	5,312,500	5,000,000	5,059,256	88,004	(16,247)			5.875	5.471	MS	74,253	293,750	03/16/2018.	03/31/2025.
05565Q	CJ	5	BP Capital Markets PLC Nt		C	1	1FE	17,465,176	106.900	18,386,714	17,200,000	17,310,841		(27,267)			3.994	3.806	MS	181,283	686,968	10/22/2013.	09/26/2023.
05578D	AW	2	BPCE SA Sr Nt		D		1FE	9,966,200	101.361	10,136,140	10,000,000	9,986,474		6,767			2.750	2.823	JD	22,153	275,000	11/29/2016.	12/02/2021.
05578Q	AA	1	BPCE SA Sub Nt		D		2FE	1,051,700	110.441	1,104,410	1,000,000	1,039,055		(9,189)			5.700	4.570	AO	10,925	57,000	08/08/2018.	10/22/2023.
05578Q	AE	3	BPCE SA Sub Nt		D		2FE	1,979,900	110.061	2,201,218	2,000,000	1,986,308		1,823			4.875	5.004	AO	24,375	97,500	03/29/2016.	04/01/2026.
05971A	AE	1	Banco BTG Pactual Sr Nt		D	1	3FE	979,435	101.375	998,544	985,000	979,467		32			4.500	4.625	JJ	2,586		12/03/2019.	01/10/2025.
067316	AD	1	Bacardi LTD Sr Nt		D	1	2FE	23,165,444	98.440	23,231,864	23,600,000	23,210,584		49,123			2.750	3.016	JJ	299,261	649,000	12/18/2018.	07/15/2026.
11042A	AA	2	British Airways Plc EETC	LS	D	1	1FE	12,411,934	105.837	12,987,771	12,271,531	12,329,745		(13,558)			4.625	4.472	MJSD	17,342	567,558	10/07/2013.	06/20/2024.
11042B	AA	0	British Airways Plc EETC		D	1	1FE	1,203,899	100.685	1,196,541	1,188,402	1,189,900		(2,125)			5.625	5.287	MJSD	2,043	66,848	10/24/2013.	06/20/2020.
11042T	AA	1	British Airways Plc EETC		C	4	1FE	938,426	105.880	993,601	938,426	938,426					3.800	3.818	MJSD	1,090	35,660	03/14/2018.	09/20/2031.
12674T	AB	2	C&W Senior Financing DAC Sr Nt		D	1	3FE	476,750	108.286	514,359	475,000	476,380	20,089	(303)			7.500	7.410	AO	7,521	36,021	10/05/2018.	10/15/2026.
12686L	AA	7	Cable Onda SA Sr Nt		D	1	3FE	519,724	105.300	552,825	525,000	519,770		46			4.500	4.625	JJ	3,938		10/28/2019.	01/30/2030.
15119C	AA	7	Celtic Resources Holding Sr Nt		D		3FE	785,000	102.994	808,501	785,000	785,000					4.125	4.125	AO	7,376		10/02/2019.	10/09/2024.
151290	BV	4	Cemex SAB de CV Sec Nt		D	1	3FE	550,000	104.500	574,750	550,000	550,000					5.450	5.450	MN	3,497		11/12/2019.	11/19/2029.
15238X	AB	5	Central American Bottling Corp Sr Nt		D	2	3FE	1,246,438	105.376	1,238,168	1,175,000	1,226,137	84,805	(8,700)			5.750	4.775	JJ	28,339	67,563	10/11/2017.	01/31/2027.
20445P	AE	5	Cia Latino Americana Sr Nt		D	1	6FE	1,360,535	46.500	639,375	1,375,000	639,375	(250,348)	1,995			9.500	9.718	JJ	58,418	130,625	02/06/2017.	07/20/2023.
21684A	AA	4	Rabobank Nederland Sub Nt		D		2FE	4,993,242	108.392	5,419,605	5,000,000	5,000,952		(234)			4.625	4.619	JD	19,271	231,250	03/28/2018.	12/01/2023.
22112E	AC	2	Cosan Luxembourg SA Sr Nt		D	1	3FE	1,673,789	108.876	1,769,235	1,625,000	1,661,968	38,203	(4,055)			7.000	6.589	JJ	50,872	113,750	10/03/2016.	01/20/2027.
22113A	AB	1	Cosan Ltd Sr Nt		D	1	3FE	1,279,834	104.250	1,334,400	1,280,000	1,279,927		93			5.500	5.500	MS	29,529		07/24/2019.	09/20/2029.
22303Q	AN	0	Covidien International Fin SA Sr Nt		C	1	1FE	14,958,026	102.742	15,411,300	15,000,000	14,987,841		4,687			3.200	3.235	JD	21,333	480,000	02/18/2013.	06/15/2022.
23636T	AD	2	Danone SA Sr Nt		D	2	2FE	13,000,000	101.586	13,206,141	13,000,000	13,000,000					2.589	2.589	MN	55,160	336,570	10/26/2016.	11/02/2023.

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
24820R AB 4	StatoilHydro ASA Sr Nt		D		1FE	11,974,700	114.825	11,482,480	10,000,000	10,850,066		(193,107)			6.500	4.155	JD	18,056	650,000	06/26/2013.	12/21/2023.
25152E DT 6	Deutsche Bank AG London Sr Unsecured Nt		D		2PL	2,867,857	80.000	2,294,286	2,867,857	2,867,857					9.500	9.502	JJ	133,196	291,974	07/19/2017.	07/27/2020.
25156P AV 5	Deutsche Telekom Sr Nt		D	1	2FE	16,998,980	100.718	17,121,975	17,000,000	16,999,437		143			2.485	2.486	MS	119,694	422,450	09/13/2016.	09/19/2023.
25156P AY 9	Deutsche Telekom Nt		D	2	2FE	9,999,500	101.499	10,149,930	10,000,000	9,999,787		100			2.820	2.821	JJ	126,900	282,000	01/09/2017.	01/19/2022.
25156P BA 0	Deutsche Telekom Nt		D	1	2FE	8,988,750	105.315	9,478,377	9,000,000	8,991,662		1,021			3.600	3.615	JJ	145,800	324,000	01/09/2017.	01/19/2027.
25382D AA 4	Digicel Group Two Ltd 1st Lien		D	1	5FE	451,605	55.750	423,143	759,000	423,143	(28,463)	13,607	229,922		8.250	12.153	MS	15,828	62,618	01/14/2019.	12/30/2022.
25382F AA 9	Digicel Group Two Ltd Sr Nt		D		6FE	208,347	15.260	317,155	2,078,340	208,347		67,908	747,829		9.125	33.558	AO	47,412	175,643	10/01/2019.	04/01/2024.
25382F AB 7	Digicel Group Two Ltd Sr Nt		D	1	6FE	83,200	24.000	99,840	416,000	83,200		24,602	147,322		8.250	32.663	MS	8,675	34,320	01/14/2019.	09/30/2022.
25615W AB 9	Docuformas SA Sr Nt		D	2	3FE	827,034	101.376	846,490	835,000	827,582		548			10.250	10.500	JJ	37,326		07/17/2019.	07/24/2024.
30052K AA 7	Evraz Plc Sr Nt		D		3FE	410,000	108.455	444,666	410,000	410,000					5.250	5.250	AO	5,321	10,763	03/26/2019.	04/02/2024.
30217A AC 7	Experian Finance PLC Sr Nt		D	1	2FE	1,979,400	98.523	1,970,456	2,000,000	1,979,493		93			2.750	2.867	MS	3,208		12/03/2019.	03/08/2030.
37255B AA 7	Geopark Ltd 1st Lien Nt		D	2	4FE	625,000	104.251	651,569	625,000	625,000	46,875				6.500	6.500	MS	11,285	40,625	09/25/2017.	09/21/2024.
38502H AA 3	Gran Tierra Energy Intl Sr Nt		D	2	4FE	567,019	90.000	517,500	575,000	517,500	(17,519)	987			6.250	6.500	FA	13,576	35,938	02/08/2018.	02/15/2025.
39530V AB 4	Greenko Solar Mauritius Sr Nt		D	1	3FE	662,588	100.958	666,321	660,000	662,203	(355)	(30)			5.950	5.867	JJ	16,581		11/20/2019.	07/29/2026.
40052C AC 0	Grupo Kuo SAB De CV Sr Nt		D	2	3FE	885,750	104.501	935,284	895,000	886,928	74,786	825			5.750	5.900	JJ	24,874	51,463	07/25/2018.	07/07/2027.
40052V AC 8	Grupo Bimbo SAB De CV Sr Nt		D	1	2FE	15,055,578	104.335	15,650,175	15,000,000	15,028,147		(5,653)			3.875	3.829	JD	6,458	581,250	03/28/2018.	06/27/2024.
404280 AJ 8	HSBC Holdings PLC Nt		C		1FE	15,641,373	142.491	19,800,591	13,896,000	15,327,518		(42,270)			6.800	5.877	JD	78,744	944,928	08/10/2010.	06/01/2038.
423012 AD 5	Heineken NV Sr Nt		C	1	2FE	6,628,568	102.067	6,889,543	6,750,000	6,693,605		16,265			2.750	3.022	AO	46,406	185,625	10/22/2015.	04/01/2023.
423012 AF 0	Heineken NV Sr Nt		C	1	2FE	8,050,910	105.990	8,479,232	8,000,000	8,035,562		(4,496)			3.500	3.428	JJ	118,222	280,000	03/28/2018.	01/29/2028.
44962L AG 2	IHS Markit Ltd Sr Nt		D	1	2FE	2,492,675	106.257	2,656,425	2,500,000	2,494,638		1,367			4.125	4.190	FA	42,969	105,417	07/19/2018.	08/01/2023.
44963L AB 2	IHS Netherlands Holdco Sr Nt		D	2	4FE	800,000	105.300	842,400	800,000	800,000					7.125	7.125	MS	16,308		09/10/2019.	03/18/2025.
44963L AC 0	IHS Netherlands Holdco Sr Nt		D	2	4FE	1,250,000	106.250	1,328,125	1,250,000	1,250,000					8.000	8.000	MS	28,611		09/10/2019.	09/18/2027.
449786 AY 8	Ing Bank NV Sub Nt		D		2FE	14,100,020	110.994	14,429,181	13,000,000	13,523,802		(125,995)			5.800	4.610	MS	201,067	754,000	02/05/2016.	09/25/2023.
456837 AG 8	ING Groep NV Sr Nt		D		1FE	14,971,050	102.246	15,336,825	15,000,000	14,986,458		5,732			3.150	3.192	MS	120,750	472,500	03/21/2017.	03/29/2022.
456873 AA 6	Ingersoll-Rand Lux Finance Nt		C	1	2FE	2,998,707	100.131	3,003,930	3,000,000	2,999,873		375			2.625	2.638	MN	13,125	78,750	10/27/2016.	05/01/2020.
45900T AA 0	Intl Airport Finance SA 1st Lien		D	1	4FE	125,000	109.750	137,188	125,000	125,000					12.000	12.000	MS	4,417	7,542	03/08/2019.	03/15/2033.
46556L AM 6	Itau UniBanco Hldg SA/KY Sub Nt		D	2	4FE	1,825,000	102.376	1,868,362	1,825,000	1,825,000					4.500	4.500	MN	9,125		11/13/2019.	11/21/2029.
46650C AA 7	JBS Investments II GMBH Sr Nt		D	1	3FE	1,075,900	108.783	1,153,100	1,060,000	1,073,870		(2,030)			7.000	6.625	JJ	34,214	37,100	04/01/2019.	01/15/2026.
46650C AB 5	JBS Investments II GMBH Sr Nt		D	1	3FE	200,000	105.450	210,900	200,000	200,000					5.750	5.750	JJ	4,824		07/23/2019.	01/15/2028.
49989A AC 3	Koc Holdings AS Sr Nt		D	1	4FE	536,723	105.230	568,242	540,000	537,094		371			6.500	6.624	MS	10,725	17,550	03/06/2019.	03/11/2025.
55388R AA 4	MV24 Capital BV 1st Lien		D	1	3FE	1,607,278	105.630	1,697,768	1,607,278	1,607,278					6.748	6.750	JD	9,038	32,839	08/01/2019.	06/01/2034.
566007 AB 6	MARB BondCo PLC Sr Nt		D	2	3FE	270,313	106.163	291,948	275,000	271,393	15,960	574			6.875	7.189	JJ	8,508	18,906	01/23/2018.	01/19/2025.
566067 AA 2	Marble II Pte Ltd Sec Nt		D	2	3FE	800,000	101.250	809,998	800,000	800,000	26,894				5.300	5.300	JD	1,296	42,400	06/13/2017.	06/20/2022.
58547D AD 1	Melco Resorts Finance Sr Nt		D	1	3FE	460,419	102.593	466,800	455,000	460,376		(43)			5.375	5.191	JD	1,834		11/27/2019.	12/04/2029.
591555 AF 4	Metinvest BV Sr Nt		D		4FE	986,290	102.171	1,021,710	1,000,000	986,458		168			7.750	7.950	MN	15,931		10/01/2019.	10/17/2029.
59284B AF 5	Mexichem SAB DE CV Sr Nt		D	2	2FE	322,355	102.031	331,599	325,000	322,859		230			4.000	4.100	AO	3,142	13,000	09/27/2017.	10/04/2027.
59318Y AA 6	MHP Lux SA Sr Nt		D		4FE	825,000	104.712	863,874	825,000	825,000	115,170				6.950	6.950	AO	14,016	57,338	03/22/2018.	04/03/2026.
600814 AN 7	Millicom Intl Cellular Sr Nt		D	1	3FE	203,000	104.851	209,702	200,000	202,339	24,684	(346)			5.125	4.889	JJ	4,726	10,250	01/11/2018.	01/15/2028.
714264 AD 0	Pernod Ricard SA Sr Nt		D	1	2FE	19,872,338	104.617	18,831,078	18,000,000	18,719,447		(340,327)			4.450	2.428	JJ	369,350	801,000	07/07/2016.	01/15/2022.
714264 AH 1	Pernod Ricard SA Sr Nt		C	1	2FE	5,271,720	105.233	5,051,189	4,800,000	5,007,290		(78,180)			4.250	2.484	JJ	94,067	204,000	06/30/2016.	07/15/2022.
714264 AM 0	Pernod Ricard SA Sr Nt	LS...	C	1	2FE	24,293,629	103.853	25,028,621	24,100,000	24,231,420		(18,209)			3.250	3.155	JD	50,041	783,250	10/27/2016.	06/08/2026.

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
71647N	BF	5	Petrobras Global Finance Sr Nt		D	1	3FE	5,943,933	107.151	4,572,133	4,267,000	4,536,581	(1,356,794)	(50,558)			5.093	0.648	JJ	62,177		10/31/2019.	01/15/2030.
71675M	AA	4	Petropavlovsk 2016 Sr Nt		D	2	4FE	965,000	102.700	991,055	965,000	965,000	238,023				8.125	8.125	MN	10,236	78,406	11/07/2017.	11/14/2022.
822582	BD	3	Shell International Finance Sr Nt		D	1	1FE	15,973,550	105.998	16,959,600	16,000,000	15,984,822		2,547			3.250	3.269	MN	72,222	520,000	06/02/2015.	05/11/2025.
82620K	AD	5	Siemens Financieringsmat Sr Nt		D	1	1FE	9,890,100	102.283	10,228,280	10,000,000	9,959,066		16,159			2.900	3.078	MN	27,389	290,000	07/02/2015.	05/27/2022.
82620K	AE	3	Siemens Financieringsmat Sr Nt		D	1	1FE	4,040,160	105.392	4,215,684	4,000,000	4,024,082		(4,029)			3.250	3.128	MN	12,278	130,000	10/09/2015.	05/27/2025.
82620K	AJ	2	Siemens Financieringsmat Nt		D	1	1FE	9,990,900	99.854	9,985,400	10,000,000	9,996,813		1,826			1.700	1.719	MS	50,056	170,000	09/06/2016.	09/15/2021.
82620K	AK	9	Siemens Financieringsmat Nt	LS	D	1	1FE	7,954,880	99.987	7,998,960	8,000,000	7,975,318		6,337			2.000	2.087	MS	47,111	160,000	09/06/2016.	09/15/2023.
83006L	AB	9	Sixsigma Networks Mexico Sr Nt		D	2	4FE	985,000	100.750	992,388	985,000	985,000	51,713				7.500	7.500	MN	12,107	73,875	04/26/2018.	05/02/2025.
86964W	AF	9	Suzano Austria GMBH Sr Nt		D	1	2FE	830,591	112.750	902,000	800,000	829,637		(954)			6.000	5.464	JJ	22,133		08/14/2019.	01/15/2029.
87312@	AC	2	TWE US Fin Co Gtd Sr Nt Ser C2		D	1	2	20,000,000	106.380	21,276,058	20,000,000	20,000,000					4.380	4.380	JD	41,367	876,000	12/16/2013.	12/16/2023.
87656X	A@	0	Tate & Lyle Intl Fin PLC Sr Nt Ser A		D		2	7,042,560	103.764	7,263,471	7,000,000	7,030,190		(7,213)			3.830	3.708	AO	46,173	271,600	03/20/2018.	10/29/2023.
879273	AR	1	Telecom Argentina SA Sr Nt		D	2	4FE	78,952	96.001	76,801	80,000	76,801	(2,203)	52			8.000	8.250	JJ	2,898		07/11/2019.	07/18/2026.
88167A	AD	3	Teva Pharmaceuticals NE Sr Nt		C	1	3FE	198,844	92.750	208,688	225,000	204,319	5,419	5,120			2.800	5.693	JJ	2,800	6,300	12/04/2018.	07/21/2023.
88167A	AE	1	Teva Pharmaceuticals NE Sr Nt		C	1	3FE	2,059,868	83.250	2,018,813	2,425,000	2,018,813	130,680	37,337			3.150	5.458	AO	19,097	76,388	07/26/2018.	10/01/2026.
899415	AE	3	Tullow Oil Plc Sr Nt		D	1	5FE	1,350,000	84.182	1,136,457	1,350,000	1,136,457	(115,668)				7.000	7.000	MS	31,500	94,500	03/16/2018.	03/01/2025.
90015W	AH	6	Turkiye Garanti Bankasi Sr Nt		D		4FE	897,273	105.726	951,534	900,000	897,622		349			8.125	8.200	MS	18,891	36,563	03/21/2019.	03/28/2024.
902133	AG	2	Tyco Electronics Group Co Gtd Nt		C	1	1FE	1,046,850	147.006	1,470,059	1,000,000	1,038,660		(1,103)			7.125	6.748	AO	17,813	71,250	01/04/2010.	10/01/2037.
902133	AR	8	Tyco Electronics Group Sr Nt		D	2	1FE	7,673,294	104.797	7,754,963	7,400,000	7,581,644		(38,803)			3.450	2.845	FA	106,375	255,300	08/01/2017.	08/01/2024.
90351D	AA	5	UBS Group Funding Sr Nt		D		1FE	9,982,900	100.699	10,069,940	10,000,000	9,997,353		3,543			2.950	2.987	MS	79,486	295,000	09/21/2015.	09/24/2020.
90351D	AB	3	UBS Group Funding Sr Nt		D		1FE	988,850	108.805	1,088,047	1,000,000	992,853		1,079			4.125	4.267	MS	11,115	41,250	02/05/2016.	09/24/2025.
90351D	AH	0	UBS Group Funding Sr Nt		D		1FE	14,991,000	101.028	15,154,245	15,000,000	14,996,396		1,660			2.650	2.662	FA	165,625	397,500	08/03/2016.	02/01/2022.
90352J	AE	3	UBS Grp Fdg Switzerland Sr Nt		D	2	1FE	13,999,582	101.604	14,224,504	14,000,000	13,999,739		67			2.859	2.860	FA	151,209	400,260	08/07/2017.	08/15/2023.
92334V	AA	3	Veon Holdings BV Sr Nt		D	1	3FE	475,000	104.206	494,979	475,000	475,000					4.000	4.000	AO	4,328		10/02/2019.	04/09/2025.
92857W	BH	2	Vodafone Group PLC Sr Nt		D	1	2FE	7,202,230	105.781	7,404,649	7,000,000	7,179,555		(22,675)			3.750	3.070	JJ	120,313	131,250	06/11/2019.	01/16/2024.
92857W	BJ	8	Vodafone Group PLC Sr Nt		D	1	2FE	4,166,280	108.627	4,345,092	4,000,000	4,151,827		(14,453)			4.125	3.331	MN	14,208	82,500	06/11/2019.	05/30/2025.
A3158#	AB	5	Hofer Financial Services GmbH Sr Nt Ser		D		1PL	18,000,000	101.282	18,230,847	18,000,000	18,000,000					3.080	3.080	JJ	240,240	554,400	07/25/2017.	07/25/2022.
A3158#	AC	3	Hofer Financial Services GmbH Sr Nt Ser		D		1PL	48,041,250	103.241	49,555,917	48,000,000	48,036,784		(4,466)			3.410	3.392	JJ	709,280	1,210,550	03/27/2019.	07/25/2024.
A3158#	AG	4	Hofer Financial Services GmbH Sr Nt Ser		D		1PL	25,000,000	101.828	25,456,888	25,000,000	25,000,000					3.620	3.620	MS	238,819	905,000	09/26/2018.	09/26/2021.
D2736#	AM	1	Fritz Draxlmaier GMBH & Co KG Sr Nt Ser		D		2PL	10,000,000	99.689	9,968,858	10,000,000	10,000,000					4.440	4.440	AO	109,767	525,250	04/02/2014.	04/02/2021.
G0369@	AV	8	Anglian Water Services Fin plc Sec Nt		D	1	2FE	5,000,000	107.594	5,379,687	5,000,000	5,000,000					4.990	4.990	MN	24,257	249,500	11/26/2013.	11/26/2023.
G27649	AG	0	Digicel Limited Sr Nt		D	1	5FE	198,284	58.000	246,500	425,000	198,284		11,061	148,528		6.750	13.666	MS	9,563	28,688	02/08/2019.	03/01/2023.
G4273*	AA	3	Hammerson plc Sr Nt		D	1	2	30,000,000	101.991	30,597,261	30,000,000	30,000,000					3.970	3.970	JD	46,317	1,191,000	02/06/2014.	06/17/2021.
G4588#	BQ	3	Intermediate Capital Group Plc Sr Nt		D		2	15,000,000	106.929	16,039,354	15,000,000	15,000,000					4.760	4.760	AO	132,883	357,000	04/24/2019.	04/24/2024.
G5825A	AB	8	MARB BondCo PLC Sr Nt		D	2	3FE	190,287	106.432	218,186	205,000	192,382	192	1,948			6.875	8.396	JJ	6,342	14,094	12/04/2018.	01/19/2025.
G6093#	AA	2	AptarGroup UK Holdings Ltd Sr Nt Ser D		B		2	8,060,500	101.573	7,972,593	7,849,100	7,849,100				(177,800)	0.980	0.980	JJ	34,615	77,463	07/19/2017.	07/19/2023.
G6093#	AB	0	AptarGroup UK Holdings Ltd Sr Nt Ser E		B		2	9,212,000	102.586	9,202,409	8,970,400	8,970,400				(203,200)	1.170	1.170	JJ	47,229	105,693	07/19/2017.	07/19/2024.
G6710E	AL	4	Odebrecht Finance LTD Sr Nt		D	1	6FE	233,675	5.875	211,206	3,595,000	211,206	(22,469)		269,625		7.125	50.612	JD		(128,072)	10/31/2018.	06/26/2042.
G6710E	AP	5	Odebrecht Finance LTD Sr Nt		D	1	6FE	125,550	5.199	161,169	3,100,000	125,550			272,800		4.375	43.927	AO			10/03/2016.	04/25/2025.
G6764#	AA	0	Omega Leasing Ltd Sr Nt Ser 9		D	4	2	14,736,842	98.856	14,568,278	14,736,842	14,736,842					2.400	2.407	JAJO	77,614	353,684	04/12/2017.	10/12/2026.
G6764@	AA	2	Omega Leasing No. 12 Sr Sec Nt (Rolls Ro		D	4	2	11,556,628	100.646	11,631,313	11,556,628	11,556,628					2.960	2.971	JAJO	62,714	342,076	04/25/2018.	04/25/2027.
G7028A	AB	9	Petra Diamonds PLC 2nd Lien		D	1	5FE	292,125	63.000	189,000	300,000	189,000	(89,041)	2,041			7.250	8.120	MN	3,625	21,750	10/18/2018.	05/01/2022.

SCHEDULE D - PART 1

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

1		2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description	Code	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
G7178*	AE 4	Porterbrook Rail Finance Ltd Sr Nt Ser A		B	4	2FE	9,975,760	102.788	10,356,188	10,075,320	10,075,320				382,280	2.690	2.690	AO	56,464	248,985	11/07/2018.	04/16/2028.
G7178*	AF 1	Porterbrook Rail Finance Ltd Sr Sec Nt S		B	4	2FE	9,916,480	103.109	10,388,541	10,075,320	10,075,320				158,840	2.770	2.770	AO	58,143	135,070	04/16/2019.	04/16/2028.
G8038#	AK 4	Serco Group plc Sr Nt Ser A		D	3	4,132,758	99.651	4,118,334	4,132,758	4,118,334	92,748				3.770	3.770	MN	20,341	155,805	05/14/2013.	05/14/2020.
L6388G	AB 6	Millicom Intl Cellular Sr Nt		D	2	3FE	1,544,250	104.851	1,609,463	1,535,000	1,541,927	176,955	(1,178)			5.125	5.023	JJ	36,275	78,669	01/17/2018.	01/15/2028.
L9116P	AG 8	Tonon Luxembourg SA 1st Lien Nt		D		6*	39,674	1.000	7,935	793,476	7,935	(39,482)	7,743			6.500	106.650	OCT	8,739		05/15/2019.	10/31/2024.
N5657T	AJ 5	Metinvest BV Sr Nt		D	1	4FE	263,750	107.624	269,060	250,000	262,938		(812)			8.500	7.426	AO	4,014	10,625	06/25/2019.	04/23/2026.
N9417J	AB 7	VTR Finance BV Secured Nt		D	1	4FE	1,652,818	102.250	1,684,058	1,647,000	1,646,208	26,615	(947)			6.875	6.805	JJ	52,212	113,231	10/03/2016.	01/15/2024.
P57908	AF 5	Mexichem SAB DE CV Sr Nt		D	1	2FE	1,381,063	105.920	1,562,320	1,475,000	1,384,160		1,392			5.875	6.366	MS	25,034	86,656	06/11/2018.	09/17/2044.
P6460M	AJ 3	Mastellone Hermanos SA Sr Nt		D	1	5FE	3,165,151	78.001	2,445,331	3,135,000	2,445,331	(636,568)	(19,301)			12.625	11.861	JJ	195,698	395,794	05/02/2018.	07/03/2021.
P67848	AA 2	Compania Minera Milpo Sr Nt		D	1	3FE	829,598	104.033	858,272	825,000	827,468	22,685	(698)			4.625	4.524	MS	9,857	38,156	11/16/2016.	03/28/2023.
P7354P	AA 2	OI SA Sr Nt - PIK		D		4FE	364,500	90.001	360,004	400,000	358,039	(4,038)	1,203			10.000	12.131	FA	16,222	7,500	08/22/2019.	07/27/2025.
P8704L	AB 4	Sixsigma Networks Mexico Sr Nt		D	2	4FE	288,750	100.450	301,350	300,000	289,426		676			7.500	8.332	MN	3,688	11,250	08/07/2019.	05/02/2025.
P989MJ	AY 7	YPF Sociedad Anonima Sr Nt		D	1	5FE	430,155	94.671	468,621	495,000	431,864		1,709			8.750	13.650	AO	10,467		11/15/2019.	04/04/2024.
Q6634@	AK 7	Newcastle Coal Infra Grp Ltd Ser 2014A G		D	1	2FE	20,000,000	105.797	21,159,475	20,000,000	20,000,000					5.670	5.670	MN	148,050	1,134,000	01/15/2014.	11/14/2023.
W0805#	AM 0	Assa Abloy Financial Svcs AB Sr Nt Ser L		D	1	1	1,052,030	102.293	1,022,932	1,000,000	1,024,071		(8,820)			3.480	2.520	MN	4,350	34,800	09/28/2016.	08/09/2022.
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						4,130,017,523	XXX	4,267,848,468	4,124,686,912	4,100,686,870	5,983,055	(4,126,083)	1,836,829	160,120	XXX	XXX	XXX	38,827,335	144,115,479	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																						
004421	VE 0	ACE Securities Corp RMBS Ser 2006-SL1 Cl			4	1FM	665,192	55.691	925,218	1,661,339	665,192	116,211		420,875		2.112	14.592	MON	585	43,625	01/10/2008.	09/25/2035.
00764M	BT 3	Aegis ABS Trust RMBS Ser 2004-2 Cl M1			4	1FM	1,334,370	99.976	1,457,972	1,458,328	1,378,798		8,653			2.692	3.733	MON	654	46,870	08/06/2013.	06/25/2034.
02150F	AA 8	Countrywide Alternative Ln Tr RMBS Ser 2			4	4FM	615,756	81.164	586,273	722,330	586,273	(8,186)				5.500	8.977	MON	3,311	39,664	08/20/2008.	05/25/2037.
03072S	ZK 4	Ameriquest Mtg Sec Inc RMBS Ser 2005-X1			4	1FM	1,872,201	100.018	1,944,235	1,943,882	1,910,118		21,253			2.992	3.807	MON	969	62,268	12/16/2014.	03/25/2035.
03215P	BN 8	Amresco Resdtl Sec Mtg Loan RMBS Ser 199			4	1FM	64,394	99.699	65,085	65,282	64,942		34			6.549	6.746	MON	356	4,297	12/20/1999.	03/25/2027.
03215P	DN 6	Amresco Resdtl Sec Mtg Loan RMBS PTC Ser			4	1FM	74	102.465	76	74	74					6.510	6.559	MON		5	01/29/1998.	08/25/2027.
040104	MF 5	Argent Securities Inc RMBS Ser 2004-W11			4	1FM	6,163,709	100.784	6,512,167	6,461,535	6,321,468		83,416			2.842	3.540	MON	3,061	217,499	04/01/2014.	11/25/2034.
04541G	AL 6	Asset Backed Securities Corp RMBS Ser 19			4	1FM		98.698	199,231	201,858						5.035		MON	254	11,995	02/09/2000.	06/21/2029.
04541G	GB 2	Asset Backed Securities Corp RMBS Ser 20			4	1FM	3,303,015	99.215	3,412,659	3,439,671	3,342,556		8,790			2.767	3.229	MON	1,586	113,166	11/17/2014.	11/25/2033.
05951G	AV 4	Banc of America Funding Corp RMBS Ser 20			4	2FM	647,162	88.225	645,100	731,198	645,100	12,679	1,183			5.750	9.356	MON	3,504	42,044	10/12/2018.	03/25/2037.
07332B	AA 7	Bayview Opport Mast Fund Trust RMBS Ser			4	1FM	2,685,123	100.738	2,687,578	2,667,878	2,682,562		(896)			3.000	2.914	MON	222	80,036	12/18/2017.	03/28/2057.
07333A	AA 8	Bayview Opport Mast Fund Trust RMBS Ser			4	1FM	11,813,494	101.810	12,145,555	11,929,629	11,824,884		9,567			3.500	3.697	MON	3,479	417,537	10/12/2018.	05/28/2069.
07333A	AD 2	Bayview Opport Mast Fund Trust RMBS Ser			4	1FM	9,953,970	104.521	10,452,110	10,000,000	9,957,249		2,705			4.000	4.079	MON	3,333	400,000	10/12/2018.	05/28/2069.
07386H	MD 0	Bear Stearns Alt- A Tr RMBS Ser 2004-10			4	1FM	525,514	99.645	555,222	557,202	525,514					2.692	4.569	MON	250	17,891	11/07/2007.	09/25/2034.
07386H	NU 1	Bear Stearns Alt- A Tr RMBS Ser 2004-12			4	1FM	9,237,634	99.457	10,077,122	10,132,109	9,393,354		58,348			2.722	4.079	MON	4,597	328,625	01/20/2017.	01/25/2035.
07401P	AA 2	Bear Stearns Mtg Tr RMBS Ser 2007-SL1 Cl			4	1FM	85,550	94.171	185,439	196,918	85,550					2.112	7.713	MON	69	5,170	11/28/2007.	03/25/2037.
12553H	AA 6	CIM Trust RMBS Ser 2017-7 Cl A			4	1FM	20,215,627	100.391	20,115,858	20,037,452	20,180,462		(16,741)			3.000	2.845	MON	50,094	601,124	10/04/2017.	04/25/2057.
12558M	BM 3	CIT Group Home Eq Loan Tr RMBS Ser 2003-			4	1FM	931,725	102.284	947,382	926,225	929,941					5.170	5.147	MON	3,990	47,886	04/06/2004.	10/20/2032.
12566U	AN 4	Citimortgage Alternative Ln Tr RMBS Ser			4	1FM	1,082,705	97.712	1,305,805	1,336,384	1,082,705					5.750	11.057	MON	6,404	76,839	08/20/2008.	02/25/2037.
12566U	AT 1	Citimortgage Alternative Ln Tr RMBS Ser			4	1FM	314,884	102.392	331,638	323,892	321,342		1,363			5.500	5.962	MON	1,485	17,814	08/23/2007.	02/25/2022.
12646U	AM 0	Credit Suisse Comm Mtg Tr RMBS Ser 2013-			4	1FM	4,968,933	99.919	4,829,066	4,833,005	4,917,964		(10,513)			3.000	2.500	MON	12,083	144,990	03/27/2013.	03/25/2043.
126671	6B 7	CWABS Inc RMBS Ser 2004-5 Cl 1A			4	1FM	6,213,095	99.189	6,532,150	6,585,592	6,282,946		23,429			2.292	2.832	MON	2,096	184,950	09/08/2016.	10/25/2034.
126673	VE 9	CWABS Inc RMBS Ser 2004-U Cl 2A			4	1FM	423,002	95.733	971,071	1,014,358	423,002					2.010	12.470	MON	906	26,234	08/22/2007.	03/15/2034.
12667G	W7 4	Countrywide Alternative Ln Tr RMBS Ser 2			4	4FM	3,614,140	92.289	3,365,427	3,646,617	3,365,427	(14,029)				5.500	5.660	MON	16,714	200,564	09/28/2005.	09/25/2035.

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
126686 AC 8	CWABS Inc RMBS Ser 2006-H Cl 2A1B			4	1FM	421,580	79.411	967,014	1,217,734	421,580					1.890	10.259	MON	1,023	39,185	08/29/2007.	11/15/2036.
12668A YS 8	Countrywide Alternative Ln Tr RMBS Ser 2			4	4FM	327,297	86.505	338,424	391,220	327,297					5.500	9.929	MON	1,793	21,467	10/30/2006.	12/25/2035.
12668F AB 0	CWABS Inc RMBS Ser 2006-I Cl 2A			4	1FM	212,536	95.686	214,994	224,687	213,389		714			1.880	2.441	MON	188	5,516	10/12/2018.	01/15/2037.
126694 NS 3	CWHL Inc RMBS Ser 2005-27 Cl 1A3			4	2FM	918,203	94.903	895,320	943,410	895,320	(12,695)	(1,707)			5.500	5.862	MON	4,324	51,887	11/10/2005.	12/25/2035.
126694 WE 4	CWHL Inc RMBS Ser 2006-HYB1 Cl 1A1			4	1FM	1,740,104	96.043	2,223,142	2,314,733	1,740,104					3.777	12.240	MON	7,286	93,018	11/13/2006.	03/20/2036.
12669F T2 9	CWHL Inc RMBS Ser 2004-14 Cl 2A5			4	1FM	1,506,215	99.473	1,526,781	1,534,874	1,516,322		765			4.195	4.491	MON	5,366	63,609	10/24/2006.	08/25/2034.
12669G R3 7	Countrywide Home Loans RMBS Ser 2005-15			4	3FM	535,482	86.641	471,388	544,068	471,388	(2,656)	80			5.500	5.733	MON	2,494	29,850	11/10/2005.	08/25/2035.
144527 AB 4	Carrington Mtg Loan Tr RMBS Ser 2007-FRE			4	1FM	868,270	99.650	974,221	977,645	868,270					1.992	3.374	MON	270	25,597	08/20/2008.	02/25/2037.
152314 NB 2	Centex Home Equity Loan Tr RMBS Ser 2005			4	1FM	1,886,895	100.126	2,050,427	2,047,842	1,990,853		22,764			2.192	3.852	MON	743	59,587	03/19/2015.	03/25/2035.
16165M AD 0	Chaseflex Tr RMBS Ser 2006-2 Cl A2B			4	1FM	703,604	82.652	759,796	919,269	765,307		11,207			1.992	5.050	MON	305	22,790	08/20/2008.	09/25/2036.
162765 AS 0	CHEC Loan Trust RMBS Ser 2004-2 Cl A3			4	1FM	7,708,658	99.709	7,984,783	8,008,054	7,787,330		17,607			2.272	2.648	MON	3,014	262,249	10/29/2014.	07/25/2034.
17025Q AC 1	Countrywide Home Loans RMBS Ser 2007-J3			4	2FM	591,335	71.637	498,552	695,944	498,552	(8,096)	566			6.000	9.594	MON	3,480	41,952	08/20/2008.	07/25/2037.
17323M AA 3	Citigroup Mtg Loan Tr RMBS Ser 2015A Cl			4	1FM	4,707,604	101.600	4,765,070	4,690,030	4,701,082		(1,130)			3.500	3.473	MON	13,679	164,151	10/12/2018.	06/25/2058.
17324V AH 7	Citigroup Mtg Loan Trust RMBS Ser 2015-P			4	1FM	5,226,654	101.872	5,239,390	5,143,121	5,210,538		(4,141)			3.750	3.581	MON	16,072	192,867	11/13/2015.	09/25/2042.
17326Q AA 1	Citigroup Mortage Ln Trust Inc RMBS Ser			4	1FM	13,645,988	100.593	13,905,957	13,824,022	13,654,526		6,623			3.000	3.139	MON	34,560	414,720	10/12/2018.	09/25/2064.
17327D AA 9	Citigroup Mtg Ln Tr RMBS Ser 2018-RP3 A1			4	1FM	19,688,637	101.101	20,239,262	20,018,795	19,707,769		13,217			3.250	3.441	MON	54,218	650,611	08/02/2018.	03/25/2061.
18976G AZ 9	Citimortgage Alternative Ln Tr RMBS Ser			4	1FM	779,744	100.750	835,675	829,452	812,020		3,349			5.500	7.203	MON	3,802	45,620	08/20/2008.	06/25/2022.
251510 AW 3	Deutsche Alt-A Sec Inc RMBS Ser 2003-2XS			4	1FM	12,990	101.145	13,142	12,993	12,981		(2)			5.470	5.452	MON	59	708	09/23/2003.	09/25/2033.
251563 CB 6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 Cl			4	1FM	70,119	101.961	71,514	70,138	71,344		212			5.240	4.891	MON	306	3,675	01/16/2004.	12/25/2033.
251563 DM 1	Deutsche Mtg Sec Inc RMBS Ser 2004-2 Cl			4	1FM	56,343	102.475	57,752	56,357	57,101		59			5.180	4.717	MON	243	2,919	02/19/2004.	01/25/2034.
32027N RE 3	First Franklin Mtg Ln RMBS Ser 2005-FF4			4	1FM	9,560,589	100.156	10,842,707	10,825,862	10,269,558		254,421			2.372	4.275	MON	4,255	344,648	05/21/2015.	05/25/2035.
32052E AA 7	First Horizon Mtg PT Tr RMBS Ser 2006-AR			4	2FM	974,548	82.021	889,200	1,084,113	974,548					3.481	7.611	MON	3,145	39,787	11/14/2006.	11/25/2036.
35729Q AS 7	Fremont Home Loan Tr RMBS Ser 2006-B Cl			4	1FM	635,475	7.427	1,020,207	13,736,644	635,475					1.982	62.517	MON			10/01/2007.	08/25/2036.
36228F C5 3	GS Mortgage Securities Corp RMBS Ser 200			4	1FM	114,219	102.514	117,095	114,224	114,157		10			4.879	4.844	MON	464	5,571	02/12/2004.	11/25/2033.
36242D 7Q 0	GS Mortgage Securities Corp RMBS Ser 200			4	1FM	284,339	104.563	312,858	299,206	291,266		(286)			5.250	5.912	MON	1,309	15,708	11/08/2005.	06/25/2035.
40423X AB 8	NRZ Excess RMBS 2018-PLS1 Cl A			4	1FE	8,119,499	100.311	8,144,843	8,119,600	8,119,545		22			3.193	3.215	MON	4,321	248,607	12/12/2019.	01/25/2023.
40423X AC 6	NRZ Excess RMBS Ser 2018-PLS1 Cl B			4	1FE	7,096,035	100.470	7,192,758	7,159,089	7,119,380		18,310			3.588	4.199	MON	4,281	217,624	12/12/2019.	01/25/2023.
40423X AF 9	NRZ Excess RMBS Ser 2018-PLS2 Cl A			4	1FE	11,090,689	100.080	11,120,494	11,111,638	11,098,505		5,765			3.265	3.411	MON	6,047	355,909	12/12/2019.	02/25/2023.
40423X AG 7	NRZ Excess RMBS Ser 2018-PLS2 Cl B			4	1FE	3,085,252	100.462	3,123,375	3,109,020	3,093,840		6,749			3.709	4.231	MON	1,922	115,314	10/12/2018.	02/25/2023.
41164T AA 0	Harborview Mtg Loan Tr RMBS Ser 2007-A C			4	1FM	233,633	91.340	1,123,157	1,229,645	233,633					2.464	18.109	MON	1,094	36,224	07/15/2008.	06/21/2037.
437084 RY 4	Home Equity Asset Tr RMBS Ser 2006-1 Cl			4	1FM	8,784,141	100.111	9,310,277	9,300,000	8,971,209		73,767			2.252	3.056	MON	3,469	257,412	11/30/2016.	04/25/2036.
43709J AB 8	Home Eq Mtg Ln ABS Tr RMBS Ser 2006-4 Cl			4	6FM	445,723	11.911	396,643	3,330,000	396,643	1,832				6.375	60.848	MON	3,538	28,464	09/21/2007.	11/25/2036.
43739E AP 2	Homebanc Mortgage Tr RMBS Ser 2005-1 Cl			4	1FM	313,966	89.682	304,573	339,615	313,966					2.042	4.269	MON	116	9,538	02/15/2005.	03/25/2035.
44329E AC 5	HSI Asset Loan Obligation RMBS Ser 2007-			4	1FM	912,432	94.783	1,423,391	1,501,730	912,432					3.978	17.373	MON	4,978	60,512	08/20/2008.	09/25/2037.
45254N JG 3	IMPAC CMB Tr RMBS Ser 2004-5 Cl 1A1			4	1FM	75,392	100.966	75,981	75,254	75,375		1			2.512	2.479	MON	26	2,281	02/07/2005.	10/25/2034.
45254N KX 4	IMPAC CMB Tr RMBS Ser 2004-9 Cl 1A1			4	1FM	136,249	99.645	135,427	135,909	136,140		(4)			2.552	2.515	MON	58	4,175	02/07/2005.	01/25/2035.
456652 AA 4	Indymac Indx Mtg Ln Tr RMBS Ser 2007-A1			4	1FM	1,106,408	67.961	993,417	1,461,753	993,417	(36,241)				6.000	13.482	MON	7,309	85,170	05/01/2019.	08/25/2037.
466247 H8 9	JP Morgan Mtg Tr RMBS Ser 2006-A2 Cl 1A1			4	1FM	95,839	91.978	88,538	96,260	88,538	722	(5)			4.395	4.474	MON	353	4,361	11/09/2006.	04/25/2036.
46631N EZ 8	JP Morgan Mtg Tr RMBS Ser 2007-S3 Cl 2A3			4	2FM	140,736	104.698	156,577	149,551	142,940		1,703			6.000	9.749	MON	748	8,973	10/12/2018.	08/25/2022.
52520M GQ 0	Lehman Mtg Tr RMBS Ser 2006-2 Cl 6A1			4	1FM	297,695	101.041	299,731	296,643	297,417		(70)			6.000	5.955	MON	1,483	17,798	10/12/2018.	04/25/2036.
542514 NC 4	Long Beach Mtg Loan Tr RMBS Ser 2005-WL2			4	1FM	4,799,235	100.300	5,071,962	5,056,816	4,877,976		15,028			2.527	3.344	MON	2,118	154,065	11/02/2016.	08/25/2035.

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
552759	AA	0	MFRA Tr RMBS 2017-RPL1 Cl A1			4	1FM	3,107,444	99.320	3,086,353	3,107,475	3,106,141		(587)			2.588	2.567	MON	6,702	80,422	06/09/2017.	02/25/2057.
552759	AB	8	MFRA Tr RMBS 2017-RPL1 Cl M1			4	1FM	11,650,605	101.688	11,847,622	11,651,000	11,645,704		(2,188)			3.489	3.491	MON	33,875	406,503	06/09/2017.	02/25/2057.
589929	5F	1	Merrill Lynch Mtg Investors RMBS Ser 200			4	1FM	13,681,554	98.776	14,714,552	14,896,951	14,054,033		71,835			2.512	3.359	MON	6,237	451,687	11/21/2013.	07/25/2034.
59166D	AA	5	Metlife Securitization Trust RMBS Ser 20			4	1FM	12,341,118	103.875	12,795,786	12,318,505	12,338,689		(1,581)			3.750	3.740	MON	38,495	461,944	08/14/2018.	03/25/2057.
59166E	AA	3	Metlife Securitization Trust RMBS Ser 20			4	1FM	5,261,104	103.492	5,368,402	5,187,258	5,256,470		(4,635)			3.750	3.539	MON	16,210	129,681	04/26/2019.	04/25/2058.
61744C	FB	7	Morgan Stanley Cap I RMBS Ser 2004-HE6 C			4	1FM	1,472,777	99.734	1,596,593	1,600,845	1,508,411		7,203			2.617	3.432	MON	695	50,233	11/14/2013.	08/25/2034.
61749T	AA	2	Morgan Stanley Mtg Ln Tr RMBS Ser 2006-1			4	1FM	1,050,133	35.351	1,864,563	5,274,399	1,050,133					1.922	26.214	MON	1,677	120,118	03/18/2008.	08/25/2036.
63860H	AD	1	Nationstar Home Equity Loan Tr RMBS Ser			4	1FM	5,257,785	99.377	6,188,012	6,226,837	5,581,487		96,761			2.022	4.152	MON	2,419	157,830	10/08/2015.	03/25/2037.
64828C	AA	7	New Residential Mtg Ln Tr RMBS Ser 2018-			4	1FM	4,386,804	104.577	4,471,412	4,275,733	4,376,212		(6,198)			4.500	4.180	MON	16,034	192,408	04/30/2018.	03/25/2036.
64828G	AD	2	New Residential Mtg Ln Tr RMBS Ser 2019-			4	1FE	29,004,134	102.067	28,938,970	28,352,971	28,989,799		(14,335)			3.500	2.802	MON	82,696	82,696	11/26/2019.	09/25/2059.
64828M	AA	5	New Residential Mtg Ln Tr RMBS Ser 2017-			4	1FM	8,141,364	103.907	8,382,879	8,067,714	8,136,027		(3,279)			4.000	3.917	MON	26,892	322,709	10/12/2018.	04/25/2057.
64830B	AA	5	New Residential Mtg Ln Tr RMBS Ser 2017-			4	1FM	6,476,793	103.848	6,506,527	6,265,421	6,461,014		(7,124)			4.000	3.710	MON	20,885	250,617	10/10/2017.	08/27/2057.
64830C	AA	3	New Residential Mtg Ln Tr RMBS Ser 2019-			4	1FM	3,185,028	102.908	3,265,875	3,173,581	3,184,203		(825)			4.000	3.964	MON	10,579	126,943	01/09/2019.	09/25/2057.
64830D	AB	9	New Residential Mtg Ln Tr RMBS Ser 2019-			4	1FM	6,105,294	104.197	6,209,429	5,959,311	6,092,223		(13,071)			4.250	3.742	MON	21,106	189,953	04/09/2019.	12/25/2057.
64830G	AB	2	New Residential Mtg Ln Tr RMBS Ser 2018-			4	1FM	10,369,744	103.652	10,600,480	10,227,030	10,357,585		(6,740)			4.000	3.869	MON	34,090	409,081	10/12/2018.	12/25/2057.
64830H	AA	2	New Residential Mtg Ln Tr RMBS Ser 2019-			4	1FM	11,824,152	101.655	11,747,728	11,556,457	11,822,911		(1,241)			3.250	2.922	MON	31,299		12/13/2019.	02/25/2049.
64830K	AA	5	New Residential Mtg Ln Tr RMBS Ser 2018-			4	1FM	16,754,801	105.468	16,505,316	15,649,552	16,743,346		(11,456)			4.500	3.768	MON	58,686	117,372	10/10/2019.	05/25/2058.
64830M	AG	8	New Residential Mtg Ln Tr RMBS Ser 2019-			4	1FE	11,924,629	101.915	11,833,997	11,611,657	11,911,636		(12,993)			3.500	2.687	MON	33,867	101,602	10/03/2019.	08/25/2059.
65535V	CN	6	Nomura Asset Sec Corp RMBS Ser 2004-AP1			4	1FM	11,373	102.176	11,621	11,374	11,358		(8)			5.132	5.151	MON	49	588	02/05/2004.	03/25/2034.
70069F	AZ	0	Park Place Securities Inc RMBS Ser 2004-			4	1FM	4,597,125	99.657	5,182,185	5,200,000	4,722,363		43,020			2.842	3.962	MON	2,463	169,958	06/27/2016.	10/25/2034.
70069F	CH	8	Park Place Securities Inc RMBS Ser 2004-			4	1FM	1,803,093	100.907	1,894,024	1,877,000	1,835,351		10,849			2.812	3.696	MON	880	56,579	03/18/2016.	10/25/2034.
70069F	DM	6	Park Place Securities Inc RMBS Ser 2004-			4	1FM	13,068,731	101.763	13,812,823	13,573,495	13,271,722		44,951			3.442	4.031	MON	7,787	410,034	11/10/2015.	12/25/2034.
74160M	KU	5	Prime Mortgage Tr RMBS Ser 2005-4 Cl 2A9			4	1FM	654,329	95.460	766,914	803,391	717,521		21,482			5.500	10.016	MON	3,682	44,186	08/20/2008.	10/25/2035.
74924D	AA	7	Residential Accredit Loans Inc RMBS Ser			4	1FM	1,490,300	96.826	1,992,068	2,057,360	1,490,300					6.500	13.716	MON	11,144	133,729	08/20/2008.	09/25/2037.
75406B	AE	7	Residential Asset Secs Corp RMBS Ser 200			4	1FM	1,946,650	99.891	2,254,517	2,256,986	2,158,356		42,545			2.162	4.548	MON	813	64,644	03/27/2014.	03/25/2036.
78469Q	BB	7	SPS Servicer Advance Rec Tr RMBS Ser 201			4	1FE	22,405,657	99.940	22,396,442	22,410,000	22,405,992		335			2.320	2.344	MON	23,107	86,652	10/10/2019.	10/15/2052.
785811	AA	8	SACO I Tr RMBS Ser 2006-5 Cl 1A			4	1FM	146,853	99.455	423,339	425,660	146,915					2.092	15.021	MON	148	11,022	03/20/2008.	04/25/2036.
83612M	AF	4	Soundview Home Eq Loan Tr RMBS Ser 2006-			4	1FM	23,259,317	99.840	23,882,557	23,920,879	23,507,224		126,305			2.012	2.487	MON	8,021	603,891	06/08/2017.	12/25/2036.
86358E	CL	8	Structured Asset Inv Ln Tr RMBS Ser 2003			4	1FM	3,355,645	99.995	3,651,250	3,651,443	3,456,262		20,160			2.917	3.870	MON	1,775	125,687	07/23/2014.	07/25/2033.
86358E	EK	8	Structured Asset Inv Ln Tr RMBS Ser 2003			4	1FM	22,135,614	99.659	22,025,903	22,101,334	22,132,817		(2,358)			2.742	2.737	MON	10,049	712,080	10/12/2018.	10/25/2033.
86358E	HQ	2	Structured Asset Inv Ln Tr RMBS Ser 2004			4	1FM	8,173,106	100.287	8,819,418	8,794,196	8,290,375		37,007			2.592	3.410	MON	3,799	273,943	06/24/2016.	04/25/2034.
86358E	LS	3	Structured Asset Inv Ln Tr RMBS Ser 2004			4	1FM	3,047,234	99.577	3,037,096	3,050,003	3,047,440		171			2.792	2.819	MON	1,419	101,119	10/12/2018.	09/25/2034.
86358E	QJ	8	Structured Asset Inv Ln Tr RMBS Ser 2005			4	1FM	1,750,157	100.044	1,870,149	1,869,327	1,807,326		15,268			2.512	3.613	MON	783	56,668	03/12/2015.	02/25/2035.
86359B	JU	6	Structured Asset Sec Corp RMBS Ser 2004-			4	1FM	8,394	100.411	8,429	8,395	8,383		(1)			5.130	5.150	MON	36	442	02/20/2004.	03/25/2034.
881561	VC	5	Terwin Mortgage Trust RMBS Ser 05-10HE C			4	1FM	1,049,987	100.173	1,106,793	1,104,886	1,090,108		7,133			2.282	3.275	MON	420	33,662	06/20/2014.	06/25/2036.
89612L	AB	2	Tricon American Homes Ser 2019-SFR1 Cl B			4	1FE	2,619,892	99.348	2,602,918	2,620,000	2,619,751		(141)			2.999	2.994	MON	6,548	14,187	09/16/2019.	03/17/2038.
92837B	AB	7	Visio RMBS Ser 2019-1 Cl A1			4	1FE	18,044,307	100.890	18,205,168	18,044,500	18,043,337		(969)			3.572	3.580	MON	53,712	429,700	05/02/2019.	06/25/2054.
93362F	AB	9	Washington Mutual Mtg RMBS Ser 2006-AR8			4	1FM	2,194,892	96.553	2,375,600	2,460,415	2,194,892					3.875	8.134	MON	7,945	94,543	11/02/2006.	08/25/2046.
93363E	AB	1	Washington Mutual Mtg RMBS Ser 2006-AR10			4	1FM	199,853	96.336	192,252	199,564	192,252	5,431	63			3.709	3.667	MON	617	7,576	04/19/2007.	09/25/2036.
93363N	AA	3	Washington Mutual Mtg RMBS Ser 2006-AR12			4	2FM	344,479	98.130	337,024	343,446	337,024	6,980	(21)			3.693	3.616	MON	1,057	13,146	04/19/2007.	10/25/2036.
93363P	AA	8	Washington Mutual Mtg RMBS Ser 2006-AR14			4	1FM	672,795	96.193	705,301	733,215	672,795					3.271	5.673	MON	1,999	26,058	10/31/2006.	11/25/2036.

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
939348 AE 8	Washington Mutual MSC Mtg PT RMBS Ser 20			4	1FM	4,394,286	89.385	5,109,708	5,716,516	4,394,286					3.309	8.865	MON	15,763	168,376	03/23/2007.	04/25/2037.
9497EN AE 3	Wells Fargo Home Eq Tr RMBS Ser 2005-3 C			4	1FM	1,945,570	99.971	1,999,418	2,000,000	1,962,445		10,207			2.737	3.242	MON	908	65,192	12/18/2017.	11/25/2035.
9497ER AC 8	Wells Fargo Home Eq Tr RMBS Ser 2005-1 C			4	1FM	1,561,933	100.021	1,560,827	1,560,495	1,560,899		(965)			2.512	2.415	MON	650	47,278	10/12/2018.	04/25/2035.
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities		XXX	XXX	XXX	XXX	509,518,456	XXX	528,573,494	546,066,295	512,459,974	61,952	1,100,764	420,875	0	XXX	XXX	XXX	932,279	14,737,951	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
00183H AA 9	Avenue of Americas CMBS Ser 2015-1177 Cl			4	1FM	8,362,587	100.385	8,341,977	8,310,000	8,323,507		(10,676)			2.957	2.836	MON	20,477	245,727	03/08/2016.	12/13/2029.
00183H AE 1	Avenue of Americas CMBS Ser 2015-1177 Cl			4	1FM	13,052,576	100.584	13,075,855	13,000,000	13,005,286		(9,031)			3.010	2.953	MON	32,607	396,722	12/18/2017.	12/13/2029.
05357H AA 8	Aventura Mall Tr CMBS Ser 2013-AVM Cl A			4	1FM	5,689,288	100.701	5,538,572	5,500,000	5,525,798		(29,361)			3.743	3.205	MON	17,154	208,706	12/10/2013.	12/05/2032.
05491L AE 8	Barclays Commercial Mtg Sec CMBS Ser 201			4	1FM	12,031,396	99.689	12,959,609	13,000,000	12,159,080		105,239			3.391	4.551	MON	31,838	440,830	10/12/2018.	08/14/2036.
05529S AC 3	Barclays Comm Mort Sec CMBS Ser 2013-TYS			4	1FM	6,105,544	100.540	6,032,394	6,000,000	6,017,000		(28,004)			3.756	3.293	MON	18,781	225,372	09/20/2016.	09/05/2032.
05538U AA 1	BB-UBS Trust CMBS Ser 2012-SHOW Cl A			4	1FM	4,681,250	103.765	5,188,270	5,000,000	4,844,499		28,061			3.430	4.167	MON	14,293	171,510	06/27/2013.	11/05/2036.
05538U AC 7	BB-UBS Trust CMBS Ser 2012-SHOW Cl B			4	1FM	15,080,499	104.206	15,630,885	15,000,000	15,075,227		(7,503)			3.882	3.787	MON	48,528	452,923	04/17/2019.	11/05/2036.
06054A AV 1	Banc of America Comm Mtg Tr CMBS Ser 201			4	1FM	5,149,939	103.454	5,172,680	5,000,000	5,063,861		(21,146)			3.429	2.976	MON	14,288	171,450	09/14/2015.	09/15/2048.
06054M AC 7	Banc of America Comm Mtg Tr CMBS Ser 201			4	1FM	3,969,694	102.283	4,091,312	4,000,000	3,973,433		5,465			3.019	3.197	MON	10,063	120,760	12/18/2018.	06/15/2049.
06427D AS 2	Bank of America Comm Mtg CMBS Ser 2017-B			4	1FM	7,244,766	106.777	7,741,304	7,250,000	7,243,904		(496)			3.574	3.592	MON	21,593	259,115	03/28/2018.	02/01/2050.
06541W BA 9	BANK CMBS Ser 2017-BNK5 Cl AS			4	1FM	18,093,420	104.959	18,438,060	17,567,000	17,971,098		(50,018)			3.624	3.277	MON	53,052	636,628	06/16/2017.	06/01/2060.
08161C AF 8	Benchmark Mortgage Trust CMBS 2018-B2 AS			4	1FM	7,209,986	106.461	7,452,235	7,000,000	7,157,135		(29,050)			3.780	3.302	MON	22,051	264,614	02/09/2018.	02/15/2051.
08162B BJ 0	Benchmark Mtg Tr CMBS Ser 2019-B11 Cl AS			4	1FM	6,179,968	107.056	6,423,366	6,000,000	6,171,253		(8,715)			3.784	3.434	MON	18,920	113,520	05/22/2019.	05/15/2052.
08162C AG 5	Benchmark Mtg Tr CMBS Ser 2018-B6 Cl B			4	1FM	2,577,310	110.753	2,768,833	2,500,000	2,569,101		(6,715)			4.620	4.261	MON	9,624	117,106	09/20/2018.	11/10/2051.
08162F AG 8	Benchmark Mtg Tr CMBS Ser 2019-B12 Cl AS			4	1FM	11,175,424	104.014	11,285,486	10,850,000	11,163,701		(11,723)			3.419	3.072	MON	30,912	123,647	07/19/2019.	08/15/2052.
08162P AV 3	Benchmark Mtg Tr CMBS Ser 2018-B1 Cl ASB			4	1FM	6,642,102	105.781	6,821,784	6,449,000	6,593,787		(25,873)			3.602	3.140	MON	19,358	232,293	01/19/2018.	01/15/2051.
12515H AZ 8	CD Comm Mtg Tr CMBS Ser 2017-CD5 Cl A4			4	1FM	6,694,739	105.869	6,881,479	6,500,000	6,651,217		(18,687)			3.431	3.083	MON	18,585	223,015	07/24/2017.	08/01/2050.
12532C BA 2	CFCRE Comm Mort Trust CMBS Ser 2017-C8 C			4	1FM	6,692,140	106.019	6,891,242	6,500,000	6,646,197		(18,611)			3.572	3.226	MON	19,348	232,173	12/18/2017.	06/15/2050.
12591U AG 8	Comm Mortgage Trust CMBS Ser 2014-UBS2 C			4	1FE	6,341,401	3.825	2,626,723		2,759,717		(433,727)			1.196	3.414	MON	68,436	874,509	08/22/2014.	03/10/2047.
12593F BB 9	Comm Mortgage Trust CMBS Ser 2015-LC21 C			4	1FM	8,239,748	103.163	8,253,000	8,000,000	8,093,281		(33,993)			3.421	2.971	MON	22,807	273,680	06/12/2015.	07/10/2048.
12593J BC 9	Comm Mortgage Trust CMBS Ser 2015-CR24 C			4	1FM	15,449,840	103.014	15,452,025	15,000,000	15,178,033		(64,880)			3.445	2.986	MON	43,063	516,750	07/24/2015.	08/10/2055.
12593J BE 5	Comm Mortgage Trust CMBS Ser 2015-CR24 C			4	1FM	10,099,545	104.662	10,466,160	10,000,000	10,037,694		(15,680)			3.432	3.288	MON	28,600	343,200	07/24/2015.	08/10/2055.
12593Q BE 9	Comm Mortgage Trust CMBS Ser 2015-CR26 C			4	1FM	5,642,881	105.925	5,798,329	5,474,000	5,592,888		(20,031)			3.630	3.207	MON	16,559	198,706	03/28/2018.	10/10/2048.
12593Y BC 6	Comm Mortgage Trust CMBS Ser 2016-CR28 C			4	1FM	19,543,745	103.835	19,702,729	18,975,000	19,242,789		(80,763)			3.525	3.066	MON	55,739	668,869	01/27/2016.	02/10/2049.
12625E AC 3	Comm Mortgage Trust CMBS Ser 2013-SFS Cl			4	1FM	6,548,828	101.960	7,137,186	7,000,000	6,824,485		47,534			2.987	3.801	MON	17,423	211,984	07/31/2013.	04/12/2035.
12625E AG 4	Comm Mortgage Trust CMBS Ser 2013-SFS Cl			4	1FM	6,214,714	100.986	6,367,186	6,305,000	6,254,754		12,655			2.987	3.235	MON	15,693	190,942	09/20/2016.	04/12/2035.
12635Q BE 9	Comm Mortgage Trust CMBS Ser 2015-CR27 C			4	1FM	25,768,814	103.595	25,918,383	25,019,000	25,353,520		(104,221)			3.404	2.957	MON	70,971	851,647	10/20/2015.	10/10/2058.
17291E AX 9	Citigroup Comm Mtg Tr CMBS Ser 2016-P6 C			4	1FM	307,846	105.011	315,034	300,000	305,420		(1,210)			3.512	3.064	MON	878	10,536	12/18/2017.	12/10/2049.
30261V AA 0	FREMF Mortgage Trust CMBS Ser 2010-K8 Cl			4	1FM	8,579,484	100.861	7,766,274	7,700,000	7,754,397		(164,833)			5.278	3.089	MON	33,869	411,790	08/22/2014.	09/25/2043.
30261X AA 6	FREMF Mortgage Trust CMBS Ser 2010-K9 Cl			4	1FM	17,458,141	101.457	16,233,088	16,000,000	16,152,952		(312,509)			5.208	3.201	MON	69,439	844,374	09/20/2016.	09/25/2045.
30263D AJ 9	FREMF Mortgage Trust CMBS Ser 2010-K7 Cl			4	1FM	6,025,641	100.111	5,406,005	5,400,000	5,415,091		(124,620)			5.522	3.175	MON	24,848	301,441	10/03/2014.	04/25/2020.
36197X AL 8	GS Mortgage Securities Trust CMBS Ser 20			4	1FM	13,874,163	100.608	13,552,835	13,470,878	13,550,597		(30,757)			2.678	2.231	MON	30,063	360,750	05/16/2013.	06/10/2046.
36251X AS 6	GS Mortgage Securities Trust CMBS Ser 20			4	1FM	4,730,525	103.860	4,777,542	4,600,000	4,678,038		(18,724)			3.278	2.831	MON	12,566	150,788	12/18/2017.	11/10/2049.
36252H AE 1	GS Mortgage Securities Trust CMBS Ser 20			4	1FM	2,054,156	104.580	2,091,600	2,000,000	2,037,431		(8,341)			3.467	3.003	MON	5,778	69,340	12/18/2017.	03/10/2050.
44421G AA 1	Hudson Yards HY 2019-30HY Cl A			4	1FM	10,299,214	103.484	10,348,420	10,000,000	10,286,949		(12,265)			3.228	2.891	MON	26,900	134,500	06/24/2019.	06/10/2037.

SCHEDULE D - PART 1

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

1			2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	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
44421G	AE	3	Hudson Yards HY 2019-30HY B			4	1FM	5,664,979	102.655	5,646,042	5,500,000	5,658,259		(6,721)			3.380	3.041	MON	15,492	77,458	06/24/2019.	06/10/2037.
45256H	AD	0	Impact Funding LLC CMBS Ctf Tranche C			4	1FE	222,810	99.588	215,839	216,732	216,453		(424)			5.294	5.082	MON	956	11,258	11/16/2001.	07/25/2033.
45256H	AE	8	Impact Funding LLC CMBS Ctf Tranche D			4	1FE	316,561	99.703	307,013	307,926	308,429		(1,275)			5.754	5.557	MON	1,476	17,416	11/16/2001.	11/25/2031.
45257H	AA	5	Impact Funding LLC CMBS Ser 2010-1 Cl A1			4	1FM	9,943,551	104.663	10,401,628	9,938,181	9,938,056		(625)			5.314	5.315	MON	44,010	610,913	06/18/2010.	01/25/2051.
45257H	AN	7	Impact Funding LLC CMBS Ser 2010-1 Cl A2			4	1FM	4,387,182	108.233	4,760,896	4,398,751	4,384,668		(331)			5.876	5.936	MON	21,539	296,388	06/18/2010.	01/25/2051.
46361T	AG	7	Irvine Core Office Tr CMBS Ser 2013-IRV			4	1FM	1,472,344	101.890	1,528,352	1,500,000	1,480,190		5,249			3.173	3.602	MON	2,776	48,258	06/26/2018.	05/15/2048.
46590R	AE	9	JP Morgan Chase Comm Mtg Secs CMBS 2016-			4	1FM	6,516,726	101.961	7,137,235	7,000,000	6,576,832		54,324			2.870	3.926	MON	16,744	200,928	12/18/2018.	08/15/2049.
46640J	AS	6	JP Morgan Chase Comm Mtg Secs CMBS Ser 2			4	1FM	6,904,803	102.008	6,973,755	6,836,459	6,846,734		(5,860)			3.414	3.258	MON	19,448	244,362	06/28/2013.	01/15/2046.
46640J	AV	9	JP Morgan Chase Comm Mtg Secs CMBS Ser 2			4	1FM	5,401,392	105.552	5,791,655	5,487,000	5,447,766		7,890			4.065	4.276	MON	18,589	224,237	06/28/2013.	01/15/2046.
46641W	AW	7	JPMBB Comm Mtg Sec Tr CMBS Ser 2014-C19			4	1FM	4,215,549	102.619	4,203,064	4,095,779	4,129,553		(9,743)			3.584	3.116	MON	12,233	148,071	07/30/2014.	04/15/2047.
556227	AA	4	Madison Avenue Trust CMBS Ser 2015-11MD			4	1FM	6,085,251	104.694	6,281,610	6,000,000	6,050,176		(8,700)			3.555	3.400	MON	17,774	216,250	09/15/2015.	09/10/2033.
61691D	AG	2	Morgan Stanley Capital I Tr CMBS Ser 201			4	1FM	15,105,458	108.708	16,306,260	15,000,000	15,091,028		(10,413)			4.276	4.211	MON	53,450	650,308	07/26/2018.	07/11/2040.
61691E	AY	1	Morgan Stanley Capital I Tr CMBS Ser 201			4	1FM	16,582,393	103.915	16,730,267	16,100,000	16,387,122		(65,623)			3.436	2.983	MON	46,100	553,196	11/22/2016.	12/15/2049.
617459	AD	4	Morgan Stanley Cap I Tr CMBS Ser 2011-C2			4	1FM	47,076,392	102.223	47,533,881	46,500,000	46,564,573		(188,338)			4.661	4.326	MON	180,614	2,167,365	09/20/2016.	06/15/2044.
61761Q	AC	7	Morgan Stanley BAML Tr CMBS Ser 2013-C8			4	1FM	649,034	100.510	657,597	654,262	650,268		1,154			2.699	3.080	MON	1,472	17,659	12/18/2018.	12/15/2048.
61762D	AU	5	Morgan Stanley BAML Tr CMBS Ser 2013-C9			4	1FM	4,775,779	100.705	5,008,818	4,973,758	4,922,998		14,573			2.657	3.283	MON	11,013	132,153	06/27/2013.	05/15/2046.
61762M	BU	4	Morgan Stanley BAML Tr CMBS Ser 2013-C10			4	1FM	18,111,995	102.478	18,020,419	17,584,705	17,688,213		(41,509)			3.912	3.447	MON	57,326	702,924	06/24/2013.	07/15/2046.
61762T	AC	0	Morgan Stanley BAML Tr CMBS Ser 2013-C11			4	1FM	34,260,156	102.884	34,222,595	33,263,282	33,476,131		(77,410)			3.845	3.387	MON	106,581	1,363,940	08/01/2013.	08/15/2046.
61764J	AA	4	Morgan Stanley Cap I Tr CMBS Ser 2014-MP			4	1FM	1,328,818	101.864	1,324,228	1,300,000	1,309,135		(6,204)			3.469	2.979	MON	3,758	45,097	09/20/2016.	08/11/2029.
61764J	AE	6	Morgan Stanley Cap I Tr CMBS Ser 2014-MP			4	1FM	3,044,455	102.260	3,067,788	3,000,000	3,013,440		(9,816)			3.693	3.365	MON	9,233	112,338	09/20/2016.	08/11/2029.
61764R	BD	9	Morgan Stanley BAML Tr CMBS 2015-C20 Cl			4	1FM	8,987,754	102.038	9,183,375	9,000,000	8,986,047		1,296			3.069	3.105	MON	23,018	276,210	03/28/2018.	02/15/2048.
61765D	AT	5	Morgan Stanley Cap I Tr CMBS Ser 2015-MS			4	1FM	5,049,686	105.264	5,263,215	5,000,000	5,025,934		(5,613)			3.510	3.397	MON	14,625	175,500	06/25/2015.	05/15/2048.
61765L	AS	9	Morgan Stanley BAML Tr CMBS Ser 2015-C24			4	1FM	36,660,609	103.278	36,766,826	35,600,000	36,046,335		(159,352)			3.479	3.001	MON	103,210	1,238,524	09/20/2016.	08/15/2047.
61766L	BQ	1	Morgan Stanley BAML Tr CMBS Ser 2016-C28			4	1FM	22,659,685	102.988	22,657,316	22,000,000	22,303,913		(96,125)			3.288	2.819	MON	60,280	723,360	02/12/2016.	04/15/2025.
61771L	AA	0	Morgan Stanley Capital I Tr CMBS Ser 201			4	1FE	10,299,950	102.959	10,295,949	10,000,000	10,294,113		(5,837)			3.170	2.506	MON	26,417	26,417	11/15/2019.	11/10/2036.
61771L	AE	2	Morgan Stanley Capital I Tr CMBS Ser 201			4	1FE	11,795,893	100.990	11,684,589	11,570,000	11,791,582		(4,311)			3.177	2.754	MON	30,632	30,632	11/15/2019.	11/10/2036.
61771M	AW	0	Morgan Stanley Capital I Tr CMBS Ser 201			4	1FM	6,076,726	104.302	6,153,806	5,900,000	6,069,743		(6,982)			3.261	2.916	MON	16,033	80,166	07/15/2019.	07/15/2052.
67087M	AA	4	OBP Depositor LLC Tr CMBS Ser 2010-OBP C			4	1FM	5,646,875	99.916	4,995,795	5,000,000	5,045,165		(98,583)			4.646	2.632	MON	19,359	232,310	06/06/2013.	07/15/2045.
74824D	AG	5	Queens Center Mtg Tr CMBS Ser 2013-QCA C			4	1FM	1,946,758	103.040	2,060,802	2,000,000	1,954,708		7,679			3.376	3.883	MON	5,627	67,520	12/18/2018.	01/11/2037.
87246A	AE	8	TIAA Real Estate CDO Ltd CMBS Ser 2007-C			4	1FM	5,187	99.969	5,219	5,220	5,216					5.503	5.641	MON	17	603	09/22/2010.	08/15/2039.
87246A	AG	3	TIAA Real Estate CDO Ltd CMBS Ser 2007-C			4	1FM	3,540,949	100.568	3,781,342	3,760,000	3,540,949					5.503	6.371	MON	12,069	206,214	08/02/2007.	08/15/2039.
87246A	AH	1	TIAA Real Estate CDO Ltd CMBS Ser 2007-C			4	1FM	3,755,404	99.959	3,998,348	4,000,000	3,755,404					5.503	6.385	MON	12,840	219,377	08/02/2007.	08/15/2039.
90269P	AG	6	UBS-BofA Merrill Lynch Tr CMBS Ser 2012-			4	1FM	5,340,625	101.876	5,093,795	5,000,000	5,093,022		(37,989)			4.163	3.347	MON	17,346	208,150	10/11/2012.	06/10/2030.
90270R	BC	7	UBS-Barclays Comm Mort Tr CMBS Ser 2012			4	1FM	2,301,942	99.908	2,303,053	2,305,178	2,303,583		288			2.533	2.572	MON	4,865	58,936	01/01/2016.	12/10/2045.
90276C	AE	1	UBS Commercial Mtg Tr CMBS Ser 2017-C2 C			4	1FM	8,342,874	105.912	8,578,856	8,100,000	8,288,773		(23,291)			3.487	3.138	MON	23,537	282,447	07/31/2017.	08/15/2050.
90276E	AE	7	UBS Commercial Mtg Tr CMBS Ser 2017-C1 C			4	1FM	26,984,381	105.913	27,749,127	26,200,000	26,795,985		(75,560)			3.460	3.112	MON	75,543	906,520	05/31/2017.	06/15/2050.
92938E	AT	0	WFRBS Commercial Mtg Tr CMBS Ser 2013-C1			4	1FM	7,409,838	103.088	7,416,205	7,194,066	7,245,161		(15,770)			3.963	3.509	MON	23,758	322,381	09/16/2013.	07/15/2046.
92939G	AA	5	WFLD Mortgage Tr CMBS Ser 2014-MONT Cl A			4	1FM	5,987,813	104.421	6,265,260	6,000,000	5,989,268		993			3.755	3.805	MON	18,774	228,417	06/29/2018.	08/10/2031.
94988M	AA	8	Wells Fargo Comm Mtg Tr CMBS Ser 2013-BT			4	1FM	12,838,332	103.544	13,181,126	12,730,000	12,772,426		(17,475)			3.544	3.412	MON	37,596	451,151	07/11/2018.	04/16/2035.
94989E	AF	4	Wells Fargo Comm Mtg Tr CMBS Ser 2015-LC			4	1FM	15,201,563	101.955	15,293,175	15,000,000	15,072,654		(32,590)			2.978	2.761	MON	37,225	446,700	10/08/2015.	04/15/2050.
94989J	AZ	9	Wells Fargo Comm Mtg Tr CMBS Ser 2015-C2			4	1FM	11,952,096	105.571	12,277,907	11,630,000	11,846,259		(39,764)			3.540	3.150	MON	34,309	411,702	04/04/2017.	05/15/2048.

SCHEDULE D - PART 1

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

1			2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	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
94989J	BA	3	Wells Fargo Comm Mtg Tr CMBS Ser 2015-C2			4	1FM	6,177,700	103.040	6,182,376	6,000,000	6,067,610		(25,865)			3.306	2.849	MON	16,530	198,360	03/15/2016.	05/15/2048.
94989V	AE	9	Wells Fargo Comm Mtg Tr CMBS Ser 2015-NX			4	1FM	10,299,600	103.372	10,337,220	10,000,000	10,128,562		(42,485)			3.371	2.916	MON	28,092	337,100	09/25/2015.	09/15/2057.
95000C	BC	6	Wells Fargo Comm Mtg Tr CMBS Ser 2016-NX			4	1FM	18,024,860	103.706	18,148,515	17,500,000	17,753,581		(73,455)			3.382	2.927	MON	49,321	591,850	02/18/2016.	01/15/2059.
95000D	BE	0	Wells Fargo Comm Mtg Tr CMBS Ser 2016-C3			4	1FM	5,104,090	102.001	5,100,035	5,000,000	5,055,682		(15,660)			2.911	2.576	MON	12,129	145,550	10/27/2016.	05/15/2049.
95000J	AW	8	Wells Fargo Comm Mtg Tr CMBS Ser 2016-LC			4	1FM	15,755,426	104.585	16,001,551	15,300,000	15,566,490		(64,533)			3.486	3.020	MON	44,447	533,358	12/18/2017.	12/15/2059.
95001M	AG	5	Wells Fargo Comm Mtg Tr CMBS Ser 2017-C3			4	1FM	4,480,182	104.282	4,536,258	4,350,000	4,450,310		(12,401)			3.665	3.317	MON	13,286	159,428	06/27/2017.	07/15/2050.
95001N	AW	8	Wells Fargo Comm Mtg Tr CMBS Ser 2018-C4			4	1FM	5,149,730	108.979	5,448,970	5,000,000	5,142,031		(23,609)			4.147	3.585	MON	17,279	207,350	06/28/2018.	06/15/2051.
3499999.	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities							783,653,470	XXX	789,826,815	761,471,177	770,203,650	0	(2,720,005)	0	0	XXX	XXX	XXX	2,383,852	27,656,669	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																							
00163G	AY	3	ALM Loan Funding CLO Ser 2012-7A Cl A1A2			4	1FE	26,500,000	99.843	26,458,398	26,500,000	26,500,000					3.156	3.168	JAJO	181,214	235,225	06/21/2019.	07/15/2029.
00176D	AJ	8	American Money Mgmt Corp CLO Ser 2013-13			4	1FE	4,500,000	99.540	4,479,314	4,500,000	4,500,000					3.636	3.652	JAJO	31,361	193,046	06/23/2017.	07/24/2029.
00176J	AM	8	American Money Mgmt Corp CLO Ser 2015-16			4	1FE	12,000,000	99.155	11,898,624	12,000,000	12,000,000					3.586	3.602	JAJO	93,239	502,814	03/29/2017.	04/14/2029.
009503	AD	5	Airspeed Ltd LBASS VitesseAir Hdg TrCtfS			4	5GI				10,966,661						7.000		MON		2,827,027	01/03/2008.	06/15/2047.
01082#	AA	3	Alameda Cnty CA CTL Ser 2002-A			4	1	3,255,565	105.737	3,247,488	3,071,288	3,096,726		(14,039)			7.500	6.921	MON	10,238	230,347	08/15/2002.	06/15/2021.
01448T	AB	0	ALESCO Pfd Fdg Ltd ABS Ser 5A Cl A2			4	1FE	3,262,500	83.808	6,285,621	7,500,000	3,937,057		209,376			2.578	8.089	MJSD	4,833	237,496	09/19/2012.	12/23/2034.
020053	AS	3	ALM Loan Funding CLO Ser 2013-8A Cl A1R			4	1FE	20,000,000	100.150	20,029,994	20,000,000	20,000,000					3.476	3.491	JAJO	150,632	815,035	09/28/2016.	10/15/2028.
020053	AU	8	ALM Loan Funding CLO Ser 2013-8A Cl A2R			4	1FE	5,000,000	99.615	4,980,775	5,000,000	5,000,000					3.786	3.804	JAJO	41,016	219,474	09/28/2016.	10/15/2028.
02376*	AA	0	American Airlines Pass Through EETC Ser			4	1PL	12,871,343	106.497	13,707,589	12,871,343	12,871,343					4.140	4.139	JD	23,683	532,874	05/22/2018.	06/15/2027.
023772	AB	2	American Airlines Inc LBASS EETC Ser 201			1	1FE	2,765,967	104.806	3,051,776	2,911,842	2,818,640		(4,757)			4.000	4.867	JJ	53,707	116,474	07/30/2014.	07/15/2025.
02377H	AA	1	American Airlines Inc EETC Ser 12-2 C			1	3FE	14,894,550	101.074	15,161,085	15,000,000	14,948,530		33,732			4.700	4.950	JD	54,833	705,000	05/01/2018.	06/03/2021.
02377L	AA	2	American Airlines Inc Secured Ser AA			1	1FE	5,000,000	102.822	5,141,100	5,000,000	5,000,000					3.150	3.150	FA	59,500		08/01/2019.	08/15/2033.
02377U	AB	0	American Airlines Inc LBASS EETC Ser 201			1	2FE	8,807,654	104.246	9,124,930	8,753,233	8,774,565		(2,698)			4.950	4.813	JJ	199,793	433,285	01/01/2016.	01/15/2023.
02665U	AA	3	American Homes 4 Rent LBASS Ser 2014-SFR			4	1FE	2,336,470	104.443	2,382,571	2,281,226	2,320,937		(8,821)			3.786	3.002	MON	7,197	86,418	03/28/2018.	10/17/2036.
02665X	AA	7	American Homes 4 Rent LBASS Ser 2014-SFR			4	1FE	9,655,705	103.810	10,101,858	9,731,141	9,667,356		9,228			3.678	3.912	MON	29,826	357,911	10/12/2018.	12/17/2036.
03334@	AA	7	AnchoragePermit Ctr Bldg Ls Tr CTL			1	1	1,509,470	108.786	1,642,094	1,509,470	1,509,470					6.340	6.424	MON	4,253	95,700	02/11/2003.	02/15/2025.
03765X	AB	2	Apidos CLO CLO Ser 2015-22A CL A1			4	1FE	35,051,600	99.869	34,954,294	35,000,000	35,028,266		(7,970)			3.466	3.454	JAJO	242,612	1,424,042	08/26/2016.	10/20/2027.
03765X	AC	0	Apidos CLO CLO Ser 2015-22A Cl A2A			4	1FE	3,971,600	99.771	3,990,850	4,000,000	3,982,884		2,416			4.016	4.124	JAJO	32,127	184,992	09/16/2015.	10/20/2027.
04964K	AL	5	Atrium CDO Corp CLO Ser 9A Cl AR			4	1FE	11,500,000	99.901	11,488,582	11,500,000	11,500,000					3.149	3.161	FMAN	33,192	437,052	03/30/2017.	05/28/2030.
05568D	AA	2	BNSF Railway Co ABS PTC Ser 2006-3			4	1FE	1,970,085	104.965	2,067,908	1,970,085	1,970,085					5.342	5.341	AO	26,310	105,242	02/18/2013.	04/01/2024.
05618D	AJ	3	Babson CLO Ltd CLO Ser 2014-IA Cl A1R			4	1FE	1,884,049	100.119	1,886,284	1,884,049	1,884,049					3.116	3.128	JAJO	11,741	69,989	03/07/2017.	07/20/2025.
07331Q	AA	5	Bayview Opport Mast Fund Trust RMBS Ser			4	1FM	7,538,924	101.653	7,446,848	7,325,739	7,479,065		(17,456)			4.000	3.430	MON	2,442	293,030	12/16/2016.	06/28/2053.
07331Y	AA	8	Bayview Opport Mast Fund Trust RMBS Ser			4	1FM	851,717	101.120	839,784	830,487	846,624		(1,566)			3.500	3.063	MON	242	29,067	05/23/2017.	01/25/2055.
117017	AA	1	Brunswick & Glynn Co Dev Auth CTL Rev Le			4	1	1,235,281	104.266	1,287,978	1,235,281	1,235,281					7.230	7.232	AO	18,855	89,311	08/16/2001.	10/15/2022.
117017	AB	9	Brunswick & Glynn Co Dev Auth CTL Rev Le			4	1	2,756,788	103.933	2,865,212	2,756,788	2,756,788					6.260	6.261	FA	65,195	172,575	12/19/2001.	02/15/2023.
117017	AC	7	Brunswick & Glynn Co Dev Auth CTL Rev Le			4	1	2,708,019	103.231	2,795,516	2,708,019	2,708,019					5.980	5.981	JJ	74,672	161,940	11/19/2002.	01/15/2024.
12510F	AB	0	CCG Receivables Trust LBASS Ser 2019-2 C			4	1FE	9,135,079	99.971	9,133,360	9,136,000	9,135,123		43			2.110	2.125	MON	9,103	16,064	11/05/2019.	03/15/2027.
12510G	AB	8	CCG Receivables Trust LBASS Ser 2019-1 C			4	1FE	15,881,538	100.811	16,012,094	15,883,312	15,882,083		545			2.800	2.822	MON	21,001	295,253	04/09/2019.	09/14/2026.
12644@	BQ	7	CTL Cap Tr CTL Ser 2002-34 Cl A Walgreen			1	2	888,889	106.589	947,459	888,889	888,889					6.718	6.813	MON	2,654	59,716	12/03/2002.	07/15/2022.
126650	BP	4	CVS Health Corp LBASS PTC Nt			1	2FE	5,371,385	111.720	5,214,939	4,667,865	5,092,711		(45,516)			6.036	3.955	MON	16,436	281,752	03/28/2018.	12/10/2028.
126650	BQ	2	CVS Health Corp LBASS PTC Nt			1	2FE	9,723,374	117.157	11,290,569	9,637,152	9,710,997		(10,381)			6.943	6.835	MON	39,031	669,108	02/18/2013.	01/10/2030.
126650	BS	8	CVS Health Corp LBASS PTC Nt			1	2FE	4,478,243	123.673	4,284,270	3,464,201	4,124,322		(52,517)			7.507	4.218	MON	15,170	276,584	02/18/2013.	01/10/2032.

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
12665U	AA	2	CVS Health Corp ABS PTC Nt			1	2FE	8,230,092	106.419	8,758,357	8,230,092	8,230,092					4.704	4.750	MON	22,583	387,143	12/11/2013.	01/10/2036.
12714#	AA	6	CTL Tr Ser 2019-3 Boston U (Geneva)			4	1	6,256,074	102.757	6,428,559	6,256,074	6,256,074					3.606	3.633	MON	10,026	144,755	04/24/2019.	12/15/2028.
14317V	AC	4	Carlyle Global Mrkt Strat CLO Ser 2019-4			4	1FE	8,000,000	100.000	8,000,000	8,000,000	8,000,000					3.331	3.343	JAJO			12/06/2019.	01/15/2033.
15032E	AA	7	Cedar Funding Ltd CLO Ser 2017-8A Cl A1			4	1FE	13,000,000	100.050	13,006,529	13,000,000	13,000,000					3.252	3.265	JAJO	89,253	497,812	08/09/2017.	10/17/2030.
15032T	AS	5	Cedar Funding Ltd CLO Ser 2013-1A A1R			4	1FE	4,000,000	100.044	4,001,761	4,000,000	4,000,000					3.115	3.127	MJSD	7,961	150,078	12/18/2018.	06/09/2030.
15200W	AB	1	Centerpoint Energy Transition LBASS Ser			4	1FE	350,694	100.032	350,798	350,687	350,683		(1)			2.161	2.160	AO	1,600	7,577	02/18/2013.	10/15/2020.
17305E	GB	5	Citibank Cr Card Issuance Tr LBASS Ser 2			4	1FE	4,003,281	99.995	3,999,784	4,000,000	4,000,310		(1,316)			1.920	1.886	AO	17,920	76,800	09/27/2017.	04/07/2022.
17313J	AF	1	Citigroup Mtg Loan Trust RMBS Ser 2007-W			4	1FM	6,951,470	102.114	6,891,701	6,749,000	6,913,818		(21,213)			3.442	3.107	MON	4,517	179,829	12/18/2017.	07/25/2037.
21079R	AA	0	Continental Airlines Inc LBASS EETC Ser			1	2FE	1,924,110	105.262	1,944,779	1,847,568	1,893,002		(13,307)			6.903	4.690	AO	25,508	127,538	10/08/2015.	10/19/2023.
22534B	AA	2	Credit Accept Auto Loan Tr LBASS Ser 201			4	1FE	6,855,797	100.373	6,882,706	6,857,143	6,856,772		572			3.010	3.037	MON	9,173	206,400	02/13/2018.	02/16/2027.
22534U	AA	0	Credit Accept Auto Loan Tr LBASS Ser 201			4	1FE	4,998,743	100.205	5,009,387	4,999,148	4,999,049		139			2.650	2.668	MON	5,888	132,477	10/17/2017.	06/15/2026.
26249G	AL	4	Dryden Sr Ln Fd CLO Ser 2014-33A Cl BR2			4	1FE	6,000,000	100.179	6,010,717	6,000,000	6,000,000					3.736	3.753	JAJO	48,570	151,520	02/20/2019.	04/15/2029.
29337#	AA	7	Enhanced Cap CT Fund III LLC ABS CAPCO N			4	1FE	1,631,566	99.651	1,625,877	1,631,566	1,631,566					7.310	7.351	MJSD	5,301	119,267	11/22/2011.	12/15/2020.
29365Y	AA	1	Entergy AR Restoration Fdg LLC LBASS Ser			4	1FE	584,784	99.772	583,576	584,909	584,890		16			2.300	2.306	MN	2,242	13,453	02/18/2013.	08/01/2021.
30259M	AA	4	FCI Funding LLC US Tax Lien Ser 2019-1A			4	1FE	3,663,788	100.424	3,679,941	3,664,415	3,663,881		93			3.630	3.666	MON	5,912	92,374	03/27/2019.	02/18/2031.
31331F	AX	9	Fedex Corp ABS PTC Ser 1998-1A			4	2FE	997,148	102.708	1,033,486	1,006,234	1,005,146		985			6.720	6.926	JJ	31,180	67,619	02/18/2013.	07/15/2023.
34532P	AA	8	Ford Credit Auto Owner Tr LBASS Ser 2019			4	1FE	19,995,426	104.974	20,994,760	20,000,000	19,996,210		784			3.520	3.551	MON	31,289	639,467	01/15/2019.	07/15/2030.
38081E	AA	9	Golden Bear LBASS Ser 2016-1A Cl A			4	1FE	7,697,676	102.362	7,881,981	7,700,082	7,697,857		84			3.750	3.753	MS	81,011	288,753	04/28/2017.	09/20/2047.
38082J	AA	7	Golden Bear LBASS Ser 2016-2A Cl A			4	1FE	6,266,758	101.224	6,626,952	6,546,806	6,290,307		14,743			3.160	3.584	MS	58,041	206,879	10/12/2018.	09/20/2047.
38217V	AA	8	Goodgreen Trust LBASS Ser 2017-1A Cl A			4	1FE	8,029,533	103.072	8,280,014	8,033,272	8,029,789		88			3.740	3.773	MON	13,353	309,523	04/21/2017.	10/15/2052.
419838	AA	5	Hawaiian Airlines 1st Lien PTC Ser A Cl			1	1FE	6,095,400	101.245	6,203,502	6,127,200	6,098,457		3,057			3.900	4.013	JJ	110,187	119,480	04/22/2019.	01/15/2026.
42770L	AA	1	Hero Funding Trust LBASS Ser 2015-1A Cl			4	1FE	9,386,501	102.747	9,591,117	9,334,703	9,384,727		(2,476)			3.840	3.784	MON	10,953	276,960	03/26/2019.	09/21/2040.
42770Q	AA	0	Hero Funding Trust LBASS Ser 2014-2A Cl			4	1FE	6,157,970	103.469	6,359,944	6,146,738	6,155,663		(591)			3.990	3.969	MS	68,808	245,255	05/09/2016.	09/21/2040.
42770R	AA	8	Hero Funding Trust LBASS Ser 2014-1A Cl			4	1FE	6,047,991	105.139	6,343,795	6,033,710	6,044,057		(627)			4.750	4.723	MS	80,408	286,601	03/13/2014.	09/20/2038.
42770U	AA	1	Hero Funding Trust LBASS Ser 2015-2A CL			4	1FE	5,012,829	103.167	5,172,165	5,013,396	5,012,960		23			3.990	4.024	MON	6,668	207,648	07/27/2015.	09/20/2040.
42771T	AA	3	Hero Funding Trust LBASS Ser 2015-3A Cl			4	1FE	4,629,650	103.936	4,812,050	4,629,807	4,629,670		9			4.280	4.319	MON	6,055	205,359	12/22/2015.	09/20/2041.
45256#	AB	8	Impact CIL Parent LLC ABS Revolving Nt S				2FE	39,156,410	116.180	45,491,917	39,156,410	39,156,410					2.936	2.946	MJSD	9,579	2,027,781	11/26/2019.	10/25/2056.
47215B	AD	9	JCP&L Transition Funding LLC LBASS Ser 2			4	1FE	2,921,738	102.915	3,019,646	2,934,131	2,932,373		1,030			5.610	5.724	MJSD	11,888	164,605	02/18/2013.	06/05/2023.
52467@	AH	8	Legg Mason Mtg Cap Corp CTL			1	4	331,481	102.138	322,819	316,063	317,171		(1,007)			7.750	7.194	MON	1,089	23,864	07/02/2002.	01/15/2021.
55818P	AL	4	Madison Park Funding LTD CLO Ser 2014-12			4	1FE	8,671,524	100.057	8,676,509	8,671,524	8,671,524					3.226	3.239	JAJO	55,947	331,775	01/12/2017.	07/20/2026.
59166B	AA	9	Metlife Securitization Tr RMBS Ser 2017-			4	1FM	6,570,821	101.119	6,850,961	6,775,174	6,577,869		3,245			3.000	3.247	MON	16,938	203,252	10/12/2018.	04/25/2055.
59549R	AC	8	Mid State Tr X LBASS Ser 10 Cl M1			4	3FE	2,646,607	107.205	3,374,187	3,147,421	2,646,607					6.280	10.266	MON	8,785	197,658	11/06/2001.	02/15/2036.
59549W	AB	9	Mid State Tr LBASS Ser 11 Cl M1			4	2FE	1,629,049	106.641	1,737,277	1,629,083	1,629,078					5.598	5.664	MON	4,053	91,196	06/18/2003.	07/15/2038.
62942Q	BQ	5	NRZ Advance Receivables Trust LBASS Ser			4	1FE	6,604,260	100.162	6,615,700	6,605,000	6,604,357		98			2.590	2.608	MON	7,603	66,527	07/18/2019.	07/15/2052.
64130H	AA	9	Neuberger Berman CLO Ltd CLO Ser 2017-24			4	1FE	6,000,000	99.717	5,983,021	6,000,000	6,000,000					3.196	3.208	JAJO	38,351	229,432	03/31/2017.	04/16/2030.
64508Q	AA	3	New Haven Fed Office Bldg Ls CTL GSA Gtd			4	1	3,361,476	100.106	3,365,034	3,361,476	3,361,476					5.900	5.901	JJ	91,451	198,327	10/22/2002.	01/15/2020.
64829H	AD	9	New Residential Mtg Ln Tr RMBS Ser 2016-			4	1FM	3,831,453	101.768	3,858,808	3,791,758	3,827,826		(1,672)			3.250	3.162	MON	10,269	123,232	12/14/2017.	09/25/2056.
65341K	AX	4	Nextgear Floorplan Mast Ow Tr LBASS Ser			4	1FE	2,399,980	100.365	2,408,753	2,400,000	2,399,993		1,936			2.560	2.574	MON	2,731	61,440	10/16/2017.	10/17/2022.
65341K	BA	3	Nextgear Floorplan Mast Ow Tr LBASS Ser			4	1FE	5,999,287	101.174	6,070,428	6,000,000	5,999,713		243			3.220	3.246	MON	8,587	193,200	03/06/2018.	02/15/2023.
667294	AW	2	Northwest Airlines LBASS EETC Ser 2001-1			1	2FE	4,586,049	107.301	4,912,541	4,578,285	4,579,839		(884)			7.041	7.012	AO	80,589	322,357	08/15/2007.	10/01/2023.
67020B	AA	8	NRRC-D Facilities Corp CTL GSA Rev Bd Ls			4	1	3,158,768	107.066	3,381,971	3,158,768	3,158,768					6.500	6.589	MON	13,688	205,320	09/19/2002.	11/07/2023.

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
67102Q	AH 1	Oak Hill Credit Partners CLO Ser 2012-7A			4	1FE	12,000,000	99.780	11,973,632	12,000,000	12,000,000					3.328	3.342	FMAN.	49,071	475,061	12/09/2016.	11/20/2027.
67102Q	AK 4	Oak Hill Credit Partners CLO Ser 2012-7A			4	1FE	25,000,000	99.630	24,907,613	25,000,000	25,000,000					3.699	3.715	FMAN.	107,873	1,098,704	12/09/2016.	11/20/2027.
68268X	AA 9	OneMain Direct Auto Rec Tr LBASS Ser 201			4	1FE	19,995,428	101.323	20,264,600	20,000,000	19,997,351		1,338			3.430	3.462	MON.	32,394	686,000	07/17/2018.	12/16/2024.
73019#	AA 0	PNC Equip Finc LLC LBASS Priv Pl Nt Ser			4	1	4,644,587	101.637	4,720,636	4,644,587	4,644,587					3.000	3.000	MS.	41,801	139,338	02/18/2013.	09/13/2027.
73019#	AB 8	PNC Equip Finc LLC LBASS Priv Pl Nt Ser			4	1	3,355,413	101.637	3,410,354	3,355,413	3,355,413					3.000	3.000	MS.	30,199	100,662	02/18/2013.	09/13/2027.
74041C	AA 7	Preferred Term Sec Ltd VI LBASS Flt Rt N			4	1FE	6,853,529	94.274	8,624,561	9,148,415	7,308,850		(26,331)			2.383	5.631	MJSD.	3,027	277,938	10/13/2015.	09/26/2034.
74041E	AC 9	Preferred Term Sec Ltd VI LBASS Mezz Nt			4	4FE	269,678	75.096	3,647,211	4,856,744	269,678					2.887	68.542	MJSD.	3,506	164,826	06/25/2012.	03/23/2035.
74041N	AA 3	Preferred Term Sec Ltd VI LBASS Sec Nt			4	1FE	2,346,109	94.017	2,557,072	2,719,811	2,443,062		20,423			2.600	4.291	MJSD.	1,571	87,909	06/06/2013.	12/24/2033.
74041N	AB 1	Preferred Term Sec Ltd VI LBASS Trust Pr				1FE	12,150,000	85.489	15,388,076	18,000,000	13,031,499		291,348			2.780	5.616	MJSD.	11,119	614,642	09/28/2015.	12/24/2033.
74041N	AL 9	Preferred Term Sec Ltd VI LBASS Ltd Ser			4	1FE	1,336,107	94.017	1,917,804	2,039,858	1,549,591		44,579			2.430	5.571	MJSD.	1,101	62,416	04/16/2012.	12/24/2033.
74042E	AA 2	Preferred Term Sec Ltd LBASS XVII Sr Nt			4	1FE	5,396,429	92.699	6,539,152	7,054,155	5,756,465		89,812			2.294	3.862	MJSD.	4,045	205,476	04/17/2013.	06/23/2035.
74042H	AA 5	Preferred Term Sec Ltd LBASS XIX Flt Rt			4	1FE	3,154,376	88.141	4,074,733	4,622,979	3,481,947		52,493			2.244	6.159	MJSD.	2,593	132,318	02/18/2013.	12/22/2035.
74042J	AA 1	Preferred Term Sec Ltd LBASS XXI Nt Ser			4	1FE	4,759,152	91.684	5,722,492	6,241,511	5,033,485		52,350			2.244	3.710	MJSD.	3,501	178,629	04/17/2013.	03/22/2038.
74042M	AE 6	Preferred Term Sec Ltd LBASS Mezz Nt Cl			4	3FE	3,322,438	76.244	3,575,284	4,689,293	3,422,675					2.524	7.216	MJSD.	2,959	147,481	08/20/2008.	09/22/2036.
74042W	AA 2	Preferred Term Sec Ltd LBASS Flt Rt Nt C			4	1FE	820,864	95.544	1,112,464	1,164,346	901,900		(39,183)			2.274	5.900	MJSD.	662	33,674	10/15/2012.	09/23/2035.
74043A	AC 5	Preferred Term Sec Ltd LBASS XXIII Nt Se			4	2FE	628,283	90.044	859,778	954,838	763,626		(89,809)			2.094	5.929	MJSD.	500	25,879	08/20/2008.	12/22/2036.
741382	AC 9	Preferred Term Sec Ltd VI ABS Combo Nt P			4	1FE	1,147,004	32.169	705,000	2,191,564	1,147,004					3.797	16.708	MJSD.	2,111	25,565	12/09/2004.	03/23/2035.
74980E	AC 2	RR LTD CLO Ser 2019-7A Cl A1A			4	1Z	7,680,389	99.940	7,680,389	7,685,000	7,680,389					3.336	3.242	JAJO.			12/17/2019.	01/15/2033.
74988L	AC 8	ALM Loan Funding CLO Ser 2014-14A Cl A2R			4	1FE	20,000,000	97.629	19,525,736	20,000,000	20,000,000					3.386	3.400	JAJO.	146,732	796,785	01/18/2018.	01/15/2030.
75903A	AD 9	Regional Diversified Fdg LBASS Sr Nt Ser				6FE		37.904	474,531	1,251,942						3.260	40.670	JAJO.		53,053	04/25/2012.	01/25/2036.
75903E	AA 7	Regional Diversified Fdg LBASS Combo Nt				6FE		9.617	577,917	6,009,203						3.690		JAJO.		71,698	03/22/2005.	01/25/2036.
75973L	AA 6	Renew LBASS Ser 2017-1A Cl A			4	1FE	2,583,482	102.597	2,651,264	2,584,163	2,583,530		(3)			3.670	3.700	MON.	2,898	94,857	04/21/2017.	09/20/2052.
76761R	AQ 2	Riserva CLO Ltd CLO Ser 2016-3A Cl BR			4	1FE	20,000,000	99.693	19,938,562	20,000,000	20,000,000					3.703	3.720	JAJO.	154,302	259,065	06/10/2019.	10/18/2028.
78442G	GG 5	SLM Student Loan Tr LBASS Ser 2003-4 Cl			4	2FE	395,972	96.935	374,201	386,035	390,305	10,076	(453)			2.644	2.483	MJSD.	454	12,609	03/05/2004.	03/15/2033.
87272Q	AA 8	TLF National Tax Lien Trust LBASS Ser 20			4	1FE	1,372,321	100.233	1,378,309	1,375,101	1,373,919		1,313			3.090	3.211	MON.	1,888	42,491	10/12/2018.	12/15/2029.
87677Q	AA 9	Tax Ease Funding LLC RMBS Ser 2016-1A Cl			4	1FE	4,512,609	99.944	4,523,685	4,526,242	4,516,102		2,934			3.131	3.286	MON.	6,299	141,717	10/12/2018.	06/15/2028.
89612L	AA 4	Tricon American Homes Ser 2019-SFR1 Cl A			4	1FE	7,799,716	100.189	7,814,765	7,800,000	7,799,330		(387)			2.750	2.744	MON.	17,875	38,729	09/16/2019.	03/17/2038.
90332U	AS 2	US Airways Pass-Thru Tr ABS Ser 2000-3C			4	3FE	6,946,485	106.496	7,397,743	6,946,485	6,946,485					8.390	8.386	MS.	194,270	582,810	10/16/2012.	09/01/2023.
90931Q	AA 5	United Airlines LBASS EETC 2013-1 Ser Cl			1	2FE	23,895,419	103.571	24,647,892	23,798,063	23,827,312		(14,429)			5.375	5.280	FA.	483,233	1,279,146	07/22/2014.	02/15/2023.
90931V	AA 4	United Air Lines PTC Ser 2018-1 A			1	1FE	5,267,951	102.608	5,405,344	5,267,951	5,267,951					3.700	3.700	MS.	64,971	194,914	01/31/2018.	09/01/2031.
90932J	AA 0	United Airlines LBASS Ser 2019-2 AA PTT			1	1FE	1,000,000	100.389	1,003,892	1,000,000	1,000,000					2.700	2.699	MN.	8,100		09/03/2019.	11/01/2033.
90932P	AB 4	United Airlines LBASS EETC Ser 2014-1 Cl			1	2FE	5,897,634	103.229	6,088,057	5,897,634	5,897,634					4.750	4.749	AO.	62,253	280,138	03/24/2014.	04/11/2022.
915328	AU 2	Upland Ltd CLO Ser 2016-1A Cl A1AR			4	1FE	11,000,000	98.713	10,858,462	11,000,000	11,000,000					2.986	2.997	JAJO.	65,689	394,169	04/25/2018.	04/20/2031.
91736#	AA 4	United States of America BIA CTL GSA Gtd			1	1	1,331,952	106.221	1,414,812	1,331,952	1,331,952					5.730	5.731	MS.	22,472	76,321	04/09/2003.	03/15/2024.
92851@	AA 3	Vivendi SPC Tr CTL			1	2	792,608	104.154	825,531	792,608	792,608					6.630	6.722	MON.	2,336	52,550	11/25/2002.	04/15/2022.
94978#	AT 4	Wells Fargo Bank Northwest NA CTL Ser 20			4	2	1,476,888	112.270	1,658,104	1,476,888	1,476,888					6.650	6.743	MON.	8,184	98,210	07/28/2002.	08/01/2027.
94978#	AU 1	Wells Fargo Bank Northwest NA CTL MWRA L			4	1	3,528,121	128.424	4,327,594	3,369,768	3,452,910		(5,574)			7.380	7.019	MON.	11,053	259,885	07/30/2002.	05/15/2032.
94978#	AX 5	Wells Fargo Bank Northwest NA CTL CVS Co			1	2	2,249,461	107.815	2,425,255	2,249,461	2,249,461					6.640	6.733	MON.	8,713	150,554	10/09/2002.	10/10/2024.
94978#	BC 0	Wells Fargo Bank Northwest NA CTL			1	2	2,216,761	105.258	2,333,325	2,216,761	2,216,761					6.599	6.688	MON.	12,190	146,284	02/26/2003.	11/01/2022.
98881@	AA 4	ZC Specialty Ins Co CTL Ser 2002-31			1	2	4,844,845	110.451	5,334,111	4,829,391	4,833,969		(1,151)			7.338	7.298	JJ.	153,565	354,381	03/31/2003.	12/23/2022.
G72212	AA 4	Preferred Term Secs XIX LBASS Sec Nt			4	1FE	5,657,455	88.141	7,356,544	8,346,351	6,243,295		93,994			2.244	6.317	MJSD.	4,682	238,888	02/18/2013.	12/22/2035.

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
G7222R AA 8	Preferred Term Secs XVII LBASS Sec Nt				4 1FE	3,364,046	91.684	4,505,324	4,913,948	3,665,833		48,156			2.244	5.911	MJSD.	2,756	140,581	02/18/2013.	03/22/2038.
00908P AA 5	Air Canada LBASS EETC Ser 2017-1AA		A	1	1FE	948,800	101.937	967,180	948,800	948,800					3.300	3.300	JJ	14,438	31,310	12/07/2017.	07/15/2031.
00908P AB 3	Air Canada LBASS PTT Ser 2017-1A		A	1	1FE	948,800	101.286	961,003	948,800	948,800					3.550	3.550	JJ	15,531	33,682	12/07/2017.	07/15/2031.
009090 AB 7	Air Canada LBASS EETC Ser 2015-1B		A	1	2FE	1,384,517	100.878	1,414,348	1,402,042	1,391,314		2,552			3.875	4.185	MS	15,997	54,329	04/04/2017.	03/15/2023.
009090 AC 5	Air Canada LBASS EETC Ser 2015-1C		A	1	2FE	15,000,000	100.350	15,052,455	15,000,000	15,000,000					5.000	5.001	MS	220,833	750,000	03/11/2015.	03/15/2020.
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						771,217,608	XXX	809,659,771	817,789,817	774,700,475	10,076	597,642	0	0	XXX	XXX	XXX	4,671,810	32,820,050	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						6,194,407,057	XXX	6,395,908,548	6,250,014,201	6,158,050,969	6,055,083	(5,147,682)	2,257,704	160,120	XXX	XXX	XXX	46,815,276	219,330,149	XXX	XXX
Hybrid Securities - Other Loan-Backed and Structured Securities																					
01039X AA 8	Alabama Power Cap Tr V LBASS Fx-to-Flt G				1FE	1,496,655	100.958	1,514,364	1,500,000	1,497,345		90			5.199	5.212	JAJO	19,928	85,519	09/26/2002.	10/01/2042.
4599999. Hybrid Securities - Other Loan-Backed and Structured Securities						1,496,655	XXX	1,514,364	1,500,000	1,497,345	0	90	0	0	XXX	XXX	XXX	19,928	85,519	XXX	XXX
4899999. Total - Hybrid Securities						1,496,655	XXX	1,514,364	1,500,000	1,497,345	0	90	0	0	XXX	XXX	XXX	19,928	85,519	XXX	XXX
Unaffiliated Bank Loans - Acquired																					
000000 00 0	Discovery Life Sciences LLC New Term Ln				3Z	252,951	100.000	258,113	258,113	253,098		147			8.195	8.826	MJSD.	119	3,493	10/31/2019.	03/30/2024.
000000 00 0	Discovery Life Sciences LLC Term Ln Nt 1				3Z	950,344	100.000	969,739	969,739	951,532		1,187			8.197	8.724	MJSD.	442	29,758	08/30/2019.	03/30/2024.
000000 00 0	Bond Pharm Inc Last Out Term Ln Nt 1				4Z	4,875,697	99.050	4,930,676	4,977,967	4,880,129		4,432			7.531	8.184	MON	2,083	96,988	10/31/2019.	06/27/2024.
000000 00 0	HCA Inc Term Ln B-12 Nt 1				2FE	1,596,955	100.464	1,604,369	1,596,955	1,596,955					3.635	3.663	MON	323	13,319	10/08/2019.	03/13/2025.
000000 00 0	AmerCareRoyal LLC Term Ln Nt 1				4Z	2,163,124	98.000	2,163,124	2,207,269	2,163,124	(333)	333			6.718	7.232	MON	2,059	6,583	12/11/2019.	11/25/2025.
000000 00 0	Messer Industries Initial Term B-1 Loan				4FE	19,887,219	100.479	19,945,121	19,850,000	19,875,394	(9,080)	(2,745)			4.461	4.456	MJSD.	12,297	740,830	04/11/2019.	03/01/2026.
000000 00 0	En Engineering LLC (Kene Acq) Delayed Dr				3Z	59,910	99.000	59,910	60,515	59,910	(20)	20			6.049	6.308	MON	10	1,114	11/13/2019.	08/07/2026.
000000 00 0	Sensata Technologies New #2 1st Lien Ter				2FE	5,074,627	100.719	5,123,185	5,086,622	5,074,917		290			3.716	3.770	JAJO	37,803	15,245	10/21/2019.	09/20/2026.
00216C AD 5	AQ Sunshine Inc aka Relation Term Ln Nt				3PL	2,087,569	98.000	2,080,052	2,122,502	2,080,052	(10,808)	3,291			7.555	7.975	MJSD.	2,227	101,729	12/31/2019.	04/15/2025.
01370# AA 4	Alcami Holdings LLC 1st Lien Term Ln Nt				4Z	2,160,773	96.000	2,133,000	2,221,875	2,133,000	(38,277)	7,317			5.986	6.553	MON	7,019	152,405	07/12/2018.	07/12/2025.
03525@ AA 6	Animal Supply Company New Term Ln Nt 1			1	5	4,086,086	87.350	3,698,736	4,137,752	3,698,736	(400,651)	13,301			12.260	13.137	MON	2,818	432,475	12/30/2019.	12/15/2021.
03539# AA 8	Ankura Consulting Group LLC 1st Lien Ter				4FE	3,782,709	99.400	3,836,747	3,859,907	3,797,314	3,609	10,996			6.805	7.212	MON	5,770	311,216	08/24/2018.	08/24/2024.
04685Y AK 5	Athenahealth Inc Term Ln B Nt 1				4FE	1,511,078	100.000	1,541,916	1,541,916	1,514,073		2,995			6.388	6.803	FMAN	14,276	77,193	02/26/2019.	02/11/2026.
08579J BD 3	Berry Plastics Corp Term Ln W Nt 1				3FE	7,657,181	100.339	7,680,550	7,654,578	7,654,892	(2,005)	(284)			3.715	3.725	MON	17,379	42,985	10/18/2019.	10/01/2022.
08579J BE 1	Berry Plastics Corp Term Ln X Nt 1				3FE	8,012,459	100.344	8,004,091	7,976,667	8,001,231	(9,619)	(1,610)			3.715	3.630	MON	18,110	44,794	10/18/2019.	01/19/2024.
09523C AC 6	Marcone Appliance Parts Inc Delayed Draw				3Z	81,686	100.000	81,686	81,686	81,686					6.250	6.298	MJSD.	28	892	12/31/2019.	01/02/2025.
09523C AD 4	Marcone Appliance Parts Inc Term Ln Nt 1				5	572,509	100.000	580,153	580,153	573,584		1,075			6.049	6.394	MON	97	38,680	01/02/2019.	01/02/2025.
10483* AA 3	Bragg Live Food Products LLC Term Ln Nt				2PL	2,835,760	99.000	2,879,387	2,908,472	2,845,541		9,781			7.638	8.331	MJSD.	1,234	193,373	03/11/2019.	03/11/2024.
12505M AF 3	Outfront Media Capital LLC Term Ln Nt 1				3FE	4,621,713	100.446	4,647,520	4,626,866	4,621,749		36			3.486	3.529	MON	8,960		12/12/2019.	11/18/2026.
12632B AG 1	CPI International Inc 1st Lien Term Ln N				4FE	16,617,500	96.000	15,952,800	16,617,500	15,952,800	166,175				5.305	5.364	MON	9,795	979,527	08/09/2017.	07/26/2024.
12702# AA 0	Bakemark Holdings LLC Term Ln Nt 1				4PL	3,727,211	100.000	3,842,485	3,842,485	3,766,614		17,898			7.042	7.784	MON	2,255	292,866	08/17/2017.	08/14/2023.
12702# AC 6	Bakemark Holdings LLC New Term Ln Nt 1				3PL	2,062,189	100.000	2,093,593	2,093,593	2,070,776		5,354			6.960	7.411	MON	810	159,537	05/09/2018.	08/14/2023.
14880B AG 6	Catalent Pharma Solutions Inc Term Ln B-				3FE	4,968,703	100.333	4,979,040	4,962,500	4,956,338		(12,365)			4.211	3.777	MON	580	115,359	06/20/2019.	05/17/2026.
15018L AE 1	Cedar Fair LP New Term Ln B Nt 1				3FE	2,063,166	100.375	2,064,366	2,056,654	2,060,301	76,651	(1,021)			3.490	3.457	MON	797	83,740	03/14/2018.	04/13/2024.
18449E AD 2	Clean Harbors Inc New Term Ln 2 Nt 1				3FE	5,882,716	100.500	5,914,003	5,884,580	5,883,130	226,288	290			3.514	3.520	MON	574	239,700	07/19/2018.	06/30/2024.
20049# AA 5	Command Alkon Inc 1st Lien Term Ln Nt 1				3PL	8,706,294	97.000	8,562,880	8,827,711	8,562,880	(183,345)	17,805			7.907	8.196	MON	60,105	689,141	12/02/2019.	09/01/2023.
22526@ AA 5	Concert Golf Partners LLC Term Ln Nt 1				2Z	1,471,227	99.000	1,486,240	1,501,252	1,472,722		1,494			6.636	7.043	FMAN	11,622	25,926	08/20/2019.	08/20/2025.
23361* AA 3	DRB Holdings LLC Term Ln Nt 1				3PL	5,776,298	97.000	5,746,887	5,924,626	5,746,887	(77,770)	21,936			7.542	8.140	MJSD.	3,717	506,329	12/31/2019.	10/06/2023.

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
24360@	AA 0	DecoPac Inc Term Ln Nt 2				3PL	6,037,467	100.000	6,161,482	6,161,482	6,088,007		23,965			6.500	6.674	MJSD.	2,185	414,425	03/29/2019.	09/29/2022.
25374L	A* 9	Centric Brands Inc 1st Lien Term Ln Nt 1				3FE	5,777,100	98.000	5,777,100	5,895,000	5,777,100	(20,107)	20,107			7.928	8.417	JAJO..	83,087	514,531	10/29/2018.	10/29/2023.
30282#	AA 0	First Watch Restaurants Term Ln Nt 1				3PL	2,881,308	100.000	2,949,673	2,949,673	2,900,587		11,219			7.709	8.375	MON...	6,316	233,604	09/28/2018.	08/21/2023.
30282#	AB 8	First Watch Restaurants Delayed Draw Ter				3PL	392,680	100.000	392,680	392,680	392,680					7.947	8.079	MON...	864	36,040	09/28/2018.	08/21/2023.
31528#	AA 2	Ferraro Fine Foods Corp Term Ln Nt 1				2PL	2,288,496	100.000	2,335,200	2,335,200	2,299,510		6,890			6.151	6.606	MJSD.	399	180,601	05/09/2018.	05/09/2024.
31528#	AC 8	Ferraro Fine Foods Corp Incremental Term				2PL	174,939	100.000	177,603	177,603	175,389		423			6.135	6.514	MJSD.	61	12,857	12/07/2018.	05/09/2024.
31528#	AD 6	Ferraro Fine Foods Corp Term Ln #2 Nt 1				2PL	719,282	100.000	730,235	730,235	720,580		1,298			6.151	6.551	MJSD.	125	31,021	05/10/2019.	05/09/2024.
33748#	AF 1	First Watch Restaurants Delayed Draw Ter				3Z	621,092	100.000	621,092	621,092	621,092					7.697	7.820	MON...	1,326	54,007	02/25/2019.	08/21/2023.
33748#	AG 9	First Watch Restaurants Delayed Draw Ter				3Z	369,791	100.000	369,791	369,791	369,791					7.292	7.402	MON...	746	21,910	03/25/2019.	08/21/2023.
33748#	AJ 3	First Watch Restaurants Delayed Draw Ter				3PL	494,294	100.000	494,294	494,294	494,294					7.292	7.403	MON...	892	15,528	07/29/2019.	08/21/2023.
35041@	AA 3	Foundation Risk Partners Corp Incrementa				3PL	1,001,696	100.000	1,022,138	1,022,138	1,006,406		3,471			6.460	6.972	MJSD.	367	84,655	08/09/2018.	11/10/2023.
35041@	AC 9	Foundation Risk Partners Corp Delayed Dr				3PL	1,403,770	100.000	1,417,189	1,417,189	1,405,646		1,784			6.460	6.755	MJSD.	509	72,053	06/28/2019.	11/10/2023.
35041@	AD 7	Foundation Risk Partners Corp Delayed Dr				3PL	1,448,389	100.000	1,484,167	1,484,167	1,451,708		3,319			6.531	7.237	MJSD.	539	27,444	12/31/2019.	11/10/2023.
35921@	AA 8	Frontline Technologies Gr LL Term Ln Nt				3PL	5,805,464	100.000	6,025,242	6,025,242	5,875,330		33,096			8.299	9.255	MON...	6,880	549,712	09/18/2017.	09/18/2023.
35921@	AC 4	Frontline Technologies Gr LL Delayed Dra				3PL	1,204,136	100.000	1,204,136	1,204,136	1,204,136					8.299	8.444	MON...	552	49,223	09/30/2019.	09/18/2023.
36850@	AB 9	Gehl Foods Inc LLC Term Ln Nt 4				3PL	7,403,305	95.000	7,225,256	7,605,533	7,225,256	184,844	27,415			7.209	7.937	MON...	47,226	757,496	12/02/2019.	01/25/2024.
36874V	AL 2	Generac Power Systems Inc Term Ln B Nt 1				3FE	23,504,511	100.082	23,528,939	23,509,732	23,489,177	918,827	1,008			3.657	3.690	MON...	74,029	967,136	07/10/2018.	05/31/2023.
39341#	AA 0	Green Street Parent LLC Term Ln B Nt 1				3PL	5,865,300	99.000	5,925,150	5,985,000	5,869,893		4,593			7.055	7.533	MON...	2,346	150,239	08/27/2019.	08/27/2026.
40406#	AD 4	ProService Corp Term Ln Nt 1				2Z	8,159,679	100.000	8,370,000	8,370,000	8,210,288		24,619			9.250	9.861	FMAN.	122,586	694,979	11/01/2017.	11/01/2024.
41781@	AA 5	Harvey Tool Co LLC 1st Lien Term Ln Nt 1				3PL	6,803,952	100.000	6,961,854	6,961,854	6,845,664		19,983			6.736	7.210	MJSD.	3,908	508,876	10/12/2017.	10/12/2024.
41781@	AB 3	Harvey Tool Co LLC Delayed Draw Term Ln				3PL	1,734,447	100.000	1,751,966	1,751,966	1,736,977		2,531			6.835	7.106	MJSD.	665	129,893	01/02/2019.	10/12/2024.
41902@	AA 9	Sigma Electric Manufact Corp Term Ln A-2				3PL	5,461,523	100.000	5,573,437	5,573,437	5,496,502		17,328			6.695	7.167	MJSD.	1,036	408,728	10/31/2017.	10/31/2023.
44903*	AC 0	Hygiena LLC Term Ln Nt 1				3PL	2,519,807	100.000	2,553,885	2,553,885	2,530,973		7,768			5.961	6.376	MJSD.	846	171,067	12/31/2018.	08/26/2022.
44969C	BF 6	Quintiles IMS New Term Ln B Nt 1				3FE	1,459,711	100.375	1,452,446	1,447,019	1,452,446	48,689	(2,022)			3.945	3.800	MJSD.	324	65,225	04/27/2018.	03/06/2024.
44969C	BH 2	Quintiles IMS Term Ln B-2 Nt 1				3FE	9,899,268	100.350	9,917,577	9,882,987	9,896,163	410,743	(2,248)			3.945	3.935	MJSD.	3,336	445,773	10/09/2018.	01/18/2025.
44989*	AA 1	IQNavigator Inc 1st Lien TL Nt 1				4	8,710,634	97.560	8,627,507	8,843,284	8,627,507	308,544	18,658			7.399	7.782	FMAN.	59,975	714,888	08/20/2018.	08/20/2024.
44989*	AB 9	IQNavigator Inc Revolver Nt 1				4	324,062	97.760	321,627	328,997	321,627	13,851	855			7.399	7.829	FMAN.	2,231	30,225	08/20/2018.	08/20/2023.
45004K	AC 0	Information Resources Inc 1st Lien Term				4FE	4,057,321	100.000	4,098,291	4,098,291	4,062,478	300	4,858			6.292	6.558	MON...	1,431	284,992	12/31/2019.	11/07/2025.
45320*	AA 6	Revint Solutions Term Ln Nt 1				2PL	1,326,626	99.000	1,373,713	1,387,589	1,344,767		9,268			5.799	6.773	MON...	443	97,906	12/13/2017.	12/13/2023.
45320*	AB 4	Revint Solutions Delayed Draw Term Ln Nt				2PL	3,284,165	99.000	3,292,382	3,325,638	3,292,773		5,736			5.799	6.355	MON...	14,868	186,097	09/03/2019.	12/13/2023.
45763F	AN 8	Inmar Inc Initial Term Ln Nt 1				4FE	2,261,437	95.000	2,261,437	2,380,460	2,261,437	(14,583)	14,583			5.945	7.179	MJSD.	393	111,398	04/10/2019.	05/01/2024.
45773Y	A* 6	Innerworkings Inc Term Ln Nt 1				4IF	8,555,625	96.990	8,510,873	8,775,000	8,510,873	(56,378)	11,625			11.555	12.230	MON...	44,781	323,017	08/27/2019.	07/16/2024.
48240@	AA 5	K2 Insurance Services LLC Term Ln Nt 1				3Z	4,712,983	99.000	4,761,075	4,809,167	4,721,104		8,121			7.099	7.648	MJSD.	948	182,251	07/01/2019.	07/01/2024.
48773#	AA 8	Kellermeyer Building Svcs Initial Term L				4Z	1,164,706	100.000	1,176,471	1,176,471	1,164,870		164			8.270	8.459	FMAN.	12,972	814	11/14/2019.	11/07/2026.
48881#	AB 5	En Engineering LLC (Kene Acq) Term Ln Nt				3PL	1,236,902	99.000	1,249,523	1,262,145	1,238,054		1,152			6.049	6.486	MON...	212	32,492	08/08/2019.	08/07/2026.
55340#	AB 5	MB2 Dental Solutions LLC Term Ln Nt 1				3PL	5,793,437	100.000	5,860,056	5,860,056	5,810,657		9,582			6.947	7.266	MJSD.	1,131	366,982	06/28/2019.	09/29/2023.
55368*	AD 2	Service Logic Term Ln Nt 1				3PL	9,304,716	100.000	9,461,117	9,461,117	9,359,216		24,929			6.049	6.467	MON...	3,154	753,969	03/28/2019.	07/31/2023.
55392*	AA 8	MBS Services 1st Lien Term Ln Nt 1				3PL	1,026,644	97.590	1,022,349	1,047,596	1,022,349	(5,769)	1,474			7.436	7.918	JAJO..	13,631	20,763	07/30/2019.	07/30/2024.
55418#	AA 4	Mac Lean-Fogg Company Term Ln Nt 1				3Z	5,277,619	99.000	5,281,341	5,334,688	5,281,341	(2,962)	6,684			6.549	6.835	MON...	1,925	389,299	12/21/2018.	12/17/2025.
55418#	AB 2	Mac Lean-Fogg Company Delayed Draw Term				3Z	373,125	99.000	369,394	373,125	369,394	(3,731)				5.799	5.870	MON...	119	24,379	03/20/2019.	12/17/2025.
57810J	AC 2	Amynta Agency Inc Term Ln Nt 1				4FE	999,712	97.500	1,015,326	1,041,360	1,005,511		5,642			5.785	6.655	MON...	335	70,417	04/30/2019.	02/08/2025.

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
57810J	AC 2	Amynta Waranty Borrower Inc Term Ln Nt 1				4FE	666,471	97.500	676,884	694,240	670,335		3,757			5.785	6.564	MON	223	46,997	12/21/2018.	02/28/2025.
60367*	AA 9	Community Brands Delayed Draw TL Nt 1				3PL	3,571,491	99.000	3,535,776	3,571,491	3,535,776	(35,715)				6.945	7.004	MJSD	1,394	228,348	06/29/2018.	12/02/2022.
62931*	AA 2	Topix Pharma Term Ln Nt 1				3PL	1,305,315	100.000	1,336,500	1,336,500	1,310,395		4,384			6.549	7.125	MON	483	95,057	10/31/2018.	10/31/2024.
62931*	AC 8	Topix Pharma Delayed Draw Term Ln Nt 1				3PL	91,748	100.000	92,675	92,675	91,872		124			6.459	6.759	MON	33	10,428	02/01/2019.	10/31/2024.
62976#	AA 4	NSM Insurance Group LLC Term Ln Nt 1				3PL	3,337,314	100.000	3,405,422	3,405,422	3,352,994		10,007			6.299	6.789	MON	1,183	240,126	05/11/2018.	05/11/2024.
62976#	AB 2	NSM Insurance Group LLC Delayed Draw Ter				3PL	1,728,184	100.000	1,745,641	1,745,641	1,732,121		2,567			6.299	6.583	MON	606	123,090	05/17/2018.	05/11/2024.
62976#	AC 0	NSM Insurance Group LLC Incremental Term				3PL	773,815	100.000	789,593	789,593	776,275		2,343			6.299	6.892	MON	278	52,307	04/10/2019.	05/11/2024.
64027#	AA 9	Nelipak Holding Co Incremental Term Ln N				3PL	146,265	99.000	147,758	149,250	146,408		143			5.960	6.397	MON	49	3,756	08/07/2019.	07/02/2026.
64027*	AA 3	Nelipak Holding Co First Lien Term Ln Nt				3Z	901,652	99.000	910,852	920,053	902,714		1,062			5.941	6.374	MON	152	29,254	07/02/2019.	07/02/2026.
67096@	AA 0	OMH-HealthEdge Holdings LLC Term Ln Nt 1				2PL	1,755,101	97.750	1,755,101	1,795,500	1,755,915		814			7.280	7.811	MON	2,179	24,627	10/24/2019.	10/24/2026.
67113@	AB 7	OTG Management LLC Incremental DD Term L				3PL	1,706,745	100.000	1,735,863	1,735,863	1,718,238		7,622			10.904	10.670	FMAN	16,043	133,019	12/12/2019.	08/26/2021.
69403*	AA 3	Planview First Lient Term Ln Nt 1				3PL	436,774	100.000	436,774	436,774	436,774					6.995	7.097	MON	85	14,618	07/18/2019.	01/27/2023.
69406*	AA 3	Planview Incremental Term Ln Nt 1				3Z	1,794,991	100.000	1,813,151	1,813,151	1,801,484		3,315			7.042	7.384	MON	1,064	138,194	12/06/2017.	01/27/2023.
70323#	AB 5	Pathway Partners Vet Mgmt LLC New DD Ter				4Z	1,543,523	99.000	1,537,586	1,553,118	1,537,586	(6,509)	572			6.215	6.439	MON	536	42,090	11/29/2019.	10/10/2024.
70324#	AC 2	Pathway Partners Vet Mgmt LLC New Term L				4Z	4,316,768	99.000	4,350,332	4,394,275	4,328,425		11,351			6.285	6.740	MON	1,534	314,943	12/21/2018.	10/10/2024.
71579U	AF 2	Petco Animal Supplies New Term Ln B-1 Nt				5FE	7,251,369	84.406	8,560,287	10,141,775	7,251,369	2,858,239	(4,718)	2,929,584		5.186	16.676	JAJO	92,035	593,877	02/17/2017.	01/26/2023.
71639#	AA 4	PetIQ Inc Term Ln Nt 1				2PL	4,135,192	99.000	4,176,525	4,218,712	4,143,162		3,356			7.049	7.557	MON	1,641	159,475	09/30/2019.	07/08/2025.
71667*	AB 1	Petroleum Servce Group LLC Term Ln Nt 2				3PL	2,369,268	98.000	2,369,264	2,417,616	2,369,264	(2,846)	2,842			7.434	7.851	JAJO	34,947	50,278	10/23/2019.	07/23/2025.
72584D	AE 4	Yum Brands New Term Ln Nt 1				3FE	6,266,486	100.172	6,301,589	6,290,776	6,272,002	160,407	3,253			3.447	3.534	MON	8,433	256,670	04/03/2018.	03/29/2025.
74741@	AA 5	Invo Healthcare (Olympia Acq) Term Ln Nt				3Z	896,655	99.000	910,450	919,646	897,331		676			7.280	7.739	MON	1,488	18,390	09/24/2019.	09/24/2026.
74966F	AJ 2	RP Crown Parent Term Ln B Nt 1				4FE	24,202,729	100.333	24,233,502	24,153,000	24,188,677	1,131,095	(8,533)			4.678	4.681	MON	6,277	1,226,005	04/23/2018.	10/12/2023.
74966U	AP 5	RPI Finance Trust Term Ln 6 Nt 1				2FE	20,385,062	100.736	20,584,072	20,433,660	20,362,859		10,598			3.889	3.796	MON	2,207	666,421	09/18/2019.	04/17/2023.
75734@	AB 9	Reddy Ice Holdings Inc Term Ln Nt 1				3PL	2,053,137	99.000	2,095,470	2,116,636	2,057,405		4,268			7.099	7.721	JAJO	38,398	43,331	07/01/2019.	07/01/2025.
76150#	AA 2	Revint Solutions Incremental Term Ln Nt				2Z	1,230,367	99.000	1,249,295	1,261,914	1,232,433		2,066			7.049	7.855	MON	247	30,624	09/03/2019.	12/13/2023.
76168J	AR 7	RBS Global (Rexnord) New Term Ln B Nt 1				3FE	9,406,720	100.400	9,401,681	9,364,224	9,397,209	(8,588)	(924)			3.535	3.457	MON	8,276	28,897	11/21/2019.	08/21/2024.
78411E	AC 2	SpecialtyCare Initial Term Ln Nt 1				4FE	2,878,698	100.000	2,893,036	2,893,036	2,883,495		2,288			6.339	6.371	JAJO	42,126	180,494	04/03/2018.	09/01/2023.
78431@	AA 1	Harmony Fds/Santa Cruz Hlds Term Ln Nt 1				4PL	1,120,351	100.000	1,134,533	1,134,533	1,122,618		2,267			6.902	7.271	JAJO	16,980	60,465	02/04/2019.	12/13/2023.
79546K	AE 0	Sally Beauty Holdings New Term Ln B-1 Nt				3FE	4,323,186	99.563	4,284,494	4,303,321	4,284,494	198,951	(2,930)			4.042	3.993	MON	966	198,354	03/29/2018.	07/05/2024.
81389#	AA 5	SecurAmerica LLC Term Ln Nt 1				2PL	1,382,823	100.000	1,427,742	1,427,742	1,390,442		7,413			8.535	9.499	MON	3,046	137,113	12/21/2018.	12/19/2023.
81389#	AB 3	SecurAmerica LLC Delayed Draw Term Ln Nt				2PL	409,672	100.000	414,333	414,333	409,995		323			8.549	9.025	MON	196	18,387	10/31/2019.	12/19/2023.
81389#	AC 1	SecurAmerica LLC Delayed Draw Term Ln #2				2PL	95,400	100.000	96,453	96,453	95,504		104			8.515	8.969	MON	274	6,919	06/20/2019.	12/19/2023.
816307	A@ 1	Selectquote Inc Initial Term Ln Nt 1				4Z	14,700,000	99.500	14,925,000	15,000,000	14,707,632		7,632			7.704	8.188	MON	3,210	180,634	11/05/2019.	10/31/2024.
81760H	AG 7	ServiceMaster Co Term Ln D Nt 1				3FE	5,493,125	100.250	5,513,750	5,500,000	5,493,208		83			3.542	3.589	MON	1,082	18,200	11/27/2019.	11/05/2026.
83578B	AJ 2	Sophia LP New Term Ln Nt 1				4FE	23,791,959	100.175	23,913,134	23,871,359	23,827,684	1,046,031	14,344			5.695	5.765	MJSD	3,776	1,381,741	03/31/2017.	09/30/2022.
84611@	AF 0	Sovos LLC 1st Lien Term Ln Nt 1				4PL	10,458,979	98.630	10,526,216	10,672,428	10,483,653		24,674			6.461	6.929	MON	3,831	505,075	04/29/2019.	04/29/2024.
84611@	AG 8	Sovos LLC Delayed Draw Term Ln Nt 1				4PL	457,638	98.630	455,927	462,260	455,927	(2,170)	459			6.445	6.682	MON	165	19,189	07/31/2019.	04/29/2024.
84756#	AA 4	Spectra Finance LLC Term Ln Nt 1				2PL	4,213,954	100.000	4,299,953	4,299,953	4,235,390		12,657			6.585	7.052	MJSD	2,360	292,491	04/02/2018.	04/02/2024.
86738*	AA 6	Sigma Electric Manufact Corp Term Ln A-1				3PL	3,121,178	100.000	3,185,135	3,185,135	3,141,168		9,903			6.695	7.167	MJSD	592	233,578	10/31/2017.	10/31/2023.
86803@	AA 4	Sunshine Sub LLC Term Ln Nt 1				2PL	3,297,646	100.000	3,364,945	3,364,945	3,312,802		9,756			6.542	7.044	MON	1,223	239,328	05/25/2018.	05/27/2024.
86803@	AB 2	Sunshine Sub LLC Delayed Draw Term Ln Nt				2Z	1,964,883	100.000	1,991,313	1,991,313	1,968,274		3,391			6.495	6.889	MON	719	113,579	03/18/2019.	05/27/2024.
88632N	AK 6	Tibco Software Inc New Term Ln B #2 Nt 1				4FE	22,232,858	100.375	22,375,670	22,292,075	22,232,440	(3,933)	3,514			5.697	5.812	MON	95,251	586,032	07/03/2019.	06/12/2026.

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
88870P	A*	7	Tivo Co (Project Timberwolf) 1st Lien Te				4FE	4,900,000	98.000	4,900,000	5,000,000	4,900,000	(2,671)	2,671			1.843	2.258	MON	2,303	32,144	11/20/2019.	11/22/2024.
88870T	AG	3	Tivity Health Inc Term Ln B Nt 1				4FE	4,607,028	100.280	4,738,388	4,725,157	4,615,640		8,612			7.195	7.781	MON	1,885	227,798	05/10/2019.	03/08/2026.
89158*	AC	7	Touchstone Acquisition Inc Term Ln Nt 1				3PL	2,836,707	100.000	2,909,444	2,909,444	2,845,998	982	8,309			6.490	7.033	MON	1,049	206,931	11/15/2018.	11/15/2025.
89416F	AQ	0	Travel Leaders Group LLC Term Ln Nt 1				4FE	14,772,538	100.313	14,821,172	14,775,000	14,756,118	165,453	353			5.900	5.976	MON	36,320	964,564	09/19/2018.	01/25/2024.
90347B	AH	1	Axalta Coating Systems New Term Ln B Nt				3FE	15,303,262	100.138	15,228,456	15,207,545	15,227,013	946,592	(14,672)			3.947	3.851	MJSD	5,002	648,737	04/17/2018.	06/01/2024.
90351H	AB	4	US Foods Inc New Term Ln Nt 1				3FE	28,278,508	100.250	28,202,239	28,131,909	28,199,730	1,619,804	(28,163)			3.535	3.447	MON	8,287	1,209,957	09/21/2018.	06/27/2023.
90372@	AC	3	US Radiology Specialists Inc Delayed Dra				4FE	416,521	99.500	416,521	418,614	416,521	(84)	84			6.191	6.409	MON	72	6,616	11/01/2019.	01/01/2024.
90372@	AC	3	US Radiology Specialists Inc Delayed Dra				4Z	1,963,609	99.500	1,973,527	1,983,444	1,964,648		1,039			6.218	6.572	MON	343	32,077	09/30/2019.	01/01/2024.
90385P	AC	4	Ultimus Group Midco LLC 1st Lien Term Ln				4PL	2,130,605	100.000	2,130,605	2,130,605	2,130,605					5.941	6.015	MON	703	72,743	09/30/2019.	02/01/2024.
928432	A*	4	Visual Edge Technology Inc Term Ln Nt 2				5PL	6,266,525	100.000	6,407,566	6,407,566	6,318,711		29,711			7.659	8.320	FMAN	46,347	533,604	11/29/2019.	08/31/2022.
928432	A@	2	Visual Edge Technology Inc Delayed Draw				5PL	5,760,297	99.000	5,779,964	5,838,348	5,763,715	(23,017)	15,859			7.491	7.932	FMAN	39,496	486,003	11/29/2019.	08/31/2022.
92940J	AB	4	WR Grace & Co Term Ln B1 Nt 1				3FE	3,633,610	100.375	3,651,801	3,638,158	3,634,593	120,883	614			3.839	3.877	MJSD	776	155,098	04/20/2018.	04/03/2025.
92940J	AD	0	WR Grace & Co Term Ln B2 Nt 1				3FE	6,229,046	100.375	6,260,230	6,236,842	6,230,731	207,227	1,053			3.839	3.877	MJSD	1,330	265,883	04/20/2018.	04/03/2025.
92975@	AA	4	TA/WEG Holdings LLC Term Ln Nt 1				3PL	1,517,075	98.500	1,517,075	1,540,178	1,517,075	(755)	755			7.691	8.141	MON	8,884	21,308	10/02/2019.	10/02/2025.
93710@	AA	2	WASH Multifamily Acq Inc Incremental Ter				4Z	3,000,000	98.500	2,955,000	3,000,000	2,955,000	(45,000)				5.441	5.493	MON	13,603	70,582	08/01/2019.	05/14/2022.
BL2961	73	0	Ultimate Software Group Inc Initial Term				4FE	19,930,673	100.458	19,941,224	19,850,250	19,906,823	(17,770)	(6,080)			5.555	5.548	MON	12,145	745,046	05/17/2019.	05/03/2026.
000000	00	0	Array Canada Inc Term Ln Nt 1		A		4FE	1,580,464	78.333	1,250,535	1,596,429	1,250,535	(264,814)	2,733			6.901	7.180	MJSD	306	121,069	07/11/2017.	02/09/2023.
000000	00	0	Burger King Term Ln B-4 Nt 1		A		3FE	35,049,241	100.094	35,088,088	35,055,206	35,038,838	(10,387)	(15)			3.549	3.576	MON	3,456	141,472	11/19/2019.	11/14/2026.
22526@	AA	5	Creation Holdings Inc 1st Lien Term Ln N		A		2Z	1,474,200	99.000	1,496,880	1,512,000	1,476,088		1,888			7.490	8.010	MON	5,033	42,167	08/15/2019.	08/15/2025.
68371Y	AJ	2	Open Text Corp Term Ln Nt 1		A		2FE	7,282,172	100.271	7,276,452	7,256,801	7,279,828		(2,344)			3.555	3.517	MON	3,514	182,625	07/10/2019.	05/30/2025.
C7740G	AB	7	Regent Purchaser Inv (RGL) New Term Ln N		A		6*	2,515,576	44.000	2,379,515	5,407,990	2,379,515	(136,061)	(10,548)	620,139		10.000	33.023	MJSD	4,507	518,408	12/31/2019.	12/21/2024.
02034#	AA	0	MISYS (Almonde Inc) Term Ln Nt 1		D		4FE	18,560,505	99.208	18,464,439	18,611,788	18,464,439	855,871	5,437			5.756	5.852	JAJO	184,485	856,123	04/29/2019.	04/28/2024.
6499999.	Unaffiliated Bank Loans - Acquired							675,610,429	XXX	678,708,181	686,750,439	673,844,831	10,274,298	605,950	3,549,723	0	XXX	XXX	XXX	1,518,442	31,865,465	XXX	XXX
6599999.	Total - Unaffiliated Bank Loans							675,610,429	XXX	678,708,181	686,750,439	673,844,831	10,274,298	605,950	3,549,723	0	XXX	XXX	XXX	1,518,442	31,865,465	XXX	XXX
Totals																							
7699999.	Total - Issuer Obligations							6,627,654,088	XXX	6,936,731,526	6,480,238,576	6,565,102,359	15,994,838	(14,534,750)	2,744,351	383,876	XXX	XXX	XXX	64,610,792	226,646,688	XXX	XXX
7799999.	Total - Residential Mortgage-Backed Securities							852,072,883	XXX	879,646,505	881,191,811	854,592,085	61,952	957,089	420,875	0	XXX	XXX	XXX	1,963,675	26,660,770	XXX	XXX
7899999.	Total - Commercial Mortgage-Backed Securities							783,685,479	XXX	789,860,770	761,503,372	770,235,941	0	(2,720,024)	0	0	XXX	XXX	XXX	2,384,029	27,658,790	XXX	XXX
7999999.	Total - Other Loan-Backed and Structured Securities							831,439,368	XXX	870,652,782	875,824,817	833,190,715	10,076	496,957	0	0	XXX	XXX	XXX	5,721,510	35,668,870	XXX	XXX
8299999.	Total - Unaffiliated Bank Loans							675,610,429	XXX	678,708,181	686,750,439	673,844,831	10,274,298	605,950	3,549,723	0	XXX	XXX	XXX	1,518,442	31,865,465	XXX	XXX
8399999.	Grand Total - Bonds							9,770,462,247	XXX	10,155,599,764	9,685,509,015	9,696,965,931	26,341,164	(15,194,778)	6,714,949	383,876	XXX	XXX	XXX	76,198,448	348,500,583	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation and Administrative Symbol	Date Acquired
Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																				
70867* 12 1	Pennsylvania-American Wtr Co 9.75% Pfd (			1,780.000	100.00		178,000	100.000	178,000	192,908		17,355					0		2Z	12/02/1991.
000000 00 0	Woori Bank Jr Sub Nt		D	460,000.000	1.00	0.995	456,476	0.992	456,476	457,700	4,725			(1,224)			(1,224)		3FE	11/26/2019.
000000 00 0	MAF Global Securities Jr Sub Nt		D	450,000.000	1.00	1.014	456,075	1.020	459,000	456,075	7,838						0		3FE	11/13/2019.
05962G AJ 8	Banco Mercantil De Norte Jr Sub Nt		D	900,000.000	1.00	1.051	946,125	1.069	961,884	946,125	16,203						0		3FE	10/25/2019.
64132N AA 4	Network i2i Ltd Sub Nt		D	450,000.000	1.00	1.000	444,600	0.988	444,600	450,000	5,368			(5,400)			(5,400)		3FE	10/08/2019.
P4949B AN 4	Grupo Bimbo SAB De CV Sub Pfrd Hybrid		D	500,000.000	1.00	0.983	491,250	1.060	530,000	491,250	13,553	29,750		6,050			6,050		3FE	11/14/2018.
23281# 12 4	Cyprium Parallel Invs V LP Pfrd Units			34,102.270	1.00		3,410,227	100.000	3,410,227	3,410,227							0		1PL	08/15/2019.
8499999. Total - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							6,382,753	XXX	6,440,187	6,404,285	47,687	47,105	0	(574)	0	0	(574)	0	XXX	XXX
Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred																				
151327 20 2	Centaur Funding Corp Pfd Stk		C	2,000.000	1,000.00		2,002,469	1,020.000	2,040,000	2,099,950		181,600			(8,105)		(8,105)		2FE	03/18/2008.
8599999. Total - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred							2,002,469	XXX	2,040,000	2,099,950	0	181,600	0	0	(8,105)	0	(8,105)	0	XXX	XXX
8999999. Total - Preferred Stocks							8,385,222	XXX	8,480,187	8,504,235	47,687	228,705	0	(574)	(8,105)	0	(8,679)	0	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																	
14817C 10 7	Cassava Sciences Inc Com	LS		584.000	3,037	5.200	3,037	29,535				(26,498)		(26,498)		03/28/2019.	
69121K 10 4	Owl Rock Capital Corp Com			2,623,066.000	46,926,651	17.890	46,926,651	39,999,986	918,073	1,691,739		6,926,665		6,926,665		07/18/2019.	
88642R 10 9	Tidewater Inc Com			142,968.000	2,756,423	19.280	2,756,423	2,790,863				(34,440)		(34,440)		05/28/2019.	
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					49,686,111	XXX	49,686,111	42,820,384	918,073	1,691,739	0	6,865,727	0	6,865,727	0	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																	
00829J 10 7	Affinity Financial Corp Com			2,543.000	26,066	10.250	26,066	26,892						0		02/18/2013.	
000000 00 0	Animal Supply Company Com			1,750.000										0		02/22/2019.	
26153* 10 0	Dream II Holdings LLC Com			1,250,000.000									637,500	(637,500)		10/20/2014.	
31340# 00 1	Federal Home Loan Bank Com Cl B	RF		300,000.000	30,000,000	100.000	30,000,000	30,000,000		1,350,346				0		08/22/2019.	
62989* 10 5	NAMIC Com			540.000	118,997	220.365	118,997	75,365						0		05/08/2003.	
000000 00 0	Banro Corporation Com		A	177,745.000	755,043	4.248	755,043	789,845				(34,802)		(34,802)		05/23/2018.	
000000 00 0	Regent Purchaser Inv (RGL) Com		A	1,396,207.000	1,396	0.001	1,396					(138,224)		(138,224)		12/21/2017.	
9199999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					30,901,502	XXX	30,901,502	30,892,102	0	1,350,346	0	(173,026)	637,500	(810,526)	0	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates Other																	
01922# 10 9	Allied Holdings (Delaware) Inc Com			100.000	826,277,935	8,262,779.348	826,277,935	2,279,934,183				(30,933,561)		(30,933,561)		11/01/2013.	
02738# 10 1	American Marine Underwriters Com			20.000										0		12/31/1998.	
04855@ 10 6	Allied Ins Co of America Com			15,000.000	14,833,481	988.899	14,833,481	13,000,000				246,431		246,431		02/13/2013.	
22610# 10 2	Crestbrook Insurance Co Com			90,000.000	47,636,034	529.289	47,636,034	108,064,995				1,106,611		1,106,611		01/31/2014.	
412828 10 5	Harleysville Life Insurance Co			306,000.000	54,998,400	179.733	54,998,400	28,074,012				3,944,505		3,944,505		12/01/1994.	
45789* 10 2	NBS Insurance Agency Com			1,615.000	12,351,396	7,647.923	12,351,396	6,403,341		15,000,000		(3,590,438)		(3,590,438)		12/31/2005.	
54228* 10 3	Lone Star General Agy Com			1,000.000	8,531,636	8,531.636	8,531,636	9,000,000				321,880		321,880		06/21/1984.	
635264 10 4	National Casualty Co Com			100.000	146,002,602	1,460,026.018	146,002,602	67,442,439				3,027,890		3,027,890		06/30/1997.	
63861* 11 4	Nationwide Agribusiness Ins Co Com			5,690.000	263,472,628	46,304.504	263,472,628	227,714,335				3,124,503		3,124,503		10/31/2019.	
63861@ 10 4	Nationwide Cash Mgmt Co Com			100.000	(988,138)	(9,881.385)	(988,138)	11,226				(24,474)		(24,474)		12/30/1999.	
63862@ 10 3	Nationwide Corp Com			12,992,922.000	6,236,225,349	479.971	6,236,225,349	2,566,093,590				896,695,101		896,695,101		12/30/2006.	
63863* 10 4	Nationwide General Ins Co Com			33,600.000	229,900,508	6,842.277	229,900,508	222,644,422				(6,815,713)		(6,815,713)		04/30/2019.	
63864@ 10 1	Nationwide Ppty & Cas Ins Co Com			84,000.000	32,326,336	384.837	32,326,336	28,200,000				(2,621,347)		(2,621,347)		02/28/2019.	
63865@ 10 0	Nationwide Indemnity Co Com			28,000.000	1,034,568,749	36,948.884	1,034,568,749	1,079,529,000				28,782,126		28,782,126		02/09/1994.	
63870@ 10 3	Nationwide Ins Co of FL Com			30,000.000	21,419,605	713.987	21,419,605	221,400,000				430,704		430,704		08/20/2019.	
63871@ 10 2	Nationwide Assurance Company Com			1,750.000	35,544,186	20,310.964	35,544,186	36,437,983				1,023,021		1,023,021		05/30/2000.	
63872* 10 3	Nationwide Affinity Ins Co of America			500,000.000	9,262,154	18.524	9,262,154	25,843,431				(1,521,323)		(1,521,323)		01/05/2001.	
68220# 10 7	On Your Side NW Ins Agency Inc Com			100.000	1,170,541	11,705.414	1,170,541	12,101,000		93,980		(93,980)		(93,980)		10/01/2014.	
81049* 10 3	Scottsdale Ins Co Com			30,136.000	553,908,180	18,380.282	553,908,180	180,000,500				27,665,416		27,665,416		04/27/1990.	
81052# 10 3	Scottsdale Indemnity Ins Co Com			58,334.000	41,710,972	715.037	41,710,972	25,865,384				1,016,799		1,016,799		05/25/2016.	
87267* 10 5	THI Holdings Inc Com			100.000	166,597,703	1,665,977.033	166,597,703	308,489,165				12,071,038		12,071,038		12/31/2019.	
92624# 10 9	Victoria National Ins Co Com			1,000.000	3,737,360	3,737.360	3,737,360	2,500,000				73,015		73,015		09/28/2017.	
9399999. Total - Common Stocks - Parent, Subsidiaries and Affiliates Other					9,739,487,617	XXX	9,739,487,617	7,448,749,006	0	15,093,980	0	933,928,204	0	933,928,204	0	XXX	XXX
Common Stocks - Mutual Funds																	
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,448	1.448	1,448	1,000				299		299		12/03/2008.	
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,626	1.626	1,626	1,000				302		302		12/03/2008.	

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	For eign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,379	1.379	1,379	1,000				316		316		12/03/2008.	
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,632	1.632	1,632	1,000				336		336		12/03/2008.	
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,779	1.779	1,779	1,000				285		285		12/03/2008.	
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	2,151	2.151	2,151	1,000				447		447		12/03/2008.	
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	2,094	2.094	2,094	1,000				435		435		12/03/2008.	
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	2,030	2.030	2,030	1,000				434		434		12/03/2008.	
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	2,085	2.085	2,085	1,000				426		426		12/03/2008.	
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	2,099	2.099	2,099	1,000				354		354		12/03/2008.	
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	2,521	2.521	2,521	1,000				492		492		12/03/2008.	
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	2,399	2.399	2,399	1,000				483		483		12/03/2008.	
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	2,660	2.660	2,660	1,000				497		497		12/03/2008.	
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	2,463	2.463	2,463	1,000				466		466		12/03/2008.	
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,354	1.354	1,354	1,000				280		280		12/03/2008.	
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,546	1.546	1,546	1,000				332		332		12/03/2008.	
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,450	1.450	1,450	1,000				274		274		12/03/2008.	
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,786	1.786	1,786	1,000				355		355		12/03/2008.	
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,828	1.828	1,828	1,000				386		386		12/03/2008.	
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	2,234	2.234	2,234	1,000				465		465		12/03/2008.	
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,864	1.864	1,864	1,000				384		384		12/03/2008.	
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,755	1.755	1,755	1,000				297		297		12/03/2008.	
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,884	1.884	1,884	1,000				377		377		12/03/2008.	
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	2,102	2.102	2,102	1,000				408		408		12/03/2008.	
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	2,060	2.060	2,060	1,000				370		370		12/03/2008.	
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	2,051	2.051	2,051	1,000				451		451		12/03/2008.	
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,339	1.339	1,339	1,000				267		267		12/03/2008.	
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,364	1.364	1,364	1,000				279		279		12/03/2008.	
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,542	1.542	1,542	1,000				291		291		12/03/2008.	
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,348	1.348	1,348	1,000				291		291		12/03/2008.	
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,985	1.985	1,985	1,000				414		414		12/03/2008.	
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	2,055	2.055	2,055	1,000				423		423		12/03/2008.	
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	2,012	2.012	2,012	1,000				452		452		12/03/2008.	
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,988	1.988	1,988	1,000				420		420		12/03/2008.	
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	2,134	2.134	2,134	1,000				440		440		12/03/2008.	
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	2,148	2.148	2,148	1,000				423		423		12/03/2008.	
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	2,315	2.315	2,315	1,000				477		477		12/03/2008.	
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	2,473	2.473	2,473	1,000				533		533		12/03/2008.	
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	2,361	2.361	2,361	1,000				502		502		12/03/2008.	
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	2,197	2.197	2,197	1,000				375		375		12/03/2008.	
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	2,328	2.328	2,328	1,000				470		470		12/03/2008.	
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,730	1.730	1,730	1,000				334		334		12/03/2008.	

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
63868B 86 4	Nationwide Bailrd Cog Val Fd Inst (Seed)			1,013.380	11,968	11.810	11,968	13,526		150		2,024		2,024		12/18/2019.	
9499999. Total - Common Stocks - Mutual Funds					93,567	XXX	93,567	55,526	0	150	0	18,366	0	18,366	0	XXX	XXX
9799999. Total - Common Stock					9,820,168,797	XXX	9,820,168,797	7,522,517,018	918,073	18,136,215	0	940,639,271	637,500	940,001,771	0	XXX	XXX
9899999. Total Common and Preferred Stock					9,828,554,019	XXX	9,828,648,984	7,531,021,253	965,760	18,364,920	0	940,638,697	637,500	939,993,092	0	XXX	XXX

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 4V 9	U S Treasury Nt 2.875% 08/15/28		04/05/2019	Various		103,158,603	100,000,000	397,099
912828 5M 8	U S Treasury Nt 3.125% 11/15/28		06/06/2019	Barclays Capital Inc		54,396,684	50,000,000	97,656
0599999.	Total - Bonds - U.S. Government					157,555,287	150,000,000	494,755
Bonds - All Other Government								
000000 00 0	Argentina (Republic of) Unsec Nt	D	04/08/2019	Direct		93,806	104,171	
000000 00 0	Argentina (Republic of) Sr Nt	D	04/08/2019	Direct		346,580	507,810	12,264
040114 HK 9	Argentina (Republic of) Sr Nt	D	11/15/2019	Direct		1,510,425	2,060,000	25,411
900123 CT 5	Turkey (Republic of) Sr Nt	D	09/13/2019	Direct		859,031	825,000	42,112
1099999.	Total - Bonds - All Other Government					2,809,842	3,496,981	79,787
Bonds - U.S. States, Territories and Possessions								
882724 QM 2	Texas St GO Txbl-Ref-State of Tx Hwy Imp		11/14/2019	RBC Capital Markets LLC		1,385,000	1,385,000	
1799999.	Total - Bonds - U.S. States, Territories & Possessions					1,385,000	1,385,000	0
Bonds - U.S. Special Revenue and Special Assessment								
091096 NL 7	Birmingham AL Wtrwks Brd Rev Txbl-Ref-Sr		11/06/2019	Piper Jaffrey & Co		5,000,000	5,000,000	
3133EJ A9 0	Federal Farm Credit Bk Nt		06/12/2019	KeyCorp		11,686,755	10,750,000	86,003
31418D CB 6	FNMA Pool #MA3665 4.500% 05/25/49		06/14/2019	Morgan Stanley & Co LLC		21,124,231	20,187,409	40,375
576000 XN 8	Massachusetts St Sch Bldg Rev Txbl-Ref-S		11/07/2019	Bank of America BISD Dealer		7,560,500	7,560,500	
576000 XP 3	Massachusetts St Sch Bldg Rev Txbl-Ref-S		11/07/2019	Bank of America BISD Dealer		4,849,550	4,849,550	
650009 S3 8	New York St Twy Auth Gen Rev Txbl Ref Se		10/18/2019	Citigroup		3,750,000	3,750,000	
650009 S4 6	New York St Twy Auth Gen Rev Txbl Ref Se		10/18/2019	Citigroup		4,000,000	4,000,000	
783186 UF 4	Rutgers NJ State University Txbl Ref Ser		10/18/2019	Morgan Stanley & Co LLC		6,210,000	6,210,000	
914119 V6 6	University Cincinnati OH Rev Txbl Ref Se		11/21/2019	Wells Fargo Securities LLC		1,110,000	1,110,000	
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					65,291,036	63,417,459	126,378
Bonds - Industrial and Miscellaneous								
00163G AY 3	ALM Loan Funding CLO Ser 2012-7A Cl A1A2		06/21/2019	Citigroup		26,500,000	26,500,000	
00206R HS 4	AT&T Inc Sr Nt 3.600% 07/15/25		06/05/2019	Various		9,950,678	10,000,000	140,000
00206R JD 5	AT&T Inc Sr Nt 6.200% 03/15/40		06/05/2019	Tax Free Exchange		9,918,176	10,000,000	137,778
02377L AA 2	American Airlines Inc Secured Ser AA		08/01/2019	Citigroup		5,000,000	5,000,000	
05538U AC 7	BB-UBS Trust CMBS Ser 2012-SHOW Cl B		04/17/2019	Wells Fargo Securities LLC		10,152,344	10,000,000	22,646
075887 BF 5	Becton Dickinson & Co Sr Nt		06/25/2019	Various		4,722,096	4,500,000	4,512
075887 BW 8	Becton Dickinson & Co Sr Nt		06/20/2019	Various		5,275,969	5,100,000	7,225
08162B BJ 0	Benchmark Mtg Tr CMBS Ser 2019-B11 Cl AS		05/22/2019	JP Morgan Securities LLC		6,179,968	6,000,000	10,091
08162F AG 8	Benchmark Mtg Tr CMBS Ser 2019-B12 Cl AS		07/19/2019	Citigroup		11,175,424	10,850,000	7,213
110122 BD 9	Bristol-Myers Squibb Co Sr Nt		11/22/2019	Tax Free Exchange		2,423,661	2,409,000	9,780
110122 BG 2	Bristol-Myers Squibb Co Sr Nt		11/22/2019	Tax Free Exchange		18,901,340	19,100,000	167,258
110122 BZ 0	Bristol-Myers Squibb Co Sr Nt		07/24/2019	Credit Suisse Securities LLC		5,115,950	5,000,000	28,194
12510F AB 0	CCG Receivables Trust LBASS Ser 2019-2 C		11/05/2019	JP Morgan Securities LLC		9,135,079	9,136,000	
12510G AB 8	CCG Receivables Trust LBASS Ser 2019-1 C		04/09/2019	Wells Fargo Securities LLC		15,881,538	15,883,312	
125523 BN 9	Cigna Corp Sr Nt 4.750% 11/15/21		10/11/2019	Tax Free Exchange		9,035,724	8,800,000	169,522
12714# AA 6	CTL Tr Ser 2019-3 Boston U (Geneva)		04/24/2019	CTL Securities LLC		6,256,074	6,256,074	
12722* AA 0	CTL 2019-22 Tr (BU-Sydney) Sr Nt		12/18/2019	CTL Securities LLC		14,180,000	14,180,000	
14317V AC 4	Carlyle Global Mrkt Strat CLO Ser 2019-4		12/06/2019	JP Morgan Securities LLC		8,000,000	8,000,000	
161175 BK 9	Charter Comm Opt 1st Lien		10/07/2019	Goldman Sachs & Company		7,398,230	7,000,000	19,600
20030N BY 6	Comcast Corp Sr Nt 3.300% 02/01/27		10/15/2019	Citigroup		3,431,058	3,250,000	22,642
233331 AW 7	DTE Energy Co Sr Nt 2.529% 10/01/24		08/08/2019	Wells Fargo Securities LLC		1,999,340	2,000,000	3,500
26249G AL 4	Dryden Sr Ln Fd CLO Ser 2014-33A Cl BR2		02/20/2019	Goldman Sachs & Company		6,000,000	6,000,000	

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
294429 AQ 8	Equifax Inc Sr Nt 2.600% 12/01/24		11/15/2019	Wells Fargo Securities LLC		4,988,950	5,000,000	
30259M AA 4	FCI Funding LLC US Tax Lien Ser 2019-1A		03/27/2019	MUFG Securities Inc		3,663,788	3,664,415	
31620M AR 7	Fidelity Natl Info Serv Inc Sr Nt		06/10/2019	Suntrust Robinson Humprey Inc		7,779,520	7,000,000	55,417
31620M AT 3	Fidelity Natl Info Serv Inc Sr Nt		06/26/2019	Various		12,032,400	12,000,000	128,500
337738 AS 7	FiServe Inc Sr Nt 2.750% 07/01/24		06/17/2019	JP Morgan Securities LLC		16,977,040	17,000,000	
337738 AT 5	FiServe Inc Sr Nt 3.200% 07/01/26		06/17/2019	Various		12,024,710	12,000,000	
34532P AA 8	Ford Credit Auto Owner Tr LBASS Ser 2019		01/15/2019	Bank of America BISD Dealer		19,995,426	20,000,000	
361448 AZ 6	GATX Corp Sr Nt 3.850% 03/30/27		11/21/2019	Various		2,138,963	2,038,000	11,667
37940X AA 0	Global Payments Inc Sr Nt		08/07/2019	Bank of America BISD Dealer		3,999,000	4,000,000	
391164 AF 7	Great Plains Energy Sr Nt		08/07/2019	Wells Fargo Securities LLC		3,210,540	3,000,000	23,814
40423X AB 8	NRZ Excess RMBS 2018-PLS1 Cl A		12/12/2019	Citigroup		363,920	363,920	678
40423X AC 6	NRZ Excess RMBS Ser 2018-PLS1 Cl B		12/12/2019	Citigroup		1,193,181	1,193,181	2,497
40423X AF 9	NRZ Excess RMBS Ser 2018-PLS2 Cl A		12/12/2019	Citigroup		230,068	230,068	438
419838 AA 5	Hawaiian Airlines 1st Lien PTC Ser A Cl		04/22/2019	Robert W Baird & Co Inc		6,095,400	6,127,200	65,714
423452 AC 5	Helmerich & Payne Sr Nt		03/22/2019	Tax Free Exchange		8,207,290	8,100,000	7,324
42770L AA 1	Hero Funding Trust LBASS Ser 2015-1A Cl		03/26/2019	Bank of America BISD Dealer		4,840,881	4,787,027	4,085
438516 BW 5	Honeywell International Inc Sr Nt		07/30/2019	JP Morgan Securities LLC		4,490,685	4,500,000	
44421G AA 1	Hudson Yards HY 2019-30HY Cl A		06/24/2019	Deutsche Bank Capital		10,299,214	10,000,000	13,450
44421G AE 3	Hudson Yards HY 2019-30HY B		06/24/2019	Deutsche Bank Capital		5,664,979	5,500,000	7,746
45256# AB 8	Impact CIL Parent LLC ABS Revolving Nt S		11/26/2019	Direct		10,965,095	10,965,095	
459200 JY 8	International Bus Machs Corp Sr Nt		09/04/2019	Various		6,521,775	6,250,000	57,188
502431 AE 9	L3Harris Tech Inc Sr Nt		11/13/2019	Various		9,392,243	8,460,000	155,100
502431 AF 6	L3Harris Tech Inc Sr Nt		11/13/2019	Bank of America BISD Dealer		1,495,965	1,500,000	
50540R AW 2	Laboratory Corp of America Sr Nt		11/18/2019	Bank of America BISD Dealer		3,490,935	3,500,000	
57629W BV 1	Mass Mutual Global Funding Sr Nt		04/04/2019	JP Morgan Securities LLC		4,100,800	4,000,000	71,600
57629W CE 8	Mass Mutual Global Funding Sr Nt		04/15/2019	Various		8,643,888	8,750,000	73,218
57629W CG 3	Mass Mutual Global Funding Nt		06/28/2019	Various		10,415,386	10,425,000	86,343
57629W CH 1	Mass Mutual Global Funding Nt		07/02/2019	JP Morgan Securities LLC		4,186,840	4,000,000	44,200
59166E AA 3	Metlife Securitization Trust RMBS Ser 20		04/26/2019	Credit Suisse Securities LLC		5,261,104	5,187,258	15,670
591894 CC 2	Metropolitan Edison Company Nt		11/14/2019	Goldman Sachs & Company		1,689,915	1,500,000	22,038
61771L AA 0	Morgan Stanley Capital I Tr CMBS Ser 201		11/15/2019	Morgan Stanley & Co LLC		10,299,950	10,000,000	22,014
61771L AE 2	Morgan Stanley Capital I Tr CMBS Ser 201		11/15/2019	Morgan Stanley & Co LLC		11,795,893	11,570,000	25,527
61771M AW 0	Morgan Stanley Capital I Tr CMBS Ser 201		07/15/2019	Morgan Stanley & Co LLC		6,076,726	5,900,000	12,827
62877V AA 9	NBM US Holding Inc. Sr Nt		05/02/2019	Direct		310,735	315,000	
62877V AB 7	NBM US Holding Inc. Sr Nt		07/30/2019	Direct		400,000	400,000	
62942Q BQ 5	NRZ Advance Receivables Trust LBASS Ser		07/18/2019	Credit Suisse Securities LLC		6,604,260	6,605,000	
64828G AD 2	New Residential Mtg Ln Tr RMBS Ser 2019-		11/26/2019	Amherst Pierpont		29,004,134	28,352,971	88,209
64830C AA 3	New Residential Mtg Ln Tr RMBS Ser 2019-		01/09/2019	JP Morgan Securities LLC		3,185,028	3,173,581	14,105
64830D AB 9	New Residential Mtg Ln Tr RMBS Ser 2019-		04/09/2019	Wells Fargo Securities LLC		6,105,294	5,959,311	28,845
64830H AA 2	New Residential Mtg Ln Tr RMBS Ser 2019-		12/13/2019	Amherst Pierpont		11,824,152	11,556,457	16,693
64830K AA 5	New Residential Mtg Ln Tr RMBS Ser 2018-		10/10/2019	Amherst Pierpont		16,754,801	15,649,552	27,387
64830M AG 8	New Residential Mtg Ln Tr RMBS Ser 2019-		10/03/2019	JP Morgan Securities LLC		11,924,629	11,611,657	42,899
65342R A* 1	NFP Corp Nt 7.000% 01/06/24		02/14/2019	Direct		1,824,682	1,861,920	
654740 G* 4	Nissan Motor Acceptance Corp Sr Nt		09/16/2019	Barclays Capital Inc		25,000,000	25,000,000	
674599 DB 8	Occidental Petroleum Corp Sr Nt		09/18/2019	Tax Free Exchange		14,637,365	13,000,000	193,249
674599 DC 6	Occidental Petroleum Corp Sr Nt		09/18/2019	Tax Free Exchange		6,562,907	6,000,000	2,775

SCHEDULE D - PART 3

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

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674599 DF 9	Occidental Petroleum Corp Sr Nt		09/18/2019	Tax Free Exchange		10,341,324	10,000,000	5,375
701094 AM 6	Parker-Hannifin Corp Sr Nt		07/24/2019	Various		6,081,720	6,000,000	11,700
70163# AA 0	Parliament Funding (Owl Rock) Nt		10/28/2019	Direct		5,920,000	5,920,000	
74256L AU 3	Principal LFE GLB Fnd II Nt		06/25/2019	Various		3,249,748	3,200,000	18,300
74256L BJ 7	Principal LFE GLB Fnd II Nt		11/14/2019	Credit Suisse Securities LLC		3,994,720	4,000,000	
74980E AC 2	RR LTD CLO Ser 2019-7A Cl A1A		12/17/2019	Bank of America BISD Dealer		7,680,389	7,685,000	
76761R AQ 2	Riserva CLO Ltd CLO Ser 2016-3A Cl BR		06/10/2019	Credit Suisse Securities LLC		20,000,000	20,000,000	
78469Q BB 7	SPS Servicer Advance Rec Tr RMBS Ser 201		10/10/2019	Credit Suisse Securities LLC		22,405,657	22,410,000	
817565 CE 2	Service Corp Intl Sr Nt		10/11/2019	Us Bancorp Investments Inc		6,213,250	5,800,000	119,726
84861T AD 0	Spirit Realty LP Sr Nt		08/15/2019	Various		1,588,918	1,580,000	698
84861T AE 8	Spirit Realty LP Sr Nt		09/09/2019	JP Morgan Securities LLC		3,746,475	3,750,000	
87305Q CH 2	TTX Co Sr Nt 3.600% 01/15/25		08/28/2019	Wells Fargo Securities LLC		1,391,078	1,300,000	5,850
89612L AA 4	Tricon American Homes Ser 2019-SFR1 Cl A		09/16/2019	Deutsche Bank Capital		7,799,716	7,800,000	
89612L AB 2	Tricon American Homes Ser 2019-SFR1 Cl B		09/16/2019	Deutsche Bank Capital		2,619,892	2,620,000	
904764 AX 5	Unilever Cap Corp Sr Nt		09/03/2019	Bank of America BISD Dealer		1,029,950	1,000,000	8,739
90932J AA 0	United Airlines LBASS Ser 2019-2 AA PTT		09/03/2019	Credit Suisse Securities LLC		1,000,000	1,000,000	
91324P CP 5	UnitedHealth Group Inc Sr Nt		07/24/2019	Barclays Capital Inc		2,140,580	2,000,000	2,292
92837B AB 7	Visio RMBS Ser 2019-1 Cl A1		05/02/2019	Nomura Securities Intl LLC		18,044,307	18,044,500	66,245
948741 AH 6	Weingarten Realty Inv Sr Nt		06/11/2019	Morgan Stanley & Co LLC		3,034,440	3,000,000	24,750
948741 AM 5	Weingarten Realty Inv Sr Nt		10/03/2019	Suntrust Robinson Humprey Inc		1,016,020	1,000,000	4,694
96145D AF 2	Westrock Co Sr Nt 3.750% 03/15/25		02/20/2019	Tax Free Exchange		10,973,427	11,000,000	177,604
97670M A# 3	Wisconsin Gas LLC Deb 2.380% 11/01/24		10/24/2019	JP Morgan Securities LLC		11,000,000	11,000,000	
988498 AL 5	Yum Brands Inc Sr Nt 4.750% 01/15/30		09/04/2019	Wells Fargo Securities LLC		1,500,000	1,500,000	
335934 AL 9	First Quantum Minerals LTD Sr Nt	A	11/19/2019	Direct		693,000	700,000	7,292
000000 00 0	Digicel Limited Sr Nt 6.000% 04/15/21	D	11/06/2019	Direct		217,858	295,000	1,131
000000 00 0	Liquid Telecom Finance Sec Nt	D	07/17/2019	Direct		456,858	449,000	636
000000 00 0	VTB Bank OJSC Sub Nt 6.950% 10/17/22	D	12/03/2019	Direct		902,459	830,000	7,691
000000 00 0	Sberbank of Russia Sub Nt	D	12/03/2019	Direct		455,155	430,000	2,204
000000 00 0	Metinvest BV Sr Nt 7.750% 04/23/23	D	07/03/2019	Direct		207,200	200,000	5,813
000000 00 0	Studio City Finance LTD Sr Nt	D	12/02/2019	Direct		893,233	845,000	18,215
000000 00 0	Digicel Group Two Ltd Sr Nt PIK	D	02/28/2019	Direct		26,160	80,000	2,423
000000 00 0	Digicel Group Two Ltd Sr Nt PIK	D	10/01/2019	Interest Capitalization		1,145	1,145	
000000 00 0	Ades International Sr Nt	D	04/16/2019	Direct		755,000	755,000	
000000 00 0	Abengoa Abenewco Two BSA 144A Sec Nt	B	05/10/2019	Direct			8,488,689	
000000 00 0	Credit Bank of Moscow Sr Nt	D	12/03/2019	Direct		441,450	405,000	12,818
000000 00 0	DTEK Finance PLC 1st Lien PIK	D	10/30/2019	Direct		577,910	590,000	8,582
000000 00 0	Dar Al-Arkan Sukuk Co Lt Sr Nt	D	12/05/2019	Direct		452,498	455,000	4,607
000000 00 0	China Evergrande Group Sec Nt	D	06/27/2019	Direct		402,750	450,000	328
000000 00 0	YPF Sociedad Anonima Sr Nt	D	11/20/2019	Direct		552,780	680,000	18,303
000000 00 0	Country Garden Holdings Co 1st Lien	D	07/17/2019	Direct		635,925	610,000	12,408
000000 00 0	MTN Mauritius Investments Sr Nt	D	11/19/2019	Direct		918,844	825,000	5,660
000000 00 0	Turkiye Garanti Bankasi Sr Nt	D	12/16/2019	Direct		1,329,106	1,425,000	30,939
000000 00 0	Oztel Holdings SPC Ltd Sec Nt	D	12/03/2019	Direct		1,363,880	1,305,000	6,626
00105D AF 2	AES Gener SA Jr Sb Nt 7.125% 03/26/79	D	03/18/2019	Direct		849,558	850,000	
00654A AA 4	Adani Green Energy UP Sr Nt	D	05/30/2019	Direct		715,000	715,000	
05971A AE 1	Banco BTG Pactual Sr Nt	D	12/03/2019	Direct		979,435	985,000	

SCHEDULE D - PART 3

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

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12686L AA 7	Cable Onda SA Sr Nt 4.500% 01/30/30	D	10/28/2019	Direct		519,724	525,000	
15119C AA 7	Celtic Resources Holding Sr Nt	D	10/02/2019	Direct		785,000	785,000	
151290 BV 4	Cemex SAB de CV Sec Nt	D	11/12/2019	Direct		550,000	550,000	
22113A AB 1	Cosan Ltd Sr Nt 5.500% 09/20/29	D	07/24/2019	Direct		1,279,834	1,280,000	
25382D AA 4	Digicel Group Two Ltd 1st Lien	D	01/14/2019	Taxable Exchange		667,920	759,000	18,090
25382F AA 9	Digicel Group Two Ltd Sr Nt	D	02/28/2019	Direct		187,928	524,000	15,425
25382F AA 9	Digicel Group Two Ltd Sr Nt	D	10/01/2019	Interest Capitalization		29,340	29,340	
25382F AA 9	Digicel Group Two Ltd Sr Nt	D	01/14/2019	Taxable Exchange		671,000	1,525,000	31,088
25382F AB 7	Digicel Group Two Ltd Sr Nt	D	01/14/2019	Taxable Exchange		205,920	416,000	9,915
25615W AB 9	Docuformas SA Sr Nt 10.250% 07/24/24	D	07/17/2019	Direct		827,034	835,000	
30052K AA 7	Evraz Plc Sr Nt 5.250% 04/02/24	D	03/26/2019	Direct		410,000	410,000	
30217A AC 7	Experian Finance PLC Sr Nt	D	12/03/2019	JP Morgan Securities LLC		1,979,400	2,000,000	
39530V AB 4	Greenko Solar Mauritius Sr Nt	D	11/20/2019	Direct		662,588	660,000	4,296
44963L AB 2	IHS Netherlands Holdco Sr Nt	D	09/10/2019	Direct		800,000	800,000	
44963L AC 0	IHS Netherlands Holdco Sr Nt	D	09/10/2019	Direct		1,250,000	1,250,000	
45900T AA 0	Intl Airport Finance SA 1st Lien	D	03/08/2019	Direct		125,000	125,000	
46556L AM 6	Itau UniBanco Hldg SA/KY Sub Nt	D	11/13/2019	Direct		1,825,000	1,825,000	
46650C AA 7	JBS Investments II GMBH Sr Nt	D	04/01/2019	Direct		1,075,900	1,060,000	16,283
46650C AB 5	JBS Investments II GMBH Sr Nt	D	07/23/2019	Direct		200,000	200,000	
49989A AC 3	Koc Holdings AS Sr Nt 6.500% 03/11/25	D	03/06/2019	Direct		536,723	540,000	
55388R AA 4	MV24 Capital BV 1st Lien	D	08/01/2019	Direct		1,607,278	1,607,278	
58547D AD 1	Melco Resorts Finance Sr Nt	D	11/27/2019	Direct		460,419	455,000	
591555 AF 4	Metinvest BV Sr Nt 7.750% 10/17/29	D	10/01/2019	Direct		986,290	1,000,000	
71647N BF 5	Petrobras Global Finance Sr Nt	D	10/31/2019	Direct		2,655,995	2,510,000	13,965
71647N BF 5	Petrobras Global Finance Sr Nt	D	09/18/2019	Taxable Exchange		3,287,938	1,757,000	
86964W AF 9	Suzano Austria GMBH Sr Nt	D	08/14/2019	Tax Free Exchange		830,591	800,000	3,867
879273 AR 1	Telecom Argentina SA Sr Nt	D	07/11/2019	Direct		78,952	80,000	
90015W AH 6	Turkiye Garanti Bankasi Sr Nt	D	03/21/2019	Direct		897,273	900,000	
92334V AA 3	Veon Holdings BV Sr Nt	D	10/02/2019	Direct		475,000	475,000	
92857W BH 2	Vodafone Group PLC Sr Nt	D	06/11/2019	BNP Paribas Securities Corp		7,202,230	7,000,000	107,188
92857W BJ 8	Vodafone Group PLC Sr Nt	D	06/11/2019	Citigroup		4,166,280	4,000,000	5,958
A3158# AC 3	Hofer Financial Services GmbH Sr Nt Ser	D	03/27/2019	Stonecastle Securities LLC		25,041,250	25,000,000	179,972
G27649 AG 0	Digicel Limited Sr Nt 6.750% 03/01/23	D	02/08/2019	Direct		335,750	425,000	12,830
G4588# BQ 3	Intermediate Capital Group Plc Sr Nt	D	04/24/2019	Citigroup		15,000,000	15,000,000	
G7178* AF 1	Porterbrook Rail Finance Ltd Sr Sec Nt S	B	04/16/2019	RBC Capital Markets LLC		9,916,480	9,916,480	
L9116P AG 8	Tonon Luxembourg SA 1st Lien Nt	D	05/15/2019	Taxable Exchange		39,674	793,476	27,937
N5657T AJ 5	Metinvest BV Sr Nt 8.500% 04/23/26	D	06/25/2019	Direct		263,750	250,000	3,778
P7354P AA 2	OI SA Sr Nt - PIK 10.000% 07/27/25	D	08/22/2019	Direct		311,500	350,000	2,042
P8704L AB 4	Sixsigma Networks Mexico Sr Nt	D	08/07/2019	Direct		288,750	300,000	6,063
P989MJ AY 7	YPF Sociedad Anonima Sr Nt	D	11/15/2019	Direct		430,155	495,000	5,414
3899999.	Total - Bonds - Industrial and Miscellaneous					808,765,787	806,151,907	3,126,938
Bonds - Unaffiliated Bank Loans								
000000 00 0	Discovery Life Sciences LLC New Term Ln		10/31/2019	Direct		252,951	258,113	
000000 00 0	Discovery Life Sciences LLC Term Ln Nt 1		08/30/2019	Direct		950,344	969,739	
000000 00 0	Bond Pharm Inc Last Out Term Ln Nt 1		09/18/2019	Direct		3,278,201	3,347,405	
000000 00 0	Bond Pharm Inc Last Out Term Ln Nt 1		10/31/2019	Tax Free Exchange		1,597,496	1,630,562	

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
000000 00 0	HCA Inc Term Ln B-12 Nt 1		10/08/2019	Tax Free Exchange		1,596,955	1,596,955	1,639
000000 00 0	AmerCareRoyal LLC Term Ln Nt 1		12/11/2019	Direct		2,163,124	2,207,269	
000000 00 0	Messer Industries Initial Term B-1 Loan		04/11/2019	Citigroup		19,887,219	19,850,000	
000000 00 0	En Engineering LLC (Kene Acq) Delayed Dr		11/13/2019	Direct		59,910	60,515	
000000 00 0	Sensata Technologies New #2 1st Lien Ter		10/21/2019	Tax Free Exchange		5,074,627	5,086,622	585
00216C AD 5	AQ Sunshine Inc aka Relation Term Ln Nt		04/15/2019	Direct		1,711,752	1,746,685	
00216C AD 5	AQ Sunshine Inc aka Relation Term Ln Nt		12/31/2019	Tax Free Exchange		375,817	375,817	8
03525@ AA 6	Animal Supply Company New Term Ln Nt 1		12/30/2019	Interest Capitalization		86,908	86,908	
03525@ AA 6	Animal Supply Company New Term Ln Nt 1		02/28/2019	Tax Free Exchange		3,999,178	4,050,844	
04685Y AK 5	Athenahealth Inc Term Ln B Nt 1		02/26/2019	Direct		1,511,078	1,541,916	
08579J BD 3	Berry Plastics Corp Term Ln W Nt 1		10/18/2019	Tax Free Exchange		7,657,181	7,654,578	
08579J BE 1	Berry Plastics Corp Term Ln X Nt 1		10/18/2019	Tax Free Exchange		8,012,459	7,976,667	
09523C AC 6	Marcone Appliance Parts Inc Delayed Draw		12/31/2019	Direct		81,686	81,686	
09523C AD 4	Marcone Appliance Parts Inc Term Ln Nt 1		01/02/2019	Direct		572,509	580,153	
10483* AA 3	Bragg Live Food Products LLC Term Ln Nt		03/11/2019	Direct		2,835,760	2,908,472	
12505M AF 3	Outfront Media Capital LLC Term Ln Nt 1		12/12/2019	Tax Free Exchange		4,621,713	4,626,866	3,798
14880B AG 6	Catalent Pharma Solutions Inc Term Ln B-		06/20/2019	JP Morgan Securities LLC		4,968,703	4,962,500	
20049# AA 5	Command Alkon Inc 1st Lien Term Ln Nt 1		12/02/2019	Interest Capitalization		30,114	30,114	
22526@ AA 5	Concert Golf Partners LLC Term Ln Nt 1		08/20/2019	Direct		1,471,227	1,501,252	
23361* AA 3	DRB Holdings LLC Term Ln Nt 2		12/31/2019	Tax Free Exchange		14,859	15,114	6
24360@ AA 0	DecoPac Inc Term Ln Nt 2		03/29/2019	Tax Free Exchange		100,155	101,675	
31528# AD 6	Ferraro Fine Foods Corp Term Ln #2 Nt 1		05/10/2019	Direct		719,282	730,235	
33748# AF 1	First Watch Restaurants Delayed Draw Ter		02/25/2019	Tax Free Exchange		621,092	621,092	441
33748# AG 9	First Watch Restaurants Delayed Draw Ter		03/25/2019	Direct		369,791	369,791	
33748# AJ 3	First Watch Restaurants Delayed Draw Ter		07/29/2019	Direct		494,294	494,294	
35041@ AC 9	Foundation Risk Partners Corp Delayed Dr		06/28/2019	Tax Free Exchange		1,210,399	1,221,864	
35041@ AD 7	Foundation Risk Partners Corp Delayed Dr		12/31/2019	Tax Free Exchange		1,448,389	1,484,167	68
35921@ AC 4	Frontline Technologies Gr LL Delayed Dra		02/15/2019	Direct		266,877	266,877	
35921@ AC 4	Frontline Technologies Gr LL Delayed Dra		09/30/2019	Tax Free Exchange		937,258	937,258	10,369
36850@ AB 9	Gehl Foods Inc LLC Term Ln Nt 4		12/02/2019	Interest Capitalization		198,842	198,842	
39341# AA 0	Green Street Parent LLC Term Ln B Nt 1		08/27/2019	Direct		5,865,300	5,985,000	
41781@ AB 3	Harvey Tool Co LLC Delayed Draw Term Ln		01/02/2019	Direct		1,734,447	1,751,966	
45004K AC 0	Information Resources Inc 1st Lien Term		12/31/2019	Tax Free Exchange		10,259	10,349	2
45320* AB 4	Revint Solutions Delayed Draw Term Ln Nt		09/03/2019	Direct		844,048	854,732	
45763F AN 8	Inmar Inc Initial Term Ln Nt 1		04/10/2019	Direct		2,261,437	2,380,460	
45773Y A* 6	Innerworkings Inc Term Ln Nt 1		08/27/2019	Direct		8,555,625	8,775,000	
48240@ AA 5	K2 Insurance Services LLC Term Ln Nt 1		07/01/2019	Direct		4,712,983	4,809,167	
48773# AA 8	Kellermeyer Building Svcs Initial Term L		11/14/2019	Direct		1,164,706	1,176,471	
48881# AB 5	En Engineering LLC (Kene Acq) Term Ln Nt		08/08/2019	Direct		1,236,902	1,262,145	
55340# AB 5	MB2 Dental Solutions LLC Term Ln Nt 1		05/17/2019	Direct		570,061	575,819	
55340# AB 5	MB2 Dental Solutions LLC Term Ln Nt 1		06/28/2019	Tax Free Exchange		1,353,742	1,366,659	
55368* AD 2	Service Logic Term Ln Nt 1		03/28/2019	Tax Free Exchange		23,445	23,906	
55392* AA 8	MBS Services 1st Lien Term Ln Nt 1		07/30/2019	Direct		1,026,644	1,047,596	
55418# AB 2	Mac Lean-Fogg Company Delayed Draw Term		03/20/2019	Direct		373,125	373,125	
57810J AC 2	Amynta Agency Inc Term Ln Nt 1		04/30/2019	Tax Free Exchange		3,355	3,488	1
62931* AC 8	Topix Pharma Delayed Draw Term Ln Nt 1		02/01/2019	Direct		91,748	92,675	
62976# AC 0	NSM Insurance Group LLC Incremental Term		04/10/2019	Tax Free Exchange		178,816	182,450	323

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
64027# AA 9	Nelipak Holding Co Incremental Term Ln N		08/07/2019	Direct		146,265	149,250	
64027* AA 3	Nelipak Holding Co First Lien Term Ln Nt		07/02/2019	Direct		901,652	920,053	
67096@ AA 0	OMH-HealthEdge Holdings LLC Term Ln Nt 1		10/24/2019	Direct		1,755,101	1,795,500	
67113@ AB 7	OTG Management LLC Incremental DD Term L		12/11/2019	Direct		80,562	80,562	
67113@ AB 7	OTG Management LLC Incremental DD Term L		12/12/2019	Tax Free Exchange		220,227	221,826	1,235
67113@ AB 7	OTG Management LLC Incremental DD Term L		12/12/2019	Tax Free Exchange		94,348	95,385	5
67113@ AB 7	OTG Management LLC Incremental DD Term L		08/01/2019	Direct		35,573	35,573	
67113@ AB 7	OTG Management LLC Incremental DD Term L		01/10/2019	Tax Free Exchange		207,037	207,037	
67113@ AB 7	OTG Management LLC Incremental DD Term L		01/14/2019	Direct		15,694	15,694	
67113@ AB 7	OTG Management LLC Incremental DD Term L		10/10/2019	Direct		38,712	38,712	
000000 00 0	Planview First Lient Term Ln Nt 1		07/18/2019	Direct		436,774	436,774	
70323# AB 5	Pathway Partners Vet Mgmt LLC New DD Ter		04/10/2019	Direct		65,909	66,407	
70323# AB 5	Pathway Partners Vet Mgmt LLC New DD Ter		11/29/2019	Tax Free Exchange		1,477,614	1,486,710	1,410
71639# AA 4	PetIQ Inc Term Ln Nt 1		09/30/2019	Tax Free Exchange		2,743,527	2,798,492	
71667* AB 1	Petroleum Servce Group LLC Term Ln Nt 1		07/23/2019	Direct		2,363,341	2,411,572	
71667* AB 1	Petroleum Servce Group LLC Term Ln Nt 2		10/23/2019	Tax Free Exchange		5,927	6,044	
74741@ AA 5	Invo Healthcare (Olympia Acq) Term Ln Nt		09/24/2019	Direct		896,655	919,646	
74966U AP 5	RPI Finance Trust Term Ln 6 Nt 1		09/18/2019	Various		8,617,737	8,598,065	
75734@ AB 9	Reddy Ice Holdings Inc Term Ln Nt 1		07/01/2019	Direct		2,053,137	2,116,636	
76150# AA 2	Revint Solutions Incremental Term Ln Nt		09/03/2019	Direct		1,230,367	1,261,914	
76168J AR 7	RBS Global (Rexnord) New Term Ln B Nt 1		11/21/2019	Tax Free Exchange		9,406,720	9,364,224	
78431@ AA 1	Harmony Fds/Santa Cruz Hlds Term Ln Nt 1		02/04/2019	Direct		1,120,351	1,134,533	
81389# AB 3	SecurAmerica LLC Delayed Draw Term Ln Nt		10/31/2019	Direct		409,672	414,333	
81389# AC 1	SecurAmerica LLC Delayed Draw Term Ln #2		06/20/2019	Tax Free Exchange		95,400	96,453	
816307 A@ 1	Selectquote Inc Initial Term Ln Nt 1		11/05/2019	Direct		14,700,000	15,000,000	
81760H AG 7	ServiceMaster Co Term Ln D Nt 1		11/27/2019	JP Morgan Securities LLC		5,493,125	5,500,000	
84611@ AF 0	Sovos LLC 1st Lien Term Ln Nt 1		04/29/2019	Direct		10,458,979	10,672,428	
84611@ AG 8	Sovos LLC Delayed Draw Term Ln Nt 1		05/31/2019	Direct		393,568	397,543	
84611@ AG 8	Sovos LLC Delayed Draw Term Ln Nt 1		07/31/2019	Tax Free Exchange		64,070	64,716	
86803@ AB 2	Sunshine Sub LLC Delayed Draw Term Ln Nt		03/18/2019	Direct		1,964,883	1,991,313	
88632N AK 6	Tibco Software Inc New Term Ln B #2 Nt 1		07/03/2019	Tax Free Exchange		22,232,858	22,292,075	
88870P A* 7	Tivo Co (Project Timberwolf) 1st Lien Te		11/20/2019	Direct		4,900,000	5,000,000	
88870T AG 3	Tivity Health Inc Term Ln B Nt 1		05/10/2019	Direct		4,607,028	4,725,157	
90372@ AC 3	US Radiology Specialists Inc Delayed Dra		11/01/2019	Direct		416,521	418,614	
90372@ AC 3	US Radiology Specialists Inc Delayed Dra		09/30/2019	Direct		1,963,609	1,983,444	
90385P AC 4	Ultimus Group Midco LLC 1st Lien Term Ln		09/16/2019	Direct		869,722	869,722	
90385P AC 4	Ultimus Group Midco LLC 1st Lien Term Ln		09/30/2019	Tax Free Exchange		1,260,883	1,260,883	5,315
928432 A* 4	Visual Edge Technology Inc Term Ln Nt 2		11/29/2019	Interest Capitalization		53,561	53,561	
928432 A@ 2	Visual Edge Technology Inc Delayed Draw		11/29/2019	Interest Capitalization		47,239	47,239	
928432 A@ 2	Visual Edge Technology Inc Delayed Draw		08/30/2019	Tax Free Exchange		1,313,825	1,324,547	1,871
92975@ AA 4	TA/WEG Holdings LLC Term Ln Nt 1		10/02/2019	Direct		1,517,075	1,540,178	
93710@ AA 2	WASH Multifamily Acq Inc Incremental Ter		08/01/2019	Direct		3,000,000	3,000,000	
BL2961 73 0	Ultimate Software Group Inc Initial Term		05/17/2019	Credit Suisse Securities LLC		19,930,673	19,850,250	
000000 00 0	Burger King Term Ln B-4 Nt 1	A	11/19/2019	Tax Free Exchange		35,049,241	35,055,206	
22526@ AA 5	Creation Holdings Inc 1st Lien Term Ln N	A	08/15/2019	Direct		1,474,200	1,512,000	
68371Y AJ 2	Open Text Corp Term Ln Nt 1	A	07/10/2019	Various		6,790,922	6,765,551	

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
C7740G AB 7	Regent Purchaser Inv (RGL) New Term Ln N	A	12/31/2019	Interest Capitalization		466,567	466,567	
02034# AA 0	MISYS (Almonde Inc) Term Ln Nt 1	D	04/29/2019	Various		4,332,010	4,364,745	
8299999.	Total - Bonds - Unaffiliated Bank Loans					286,903,654	289,070,989	27,076
8399997.	Total - Bonds - Part 3					1,322,710,606	1,313,522,336	3,854,934
8399998.	Total - Bonds - Summary Item from Part 5					95,138,949	95,451,641	89,249
8399999.	Total - Bonds					1,417,849,555	1,408,973,977	3,944,183
Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred								
000000 00 0	Woori Bank Jr Sub Nt 4.250% Perpet	D	11/26/2019	Direct	460,000.000	457,700		2,987
000000 00 0	MAF Global Securities Jr Sub Nt	D	11/13/2019	Direct	450,000.000	456,075		4,675
05962G AJ 8	Banco Mercantil De Norte Jr Sub Nt	D	10/25/2019	Direct	900,000.000	946,125		4,384
64132N AA 4	Network i2i Ltd Sub Nt	D	10/08/2019	Direct	450,000.000	450,000		
23281# 12 4	Cyprium Parallel Invs V LP Pfrd Units		08/15/2019	Direct	34,102.270	3,410,227		
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred					5,720,127	XXX	12,046
8999997.	Total - Preferred Stocks - Part 3					5,720,127	XXX	12,046
8999998.	Total - Preferred Stocks - Summary Item from Part 5					1,175,000	XXX	
8999999.	Total - Preferred Stocks					6,895,127	XXX	12,046
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								
14817C 10 7	Cassava Sciences Inc Com		03/28/2019	Tax Free Exchange	584.000	29,535	XXX	
69121K 10 4	Owl Rock Capital Corp Com		07/18/2019	Tax Free Exchange	2,623,066.000	39,999,986	XXX	
88642R 10 9	Tidewater Inc Com		05/28/2019	Tax Free Exchange	5,384.000	158,881	XXX	
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					40,188,402	XXX	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other								
000000 00 0	Animal Supply Company Com		02/22/2019	Direct	1,750.000		XXX	
31340# 00 1	Federal Home Loan Bank Com Cl B		08/22/2019	Direct	50,205.000	5,020,500	XXX	
9199999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					5,020,500	XXX	0
Common Stocks - Parent, Subsidiaries and Affiliates Other								
63861* 11 4	Nationwide Agribusiness Ins Co Com		10/31/2019	Capital Contribution		65,000,000	XXX	
63863* 10 4	Nationwide General Ins Co Com		04/30/2019	Direct	13,600.000	1,700,000	XXX	
63864@ 10 1	Nationwide Ppty & Cas Ins Co Com		02/28/2019	Direct	24,000.000	1,200,000	XXX	
63870@ 10 3	Nationwide Ins Co of FL Com		08/20/2019	Direct	20,000.000	2,400,000	XXX	
87267* 10 5	THI Holdings Inc Com		12/31/2019	Capital Contribution		1,200,000	XXX	
9399999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates Other					71,500,000	XXX	0
Common Stocks - Mutual Funds								
63868B 86 4	Nationwide Bailrd Cog Val Fd Inst (Seed)		12/18/2019	Direct	6.610	78	XXX	
9499999.	Total - Common Stocks - Mutual Funds					78	XXX	0
9799997.	Total - Common Stocks - Part 3					116,708,980	XXX	0
9799998.	Total - Common Stocks - Summary Item from Part 5					17,045,305	XXX	
9799999.	Total - Common Stocks					133,754,285	XXX	0
9899999.	Total - Preferred and Common Stocks					140,649,412	XXX	12,046
9999999.	Total - Bonds, Preferred and Common Stocks					1,558,498,967	XXX	3,956,229

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
Bonds - U.S. Government																				
36179S T7 2	GNMA Pool #MA4174 5.000% 11/20/24	..	12/01/2019.	Paydown		5,318	5,318	5,504	5,457		(139)		(139)		5,318			0	145	11/20/2024.
36202C 4P 5	GNMA Pool #2630 6.500% 08/20/28	..	12/01/2019.	Paydown		1,049	1,049	1,103	1,088		(39)		(39)		1,049			0	39	08/20/2028.
38377N N7 5	GNMA REMIC Ser 2010-164 Cl BD	..	12/01/2019.	Paydown		3,248,448	3,248,448	3,206,969	3,237,558		10,890		10,890		3,248,448			0	63,843	09/20/2037.
38377R KS 3	GNMA REMIC Ser 2010-163 Cl MD	..	12/01/2019.	Paydown		2,985,802	2,985,802	2,873,018	2,954,735		31,067		31,067		2,985,802			0	80,809	06/16/2039.
38377U PV 4	GNMA REMIC Ser 2011-34 Cl PB	..	12/01/2019.	Paydown		1,712,104	1,712,104	1,653,548	1,700,090		12,014		12,014		1,712,104			0	39,517	08/20/2039.
455780 AG 1	Indonesia (Republic of) AID Sr Nt	..	12/01/2019.	Redemption 100.0000		100,000	100,000	109,000	101,858		(1,858)		(1,858)		100,000			0	6,675	06/01/2021.
911760 GT 7	Vendee Mtg Tr RMBS REMIC Ser 1995-3 1Z	..	12/01/2019.	Paydown		353,618	353,618	363,463	354,820		(1,202)		(1,202)		353,618			0	14,294	09/15/2025.
911760 HH 2	Vendee Mtg Tr RMBS REMIC Ser 1996-2 1Z	..	12/01/2019.	Paydown		372,011	372,011	370,161	370,701		1,310		1,310		372,011			0	14,225	06/15/2026.
911760 LQ 7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 Cl 1	..	12/01/2019.	Paydown		234,964	234,964	246,713	237,227		(2,263)		(2,263)		234,964			0	8,280	06/15/2028.
912828 KD 1	U S Treasury Nt 2.750% 02/15/19	..	02/15/2019.	Maturity		4,000,000	4,000,000	3,967,500	3,999,541		459		459		4,000,000			0	55,000	02/15/2019.
912828 W7 1	U S Treasury Nt 2.125% 03/31/24	..	01/29/2019.	Nationwide General		27,125,461	27,000,000	27,165,694	27,127,230		(1,769)		(1,769)		27,125,461			0	190,725	03/31/2024.
0599999. Total - Bonds - U.S. Government						40,138,775	40,013,314	39,962,673	40,090,305	0	48,470	0	48,470	0	40,138,775	0	0	0	473,552	XXX
Bonds - All Other Government																				
000000 00 0	Ukraine Govt Sr Nt 9.750% 11/01/28	D	09/13/2019.	Direct		945,464	875,000	836,938	819,945	17,185	1,067		18,252		838,197		107,267	107,267	49,272	11/01/2028.
000000 00 0	Republic of Nigeria Sr Nt	D	04/17/2019.	Direct		200,100	200,000	177,600	174,319	3,327	167		3,494		177,813		22,287	22,287	10,219	02/23/2038.
900123 CA 6	Turkey (Republic of) Sr Nt	D	04/17/2019.	Direct		1,106,250	1,250,000	1,062,500	1,072,923		11,072		11,072		1,083,995		22,255	22,255	23,585	03/23/2023.
903724 BV 3	Ukraine Govt Sr Nt 9.750% 11/01/28	D	09/13/2019.	Direct		596,875	500,000	500,000	468,540	31,460			31,460		500,000		96,875	96,875	42,792	11/01/2028.
G1981@ AA 0	Cayman Islands (Govt of) Gtd Sr Nt	D	03/01/2019.	Redemption 100.0000		968,610	968,610	968,610	968,610				0		968,610			0	11,744	03/01/2019.
1099999. Total - Bonds - All Other Government						3,817,299	3,793,610	3,545,648	3,504,337	51,972	12,306	0	64,278	0	3,568,615	0	248,684	248,684	137,612	XXX
Bonds - U.S. States, Territories and Possessions																				
34153P MF 2	Florida St Bd Ed GO Pub Ref Cap Outlay S	..	06/01/2019.	Various		9,988,900	9,890,000	10,459,258	10,024,651		(38,655)		(38,655)		9,985,996		(95,996)	(95,996)	346,150	06/01/2024.
373384 JQ 0	Georgia St GO Ser B 5.000% 01/01/26	..	01/01/2019.	Call 100.0000		250,000	250,000	256,765	250,000				0		250,000			0	6,250	01/01/2026.
419792 FE 1	Hawaii St GO Preref Ser DQ	..	06/01/2019.	Call 100.0000		3,595,000	3,595,000	3,725,387	3,611,685		(16,685)		(16,685)		3,595,000			0	89,875	06/01/2020.
574192 4X 5	Maryland St GO Ref St & Loc Facs Ln Ser	..	11/01/2019.	Various		10,000,000	10,000,000	11,210,895	10,162,002		(162,002)		(162,002)		10,000,000			0	500,000	11/01/2019.
57582P QQ 6	Massachusetts St GO Cons Ln Ser A	..	03/01/2019.	Various		10,000,000	10,000,000	10,387,764	10,009,725		(9,725)		(9,725)		10,000,000			0	250,000	03/01/2025.
594610 3J 4	Michigan St Enviro Protn GO Ref Environm	..	05/01/2019.	Call 100.0000		1,000,000	1,000,000	1,035,015	1,002,722		(2,722)		(2,722)		1,000,000			0	30,000	11/01/2022.
594610 3R 6	Michigan St Enviro Protn GO Taxable Ref	..	11/01/2019.	Various		1,810,000	1,810,000	1,803,607	1,809,289		711		711		1,810,000			0	123,985	11/01/2019.
604129 NW 2	Minnesota St GO Trunk Hwy Ser E	..	08/01/2019.	Various		3,795,000	3,795,000	3,832,272	3,801,086		(6,086)		(6,086)		3,795,000			0	151,800	08/01/2023.
604129 UB 0	Minnesota St GO St Trunk Hwy Ser B	..	08/01/2019.	Various		6,000,000	6,000,000	6,807,702	6,088,879		(88,879)		(88,879)		6,000,000			0	300,000	08/01/2019.
646039 KW 6	New Jersey St GO Ref Ser M	..	07/15/2019.	Maturity		3,000,000	3,000,000	3,302,850	3,017,346		(17,346)		(17,346)		3,000,000			0	165,000	07/15/2019.
70914P JH 6	Pennsylvania St GO First Ser	..	03/15/2019.	Various		12,000,000	12,000,000	12,515,971	12,019,191		(19,191)		(19,191)		12,000,000			0	300,000	03/15/2023.
83710D W2 0	South Carolina St GO Infrastr-Ser A	..	04/01/2019.	Various		3,730,000	3,730,000	4,005,796	3,743,234		(13,234)		(13,234)		3,730,000			0	93,250	10/01/2020.
882722 X7 1	Texas St GO Wtr Finl Assistance-D Unref	..	08/01/2019.	Call 100.0000		1,210,000	1,210,000	1,252,803	1,215,464		(5,464)		(5,464)		1,210,000			0	60,500	08/01/2024.
882722 X8 9	Texas St GO Wtr Finl Assistance-D Unref	..	08/01/2019.	Call 100.0000		810,000	810,000	818,550	813,164		(3,164)		(3,164)		810,000			0	40,500	08/01/2025.
928109 VL 8	Virginia St GO Ser B 5.000% 06/01/23	..	06/01/2019.	Various		4,500,000	4,500,000	4,999,900	4,535,856		(35,856)		(35,856)		4,500,000			0	112,500	06/01/2023.
93974A FK 5	Washington St GO Ser C - FGIC TCRS	..	01/29/2019.	Nationwide General		5,590,454	5,555,000	6,341,810	5,596,942		(6,488)		(6,488)		5,590,454			0	176,526	07/01/2019.
93974C JN 1	Washington St GO Var Purp Ser R 2010A	..	01/01/2019.	Various		4,500,000	4,500,000	4,664,067	4,500,000				0		4,500,000			0	112,500	01/01/2023.
93974C KE 9	Washington St GO Var Purp Ser 2010A	..	08/01/2019.	Various		10,160,000	10,160,000	10,692,849	10,212,212		(52,212)		(52,212)		10,160,000			0	508,000	08/01/2025.
1799999. Total - Bonds - U.S. States, Territories & Possessions						91,939,354	91,805,000	98,113,261	92,413,448	0	(476,998)	0	(476,998)	0	91,936,450	0	(95,996)	(95,996)	3,366,836	XXX
Bonds - U.S. Political Subdivisions of States																				
035438 CE 8	Ann Arbor MI GO Bld Amer Bd	..	05/01/2019.	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	27,500	05/01/2024.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
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
052396 RU 4	Austin TX GO Pub Ppty Fin Contractual	..	09/01/2019.	Maturity		1,000,000	1,000,000	1,106,410	1,000,000				0		1,000,000			0	50,000	09/01/2019.
101547 TS 6	Boulder Valley CO GO Sch Dist #RE-2 Boul	..	06/01/2019.	Various		7,930,000	7,930,000	8,401,960	7,956,431		(26,431)		(26,431)		7,930,000			0	198,250	12/01/2023.
101547 TT 4	Boulder Valley CO GO Sch Dist #RE-2 Boul	..	06/01/2019.	Various		7,285,000	7,285,000	7,594,575	7,304,542		(19,542)		(19,542)		7,285,000			0	182,125	12/01/2024.
101547 TY 3	Boulder Valley CO GO Sch Dist #RE-2 Boul	..	06/01/2019.	Various		4,000,000	4,000,000	4,044,482	4,004,239		(4,239)		(4,239)		4,000,000			0	100,000	12/01/2029.
164231 KP 6	Cherokee Cnty GA Sch Sys GO Ser A	..	08/01/2019.	Call 100.0000		2,000,000	2,000,000	2,082,541	2,010,509		(10,509)		(10,509)		2,000,000			0	100,000	08/01/2023.
165573 H5 8	Chester Cnty PA GO Preref	..	07/15/2019.	Redemption 100.0000		3,155,000	3,155,000	3,180,766	3,160,025		(5,025)		(5,025)		3,155,000			0	157,750	07/15/2027.
165573 H6 6	Chester Cnty PA GO Preref	..	07/15/2019.	Redemption 100.0000		4,400,000	4,400,000	4,428,637	4,405,595		(5,595)		(5,595)		4,400,000			0	220,000	07/15/2028.
165573 H8 2	Chester Cnty PA GO Preref	..	07/15/2019.	Redemption 100.0000		5,655,000	5,655,000	5,749,096	5,673,242		(18,242)		(18,242)		5,655,000			0	282,750	07/15/2029.
165573 J4 9	Chester Cnty PA GO Unref	..	07/15/2019.	Call 100.0000		845,000	845,000	846,281	845,256		(256)		(256)		845,000			0	42,250	07/15/2027.
165573 J5 6	Chester Cnty PA GO Unref	..	07/15/2019.	Call 100.0000		1,100,000	1,100,000	1,098,109	1,098,440		70		70		1,098,510		1,490	1,490	55,000	07/15/2028.
165573 J7 2	Chester Cnty PA GO Unref	..	07/15/2019.	Call 100.0000		1,345,000	1,345,000	1,355,396	1,347,028		(2,028)		(2,028)		1,345,000			0	67,250	07/15/2029.
181070 CQ 4	Clark Cnty NV Wtr GO Reclamation Dist Se	..	07/01/2019.	Various		15,000,000	15,000,000	14,915,238	14,942,121		2,096		2,096		14,944,217		55,783	55,783	787,500	07/01/2029.
220147 T2 8	Corpus Christi TX ISD GO Ind Sch Dist Sc	..	08/15/2019.	Various		7,545,000	7,545,000	7,600,720	7,550,486		(5,486)		(5,486)		7,545,000			0	377,250	08/15/2024.
220147 T3 6	Corpus Christi TX ISD GO Ind Sch Dist Sc	..	08/15/2019.	Various		7,455,000	7,455,000	7,441,101	7,446,766		8,234		8,234		7,455,000			0	372,750	08/15/2025.
289365 KQ 0	Elmbrook WI Sch Dist GO Preref Sch Bldg	..	04/01/2019.	Call 100.0000		1,195,000	1,195,000	1,200,581	1,195,398		(398)		(398)		1,195,000			0	26,888	04/01/2027.
289365 KR 8	Elmbrook WI Sch Dist GO Unref Sch Bldg &	..	04/01/2019.	Call 100.0000		1,080,000	1,080,000	1,060,061	1,064,984		369		369		1,065,354		14,646	14,646	24,300	04/01/2027.
303820 2W 3	Fairfax Cnty VA GO Ref Pub Imp	..	04/01/2019.	Various		7,475,000	7,475,000	7,521,588	7,477,382		(2,382)		(2,382)		7,475,000			0	149,500	04/01/2023.
360064 PV 5	Fulton Cnty GA Sch Dist GO Ref	..	01/01/2019.	Call 100.0000		1,815,000	1,815,000	2,067,866	1,861,562				0		1,861,562		(46,562)	(46,562)	49,913	01/01/2021.
509426 H6 2	Lake Cnty OH GO Swr & Wtr Dist Impt	..	12/01/2019.	Maturity		290,000	290,000	301,478	290,000				0		290,000			0	15,225	12/01/2019.
512804 QX 6	Lakota OH Loc Sch Dist GO Ref Ser A	..	12/01/2019.	Maturity		2,125,000	2,125,000	2,353,076	2,144,237		(19,237)		(19,237)		2,125,000			0	111,563	12/01/2019.
544646 UM 2	Los Angeles CA Uni Sch Dist GO Ser F	..	07/01/2019.	Call 100.0000		5,000,000	5,000,000	4,874,950	4,919,450		2,932		2,932		4,922,381		77,619	77,619	250,000	07/01/2029.
584002 PJ 2	Mecklenburg Cnty NC GO Ref Ser C	..	03/01/2019.	Call 100.0000		2,000,000	2,000,000	2,160,489	2,006,072		(6,072)		(6,072)		2,000,000			0	50,000	03/01/2020.
64966K BY 8	New York NY GO Unref Ser M	..	04/01/2019.	Maturity		5,000	5,000	5,085	5,000				0		5,000			0	125	04/01/2019.
652234 PS 8	Newport News VA GO Gen Impt & Wtr Ser B	..	02/01/2019.	Various		2,365,000	2,365,000	2,554,774	2,368,388		(3,388)		(3,388)		2,365,000			0	62,081	02/01/2019.
927734 UM 3	Virginia Beach VA GO Ref & Impt	..	07/15/2019.	Various		4,020,000	4,020,000	4,410,017	4,062,359		(42,359)		(42,359)		4,020,000			0	201,000	07/15/2019.
930863 U6 0	Wake Cnty NC GO Public Impt GO Public Im	..	03/01/2019.	Call 100.0000		195,000	195,000	198,411	195,469		(469)		(469)		195,000			0	4,875	03/01/2023.
930863 U7 8	Wake Cnty NC GO Public Impt GO Sch Pub I	..	03/01/2019.	Various		9,155,000	9,155,000	9,539,294	9,166,113		(11,113)		(11,113)		9,155,000			0	228,875	03/01/2024.
930863 V5 1	Wake Cnty NC GO Public Impt GO Pub Impt	..	03/01/2019.	Various		5,315,000	5,315,000	5,613,663	5,327,787		(12,787)		(12,787)		5,315,000			0	132,875	03/01/2023.
930863 V6 9	Wake Cnty NC GO Public Impt GO Pub Impt	..	03/01/2019.	Various		5,855,000	5,855,000	6,099,462	5,862,108		(7,108)		(7,108)		5,855,000			0	146,375	03/01/2024.
2499999. Total - Bonds - U.S. Political Subdivisions of States						117,605,000	117,605,000	120,806,107	117,690,989	0	(188,965)	0	(188,965)	0	117,502,024	0	102,976	102,976	4,473,970	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
033896 HU 8	Anderson IN Sch Bldg Corp Rev LBASS Ref	..	04/01/2019.	Call 100.0000		11,205,000	11,205,000	11,981,170	11,207,958		(2,958)		(2,958)		11,205,000			0	398,400	01/15/2022.
052476 TL 2	Austin TX Wtr & Wastewtr Rev Wtr & Swr S	..	11/15/2019.	Various		5,500,000	5,500,000	5,494,972	5,496,734		301		301		5,497,035		2,965	2,965	275,000	11/15/2026.
14739H BJ 9	Cascade Wtr All WA Wtr Sys Rev Bld Amer	..	09/05/2019.	Call 100.0000		1,330,000	1,330,000	1,330,000	1,330,000				0		1,330,000			0	69,498	09/01/2022.
14739H BK 6	Cascade Wtr All WA Wtr Sys Rev Bld Amer	..	09/05/2019.	Call 100.0000		1,250,000	1,250,000	1,250,000	1,250,000				0		1,250,000			0	67,214	09/01/2023.
14739H BL 4	Cascade Wtr All WA Wtr Sys Rev Bld Amer	..	09/05/2019.	Call 100.0000		1,250,000	1,250,000	1,250,000	1,250,000				0		1,250,000			0	68,478	09/01/2024.
14739H BM 2	Cascade Wtr All WA Wtr Sys Rev Bld Amer	..	09/05/2019.	Call 100.0000		1,500,000	1,500,000	1,500,000	1,500,000				0		1,500,000			0	83,690	09/01/2025.
172311 GA 4	Cincinnati OH Wtr Sys Rev Bld Amer Bd	..	12/01/2019.	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	53,900	12/01/2024.
190828 WF 6	Cobb Cnty GA Wtr & Swr Rev Impt	..	09/10/2019.	Various		7,500,000	7,500,000	7,841,861	7,537,868		(37,868)		(37,868)		7,500,000			0	446,875	07/01/2026.
19648A RH 0	Colorado Health Facs Auth Rev Catholic H	..	08/21/2019.	Call 100.0000		10,000,000	10,000,000	10,456,000	10,029,198		(29,198)		(29,198)		10,000,000			0	626,389	07/01/2029.
246428 XX 9	Delaware St Trans Auth Rev Sys Rev Sr Se	..	07/01/2019.	Various		6,805,000	6,805,000	7,489,581	6,856,192		(51,192)		(51,192)		6,805,000			0	340,250	07/01/2026.
29270C S8 9	Energy NW WA Elec Rev Preref Columbia St	..	07/01/2019.	Call 100.0000		2,915,000	2,915,000	2,942,181	2,919,599		(4,599)		(4,599)		2,915,000			0	145,750	07/01/2023.

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
29270C T6 2	Energy NW WA Elec Rev Unref Columbia Sta	..	07/01/2019.	Redemption 100.0000		2,155,000	2,155,000	2,175,153	2,158,410		(3,410)		(3,410)		2,155,000			0	107,750	07/01/2023.
3128F2 EB 7	FHLMC Gold PC Pool #D62830	..	05/01/2019.	Paydown		625	625	609	615		10		10		625			0	10	08/15/2025.
3128F2 FX 8	FHLMC Gold PC Pool #D62882	..	12/01/2019.	Paydown		4,771	4,771	4,647	4,700		70		70		4,771			0	183	08/15/2025.
3128NE A5 9	FHLMC Pool #1A0028 4.878% 10/25/35	..	12/01/2019.	Paydown		308,290	308,290	311,228	310,829		(2,539)		(2,539)		308,290			0	6,645	10/25/2035.
312903 HR 1	FHLMC REMIC Ser 113-C 8.500% 05/15/21	..	11/15/2019.	Paydown		15,570	15,570	15,774	15,512		58		58		15,570			0	611	05/15/2021.
312905 E4 0	FHLMC REMIC Ser 1085 Cl G	..	12/01/2019.	Paydown		6,294	6,294	6,258	6,269		24		24		6,294			0	278	05/15/2021.
312905 YJ 5	FHLMC REMIC Ser 1077-E	..	12/01/2019.	Paydown		10,871	10,871	11,471	11,030		(159)		(159)		10,871			0	520	05/15/2021.
312906 E5 5	FHLMC REMIC Ser 1116-XA	..	12/01/2019.	Paydown		6,769	6,769	6,515	6,720		50		50		6,769			0	251	08/15/2021.
312913 ZE 9	FHLMC REMIC Ser 1437-HD	..	12/01/2019.	Paydown		16,617	16,617	17,045	16,747		(131)		(131)		16,617			0	656	12/15/2022.
312915 UF 6	FHLMC REMIC Ser 1504 Z	..	12/01/2019.	Paydown		122,588	122,588	126,099	123,705		(1,117)		(1,117)		122,588			0	4,554	05/15/2023.
31292G PB 6	FHLMC Gold PC Pool #C00418	..	12/01/2019.	Paydown		632	632	615	621		11		11		632			0	23	08/15/2025.
3132GK ZN 9	FHLMC Pool #Q04649 3.500% 11/15/41	..	12/01/2019.	Paydown		3,878,320	3,878,320	4,031,003	4,020,796		(142,476)		(142,476)		3,878,320			0	81,117	11/15/2041.
3132GL XT 6	FGLMC Pool #Q05490 3.500% 01/15/42	..	12/01/2019.	Paydown		2,215,591	2,215,591	2,302,492	2,295,310		(79,719)		(79,719)		2,215,591			0	53,662	01/15/2042.
3132GR AS 0	FGLMC Pool #Q06017 3.500% 02/15/42	..	12/01/2019.	Paydown		2,786,594	2,786,594	2,896,113	2,887,255		(100,661)		(100,661)		2,786,594			0	56,685	02/15/2042.
3132GR ZW 4	FGLMC Pool #Q06757 3.500% 03/15/42	..	12/01/2019.	Paydown		488,022	488,022	502,986	502,093		(14,071)		(14,071)		488,022			0	10,741	03/15/2042.
3132GT GV 3	FHLMC Pool #Q08012 3.500% 04/15/42	..	12/01/2019.	Paydown		2,512,506	2,512,506	2,610,866	2,603,005		(90,499)		(90,499)		2,512,506			0	55,445	04/15/2042.
3132GT JE 8	FHLMC Pool #Q08061 3.500% 05/15/42	..	12/01/2019.	Paydown		20,162	20,162	20,280	20,279		(117)		(117)		20,162			0	381	05/15/2042.
31335G EC 5	FHLMC Gold PC Pool #C80131	..	12/01/2019.	Paydown		5,614	5,614	5,485	5,544		70		70		5,614			0	179	03/15/2024.
3133T3 KF 4	FHLMC REMIC Ser 1628-KZ	..	12/01/2019.	Paydown		44,097	44,097	46,328	44,725		(628)		(628)		44,097			0	1,440	12/15/2023.
3133T3 Q2 7	FHLMC REMIC Ser 1674-Z	..	12/01/2019.	Paydown		77,238	77,238	79,911	78,124		(886)		(886)		77,238			0	2,708	02/15/2024.
3133T3 X8 6	FHLMC REMIC Ser 1683 Z	..	12/01/2019.	Paydown		144,906	144,906	145,815	144,937		(32)		(32)		144,906			0	5,027	02/15/2024.
3133T6 M4 0	FHLMC REMIC Ser 1837-Z	..	12/01/2019.	Paydown		48,452	48,452	49,951	49,039		(587)		(587)		48,452			0	1,808	04/15/2026.
3133TA CQ 3	FHLMC REMIC Ser 1967-BA	..	12/01/2019.	Paydown		14,690	14,690	15,162	14,835		(145)		(145)		14,690			0	579	06/17/2027.
3133TC 6P 8	FHLMC Structured Ser 2008 M	..	12/01/2019.	Paydown		124,544	124,544	129,314	126,921		(2,377)		(2,377)		124,544			0	4,652	11/20/2027.
3133TH RV 1	FHLMC REMIC Ser 2120 Cl PC	..	01/01/2019.	Paydown		1,048	1,048	1,045	1,048				0		1,048			0	5	01/15/2019.
31342A P4 5	FHLMC Pool #780443 4.730% 03/25/33	..	12/01/2019.	Paydown		129,049	129,049	128,918	128,861		188		188		129,049			0	2,586	03/25/2033.
31356B CJ 7	FHLMC Gold PC Pool #D49973	..	12/01/2019.	Paydown		4,423	4,423	3,959	4,184		239		239		4,423			0	145	03/15/2024.
313586 RC 5	FNMA Deb Zero Cpn 0.000% 10/09/19	..	10/09/2019.	Maturity		30,000,000	30,000,000	15,351,300	28,551,976		1,448,024		1,448,024		30,000,000			0		10/09/2019.
31358E MW 9	FNMA REMIC Ser 1990-64Z	..	12/01/2019.	Paydown		15,673	15,673	17,592	15,932		(259)		(259)		15,673			0	763	06/25/2020.
31358E RK 0	FNMA REMIC Ser 1990-72B	..	12/01/2019.	Paydown		13,660	13,660	13,337	13,548		112		112		13,660			0	616	07/25/2020.
31358E XG 2	FNMA REMIC Ser 1990-83A	..	12/01/2019.	Paydown		10,012	10,012	9,981	9,954		58		58		10,012			0	508	07/25/2020.
31358G PP 6	FNMA REMIC Ser 1991-39J	..	12/01/2019.	Paydown		4,177	4,177	4,496	4,225		(48)		(48)		4,177			0	201	05/25/2021.
31358G X4 4	FNMA REMIC Ser 1991-56G	..	12/01/2019.	Paydown		3,840	3,840	3,771	3,811		29		29		3,840			0	174	06/25/2021.
31358H GT 6	FNMA REMIC Ser 1991-73A	..	12/01/2019.	Paydown		2,735	2,735	2,628	2,705		30		30		2,735			0	117	07/25/2021.
31358H XU 4	FNMA REMIC Ser 1991-92Z	..	12/01/2019.	Paydown		10,368	10,368	10,803	10,410		(42)		(42)		10,368			0	362	07/25/2021.
31358M P4 0	FNMA REMIC Ser 1992-71X	..	12/01/2019.	Paydown		15,448	15,448	16,071	15,540		(93)		(93)		15,448			0	700	05/25/2022.
31358M WZ 3	FNMA REMIC Ser 1992-49 Cl L	..	12/01/2019.	Paydown		21,801	21,801	21,431	21,553		249		249		21,801			0	732	04/25/2022.
31358N 5B 4	FNMA REMIC Ser 1992-124 PZ	..	12/01/2019.	Paydown		21,600	21,600	22,223	21,724		(123)		(123)		21,600			0	786	07/25/2022.
31359B DN 4	FNMA REMIC Ser 1993-115G	..	12/01/2019.	Paydown		4,610	4,610	4,543	4,574		36		36		4,610			0	140	07/25/2023.
31359B ZK 6	FNMA REMIC Ser 1993-119GA	..	12/01/2019.	Paydown		54,436	54,436	53,721	54,097		338		338		54,436			0	1,951	07/25/2023.
31359Q LQ 5	FNMA REMIC Ser 1997-63 ZA	..	12/01/2019.	Paydown		160,681	160,681	157,515	158,867		1,814		1,814		160,681			0	5,333	09/18/2027.
31359V BH 5	FNMA REMIC Ser 1998-73 Cl MZ	..	12/01/2019.	Paydown		4,456	4,456	4,568	4,520		(65)		(65)		4,456			0	154	10/17/2038.

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
313602 3E 2	FNMA REMIC Ser 1989-67D	..	09/01/2019.	Paydown		1,836	1,836	1,830	1,825		11		11		1,836			0	53	10/25/2019.
313602 W4 2	FNMA REMIC Ser 1989-62G	..	10/01/2019.	Paydown		3,400	3,400	3,272	3,374		26		26		3,400			0	114	10/25/2019.
313603 2H 4	FNMA REMIC Ser 1990-35E	..	12/01/2019.	Paydown		2,020	2,020	2,019	2,009		12		12		2,020			0	90	04/25/2020.
313603 5J 7	FNMA REMIC Ser 1990-41D	..	12/01/2019.	Paydown		35,361	35,361	38,587	35,659		(297)		(297)		35,361			0	1,395	04/25/2020.
313603 GW 6	FNMA REMIC Ser 1989-86E	..	07/01/2019.	Paydown		1,332	1,332	1,290	1,323		10		10		1,332			0	38	11/25/2019.
313603 JJ 2	FNMA REMIC Ser 1989-90E	..	11/01/2019.	Paydown		3,248	3,248	3,225	3,230		18		18		3,248			0	101	12/25/2019.
313603 QH 8	FNMA REMIC Ser 1990-1D	..	11/01/2019.	Paydown		1,069	1,069	1,051	1,062		7		7		1,069			0	24	01/25/2020.
313603 TW 2	FNMA REMIC Ser 1990-4Z	..	12/01/2019.	Paydown		34,796	34,796	38,262	34,907		(112)		(112)		34,796			0	1,112	01/25/2020.
31373U ZC 4	FNMA Pool #304139 9.000% 01/25/25	..	12/01/2019.	Paydown		771	771	809	790		(19)		(19)		771			0	38	01/25/2025.
31377H VB 5	FNMA DUS Pool #377810 7.500% 05/25/27	..	04/01/2019.	Paydown		1,583	1,583	1,553	1,559		24		24		1,583			0	39	05/25/2027.
31377M AP 6	FNMA DUS Pool #380814 6.030% 12/25/19	..	12/01/2019.	Paydown		134,099	134,099	143,926	134,422		(322)		(322)		134,099			0	4,424	12/25/2019.
3137A2 NK 3	FHLMC REMIC Ser 3756 Cl PB	..	12/01/2019.	Paydown		1,585,145	1,585,145	1,512,823	1,567,076		18,069		18,069		1,585,145			0	41,664	12/15/2037.
3137A5 R7 1	FHLMC REMIC Ser 3786 Cl EB	..	02/01/2019.	Paydown		133,810	133,810	136,597	133,666		144		144		133,810			0	641	08/15/2035.
31381H TQ 9	FNMA DUS Pool #461459 5.450% 11/25/23	..	12/01/2019.	Paydown		42,492	42,492	43,734	42,735		(243)		(243)		42,492			0	1,372	11/25/2023.
31381L NY 9	FNMA Pool #464007 6.650% 01/25/28	..	12/01/2019.	Paydown		44,388	44,388	56,810	53,103		(8,715)		(8,715)		44,388			0	1,617	01/25/2028.
3138A8 D6 0	FNMA Pool #AH6424 4.000% 02/25/41	..	12/01/2019.	Paydown		837,671	837,671	843,193	843,104		(5,433)		(5,433)		837,671			0	18,775	02/25/2041.
3138A8 F4 3	FNMA Pool #AH6486 4.000% 03/25/41	..	12/01/2019.	Paydown		1,187,185	1,187,185	1,195,552	1,194,911		(7,726)		(7,726)		1,187,185			0	27,865	03/25/2041.
3138A8 JE 7	FNMA Pool #AH6560 4.000% 02/25/41	..	12/01/2019.	Paydown		219,309	219,309	220,771	220,754		(1,445)		(1,445)		219,309			0	6,731	02/25/2041.
3138AE J8 7	FNMA Pool #AI1186 4.000% 04/25/41	..	12/01/2019.	Paydown		948,150	948,150	954,540	954,302		(6,152)		(6,152)		948,150			0	22,876	04/25/2041.
3138EA MJ 3	FNMA Pool #AK5760 3.000% 04/25/42	..	12/01/2019.	Paydown		204,696	204,696	198,959	198,988		5,708		5,708		204,696			0	2,813	04/25/2042.
3138M8 AH 6	FNMA Pool #AP4507 3.000% 09/25/42	..	12/01/2019.	Paydown		139,160	139,160	136,613	136,648		2,512		2,512		139,160			0	2,257	09/25/2042.
3138MC 3U 6	FNMA Pool #AP8910 3.500% 10/25/42	..	12/01/2019.	Paydown		719,776	719,776	726,974	726,415		(6,639)		(6,639)		719,776			0	13,306	10/25/2042.
3138W9 GP 9	FNMA Pool #AS0205 3.000% 08/25/43	..	12/01/2019.	Paydown		266,037	266,037	252,278	253,393		12,645		12,645		266,037			0	4,514	08/25/2043.
3138WE VB 2	FNMA Pool #AS5109 3.500% 06/25/45	..	12/01/2019.	Paydown		3,938,031	3,938,031	4,075,247	4,068,860		(130,829)		(130,829)		3,938,031			0	88,888	06/25/2045.
3138WF B6 2	FNMA Pool #AS5460 3.500% 07/25/45	..	12/01/2019.	Paydown		4,649,467	4,649,467	4,844,890	4,835,097		(185,630)		(185,630)		4,649,467			0	96,524	07/25/2045.
3138WF NY 8	FNMA Pool #AS5806 3.000% 09/25/45	..	12/01/2019.	Paydown		1,929,202	1,929,202	1,945,932	1,944,805		(15,603)		(15,603)		1,929,202			0	37,206	09/25/2045.
3138WW BR 9	FNMA Pool #AT8147 3.000% 07/25/43	..	12/01/2019.	Paydown		241,350	241,350	233,770	234,282		7,068		7,068		241,350			0	2,781	07/25/2043.
3138X0 Y5 1	FNMA Pool #AU1631 3.000% 07/25/43	..	12/01/2019.	Paydown		427,043	427,043	413,631	414,724		12,319		12,319		427,043			0	7,507	07/25/2043.
3138X2 VU 5	FNMA Pool #AU3326 3.500% 07/25/43	..	12/01/2019.	Paydown		916,797	916,797	925,965	924,779		(7,983)		(7,983)		916,797			0	21,009	07/25/2043.
3138X3 CJ 9	FNMA Pool #AU3672 3.500% 07/25/43	..	12/01/2019.	Paydown		67,154	67,154	67,825	67,751		(598)		(598)		67,154			0	1,794	07/25/2043.
3138X3 EJ 7	FNMA Pool #AU3736 3.000% 08/25/43	..	12/01/2019.	Paydown		1,750,280	1,750,280	1,695,310	1,699,858		50,422		50,422		1,750,280			0	29,863	08/25/2043.
3138YK HF 3	FNMA Pool #AY5629 3.000% 06/25/45	..	12/01/2019.	Paydown		163,081	163,081	163,663	163,645		(564)		(564)		163,081			0	3,001	06/25/2045.
3138YV KL 2	FNMA Pool #AZ3898 3.000% 05/25/45	..	12/01/2019.	Paydown		1,089,505	1,089,505	1,099,166	1,098,551		(9,046)		(9,046)		1,089,505			0	16,274	05/25/2045.
313920 XA 3	FNMA REMIC Ser 2001-47 ZK	..	12/01/2019.	Paydown		16,037	16,037	16,580	16,307		(270)		(270)		16,037			0	583	09/25/2031.
313920 XZ 8	FNMA REMIC Ser 2001-W2 Cl AF6	..	12/01/2019.	Paydown		24,021	24,021	23,879	24,110		(89)		(89)		24,021			0	713	10/25/2031.
31392R YX 3	FHLMC REMIC Ser 2489 Cl PE	..	12/01/2019.	Paydown		118,777	118,777	118,142	118,254		524		524		118,777			0	4,219	08/15/2032.
31392T WT 0	FHLMC REMIC Ser 2478 JF	..	12/01/2019.	Paydown		39,360	39,360	40,996	39,667		(307)		(307)		39,360			0	1,236	08/15/2022.
31393A 2V 8	FNMA REMIC Ser 2003-38 Cl MP	..	12/01/2019.	Paydown		268,942	268,942	274,993	269,312		(370)		(370)		268,942			0	7,986	05/25/2023.
31393B T4 7	FNMA REMIC Tr Ser 2003-W6 1A41	..	12/01/2019.	Paydown		382,361	382,361	385,348	383,360		(999)		(999)		382,361			0	9,221	10/25/2042.
31394W CK 2	FHLMC REMIC Ser 2773 Cl CD	..	12/01/2019.	Paydown		78,028	78,028	70,702	75,440		2,589		2,589		78,028			0	1,744	04/15/2024.
31397S KV 5	FNMA REMIC Ser 2011-30 Cl LC	..	12/01/2019.	Paydown		2,265,961	2,265,961	2,235,188	2,257,706		8,255		8,255		2,265,961			0	43,480	12/25/2036.

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
31408G KD 8	FNMA Pool #850892 5.000% 10/01/35	..	12/01/2019.	Paydown		6,352	6,352	6,352	6,352				0		6,352			0	172	10/01/2035.
31408J BM 2	FNMA Pool #852444 5.000% 10/01/35	..	12/01/2019.	Paydown		20,814	20,814	20,814	20,814				0		20,814			0	555	10/01/2035.
31409Y L6 2	FNMA Pool #882449 5.000% 01/25/36	..	12/01/2019.	Paydown		9,505	9,505	9,505	9,505				0		9,505			0	260	01/25/2036.
3140E6 WA 6	FNMA Pool #BA2440 3.000% 11/25/45	..	12/01/2019.	Paydown		1,376,892	1,376,892	1,401,956	1,401,040		(24,148)		(24,148)		1,376,892			0	28,318	11/25/2045.
3140J5 LM 9	FNMA Pool #BM1231 3.500% 11/25/31	..	12/01/2019.	Paydown		4,636,819	4,636,819	4,802,407	4,793,650		(156,831)		(156,831)		4,636,819			0	88,500	11/25/2031.
3140Q7 5Y 9	FNMA Pool #CA0862 3.500% 09/25/47	..	12/01/2019.	Paydown		602,053	602,053	593,845	593,920		8,133		8,133		602,053			0	14,501	09/25/2047.
3140Q8 3K 9	FNMA Pool #CA1701 4.000% 05/25/48	..	12/01/2019.	Paydown		1,792,613	1,792,613	1,829,025	1,828,459		(35,847)		(35,847)		1,792,613			0	48,904	05/25/2048.
31412W TB 2	FNMA Pool #937146 6.500% 05/25/37	..	12/01/2019.	Paydown		1,911	1,911	1,947	1,945		(34)		(34)		1,911			0	68	05/25/2037.
31413H G3 6	FNMA Pool #945818 6.000% 07/25/37	..	12/01/2019.	Paydown		183,961	183,961	184,594	184,499		(537)		(537)		183,961			0	6,225	07/25/2037.
31416X YZ 7	FNMA Pool #AB2527 4.000% 03/25/41	..	01/01/2019.	Paydown		42,315	42,315	42,623	42,592		(276)		(276)		42,315			0	141	03/25/2041.
31416X YZ 7	FNMA Pool #AB2527 4.000% 03/25/41	..	01/29/2019.	Nationwide General		6,997,980	6,952,588	7,003,103	6,997,973		7		7		6,997,980			0	44,806	03/25/2041.
31418B TJ 5	FNMA Pool #MA2352 3.500% 08/01/45	..	01/01/2019.	Paydown		62,162	62,162	64,517	64,413		(2,251)		(2,251)		62,162			0	181	08/01/2045.
31418B TJ 5	FNMA Pool #MA2352 3.500% 08/01/45	..	01/29/2019.	Nationwide General		6,350,941	6,129,080	6,361,314	6,350,975		(34)		(34)		6,350,941			0	34,561	08/01/2045.
31418C XN 9	FNMA Pool #MA3384 4.000% 06/25/48	..	12/01/2019.	Paydown		12,005,831	12,005,831	12,231,878	12,229,177		(223,346)		(223,346)		12,005,831			0	333,101	06/25/2048.
31419B BF 1	FNMA Pool #AE0937 3.500% 02/25/41	..	12/01/2019.	Paydown		126,746	126,746	127,546	127,532		(786)		(786)		126,746			0	2,734	02/25/2041.
31419B CT 0	FNMA Pool #AE0981 3.500% 03/25/41	..	12/01/2019.	Paydown		848,171	848,171	865,668	865,046		(16,875)		(16,875)		848,171			0	16,909	03/25/2041.
31419B CT 0	FNMA Pool #AE0981 3.500% 03/25/41	..	01/29/2019.	Titan Insurance Company		3,130,786	3,044,462	3,139,126	3,130,797		(11)		(11)		3,130,786			0	17,167	03/25/2041.
31419J SC 3	FNMA Pool #AE7714 3.500% 11/25/40	..	12/01/2019.	Paydown		421,515	421,515	424,178	424,133		(2,618)		(2,618)		421,515			0	8,273	11/25/2040.
31419L 3D 3	FNMA Pool #AE9795 3.500% 11/25/40	..	12/01/2019.	Paydown		357,838	357,838	375,545	374,936		(17,098)		(17,098)		357,838			0	8,571	11/25/2040.
359900 XC 6	Fulton Cnty GA Dev Auth Rev GA Tech Fndt	..	12/20/2019.	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	70,905	11/01/2024.
392690 CE 1	Green Bay WI Wtr Sys Rev Ref	..	11/01/2019.	Call 100.0000		1,045,000	1,045,000	1,120,501	1,051,159		(6,159)		(6,159)		1,045,000			0	52,250	11/01/2023.
392690 CF 8	Green Bay WI Wtr Sys Rev Ref	..	11/01/2019.	Call 100.0000		3,200,000	3,200,000	3,424,576	3,218,338		(18,338)		(18,338)		3,200,000			0	160,000	11/01/2024.
403760 GY 1	Gwinnett Cnty GA Wtr & Swr Rev Ser A	..	09/26/2019.	Various		6,945,000	6,945,000	7,125,881	6,966,534		(21,534)		(21,534)		6,945,000			0	320,242	08/01/2023.
403760 GZ 8	Gwinnett Cnty GA Wtr & Swr Rev Ser A	..	09/26/2019.	Various		14,710,000	14,710,000	15,177,334	14,748,802		(38,802)		(38,802)		14,710,000			0	678,294	08/01/2024.
452227 HB 0	Illinois St Sales Tax Rev Esc to Mat 1st	..	06/15/2019.	Maturity		3,210,000	3,210,000	3,373,211	3,223,923		(13,923)		(13,923)		3,210,000			0	84,263	06/15/2019.
452227 HJ 3	Illinois St Sales Tax Rev Unref 1st Ser	..	06/15/2019.	Maturity		6,790,000	6,790,000	7,051,565	6,812,449		(22,449)		(22,449)		6,790,000			0	178,238	06/15/2019.
45470Y CC 3	Indiana Fin Auth Hlth Sys Rev Sisters St	..	11/01/2019.	Call 100.0000		12,000,000	12,000,000	11,908,560	11,951,885		5,008		5,008		11,956,893		43,107	43,107	600,000	11/01/2025.
462590 JJ 0	Iowa Student Ln Liq Corp Rev LBASS AMT S	..	12/01/2019.	Call 100.0000		1,745,000	1,745,000	1,745,000	1,745,000				0		1,745,000			0	61,745	12/01/2023.
462590 JK 7	Iowa Student Ln Liq Corp Rev LBASS AMT S	..	12/01/2019.	Call 100.0000		755,000	755,000	755,000	755,000				0		755,000			0	27,135	12/01/2024.
462590 KC 3	Iowa Student Ln Liq Corp Rev LBASS AMT S	..	12/01/2019.	Call 100.0000		365,000	365,000	406,800	394,176		(2,329)		(2,329)		391,846		(26,846)	(26,846)	12,875	12/01/2026.
462590 KD 1	Iowa Student Ln Liq Corp Rev LBASS AMT S	..	12/01/2019.	Call 100.0000		350,000	350,000	348,285	348,702		75		75		348,778		1,222	1,222	9,800	12/01/2027.
462590 KE 9	Iowa Student Ln Liq Corp Rev LBASS AMT S	..	12/01/2019.	Call 100.0000		610,000	610,000	597,971	600,128		400		400		600,528		9,472	9,472	17,738	12/01/2030.
462590 KF 6	Iowa Student Ln Liq Corp Rev LBASS AMT S	..	12/01/2019.	Call 100.0000		895,000	895,000	889,218	889,968		136		136		890,104		4,896	4,896	28,350	12/01/2034.
485116 SH 1	Kansas City MO Wtr Rev Ref & Impt Ser A	..	09/09/2019.	Call 100.0000		2,765,000	2,765,000	2,930,789	2,765,000				0		2,765,000			0	106,760	12/01/2022.
49118N CU 7	Kentucky Asset/Liab Commn Rev Agy Proj N	..	09/01/2019.	Maturity		6,350,000	6,350,000	6,951,807	6,392,993		(42,993)		(42,993)		6,350,000			0	333,375	09/01/2019.
49151E XD 0	Kentucky St Ppty & Bldgs Rev LBASS Ref P	..	10/01/2019.	Maturity		1,750,000	1,750,000	1,880,585	1,760,432		(10,432)		(10,432)		1,750,000			0	87,500	10/01/2019.
495289 UZ 1	King Cnty WA Swr Rev Preref	..	01/01/2019.	Call 100.0000		2,140,000	2,140,000	2,198,848	2,140,000				0		2,140,000			0	53,500	01/01/2025.
495289 VB 3	King Cnty WA Swr Rev Preref	..	01/01/2019.	Call 100.0000		2,000,000	2,000,000	2,038,878	2,000,000				0		2,000,000			0	50,000	01/01/2027.
54659R BZ 3	LouisvilleJeffersn Cnty KY Rev Bld Amer	..	11/15/2019.	Call 100.0000		2,000,000	2,000,000	2,023,000	2,002,496		(2,496)		(2,496)		2,000,000			0	105,000	11/15/2024.
548100 3N 4	Lower Colo Riv Auth TX Rev Jr Lien Seven	..	01/01/2019.	Various		540,000	540,000	577,466	562,610		(22,610)		(22,610)		540,000			0	12,825	01/01/2028.
57429L AL 0	Maryland St Trans Auth Rev Ltd Oblg Txbl	..	07/01/2019.	Call 100.0000		225,000	225,000	225,000	225,000				0		225,000			0	14,580	07/01/2022.
57563R JC 4	Massachusetts Educ Fin Rev LBASS AMT Iss	..	07/01/2019.	Call 100.0000		1,715,000	1,715,000	1,715,000	1,715,000				0		1,715,000			0	73,245	01/01/2031.

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
587845 FQ 6	Mercer Cnty NJ Impt Auth Rev LBASS Bld A	..	09/05/2019.	Call 100.0000		1,645,000	1,645,000	1,645,000	1,645,000				0		1,645,000			0	98,120	02/01/2024.
592247 W3 0	Metropolitan P&E IL St Tax Rev Ser 2002-	..	12/15/2019.	Call 100.0000		1,750,000	1,750,000	1,963,133	1,833,250		(7,462)		(7,462)		1,825,788		(75,788)	(75,788)	51,700	12/15/2023.
59465H LY 0	Michigan St Hosp Fin Auth Rev Ref Henry	..	11/15/2019.	Call 100.0000		3,500,000	3,500,000	3,362,765	3,432,592		8,646		8,646		3,441,238		58,762	58,762	183,750	11/15/2024.
59465H LZ 7	Michigan St Hosp Fin Auth Rev Ref Henry	..	11/15/2019.	Call 100.0000		5,000,000	5,000,000	4,879,650	4,918,334		4,819		4,819		4,923,153		76,847	76,847	281,250	11/15/2029.
610749 CC 5	Monroe Cnty NY Auth Aprt Rev Ref AMT Gre	..	01/01/2019.	Maturity		6,330,000	6,330,000	6,930,590	6,330,000				0		6,330,000			0	185,944	01/01/2019.
613549 KH 6	Montgomery Cnty OH Rev Preref Catholic H	..	05/01/2019.	Call 100.0000		3,485,000	3,485,000	3,606,081	3,504,288		(19,288)		(19,288)		3,485,000			0	91,481	05/01/2029.
613549 KL 7	Montgomery Cnty OH Rev Unref Catholic He	..	08/21/2019.	Call 100.0000		6,515,000	6,515,000	6,444,072	6,452,410		2,943		2,943		6,455,354		59,646	59,646	275,530	05/01/2029.
626207 YF 5	Municipal Elec Auth GA Rev Bld Amer Bd U	..	04/01/2019.	Call 100.0000		55,000	55,000	55,000	55,000				0		55,000			0	1,825	04/01/2057.
646135 H2 2	New Jersey St Trans Auth Rev Sys Ser A	..	06/15/2019.	Call 100.0000		2,625,000	2,625,000	2,736,966	2,672,004		(14,329)		(14,329)		2,657,676		(32,676)	(32,676)	75,469	06/15/2020.
649085 AA 5	New Valley Generation II Ser 2001	..	05/01/2019.	Various		1,329,053	1,329,053	1,364,052	1,333,689		(4,636)		(4,636)		1,329,053			0	37,027	05/01/2020.
649876 E8 8	New York St LocGovtAsstCorpRev Ref Ser E	..	04/01/2019.	Call 100.0000		1,570,000	1,570,000	1,732,432	1,600,163		(3,171)		(3,171)		1,596,992		(26,992)	(26,992)	39,250	04/01/2021.
649876 NZ 8	New York St LocGovtAsstCorpRev Ref MBIA-	..	04/01/2019.	Call 100.0000		3,135,000	3,135,000	3,407,557	3,187,298		(5,491)		(5,491)		3,181,807		(46,807)	(46,807)	78,375	04/01/2021.
65825P CA 6	North Carolina St Rev Cap Impt Obl Annua	..	05/01/2019.	Various		5,000,000	5,000,000	5,343,603	5,021,737		(21,737)		(21,737)		5,000,000			0	125,000	05/01/2023.
65825P CC 2	North Carolina St Rev Cap Impt Obl Annua	..	05/01/2019.	Various		4,000,000	4,000,000	4,112,383	4,008,064		(8,064)		(8,064)		4,000,000			0	100,000	05/01/2025.
65830T AF 2	North Carolina St Tpk Auth Rev Bld Amer	..	01/01/2019.	Various		3,500,000	3,500,000	3,491,276	3,495,342				0		3,495,342		4,658	4,658	105,000	01/01/2025.
658873 AR 5	North Dakota Dept Trans Rev Grant & Rev	..	06/01/2019.	Maturity		1,820,000	1,820,000	1,965,837	1,820,000				0		1,820,000			0	45,500	06/01/2019.
708796 X3 6	Pennsylvania Hsg Fin Agy Rev LBASS Ref A	..	04/01/2019.	Redemption 100.0000		430,000	430,000	430,000	430,000				0		430,000			0	8,278	10/01/2030.
708796 X4 4	Pennsylvania Hsg Fin Agy Rev LBASS Ref A	..	04/01/2019.	Redemption 100.0000		560,000	560,000	560,000	560,000				0		560,000			0	11,200	10/01/2033.
746173 FT 5	Purdue IN Univ COPS Rev Bld Amer Bd	..	07/01/2019.	Call 100.0000		500,000	500,000	500,000	500,000				0		500,000			0	26,940	07/01/2022.
746173 FU 2	Purdue IN Univ COPS Rev Bld Amer Bd	..	07/01/2019.	Call 100.0000		1,570,000	1,570,000	1,570,000	1,570,000				0		1,570,000			0	85,377	07/01/2023.
79560Q CG 1	Salt Lake Cty UT Sales Tax Rev Ser A	..	04/01/2019.	Call 100.0000		1,000,000	1,000,000	1,011,193	1,000,656		(656)		(656)		1,000,000			0	25,000	10/01/2027.
837152 KW 6	South Carolina Trans Rev Infrastructure	..	10/01/2019.	Maturity		13,365,000	13,365,000	15,148,158	13,494,456		(129,456)		(129,456)		13,365,000			0	735,075	10/01/2019.
87638T EB 5	Tarrant Cnty TX Rev Cultural Ed Facs Fin	..	11/15/2019.	Call 100.0000		10,000,000	10,000,000	10,183,200	10,020,067		(20,067)		(20,067)		10,000,000			0	500,000	11/15/2029.
88278P LQ 5	Texas St Univ Sys Rev Fing Ref	..	03/15/2019.	Various		5,000,000	5,000,000	5,065,850	5,003,166		(3,166)		(3,166)		5,000,000			0	125,000	03/15/2024.
91335V HF 6	Univ of Pit PA COMW HgrEdu Rev Cap Proj-	..	03/15/2019.	Call 100.0000		1,000,000	1,000,000	1,035,448	1,001,682		(1,682)		(1,682)		1,000,000			0	25,000	09/15/2019.
91335V HQ 2	Univ of Pit PA COMW HgrEdu Rev Var-Ref-U	..	09/15/2019.	Various		3,000,000	3,000,000	3,123,346	3,014,743		(14,743)		(14,743)		3,000,000			0	157,500	09/15/2026.
91335V HS 8	Univ of Pit PA COMW HgrEdu Rev Var-Ref-U	..	09/15/2019.	Various		2,000,000	2,000,000	2,089,797	2,012,018		(12,018)		(12,018)		2,000,000			0	105,000	09/15/2024.
91335V HZ 2	Univ of Pit PA COMW HgrEdu Rev Univ Cap	..	09/15/2019.	Various		2,500,000	2,500,000	2,592,198	2,509,543		(9,543)		(9,543)		2,500,000			0	131,250	09/15/2028.
91335V JB 3	Univ of Pit PA COMW HgrEdu Rev Ref-Univ	..	09/15/2019.	Various		3,000,000	3,000,000	3,120,074	3,018,043		(18,043)		(18,043)		3,000,000			0	157,500	09/15/2024.
914455 JF 8	Univ of Michigan MI Rev Gen Ser A	..	04/01/2019.	Various		2,285,000	2,285,000	2,397,354	2,291,439		(6,439)		(6,439)		2,285,000			0	57,125	04/01/2024.
914455 JH 4	Univ of Michigan MI Rev Gen Ser A	..	04/01/2019.	Call 100.0000		1,185,000	1,185,000	1,285,583	1,188,017		(3,017)		(3,017)		1,185,000			0	29,625	04/01/2025.
914713 E9 9	University NC Chapel Hill Rev Ser A	..	12/01/2019.	Call 100.0000		1,500,000	1,500,000	1,609,436	1,520,225		(20,225)		(20,225)		1,500,000			0	75,000	12/01/2022.
915137 J9 5	University TX Rev Fin Sys Ser C	..	01/29/2019.	Nationwide General		7,101,277	7,000,000	7,670,880	7,106,072		(4,794)		(4,794)		7,101,277			0	159,444	08/15/2020.
927781 PD 0	Virginia St Clg Bldg Auth Rev LBASS 21st	..	02/01/2019.	Various		3,235,000	3,235,000	3,420,671	3,237,484		(2,484)		(2,484)		3,235,000			0	80,875	02/01/2022.
927781 PG 3	Virginia St Clg Bldg Auth Rev LBASS 31st	..	02/01/2019.	Various		3,930,000	3,930,000	4,086,061	3,932,009		(2,009)		(2,009)		3,930,000			0	98,250	02/01/2024.
930876 BC 0	Wake Cnty NC Rev Ltd Oblig Hammond Rd De	..	06/01/2019.	Various		2,000,000	2,000,000	2,072,044	2,006,758		(6,758)		(6,758)		2,000,000			0	50,000	06/01/2025.
938782 DP 1	Washington DC Met Area Trn Rev Ser A	..	07/01/2019.	Call 100.0000		500,000	500,000	507,490	503,034		(3,034)		(3,034)		500,000			0	26,250	07/01/2020.
947628 AL 7	Weber Basin UT Wtr Rev Conserv Dist Wtr	..	10/01/2019.	Call 100.0000		500,000	500,000	509,154	504,593		(4,593)		(4,593)		500,000			0	25,000	10/01/2020.
977100 FM 3	Wisconsin St Gen Fd Rev Preref Ser A	..	05/01/2019.	Call 100.0000		1,070,000	1,070,000	1,066,674	1,069,502		498		498		1,070,000			0	30,763	05/01/2033.
977100 FV 3	Wisconsin St Gen Fd Rev Unref Ser A	..	05/01/2019.	Call 100.0000		9,800,000	9,800,000	9,712,881	9,720,397		1,191		1,191		9,721,588		78,412	78,412	281,750	05/01/2033.
97710B SU 7	Wisconsin St Hlth & Ed Fac Rev Ascension	..	11/15/2019.	Redemption 100.0000		7,150,000	7,150,000	7,203,911	7,155,909		(5,909)		(5,909)		7,150,000			0	357,500	11/15/2033.
977123 YK 8	Wisconsin St Trans Rev Bld Amer Bd Ser B	..	07/01/2019.	Various		5,000,000	5,000,000	5,000,000	5,000,000				0		5,000,000			0	264,350	07/01/2024.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
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
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					373,175,046	372,720,192	369,983,700	373,431,199	0	(387,031)	0	(387,031)	0	373,044,168	0	130,878	130,878	12,709,350	XXX
Bonds - Industrial and Miscellaneous																				
000000 00 0	Norweigan Cruise Line Corp Term Ln B Nt	..	01/02/2019.	Redemption 100.0000		1,237,500	1,237,500	1,234,406	1,235,298		2,202		2,202		1,237,500			0	731	10/05/2021.
0010EP A* 9	AEP Texas Priv Pl 2.610% 04/30/19	..	04/30/2019.	Maturity		5,000,000	5,000,000	5,000,000	5,000,000				0		5,000,000			0	65,250	04/30/2019.
00163G AQ 0	ALM Loan Funding CLO Ser 2012-7A Cl A1R	..	07/15/2019.	Paydown		27,725,000	27,725,000	27,725,000	27,725,000				0		27,725,000			0	858,969	10/15/2028.
00206R CU 4	AT&T Inc Sr Nt 5.650% 02/15/47	..	01/29/2019.	Titan Insurance Company		1,496,645	1,500,000	1,496,490	1,496,642		4		4		1,496,645			0	38,608	02/15/2047.
00248P AP 1	A Voce CLO Ltd CLO Ser 2014-1A Cl A1R	..	04/15/2019.	Paydown		3,429,123	3,429,123	3,429,123	3,429,123				0		3,429,123			0	48,451	07/15/2026.
00248P AP 1	A Voce CLO Ltd CLO Ser 2014-1A Cl A1R	..	06/13/2019.	Redemption 100.0000		20,675,212	20,675,212	20,675,212	20,675,212				0		20,675,212			0	524,047	07/15/2026.
00287Y AQ 2	ABBVIE Inc Sr Nt 3.600% 05/14/25	..	01/29/2019.	Nationwide General		5,062,437	5,000,000	5,086,950	5,063,128		(691)		(691)		5,062,437			0	37,500	05/14/2025.
004421 VE 0	ACE Securities Corp RMBS Ser 2006-SL1 Cl	..	12/26/2019.	Paydown		142,148	142,148	92,926	82,983	9,943	49,222		59,165		142,148			0	2,263	09/25/2035.
00764M BT 3	Aegis ABS Trust RMBS Ser 2004-2 Cl M1	..	12/26/2019.	Paydown		243,134	243,134	222,468	228,432		14,702		14,702		243,134			0	4,294	06/25/2034.
01082# AA 3	Alameda Cnty CA CTL Ser 2002-A	..	12/15/2019.	Redemption 100.0000		454,829	454,829	482,119	460,675		(5,846)		(5,846)		454,829			0	18,688	06/15/2021.
01877K AB 9	Alliance Pipeline LP Sr Nt	..	12/31/2019.	Redemption 100.0000		234,527	234,527	242,944	235,463		(935)		(935)		234,527			0	12,210	12/31/2019.
02150F AA 8	Countrywide Alternative Ln Tr RMBS Ser 2	..	12/01/2019.	Paydown		65,466	75,346	64,230	61,644	2,585			2,585		64,230		1,236	1,236	2,208	05/25/2037.
02150W AB 9	Countrywide Alternative Ln Tr RMBS Ser 2	..	10/01/2019.	Paydown		2,018,722	2,023,681	1,887,958	1,887,958				0		1,887,958		130,765	130,765	32,304	03/25/2047.
02149D AJ 8	Countrywide Alternative Ln Tr RMBS Ser 2	..	11/27/2019.	Additional income									0					0	638	01/25/2047.
02376* AA 0	American Airlines Pass Through EETC Ser	..	12/15/2019.	Redemption 101.1061		1,419,105	1,403,580	1,403,580	1,403,580		15,525		15,525		1,419,105			0	44,063	06/15/2027.
023772 AB 2	American Airlines Inc LBASS EETC Ser 201	..	07/15/2019.	Redemption 100.0000		837,034	837,034	795,101	811,610		25,424		25,424		837,034			0	18,666	07/15/2025.
02377B AC 0	American Airlines Inc LBASS EETC Ser 201	..	01/11/2019.	KeyCorp									0					0		03/22/2025.
02377U AB 0	American Airlines Inc LBASS EETC Ser 201	..	07/15/2019.	Various		2,992,710	2,992,710	3,011,316	3,000,925		(8,216)		(8,216)		2,992,710			0	80,178	01/15/2023.
02665U AA 3	American Homes 4 Rent LBASS Ser 2014-SFR	..	12/01/2019.	Paydown		42,756	42,756	43,791	43,665		(910)		(910)		42,756			0	880	10/17/2036.
02665X AA 7	American Homes 4 Rent LBASS Ser 2014-SFR	..	12/01/2019.	Paydown		189,418	189,418	187,949	187,997		1,421		1,421		189,418			0	3,787	12/17/2036.
03040W AK 1	American Water Cap Corp Sr Nt	..	01/29/2019.	Nationwide General		4,989,022	5,000,000	4,980,050	4,988,872		150		150		4,989,022			0	79,139	03/01/2024.
03072S KH 7	Ameriquest Mtg Sec Inc RMBS Ser 2003-10	..	03/25/2019.	Paydown		5,852,057	5,852,057	5,656,523	5,705,684		146,373		146,373		5,852,057			0	46,507	12/25/2033.
03072S ZK 4	Ameriquest Mtg Sec Inc RMBS Ser 2005-X1	..	12/26/2019.	Paydown		896,898	896,898	863,825	866,079		30,819		30,819		896,898			0	11,565	03/25/2035.
031162 CJ 7	Amgen Inc Sr Nt 2.600% 08/19/26	..	01/29/2019.	Nationwide General		6,996,674	7,000,000	6,995,730	6,996,643		30		30		6,996,674			0	80,889	08/19/2026.
03215P BN 8	Amresco Resdtl Sec Mtg Loan RMBS Ser 199	..	12/01/2019.	Paydown		31,440	31,440	31,013	31,261		180		180		31,440			0	1,130	03/25/2027.
03215P DN 6	Amresco Resdtl Sec Mtg Loan RMBS PTC Ser	..	12/01/2019.	Paydown		201	201	201	200		1		1		201			0	10	08/25/2027.
032511 AY 3	Anadarko Petroleum Corp Sr Nt	..	09/18/2019.	Tax Free Exchange		10,351,324	10,000,000	10,423,200	10,349,312		(7,988)		(7,988)		10,341,324		10,000	10,000	650,375	09/15/2036.
032511 BN 6	Anadarko Petroleum Corp Sr Nt	..	09/18/2019.	Tax Free Exchange		6,568,907	6,000,000	6,741,300	6,618,739		(55,832)		(55,832)		6,562,907		6,000	6,000	335,775	03/15/2026.
03334@ AA 7	AnchoragePermit Ctr Bldg Ls Tr CTL	..	12/15/2019.	Redemption 100.0000		239,377	239,377	239,377	239,377				0		239,377			0	8,300	02/15/2025.
03523T BH 0	Anheuser-Busch InBev WldwdInc Co Gtd Nt	..	11/15/2019.	Maturity		42,000,000	42,000,000	41,926,732	41,991,250		8,750		8,750		42,000,000			0	2,887,500	11/15/2019.
03523T BP 2	Anheuser-Busch InBev WldwdInc Sr Nt	..	02/11/2019.	Call 93.8860		9,388,600	10,000,000	9,253,600	9,680,006		9,620		9,620		9,689,626		310,374	310,374	(168,344)	07/15/2022.
035240 AD 2	Anheuser-Busch Inbev Worldwide Sr Nt	..	02/11/2019.	Call 97.9070		1,958,140	2,000,000	2,013,282	2,008,258		(291)		(291)		2,007,967		(7,967)	(7,967)	61,057	01/15/2022.
035242 AL 0	Anheuser-Busch Inbev Fin Sr Nt	..	02/11/2019.	Call 95.7630		2,872,890	3,000,000	2,927,082	2,927,716		1,861		1,861		2,929,578		70,422	70,422	15,140	02/01/2023.
040104 MF 5	Argent Securities Inc RMBS Ser 2004-W11	..	12/26/2019.	Paydown		2,539,069	2,539,069	2,422,038	2,451,251		87,818		87,818		2,539,069			0	50,139	11/25/2034.
04541G AL 6	Asset Backed Securities Corp RMBS Ser 19	..	12/23/2019.	Paydown		85,614	85,614				85,614		85,614		85,614			0	2,331	06/21/2029.
04541G GB 2	Asset Backed Securities Corp RMBS Ser 20	..	12/26/2019.	Paydown		1,219,247	1,219,247	1,170,807	1,181,707		37,540		37,540		1,219,247			0	20,675	11/25/2033.
04541G UN 0	Asset Backed Securities Corp RMBS Ser 20	..	06/25/2019.	Paydown		2,654,530	2,654,530	2,296,169	2,603,352		51,179		51,179		2,654,530			0	24,319	11/25/2035.
054937 AF 4	Branch Bk & Tr Co Sub Nt	..	11/01/2019.	Maturity		1,000,000	1,000,000	1,134,160	1,019,979		(19,979)		(19,979)		1,000,000			0	52,500	11/01/2019.
05549@ AA 3	BJs Wholesale Club Inc CTL (HG Bowie Rea	..	10/31/2019.	Call 109.0321		1,873,126	1,717,958	1,734,533	1,722,369		(1,213)		(1,213)		1,721,156		(3,198)	(3,198)	259,973	05/15/2022.
05549@ AA 3	BJs Wholesale Club Inc CTL (HG Bowie Rea	..	10/15/2019.	Redemption 100.0000		266,086	266,086	268,654	266,770		(683)		(683)		266,086			0	8,549	05/15/2022.

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
05565E F# 7	BMW US Capital LLC Gtd Sr Nt Ser K	..	02/13/2019.	Maturity		20,000,000	20,000,000	20,000,000	20,000,000				0		20,000,000			0	227,000	02/13/2019.
05565S AA 2	Burlington Northern PTC Ser 2006-2	..	10/01/2019.	Various		396,875	396,875	396,875	396,875				0		396,875			0	11,230	04/01/2024.
05568D AA 2	BNSF Railway Co ABS PTC Ser 2006-3	..	10/01/2019.	Various		483,178	483,178	483,178	483,178				0		483,178			0	12,940	04/01/2024.
05618D AJ 3	Babson CLO Ltd CLO Ser 2014-IA Cl A1R	..	10/21/2019.	Paydown		1,488,983	1,488,983	1,488,983	1,488,983				0		1,488,983			0	37,562	07/20/2025.
05951G AV 4	Banc of America Funding Corp RMBS Ser 20	..	12/01/2019.	Paydown		102,955	129,050	114,219	111,375	3,035	104		3,139		114,514		(11,560)	(11,560)	4,361	03/25/2037.
06051G EX 3	Bank of America Corp Nt	..	01/15/2019.	Various		1,010,000	1,010,000	1,010,604	1,010,005		(5)		(5)		1,010,000			0	13,130	01/15/2019.
07331Q AA 5	Bayview Opport Mast Fund Trust RMBS Ser	..	12/28/2019.	Paydown		2,126,188	2,126,188	2,188,062	2,180,005		(53,817)		(53,817)		2,126,188			0	46,386	06/28/2053.
07331Y AA 8	Bayview Opport Mast Fund Trust RMBS Ser	..	12/28/2019.	Paydown		217,258	217,258	222,811	222,400		(5,142)		(5,142)		217,258			0	4,245	01/25/2055.
07332B AA 7	Bayview Opport Mast Fund Trust RMBS Ser	..	12/30/2019.	Paydown		896,502	896,502	902,297	901,738		(5,236)		(5,236)		896,502			0	15,437	03/28/2057.
07333A AA 8	Bayview Opport Mast Fund Trust RMBS Ser	..	12/28/2019.	Paydown		3,181,428	3,181,428	3,150,457	3,150,943		30,485		30,485		3,181,428			0	60,502	05/28/2069.
07386H MD 0	Bear Stearns Alt- A Tr RMBS Ser 2004-10	..	12/26/2019.	Paydown		1,113,960	1,113,960	1,050,609	1,050,609		63,351		63,351		1,113,960			0	21,697	09/25/2034.
07401P AA 2	Bear Stearns Mtg Tr RMBS Ser 2007-SL1 Cl	..	12/26/2019.	Paydown		37,045	37,033	16,089	16,089				0		16,089		20,956	20,956	558	03/25/2037.
096630 AB 4	Boardwalk Pipelines LLC Nt	..	09/15/2019.	Maturity		5,550,000	5,550,000	6,034,293	5,618,889		(68,889)		(68,889)		5,550,000			0	319,125	09/15/2019.
117017 AA 1	Brunswick & Glynn Co Dev Auth CTL Rev Le	..	10/15/2019.	Redemption 100.0000		359,188	359,188	359,188	359,188				0		359,188			0	19,592	10/15/2022.
117017 AB 9	Brunswick & Glynn Co Dev Auth CTL Rev Le	..	08/15/2019.	Redemption 100.0000		690,280	690,280	690,280	690,280				0		690,280			0	32,555	02/15/2023.
117017 AC 7	Brunswick & Glynn Co Dev Auth CTL Rev Le	..	07/15/2019.	Redemption 100.0000		512,436	512,436	512,436	512,436				0		512,436			0	23,090	01/15/2024.
12524@ AA 8	CED Wind Holdings LLC Sec Nt	..	12/31/2019.	Redemption 100.0000		1,589,449	1,589,449	1,589,449	1,589,449				0		1,589,449			0	52,049	12/31/2028.
12553H AA 6	CIM Trust RMBS Ser 2017-7 Cl A	..	12/01/2019.	Paydown		6,097,463	6,097,463	6,151,682	6,146,076		(48,613)		(48,613)		6,097,463			0	99,098	04/25/2057.
12566U AN 4	Citimortgage Alternative Ln Tr RMBS Ser	..	12/01/2019.	Paydown		165,800	224,536	181,913	181,913				0		181,913		(16,113)	(16,113)	6,979	02/25/2037.
12566U AT 1	Citimortgage Alternative Ln Tr RMBS Ser	..	12/01/2019.	Paydown		146,087	146,087	142,024	144,322		182		182		144,504		1,583	1,583	4,609	02/25/2022.
12591U AG 8	Comm Mortgage Trust CMBS Ser 2014-UBS2 C	..	11/01/2019.	Paydown				244,659	123,207		(123,207)		(123,207)					0	13,746	03/10/2047.
12593V AG 4	Credit Suisse Mortgage Trust CMBS Ser 20	..	10/01/2019.	Paydown		9,000,000	9,000,000	9,248,860	9,191,444		(191,444)		(191,444)		9,000,000			0	1,613,131	11/15/2037.
12593V AJ 8	Credit Suisse Mortgage Trust CMBS Ser 20	..	10/01/2019.	Paydown		20,000,000	20,000,000	20,169,290	20,125,747		(125,747)		(125,747)		20,000,000			0	3,584,750	11/15/2037.
126410 LM 9	CSX Transportation Inc Co Gtd Nt	..	07/15/2019.	Various		139,886	139,886	139,886	139,886				0		139,886			0	8,744	01/15/2023.
12644@ BQ 7	CTL Cap Tr CTL Ser 2002-34 Cl A Walgreen	..	12/15/2019.	Redemption 100.0000		141,649	141,649	141,649	141,649				0		141,649			0	5,207	07/15/2022.
12646U AM 0	Credit Suisse Comm Mtg Tr RMBS Ser 2013-	..	12/01/2019.	Paydown		2,272,902	2,272,902	2,336,827	2,317,801		(44,899)		(44,899)		2,272,902			0	41,698	03/25/2043.
12650Y AG 8	Credit Suisse Mtg Tr CMBS Ser 2015-GLPB	..	10/01/2019.	Paydown		6,000,000	6,000,000	6,097,729	6,079,764		(79,764)		(79,764)		6,000,000			0	530,506	11/15/2034.
126650 BP 4	CVS Health Corp LBASS PTC Nt	..	12/10/2019.	Various		386,077	386,077	444,265	424,980		(38,903)		(38,903)		386,077			0	12,739	12/10/2028.
126650 BQ 2	CVS Health Corp LBASS PTC Nt	..	12/10/2019.	Various		639,265	639,265	644,984	644,852		(5,587)		(5,587)		639,265			0	24,296	01/10/2030.
126650 BS 8	CVS Health Corp LBASS PTC Nt	..	12/10/2019.	Various		233,394	233,394	301,714	281,407		(48,013)		(48,013)		233,394			0	9,472	01/10/2032.
12665U AA 2	CVS Health Corp ABS PTC Nt	..	12/10/2019.	Redemption 100.0000		334,689	334,689	334,689	334,689				0		334,689			0	8,589	01/10/2036.
126671 6B 7	CWABS Inc RMBS Ser 2004-5 Cl 1A	..	09/25/2019.	Paydown		477,506	477,506	450,498	453,863		23,643		23,643		477,506			0	5,943	10/25/2034.
126673 VE 9	CWABS Inc RMBS Ser 2004-U Cl 2A	..	12/16/2019.	Paydown		277,978	277,978	115,921	115,921		162,057		162,057		277,978			0	3,062	03/15/2034.
12667G W7 4	Countrywide Alternative Ln Tr RMBS Ser 2	..	12/01/2019.	Paydown		696,420	696,420	690,217	645,398	45,119	5,902		51,021		696,420			0	20,914	09/25/2035.
126686 AC 8	CWABS Inc RMBS Ser 2006-H Cl 2A1B	..	12/16/2019.	Paydown		258,619	258,619	89,534	89,534		169,085		169,085		258,619			0	4,658	11/15/2036.
12668A YS 8	Countrywide Alternative Ln Tr RMBS Ser 2	..	12/01/2019.	Paydown		42,498	56,428	47,208	47,208				0		47,208		(4,710)	(4,710)	1,716	12/25/2035.
12668F AB 0	CWABS Inc RMBS Ser 2006-I Cl 2A	..	12/16/2019.	Paydown		63,099	63,099	59,687	59,726		3,373		3,373		63,099			0	864	01/15/2037.
126694 NS 3	CWHL Inc RMBS Ser 2005-27 Cl 1A3	..	12/01/2019.	Paydown		192,699	192,699	187,550	185,818	4,231	2,650		6,881		192,699			0	6,042	12/25/2035.
126694 WE 4	CWHL Inc RMBS Ser 2006-HYB1 Cl 1A1	..	12/01/2019.	Paydown		438,479	464,772	349,393	349,393				0		349,393		89,085	89,085	9,465	03/20/2036.
12669F T2 9	CWHL Inc RMBS Ser 2004-14 Cl 2A5	..	12/01/2019.	Paydown		325,168	325,168	319,097	321,076		4,092		4,092		325,168			0	5,563	08/25/2034.
12669G R3 7	Countrywide Home Loans RMBS Ser 2005-15	..	12/01/2019.	Paydown		70,243	83,593	82,273	72,821	9,947	4		9,951		82,773		(12,529)	(12,529)	1,998	08/25/2035.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	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
14309Y AQ 7	Carlyle Global Mrkt Strat CLO Ser 2012-4	..	04/22/2019.	Paydown		16,000,000	16,000,000	16,000,000	16,000,000				0		16,000,000			0	365,084	01/20/2029.
144527 AB 4	Carrington Mtg Loan Tr RMBS Ser 2007-FRE	..	12/27/2019.	Paydown		486,931	486,931	432,455	432,455		54,476		54,476		486,931			0	7,866	02/25/2037.
15032T AS 5	Cedar Funding Ltd CLO Ser 2013-1A A1R	..	01/29/2019.	Nationwide General		5,000,000	5,000,000	5,000,000	5,000,000				0		5,000,000			0	27,758	06/09/2030.
151020 AE 4	Celgene Corp Sr Nt 3.950% 10/15/20	..	01/29/2019.	Nationwide General		2,040,080	2,000,000	2,166,980	2,041,841		(1,761)		(1,761)		2,040,080			0	22,822	10/15/2020.
151020 AE 4	Celgene Corp Sr Nt 3.950% 10/15/20	..	11/22/2019.	Various		2,426,070	2,409,000	2,491,265	2,437,809		(14,148)		(14,148)		2,423,661		2,409	2,409	104,935	10/15/2020.
151020 AH 7	Celgene Corp Sr Nt 3.250% 08/15/22	..	11/22/2019.	Various		18,920,440	19,100,000	18,517,449	18,840,893		60,447		60,447		18,901,340		19,100	19,100	788,008	08/15/2022.
15200W AB 1	Centerpoint Energy Transition LBASS Ser	..	10/15/2019.	Paydown		665,663	665,663	665,677	665,658		5		5		665,663			0	10,828	10/15/2020.
152314 NB 2	Centex Home Equity Loan Tr RMBS Ser 2005	..	12/26/2019.	Paydown		1,169,674	1,169,674	1,077,744	1,124,121		45,553		45,553		1,169,674			0	18,179	03/25/2035.
16165M AD 0	Chaseflex Tr RMBS Ser 2006-2 Cl A2B	..	12/26/2019.	Paydown		165,735	100,286	76,758	82,267		536		536		82,803		82,932	82,932	1,803	09/25/2036.
162765 AS 0	CHEC Loan Trust RMBS Ser 2004-2 Cl A3	..	12/26/2019.	Paydown		828,176	828,176	797,213	803,528		24,648		24,648		828,176			0	18,252	07/25/2034.
17025Q AC 1	Countrywide Home Loans RMBS Ser 2007-J3	..	12/01/2019.	Paydown		34,071	51,347	43,629	37,339	7,489	27		7,516		44,855		(10,784)	(10,784)	1,955	07/25/2037.
17275R AE 2	Cisco Sys Inc Sr Nt 4.950% 02/15/19	..	02/15/2019.	Maturity		1,000,000	1,000,000	1,009,413	1,001,323		(1,323)		(1,323)		1,000,000			0	24,750	02/15/2019.
17323M AA 3	Citigroup Mtg Loan Tr RMBS Ser 2015A Cl	..	12/01/2019.	Paydown		3,026,359	3,026,359	3,037,699	3,034,219		(7,861)		(7,861)		3,026,359			0	56,613	06/25/2058.
17324V AH 7	Citigroup Mtg Loan Trust RMBS Ser 2015-P	..	12/01/2019.	Paydown		2,071,275	2,071,275	2,104,916	2,100,093		(28,818)		(28,818)		2,071,275			0	42,683	09/25/2042.
17326Q AA 1	Citigroup Mortage Ln Trust Inc RMBS Ser	..	12/01/2019.	Paydown		1,580,135	1,580,135	1,559,785	1,560,004		20,131		20,131		1,580,135			0	29,280	09/25/2064.
17327D AA 9	Citigroup Mtg Ln Tr RMBS Ser 2018-RP3 A1	..	12/01/2019.	Paydown		2,671,022	2,671,022	2,626,970	2,627,759		43,262		43,262		2,671,022			0	56,185	03/25/2061.
174610 AJ 4	Citizens Financial Group Sub Nt	..	01/29/2019.	Nationwide General		3,000,000	3,000,000	3,000,000	3,000,000				0		3,000,000			0	64,525	08/01/2025.
174610 AK 1	Citizens Financial Group Sub Nt	..	01/29/2019.	Titan Insurance Company		4,996,173	5,000,000	4,994,750	4,996,136		37		37		4,996,173			0	33,444	12/03/2025.
184496 AL 1	Clean Harbors Inc Sr Nt	..	07/02/2019.	Call 95.2990		18,106,810	19,000,000	19,115,000	18,914,675	133,561	(9,621)		123,940		19,038,615		(38,615)	(38,615)	627,536	06/01/2021.
18976G AZ 9	Citimortgage Alternative Ln Tr RMBS Ser	..	12/01/2019.	Paydown		470,886	470,886	442,666	459,088		11,798		11,798		470,886			0	14,549	06/25/2022.
20047T AJ 8	Comm Mortgage Trust CMBS Ser 2014-TWC Cl	..	05/13/2019.	Paydown		5,000,000	5,000,000	4,942,200	4,996,868		3,132		3,132		5,000,000			0	93,960	02/13/2032.
20048E AW 1	Comm Mortgage Trust CMBS Ser 2013-LC6 Cl	..	01/01/2019.	Paydown		81,000	81,000	80,604	80,849		150		150		81,000			0	167	01/10/2046.
20048E AW 1	Comm Mortgage Trust CMBS Ser 2013-LC6 Cl	..	01/29/2019.	Titan Insurance Company		3,992,598	3,999,918	3,980,387	3,992,502		96		96		3,992,598			0	15,969	01/10/2046.
207597 EE 1	Connecticut Lt & Pwr Co 1st Mtg Bd	..	02/01/2019.	Maturity		1,000,000	1,000,000	1,040,310	1,000,438		(438)		(438)		1,000,000			0	27,500	02/01/2019.
21079R AA 0	Continental Airlines Inc LBASS EETC Ser	..	10/19/2019.	Paydown		1,180,326	1,180,326	1,229,225	1,217,853		(37,527)		(37,527)		1,180,326			0	59,593	10/19/2023.
212168 AA 6	Continental Wind Sr Nt	..	08/31/2019.	Redemption 100.0000		521,130	521,130	521,130	521,130				0		521,130			0	22,821	02/28/2033.
21870L AA 4	Core Industrial Trust CMBS Ser 2015 CALW	..	10/01/2019.	Paydown		1,897,343	1,897,343	1,932,432	1,920,080		(22,737)		(22,737)		1,897,343			0	94,569	02/10/2034.
21870L AA 4	Core Industrial Trust CMBS Ser 2015 CALW	..	01/29/2019.	Nationwide General		4,769,792	4,743,357	4,832,295	4,770,498		(706)		(706)		4,769,792			0	23,232	02/10/2034.
21870P AG 2	Core Industrial Trust CMBS Ser 2015 TEXW	..	10/01/2019.	Paydown		2,000,000	2,000,000	2,004,790	2,003,088		(3,088)		(3,088)		2,000,000			0	115,212	02/10/2034.
22534U AA 0	Credit Accept Auto Loan Tr LBASS Ser 201	..	12/15/2019.	Paydown		1,250,852	1,250,852	1,250,750	1,250,792		60		60		1,250,852			0	31,730	06/15/2026.
233331 AV 9	DTE Energy Co Sr Nt 3.300% 06/15/22	..	01/29/2019.	Nationwide General		5,079,224	5,000,000	5,135,976	5,080,952		(1,728)		(1,728)		5,079,224			0	20,167	06/15/2022.
23338V AB 2	DTE Electric Co Sr Nt 3.650% 03/15/24	..	01/29/2019.	Nationwide General		997,826	1,000,000	995,910	997,797		30		30		997,826			0	13,586	03/15/2024.
251510 AW 3	Deutsche Alt-A Sec Inc RMBS Ser 2003-2XS	..	12/01/2019.	Paydown		12,614	12,614	12,612	12,605		9		9		12,614			0	333	09/25/2033.
251563 CB 6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 Cl	..	12/01/2019.	Paydown		34,214	34,214	34,204	34,698		(484)		(484)		34,214			0	897	12/25/2033.
251563 DM 1	Deutsche Mtg Sec Inc RMBS Ser 2004-2 Cl	..	12/01/2019.	Paydown		38,801	38,801	38,791	39,273		(472)		(472)		38,801			0	761	01/25/2034.
25470D AC 3	Discovery Communications Co Gtd Nt	..	06/20/2019.	Call 102.5040		1,025,040	1,000,000	1,008,686	1,005,788		(1,868)		(1,868)		1,003,920		(3,920)	(3,920)	52,955	06/01/2020.
26249G AF 7	Dryden Sr Ln Fd CLO Ser 2014-33A Cl BR	..	03/15/2019.	Redemption 100.0000		6,000,000	6,000,000	6,000,000	6,000,000				0		6,000,000			0	111,324	10/15/2028.
26441C AD 7	Duke Energy Corp Sr Nt	..	09/15/2019.	Various		2,250,000	2,250,000	2,494,550	2,283,505		(33,505)		(33,505)		2,250,000			0	113,625	09/15/2019.
26441C AS 4	Duke Energy Corp Sr Nt	..	01/29/2019.	Nationwide General		4,988,047	5,000,000	4,984,600	4,987,937		109		109		4,988,047			0	54,472	09/01/2026.
29250R AS 5	Enbridge Energy Partners LP Sr Nt	..	12/16/2019.	Call 100.8354		1,008,354	1,000,000	1,019,774	1,019,173		(15,172)		(15,172)		1,004,001		(4,001)	(4,001)	74,498	03/15/2020.
29337# AA 7	Enhanced Cap CT Fund III LLC ABS CAPCO N	..	12/15/2019.	Redemption 100.0000		1,518,533	1,518,533	1,518,533	1,518,533				0		1,518,533			0	63,843	12/15/2020.
29365Y AA 1	Entergy AR Restoration Fdg LLC LBASS Ser	..	11/01/2019.	Paydown		1,163,069	1,163,069	1,162,820	1,162,999		70		70		1,163,069			0	20,159	08/01/2021.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	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
29379V BH 5	Enterprise Products Operations Sr Nt	..	01/29/2019.	Nationwide General		3,989,689	4,000,000	3,985,400	3,989,592		97		97		3,989,689			0	67,422	02/15/2026.
30219G AE 8	Express Scripts Hldg Co Sr Nt	..	10/11/2019.	Various		9,044,524	8,800,000	9,681,740	9,118,787		(83,062)		(83,062)		9,035,724		8,800	8,800	378,522	11/15/2021.
31331F AX 9	Fedex Corp ABS PTC Ser 1998-1A	..	07/15/2019.	Paydown		446,270	446,270	442,240	445,350		919		919		446,270			0	15,063	07/15/2023.
31331F AY 7	Fedex Corp ABS PTC Ser 1998-1 Cl B	..	01/15/2019.	Paydown		137,745	137,745	138,951	137,749		(4)		(4)		137,745			0	4,714	01/15/2019.
32027N RE 3	First Franklin Mtg Ln RMBS Ser 2005-FF4	..	12/26/2019.	Paydown		4,174,138	4,174,138	3,686,286	3,861,546		312,592		312,592		4,174,138			0	98,018	05/25/2035.
32052E AA 7	First Horizon Mtg PT Tr RMBS Ser 2006-AR	..	12/01/2019.	Paydown		419,788	419,874	377,440	377,440				0		377,440		42,349	42,349	9,632	11/25/2036.
337358 BH 7	First Union Corp Sub Bk Nt	..	01/29/2019.	Nationwide General		6,056,675	5,000,000	6,729,000	6,065,687		(9,012)		(9,012)		6,056,675			0	187,246	08/01/2026.
34528H AA 2	Ford Credit Auto Owner Tr LBASS 2018-2 A	..	01/15/2019.	Wells Fargo Securities LLC		17,847,377	17,857,143	17,856,502	17,856,505		18		18		17,856,523		(9,146)	(9,146)	55,079	01/15/2030.
35729Q AS 7	Fremont Home Loan Tr RMBS Ser 2006-B Cl	..	12/26/2019.	Redemption 5.0138		5,048	100,688	5,044	5,044		4		4		5,048			0	47,710	08/25/2036.
35729Q AS 7	Fremont Home Loan Tr RMBS Ser 2006-B Cl	..	12/26/2019.	Capital Distribution		95,640		95,640	95,640				0		95,640			0		08/25/2036.
36197X AL 8	GS Mortgage Securities Trust CMBS Ser 20	..	12/01/2019.	Paydown		4,128,703	4,128,703	4,252,306	4,162,563		(33,860)		(33,860)		4,128,703			0	59,830	06/10/2046.
36228F C5 3	GS Mortgage Securities Corp RMBS Ser 200	..	11/01/2019.	Paydown		25,379	25,379	25,378	25,362		17		17		25,379			0	639	11/25/2033.
36242D 7Q 0	GS Mortgage Securities Corp RMBS Ser 200	..	12/01/2019.	Paydown		90,471	90,471	85,975	88,156		2,315		2,315		90,471			0	2,924	06/25/2035.
369550 AX 6	General Dynamics Corp Sr Nt	..	01/29/2019.	Nationwide General		6,757,387	7,000,000	6,694,975	6,755,186		2,201		2,201		6,757,387			0	67,764	08/15/2026.
36962G 4D 3	General Elec Cap Corp Sr Nt	..	08/07/2019.	Maturity		15,000,000	15,000,000	15,356,700	15,027,467		(27,467)		(27,467)		15,000,000			0	900,000	08/07/2019.
38081E AA 9	Golden Bear LBASS Ser 2016-1A Cl A	..	09/20/2019.	Paydown		1,624,028	1,624,028	1,623,521	1,623,541		487		487		1,624,028			0	49,097	09/20/2047.
38082J AA 7	Golden Bear LBASS Ser 2016-2A Cl A	..	09/20/2019.	Paydown		1,540,174	1,540,174	1,474,291	1,476,362		63,811		63,811		1,540,174			0	37,123	09/20/2047.
38148L AE 6	Goldman Sachs Group Inc Sr Nt	..	01/29/2019.	Nationwide General		2,993,489	3,000,000	2,990,340	2,993,419		71		71		2,993,489			0	20,938	05/22/2025.
38217V AA 8	Goodgreen Trust LBASS Ser 2017-1A Cl A	..	12/15/2019.	Paydown		1,676,952	1,676,952	1,676,172	1,676,207		746		746		1,676,952			0	38,255	10/15/2052.
40423X AB 8	NRZ Excess RMBS 2018-PLS1 Cl A	..	12/25/2019.	Paydown		2,396,727	2,396,727	2,396,696	2,396,704		24		24		2,396,727			0	40,548	01/25/2023.
40423X AC 6	NRZ Excess RMBS Ser 2018-PLS1 Cl B	..	12/25/2019.	Paydown		1,843,636	1,843,636	1,824,151	1,825,707		17,929		17,929		1,843,636			0	35,050	01/25/2023.
40423X AF 9	NRZ Excess RMBS Ser 2018-PLS2 Cl A	..	12/25/2019.	Paydown		3,195,393	3,195,393	3,189,241	3,189,335		6,058		6,058		3,195,393			0	54,866	02/25/2023.
40423X AG 7	NRZ Excess RMBS Ser 2018-PLS2 Cl B	..	12/25/2019.	Paydown		912,969	912,969	905,990	906,530		6,440		6,440		912,969			0	17,808	02/25/2023.
41164T AA 0	Harborview Mtg Loan Tr RMBS Ser 2007-A C	..	12/19/2019.	Paydown		340,767	332,275	63,132	63,132				0		63,132		277,634	277,634	5,065	06/21/2037.
412822 AD 0	Harley-Davidson Inc Sr Nt	..	11/12/2019.	Morgan Stanley & Co LLC		3,116,970	3,000,000	2,983,470	2,988,491		1,374		1,374		2,989,865		127,105	127,105	135,917	07/28/2025.
412822 AD 0	Harley-Davidson Inc Sr Nt	..	01/29/2019.	Nationwide General		3,984,811	4,000,000	3,977,960	3,984,654		157		157		3,984,811			0	70,389	07/28/2025.
423452 AB 7	Helmerich & Payne Sr Nt	..	03/22/2019.	Tax Free Exchange		8,207,290	8,100,000	8,212,053	8,211,426		(4,137)		(4,137)		8,207,290			0	96,255	03/15/2025.
42770L AA 1	Hero Funding Trust LBASS Ser 2015-1A Cl	..	12/20/2019.	Paydown		1,426,909	1,426,909	1,426,264	1,426,484		425		425		1,426,909			0	40,395	09/21/2040.
42770Q AA 0	Hero Funding Trust LBASS Ser 2014-2A Cl	..	09/20/2019.	Paydown		1,746,487	1,746,487	1,749,678	1,749,191		(2,704)		(2,704)		1,746,487			0	56,061	09/21/2040.
42770R AA 8	Hero Funding Trust LBASS Ser 2014-1A Cl	..	09/20/2019.	Paydown		1,534,128	1,534,128	1,537,759	1,536,918		(2,790)		(2,790)		1,534,128			0	56,723	09/20/2038.
42770U AA 1	Hero Funding Trust LBASS Ser 2015-2A CL	..	12/20/2019.	Paydown		1,497,018	1,497,018	1,496,849	1,496,881		137		137		1,497,018			0	44,273	09/20/2040.
42771T AA 3	Hero Funding Trust LBASS Ser 2015-3A Cl	..	12/20/2019.	Paydown		1,268,802	1,268,802	1,268,759	1,268,762		40		40		1,268,802			0	40,029	09/20/2041.
43739E AP 2	Homebanc Mortgage Tr RMBS Ser 2005-1 Cl	..	12/26/2019.	Paydown		104,044	104,044	96,187	96,187		7,858		7,858		104,044			0	1,666	03/25/2035.
44329E AC 5	HSI Asset Loan Obligation RMBS Ser 2007-	..	12/01/2019.	Paydown		242,080	268,293	163,011	163,011				0		163,011		79,069	79,069	5,462	09/25/2037.
446413 AL 0	Huntington Ingalls Industries Sr Nt	..	01/29/2019.	Nationwide General		1,252,541	1,250,000	1,252,683	1,252,560		(19)		(19)		1,252,541			0	7,014	12/01/2027.
44984M AA 7	I-Preferred Term Sec Ltd LBASS Residual	..	03/27/2019.	Additional income									0					0	2,474	06/24/2034.
45254N JG 3	IMPAC CMB Tr RMBS Ser 2004-5 Cl 1A1	..	12/27/2019.	Paydown		31,079	31,079	31,136	31,129		(50)		(50)		31,079			0	457	10/25/2034.
45254N KX 4	IMPAC CMB Tr RMBS Ser 2004-9 Cl 1A1	..	12/26/2019.	Paydown		62,193	62,193	62,348	62,300		(107)		(107)		62,193			0	1,378	01/25/2035.
45256# AB 8	Impact CIL Parent LLC ABS Revolving Nt S	..	12/30/2019.	Redemption 100.0000		6,271,652	6,271,652	6,271,652	6,271,652				0		6,271,652			0	88,240	10/25/2056.
45256H AD 0	Impact Funding LLC CMBS Ctf Tranche C	..	12/01/2019.	Paydown		646,653	646,653	664,787	647,086		(433)		(433)		646,653			0	20,779	07/25/2033.
45257H AA 5	Impact Funding LLC CMBS Ser 2010-1 Cl A1	..	12/01/2019.	Paydown		2,309,466	2,309,466	2,310,714	2,309,582		(116)		(116)		2,309,466			0	71,383	01/25/2051.
456652 AA 4	Indymac Indx Mtg Ln Tr RMBS Ser 2007-A1	..	11/01/2019.	Paydown		106,612	105,973	80,212	74,648	5,564			5,564		80,212		26,401	26,401	4,914	08/25/2037.

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
465685 AF 2	ITC Holdings Corp Sr Nt	..	06/14/2019.	Call 101.7240		8,285,420	8,145,000	9,157,376	8,312,854		(72,492)		(72,492)		8,240,362		(95,362)	(95,362)	549,819	01/15/2020.
466247 H8 9	JP Morgan Mtg Tr RMBS Ser 2006-A2 Cl 1A1	..	12/01/2019.	Paydown		31,237	31,238	31,101	28,250	2,867	(3)		2,864		31,114		123	123	685	04/25/2036.
46631N EZ 8	JP Morgan Mtg Tr RMBS Ser 2007-S3 Cl 2A3	..	12/01/2019.	Paydown		114,000	114,525	107,775	108,159		715		715		108,874		5,127	5,127	4,315	08/25/2022.
46640J AS 6	JP Morgan Chase Comm Mtg Secs CMBS Ser 2	..	12/01/2019.	Paydown		2,008,325	2,008,325	2,028,402	2,013,065		(4,740)		(4,740)		2,008,325			0	38,666	01/15/2046.
46641W AW 7	JPMBB Comm Mtg Sec Tr CMBS Ser 2014-C19	..	12/01/2019.	Paydown		904,221	904,221	930,662	913,828		(9,607)		(9,607)		904,221			0	16,824	04/15/2047.
47215B AD 9	JCP&L Transition Funding LLC LBASS Ser 2	..	12/05/2019.	Paydown		1,853,049	1,853,049	1,845,222	1,851,289		1,761		1,761		1,853,049			0	67,070	06/05/2023.
478375 AF 5	Johnson Control Intl plc Sr Nt	..	05/17/2019.	Call 99.6360		7,804,488	7,833,000	8,051,835	7,961,762		(17,376)		(17,376)		7,944,386		(111,386)	(111,386)	106,934	12/01/2021.
492386 AU 1	Kerr McGee Corp Sr Nt 6.950% 07/01/24	..	09/18/2019.	Tax Free Exchange		14,650,365	13,000,000	15,110,420	14,856,600		(219,235)		(219,235)		14,637,365		13,000	13,000	1,096,749	07/01/2024.
50540R AJ 1	Laboratory Corp of America Sr Nt	..	01/29/2019.	Nationwide General		5,111,463	5,000,000	5,460,750	5,116,140		(4,677)		(4,677)		5,111,463			0	47,535	11/15/2020.
52467@ AH 8	Legg Mason Mtg Cap Corp CTL	..	12/15/2019.	Redemption 100.0000		269,181	269,181	282,313	270,983		(1,802)		(1,802)		269,181			0	11,158	01/15/2021.
52520M GQ 0	Lehman Mtg Tr RMBS Ser 2006-2 Cl 6A1	..	12/01/2019.	Paydown		48,612	48,612	48,785	48,751		(138)		(138)		48,612			0	1,444	04/25/2036.
539830 BE 8	Lockheed Martin Corp Sr Nt	..	01/29/2019.	Nationwide General		2,994,512	3,000,000	2,991,420	2,994,449		63		63		2,994,512			0	35,767	03/01/2025.
542514 NC 4	Long Beach Mtg Loan Tr RMBS Ser 2005-WL2	..	12/26/2019.	Paydown		1,653,037	1,653,037	1,568,836	1,589,663		63,374		63,374		1,653,037			0	27,603	08/25/2035.
552759 AA 0	MFRA Tr RMBS 2017-RPL1 Cl A1	..	12/01/2019.	Paydown		1,437,539	1,437,539	1,437,525	1,437,194		345		345		1,437,539			0	20,092	02/25/2057.
55818P AL 4	Madison Park Funding LTD CLO Ser 2014-12	..	10/21/2019.	Paydown		8,399,910	8,399,910	8,399,910	8,399,910				0		8,399,910			0	231,420	07/20/2026.
56081# AR 1	Major League Baseball Tr Nt	..	08/12/2019.	Redemption 100.0000		932,729	932,729	932,729	932,729				0		932,729			0	21,482	12/10/2020.
589929 5F 1	Merrill Lynch Mtg Investors RMBS Ser 200	..	12/26/2019.	Paydown		2,137,158	2,137,158	1,962,794	2,005,925		131,233		131,233		2,137,158			0	38,178	07/25/2034.
59166B AA 9	Metlife Securitization Tr RMBS Ser 2017-	..	12/01/2019.	Paydown		1,305,419	1,305,419	1,266,045	1,264,007		41,412		41,412		1,305,419			0	22,462	04/25/2055.
59166D AA 5	Metlife Securitization Trust RMBS Ser 20	..	12/01/2019.	Paydown		2,098,918	2,098,918	2,102,771	2,102,627		(3,708)		(3,708)		2,098,918			0	45,852	03/25/2057.
59549R AC 8	Mid State Tr X LBASS Ser 10 Cl M1	..	12/15/2019.	Paydown		406,170	406,170	341,540	341,540		64,629		64,629		406,170			0	14,172	02/15/2036.
59549W AB 9	Mid State Tr LBASS Ser 11 Cl M1	..	12/15/2019.	Paydown		221,218	221,218	221,214	221,218		1		1		221,218			0	7,033	07/15/2038.
615369 AM 7	Moodys Corp Sr Nt 3.250% 01/15/28	..	01/29/2019.	Titan Insurance Company		4,758,021	5,000,000	4,748,650	4,756,273		1,749		1,749		4,758,021			0	87,569	01/15/2028.
61744C FB 7	Morgan Stanley Cap I RMBS Ser 2004-HE6 C	..	12/26/2019.	Paydown		666,795	666,795	613,452	625,294		41,501		41,501		666,795			0	11,249	08/25/2034.
61749T AA 2	Morgan Stanley Mtg Ln Tr RMBS Ser 2006-1	..	12/26/2019.	Paydown		333,240	333,240	66,348	66,348		266,892		266,892		333,240			0	4,465	08/25/2036.
61761Q AC 7	Morgan Stanley BAML Tr CMBS Ser 2013-C8	..	12/01/2019.	Paydown		209,591	209,591	207,917	207,942		1,649		1,649		209,591			0	3,491	12/15/2048.
61762D AU 5	Morgan Stanley BAML Tr CMBS Ser 2013-C9	..	12/01/2019.	Paydown		1,441,231	1,441,231	1,383,863	1,422,300		18,931		18,931		1,441,231			0	20,840	05/15/2046.
61762M BU 4	Morgan Stanley BAML Tr CMBS Ser 2013-C10	..	12/01/2019.	Paydown		4,998,135	4,998,135	5,148,007	5,039,353		(41,218)		(41,218)		4,998,135			0	109,845	07/15/2046.
61762T AC 0	Morgan Stanley BAML Tr CMBS Ser 2013-C11	..	12/01/2019.	Paydown		8,681,086	8,681,086	8,941,251	8,756,838		(75,752)		(75,752)		8,681,086			0	197,035	08/15/2046.
61764J AA 4	Morgan Stanley Cap I Tr CMBS Ser 2014-MP	..	01/09/2019.	Bank of America BISD Dealer		3,730,352	3,700,000	3,782,021	3,743,655		(481)		(481)		3,743,175		(12,823)	(12,823)	14,261	08/11/2029.
61765L AS 9	Morgan Stanley BAML Tr CMBS Ser 2015-C24	..	01/29/2019.	Nationwide General		5,079,653	5,000,000	5,149,738	5,081,298		(1,646)		(1,646)		5,079,653			0	28,025	08/15/2047.
626717 AF 9	Murphy Oil Corp Sr Nt 4.450% 12/01/22	..	01/29/2019.	Nationwide General		4,852,790	5,000,000	4,979,700	4,707,600	283,370	164		283,534		4,991,134		(138,344)	(138,344)	35,847	12/01/2022.
62927# AD 8	NFL Ventures LP Sr Gtd Nt Ser 2015-A Tr	..	10/15/2019.	Redemption 100.0000		2,731,824	2,731,824	2,731,824	2,731,824				0		2,731,824			0	58,119	03/31/2024.
635405 AM 5	National City Corp Sub Nt	..	05/15/2019.	Maturity		3,500,000	3,500,000	4,120,550	3,556,898		(56,898)		(56,898)		3,500,000			0	120,313	05/15/2019.
63860H AD 1	Nationstar Home Equity Loan Tr RMBS Ser	..	12/25/2019.	Paydown		1,764,887	1,764,887	1,490,226	1,554,549		210,338		210,338		1,764,887			0	23,916	03/25/2037.
64508Q AA 3	New Haven Fed Office Bldg Ls CTL GSA Gtd	..	07/15/2019.	Redemption 100.0000		673,027	673,027	673,027	673,027				0		673,027			0	29,926	01/15/2020.
64712# AA 9	New Mexico Gas Priv Pl	..	07/30/2019.	Maturity		11,000,000	11,000,000	11,000,000	11,000,000				0		11,000,000			0	298,100	07/30/2019.
64828C AA 7	New Residential Mtg Ln Tr RMBS Ser 2018-	..	12/01/2019.	Paydown		1,007,788	1,007,788	1,033,968	1,032,932		(25,144)		(25,144)		1,007,788			0	24,945	03/25/2036.
64828M AA 5	New Residential Mtg Ln Tr RMBS Ser 2017-	..	12/01/2019.	Paydown		2,043,531	2,043,531	2,062,186	2,061,665		(18,134)		(18,134)		2,043,531			0	43,711	04/25/2057.
64829H AD 9	New Residential Mtg Ln Tr RMBS Ser 2016-	..	12/01/2019.	Paydown		948,843	948,843	958,776	958,286		(9,444)		(9,444)		948,843			0	17,267	09/25/2056.
64829J AA 1	New Residential Mtg Ln Tr RMBS Ser 2017-	..	01/01/2019.	Paydown		50,295	50,295	50,932	50,900		(605)		(605)		50,295			0	168	02/25/2057.
64829J AA 1	New Residential Mtg Ln Tr RMBS Ser 2017-	..	01/29/2019.	Titan Insurance Company		2,769,676	2,736,923	2,771,562	2,769,849		(173)		(173)		2,769,676			0	17,638	02/25/2057.
64830B AA 5	New Residential Mtg Ln Tr RMBS Ser 2017-	..	12/01/2019.	Paydown		1,431,008	1,431,008	1,479,285	1,477,308		(46,300)		(46,300)		1,431,008			0	32,087	08/27/2057.

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
64830B AA 5	New Residential Mtg Ln Tr RMBS Ser 2017-	..	01/29/2019.	Nationwide General		3,892,757	3,771,054	3,898,275	3,893,066		(308)		(308)		3,892,757			0	24,302	08/27/2057.
64830G AB 2	New Residential Mtg Ln Tr RMBS Ser 2018-	..	12/01/2019.	Paydown		2,023,909	2,023,909	2,052,152	2,051,080		(27,171)		(27,171)		2,023,909			0	44,531	12/25/2057.
651229 AV 8	Newell Rubbermaid Inc Sr Nt	..	01/29/2019.	Nationwide General		4,999,031	5,000,000	4,998,450	4,999,014		16		16		4,999,031			0	63,097	04/01/2023.
651229 BA 3	Newell Rubbermaid Inc Sr Nt	..	11/25/2019.	Call 102.5000		6,288,375	6,135,000	6,210,370	6,179,941		(13,431)		(13,431)		6,166,509		(31,509)	(31,509)	468,646	11/15/2023.
651639 AL 0	Newmont Mining Corp Co Gtd Nt	..	10/01/2019.	Maturity		10,000,000	10,000,000	9,962,090	9,996,495		3,505		3,505		10,000,000			0	512,500	10/01/2019.
655044 AP 0	Noble Energy Inc Sr Nt	..	12/04/2019.	UBS Financial Services Inc		5,215,800	5,000,000	4,827,420	4,837,136		14,022		14,022		4,851,157		364,643	364,643	267,896	01/15/2028.
65535V CN 6	Nomura Asset Sec Corp RMBS Ser 2004-AP1	..	12/01/2019.	Paydown		12,262	12,262	12,262	12,253		9		9		12,262			0	368	03/25/2034.
667294 AW 2	Northwest Airlines LBASS EETC Ser 2001-1	..	10/01/2019.	Paydown		397,925	397,925	398,599	398,137		(212)		(212)		397,925			0	15,382	10/01/2023.
66988A AB 0	Novant Health Inc Nt 5.850% 11/01/19	..	11/01/2019.	Maturity		10,000,000	10,000,000	9,998,400	9,999,757		243		243		10,000,000			0	585,000	11/01/2019.
67020B AA 8	NRRC-D Facilities Corp CTL GSA Rev Bd Ls	..	12/07/2019.	Redemption 100.0000		685,965	685,965	685,965	685,965				0		685,965			0	24,391	11/07/2023.
67109B CC 6	OHA Loan Funding Ltd CLO Ser 2015-1A Cl	..	12/06/2019.	Redemption 100.0000		15,685,000	15,685,000	15,685,000	15,685,000				0		15,685,000			0	650,975	08/15/2029.
67575N BG 7	Ocwen Master Adv Rec Tr LBASS Ser 2018-T	..	08/15/2019.	Paydown		6,000,000	6,000,000	5,999,996	5,999,991		9		9		6,000,000			0	143,920	08/15/2050.
679574 AG 8	Old Dominion Elec 1st Mtg Bd	..	12/01/2019.	Redemption 100.0000		41,667	41,667	41,667	41,667				0		41,667			0	2,587	12/01/2028.
682134 AC 5	Omnicom Group Inc Nt 4.450% 08/15/20	..	08/01/2019.	Various		6,659,347	6,513,000	7,145,907	6,695,437		(64,726)		(64,726)		6,630,711		(117,711)	(117,711)	424,905	08/15/2020.
68268N AE 3	Oneok Partners LP Sr Nt	..	03/01/2019.	Maturity		7,000,000	7,000,000	7,889,140	7,020,092		(20,092)		(20,092)		7,000,000			0	301,875	03/01/2019.
70069F CH 8	Park Place Securities Inc RMBS Ser 2004-	..	12/26/2019.	Paydown		761,741	761,741	731,747	740,436		21,305		21,305		761,741			0	13,505	10/25/2034.
70069F DM 6	Park Place Securities Inc RMBS Ser 2004-	..	12/26/2019.	Paydown		3,568,403	3,568,403	3,435,703	3,477,251		91,152		91,152		3,568,403			0	63,092	12/25/2034.
70176@ AA 7	Parmer 31 (Austin TX) CTL Pass CTL Ser A	..	12/15/2019.	Redemption 100.0000		795,007	795,007	800,969	800,349		(5,342)		(5,342)		795,007			0	15,087	01/15/2032.
713448 CY 2	Pepsico Inc Sr Nt 3.500% 07/17/25	..	01/29/2019.	Nationwide General		3,987,155	4,000,000	3,981,280	3,987,020		135		135		3,987,155			0	74,667	07/17/2025.
73019# AA 0	PNC Equip Finc LLC LBASS Priv Pl Nt Ser	..	09/13/2019.	Redemption 100.0000		580,573	580,573	580,573	580,573				0		580,573			0	13,063	09/13/2027.
73019# AB 8	PNC Equip Finc LLC LBASS Priv Pl Nt Ser	..	09/13/2019.	Redemption 100.0000		419,427	419,427	419,427	419,427				0		419,427			0	9,437	09/13/2027.
74041C AA 7	Preferred Term Sec Ltd VI LBASS Flt Rt N	..	12/27/2019.	Paydown		3,144,950	3,144,950	2,356,037	2,325,476		819,474		819,474		3,144,950			0	70,205	09/26/2034.
74041E AC 9	Preferred Term Sec Ltd VI LBASS Mezz Nt	..	12/23/2019.	Paydown		82,310	82,310	4,570	4,570		77,740		77,740		82,310			0	1,859	03/23/2035.
74041N AA 3	Preferred Term Sec Ltd VI LBASS Sec Nt	..	12/24/2019.	Paydown		479,971	479,971	414,023	427,528		52,443		52,443		479,971			0	9,175	12/24/2033.
74041N AL 9	Preferred Term Sec Ltd VI LBASS Ltd Ser	..	12/24/2019.	Paydown		359,978	359,978	235,786	265,593		94,385		94,385		359,978			0	6,532	12/24/2033.
74042E AA 2	Preferred Term Sec Ltd LBASS XVII Sr Nt	..	12/23/2019.	Redemption 100.0000		1,213,358	1,213,358	928,219	974,699		238,659		238,659		1,213,358			0	33,275	06/23/2035.
74042H AA 5	Preferred Term Sec Ltd LBASS XIX Flt Rt	..	12/23/2019.	Paydown		806,112	806,112	550,031	574,956		231,156		231,156		806,112			0	15,652	12/22/2035.
74042J AA 1	Preferred Term Sec Ltd LBASS XXI Nt Ser	..	09/23/2019.	Redemption 100.0000		135,221	135,221	103,106	87,603		47,618		47,618		135,221			0	1,716	03/22/2038.
74042W AA 2	Preferred Term Sec Ltd LBASS Flt Rt Nt C	..	12/23/2019.	Paydown		295,189	295,189	208,108	168,231		126,958		126,958		295,189			0	4,847	09/23/2035.
74043A AC 5	Preferred Term Sec Ltd LBASS XXIII Nt Se	..	12/23/2019.	Paydown		869,723	869,723	572,278	566,773		302,951		302,951		869,723			0	7,298	12/22/2036.
74113Y AC 8	Prestige Auto Rec Tr LBASS Ser 2017-1A C	..	12/15/2019.	Paydown		20,000,000	20,000,000	19,998,822	19,999,433		567		567		20,000,000			0	275,892	10/15/2021.
741382 AC 9	Preferred Term Sec Ltd VI ABS Combo Nt P	..	12/23/2019.	Paydown		333,104	333,104	174,337	174,337		158,766		158,766		333,104			0	3,450	03/23/2035.
741382 AC 9	Preferred Term Sec Ltd VI ABS Combo Nt P	..	11/01/2019.	Redemption 100.0000		7,568	7,568	3,961	3,961		3,607		3,607		7,568			0	71	03/23/2035.
74160M KU 5	Prime Mortgage Tr RMBS Ser 2005-4 Cl 2A9	..	12/01/2019.	Paydown		678,902	736,776	600,074	638,326		1,272		1,272		639,597		39,304	39,304	23,843	10/25/2035.
74170* AA 7	Prime Property Fd LLC Sr Nt Ser A	..	08/22/2019.	Maturity		13,000,000	13,000,000	13,000,000	13,000,000				0		13,000,000			0	456,300	08/22/2019.
74924D AA 7	Residential Accredit Loans Inc RMBS Ser	..	12/01/2019.	Paydown		233,940	305,528	221,317	221,317				0		221,317		12,624	12,624	9,647	09/25/2037.
74937T AA 7	RCO Mortgage LLC RMBS Ser 2016-SFR1 Cl A	..	10/01/2019.	Paydown		1,823,290	1,823,290	1,820,423	1,820,325		2,965		2,965		1,823,290			0	31,081	11/25/2051.
74937T AA 7	RCO Mortgage LLC RMBS Ser 2016-SFR1 Cl A	..	10/01/2019.	Redemption 100.0000		6,018,939	6,018,939	6,009,476	6,009,151		9,788		9,788		6,018,939			0	206,274	11/25/2051.
75406B AE 7	Residential Asset Secs Corp RMBS Ser 200	..	12/26/2019.	Paydown		1,510,117	1,510,117	1,302,476	1,415,658		94,459		94,459		1,510,117			0	23,839	03/25/2036.
756109 AR 5	Realty Income Corp Sr Nt	..	01/29/2019.	Titan Insurance Company		3,073,846	3,000,000	3,089,310	3,074,505		(659)		(659)		3,073,846			0	35,750	10/15/2026.
758202 AG 0	Reed Elsevier Cap Inc Co Gtd Nt	..	01/15/2019.	Maturity		10,000,000	10,000,000	10,013,527	10,000,141		(141)		(141)		10,000,000			0	431,250	01/15/2019.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	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
75973L AA 6	Renew LBASS Ser 2017-1A Cl A		12/20/2019.	Paydown		605,331	605,331	605,171	605,154		177		177		605,331			0	13,110	09/20/2052.
760761 AB 2	Republic Services Inc Co Gtd Nt		09/15/2019.	Maturity		2,000,000	2,000,000	2,071,010	2,006,671		(6,671)		(6,671)		2,000,000			0	110,000	09/15/2019.
761713 BS 4	Reynolds American Inc Sr Nt		06/23/2019.	Maturity		16,000,000	16,000,000	17,136,639	16,167,880		(167,880)		(167,880)		16,000,000			0	650,000	06/23/2019.
76761R AC 3	Riserva CLO Ltd CLO Ser 2016-3A Cl B1		06/24/2019.	Redemption 100.0000		20,000,000	20,000,000	20,000,000	20,000,000				0		20,000,000			0	627,040	10/18/2028.
779382 AP 5	Rowan Companies Inc Co Gtd Nt		01/29/2019.	Nationwide General		3,210,157	3,700,000	3,882,881	3,052,500	720,350	(1,537)		718,813		3,771,313		(561,156)	(561,156)	29,060	06/01/2022.
78442G GG 5	SLM Student Loan Tr LBASS Ser 2003-4 Cl		12/16/2019.	Paydown		50,421	50,421	51,719	49,722	1,316	(617)		699		50,421			0	1,037	03/15/2033.
78468V AA 0	SPL Logistics Escrow LLC Nt		02/13/2019.	Guggenheim Securities LLC		9,412,500	10,000,000	10,000,000	8,700,000	1,300,000			1,300,000		10,000,000		(587,500)	(587,500)	478,264	08/01/2020.
78469Q AK 8	SPS Servicer Advance Rec Tr RMBS Ser 201		10/15/2019.	Paydown		20,900,000	20,900,000	20,896,940	20,899,062		938		938		20,900,000			0	451,589	11/15/2049.
785811 AA 8	SACO I Tr RMBS Ser 2006-5 Cl 1A		12/26/2019.	Paydown		137,254	134,042	46,245	46,264				0		46,264		90,990	90,990	2,077	04/25/2036.
797440 BU 7	San Diego Gas & Elec Co 1st Mtg Bd		01/25/2019.	Citigroup		4,573,200	5,000,000	4,983,750	4,987,617		119		119		4,987,736		(414,536)	(414,536)	25,694	05/15/2026.
816851 BA 6	Sempra Energy Sr Nt 3.250% 06/15/27		06/03/2019.	Wells Fargo Securities LLC		2,437,900	2,500,000	2,492,350	2,493,396		291		291		2,493,687		(55,787)	(55,787)	38,368	06/15/2027.
817565 CB 8	Service Corp Intl Sr Nt		10/11/2019.	Us Bancorp Investments Inc		5,988,500	5,800,000	6,162,250	5,742,000	244,474	(52,083)		192,391		5,934,392		54,108	54,108	286,637	05/15/2024.
83379# AA 3	Sodexo Inc Gtd Sr Nt Ser A		03/04/2019.	Maturity		20,000,000	20,000,000	20,000,000	20,000,000				0		20,000,000			0	271,000	03/04/2019.
83416W AA 1	Solar Star Funding LLC Sr Nt		12/30/2019.	Redemption 100.0000		606,784	606,784	606,784	606,784				0		606,784			0	30,500	06/30/2035.
83612M AF 4	Soundview Home Eq Loan Tr RMBS Ser 2006-		12/26/2019.	Paydown		1,120,121	1,120,121	1,089,143	1,094,837		25,284		25,284		1,120,121			0	27,410	12/25/2036.
84762N BK 6	Spectrum Brands Inc Term Ln Nt 4		01/04/2019.	Redemption 100.0000		1,086,596	1,086,596	1,092,401	1,051,282	40,896	(5,582)		35,314		1,086,596			0	3,313	06/23/2022.
84762N BK 6	Spectrum Brands Inc Term Ln Nt 3		01/04/2019.	Redemption 100.0000		4,348,244	4,348,244	4,371,473	4,206,927	163,653	(22,335)		141,318		4,348,244			0	30,273	06/23/2022.
84762N BK 6	Spectrum Brands Inc Term Ln Nt 2		01/04/2019.	Redemption 100.0000		12,371,875	12,371,875	12,437,966	11,969,789	465,615	(63,529)		402,086		12,371,875			0	6,227	06/23/2022.
85746* DR 8	State Street Bk & Tr Co ABS Sr Lev Lease		01/31/2019.	Redemption 100.0000		39,787	39,787	39,787	39,787				0		39,787			0	1,361	01/31/2019.
85746* DU 1	State Street Bk & Tr Co ABS Sr Lev Lease		01/31/2019.	Redemption 100.0000		40,777	40,777	40,777	40,777				0		40,777			0	1,395	01/31/2019.
85746* DX 5	State Street Bk & Tr Co ABS Sr Lev Lease		01/31/2019.	Redemption 100.0000		24,351	24,351	24,351	24,351				0		24,351			0	833	01/31/2019.
85746* EA 4	State Street Bk & Tr Co ABS Sr Lev Lease		01/31/2019.	Redemption 100.0000		24,351	24,351	24,351	24,351				0		24,351			0	833	01/31/2019.
86074Q AN 2	Stillwater Mining Co Sr Nt		03/26/2019.	Direct		520,725	530,000	522,098	487,939	35,325	196		35,521		523,460		(2,735)	(2,735)	9,546	06/27/2025.
863576 DG 6	Structured Asset Sec Corp RMBS Ser 2005-		04/25/2019.	Paydown		1,127,137	1,127,137	1,015,128	1,110,988		16,149		16,149		1,127,137			0	6,438	11/25/2035.
86358E CL 8	Structured Asset Inv Ln Tr RMBS Ser 2003		12/26/2019.	Paydown		725,611	725,611	666,830	682,819		42,792		42,792		725,611			0	14,701	07/25/2033.
86358E EK 8	Structured Asset Inv Ln Tr RMBS Ser 2003		12/25/2019.	Paydown		2,719,068	2,719,068	2,723,285	2,723,231		(4,163)		(4,163)		2,719,068			0	41,089	10/25/2033.
86358E HQ 2	Structured Asset Inv Ln Tr RMBS Ser 2004		12/26/2019.	Paydown		1,327,086	1,327,086	1,233,360	1,245,472		81,614		81,614		1,327,086			0	23,987	04/25/2034.
86358E QJ 8	Structured Asset Inv Ln Tr RMBS Ser 2005		12/26/2019.	Paydown		915,072	915,072	856,736	877,247		37,825		37,825		915,072			0	16,034	02/25/2035.
86359B JU 6	Structured Asset Sec Corp RMBS Ser 2004-		12/01/2019.	Paydown		15,591	15,591	15,589	15,570		21		21		15,591			0	369	03/25/2034.
871829 AM 9	Sysco Corp Sr Nt 5.375% 03/17/19		03/17/2019.	Maturity		9,000,000	9,000,000	9,005,013	9,004,272		(4,272)		(4,272)		9,000,000			0	241,875	03/17/2019.
87246A AE 8	TIAA Real Estate CDO Ltd CMBS Ser 2007-C		12/10/2019.	Paydown		463,774	463,774	460,844	463,406		368		368		463,774			0	36,727	08/15/2039.
87272Q AA 8	TLF National Tax Lien Trust LBASS Ser 20		12/15/2019.	Paydown		1,326,060	1,326,060	1,323,379	1,323,654		2,406		2,406		1,326,060			0	19,538	12/15/2029.
87677Q AA 9	Tax Ease Funding LLC RMBS Ser 2016-1A Cl		12/15/2019.	Paydown		2,152,941	2,152,941	2,146,457	2,146,722		6,219		6,219		2,152,941			0	33,875	06/15/2028.
881561 VC 5	Terwin Mortgage Trust RMBS Ser 05-10HE C		12/26/2019.	Paydown		1,067,976	1,067,976	1,014,911	1,046,796		21,180		21,180		1,067,976			0	17,444	06/25/2036.
88642R AA 7	Tidewater Inc 1st Lien Sr Sec Nt		11/26/2019.	Call 105.5000		810,976	768,698	785,994	761,011	24,983			24,983		785,994		(17,296)	(17,296)	108,045	08/01/2022.
887317 AE 5	Time Warner Inc Co Gtd Nt		06/05/2019.	Tax Free Exchange		9,918,176	10,000,000	9,903,800	9,917,364		812		812		9,918,176			0	457,778	03/15/2040.
887317 AW 5	Time Warner Inc Sr Nt 3.600% 07/15/25		06/05/2019.	Tax Free Exchange		9,950,678	10,000,000	9,925,200	9,947,623		3,055		3,055		9,950,678			0	330,000	07/15/2025.
902494 AW 3	Tyson Foods Inc Sr Nt 2.650% 08/15/19		08/15/2019.	Maturity		1,000,000	1,000,000	994,842	997,659		2,341		2,341		1,000,000			0	26,500	08/15/2019.
902494 AW 3	Tyson Foods Inc Sr Nt 2.650% 08/15/19		01/29/2019.	Nationwide General		2,999,773	3,000,000	2,998,020	2,999,742		31		31		2,999,773			0	36,217	08/15/2019.
90265E AG 5	UDR Inc Co Gtd Nt 4.625% 01/10/22		11/01/2019.	Various		12,658,606	12,000,000	12,970,660	12,364,841		(96,887)		(96,887)		12,267,954		(267,954)	(267,954)	1,384,731	01/10/2022.
90265E AH 3	UDR Inc Nt 3.700% 10/01/20		09/05/2019.	Call 101.7960		2,544,900	2,500,000	2,499,525	2,499,873		48		48		2,499,921		79	79	130,719	10/01/2020.
90270R BC 7	UBS-Barclays Comm Mort Tr CMBS Ser 2012		12/01/2019.	Paydown		242,863	242,863	242,522	242,665		198		198		242,863			0	3,872	12/10/2045.

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
90332U AS 2	US Airways Pass-Thru Tr ABS Ser 2000-3C	..	03/01/2019.	Redemption 100.0000		4,564,652	4,564,652	4,564,652	4,564,652				0		4,564,652			0	191,487	09/01/2023.
90345W AB 0	US Airways LBASS EETC Ser 2012-1B	..	09/26/2019.	Paydown		3,277,564	3,277,564	3,736,423	3,373,057		(95,494)		(95,494)		3,277,564			0	258,755	10/01/2019.
90363@ AA 8	USTA Natl Tennis Ctr Inc Sr Sec Nt Ser A	..	07/08/2019.	Redemption 100.0000		965,812	965,812	965,812	965,812				0		965,812			0	22,586	09/08/2024.
904764 AS 6	Unilever Cap Corp Sr Nt	..	01/29/2019.	Titan Insurance Company		4,960,136	5,000,000	4,941,900	4,959,720		416		416		4,960,136			0	77,069	07/30/2025.
90783T AA 8	Union Pacific RR PTC Ser 2004-1	..	01/02/2019.	Various		347,598	347,598	347,598	347,598				0		347,598			0	9,392	07/02/2025.
90931Q AA 5	United Airlines LBASS EETC 2013-1 Ser Cl	..	08/15/2019.	Paydown		4,057,130	4,057,130	4,073,727	4,064,576		(7,446)		(7,446)		4,057,130			0	163,555	02/15/2023.
90931V AA 4	United Air Lines PTC Ser 2018-1 A	..	09/01/2019.	Redemption 100.0000		232,049	232,049	232,049	232,049				0		232,049			0	6,815	09/01/2031.
90932P AB 4	United Airlines LBASS EETC Ser 2014-1 Cl	..	10/11/2019.	Paydown		898,849	898,849	898,849	898,849				0		898,849			0	32,006	04/11/2022.
911312 AK 2	United Parcel Service Sr Nt	..	04/01/2019.	Maturity		1,000,000	1,000,000	999,290	999,978		22		22		1,000,000			0	25,625	04/01/2019.
913017 CH 0	United Technologies Corp Sr Nt	..	01/29/2019.	Nationwide General		5,537,986	5,600,000	5,522,608	5,537,431		554		554		5,537,986			0	36,276	11/01/2026.
91736# AA 4	United States of America BIA CTL GSA Gtd	..	09/15/2019.	Redemption 100.0000		252,263	252,263	252,263	252,263				0		252,263			0	10,893	03/15/2024.
92826C AD 4	Visa Inc Sr Nt 3.150% 12/14/25	..	01/29/2019.	Titan Insurance Company		4,978,582	5,000,000	4,970,300	4,978,367		215		215		4,978,582			0	19,688	12/14/2025.
92851@ AA 3	Vivendi SPC Tr CTL 6.630% 04/15/22	..	12/15/2019.	Redemption 100.0000		303,999	303,999	303,999	303,999				0		303,999			0	11,028	04/15/2022.
92890H AB 8	WEA Fin LLC/Westfield Sr Nt	..	09/17/2019.	Maturity		5,000,000	5,000,000	4,990,000	4,998,503		1,497		1,497		5,000,000			0	135,000	09/17/2019.
92938E AT 0	WFRBS Commercial Mtg Tr CMBS Ser 2013-C1	..	12/01/2019.	Paydown		1,769,966	1,769,966	1,823,052	1,786,416		(16,451)		(16,451)		1,769,966			0	41,596	07/15/2046.
931899 9A 8	Walkers SPV Nt 1.782% 09/17/20	..	11/25/2019.	Redemption 100.0000		2,527,947	2,527,947				2,527,947		2,527,947		2,527,947			0	23,661	09/17/2020.
93362F AB 9	Washington Mutual Mtg RMBS Ser 2006-AR8	..	12/01/2019.	Paydown		701,786	771,887	688,586	688,586				0		688,586		13,200	13,200	17,581	08/25/2046.
93363E AB 1	Washington Mutual Mtg RMBS Ser 2006-AR10	..	12/01/2019.	Paydown		40,053	43,279	43,341	40,502	2,778	(1)		2,777		43,278		(3,225)	(3,225)	880	09/25/2036.
93363N AA 3	Washington Mutual Mtg RMBS Ser 2006-AR12	..	12/01/2019.	Paydown		76,921	81,767	82,012	78,581	3,316	(3)		3,313		81,894		(4,973)	(4,973)	1,946	10/25/2036.
93363P AA 8	Washington Mutual Mtg RMBS Ser 2006-AR14	..	12/01/2019.	Paydown		195,021	199,242	182,823	182,823				0		182,823		12,197	12,197	3,478	11/25/2036.
939348 AE 8	Washington Mutual MSC Mtg PT RMBS Ser 20	..	12/01/2019.	Paydown		1,047,855	1,089,215	837,279	837,279				0		837,279		210,576	210,576	17,004	04/25/2037.
94978# AT 4	Wells Fargo Bank Northwest NA CTL Ser 20	..	12/01/2019.	Redemption 100.0000		143,030	143,030	143,030	143,030				0		143,030			0	5,205	08/01/2027.
94978# AU 1	Wells Fargo Bank Northwest NA CTL MWRA L	..	12/15/2019.	Redemption 100.0000		149,225	149,225	156,238	153,154		(3,929)		(3,929)		149,225			0	6,134	05/15/2032.
94978# AX 5	Wells Fargo Bank Northwest NA CTL CVS Co	..	12/10/2019.	Redemption 100.0000		380,722	380,722	380,722	380,722				0		380,722			0	14,076	10/10/2024.
94978# BC 0	Wells Fargo Bank Northwest NA CTL	..	12/01/2019.	Redemption 100.0000		648,797	648,797	648,797	648,797				0		648,797			0	23,463	11/01/2022.
9497ER AC 8	Wells Fargo Home Eq Tr RMBS Ser 2005-1 C	..	12/26/2019.	Paydown		10,495,916	10,495,916	10,505,593	10,505,129		(9,213)		(9,213)		10,495,916			0	193,850	04/25/2035.
9497EU AJ 6	Wells Fargo Home Eq Tr RMBS Ser 2006-1 C	..	01/29/2019.	Nationwide General		4,960,577	5,000,000	4,953,906	4,960,116		461		461		4,960,577			0	13,743	05/25/2036.
94983C AS 6	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2	..	11/01/2019.	Paydown		2,579,036	2,579,036	2,617,721	2,614,921		(35,885)		(35,885)		2,579,036			0	99,617	06/25/2035.
96145D AE 5	Westrock Co Sr Nt 3.750% 03/15/25	..	02/20/2019.	Tax Free Exchange		10,973,427	11,000,000	10,969,640	10,972,892		535		535		10,973,427			0	177,604	03/15/2025.
96950F AL 8	Williams Partners LP Sr Nt	..	01/29/2019.	Nationwide General		3,488,679	3,500,000	3,478,860	3,488,515		164		164		3,488,679			0	32,375	11/15/2023.
982526 AV 7	Wrigley Wm Jr Co Sr Nt	..	10/21/2019.	Various		12,000,000	12,000,000	11,979,643	11,996,250		3,750		3,750		12,000,000			0	348,000	10/21/2019.
988498 AF 8	Yum Brands Inc Sr Nt 5.300% 09/15/19	..	09/15/2019.	Maturity		10,000,000	10,000,000	10,089,100	10,007,939		(7,939)		(7,939)		10,000,000			0	530,000	09/15/2019.
98881@ AA 4	ZC Specialty Ins Co CTL Ser 2002-31	..	07/25/2019.	Various		401,243	401,243	402,527	401,719		(476)		(476)		401,243			0	29,443	12/23/2022.
G72212 AA 4	Preferred Term Secs XIX LBASS Sec Nt	..	12/23/2019.	Paydown		1,455,359	1,455,359	986,494	1,029,846		425,513		425,513		1,455,359			0	28,259	12/22/2035.
G7222R AA 8	Preferred Term Secs XVII LBASS Sec Nt	..	09/23/2019.	Paydown		106,460	106,460	72,882	57,485		48,974		48,974		106,460			0	1,349	03/22/2038.
00908P AA 5	Air Canada LBASS EETC Ser 2017-1AA	A	07/15/2019.	Redemption 100.0000		51,200	51,200	51,200	51,200				0		51,200			0	1,267	07/15/2031.
00908P AB 3	Air Canada LBASS PTT Ser 2017-1A	A	07/15/2019.	Redemption 100.0000		51,200	51,200	51,200	51,200				0		51,200			0	1,363	07/15/2031.
009090 AB 7	Air Canada LBASS EETC Ser 2015-1B	A	09/15/2019.	Various		153,736	153,736	151,814	152,280		1,456		1,456		153,736			0	4,468	03/15/2023.
07317Q AF 2	Baytex Energy Corp Nt 5.125% 06/01/21	A	11/08/2019.	Various		5,568,075	5,640,000	5,668,200	5,400,300	250,896	(3,389)		247,507		5,647,807		(79,732)	(79,732)	244,702	06/01/2021.
134808 AC 8	Canacol Energy Ltd Sr Nt	A	12/16/2019.	Direct		1,374,825	1,310,000	1,310,000	1,205,213	104,787			104,787		1,310,000		64,825	64,825	103,778	05/03/2025.
292505 AH 7	EnCana Corp Sr Nt 6.500% 05/15/19	..	05/15/2019.	Maturity		1,000,000	1,000,000	1,197,530	1,011,983		(11,983)		(11,983)		1,000,000			0	32,500	05/15/2019.
35905B AA 5	Frontera Energy Corp Sr Nt	A	11/08/2019.	Direct		638,850	600,000	593,052	591,750	1,877	1,013		2,890		594,639		44,211	44,211	50,709	06/25/2023.

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
65334H AK 8	Nexen Inc Sr Nt 6.200% 07/30/19	..	07/30/2019.	Various		10,200,000	10,200,000	11,384,379	10,311,585		(111,585)		(111,585)		10,200,000			0	632,400	07/30/2019.
67077M AA 6	Nutrien Ltd Sr Nt 6.500% 05/15/19	A	05/15/2019.	Maturity		1,000,000	1,000,000	1,029,349	1,010,027		(10,027)		(10,027)		1,000,000			0	32,500	05/15/2019.
67077M AH 1	Nutrien Ltd Sr Nt 6.750% 01/15/19	A	01/15/2019.	Maturity		11,175,000	11,175,000	11,207,120	11,176,682		(1,682)		(1,682)		11,175,000			0	377,156	01/15/2019.
67077M AJ 7	Nutrien Ltd Sr Nt 3.150% 10/01/22	A	01/29/2019.	Nationwide General		4,004,725	4,000,000	4,005,717	4,004,823		(98)		(98)		4,004,725			0	41,300	10/01/2022.
C35898 AA 0	Frontera Energy Corp Sr Nt	A	10/31/2019.	Direct		213,000	200,000	210,500	197,250	12,813	(1,624)		11,189		208,440		4,560	4,560	16,652	06/25/2023.
000000 00 0	Digicel Limited Sr Nt 6.000% 04/15/21	D	02/08/2019.	Direct		578,500	650,000	604,500	581,750	47,301	974		48,275		630,025		(51,525)	(51,525)	12,675	04/15/2021.
000000 00 0	Liquid Telecom Finance Sec Nt	D	03/21/2019.	Direct		2,141,775	2,050,000	2,156,756	2,060,797	66,020	(5,549)		60,471		2,121,269		20,506	20,506	115,857	07/13/2022.
000000 00 0	KazMunayGas National Co Euro MTN	D	12/03/2019.	Direct		556,500	525,000	518,191	518,370		1,316		1,316		519,686		36,814	36,814	28,217	04/30/2023.
000000 00 0	TC Ziraat Bankasi AS Euro MTN	D	10/22/2019.	Direct		1,442,275	1,550,000	1,313,625	1,324,457		32,138		32,138		1,356,596		85,679	85,679	84,954	09/29/2023.
000000 00 0	Capex SA Sr Nt 6.875% 05/15/24	D	05/07/2019.	Direct		235,398	274,000	267,850	227,763	40,577	280		40,857		268,620		(33,222)	(33,222)	6,835	05/15/2024.
000000 00 0	Puma International Finance Sr Nt	D	05/10/2019.	Direct		1,126,563	1,250,000	1,250,000	1,005,713	244,288			244,288		1,250,000		(123,438)	(123,438)	38,793	10/06/2024.
000000 00 0	Millicom Intl Cellular Sr Nt	D	01/15/2019.	Direct		629,000	629,000	662,528	622,496	33,346	(285)		33,061		655,557		(26,557)	(26,557)	12,790	03/15/2025.
000000 00 0	Unifin Financiera SAB de CV Sr Nt	D	12/06/2019.	Direct		199,000	200,000	188,000	170,750	17,934	1,143		19,077		189,827		9,173	9,173	20,085	02/12/2026.
000000 00 0	Lukoil Intl Finance BV Sr Nt	D	10/03/2019.	Direct		1,638,750	1,500,000	1,500,000	1,500,000				0		1,500,000		138,750	138,750	66,302	11/02/2026.
05565Q CR 7	BP Capital Markets PLC Sr Nt	D	05/10/2019.	Maturity		1,000,000	1,000,000	994,999	998,395		1,605		1,605		1,000,000			0	11,185	05/10/2019.
11042A AA 2	British Airways Plc EETC	D	12/20/2019.	Various		1,068,261	1,068,261	1,080,483	1,074,509		(6,248)		(6,248)		1,068,261			0	31,229	06/20/2024.
11042B AA 0	British Airways Plc EETC	D	12/20/2019.	Redemption 100.0000		2,376,803	2,376,803	2,407,798	2,384,049		(7,246)		(7,246)		2,376,803			0	83,560	06/20/2020.
11042T AA 1	British Airways Plc EETC	C	12/20/2019.	Redemption 100.0000		60,642	60,642	60,642	60,642				0		60,642			0	1,532	09/20/2031.
139612 AE 5	Capex SA Sr Nt 6.875% 05/15/24	D	05/07/2019.	Direct		428,169	500,000	500,000	415,000	85,000			85,000		500,000		(71,831)	(71,831)	12,758	05/15/2024.
22112E AC 2	Cosan Luxembourg SA Sr Nt	D	09/11/2019.	Direct		984,600	900,000	883,467	886,459		897		897		887,356		97,244	97,244	72,275	01/20/2027.
22113A AA 3	Cosan Ltd Sr Nt 5.950% 09/20/24	D	08/01/2019.	Call 101.2500		860,625	850,000	850,000	835,125	14,875			14,875		850,000			0	96,816	09/20/2024.
25152E DT 6	Deutsche Bank AG London Sr Unsecured Nt	D	06/25/2019.	Redemption 100.0000		432,143	432,143	432,143	432,143				0		432,143			0	40,027	07/27/2020.
40052C AC 0	Grupo Kuo SAB De CV Sr Nt	D	05/13/2019.	Direct		751,463	775,000	775,000	702,538	72,463			72,463		775,000		(23,538)	(23,538)	30,860	07/07/2027.
445640 AB 1	Hunt Oil Co of Peru Sr Nt	D	03/11/2019.	Direct		354,263	335,000	332,437	332,561		34		34		332,595		21,668	21,668	6,051	06/01/2028.
44963L AA 4	IHS Netherlands Holdco Sr Nt	D	09/18/2019.	Call 102.3750		1,945,125	1,900,000	1,904,813	1,901,530	935	(919)		16		1,901,546		(1,546)	(1,546)	215,571	10/27/2021.
463588 AA 1	IRSA Propiedades Com Sr Nt	D	11/19/2019.	Direct		353,780	432,000	445,913	415,260	26,570	(1,873)		24,697		439,957		(86,177)	(86,177)	43,766	03/23/2023.
482637 AB 1	KOKS OAO Sr Nt 7.500% 05/04/22	D	04/11/2019.	Direct		1,668,431	1,625,000	1,625,000	1,624,935	65			65		1,625,000		43,431	43,431	54,311	05/04/2022.
48667Q AS 4	KazMunayGas National Co Sr Nt	D	09/04/2019.	Direct		418,600	325,000	321,766	321,791		25		25		321,816		96,784	96,784	17,956	10/24/2048.
566007 AB 6	MARB BondCo PLC Sr Nt 6.875% 01/19/25	D	06/19/2019.	Direct		769,400	750,000	740,053	695,070	46,067	530		46,597		741,667		27,733	27,733	46,082	01/19/2025.
71647N AM 1	Petrobras Global Finance Sr Nt	D	09/18/2019.	Taxable Exchange		922,180	550,000	561,825	557,975	3,625	(1,358)		2,267		560,242		361,938	361,938	34,470	03/17/2024.
71647N AS 8	Petrobras Global Finance Sr Nt	D	05/07/2019.	Direct		954,763	850,000	902,259	864,438	31,092	(1,582)		29,510		893,948		60,815	60,815	50,847	01/17/2027.
71647N AS 8	Petrobras Global Finance Sr Nt	D	09/18/2019.	Taxable Exchange		3,047,114	1,700,000	1,825,981	1,746,750	67,202	(8,002)		59,200		1,805,950		1,241,164	1,241,164	146,619	01/17/2027.
71647N AY 5	Petrobras Global Finance Sr Nt	D	09/18/2019.	Taxable Exchange		826,068	575,000	575,000	541,368	33,632			33,632		575,000		251,068	251,068	39,381	01/27/2028.
71675M AA 4	Petropavlovsk 2016 Sr Nt	D	01/30/2019.	Direct		176,250	200,000	200,000	150,669	49,331			49,331		200,000		(23,750)	(23,750)	3,476	11/14/2022.
74733D A* 1	Qiagen NV Sr Nt Ser A 3.190% 10/16/19	D	10/16/2019.	Maturity		15,000,000	15,000,000	15,000,000	15,000,000				0		15,000,000			0	478,500	10/16/2019.
76706A AA 2	Rio Energy SA / UGENSA SA Sec Nt	D	12/11/2019.	Direct		781,425	1,375,000	1,365,609	1,017,500	349,097	1,061		350,158		1,367,659		(586,234)	(586,234)	126,786	02/01/2025.
803070 AB 7	Sappi Papier Holding AG Sr Nt	D	12/17/2019.	Direct		271,700	260,000	239,850	241,279		762		762		242,040		29,660	29,660	19,691	06/15/2032.
822582 AJ 1	Shell International Finance Co Gtd Nt	C	09/22/2019.	Various		5,000,000	5,000,000	4,985,245	4,998,503		1,497		1,497		5,000,000			0	215,000	09/22/2019.
893870 AX 3	Transport de Gas del Sur Sr Nt	D	12/20/2019.	Direct		400,713	465,000	463,721	422,573	41,246	147		41,393		463,966		(63,253)	(63,253)	35,051	05/02/2025.
90470T AD 0	Unifin Financiera SAB de CV Sr Nt	D	12/11/2019.	Direct		1,021,750	1,025,000	1,017,395	875,094	142,941	729		143,670		1,018,763		2,987	2,987	103,227	02/12/2026.
92936M AC 1	WPP Finance 2010 Sr Nt	C	03/06/2019.	Credit Suisse Securities LLC		14,907,000	15,000,000	15,123,300	15,071,440		(3,312)		(3,312)		15,068,127		(161,127)	(161,127)	273,385	09/07/2022.
984245 AM 2	YPF Sociedad Anonima Sr Nt	D	03/18/2019.	Direct		485,213	475,000	475,000	469,063	5,938			5,938		475,000		10,213	10,213	19,851	03/23/2021.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	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
984245 AR 1	YPF Sociedad Anonima Sr Nt	D	06/14/2019.	Direct		1,029,555	1,229,000	1,229,000	878,735	350,265			350,265		1,229,000		(199,445)	(199,445)	43,036	12/15/2047.
G1315R AD 3	Braskem SA Sr Nt 5.750% 04/15/21	D	11/04/2019.	Call 105.3250		763,606	725,000	725,713	726,324		(566)		(566)		725,757		(757)	(757)	82,494	04/15/2021.
G24524 AL 7	Country Garden Holdings Co 1st Lien	D	07/19/2019.	Direct		839,131	825,000	837,375	834,733	1,980	(5,309)		(3,329)		831,404		7,728	7,728	53,723	03/09/2020.
G27631 AD 5	Digicel Limited Sr Nt 8.250% 09/30/20	D	01/14/2019.	Taxable Exchange		1,022,340	1,475,000	1,294,563	995,625	397,028	1,531		398,559		1,394,184		(371,844)	(371,844)	35,154	09/30/2020.
G27631 AF 0	Digicel Limited Sr Nt 7.125% 04/01/22	D	01/14/2019.	Taxable Exchange		671,000	1,525,000	1,178,063	709,125	582,585	2,076		584,661		1,293,787		(622,787)	(622,787)	31,088	04/01/2022.
G27649 AG 0	Digicel Limited Sr Nt 6.750% 03/01/23	D	11/06/2019.	Direct		355,400	675,000	314,921	531,563	131,049	1,923	349,614	(216,642)		314,921		40,479	40,479	53,465	03/01/2023.
G5825A AB 8	MARB BondCo PLC Sr Nt 6.875% 01/19/25	D	07/12/2019.	Direct		688,338	670,000	621,914	621,767	627	2,917		3,544		625,311		63,027	63,027	42,154	01/19/2025.
G6764# AA 0	Omega Leasing Ltd Sr Nt Ser 9	D	10/12/2019.	Redemption 100.0000		2,105,263	2,105,263	2,105,263	2,105,263				0		2,105,263			0	31,579	10/12/2026.
G6764@ AA 2	Omega Leasing No. 12 Sr Sec Nt (Rolls Ro	D	10/25/2019.	Redemption 100.0000		1,562,248	1,562,248	1,562,248	1,562,248				0		1,562,248			0	28,902	04/25/2027.
G7178* AE 4	Porterbrook Rail Finance Ltd Sr Nt Ser A	B	10/16/2019.	Redemption 100.0000		513,280	513,280	525,040	510,160				0	14,880	513,280	(11,760)		(11,760)	13,104	04/16/2028.
L9116P AE 3	Tonon Luxembourg SA 1st Lien Nt	D	05/15/2019.	Taxable Exchange		67,611	2,369,583	82,935	82,935				0		82,935		(15,325)	(15,325)		05/14/2024.
L9183M AD 0	TMK OAO Sr Nt 6.750% 04/03/20	D	11/25/2019.	Direct		782,750	775,000	662,113	740,776		24,230		24,230		765,006		17,744	17,744	60,084	04/03/2020.
M8903B AS 1	Turkcell Iletisim Hizmet Sr Nt	D	02/06/2019.	Direct		904,313	975,000	842,625	839,350	3,862	1,063		4,925		844,275		60,037	60,037	18,379	04/11/2028.
P0606P AC 9	Axtel SAB de CV Sr Nt 6.375% 11/14/24	D	05/03/2019.	Direct		453,150	450,000	432,000	432,000	79	901		980		432,979		20,171	20,171	13,786	11/14/2024.
P5880U AB 6	IRSA Propiedades Com Sr Nt	D	11/14/2019.	Direct		495,705	600,000	653,816	578,880	53,148	(9,266)		43,882		622,762		(127,057)	(127,057)	60,521	03/23/2023.
P7354P AA 2	OI SA Sr Nt - PIK 10.000% 07/27/25	D	10/17/2019.	Direct		605,919	700,000	740,262	691,250	48,848	(3,600)		45,248		736,498		(130,579)	(130,579)	119,778	07/27/2025.
Y57657 AA 9	Marble II Pte Ltd Sec Nt	D	11/20/2019.	Direct		858,500	850,000	868,844	821,425	41,751	(4,589)		37,162		858,587		(87)	(87)	41,546	06/20/2022.
3899999.	Total - Bonds - Industrial and Miscellaneous					1,192,590,951	1,193,796,129	1,196,188,582	1,181,162,196	6,911,557	5,460,972	349,614	12,022,915	14,880	1,193,188,228	(11,760)	(364,051)	(375,811)	41,962,625	XXX
Bonds - Unaffiliated Bank Loans																				
000000 00 0	Animal Supply Company First Out Term Ln	..	02/25/2019.	Redemption 100.0000		562,984	562,984	551,724	551,724	125	11,135		11,260		562,984			0	11,264	12/15/2021.
000000 00 0	TU Bidco Inc (TaskUS) Term Ln Nt 1	..	09/25/2019.	Redemption 100.0000		2,195,908	2,195,908	2,151,990	2,151,990	1,830	42,088		43,918		2,195,908			0	110,424	10/01/2023.
01370# AA 4	Alcami Holdings LLC 1st Lien Term Ln Nt	..	12/31/2019.	Redemption 100.0000		11,250	11,250	10,941	10,957		293		293		11,250			0	684	07/12/2025.
01370# AA 4	Alcami Holdings LLC 1st Lien Term Ln Nt	..	06/24/2019.	Tax Free Exchange		10,969	11,250	10,941	10,957		12		12		10,969			0	313	07/12/2025.
03525@ AA 6	Animal Supply Company Term Ln Nt 1	..	02/25/2019.	Redemption 100.0000		250,000	250,000	245,000	214,625	32,031	3,344		35,375		250,000			0	4,808	12/15/2021.
03525@ AA 6	Animal Supply Company Term Ln Nt 1	..	02/28/2019.	Tax Free Exchange		3,998,334	4,050,000	3,969,000	3,476,925	518,894	2,514		521,408		3,998,334			0	111,024	12/15/2021.
03539# AA 8	Ankura Consulting Group LLC 1st Lien Ter	..	12/31/2019.	Redemption 100.0000		19,494	19,494	19,105	19,105	18	372		390		19,494			0	1,420	08/24/2024.
03539# AA 8	Ankura Consulting Group LLC 1st Lien Ter	..	06/26/2019.	Tax Free Exchange		19,142	19,494	19,105	19,105	18	19		37		19,142			0	688	08/24/2024.
04433H AE 1	Ashland Global LLC New Term Ln B Nt 1	..	08/30/2019.	Redemption 100.0000		198,450	198,450	198,356	193,427	4,934	89		5,023		198,450			0	5,468	05/25/2024.
04433H AE 1	Ashland Global LLC New Term Ln B Nt 1	..	08/30/2019.	Tax Free Exchange		466,339	466,531	466,311	454,722	11,599	17		11,616		466,339			0	13,262	05/25/2024.
04433H AE 1	Ashland Global LLC New Term Ln B Nt 2	..	09/05/2019.	Redemption 100.0000		1,392,630	1,392,630	1,391,972	1,357,380	34,640	611		35,251		1,392,630			0	41,879	05/25/2024.
08579J AX 0	Berry Plastics Corp Term Ln Q Nt 1	..	10/18/2019.	Tax Free Exchange		1,863,491	1,854,578	1,867,227	1,801,722	63,993	(2,224)		61,769		1,863,491			0	69,750	10/01/2022.
08579J AY 8	Berry Plastics Corp Term Ln R Nt 1	..	09/30/2019.	Redemption 100.0000		41,019	41,019	41,267	39,755	1,480	(215)		1,265		41,019			0	1,054	01/19/2024.
08579J AY 8	Berry Plastics Corp Term Ln R Nt 1	..	10/18/2019.	Tax Free Exchange		8,055,172	8,019,281	8,067,691	7,772,022	289,212	(6,062)		283,150		8,055,172			0	320,018	01/19/2024.
12632B AG 1	CPI International Inc 1st Lien Term Ln N	..	12/31/2019.	Redemption 100.0000		170,000	170,000	170,000	161,500	8,500			8,500		170,000			0	6,341	07/26/2024.
12702# AA 0	Bakemark Holdings LLC Term Ln Nt 1	..	12/31/2019.	Redemption 100.0000		39,209	39,209	38,033	38,252		957		957		39,209			0	1,821	08/14/2023.
12702# AC 6	Bakemark Holdings LLC New Term Ln Nt 1	..	12/31/2019.	Redemption 100.0000		21,255	21,255	20,936	20,969		286		286		21,255			0	1,019	08/14/2023.
14880B AE 1	Catalent Pharma Solutions Inc New Term L	..	06/27/2019.	Redemption 100.0000		33,746,209	33,746,209	33,955,881	32,663,529	1,269,614	(186,934)		1,082,680		33,746,209			0	716,823	05/20/2024.
15018L AE 1	Cedar Fair LP New Term Ln B Nt 1	..	12/31/2019.	Redemption 100.0000		15,861	15,861	15,911	15,306	599	(44)		555		15,861			0	493	04/13/2024.
18449E AD 2	Clean Harbors Inc New Term Ln 2 Nt 1	..	12/31/2019.	Redemption 100.0000		60,355	60,355	60,336	58,016	2,321	18		2,339		60,355			0	1,465	06/30/2024.
20049# AA 5	Command Alkon Inc 1st Lien Term Ln Nt 1	..	09/30/2019.	Redemption 100.0000		22,479	22,479	22,169	22,226		254		254		22,479			0	1,432	09/01/2023.
20049# AA 5	Command Alkon Inc 1st Lien Term Ln Nt 1	..	12/02/2019.	Tax Free Exchange		66,731	67,423	66,493	66,662		69		69		66,731			0	3,031	09/01/2023.

SCHEDULE D - PART 4

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										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
22818R AW 6	Crown Americas LLC Term Ln B Nt 1	..	11/01/2019.	Redemption 100.0000		4,644,101	4,644,101	4,656,364	4,655,609		(11,508)		(11,508)		4,644,101			0	66,874	04/03/2025.
22818R AW 6	Crown Americas LLC Term Ln B Nt 1	..	12/06/2019.	Tax Free Exchange		5,798,407	5,786,020	5,801,299	5,800,359		(1,952)		(1,952)		5,798,407			0	240,806	04/03/2025.
23361* AA 3	DRB Holdings LLC Term Ln Nt 1	..	12/31/2019.	Redemption 100.0000		60,455	60,455	58,941	59,211		1,244		1,244		60,455			0	2,924	10/06/2023.
23361* AA 3	DRB Holdings LLC Term Ln Nt 1	..	12/31/2019.	Tax Free Exchange		14,859	15,114	14,735	14,803		56		56		14,859			0	1,301	10/06/2023.
23370P AP 3	StandardAero Aviation Hold Inc Term Ln N	..	04/04/2019.	Redemption 100.0000		10,879,911	10,879,911	10,933,876	10,725,776	195,617	(41,482)		154,135		10,879,911			0	177,624	07/07/2022.
24360@ AA 0	DecoPac Inc Term Ln Nt 1	..	03/29/2019.	Redemption 100.0000		16,054	16,054	15,729	15,800		254		254		16,054			0	277	09/29/2022.
24360@ AA 0	DecoPac Inc Term Ln Nt 1	..	03/29/2019.	Tax Free Exchange		261,456	265,424	260,059	261,223		233		233		261,456			0	4,576	09/29/2022.
25374L A* 9	Centric Brands Inc 1st Lien Term Ln Nt 1	..	10/31/2019.	Tax Free Exchange		103,156	105,000	102,900	102,900	59	197		256		103,156			0	4,487	10/29/2023.
268617 BH 9	Enterprise Mtg Accept Co ABS Frch Ln Own	..	12/17/2019.	Additional income									0					0	81,598	01/15/2027.
30282# AA 0	First Watch Restaurants Term Ln Nt 1	..	12/27/2019.	Redemption 100.0000		30,176	30,176	29,476	29,559		617		617		30,176			0	1,521	08/21/2023.
30282# AB 8	First Watch Restaurants Delayed Draw Ter	..	02/25/2019.	Tax Free Exchange		318,022	318,022	318,022	318,022				0		318,022			0	4,311	08/21/2023.
30282# AB 8	First Watch Restaurants Delayed Draw Ter	..	12/27/2019.	Redemption 100.0000		4,001	4,001	4,001	4,001				0		4,001			0	240	08/21/2023.
31528# AA 2	Foundation Risk Partners Corp Delayed Dr	..	03/29/2019.	Tax Free Exchange		659,950	666,208	659,546	659,714		237		237		659,950			0	19,315	11/10/2023.
31528# AA 2	Ferraro Fine Foods Corp Term Ln Nt 1	..	12/31/2019.	Redemption 100.0000		11,854	11,854	11,617	11,638		216		216		11,854			0	822	05/09/2024.
31528# AA 2	Ferraro Fine Foods Corp Term Ln Nt 1	..	05/13/2019.	Tax Free Exchange		11,646	11,854	11,617	11,638		8		8		11,646			0	324	05/09/2024.
31528# AC 8	Ferraro Fine Foods Corp Incremental Term	..	12/31/2019.	Redemption 100.0000		1,799	1,799	1,772	1,772		27		27		1,799			0	85	05/09/2024.
32007U BW 8	First Data Corp Term Ln D Nt 1	..	07/29/2019.	Redemption 100.0000		2,762,472	2,762,472	2,771,397	2,646,219	122,667	(6,414)		116,253		2,762,472			0	67,748	07/10/2022.
32007U BX 6	First Data Corp New 2024 Term Ln Nt 1	..	07/29/2019.	Redemption 100.0000		22,630,993	22,630,993	22,428,570	21,471,154	988,284	171,554		1,159,838		22,630,993			0	609,738	04/26/2024.
33748# AG 9	First Watch Restaurants Delayed Draw Ter	..	01/25/2019.	Tax Free Exchange		307,763	307,763	307,763	307,763				0		307,763			0	1,768	08/21/2023.
35041@ AA 3	Foundation Risk Partners Corp Incrementa	..	12/31/2019.	Redemption 100.0000		10,351	10,351	10,144	10,156		194		194		10,351			0	574	11/10/2023.
35041@ AC 9	Foundation Risk Partners Corp Delayed Dr	..	12/31/2019.	Redemption 100.0000		5,066	5,066	5,016	5,018		48		48		5,066			0	184	11/10/2023.
35921@ AA 8	Frontline Technologies Gr LL Term Ln Nt	..	12/31/2019.	Redemption 100.0000		61,056	61,056	58,829	59,202		1,855		1,855		61,056			0	3,441	09/18/2023.
36850@ AB 9	Gehl Foods Inc LLC Term Ln Nt 4	..	11/01/2019.	Redemption 100.0000		1,540,325	1,540,325	1,498,269	1,417,099	84,127	39,099		123,226		1,540,325			0	127,581	01/25/2024.
36874V AL 2	Generac Power Systems Inc Term Ln B Nt 1	..	12/12/2019.	Redemption 100.0000		1,387,924	1,387,924	1,387,616	1,332,407	55,230	287		55,517		1,387,924			0	58,423	05/31/2023.
40406# AD 4	ProService Corp Term Ln Nt 1	..	12/31/2019.	Redemption 100.0000		517,500	517,500	504,496	506,103		11,397		11,397		517,500			0	24,250	11/01/2024.
40406# AD 4	ProService Corp Term Ln Nt 1	..	02/07/2019.	Tax Free Exchange		22,011	22,500	21,935	22,004		6		6		22,011			0	505	11/01/2024.
404122 AX 1	HCA Inc Term Ln B-10 Nt 1	..	09/30/2019.	Redemption 100.0000		12,190	12,190	12,190	11,916	274			274		12,190			0	258	03/13/2025.
404122 AX 1	HCA Inc Term Ln B-10 Nt 1	..	10/08/2019.	Tax Free Exchange		1,600,957	1,600,957	1,600,957	1,564,935	36,022			36,022		1,600,957			0	56,935	03/13/2025.
41781@ AA 5	Harvey Tool Co LLC 1st Lien Term Ln Nt 1	..	12/31/2019.	Redemption 100.0000		71,039	71,039	69,428	69,650		1,390		1,390		71,039			0	2,941	10/12/2024.
41902@ AA 9	Sigma Electric Manufact Corp Term Ln A-2	..	12/31/2019.	Redemption 100.0000		121,103	121,103	118,671	119,055		2,048		2,048		121,103			0	1,801	10/31/2023.
44903* AC 0	Hygiena LLC Term Ln Nt 1	..	12/31/2019.	Redemption 100.0000		26,329	26,329	25,977	26,012		316		316		26,329			0	1,113	08/26/2022.
44969C BH 2	Quintiles IMS Term Ln B-2 Nt 1	..	12/31/2019.	Redemption 100.0000		101,105	101,105	101,271	97,061	4,203	(159)		4,044		101,105			0	2,611	01/18/2025.
44989* AA 1	IQNavigator Inc 1st Lien TL Nt 1	..	12/31/2019.	Redemption 100.0000		89,552	89,552	88,209	84,054	4,222	1,277		5,499		89,552			0	5,153	08/20/2024.
45004K AC 0	Information Resources Inc 1st Lien Term	..	12/31/2019.	Redemption 100.0000		20,698	20,698	20,491	20,491	2	205		207		20,698			0	900	11/07/2025.
45004K AC 0	Information Resources Inc 1st Lien Term	..	12/31/2019.	Tax Free Exchange		30,764	31,048	30,737	30,737	2	25		27		30,764			0	1,522	11/07/2025.
45320* AA 6	Revint Solutions Term Ln Nt 1	..	12/31/2019.	Redemption 100.0000		14,159	14,159	13,537	13,628		532		532		14,159			0	566	12/13/2023.
45320* AB 4	Revint Solutions Delayed Draw Term Ln Nt	..	12/31/2019.	Redemption 100.0000		291,456	291,456	287,824	288,163		3,293		3,293		291,456			0	10,932	12/13/2023.
55340# AB 5	MB2 Dental Solutions LLC Term Ln Nt 1	..	12/31/2019.	Redemption 100.0000		30,058	30,058	29,690	29,749		309		309		30,058			0	1,487	09/29/2023.
55368* AD 2	Service Logic Term Ln Nt 1	..	12/31/2019.	Redemption 100.0000		47,542	47,542	46,756	46,905		637		637		47,542			0	3,422	07/31/2023.
55368* AD 2	Service Logic Term Ln Nt 1	..	06/28/2019.	Tax Free Exchange		46,951	47,858	46,662	46,894		57		57		46,951			0	1,581	07/31/2023.
55418# AA 4	Mac Lean-Fogg Company Term Ln Nt 1	..	12/31/2019.	Redemption 100.0000		40,313	40,313	39,881	39,881	1	430		431		40,313			0	2,220	12/17/2025.
57810J AC 2	Amynta Agency Inc Term Ln Nt 1	..	12/31/2019.	Redemption 100.0000		10,534	10,534	10,113	10,115		420		420		10,534			0	446	02/08/2025.

SCHEDULE D - PART 4

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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
57810J AC 2	Amynta Waranty Borrower Inc Term Ln Nt 1	..	12/31/2019.	Redemption 100.0000		7,055	7,055	6,773	6,774		281		281		7,055			0	298	02/28/2025.
57810J AC 2	Amynta Waranty Borrower Inc Term Ln Nt 1	..	04/30/2019.	Tax Free Exchange		3,381	3,515	3,374	3,375		6		6		3,381			0	80	02/28/2025.
60367* AA 9	Community Brands Delayed Draw TL Nt 1	..	12/31/2019.	Redemption 100.0000		36,434	36,434	36,434	36,434				0		36,434			0	1,420	12/02/2022.
62931* AA 2	Topix Pharma Term Ln Nt 1	..	12/31/2019.	Redemption 100.0000		13,500	13,500	13,185	13,192		308		308		13,500			0	605	10/31/2024.
62974@ AA 8	National Seating&Mobility Inc Term Ln Nt	..	11/14/2019.	Redemption 100.0000		1,815,202	1,815,202	1,795,503	1,797,742		17,460		17,460		1,815,202			0	122,466	10/03/2022.
62974@ AE 0	National Seating&Mobility Inc Delayed Dr	..	11/14/2019.	Redemption 100.0000		163,079	163,079	163,079	163,079				0		163,079			0	12,986	10/03/2022.
62974@ AE 0	National Seating&Mobility Inc Delayed Dr	..	11/14/2019.	Redemption 100.0000		80,522	80,522	80,522	80,522				0		80,522			0	9,845	10/03/2022.
62976# AA 4	NSM Insurance Group LLC Term Ln Nt 1	..	12/31/2019.	Redemption 100.0000		34,573	34,573	33,881	33,939		634		634		34,573			0	1,537	05/11/2024.
62976# AB 2	NSM Insurance Group LLC Delayed Draw Ter	..	12/31/2019.	Redemption 100.0000		17,722	17,722	17,545	17,559		163		163		17,722			0	788	05/11/2024.
62976# AC 0	NSM Insurance Group LLC Incremental Term	..	12/31/2019.	Redemption 100.0000		6,133	6,133	6,010	6,011		121		121		6,133			0	273	05/11/2024.
651715 AK 0	NewPage Corp Sr Nt	..	12/31/2019.	Additional income									0					0	19,816	12/31/2014.
67113@ AB 7	OTG Management LLC Incremental DD Term L	..	12/12/2019.	Tax Free Exchange		89,470	89,470	89,470	89,470				0		89,470			0	8,829	08/26/2021.
67113@ AB 7	OTG Management LLC Incremental DD Term L	..	02/14/2019.	Tax Free Exchange		77,639	77,639	77,639	77,639				0		77,639			0	1,908	08/26/2021.
67113@ AB 7	OTG Management LLC Incremental DD Term L	..	12/12/2019.	Tax Free Exchange		104,997	104,997	104,997	104,997				0		104,997			0	11,220	08/26/2021.
67113@ AB 7	OTG Management LLC Incremental DD Term L	..	12/12/2019.	Tax Free Exchange		42,469	45,105	40,605	41,263		1,206		1,206		42,469			0	4,855	08/26/2021.
67113@ AB 7	OTG Management LLC Incremental DD Term L	..	01/10/2019.	Tax Free Exchange		122,004	122,004	122,004	122,004				0		122,004			0	2,875	08/26/2021.
67113@ AB 7	OTG Management LLC Incremental DD Term L	..	01/10/2019.	Tax Free Exchange		85,033	85,033	85,033	85,033				0		85,033			0	2,044	08/26/2021.
69398* AB 1	Professional Datasolutions Inc Delayed D	..	03/19/2019.	Redemption 100.0000		102,880	102,880	102,108	102,181		699		699		102,880			0	2,241	08/25/2023.
69398* AB 1	Professional Datasolutions Inc Delayed D	..	03/19/2019.	Redemption 100.0000		1,256,215	1,256,215	1,246,793	1,247,578		8,637		8,637		1,256,215			0	41,690	08/25/2023.
69398* AC 9	Professional Datasolutions Inc Term Ln N	..	03/19/2019.	Redemption 100.0000		72,738	72,738	71,647	71,767		971		971		72,738			0	1,981	08/25/2023.
69398* AC 9	Professional Datasolutions Inc Term Ln N	..	03/19/2019.	Redemption 100.0000		637,015	637,015	627,514	628,510		8,506		8,506		637,015			0	10,080	08/25/2023.
69398* AC 9	Professional Datasolutions Inc Term Ln N	..	03/19/2019.	Redemption 100.0000		138,131	138,131	136,059	136,292		1,839		1,839		138,131			0	4,332	08/25/2023.
69406* AA 3	Planview Incremental Term Ln Nt 1	..	12/31/2019.	Redemption 100.0000		18,549	18,549	18,363	18,396		153		153		18,549			0	861	01/27/2023.
70324# AC 2	Pathway Partners Vet Mgmt LLC New Term L	..	12/31/2019.	Redemption 100.0000		44,387	44,387	43,604	43,607		780		780		44,387			0	2,085	10/10/2024.
71579U AF 2	Petco Animal Supplies New Term Ln B-1 Nt	..	10/31/2019.	Redemption 100.0000		105,369	105,369	91,874	76,129	29,696	13,561	14,017	29,240		105,369			0	3,883	01/26/2023.
71639# AA 4	PetIQ Inc Term Ln Nt 1	..	07/01/2019.	Redemption 100.0000		23,494	23,494	23,021	23,098		396		396		23,494			0	602	07/08/2025.
71639# AA 4	PetIQ Inc Term Ln Nt 1	..	07/08/2019.	Tax Free Exchange		1,644,619	1,673,123	1,639,483	1,644,917		(298)		(298)		1,644,619			0	77,845	07/08/2025.
71677H AG 0	PetSmart Inc Term Ln B2 Nt 1	..	06/20/2019.	Citigroup		29,150,027	31,684,812	31,743,066	24,793,365	6,928,060	(4,990)		6,923,070		31,716,436		(2,566,409)	(2,566,409)	1,195,523	03/10/2022.
71677H AG 0	PetSmart Inc Term Ln B2 Nt 1	..	04/30/2019.	Redemption 100.0000		165,025	165,025	165,328	129,132	36,084	(191)		35,893		165,025			0	2,993	03/10/2022.
72584D AE 4	Yum Brands New Term Ln Nt 1	..	12/31/2019.	Redemption 100.0000		64,028	64,028	63,781	62,171	1,633	224		1,857		64,028			0	1,667	03/29/2025.
73744G AJ 1	Post Holdings Inc Term Ln B Nt 1	..	11/25/2019.	Redemption 100.0000		3,047,372	3,047,372	3,054,799	2,910,240	143,690	(6,558)		137,132		3,047,372			0	112,969	05/24/2024.
73744G AJ 1	Post Holdings Inc Term Ln B Nt 1	..	10/21/2019.	Tax Free Exchange		9,864,391	9,846,113	9,870,110	9,403,038	464,267	(2,914)		461,353		9,864,391			0	361,016	05/24/2024.
74966F AJ 2	RP Crown Parent Term Ln B Nt 1	..	12/30/2019.	Redemption 100.0000		249,000	249,000	249,513	237,795	11,661	(456)		11,205		249,000			0	7,241	10/12/2023.
74966U AP 5	RPI Finance Trust Term Ln 6 Nt 1	..	12/31/2019.	Redemption 100.0000		413,370	413,370	410,986	409,840		3,530		3,530		413,370			0	11,151	04/17/2023.
76168J AN 6	RBS Global (Rexnord) Term Ln B Nt 1	..	01/09/2019.	Redemption 100.0000		937,500	937,500	943,359	908,984	34,226	(5,710)		28,516		937,500			0	1,060	08/21/2024.
76168J AN 6	RBS Global (Rexnord) Term Ln B Nt 1	..	11/21/2019.	Tax Free Exchange		9,109,739	9,062,500	9,119,141	8,786,846	330,853	(7,960)		322,893		9,109,739			0	350,407	08/21/2024.
78411E AC 2	SpecialtyCare Initial Term Ln Nt 1	..	10/01/2019.	Redemption 100.0000		22,141	22,141	22,030	22,050		91		91		22,141			0	928	09/01/2023.
78411E AC 2	SpecialtyCare Initial Term Ln Nt 1	..	04/02/2019.	Tax Free Exchange		7,351	7,380	7,343	7,350		1		1		7,351			0	237	09/01/2023.
79546K AE 0	Sally Beauty Holdings New Term Ln B-1 Nt	..	12/31/2019.	Redemption 100.0000		1,226,720	1,226,720	1,232,383	1,165,066	66,762	(5,108)		61,654		1,226,720			0	20,106	07/05/2024.
81389# AA 5	SecurAmerica LLC Term Ln Nt 1	..	12/31/2019.	Redemption 100.0000		3,605	3,605	3,492	3,492		113		113		3,605			0	346	12/19/2023.
81389# AA 5	SecurAmerica LLC Term Ln Nt 1	..	09/26/2019.	Tax Free Exchange		10,503	10,816	10,476	10,478		26		26		10,503			0	550	12/19/2023.
81726J AE 1	Sensata Technologies New 1st Lien Term L	..	09/30/2019.	Redemption 100.0000		4,123,762	4,123,762	4,105,244	4,110,253		13,509		13,509		4,123,762			0	148,256	10/14/2021.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	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
81726J AE 1	Sensata Technologies New 1st Lien Term L	..	10/21/2019.	Tax Free Exchange		5,087,377	5,099,403	5,076,503	5,082,697		4,680		4,680		5,087,377			0	201,675	10/14/2021.
81760H AE 2	ServiceMaster Co Term Ln C Nt 1	..	11/05/2019.	Redemption 100.0000		13,746,063	13,746,063	13,820,658	13,385,229	431,073	(70,239)		360,834		13,746,063			0	277,152	11/07/2023.
83578B AJ 2	Sophia LP New Term Ln Nt 1	..	12/31/2019.	Redemption 100.0000		2,079,269	2,079,269	2,072,353	1,983,103	91,187	4,979		96,166		2,079,269			0	81,561	09/30/2022.
84611@ AB 9	Sovos Compliance LLC Additional Term Ln	..	04/29/2019.	Redemption 100.0000		4,154,209	4,154,209	4,069,705	3,990,118	100,693	63,398		164,091		4,154,209			0	116,692	03/01/2022.
84611@ AC 7	Sovos Compliance LLC New Additional Term	..	04/29/2019.	Redemption 100.0000		782,411	782,411	777,096	751,506	27,007	3,899		30,906		782,411			0	21,979	03/01/2022.
84611@ AC 7	Sovos LLC New #2 Additional Term Ln Nt 1	..	04/29/2019.	Redemption 100.0000		360,041	360,041	360,041	345,819	14,222			14,222		360,041			0	10,376	03/01/2022.
84756# AA 4	Spectra Finance LLC Term Ln Nt 1	..	12/31/2019.	Redemption 100.0000		43,654	43,654	42,781	42,870		784		784		43,654			0	1,684	04/02/2024.
85856# AA 0	Steiner US Holdings Inc Term Ln First Ou	..	03/01/2019.	Redemption 100.0000		7,500,000	7,500,000	7,500,000	7,500,000				0		7,500,000			0	138,877	12/09/2021.
85856# AA 0	Steiner US Holdings Inc Term Ln Last Out	..	03/01/2019.	Redemption 100.0000		12,500,000	12,500,000	12,500,000	12,500,000				0		12,500,000			0	366,069	12/09/2021.
86738* AA 6	Sigma Electric Manufact Corp Term Ln A-1	..	03/29/2019.	Redemption 100.0000		52,937	52,937	51,874	52,042		895		895		52,937			0		10/31/2023.
86803@ AA 4	Sunshine Sub LLC Term Ln Nt 1	..	12/31/2019.	Redemption 100.0000		34,162	34,162	33,479	33,533		628		628		34,162			0	1,530	05/27/2024.
88632N AJ 9	Tibco Software Inc New Term Ln B Nt 1	..	05/31/2019.	Redemption 100.0000		73,688	73,688	72,603	71,661	1,376	650		2,026		73,688			0	1,352	12/04/2020.
88632N AJ 9	Tibco Software Inc New Term Ln B Nt 1	..	07/03/2019.	Tax Free Exchange		14,273,051	14,368,406	14,156,982	13,973,275	268,376	31,400		299,776		14,273,051			0	526,061	12/04/2020.
89158* AC 7	Touchstone Acquisition Inc Term Ln Nt 1	..	12/31/2019.	Redemption 100.0000		29,388	29,388	28,654	28,654	10	725		735		29,388			0	1,316	11/15/2025.
89416F AQ 0	Travel Leaders Group LLC Term Ln Nt 1	..	12/31/2019.	Redemption 100.0000		150,000	150,000	149,975	148,125	1,853	22		1,875		150,000			0	6,331	01/25/2024.
90347B AH 1	Axalta Coating Systems New Term Ln B Nt	..	12/31/2019.	Redemption 100.0000		154,784	154,784	155,758	145,497	10,160	(873)		9,287		154,784			0	3,782	06/01/2024.
90351H AB 4	US Foods Inc New Term Ln Nt 1	..	12/31/2019.	Redemption 100.0000		291,522	291,522	293,042	275,731	17,172	(1,381)		15,791		291,522			0	7,750	06/27/2023.
928432 A* 4	Visual Edge Technology Inc Term Ln Nt 2	..	03/29/2019.	Redemption 100.0000		16,250	16,250	15,889	15,947		303		303		16,250			0	328	08/31/2022.
928432 A* 4	Visual Edge Technology Inc Term Ln Nt 2	..	11/29/2019.	Tax Free Exchange		47,747	48,495	47,419	47,591		157		157		47,747			0	2,949	08/31/2022.
928432 A@ 2	Visual Edge Technology Inc Delayed Draw	..	03/29/2019.	Redemption 100.0000		11,335	11,335	11,166	11,193		143		143		11,335			0	236	08/31/2022.
928432 A@ 2	Visual Edge Technology Inc Delayed Draw	..	11/29/2019.	Tax Free Exchange		43,236	43,236	43,236	43,236				0		43,236			0	2,836	08/31/2022.
928432 A@ 2	Visual Edge Technology Inc Delayed Draw	..	01/10/2019.	Tax Free Exchange		1,011,696	1,020,235	1,010,033	1,011,647		49		49		1,011,696			0	9,027	08/31/2022.
928432 A@ 2	Visual Edge Technology Inc Delayed Draw	..	03/29/2019.	Redemption 100.0000		784	784	776	778		7		7		784			0	11	08/31/2022.
928432 A@ 2	Visual Edge Technology Inc Delayed Draw	..	08/30/2019.	Tax Free Exchange		303,827	306,037	302,977	303,418		409		409		303,827			0	18,580	08/31/2022.
92940J AB 4	WR Grace & Co Term Ln B1 Nt 1	..	12/31/2019.	Redemption 100.0000		36,842	36,842	36,796	35,576	1,224	42		1,266		36,842			0	1,001	04/03/2025.
92940J AD 0	WR Grace & Co Term Ln B2 Nt 1	..	12/31/2019.	Redemption 100.0000		63,158	63,158	63,079	60,987	2,098	73		2,171		63,158			0	1,716	04/03/2025.
98158# AB 6	Worldwide Facilities LLC Term Ln Nt 1	..	09/05/2019.	Redemption 100.0000		943,216	943,216	933,784	933,784	839	8,594		9,433		943,216			0	44,077	04/26/2024.
98158# AC 4	Worldwide Facilities LLC Delayed Draw Te	..	09/05/2019.	Redemption 100.0000		333,437	333,437	333,437	330,103	3,334			3,334		333,437			0	17,383	04/26/2024.
98215# AA 9	Wrench Group LLC Term Ln Nt 1	..	04/30/2019.	Redemption 100.0000		1,097,042	1,097,042	1,071,677	1,074,559		22,483		22,483		1,097,042			0	25,787	12/31/2024.
98215# AB 7	Wrench Group LLC Delayed Draw Term Ln Nt	..	04/30/2019.	Redemption 100.0000		475,103	475,103	475,103	475,103				0		475,103			0	13,560	12/31/2024.
000000 00 0	Array Canada Inc Term Ln Nt 1	A	12/31/2019.	Redemption 100.0000		42,857	42,857	42,429	40,607	1,918	332		2,250		42,857			0	1,632	02/09/2023.
000000 00 0	Burger King Term Ln B3 Nt 2	A	11/19/2019.	Tax Free Exchange		21,266,954	21,275,548	21,261,506	20,211,771	1,053,574	1,609		1,055,183		21,266,954			0	875,538	02/16/2024.
000000 00 0	Burger King Term Ln B3 Nt 1	A	11/19/2019.	Redemption 100.0000		3,469,567	3,469,567	3,470,438	3,296,088	174,265	(787)		173,478		3,469,567			0	136,581	02/16/2024.
000000 00 0	Burger King Term Ln B3 Nt 1	A	11/19/2019.	Tax Free Exchange		13,782,287	13,779,658	13,783,118	13,090,675	692,109	(497)		691,612		13,782,287			0	645,018	02/16/2024.
68371Y AJ 2	Open Text Corp Term Ln Nt 1	A	12/31/2019.	Redemption 100.0000		5,000	5,000	5,000	5,000				0		5,000			0	133	05/30/2025.
02034# AA 0	MISYS (Almonde Inc) Term Ln Nt 1	D	11/29/2019.	Redemption 100.0000		153,434	153,434	153,234	142,924	10,353	158		10,511		153,434			0	5,211	04/28/2024.
8299999. Total - Bonds - Unaffiliated Bank Loans						277,396,811	280,032,743	279,676,944	265,141,727	14,680,293	155,224	14,017	14,821,500	0	279,963,220	0	(2,566,409)	(2,566,409)	9,147,352	XXX
8399997. Total - Bonds - Part 4						2,096,663,236	2,099,765,988	2,108,276,915	2,073,434,201	21,643,822	4,623,978	363,631	25,904,169	14,880	2,099,341,480	(11,760)	(2,543,918)	(2,555,678)	72,271,297	XXX
8399998. Total - Bonds - Summary Item from Part 5						94,854,541	95,451,641	95,138,949			(293,664)	202,348	(496,012)		94,634,298	(8,640)	213,491	204,851	1,523,712	XXX
8399999. Total - Bonds						2,191,517,777	2,195,217,629	2,203,415,864	2,073,434,201	21,643,822	4,330,314	565,979	25,408,157	14,880	2,193,975,778	(20,400)	(2,330,427)	(2,350,827)	73,795,009	XXX
8999998. Total - Preferred Stocks - Summary Item from Part 5						1,160,813	XXX	1,175,000					0		1,175,000			(14,187)	4,290	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
8999999. Total - Preferred Stocks						1,160,813	XXX	1,175,000	0	0	0	0	0	0	1,175,000	0	(14,187)	(14,187)	4,290	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
026874 10 7	American Intl Group Inc Com	..	11/22/2019.	Income			XXX						0					0	255	XXX
032511 10 7	Anadarko Petroleum Corp Com	..	01/31/2019.	Income			XXX						0					0	27	XXX
247025 10 9	Dell Inc Com	..	10/24/2019.	Income			XXX						0					0	561	XXX
717081 10 3	Pfizer Inc Com	..	03/23/2019.	Income			XXX						0					0	21,926	XXX
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						0	XXX	0	0	0	0	0	0	0	0	0	0	0	22,769	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																				
31340# 00 1	Federal Home Loan Bank Com Cl B	..	12/26/2019.	Direct	205.000	20,500	XXX	20,500	20,500				0		20,500			0	975	XXX
69120# 10 6	Owl Rock Capital Corp Com	..	07/10/2019.	Direct	0.950	15	XXX	14	15				0		14			0	1	XXX
69120# 10 6	Owl Rock Capital Corp Com	..	07/18/2019.	Various	1,511,395.260	22,954,731	XXX	22,954,731	23,079,006	(124,275)			(124,275)		22,954,731			0	1,047,988	XXX
69562K 50 6	Pain Therapeutics Inc Com	..	03/28/2019.	Tax Free Exchange	584.000	29,535	XXX	29,535	496	29,038			29,038		29,535			0		XXX
88642R 13 3	Tidewater Inc Warrants (Exp 7/31/42)	..	05/28/2019.	Tax Free Exchange	5,384.000	158,881	XXX	158,881	102,996	55,885			55,885		158,881			0		XXX
9199999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						23,163,662	XXX	23,163,661	23,203,013	(39,352)	0	0	(39,352)	0	23,163,661	0	0	0	1,048,964	XXX
Common Stocks - Mutual Funds																				
63867N 21 6	Nationwide Dest 2055-C (Seed)	..	06/17/2019.	Direct	688.090	8,902	XXX	7,623	7,885	(263)			(263)		7,623		1,280	1,280	15	XXX
63867N 50 5	Nationwide Dest 2010-INS SVC (Seed)	..	05/07/2019.	Direct	1,320.270	10,628	XXX	11,299	9,902	1,397			1,397		11,299		(671)	(671)	35	XXX
63868M 32 4	Nationwide Var Ins Tr Loring Ward Mod Fd	..	05/07/2019.	Direct	45,188.680	545,879	XXX	479,402	499,787	(20,385)			(20,385)		479,402		66,477	66,477		XXX
63868M 34 0	Nationwide Var Ins Tr Loring Ward Cap Ap	..	05/07/2019.	Direct	94,592.570	1,144,570	XXX	982,975	1,029,167	(46,192)			(46,192)		982,975		161,595	161,595		XXX
9499999. Total - Common Stocks - Mutual Funds						1,709,979	XXX	1,481,299	1,546,741	(65,443)	0	0	(65,443)	0	1,481,299	0	228,681	228,681	50	XXX
9799997. Total - Common Stocks - Part 4						24,873,641	XXX	24,644,960	24,749,754	(104,795)	0	0	(104,795)	0	24,644,960	0	228,681	228,681	1,071,783	XXX
9799998 Total - Common Stocks - Summary Item from Part 5						17,045,306	XXX	17,045,305					0		17,045,305		1	1	117,358	XXX
9799999. Total - Common Stocks						41,918,947	XXX	41,690,265	24,749,754	(104,795)	0	0	(104,795)	0	41,690,265	0	228,682	228,682	1,189,141	XXX
9899999. Total - Preferred and Common Stocks						43,079,760	XXX	42,865,265	24,749,754	(104,795)	0	0	(104,795)	0	42,865,265	0	214,495	214,495	1,193,431	XXX
9999999. Total - Bonds, Preferred and Common Stocks						2,234,597,537	XXX	2,246,281,129	2,098,183,955	21,539,027	4,330,314	565,979	25,303,362	14,880	2,236,841,043	(20,400)	(2,115,932)	(2,136,332)	74,988,440	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	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 - All Other Government																				
000000 00 0	Argentina (Republic of) Unsec Nt	D	04/08/2019	Direct	09/06/2019	Direct	135,000	121,568	60,750	120,794		(774)		(774)			(60,044)	(60,044)	5,903	
000000 00 0	Argentina (Republic of) Unsec Nt	D	04/08/2019	Direct	05/07/2019	Redemption 100.0000	47,811	43,054	47,811	47,811		4,757		4,757				0	2,091	
000000 00 0	Argentina (Republic of) Sr Nt	D	04/08/2019	Direct	07/10/2019	Direct	489,312	333,956	368,113	334,713		757		757			33,400	33,400	18,845	11,817
040114 HQ 6	Argentina (Republic of) Sr Nt	D	04/25/2019	Direct	12/19/2019	Direct	510,000	349,350	226,650	356,700		7,350		7,350			(130,050)	(130,050)	28,401	8,989
68205L AB 9	Oman Gov Interntl Bond Sr Nt	D	08/07/2019	Direct	11/13/2019	Direct	965,000	949,875	974,168	950,179		304		304			23,989	23,989	16,727	833
1099999.	Total - Bonds - All Other Government						2,147,124	1,797,803	1,677,492	1,810,197	0	12,394	0	12,394	0	0	(132,705)	(132,705)	71,967	21,639
Bonds - U.S. Special Revenue and Special Assessment																				
31418D CB 6	FNMA Pool #MA3665 4.500% 05/25/49		06/14/2019	Morgan Stanley & Co LLC	12/01/2019	Paydown	3,829,474	4,007,185	3,829,474	3,829,474		(177,712)		(177,712)				0	61,424	7,659
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments						3,829,474	4,007,185	3,829,474	3,829,474	0	(177,712)	0	(177,712)	0	0	0	0	61,424	7,659
Bonds - Industrial and Miscellaneous																				
12714# AA 6	CTL Tr Ser 2019-3 Boston U (Geneva)		04/24/2019	CTL Securities LLC	12/15/2019	Redemption 100.0000	253,926	253,926	253,926	253,926				0				0	3,074	
30259M AA 4	FCI Funding LLC US Tax Lien Ser 2019-1A		03/27/2019	MUFG Securities Inc	12/15/2019	Paydown	3,335,585	3,335,015	3,335,585	3,335,585		571		571				0	33,199	
40423X AB 8	NRZ Excess RMBS 2018-PLS1 Cl A		12/12/2019	Citigroup	12/25/2019	Paydown	8,771	8,771	8,771	8,771				0				0	23	16
40423X AC 6	NRZ Excess RMBS Ser 2018-PLS1 Cl B		12/12/2019	Citigroup	12/25/2019	Paydown	28,756	28,756	28,756	28,756				0				0	86	60
40423X AF 9	NRZ Excess RMBS Ser 2018-PLS2 Cl A		12/12/2019	Citigroup	12/25/2019	Paydown	5,217	5,217	5,217	5,217				0				0	14	10
419838 AA 5	Hawaiian Airlines 1st Lien PTC Ser A Cl		04/22/2019	Robert W Baird & Co Inc	07/15/2019	Redemption 100.0000	209,399	208,313	209,399	209,399		1,087		1,087				0	4,083	2,246
42770L AA 1	Hero Funding Trust LBASS Ser 2015-1A Cl		03/26/2019	Bank of America BISD Dealer	12/20/2019	Paydown	1,230,618	1,244,463	1,230,618	1,230,618		(13,844)		(13,844)				0	16,331	1,050
45256# AB 8	Impact CIL Parent LLC ABS Revolving Nt S		11/26/2019	Direct	12/30/2019	Redemption 100.0000	1,692,599	1,692,599	1,692,599	1,692,599				0				0	23,805	
59166E AA 3	Metlife Securitization Trust RMBS Ser 20		04/26/2019	Credit Suisse Securities LLC	12/01/2019	Paydown	552,742	560,611	552,742	552,742		(7,869)		(7,869)				0	7,833	1,670
62877V AA 9	NBM US Holding Inc. Sr Nt		05/02/2019	Direct	05/16/2019	Direct	435,000	429,110	435,000	429,121		11		11			5,879	5,879	508	
64828G AD 2	New Residential Mtg Ln Tr RMBS Ser 2019-		11/26/2019	Amherst Pierpont	12/04/2019	Paydown	557,029	569,822	557,029	557,029		(12,793)		(12,793)				0	1,625	1,733
64830C AA 3	New Residential Mtg Ln Tr RMBS Ser 2019-		01/09/2019	JP Morgan Securities LLC	12/01/2019	Paydown	526,419	528,317	526,419	526,419		(1,899)		(1,899)				0	11,490	2,340
64830D AB 9	New Residential Mtg Ln Tr RMBS Ser 2019-		04/09/2019	Wells Fargo Securities LLC	12/01/2019	Paydown	1,040,689	1,066,182	1,040,689	1,040,689		(25,493)		(25,493)				0	18,117	5,037
64830K AA 5	New Residential Mtg Ln Tr RMBS Ser 2018-		10/10/2019	Amherst Pierpont	12/01/2019	Paydown	568,785	608,955	568,785	568,785		(40,170)		(40,170)				0	3,046	995
64830M AG 8	New Residential Mtg Ln Tr RMBS Ser 2019-		10/03/2019	JP Morgan Securities LLC	12/01/2019	Paydown	1,298,343	1,333,338	1,298,343	1,298,343		(34,995)		(34,995)				0	8,958	4,797
92837B AB 7	Visio RMBS Ser 2019-1 Cl A1		05/02/2019	Nomura Securities Intl LLC	12/01/2019	Paydown	1,399,500	1,399,485	1,399,500	1,399,500		15		15				0	21,271	5,138
000000 00 0	Liquid Telecom Finance Sec Nt	D	07/17/2019	Direct	11/14/2019	Direct	490,000	498,575	487,060	497,228		(1,347)		(1,347)			(10,168)	(10,168)	14,462	694
000000 00 0	Metinvest BV Sr Nt 7.750% 04/23/23	D	07/03/2019	Direct	10/17/2019	Call 103.0000	225,000	233,100	231,750	232,559		(541)		(541)			(7,559)	(7,559)	18,084	6,539
000000 00 0	Gold Fields Orogen Hold Sr Nt	D	07/23/2019	Direct	11/19/2019	Direct	520,000	569,400	584,369	568,124		(1,276)		(1,276)			16,245	16,245	16,341	6,084
00105D AF 2	AES Gener SA Jr Sb Nt 7.125% 03/26/79	D	03/18/2019	Direct	07/31/2019	Direct	315,000	314,836	339,413	314,860		24		24			24,552	24,552	7,855	
12644V AC 2	CSN Resources SA Sr Nt	D	04/10/2019	Direct	07/03/2019	Direct	650,000	641,381	687,813	641,589		208		208			46,223	46,223	10,961	
22550G AA 0	Credito Real Sab De CV Sr Nt	D	01/31/2019	Direct	03/18/2019	Direct	775,000	775,000	806,719	775,000				0			31,719	31,719	7,824	
25382F AB 7	Digicel Group Two Ltd Sr Nt	D	01/14/2019	Taxable Exchange	10/30/2019	Direct	300,000	148,500	78,000	60,000		17,742	106,242	(88,500)			18,000	18,000	26,881	7,150

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	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
31772D AD 4	QNB Finansbank AS / Turkey Sr Nt	D	02/28/2019	Direct	08/05/2019	Direct	300,000	298,986	307,125	299,050		64		64			8,075	8,075	8,594	
38060A AC 8	Gold Fields Orogen Holdco Sr Nt	D	05/08/2019	Direct	12/16/2019	Direct	930,000	930,000	1,033,125	930,000				0			103,125	103,125	31,862	
45900T AA 0	Intl Airport Finance SA 1st Lien	D	03/08/2019	Direct	11/21/2019	Direct	565,000	565,000	605,313	565,000				0			40,313	40,313	40,897	
55388R AA 4	MV24 Capital BV 1st Lien	D	08/01/2019	Direct	12/01/2019	Redemption 100.0000	22,722	22,722	22,722	22,722				0				0	464	
600814 AQ 0	Millicom Intl Cellular Sr Nt	D	03/14/2019	Direct	03/14/2019	Direct	200,000	200,000	202,000	200,000				0			2,000	2,000		
69370P AE 1	PT Pertamina Sr Nt 4.700% 07/30/49	D	07/23/2019	Direct	11/20/2019	Direct	220,000	220,000	229,625	220,000				0			9,625	9,625	3,217	
697660 AB 4	Pampa Energia SA Sr Nt	D	07/02/2019	Direct	07/09/2019	Direct	420,000	413,486	420,990	413,486				0			7,504	7,504	58	
71647N BF 5	Petrobras Global Finance Sr Nt	D	09/18/2019	Taxable Exchange	09/18/2019	Direct	1,105	2,066	1,105	2,066				0			(961)	(961)		
785712 AG 5	Sable Intl Finance Ltd Nt	D	04/02/2019	Direct	11/13/2019	Direct	490,000	486,056	510,825	486,238		182		182			24,587	24,587	17,218	
86964W AC 6	Suzano Austria GMBH Sr Nt	D	01/29/2019	Direct	08/14/2019	Tax Free Exchange	800,000	831,896	830,591	830,591		(1,305)		(1,305)				0	27,867	2,667
90471M AA 0	Unifin Financiera SA DE Sr Nt	D	07/11/2019	Direct	11/26/2019	Direct	625,000	620,300	632,788	620,450		150		150			12,338	12,338	18,326	
G27649 AG 0	Digicel Limited Sr Nt 6.750% 03/01/23	D	02/08/2019	Direct	11/06/2019	Direct	275,000	217,250	143,000	128,301		7,157	96,106	(88,949)			14,699	14,699	22,017	8,302
G7178* AF 1	Porterbrook Rail Finance Ltd Sr Sec Nt S.	B	04/16/2019	RBC Capital Markets LLC	10/16/2019	Redemption 100.0000	513,280	521,920	513,280	513,280				0		(8,640)		(8,640)	7,109	
3899999. Total - Bonds - Industrial and Miscellaneous							21,780,486	21,783,354	21,810,991	21,458,043	0	(114,321)	202,348	(316,669)	0	(8,640)	346,196	337,556	433,500	56,528
Bonds - Unaffiliated Bank Loans																				
000000 00 0	Kellermeyer Building Svcs 1st Lien Term	..	07/31/2019	Direct	11/07/2019	Redemption 100.0000	196,347	194,750	196,347	196,347		1,597		1,597				0	4,697	
000000 00 0	Kellermeyer Building Svcs New 1st Lien T	..	07/31/2019	Direct	10/31/2019	Tax Free Exchange	98,174	97,375	97,489	97,489		114		114				0	2,202	
000000 00 0	Kellermeyer Building Svcs 1st Lien Term	..	10/31/2019	Tax Free Exchange	11/07/2019	Redemption 100.0000	1,267,113	1,258,265	1,267,113	1,267,113		8,848		8,848				0	2,066	258
000000 00 0	Kellermeyer Building Svcs 1st Lien Term	..	06/21/2019	Direct	06/28/2019	Redemption 100.0000	1,871	1,843	1,871	1,871		28		28				0	3	
000000 00 0	Kellermeyer Building Svcs 1st Lien Term	..	07/31/2019	Direct	09/30/2019	Redemption 100.0000	4,201	4,166	4,201	4,201		35		35				0	67	
000000 00 0	Kellermeyer Building Svcs 1st Lien Term	..	07/31/2019	Direct	10/31/2019	Tax Free Exchange	1,168,940	1,159,430	1,160,776	1,160,776		1,347		1,347				0	26,282	
000000 00 0	Visual Edge Technology Inc Delayed Draw	..	11/29/2019	Tax Free Exchange	12/31/2019	Redemption 100.0000	14,736	14,736	14,736	14,736				0				0	114	292
000000 00 0	Visual Edge Technology Inc Term Ln Nt 5	..	11/29/2019	Tax Free Exchange	12/31/2019	Redemption 100.0000	16,250	16,020	16,250	16,250		230		230				0	126	3
000000 00 0	Visual Edge Technology Inc Term Ln Nt 4	..	08/30/2019	Tax Free Exchange	09/30/2019	Redemption 100.0000	16,250	16,000	16,250	16,250		250		250				0	127	7
000000 00 0	Visual Edge Technology Inc Delayed Draw	..	08/30/2019	Tax Free Exchange	09/30/2019	Redemption 100.0000	14,736	14,736	14,736	14,736				0				0	116	
000000 00 0	Service Logic Term Ln Nt 5	..	02/28/2019	Tax Free Exchange	03/28/2019	Tax Free Exchange	24,027	23,556	23,563	23,563		7		7				0	126	
000000 00 0	Service Logic Term Ln Nt 6	..	06/28/2019	Tax Free Exchange	06/28/2019	Redemption 100.0000	23,832	23,395	23,832	23,832		437		437				0		
000000 00 0	SpecialtyCare Initial Term Ln Nt 4	..	04/02/2019	Tax Free Exchange	04/02/2019	Redemption 100.0000	7,380	7,351	7,380	7,380		29		29				0		1
000000 00 0	7	..	06/03/2019	Tax Free Exchange	06/28/2019	Redemption 100.0000	22,500	22,265	22,500	22,500		235		235				0	146	9
000000 00 0	8	..	12/02/2019	Tax Free Exchange	12/31/2019	Redemption 100.0000	22,500	22,289	22,500	22,500		211		211				0	122	5
000000 00 0	Frontline Technologies Gr LL Delayed Dra	..	08/15/2019	Direct	09/30/2019	Tax Free Exchange	939,607	939,607	939,607	939,607				0				0	20,816	
25374L A* 9	Centric Brands Inc 1st Lien Term Ln Nt 1	..	10/31/2019	Tax Free Exchange	12/31/2019	Redemption 100.0000	37,500	36,876	37,500	37,500		624		624				0	500	17
25374L A* 9	Centric Brands Inc 1st Lien Term Ln Nt 4	..	07/31/2019	Tax Free Exchange	09/30/2019	Redemption 100.0000	37,500	36,843	37,500	37,500		657		657				0	525	17
25374L A* 9	Centric Brands Inc 1st Lien Term Ln Nt 2	..	01/29/2019	Tax Free Exchange	03/29/2019	Redemption 100.0000	15,000	14,712	15,000	15,000		288		288				0	213	
81389# AC 1	SecurAmerica LLC Delayed Draw Term Ln #2	..	11/25/2019	Tax Free Exchange	12/31/2019	Redemption 100.0000	242	240	242	242		2		2				0	2	
81389# AA 5	SecurAmerica LLC Term Ln Nt 3	..	06/24/2019	Tax Free Exchange	06/28/2019	Redemption 100.0000	3,605	3,501	3,605	3,605		104		104				0	5	30
81389# AC 1	SecurAmerica LLC Delayed Draw Term Ln #2	..	09/23/2019	Tax Free Exchange	09/30/2019	Redemption 100.0000	242	240	242	242		3		3				0	1	

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	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
08579J AY 8	Berry Plastics Corp Term Ln R Nt 6	..	06/10/2019	Tax Free Exchange	06/28/2019	Redemption 100.0000	20,510	20,510	20,510	20,510				0				0	45	
000000 00 0	Discovery Life Sciences LLC New Term Ln	..	10/31/2019	Direct	12/31/2019	Redemption 100.0000	647	634	647	647		13		13				0	9	
000000 00 0	Discovery Life Sciences LLC Term Ln Nt 1	..	08/30/2019	Direct	12/31/2019	Redemption 100.0000	2,430	2,382	2,430	2,430		49		49				0	75	
000000 00 0	Sovos LLC Delayed Draw Term Ln Nt 1	..	07/29/2019	Direct	07/31/2019	Tax Free Exchange	64,716	64,069	64,070	64,070		1		1				0	26	
000000 00 0	NSM Insurance Group LLC Incremental Term	..	04/01/2019	Direct	04/10/2019	Tax Free Exchange	183,367	179,700	179,714	179,714		14		14				0	1,375	
000000 00 0	Bond Pharm Inc Last Out Term Ln Nt 1	..	09/18/2019	Direct	12/31/2019	Redemption 100.0000	14,816	14,510	14,816	14,816		306		306				0	335	
000000 00 0	Bond Pharm Inc Last Out Term Ln Nt 1	..	10/31/2019	Tax Free Exchange	12/31/2019	Redemption 100.0000	7,217	7,071	7,217	7,217		146		146				0	94	
000000 00 0	Bond Pharm Inc Last Out Term Ln Nt 2	..	09/18/2019	Direct	09/23/2019	Tax Free Exchange	1,637,779	1,603,920	1,603,967	1,603,967		47		47				0	2,199	
000000 00 0	Bond Pharm Inc Last Out Term Ln Nt 3	..	09/23/2019	Tax Free Exchange	10/31/2019	Tax Free Exchange	1,637,779	1,603,967	1,604,567	1,604,567		600		600				0	13,477	
000000 00 0	Ankura Consulting Group LLC 1st Lien Ter	..	06/26/2019	Tax Free Exchange	06/28/2019	Redemption 100.0000	9,747	9,574	9,747	9,747		173		173				0	5	4
000000 00 0	ProService Corp Term Ln Nt 6	..	02/07/2019	Tax Free Exchange	03/29/2019	Redemption 100.0000	22,500	22,011	22,500	22,500		489		489				0	269	12
000000 00 0	HCA Inc Term Ln B-12 Nt 1	..	10/08/2019	Tax Free Exchange	12/31/2019	Redemption 100.0000	4,002	4,002	4,002	4,002				0				0	33	4
000000 00 0	AQ Sunshine Inc aka Relation Term Ln Nt	..	10/31/2019	Tax Free Exchange	12/31/2019	Tax Free Exchange	265,063	265,063	265,063	265,063				0				0	3,415	
000000 00 0	AQ Sunshine Inc aka Relation Term Ln Nt	..	10/31/2019	Tax Free Exchange	12/31/2019	Tax Free Exchange	109,833	109,833	109,833	109,833				0				0	1,370	
000000 00 0	PetIQ Inc 1st Lien Term Ln Nt 1	..	07/08/2019	Direct	09/30/2019	Tax Free Exchange	1,125,369	1,097,235	1,098,065	1,098,065		830		830				0	22,762	
000000 00 0	PetIQ Inc 1st Lien Term Ln Nt 1	..	07/08/2019	Tax Free Exchange	09/30/2019	Tax Free Exchange	1,673,123	1,644,619	1,645,463	1,645,463		843		843				0	33,841	2,490
000000 00 0	Alcami Holdings LLC 1st Lien Term Ln Nt	..	06/24/2019	Tax Free Exchange	06/28/2019	Redemption 100.0000	5,625	5,487	5,625	5,625		138		138				0	4	11
000000 00 0	Information Resources Inc 1st Lien Term.	..	08/30/2019	Tax Free Exchange	09/30/2019	Redemption 100.0000	10,349	10,254	10,349	10,349		95		95				0	59	
000000 00 0	Information Resources Inc 1st Lien Term.	..	05/31/2019	Tax Free Exchange	06/28/2019	Redemption 100.0000	10,349	10,251	10,349	10,349		98		98				0	56	
000000 00 0	Athenahealth Inc Term Ln B Nt 3	..	08/12/2019	Tax Free Exchange	09/30/2019	Redemption 100.0000	3,884	3,810	3,884	3,884		74		74				0	35	71
000000 00 0	Athenahealth Inc Term Ln B Nt 4	..	11/12/2019	Tax Free Exchange	12/31/2019	Redemption 100.0000	3,884	3,812	3,884	3,884		71		71				0	33	1
000000 00 0	Messer Industries Initial Term B-1 Loan	..	04/11/2019	Citigroup	12/31/2019	Redemption 100.0000	150,000	150,281	150,000	150,000		(281)		(281)				0	3,791	
000000 00 0	En Engineering LLC (Kene Acq) Delayed Dr	..	11/13/2019	Direct	12/31/2019	Redemption 100.0000	152	150	152	152		2		2				0	3	
000000 00 0	Sensata Technologies New #2 1st Lien Ter	..	10/21/2019	Tax Free Exchange	12/31/2019	Redemption 100.0000	12,780	12,750	12,780	12,780		30		30				0	38	1
00216C AB 9	AQ Sunshine Inc aka Relation Delayed Dra	..	10/31/2019	Direct	10/31/2019	Tax Free Exchange	110,379	110,379	110,379	110,379				0				0		
00216C AB 9	AQ Sunshine Inc aka Relation Delayed Dra	..	09/30/2019	Direct	10/31/2019	Tax Free Exchange	266,382	266,382	266,382	266,382				0				0	1,744	
00216C AB 9	AQ Sunshine Inc aka Relation Delayed Dra	..	10/31/2019	Tax Free Exchange	10/31/2019	Tax Free Exchange	72	72	72	72				0				0		
00216C AD 5	AQ Sunshine Inc aka Relation Term Ln Nt	..	04/15/2019	Direct	12/31/2019	Redemption 100.0000	8,775	8,600	8,775	8,775		176		176				0	424	
00216C AD 5	AQ Sunshine Inc aka Relation Term Ln Nt	..	12/31/2019	Tax Free Exchange	12/31/2019	Redemption 100.0000	944	944	944	944				0				0		
01370# AA 4	Alcami Holdings LLC 1st Lien Term Ln Nt	..	03/19/2019	Tax Free Exchange	03/29/2019	Redemption 100.0000	5,625	5,482	5,625	5,625		143		143				0	11	6
03525@ AA 6	Animal Supply Company Term Ln Nt 1	..	02/28/2019	Interest Capitalization	02/28/2019	Tax Free Exchange	844	844	844	844				0				0		
03539# AA 8	Ankura Consulting Group LLC 1st Lien Ter	..	03/26/2019	Tax Free Exchange	03/29/2019	Redemption 100.0000	9,747	9,567	9,747	9,747		180		180				0	8	2
04433H AE 1	Ashland Global LLC New Term Ln B Nt 2	..	08/30/2019	Tax Free Exchange	09/05/2019	Redemption 100.0000	466,531	466,339	466,531	466,531		192		192				0	862	102
04685Y AK 5	Athenahealth Inc Term Ln B Nt 2	..	05/10/2019	Tax Free Exchange	06/28/2019	Redemption 100.0000	3,884	3,808	3,884	3,884		76		76				0	37	

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	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
04685Y AK 5	Athenahealth Inc Term Ln B Nt 1	..	02/26/2019	Direct	11/12/2019	Tax Free Exchange	11,652	11,419	11,430	11,430		12		12				0	451	
08579J AX 0	Berry Plastics Corp Term Ln Q Nt 1	..	05/20/2019	Various	10/18/2019	Tax Free Exchange	5,800,000	5,792,750	5,793,690	5,793,690		940		940				0	127,532	
08579J BE 1	Berry Plastics Corp Term Ln X Nt 1	..	10/18/2019	Tax Free Exchange	12/31/2019	Redemption 100.0000	22,104	22,203	22,104	22,104		(99)		(99)				0	172	
09523C AD 4	Marcone Appliance Parts Inc Term Ln Nt 1	..	01/02/2019	Direct	12/30/2019	Redemption 100.0000	4,384	4,326	4,384	4,384		58		58				0	197	
10483* AA 3	Nt	..	06/11/2019	Tax Free Exchange	06/28/2019	Redemption 100.0000	8,295	8,096	8,295	8,295		199		199				0	32	
10483* AA 3	Nt	..	03/11/2019	Direct	12/23/2019	Redemption 100.0000	401,214	391,183	401,214	401,214		10,030		10,030				0	21,422	
10483* AA 3	Nt	..	03/11/2019	Direct	06/11/2019	Tax Free Exchange	8,295	8,088	8,096	8,096		8		8				0	177	
12505M AD 8	Outfront Media Capital LLC Term Ln Nt 1.	..	03/29/2019	Citigroup	07/08/2019	Redemption 100.0000	373,134	372,668	373,134	373,134		466		466				0	4,667	
12505M AD 8	Outfront Media Capital LLC Term Ln Nt 1.	..	03/29/2019	Citigroup	12/12/2019	Tax Free Exchange	4,626,866	4,621,082	4,621,713	4,621,713		631		631				0	154,466	
14880B AE 1	Catalent Pharma Solutions Inc New Term L	..	01/10/2019	Wells Fargo Securities LLC	06/27/2019	Redemption 100.0000	2,377,222	2,395,052	2,377,222	2,377,222		(17,829)		(17,829)				0	50,439	
14880B AG 6	Catalent Pharma Solutions Inc Term Ln B-	..	06/20/2019	JP Morgan Securities LLC	12/31/2019	Redemption 100.0000	37,500	37,547	37,500	37,500		(47)		(47)				0	463	
20049# AA 5	6	..	03/01/2019	Tax Free Exchange	03/29/2019	Redemption 100.0000	22,500	22,253	22,500	22,500		247		247				0	164	
20049# AA 5	1	..	09/03/2019	Interest Capitalization	09/30/2019	Redemption 100.0000	21	21	21	21				0				0		
20049# AA 5	1	..	12/02/2019	Interest Capitalization	12/02/2019	Tax Free Exchange	77	77	77	77				0				0	1	
22526@ AA 5	Concert Golf Partners LLC Term Ln Nt 1.	..	08/20/2019	Direct	12/31/2019	Redemption 100.0000	3,763	3,687	3,763	3,763		75		75				0	93	
22818R AW 6	Crown Americas LLC Term Ln B Nt 1	..	08/08/2019	Deutsche Bank Capital	11/01/2019	Redemption 100.0000	642,134	646,953	642,134	642,134		(4,819)		(4,819)				0	9,641	
22818R AW 6	Crown Americas LLC Term Ln B Nt 1	..	08/08/2019	Deutsche Bank Capital	12/06/2019	Tax Free Exchange	2,528,083	2,547,055	2,545,705	2,545,705		(1,350)		(1,350)				0	47,161	
22818R AW 6	Crown Americas LLC Term Ln B Nt 2	..	12/06/2019	Tax Free Exchange	12/13/2019	Redemption 100.0000	8,314,103	8,344,112	8,314,103	8,314,103		(30,008)		(30,008)				0	5,801	
24360@ AA 0	DecoPac Inc Term Ln Nt 2	..	03/29/2019	Tax Free Exchange	05/01/2019	Redemption 100.0000	163,750	161,302	163,750	163,750		2,448		2,448				0	1,295	
25374L A* 9	Centric Brands Inc 1st Lien Term Ln Nt 3.	..	04/30/2019	Tax Free Exchange	06/28/2019	Redemption 100.0000	15,000	14,724	15,000	15,000		276		276				0	210	4
30282# AB 8	First Watch Restaurants Delayed Draw Ter	..	01/25/2019	Tax Free Exchange	02/25/2019	Tax Free Exchange	307,763	307,763	307,763	307,763				0				0	2,196	
31528# AA 2	Ferraro Fine Foods Corp Term Ln Nt 4	..	02/14/2019	Tax Free Exchange	03/29/2019	Redemption 100.0000	5,927	5,821	5,927	5,927		106		106				0	52	3
31528# AA 2	Ferraro Fine Foods Corp Term Ln Nt 1	..	05/13/2019	Tax Free Exchange	06/28/2019	Redemption 100.0000	5,927	5,825	5,927	5,927		102		102				0	51	4
31528# AD 6	Ferraro Fine Foods Corp Term Ln #2 Nt 1	..	05/10/2019	Direct	12/31/2019	Redemption 100.0000	5,518	5,435	5,518	5,518		83		83				0	144	
33748# AF 1	First Watch Restaurants Delayed Draw Ter	..	02/25/2019	Tax Free Exchange	12/27/2019	Redemption 100.0000	4,693	4,693	4,693	4,693				0				0	315	3
33748# AG 9	First Watch Restaurants Delayed Draw Ter	..	03/25/2019	Direct	12/27/2019	Redemption 100.0000	1,858	1,858	1,858	1,858				0				0	93	
33748# AJ 3	First Watch Restaurants Delayed Draw Ter	..	07/29/2019	Direct	12/27/2019	Redemption 100.0000	1,239	1,239	1,239	1,239				0				0	39	
35041@ AC 9	Dr	..	06/28/2019	Tax Free Exchange	12/31/2019	Redemption 100.0000	9,271	9,184	9,271	9,271		87		87				0	262	
35041@ AC 9	Dr	..	02/12/2019	Direct	06/28/2019	Tax Free Exchange	564,927	559,277	559,632	559,632		354		354				0	15,749	
35041@ AD 7	Dr	..	09/09/2019	Direct	12/31/2019	Tax Free Exchange	85,122	84,271	84,326	84,326		55		55				0	1,810	
35041@ AD 7	Dr	..	05/01/2019	Direct	05/01/2019	Tax Free Exchange	469,541	442,837	442,837	442,837				0				0		
35041@ AD 7	Dr	..	12/31/2019	Tax Free Exchange	12/31/2019	Redemption 100.0000	8,635	8,266	8,635	8,635		369		369				0	220	
35041@ AD 7	Dr	..	09/05/2019	Direct	12/31/2019	Tax Free Exchange	539,116	533,725	534,084	534,084		359		359				0	11,884	
35041@ AD 7	Dr	..	08/14/2019	Direct	12/31/2019	Tax Free Exchange	39,244	38,852	38,883	38,883		31		31				0	1,032	
35041@ AD 7	Dr	..	07/08/2019	Direct	12/31/2019	Tax Free Exchange	359,779	356,181	356,526	356,526		345		345				0	12,290	
35921@ AC 4	Frontline Technologies Gr LL Delayed Dra	..	02/15/2019	Direct	12/31/2019	Redemption 100.0000	2,013	2,013	2,013	2,013				0				0	158	
35921@ AC 4	Frontline Technologies Gr LL Delayed Dra	..	09/30/2019	Tax Free Exchange	12/31/2019	Redemption 100.0000	2,349	2,349	2,349	2,349				0				0	54	26

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	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
36850@ AB 9	Gehl Foods Inc LLC Term Ln Nt 4	..	11/01/2019	Interest Capitalization	11/01/2019	Redemption 100.0000	34,211	34,211	34,211	34,211				0				0	1,252	
39341# AA 0	Green Street Parent LLC Term Ln B Nt 1.	..	08/27/2019	Direct	12/31/2019	Redemption 100.0000	15,000	14,700	15,000	15,000		300		300				0	377	
41781@ AB 3	Harvey Tool Co LLC Delayed Draw Term Ln	..	01/02/2019	Direct	12/31/2019	Redemption 100.0000	17,697	17,520	17,697	17,697		177		177				0	828	
45763F AN 8	Inmar Inc Initial Term Ln Nt 1	..	04/10/2019	Direct	12/31/2019	Redemption 100.0000	18,311	17,396	18,311	18,311		916		916				0	566	
45773Y A* 6	Innerworkings Inc Term Ln Nt 1	..	08/27/2019	Direct	12/31/2019	Redemption 100.0000	225,000	219,375	225,000	225,000		5,625		5,625				0	4,888	
48240@ AA 5	K2 Insurance Services LLC Term Ln Nt 1.	..	07/01/2019	Direct	12/31/2019	Redemption 100.0000	24,167	23,683	24,167	24,167		483		483				0	686	
48770T AJ 2	Kellermeyer Building Svcs New 1st Lien T	..	07/31/2019	Direct	11/07/2019	Redemption 100.0000	147,260	147,260	147,260	147,260				0				0	2,845	
48881# AB 5	En Engineering LLC (Kene Acq) Term Ln Nt	..	08/08/2019	Direct	12/31/2019	Redemption 100.0000	6,342	6,216	6,342	6,342		127		127				0	113	
55340# AB 5	MB2 Dental Solutions LLC Term Ln Nt 1.	..	05/17/2019	Direct	12/31/2019	Redemption 100.0000	4,418	4,374	4,418	4,418		44		44				0	131	
55340# AB 5	MB2 Dental Solutions LLC Term Ln Nt 1.	..	06/28/2019	Tax Free Exchange	12/31/2019	Redemption 100.0000	10,486	10,387	10,486	10,486		99		99				0	260	
55340# AD 1	MB2 Dental Solutions LLC Incremental Ter	..	05/03/2019	Direct	06/28/2019	Tax Free Exchange	583,607	577,770	577,919	577,919		148		148				0	6,673	
55340# AD 1	MB2 Dental Solutions LLC Incremental Ter	..	01/18/2019	Direct	03/29/2019	Redemption 100.0000	12,033	11,913	12,033	12,033		120		120				0	177	
55340# AD 1	MB2 Dental Solutions LLC Incremental Ter	..	01/18/2019	Direct	06/28/2019	Tax Free Exchange	793,538	785,603	786,210	786,210		607		607				0	26,424	
55368* AD 2	Service Logic Term Ln Nt 1	..	03/28/2019	Tax Free Exchange	12/31/2019	Redemption 100.0000	120	118	120	120		2		2				0	5	
55418# AB 2	Mac Lean-Fogg Company Delayed Draw Term	..	03/20/2019	Direct	12/31/2019	Redemption 100.0000	1,875	1,875	1,875	1,875				0				0	104	
57810J AC 2	Amynta Agency Inc Term Ln Nt 1	..	04/30/2019	Tax Free Exchange	12/31/2019	Redemption 100.0000	27	26	27	27		1		1				0	1	
62931* AC 8	Topix Pharma Delayed Draw Term Ln Nt 1	..	02/01/2019	Direct	12/31/2019	Redemption 100.0000	700	693	700	700		7		7				0	60	
62974@ AE 0	National Seating&Mobility Inc Delayed Dr.	..	01/02/2019	Direct	11/14/2019	Redemption 100.0000	143,509	143,509	143,509	143,509				0				0	9,604	
62974@ AF 7	National Seating&Mobility Inc Incrementa.	..	05/03/2019	Direct	11/14/2019	Redemption 100.0000	1,338,472	1,318,395	1,338,472	1,338,472		20,077		20,077				0	59,157	
62976# AC 0	NSM Insurance Group LLC Incremental Term	..	04/10/2019	Tax Free Exchange	12/31/2019	Redemption 100.0000	917	899	917	917		18		18				0	40	2
64027# AA 9	Nelipak Holding Co Incremental Term Ln N	..	08/07/2019	Direct	12/31/2019	Redemption 100.0000	750	735	750	750		15		15				0	13	
64027* AA 3	Nelipak Holding Co First Lien Term Ln Nt.	..	07/02/2019	Direct	12/31/2019	Redemption 100.0000	4,623	4,531	4,623	4,623		92		92				0	111	
67096@ AA 0	OMH-HealthEdge Holdings LLC Term Ln Nt 1	..	10/24/2019	Direct	12/31/2019	Redemption 100.0000	4,500	4,399	4,500	4,500		101		101				0	62	
000000 00 0	Planview First Lient Term Ln Nt 1	..	07/18/2019	Direct	12/31/2019	Redemption 100.0000	2,246	2,246	2,246	2,246				0				0	55	
70323# AB 5	Pathway Partners Vet Mgmt LLC New DD Ter	..	08/01/2019	Direct	08/30/2019	Tax Free Exchange	24,535	24,351	24,354	24,354		2		2				0	134	
70323# AB 5	Pathway Partners Vet Mgmt LLC New DD Ter	..	09/03/2019	Direct	10/31/2019	Tax Free Exchange	20,186	20,034	20,037	20,037		2		2				0	142	
70323# AB 5	Pathway Partners Vet Mgmt LLC New DD Ter	..	09/30/2019	Tax Free Exchange	10/31/2019	Tax Free Exchange	29,005	28,789	28,792	28,792		3		3				0	169	
70323# AB 5	Pathway Partners Vet Mgmt LLC New DD Ter	..	11/08/2019	Direct	11/29/2019	Tax Free Exchange	71,967	71,427	71,432	71,432		5		5				0	429	

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	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
70323# AB 5	Pathway Partners Vet Mgmt LLC New DD Ter	..	04/10/2019	Direct	12/31/2019	Redemption 100.0000	507	503	507	507		4		4				0	22	
70323# AB 5	Pathway Partners Vet Mgmt LLC New DD Ter	..	06/10/2019	Direct	06/28/2019	Tax Free Exchange	23,420	23,244	23,246	23,246		1		1				0	81	
70323# AB 5	Pathway Partners Vet Mgmt LLC New DD Ter	..	11/29/2019	Tax Free Exchange	12/31/2019	Redemption 100.0000	7,714	7,667	7,714	7,714		47		47				0	153	4
70323# AB 5	Pathway Partners Vet Mgmt LLC New DD Ter	..	06/11/2019	Direct	06/28/2019	Tax Free Exchange	7,249	7,195	7,195	7,195				0				0	24	
70323# AB 5	Pathway Partners Vet Mgmt LLC New DD Ter	..	06/17/2019	Direct	06/28/2019	Tax Free Exchange	30,112	29,886	29,887	29,887		1		1				0	63	
70323# AB 5	Pathway Partners Vet Mgmt LLC New DD Ter	..	11/15/2019	Direct	11/29/2019	Tax Free Exchange	244,920	243,083	243,094	243,094		11		11				0	1,089	
70323# AB 5	Pathway Partners Vet Mgmt LLC New DD Ter	..	09/20/2019	Direct	09/30/2019	Tax Free Exchange	18,968	18,826	18,826	18,826		1		1				0	34	
70323# AB 5	Pathway Partners Vet Mgmt LLC New DD Ter	..	10/22/2019	Direct	10/31/2019	Tax Free Exchange	197,203	195,724	195,728	195,728		4		4				0	349	
70323# AB 5	Pathway Partners Vet Mgmt LLC New DD Ter	..	10/30/2019	Direct	11/29/2019	Tax Free Exchange	141,251	140,192	140,207	140,207		16		16				0	1,242	
70323# AB 5	Pathway Partners Vet Mgmt LLC New DD Ter	..	09/30/2019	Direct	10/31/2019	Tax Free Exchange	513,325	509,475	509,524	509,524		49		49				0	4,012	
70323# AB 5	Pathway Partners Vet Mgmt LLC New DD Ter	..	04/30/2019	Direct	05/31/2019	Tax Free Exchange	61,338	60,878	60,884	60,884		6		6				0	381	
70323# AB 5	Pathway Partners Vet Mgmt LLC New DD Ter	..	04/30/2019	Tax Free Exchange	05/31/2019	Tax Free Exchange	139,951	139,951	139,951	139,951				0				0	869	
70324# AC 2	Pathway Partners Vet Mgmt LLC New Term L	..	03/29/2019	Direct	04/30/2019	Tax Free Exchange	139,951	139,951	139,951	139,951				0				0	871	
71667* AB 1	Petroleum Servce Group LLC Term Ln Nt 1	..	07/23/2019	Direct	10/23/2019	Tax Free Exchange	6,044	5,923	5,927	5,927		4		4				0	120	
73744G AJ 1	Post Holdings Inc Term Ln B Nt 1	..	10/21/2019	Tax Free Exchange	11/25/2019	Redemption 100.0000	9,846,113	9,864,391	9,846,113	9,846,113		(18,278)		(18,278)				0	3,990	
74741@ AA 5	Invo Healthcare (Olympia Acq) Term Ln Nt	..	09/24/2019	Direct	12/31/2019	Redemption 100.0000	2,305	2,247	2,305	2,305		58		58				0	46	
74966U AP 5	RPI Finance Trust Term Ln 6 Nt 1	..	09/18/2019	Various	12/31/2019	Redemption 100.0000	159,848	160,227	159,848	159,848		(380)		(380)				0	2,184	
75734@ AB 9	Reddy Ice Holdings Inc Term Ln Nt 1	..	07/01/2019	Direct	09/30/2019	Redemption 100.0000	5,318	5,159	5,318	5,318		160		160				0	106	
75734@ AB 9	Reddy Ice Holdings Inc Term Ln Nt 1	..	07/01/2019	Direct	10/01/2019	Tax Free Exchange	5,318	5,159	5,164	5,164		5		5				0	107	
75734@ AB 9	Reddy Ice Holdings Inc Term Ln Nt 2	..	10/01/2019	Tax Free Exchange	12/31/2019	Redemption 100.0000	5,318	5,164	5,318	5,318		154		154				0	102	
76150# AA 2	Revint Solutions Incremental Term Ln Nt.	..	09/03/2019	Direct	12/31/2019	Redemption 100.0000	3,163	3,084	3,163	3,163		79		79				0	77	
76168J AN 6	RBS Global (Rexnord) Term Ln B Nt 1	..	05/22/2019	Credit Suisse Securities LLC	11/21/2019	Tax Free Exchange	1,800,000	1,802,250	1,802,056	1,802,056		(194)		(194)				0	42,577	
76168J AR 7	RBS Global (Rexnord) New Term Ln B Nt 1	..	11/21/2019	Tax Free Exchange	12/06/2019	Redemption 100.0000	1,498,276	1,505,075	1,498,276	1,498,276		(6,799)		(6,799)				0	2,167	
78431@ AA 1	Harmony Fds/Santa Cruz Hlds Term Ln Nt 1	..	02/04/2019	Direct	09/30/2019	Redemption 100.0000	8,573	8,466	8,573	8,573		107		107				0	142	
81389# AA 5	SecurAmerica LLC Term Ln Nt 2	..	09/26/2019	Tax Free Exchange	09/30/2019	Redemption 100.0000	7,211	7,002	7,211	7,211		208		208				0	12	3
81389# AB 3	SecurAmerica LLC Delayed Draw Term Ln Nt	..	01/31/2019	Direct	12/31/2019	Redemption 100.0000	901	891	901	901		10		10				0	78	

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	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
81389# AC 1	SecurAmerica LLC Delayed Draw Term Ln Nt	..	04/18/2019	Direct	06/20/2019	Tax Free Exchange	96,938	95,847	95,880	95,880		32		32				0	1,562	
81389# AC 1	SecurAmerica LLC Delayed Draw Term Ln #2	..	06/20/2019	Tax Free Exchange	11/25/2019	Tax Free Exchange	485	479	480	480				0				0	25	
86803@ AB 2	Sunshine Sub LLC Delayed Draw Term Ln Nt	..	03/18/2019	Direct	12/31/2019	Redemption 100.0000	15,048	14,848	15,048	15,048		200		200				0	598	
88632N AJ 9	Tibco Software Inc New Term Ln B Nt 1	..	05/15/2019	JP Morgan Securities LLC	05/31/2019	Redemption 100.0000	20,461	20,564	20,461	20,461		(102)		(102)				0	71	
88632N AJ 9	Tibco Software Inc New Term Ln B Nt 1	..	05/15/2019	JP Morgan Securities LLC	07/03/2019	Tax Free Exchange	7,979,539	8,019,436	8,015,528	8,015,528		(3,908)		(3,908)				0	111,090	
88632N AK 6	Tibco Software Inc New Term Ln B #2 Nt 1	..	07/03/2019	Tax Free Exchange	11/29/2019	Redemption 100.0000	55,870	55,721	55,870	55,870		148		148				0	1,199	
88870T AG 3	Tivity Health Inc Term Ln B Nt 1	..	05/10/2019	Direct	09/30/2019	Redemption 100.0000	94,653	92,287	94,653	94,653		2,366		2,366				0	1,485	
90372@ AC 3	US Radiology Specialists Inc Delayed Dra	..	09/30/2019	Direct	10/01/2019	Redemption 100.0000	4,971	4,921	4,971	4,971		50		50				0		
90385P AC 4	Ultimus Group Midco LLC 1st Lien Term Ln	..	09/16/2019	Direct	12/31/2019	Redemption 100.0000	7,557	7,557	7,557	7,557				0				0	367	
90385P AC 4	Ultimus Group Midco LLC 1st Lien Term Ln	..	02/01/2019	Direct	06/28/2019	Tax Free Exchange	2,165	2,165	2,165	2,165				0				0	60	
90385P AC 4	Ultimus Group Midco LLC 1st Lien Term Ln	..	09/30/2019	Tax Free Exchange	12/31/2019	Redemption 100.0000	3,176	3,176	3,176	3,176				0				0	51	13
90385P AC 4	Ultimus Group Midco LLC 1st Lien Term Ln	..	09/16/2019	Direct	09/30/2019	Tax Free Exchange	386,779	386,779	386,779	386,779				0				0	1,184	
90385P AC 4	Ultimus Group Midco LLC 1st Lien Term Ln	..	06/28/2019	Tax Free Exchange	06/28/2019	Redemption 100.0000	2,165	2,165	2,165	2,165				0				0		
90385P AD 2	Ultimus Group Midco LLC Delayed Draw Ter	..	09/16/2019	Direct	09/30/2019	Tax Free Exchange	879,455	879,455	879,455	879,455				0				0	43,901	
90385P AD 2	Ultimus Group Midco LLC Delayed Draw Ter	..	06/28/2019	Tax Free Exchange	06/28/2019	Redemption 100.0000	2,175	2,175	2,175	2,175				0				0		
928432 A* 4	Visual Edge Technology Inc Term Ln Nt 3	..	05/31/2019	Tax Free Exchange	06/28/2019	Redemption 100.0000	16,250	15,981	16,250	16,250		269		269				0	104	11
928432 A* 4	Visual Edge Technology Inc Term Ln Nt 2	..	11/29/2019	Interest Capitalization	11/29/2019	Tax Free Exchange	255	255	255	255				0				0	4	
928432 A@ 2	Visual Edge Technology Inc Delayed Draw	..	11/29/2019	Interest Capitalization	11/29/2019	Tax Free Exchange	196	196	196	196				0				0	4	
928432 A@ 2	Visual Edge Technology Inc Delayed Draw	..	06/13/2019	Tax Free Exchange	06/28/2019	Redemption 100.0000	16,517	16,496	16,517	16,517		21		21				0	83	5
928432 A@ 2	Visual Edge Technology Inc Delayed Draw	..	05/31/2019	Tax Free Exchange	06/28/2019	Redemption 100.0000	773	767	773	773		6		6				0	5	
928432 A@ 2	Visual Edge Technology Inc Delayed Draw	..	08/30/2019	Interest Capitalization	08/30/2019	Tax Free Exchange	1,605	1,605	1,605	1,605				0				0	15	
BL2961 73 0	Ultimate Software Group Inc Initial Term	..	05/17/2019	Credit Suisse Securities LLC	12/31/2019	Redemption 100.0000	49,750	49,952	49,750	49,750		(202)		(202)				0	1,867	
000000 00 0	Creation Holdings Inc 1st Lien Term Ln N	A	12/18/2019	Tax Free Exchange	12/31/2019	Redemption 100.0000	3,789	3,699	3,789	3,789		91		91				0	10	2
22526@ AA 5	Creation Holdings Inc 1st Lien Term Ln N	A	08/15/2019	Direct	12/18/2019	Tax Free Exchange	3,789	3,695	3,699	3,699		4		4				0	105	
68371Y AJ 2	Open Text Corp Term Ln Nt 1	A	07/10/2019	Various	12/31/2019	Redemption 100.0000	50,464	50,653	50,464	50,464		(189)		(189)				0	743	
02034# AA 0	MISYS (Almonde Inc) Term Ln Nt 1	D	04/29/2019	Various	11/29/2019	Redemption 100.0000	35,255	34,990	35,255	35,255		264		264				0	660	
8299999.	Total - Bonds - Unaffiliated Bank Loans						67,694,558	67,550,607	67,536,584	67,536,584	0	(14,025)	0	(14,025)	0	0	0	0	956,821	3,423
8399998.	Total - Bonds						95,451,641	95,138,949	94,854,541	94,634,298	0	(293,664)	202,348	(496,012)	0	(8,640)	213,491	204,851	1,523,712	89,249

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	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
Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred																				
05971P AB 4	Banco Mercantil De Norte Jr Sub Nt	D	06/20/2019	Direct	06/21/2019	Direct	250,000.000	250,000	251,125	250,000				0			1,125	1,125		
64132N AA 4	Network i2i Ltd Sub Nt	D	10/08/2019	Direct	11/20/2019	Direct	450,000.000	450,000	426,375	450,000				0			(23,625)	(23,625)	2,825	
984848 AL 5	Yapi Ve Kredi Bankasi AS Jr Sub Pfrd Hyb	D	01/09/2019	Direct	01/18/2019	Direct	475,000.000	475,000	483,313	475,000				0			8,313	8,313	1,465	
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred							1,175,000	1,160,813	1,175,000	0	0	0	0	0	0	(14,187)	(14,187)	4,290	0
8999998.	Total - Preferred Stocks							1,175,000	1,160,813	1,175,000	0	0	0	0	0	0	(14,187)	(14,187)	4,290	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																				
69120# 10 6	Owl Rock Capital Corp Com	..	06/17/2019	Direct	07/18/2019	Tax Free Exchange	1,111,670.740	17,045,255	17,045,255	17,045,255				0				0	117,358	
9199999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other							17,045,255	17,045,255	17,045,255	0	0	0	0	0	0	0	0	117,358	0
Common Stocks - Mutual Funds																				
63867N 21 6	Nationwide Dest 2055-C (Seed)	..	06/11/2019	Direct	06/17/2019	Direct	1.160	15	15	15				0				0		
63867N 50 5	Nationwide Dest 2010-INS SVC (Seed)	..	03/12/2019	Direct	05/07/2019	Direct	4.470	35	36	35				0			1	1		
9499999.	Total - Common Stocks - Mutual Funds							50	51	50	0	0	0	0	0	0	1	1	0	0
9799998.	Total - Common Stocks							17,045,305	17,045,306	17,045,305	0	0	0	0	0	0	1	1	117,358	0
9899999.	Total - Preferred and Common Stocks							18,220,305	18,206,119	18,220,305	0	0	0	0	0	0	(14,186)	(14,186)	121,648	0
9999999.	Total - Bonds, Preferred and Common Stocks							113,359,254	113,060,660	112,854,603	0	(293,664)	202,348	(496,012)	0	(8,640)	199,305	190,665	1,645,360	89,249

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											
04855@ 10 6	Allied Insurance Company of America		10127	27-0114983	8bi	NO		14,833,481		15,000.000	100.0
22610# 10 2	Crestbrook Insurance Company		18961	68-0066866	8bi	NO		47,636,034		90,000.000	100.0
635264 10 4	National Casualty Co		11991	38-0865250	8bi	NO		146,002,602		100.000	100.0
63861* 11 4	Nationwide Agribusiness Ins. Co		28223	42-1015537	8bi	NO		263,472,628		5,690.000	100.0
63863* 10 4	Nationwide General Ins. Co		23760	31-4425763	8bi	NO		229,900,508		33,600.000	100.0
63864@ 10 1	Nationwide Property & Casualty Ins. Co		37877	31-0970750	8bi	NO		32,326,336		84,000.000	100.0
63865@ 10 0	Nationwide Indemnity Co		10070	31-1399201	8bi	NO		1,034,568,749		28,000.000	100.0
63870@ 10 3	Nationwide Ins. Co. of Florida		10948	31-1613686	8bi	NO		21,419,605		30,000.000	100.0
63871@ 10 2	Nationwide Assurance Company		10723	95-0639970	8bi	NO		35,544,186		1,750.000	100.0
63872* 10 3	Nationwide Affinity Ins. Co. of America		26093	48-0470690	8bi	NO		9,262,154		500,000.000	100.0
81049* 10 3	Scottsdale Insurance Company		41297	31-1024978	8bi	NO		553,908,180		30,136.000	100.0
81052# 10 3	Scottsdale Indemnity Ins. Co		15580	31-1117969	8bi	NO		41,710,972		58,334.000	100.0
92624# 10 9	Victoria National Insurance Co		10778	34-1842604	8bi	NO		3,737,360		1,000.000	100.0
1199999. Total - Common Stocks - U.S. Property and Casualty Insurer							0	2,434,322,795	0	XXX	XXX
Common Stocks - U.S. Life Insurer											
412828 10 5	Harleysville Life Insurance		64327	23-1580983	8bi	NO		54,998,400		306,000.000	100.0
1299999. Total - Common Stocks - U.S. Life Insurer							0	54,998,400	0	XXX	XXX
Common Stocks - Non-Insurer Which Controls Insurer											
01922# 10 9	Allied Holdings (Delaware)		00000	46-4628790	8bii	YES	137,409,417	826,277,935		100.000	100.0
63862@ 10 3	Nationwide Corporation		00000	31-4416546	8biii	NO	-	6,236,225,349		12,992,922.000	95.2
87267* 10 5	THI Holdings Delaware, Inc		00000	52-2031677	8bii	NO	-	166,597,703		100.000	100.0
1599999. Total - Common Stocks - Non-Insurer Which Controls Insurer							137,409,417	7,229,100,987	0	XXX	XXX
Common Stocks - Other Affiliates											
02738# 10 1	American Marine Underwriters		00000	59-1031596	8bii	NO		-	-	20.000	100.0
45789* 10 2	NBS Insurance Agency Inc		00000	31-0871532	8bii	NO		12,351,396	12,351,396	1,615.000	100.0
54228* 10 3	Lone Star General Agency		00000	74-1395229	8bii	NO		8,531,636	8,531,636	1,000.000	100.0
63861@ 10 4	Nationwide Cash Management Co		00000	31-1036287	8bii	NO		(988,138)	(988,138)	100.000	100.0
68220# 10 7	On Your Side Nationwide Ins. Agency, Inc		00000	47-1923444	8biii	NO		1,170,541	1,170,541	100.000	100.0
1799999. Total - Common Stocks - Other Affiliates							0	21,065,435	21,065,435	XXX	XXX
1899999. Total - Common Stocks							137,409,417	9,739,487,617	21,065,435	XXX	XXX
1999999. Total - Preferred and Common Stock							137,409,417	9,739,487,617	21,065,435	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: $.....11,147,778,369.

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

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
Preferred Stocks					
	NWD Investment Management Inc.	Nationwide Corporation		476,200.000	95.2
0199999. Total Preferred Stock			0	XXX	XXX
Common Stocks					
	Allied Group, Inc.	Allied Holdings (Delaware)		850.000	100.0
	Harleysville Group Inc.	Allied Holdings (Delaware)	137,409,417	100.000	100.0
	Nationwide Financial Services, Inc.	Nationwide Corporation	-	95.240	95.2
	Nationwide Global Holdings, Inc.	Nationwide Corporation		0.952	95.2
	NWD Investment Management Inc.	Nationwide Corporation		913,113.500	95.2
	Scottsdale Surplus Lines Insurance Co.	Scottsdale Insurance Company		10,000.000	100.0
	Veterinary Pet Insurance	Scottsdale Insurance Company		6,935,387.000	100.0
	Freedom Specialty Insurance Co.	Scottsdale Insurance Company		292,000.000	100.0
	Victoria Fire & Casualty Company	THI Holdings Delaware, Inc.		1,500.000	100.0
	Titan Auto Insurance of New Mexico, Inc.	THI Holdings Delaware, Inc.		1,000.000	100.0
	Titan Insurance Services, Inc.	THI Holdings Delaware, Inc.		1.000	100.0
	Titan Insurance	THI Holdings Delaware, Inc.		1,000,000.000	100.0
0299999. Total - Common Stock			137,409,417	XXX	XXX
0399999. Total - Preferred and Common Stock			137,409,417	XXX	XXX

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	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		..	12/31/2019.	Various	12/30/2020.	753,875,647					753,875,647	753,875,647			1.54	2.33	MON..	318,867	
9099999. Total - Other Short-Term Invested Assets						753,875,647	0	0	0	0	XXX	753,875,647	0	0	XXX	XXX	XXX	318,867	0
9199999. Total - Short-Term Investments						753,875,647	0	0	0	0	XXX	753,875,647	0	0	XXX	XXX	XXX	318,867	0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central	5 Counterparty Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Interest Rate																							
Pay Fixed USD Receive Floating USD Interest Rate Swap	Surplus Note Liability	FN 13K	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	07/18/2012	12/15/2024		400,000,000	4.566 USD (3 Month Libor)			927,388			(9,654,281)					4,454,950		100 / 100
0999999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Interest Rate											0	0	927,388	0	XXX	(9,654,281)	0	0	0	0	4,454,950	XXX	XXX
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Foreign Exchange																							
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond - G6093#AA2	D 1	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/29/2017	07/19/2023		7,998,200	0.98 EUR (3.106 USD)			171,553	149,100		152,606		177,800			75,356		100 / QL
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond - G6093#AB0	D 1	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/29/2017	07/19/2024		9,140,800	1.17 EUR (3.255 USD)			192,648	170,400		158,645		203,200			97,527		100 / QL
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond - G7178*AE4	D 1	Foreign Currency	Royal Bank of Scotland	RR3QWICWWIPCS8A4S074	08/07/2018	04/16/2028		9,837,440	2.69 GBP (4.298 USD)			163,037	(237,880)		17,725		(389,880)			141,695		100 / QL
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond - G7178*AF1	D 1	Foreign Currency	Royal Bank of Scotland	RR3QWICWWIPCS8A4S074	08/07/2018	04/16/2028		9,837,440	2.77 GBP (4.3605 USD)			115,313	(237,880)		9,369		(389,880)			141,695		100 / QL
1019999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Foreign Exchange											0	0	642,551	(156,260)	XXX	338,345	0	(398,760)	0	0	456,273	XXX	XXX
1049999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108											0	0	1,569,939	(156,260)	XXX	(9,315,936)	0	(398,760)	0	0	4,911,223	XXX	XXX
Swaps - Hedging Other - Interest Rate																							
Pay Fixed USD Receive Floating USD Interest Rate Swap	Bond Portfolio Hedge	D 1	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	07/29/2010	08/03/2020		200,000,000	3.0042 USD (3 Month Libor)			(1,089,460)	(1,367,303)		(1,367,303)	(442,620)				769,273		4

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central	5 Counterparty Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Bond Portfolio Hedge	D 1	Interest Rate	UBS AG	BFM8T61CT2L1QCEMIK50	01/27/2010	01/29/2020		200,000,000	3.7332 USD (3 Month Libor)			(2,556,224)	(276,955)		(276,955)	1,810,880				281,872		4
Pay Fixed USD Receive Floating USD Interest Rate Swap	Bond Portfolio Hedge	D 1	Interest Rate	Morgan Stanley Capital Service	4PQUHN3JPFGFNF3BB653	02/24/2010	02/26/2020		150,000,000	3.7732 USD (3 Month Libor)			(1,975,288)	(411,293)		(411,293)	1,326,734				296,382		4
1119999999. Total-Swaps-Hedging Other-Interest Rate											0	0	(5,620,972)	(2,055,552)	XXX	(2,055,552)	2,694,993	0	0	0	1,347,528	XXX	XXX
1169999999. Total-Swaps-Hedging Other											0	0	(5,620,972)	(2,055,552)	XXX	(2,055,552)	2,694,993	0	0	0	1,347,528	XXX	XXX
Total - Swaps																							
1359999999. Total-Swaps-Interest Rate											0	0	(4,693,584)	(2,055,552)	XXX	(11,709,833)	2,694,993	0	0	0	5,802,477	XXX	XXX
1379999999. Total-Swaps-Foreign Exchange											0	0	642,551	(156,260)	XXX	338,345	0	(398,760)	0	0	456,273	XXX	XXX
1409999999. Total-Swaps											0	0	(4,051,033)	(2,211,812)	XXX	(11,371,487)	2,694,993	(398,760)	0	0	6,258,750	XXX	XXX
Totals																							
1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108											0	0	1,569,939	(156,260)	XXX	(9,315,936)	0	(398,760)	0	0	4,911,223	XXX	XXX
1709999999. Total-Hedging Other											0	0	(5,620,972)	(2,055,552)	XXX	(2,055,552)	2,694,993	0	0	0	1,347,528	XXX	XXX
1759999999. TOTAL											0	0	(4,051,033)	(2,211,812)	XXX	(11,371,487)	2,694,993	(398,760)	0	0	6,258,750	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
1	REBALANCES PORTFOLIO DURATION
2	MANAGES CASH FLOW RISK
3	HEDGES THE EQUITY RISK OF A LIABILITY
4	HEDGES THE INTEREST RATE RISK OF AN ASSET
5	HEDGES THE INTEREST RATE RISK OF A LIABILITY
6	HEDGES THE CREDIT RISK OF AN ASSET
7	REPLICATION OF AN INDEX
8	HEDGES THE CURRENCY RISK OF AN ASSET
9	HEDGES THE CURRENCY RISK OF A LIABILITY

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
QL	Qualitative Approach for Assessing Hedge Effectiveness

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central Clearinghouse	Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization) / Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination - Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Total Written Options																									
Swaps - Hedging Other - Interest Rate																									
Pay 0 0 Receive 0 0 Interest Rate Swap	Bond Portfolio Hedge	D 1	Interest...	Morgan Stanley Capital Service	4PQUHN3JPFGFNF3BB65	12/08/2009.	12/10/2019.	12/10/2019.	Maturity		190,000,000	3.516 0 (1.8905 0)				(1,817,946)			1,340,549						4
Pay 0 0 Receive 0 0 Interest Rate Swap	Bond Portfolio Hedge	D 1	Interest...	Bank of America Corp	B4TYDEB6GKMZO031MB2	12/08/2009.	12/10/2019.	12/10/2019.	Maturity		270,000,000	3.53 0 (1.8905 0)				(2,618,992)			1,939,877						4
1119999999. Total-Swaps-Hedging Other-Interest Rate													0	0	0	(4,436,937)	0	XXX	3,280,426	0	0	0	0	0	XXX
1169999999. Total-Swaps-Hedging Other													0	0	0	(4,436,937)	0	XXX	3,280,426	0	0	0	0	0	XXX
Total Swaps																									
1359999999. Total-Swaps-Interest Rate													0	0	0	(4,436,937)	0	XXX	3,280,426	0	0	0	0	0	XXX
1409999999. Total-Swaps													0	0	0	(4,436,937)	0	XXX	3,280,426	0	0	0	0	0	XXX
Forwards - Hedging Other																									
Pay 0 0 Receive 0 0 Currency Swap	Private Equity FX Exposure	BA 1	Foreign Currency	Goldman Sachs Intl Ltd	FOR8UP27PHTHYVLBNG5	01/30/2018.	02/01/2019.	02/01/2019.	Sale		63,621,000	0 0 (0 0)			6,562,750				(6,134,548)			6,562,750			8
14399999999. Total-Forwards-Hedging Other													0	0	6,562,750	0	0	XXX	(6,134,548)	0	0	6,562,750	0	0	XXX
1479999999. Total-Forwards													0	0	6,562,750	0	0	XXX	(6,134,548)	0	0	6,562,750	0	0	XXX
TOTALS																									
1709999999. Total-Hedging Other													0	0	6,562,750	(4,436,937)	0	XXX	(2,854,122)	0	0	6,562,750	0	0	XXX
1759999999. TOTAL													0	0	6,562,750	(4,436,937)	0	XXX	(2,854,122)	0	0	6,562,750	0	0	XXX

(a)

Code	Description of Hedged Risk(s)
1	REBALANCES PORTFOLIO DURATION
2	MANAGES CASH FLOW RISK
3	HEDGES THE EQUITY RISK OF A LIABILITY
4	HEDGES THE INTEREST RATE RISK OF AN ASSET
5	HEDGES THE INTEREST RATE RISK OF A LIABILITY
6	HEDGES THE CREDIT RISK OF AN ASSET
7	REPLICATION OF AN INDEX
8	HEDGES THE CURRENCY RISK OF AN ASSET
9	HEDGES THE CURRENCY RISK OF A LIABILITY

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
Long Futures																					
Hedging Other																					
FVH0	2,019	201,900,000	US Treasury 5-Yr T-Note Future.	Bond Portfolio Hedge	D 1	Interest Rate	03/15/2020.	CBT 549300EX04Q2QBFQTQ27	12/15/2019.	118.6063	118.6094	(38,754)					6,128	6,128	2,270,873	4	1,000
TUH0	8,065	1,613,000,000	US Treasury 2-Yr T-Note Future.	Bond Portfolio Hedge	D 1	Interest Rate	03/15/2020.	CBT 549300EX04Q2QBFQTQ27	12/15/2019.	107.7967	107.7500	173,647					(753,182)	(753,182)	9,071,121	4	2,000
UXYH0	1,921	192,100,000	ULTRA 10-YR T-Note Future	Bond Portfolio Hedge	D 1	Interest Rate	03/15/2020.	CBT 549300EX04Q2QBFQTQ27	12/15/2019.	140.6891	140.7031	86,350					27,033	27,033	2,160,648	4	1,000
WNH0	66	6,600,000	US Treasury Ultra Bond Future	Bond Portfolio Hedge	D 1	Interest Rate	03/15/2020.	CBT 549300EX04Q2QBFQTQ27	12/15/2019.	186.9091	181.6563	(76,313)					(346,689)	(346,689)	74,234	4	1,000
1539999999. Total-Long Futures-Hedging Other												144,930	0	0	0	0	(1,066,711)	(1,066,711)	13,576,876	XXX	XXX
1579999999. Total-Long Futures												144,930	0	0	0	0	(1,066,711)	(1,066,711)	13,576,876	XXX	XXX
Short Futures																					
Hedging Other																					
BPH0	34	2,800,525	Bristish Pound (GBP) Future	Private Equity FX Exposure	BA 1	Currency	03/15/2020.	CME SNZ2OJLFK8MNNCLQOF3	12/15/2019.	131.7894	132.9200	(31,663)					(24,025)	(24,025)	38,242	3	625
ECH0	760	106,383,981	Euro Currency (EUR) Future	Private Equity FX Exposure	BA 1	Currency	03/15/2020.	CME SNZ2OJLFK8MNNCLQOF3	12/15/2019.	1.1198	1.1282	(242,250)					(795,019)	(795,019)	854,811	3	125,000
TYH0	6,598	659,800,000	US Treasury 10yr T-Note Future.	Bond Portfolio Hedge	D 1	Interest Rate	03/15/2020.	CBT 549300EX04Q2QBFQTQ27	12/15/2019.	129.3190	128.4219	568,555					5,919,468	5,919,468	7,421,111	4	1,000
USH0	1,978	197,800,000	US Treasury 30yr T-Bond Future	Bond Portfolio Hedge	D 1	Interest Rate	03/15/2020.	CBT 549300EX04Q2QBFQTQ27	12/15/2019.	159.1222	155.9063	679,938					6,361,110	6,361,110	2,224,759	4	1,000
16029999999. Total-Short Futures-Hedging Other												974,580	0	0	0	0	11,461,533	11,461,533	10,538,922	XXX	XXX
1649999999. Total-Short Futures												974,580	0	0	0	0	11,461,533	11,461,533	10,538,922	XXX	XXX
Totals																					
1709999999. Total-Hedging Other												1,119,509	0	0	0	0	10,394,823	10,394,823	24,115,798	XXX	XXX
1759999999. TOTAL												1,119,509	0	0	0	0	10,394,823	10,394,823	24,115,798	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
1	HEDGES THE EQUITY RISK OF A LIABILITY
2	HEDGES THE INTEREST RATE RISK OF A LIABILITY
3	REBALANCES PORTFOLIO CURRENCY EXPOSURE
4	REBALANCES PORTFOLIO DURATION
5	HEDGES THE EQUITY RISK OF AN ASSET

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
QL	Qualitative Approach for Assessing Hedge Effectiveness

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
Long Futures																			
Hedging Other																			
BPZ9	34	2,791,919	Bristish Pound (GBP) Future	Private Equity FX Exposure	BA 1	Currency	12/15/2019.	CME SNZ2OJLFK8MNNCLQOF3	09/15/2019	131.4050	12/15/2019	127.3623	Sale	(85,907)	(85,907)			3	625
ECH9	850	119,447,950	Euro Currency (EUR) Future	Private Equity FX Exposure	BA 1	Currency	03/15/2019.	CME SNZ2OJLFK8MNNCLQOF3	12/15/2018	1.1242	03/15/2019	1.1350	Sale	1,142,850	1,142,851			3	125,000
ECZ9	760	105,718,981	Euro Currency (EUR) Future	Private Equity FX Exposure	BA 1	Currency	12/15/2019.	CME SNZ2OJLFK8MNNCLQOF3	09/15/2019	1.1127	12/15/2019	1.1121	Sale	(63,621)	(63,621)			3	125,000
FVH0	2,200	220,000,000	US Treasury 5-Yr T-Note Future	Bond Portfolio Hedge	D 1	Interest Rate	03/15/2020.	CBT 549300EX04Q2QBFQTQ27	12/15/2019	119.0703	03/15/2020	118.7684	Sale	(664,310)	(664,310)			1	1,000
FVH9	2,826	282,600,000	US Treasury 5-Yr T-Note Future	Bond Portfolio Hedge	D 1	Interest Rate	03/15/2019.	CBT 549300EX04Q2QBFQTQ27	12/15/2018	113.8282	03/15/2019	115.0894	Sale	3,564,136	3,564,136			1	1,000
FVM9	2,641	264,100,000	US Treasury 5-Yr T-Note Future	Bond Portfolio Hedge	D 1	Interest Rate	06/15/2019.	CBT 549300EX04Q2QBFQTQ27	03/15/2019	114.8359	06/15/2019	116.2692	Sale	3,785,302	3,785,302			1	1,000
FVU9	2,504	250,400,000	US Treasury 5-Yr T-Note Future	Bond Portfolio Hedge	D 1	Interest Rate	09/15/2019.	CBT 549300EX04Q2QBFQTQ27	06/15/2019	116.4609	09/15/2019	119.4710	Sale	7,537,269	7,537,269			1	1,000
FVZ9	2,354	235,400,000	US Treasury 5-Yr T-Note Future	Bond Portfolio Hedge	D 1	Interest Rate	12/15/2019.	CBT 549300EX04Q2QBFQTQ27	09/15/2019	119.3398	12/15/2019	118.7425	Sale	(1,406,162)	(1,406,162)			1	1,000
TUH9	3,239	647,800,000	US Treasury 2-Yr T-Note Future	Bond Portfolio Hedge	D 1	Interest Rate	03/15/2019.	CBT 549300EX04Q2QBFQTQ27	12/15/2018	105.4375	03/15/2019	105.7487	Sale	2,015,759	2,015,759			1	2,000
TUM9	2,932	586,400,000	US Treasury 2-Yr T-Note Future	Bond Portfolio Hedge	D 1	Interest Rate	06/15/2019.	CBT 549300EX04Q2QBFQTQ27	03/15/2019	106.3076	06/15/2019	106.7645	Sale	2,679,060	2,679,060			1	2,000
TUU9	5,072	1,014,400,000	US Treasury 2-Yr T-Note Future	Bond Portfolio Hedge	D 1	Interest Rate	09/15/2019.	CBT 549300EX04Q2QBFQTQ27	06/15/2019	107.0632	09/15/2019	107.6743	Sale	6,199,500	6,199,500			1	2,000
TUZ9	4,459	891,800,000	US Treasury 2-Yr T-Note Future	Bond Portfolio Hedge	D 1	Interest Rate	12/15/2019.	CBT 549300EX04Q2QBFQTQ27	09/15/2019	107.8711	12/15/2019	107.6347	Sale	(2,107,719)	(2,107,719)			1	2,000
TYH9	6,289	628,900,000	US Treasury 10yr T-Note Future	Bond Portfolio Hedge	D 1	Interest Rate	03/15/2019.	CBT 549300EX04Q2QBFQTQ27	12/15/2018	122.2024	03/15/2019	120.6523	Sale	(9,748,267)	(9,748,267)			1	1,000
TYU9	5,706	570,600,000	US Treasury 10yr T-Note Future	Bond Portfolio Hedge	D 1	Interest Rate	09/15/2019.	CBT 549300EX04Q2QBFQTQ27	06/15/2019	130.9688	09/15/2019	128.2472	Sale	(15,528,993)	(15,528,993)			1	1,000
TYZ9	5,480	548,000,000	US Treasury 10yr T-Note Future	Bond Portfolio Hedge	D 1	Interest Rate	12/15/2019.	CBT 549300EX04Q2QBFQTQ27	09/15/2019	129.4838	12/15/2019	130.5522	Sale	5,855,144	5,855,144			1	1,000
USH9	838	83,800,000	US Treasury 30yr T-Bond Future	Bond Portfolio Hedge	D 1	Interest Rate	03/15/2019.	CBT 549300EX04Q2QBFQTQ27	12/15/2018	146.4833	03/15/2019	142.8520	Sale	(3,043,067)	(3,043,067)			1	1,000
USU9	1,978	197,800,000	US Treasury 30yr T-Bond Future	Bond Portfolio Hedge	D 1	Interest Rate	09/15/2019.	CBT 549300EX04Q2QBFQTQ27	06/15/2019	165.4063	09/15/2019	159.6945	Sale	(11,297,812)	(11,297,812)			1	1,000
USZ9	1,978	197,800,000	US Treasury 30yr T-Bond Future	Bond Portfolio Hedge	D 1	Interest Rate	12/15/2019.	CBT 549300EX04Q2QBFQTQ27	09/15/2019	159.9208	12/15/2019	162.2722	Sale	4,651,047	4,651,047			1	1,000
WNH9	250	25,000,000	US Treasury Ultra Bond Future	Bond Portfolio Hedge	D 1	Interest Rate	03/15/2019.	CBT 549300EX04Q2QBFQTQ27	12/15/2018	152.3438	03/15/2019	156.3071	Sale	990,845	990,845			1	1,000
WNM9	253	25,300,000	US Treasury Ultra Bond Future	Bond Portfolio Hedge	D 1	Interest Rate	06/15/2019.	CBT 549300EX04Q2QBFQTQ27	03/15/2019	164.5260	06/15/2019	173.4062	Sale	2,246,688	2,246,688			1	1,000
WNU9	251	25,100,000	US Treasury Ultra Bond Future	Bond Portfolio Hedge	D 1	Interest Rate	09/15/2019.	CBT 549300EX04Q2QBFQTQ27	06/15/2019	177.1914	09/15/2019	186.7402	Sale	2,396,751	2,396,751			1	1,000
WNZ9	66	6,600,000	US Treasury Ultra Bond Future	Bond Portfolio Hedge	D 1	Interest Rate	12/15/2019.	CBT 549300EX04Q2QBFQTQ27	09/15/2019	195.9063	12/15/2019	191.7671	Sale	(273,182)	(273,182)			1	1,000
XYH0	319	31,900,000	ULTRA 10-YR T-Note Future	Bond Portfolio Hedge	D 1	Interest Rate	03/15/2020.	CBT 549300EX04Q2QBFQTQ27	12/15/2019	140.6864	03/15/2020	140.9187	Sale	74,078	74,078			1	1,000
XYH9	3,252	325,200,000	ULTRA 10-YR T-Note Future	Bond Portfolio Hedge	D 1	Interest Rate	03/15/2019.	CBT 549300EX04Q2QBFQTQ27	12/15/2018	130.3666	03/15/2019	128.1790	Sale	(7,114,239)	(7,114,239)			1	1,000
XYM9	11	1,100,000	ULTRA 10-YR T-Note Future	Bond Portfolio Hedge	D 1	Interest Rate	06/15/2019.	CBT 549300EX04Q2QBFQTQ27	03/15/2019	134.1250	06/15/2019	134.1195	Sale	(61)	(61)			1	1,000
XYU9	342	34,200,000	ULTRA 10-YR T-Note Future	Bond Portfolio Hedge	D 1	Interest Rate	09/15/2019.	CBT 549300EX04Q2QBFQTQ27	06/15/2019	143.5547	09/15/2019	139.2117	Sale	(1,485,303)	(1,485,303)			1	1,000
XYZ9	341	34,100,000	ULTRA 10-YR T-Note Future	Bond Portfolio Hedge	D 1	Interest Rate	12/15/2019.	CBT 549300EX04Q2QBFQTQ27	09/15/2019	141.1542	12/15/2019	142.6682	Sale	516,272	516,272			1	1,000
1539999999. Total-Long Futures-Hedging Other														(9,163,940)	(9,163,940)	0	0	XXX	XXX
1579999999. Total-Long Futures														(9,163,940)	(9,163,940)	0	0	XXX	XXX
Short Futures																			
Hedging Other																			
BPH9	40	3,176,500	Bristish Pound (GBP) Future	Private Equity FX Exposure	BA 1	Currency	03/15/2019.	CME SNZ2OJLFK8MNNCLQOF3	12/15/2018	127.0600	03/15/2019	130.9032	Sale	(96,080)	(96,080)			3	625
BPM9	40	3,287,053	Bristish Pound (GBP) Future	Private Equity FX Exposure	BA 1	Currency	06/15/2019.	CME SNZ2OJLFK8MNNCLQOF3	03/15/2019	131.4821	06/15/2019	126.8204	Sale	116,542	116,542			3	625
BPU9	40	3,183,237	Bristish Pound (GBP) Future	Private Equity FX Exposure	BA 1	Currency	09/15/2019.	CME SNZ2OJLFK8MNNCLQOF3	06/15/2019	127.3295	09/15/2019	123.4127	Sale	97,920	97,920			3	625
BPZ9	40	3,095,441	Bristish Pound (GBP) Future	Private Equity FX Exposure	BA 1	Currency	12/15/2019.	CME SNZ2OJLFK8MNNCLQOF3	09/15/2019	123.8176	12/15/2019	126.9739	Sale	(78,907)	(78,907)			3	625
ECH9	850	121,774,925	Euro Currency (EUR) Future	Private Equity FX Exposure	BA 1	Currency	03/15/2019.	CME SNZ2OJLFK8MNNCLQOF3	12/15/2018	1.1461	03/15/2019	1.1350	Sale	1,178,226	1,178,226			3	125,000
ECM9	850	120,362,763	Euro Currency (EUR) Future	Private Equity FX Exposure	BA 1	Currency	06/15/2019.	CME SNZ2OJLFK8MNNCLQOF3	03/15/2019	1.1328	06/15/2019	1.1276	Sale	557,889	557,889			3	125,000
ECU9	810	114,984,253	Euro Currency (EUR) Future	Private Equity FX Exposure	BA 1	Currency	09/15/2019.	CME SNZ2OJLFK8MNNCLQOF3	06/15/2019	1.1358	09/15/2019	1.1043	Sale	3,190,746	3,190,746			3	125,000
ECZ9	810	112,538,565	Euro Currency (EUR) Future	Private Equity FX Exposure	BA 1	Currency	12/15/2019.	CME SNZ2OJLFK8MNNCLQOF3	09/15/2019	1.1115	12/15/2019	1.1115	Sale	(5,550)	(5,550)			3	125,000
FVH0	2,200	220,000,000	US Treasury 5-Yr T-Note Future	Bond Portfolio Hedge	D 1	Interest Rate	03/15/2020.	CBT 549300EX04Q2QBFQTQ27	12/15/2019	118.6149	03/15/2020	118.7735	Sale	(348,886)	(348,886)			1	1,000
FVZ9	2,354	235,400,000	US Treasury 5-Yr T-Note Future	Bond Portfolio Hedge	D 1	Interest Rate	12/15/2019.	CBT 549300EX04Q2QBFQTQ27	09/15/2019	118.7354	12/15/2019	119.3398	Sale	(1,422,830)	(1,422,830)			1	1,000

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
TUH9	3,270	654,000,000	US Treasury 2-Yr T-Note Future	Bond Portfolio Hedge	D 1	Interest Rate	03/15/2019.	CBT 549300EX04Q2QBFQTQ27	12/15/2018	106.0555	03/15/2019	105.7543	Sale	1,969,977	1,969,977			1	2,000
TUZ9	4,459	891,800,000	US Treasury 2-Yr T-Note Future	Bond Portfolio Hedge	D 1	Interest Rate	12/15/2019.	CBT 549300EX04Q2QBFQTQ27	09/15/2019	107.6343	12/15/2019	107.8709	Sale	(2,110,180)	(2,110,180)			1	2,000
TYH9	6,227	622,700,000	US Treasury 10yr T-Note Future	Bond Portfolio Hedge	D 1	Interest Rate	03/15/2019.	CBT 549300EX04Q2QBFQTQ27	12/15/2018	119.0781	03/15/2019	120.6428	Sale	(9,743,044)	(9,743,044)			1	1,000
TYM9	5,948	594,800,000	US Treasury 10yr T-Note Future	Bond Portfolio Hedge	D 1	Interest Rate	06/15/2019.	CBT 549300EX04Q2QBFQTQ27	03/15/2019	122.5291	06/15/2019	125.2149	Sale	(15,974,896)	(15,974,896)			1	1,000
TYU9	5,706	570,600,000	US Treasury 10yr T-Note Future	Bond Portfolio Hedge	D 1	Interest Rate	09/15/2019.	CBT 549300EX04Q2QBFQTQ27	06/15/2019	125.5313	09/15/2019	128.2528	Sale	(15,528,993)	(15,528,993)			1	1,000
TYZ9	5,480	548,000,000	US Treasury 10yr T-Note Future	Bond Portfolio Hedge	D 1	Interest Rate	12/15/2019.	CBT 549300EX04Q2QBFQTQ27	09/15/2019	131.6328	12/15/2019	130.5578	Sale	5,891,233	5,891,233			1	1,000
USH9	830	83,000,000	US Treasury 30yr T-Bond Future	Bond Portfolio Hedge	D 1	Interest Rate	03/15/2019.	CBT 549300EX04Q2QBFQTQ27	12/15/2018	139.1641	03/15/2019	142.8228	Sale	(3,036,768)	(3,036,768)			1	1,000
USM9	830	83,000,000	US Treasury 30yr T-Bond Future	Bond Portfolio Hedge	D 1	Interest Rate	06/15/2019.	CBT 549300EX04Q2QBFQTQ27	03/15/2019	145.8438	06/15/2019	150.9744	Sale	(4,258,431)	(4,258,431)			1	1,000
USU9	1,978	197,800,000	US Treasury 30yr T-Bond Future	Bond Portfolio Hedge	D 1	Interest Rate	09/15/2019.	CBT 549300EX04Q2QBFQTQ27	06/15/2019	154.6625	09/15/2019	160.3742	Sale	(11,297,640)	(11,297,640)			1	1,000
USZ9	1,978	197,800,000	US Treasury 30yr T-Bond Future	Bond Portfolio Hedge	D 1	Interest Rate	12/15/2019.	CBT 549300EX04Q2QBFQTQ27	09/15/2019	164.6250	12/15/2019	162.2778	Sale	4,642,722	4,642,722			1	1,000
WNH9	250	25,000,000	US Treasury Ultra Bond Future	Bond Portfolio Hedge	D 1	Interest Rate	03/15/2019.	CBT 549300EX04Q2QBFQTQ27	12/15/2018	160.2813	03/15/2019	156.3129	Sale	992,095	992,095			1	1,000
WNU9	67	6,700,000	US Treasury Ultra Bond Future	Bond Portfolio Hedge	D 1	Interest Rate	09/15/2019.	CBT 549300EX04Q2QBFQTQ27	06/15/2019	194.9805	09/15/2019	183.3426	Sale	779,737	779,737			1	1,000
WNZ9	66	6,600,000	US Treasury Ultra Bond Future	Bond Portfolio Hedge	D 1	Interest Rate	12/15/2019.	CBT 549300EX04Q2QBFQTQ27	09/15/2019	187.6250	12/15/2019	191.7729	Sale	(273,759)	(273,759)			1	1,000
XYH0	319	31,900,000	ULTRA 10-YR T-Note Future	Bond Portfolio Hedge	D 1	Interest Rate	03/15/2020.	CBT 549300EX04Q2QBFQTQ27	12/15/2019	142.5703	03/15/2020	140.9240	Sale	525,160	525,160			1	1,000
XYH9	3,220	322,000,000	ULTRA 10-YR T-Note Future	Bond Portfolio Hedge	D 1	Interest Rate	03/15/2019.	CBT 549300EX04Q2QBFQTQ27	12/15/2018	125.9531	03/15/2019	128.1628	Sale	(7,115,057)	(7,115,057)			1	1,000
XYM9	3,220	322,000,000	ULTRA 10-YR T-Note Future	Bond Portfolio Hedge	D 1	Interest Rate	06/15/2019.	CBT 549300EX04Q2QBFQTQ27	03/15/2019	130.1250	06/15/2019	134.1290	Sale	(12,893,026)	(12,893,026)			1	1,000
XYU9	3,080	308,000,000	ULTRA 10-YR T-Note Future	Bond Portfolio Hedge	D 1	Interest Rate	09/15/2019.	CBT 549300EX04Q2QBFQTQ27	06/15/2019	137.0137	09/15/2019	140.9507	Sale	(12,125,978)	(12,125,978)			1	1,000
XYZ9	341	34,100,000	ULTRA 10-YR T-Note Future	Bond Portfolio Hedge	D 1	Interest Rate	12/15/2019.	CBT 549300EX04Q2QBFQTQ27	09/15/2019	142.6758	12/15/2019	141.1566	Sale	518,034	518,034			1	1,000
1609999999. Total-Short Futures-Hedging Other														(75,849,746)	(75,849,746)	0	0	XXX	XXX
1649999999. Total-Short Futures														(75,849,746)	(75,849,746)	0	0	XXX	XXX
Totals																			
1709999999. Total-Hedging Other														(85,013,686)	(85,013,686)	0	0	XXX	XXX
1759999999. TOTAL														(85,013,686)	(85,013,686)	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
1	HEDGES THE EQUITY RISK OF A LIABILITY
2	HEDGES THE INTEREST RATE RISK OF A LIABILITY
3	REBALANCES PORTFOLIO CURRENCY EXPOSURE
4	REBALANCES PORTFOLIO DURATION
5	HEDGES THE EQUITY RISK OF AN ASSET

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
					5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Exchange Traded Derivatives												
0199999999. Aggregate Sum of Exchange Traded		XXX	XXX	XXX			0	1,508,489	(388,979)	1,508,489	24,115,798	24,115,798
Over-the-Counter NAIC 1 Designation												
Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	Y	Y	635,000	319,500		0	311,251		0	172,883	0
Deutsche Bank AG	7LTWFZYICNSX8D621K86	Y	Y			(1,367,303)	0		(11,021,584)	0	5,224,222	3,856,919
Morgan Stanley Capital Service	4PQUHN3JPFGFNF3BB653	Y	Y			(411,293)	0		(411,293)	0	296,382	0
UBS AG	BFM8T61CT2L1QCEMIK50	Y	Y			(276,955)	0		(276,955)	0	281,872	4,917
0299999999. Total NAIC 1 Designation				635,000	319,500	(2,055,552)	0	311,251	(11,709,833)	0	5,975,360	3,861,836
Over-the-Counter NAIC 2 Designation												
Royal Bank of Scotland	RR3QWICWWIPCS8A4S074	Y	Y	480,000		(475,760)	0	27,094		0	283,391	0
0399999999. Total NAIC 2 Designation				480,000	0	(475,760)	0	27,094	0	0	283,391	0
0999999999. Gross Totals				1,115,000	319,500	(2,531,312)	0	1,846,834	(12,098,812)	1,508,489	30,374,549	27,977,634
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					319,500	(2,531,312)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

1 Exchange Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity								
Goldman Sachs Group - CME SNZ2OJLFK8MNNCLQOF39..	Security	912828 H4 5	U S Treasury Nt	893,053	814,701	890,301	01/15/2025.	I
Goldman Sachs Group - CBT 549300EX04Q2QBFQTQ27....	Security	912828 H4 5	U S Treasury Nt	23,222,745	21,185,299	23,151,182	01/15/2025.	I
0199999999. Totals				24,115,798	22,000,000	24,041,483	XXX	XXX
Collateral Pledged to Reporting Entity								
Barclays Bank PLC - OTC G5GSEF7VJP5I7OUK5573.....	Cash		Cash	635,000		XXX		V
Royal Bank of Scotland - OTC RR3QWICWWIPCS8A4S074..	Cash		Cash	480,000		XXX		V
0299999999. Totals				1,115,000	0	XXX	XXX	XXX

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108

CDHS		Hedged Item								Hedging Instruments								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
Identifier	Description	Prior Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Ending Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Fair Value Gain (Loss) in Full Contract Cash Flows Attributed to Interest Rates (4-3)	Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk	Current Year Increase (Decrease) in VM-21 Liability	Current Year Increase (Decrease) in VM-21 Liability Attributed to Interest Rates	Change in the Hedged Item Attributed to Hedged Risk Percentage (6/5)	Current Year Increase (Decrease) in VM-21 Liability Attributed to Hedged Risk (8*9)	Prior Deferred Balance	Current Year Fair Value Fluctuation of the Hedge Instruments	Current Year Natural Offset to VM-21 Liability	Hedging Instruments' Current Fair Value Fluctuation Not Attributed to Hedged Risk	Hedge Gain (Loss) in Current Year Deferred Adjustment [12 - (13 + 14)]	Current Year Prescribed Deferred Amortization	Current Year Additional Deferred Amortization	Current Year Total Deferred Amortization (16 + 17)	Ending Deferred Balance (11 + 15 + 18)

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						
04012M AP 4	Argent Securities Inc RMBS Ser 2006-M1 C		6FE	452,861	452,861	07/25/2036
362351 AA 6	GSAA Home Equity Tr RMBS Ser 2006-20 Cl		1FM	1,253,295	1,471,999	12/25/2046
617487 AB 9	Morgan Stanley Mtg Tr RMBS Ser 2006-16AX		1FM	464,645	464,645	11/25/2036
81376G AC 4	Securitized AB Receivables LLC RMBS Ser		6FE	497,232	289,892	09/25/2036
81378E AA 1	Securitized AB Receivables LLC RMBS Ser		1FM	699,329	699,329	05/25/2037
3399999.	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities			3,367,362	3,378,726	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated)			3,367,362	3,378,726	XXX
Totals						
6499999.	Total - Residential Mortgage-Backed Securities			3,367,362	3,378,726	XXX
7099999.	Subtotal - Bonds			3,367,362	3,378,726	XXX
Cash Equivalents (Schedule E Part 2 Type)						
000000 00 0	Overnight Repos SEC LENDING ONLY			4,312,637	4,312,637	01/02/2020
9199999.	Total - Cash Equivalents (Schedule E Part 2 Type)			4,312,637	4,312,637	XXX
9999999.	Totals			7,679,999	7,691,363	XXX

General Interrogatories:

1. The activity for the year: Fair Value $.....(9,058,624) Book/Adjusted Carrying Value $.....(9,357,853)
2. Average balance for the year: Fair Value $.....12,959,182 Book/Adjusted Carrying Value $.....13,297,335
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....2,635,973 NAIC 2: $.....0 NAIC 3: $.....0 NAIC 4: $.....0 NAIC 5: $.....0 NAIC 6: $.....742,753

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

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

General Interrogatories:

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

NONE

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Open Depositories							
Associated Bank	Green Bay, WI					25,937,575	XXX
Axos Bank	San Diego, CA					(316,874)	XXX
Bank of America	Concord, CA					638,613	XXX
Bank of New York Mellon	New York, NY					27,132,849	XXX
BNP Paribas USA	Los Angeles, CA					29,878,546	XXX
Chase Bank	Columbus, OH					(475,710,847)	XXX
Fifth Third Bank	Cincinnati, OH					26,266,253	XXX
First Star Bank	Cincinnati, OH					7,317	XXX
Huntington National Bank	Columbus, OH					(49,399,195)	XXX
Key Bank	Canton, OH					865,704	XXX
National Bank of Detroit	Detroit, MI					(1,218,240)	XXX
PNC Bank	Columbus, OH					51,059,218	XXX
Toronto Dominio Bank	Toronto, CN					150,173	XXX
Univest Bank and Trust Company	Souderton, PA					604,687	XXX
Wells Fargo Bank	Souderton, PA					14,721,541	XXX
0199998. Deposits in 5 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories		XXX	XXX			115,020	XXX
0199999. Total - Open Depositories		XXX	XXX	0	0	(349,267,662)	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	(349,267,662)	XXX
0599999. Total Cash		XXX	XXX	0	0	(349,267,662)	XXX

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

1. January	(415,740,519)	4. April	(370,625,659)	7. July	(426,653,829)	10. October	(409,159,918)
2. February	(367,869,375)	5. May	(392,655,221)	8. August	(420,712,415)	11. November	(307,567,816)
3. March	(377,180,398)	6. June	(393,175,336)	9. September	(391,626,497)	12. December	(349,267,662)

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								
825252 40 6	S/T Investment Co Treasury Trust (AIM)		12/30/2019	1.486		6,614,240	7,044	3,400
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						6,614,240	7,044	3,400
All Other Money Market Mutual Funds								
825252 69 5	S/T Investment Co Liquid Asset Private (		10/04/2016	1.405		30,994	37	616
8699999. Total - All Other Money Market Mutual Funds						30,994	37	616
8899999. Total - Cash Equivalents						6,645,234	7,081	4,016

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits for the Benefit of All Policyholders 3 Book/Adjusting Carrying Value	4 Fair Value	All Other Special Deposits 5 Book/Adjusting Carrying Value	6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ	B	Prepaid legal expense			506,164	530,624
4. Arkansas AR	B	For protection of state's ph's			181,214	206,212
5. California CA	B	Workers compensation			83,185,882	96,037,042
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE	B	For protection of all ph's	135,910	154,659		
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	For protection of state's ph's			168,270	191,482
12. Hawaii HI						
13. Idaho ID	B	Workers compensation			663,347	684,546
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			188,122	230,812
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT	B	Workers compensation			32,360	36,823
28. Nebraska NE						
29. Nevada NV	B	Multiple	216,215	232,336	237,546	263,462
30. New Hampshire NH	B	Workers compensation			309,782	310,957
31. New Jersey NJ	B	For protection of all ph's	99,930	100,309		
32. New Mexico NM	B	For protection of state's ph's			329,768	331,018
33. New York NY	O	Multiple			2,953,888	3,354,750
34. North Carolina NC	B	Multiple	81,082	87,126	549,865	582,813
35. North Dakota ND						
36. Ohio OH	B	Multiple	3,559,551	4,050,584	217,846	240,720
37. Oklahoma OK						
38. Oregon OR	B	Multiple			1,342,507	1,658,380
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	B	For protection of all ph's	647,191	736,470		
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	26,931,354	29,771,392
59. Total	XXX	XXX	4,739,879	5,361,484	117,797,915	134,431,033
DETAILS OF WRITE-INS						
5801. United States	B	Workers Compensation			1,316,715	1,382,638
5802. New York	B	Reinsurance			16,325,740	18,488,942
5803. New York	B	Reinsurance - Hull			5,064,400	5,763,024
5898. Summary of remaining write-ins for line 58 from overflow page	XXX	XXX	0	0	4,224,499	4,136,788
5899. Total (Lines 5801 thru 5803+5898) (Line 58 above)	XXX	XXX	0	0	26,931,354	29,771,392

2019 ALPHABETICAL INDEX -- PROPERTY & CASUALTY ANNUAL STATEMENT BLANK

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