



ANNUAL STATEMENT

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

National Interstate Insurance Company

NAIC Group Code..... 84, 84
(Current Period) (Prior Period)

NAIC Company Code..... 32620

Employer's ID Number..... 34-1607395

Organized under the Laws of OH

State of Domicile or Port of Entry OH

Country of Domicile US

Incorporated/Organized..... February 10, 1989

Commenced Business..... March 28, 1989

Statutory Home Office

3250 Interstate Drive .. Richfield .. OH .. US .. 44286
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office

3250 Interstate Drive .. Richfield .. OH .. US .. 44286
(Street and Number) (City or Town, State, Country and Zip Code)

330-659-8900
(Area Code) (Telephone Number)

Mail Address

3250 Interstate Drive .. Richfield .. OH .. US .. 44286
(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records

3250 Interstate Drive .. Richfield .. OH .. US .. 44286
(Street and Number) (City or Town, State, Country and Zip Code)

330-659-8900
(Area Code) (Telephone Number)

Internet Web Site Address

www.natl.com

Statutory Statement Contact

Leah Marie Blazek
(Name)

330-659-8900 -5498
(Area Code) (Telephone Number) (Extension)

Leah.Blazek@natl.com
(E-Mail Address)

330-659-8904
(Fax Number)

OFFICERS

Name	Title	Name	Title
1. Anthony Joseph Mercurio	President	2. Sue Ann Erhart #	Secretary
3. Julie Ann McGraw	Senior VP, Chief Financial Officer, & Treasurer	4. Stephen Edward Winborn	Senior Vice President

OTHER

James Allan Parks	VP, Chief Underwriting Officer	George Olaf Skuggen	Senior Vice President
Gary Norman Monda	VP, Chief Investment Officer, & Assistant Treasurer	Terri Kaye Johnson	Vice President
Stephen Joseph Blankenship Jr.	Vice President	Matthew Jon Grimm	Vice President
Chris Edward Mikolay	Vice President	Shawn Vincent Los #	Senior Vice President
Scott Edward Noerr	Vice President, Chief Information Officer	Howard Kim Baird	Assistant Treasurer
Robert Jude Zbacnik	Assistant Treasurer	Arthur Jeffrey Gonzales #	Senior VP, General Counsel, & Assistant Secretary
Paul Joel Stock #	Vice President	Anthony Gerald Prinzo #	Assistant Vice President
Michelle Ann Wiltgen #	Assistant Vice President	Jonathan Douglas Hicks #	Assistant Vice President
Colleen Frances Shepherd #	Assistant Vice President	Jan Marie Lombardi #	Assistant Vice President
Janice Induni Shee #	Assistant Vice President	David Bernard Slisz #	Assistant Vice President

DIRECTORS OR TRUSTEES

Ronald James Brichler #	Michelle Ann Gillis #	Gary John Gruber #	Michael Eugene Sullivan Jr. #
David John Witzgall #	Anthony Joseph Mercurio #	David Lawrence Thompson Jr. #	

State of..... OH
County of..... Summit

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)

Anthony Joseph Mercurio

1. (Printed Name)

President

(Title)

(Signature)

Sue Ann Erhart

2. (Printed Name)

Secretary

(Title)

(Signature)

Julie Ann McGraw

3. (Printed Name)

Senior VP, Chief Financial Officer, & Treasurer

(Title)

Subscribed and sworn to before me

This 21st day of February, 2020

Attorney Matthew R. Fichter
Resident Summit County
Notary Public, State of Ohio
My Commission Has No Expiration Date
Sec 147.03 RC

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



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.....	6,471,802	0.6	6,471,802		6,471,802	0.6
1.02 All Other Governments.....		0.0			0	0.0
1.03 U.S. States, Territories and Possessions, etc., Guaranteed.....	2,628,844	0.2	2,628,844		2,628,844	0.2
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed.....	6,113,063	0.6	6,113,063		6,113,063	0.6
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed.....	254,427,995	23.1	254,427,995		254,427,995	23.1
1.06 Industrial and Miscellaneous.....	495,866,016	45.0	495,866,016		495,866,016	45.0
1.07 Hybrid Securities.....	121,205	0.0	121,205		121,205	0.0
1.08 Parent, Subsidiaries and Affiliates.....		0.0			0	0.0
1.09 SVO Identified Funds.....		0.0			0	0.0
1.10 Unaffiliated Bank Loans.....		0.0			0	0.0
1.11 Total Long-Term Bonds.....	765,628,924	69.4	765,628,924	0	765,628,924	69.5
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated).....	12,625,099	1.1	12,625,099		12,625,099	1.1
2.02 Parent, Subsidiaries and Affiliates.....		0.0			0	0.0
2.03 Total Preferred Stock.....	12,625,099	1.1	12,625,099	0	12,625,099	1.1
3. Common Stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated)	18,134,396	1.6	18,134,396		18,134,396	1.6
3.02 Industrial and Miscellaneous Other (Unaffiliated)	1,049,440	0.1	1,049,440		1,049,440	0.1
3.03 Parent, Subsidiaries and Affiliates Publicly Traded.....		0.0			0	0.0
3.04 Parent, Subsidiaries and Affiliates Other.....	200,213,144	18.2	198,471,294		198,471,294	18.0
3.05 Mutual Funds.....		0.0			0	0.0
3.06 Unit Investment Trusts.....		0.0			0	0.0
3.07 Closed-End Funds.....		0.0			0	0.0
3.08 Total Common Stocks.....	219,396,980	19.9	217,655,130	0	217,655,130	19.8
4. Mortgage Loans Schedule B):						
4.01 Farm Mortgages.....		0.0			0	0.0
4.02 Residential Mortgages.....		0.0			0	0.0
4.03 Commercial Mortgages.....		0.0			0	0.0
4.04 Mezzanine Real Estate Loans.....		0.0			0	0.0
4.05 Total Mortgage Loans.....	0	0.0	0	0	0	0.0
5. Real Estate (Schedule A):						
5.01 Properties Occupied by Company.....	39,006,774	3.5	39,006,774		39,006,774	3.5
5.02 Properties Held for Production of Income.....		0.0			0	0.0
5.03 Properties Held for Sale.....		0.0			0	0.0
5.04 Total Real Estate.....	39,006,774	3.5	39,006,774	0	39,006,774	3.5
6. Cash, Cash Equivalents, and Short-Term Investments::						
6.01 Cash (Schedule E, Part 1).....	22,474,170	2.0	22,474,170		22,474,170	2.0
6.02 Cash Equivalents (Schedule E, Part 2).....	29,904,124	2.7	29,904,124		29,904,124	2.7
6.03 Short-Term Investments (Schedule DA).....		0.0			0	0.0
6.04 Total Cash, Cash Equivalents, and Short-Term Investments.....	52,378,294	4.7	52,378,294	0	52,378,294	4.8
7. Contract Loans.....		0.0			0	0.0
8. Derivatives (Schedule DB).....		0.0			0	0.0
9. Other Invested Assets (Schedule BA).....	13,748,754	1.2	13,748,754		13,748,754	1.2
10. Receivables for Securities.....	3,542	0.0	3,542		3,542	0.0
11. Securities Lending (Schedule DL, Part 1).....		0.0		XXX	XXX	XXX
12. Other Invested Assets (Page 2, Line 11).....		0.0			0	0.0
13. Total Invested Assets.....	1,102,788,368	100.0	1,101,046,518	0	1,101,046,518	100.0

National Interstate Insurance Company

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....		39,972,682
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).....	269,856	269,856
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13.....		
3.2	Totals, Part 3, Column 11.....		0
4.	Total gain (loss) on disposals, Part 3, Column 18.....		
5.	Deduct amounts received on disposals, Part 3, Column 15.....		
6.	Total foreign exchange change in book/adjusted carrying value:		
6.1	Totals, Part 1, Column 15.....		
6.2	Totals, Part 3, Column 13.....		0
7.	Deduct current year's other-than-temporary impairment recognized:		
7.1	Totals, Part 1, Column 12.....		
7.2	Totals, Part 3, Column 10.....		0
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11.....	1,235,764	
8.2	Totals, Part 3, Column 9.....		1,235,764
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....		39,006,774
10.	Deduct total nonadmitted amounts.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....		39,006,774

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

National Interstate Insurance Company

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		18,909,278
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....		
2.2	Additional investment made after acquisition (Part 2, Column 9).....	143,764	143,764
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.....	(2,896,363)	
5.2	Totals, Part 3, Column 9.....	(281,816)	(3,178,179)
6.	Total gain (loss) on disposals, Part 3, Column 19.....		5,519,511
7.	Deduct amounts received on disposals, Part 3, Column 16.....		7,645,620
8.	Deduct amortization of premium and depreciation.....		
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17.....		
9.2	Totals, Part 3, Column 14.....		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....		
10.2	Totals, Part 3, Column 11.....		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		13,748,754
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		13,748,754

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		941,178,650
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		187,115,292
3.	Accrual of discount.....		1,118,695
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	124,028	
4.2	Part 2, Section 1, Column 15.....	999,655	
4.3	Part 2, Section 2, Column 13.....	29,175,820	
4.4	Part 4, Column 11.....	393,325	30,692,828
5.	Total gain (loss) on disposals, Part 4, Column 19.....		2,942,349
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		161,537,421
7.	Deduct amortization of premium.....		2,431,577
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....		
8.2	Part 2, Section 1, Column 19.....		
8.3	Part 2, Section 2, Column 16.....		
8.4	Part 4, Column 15.....		0
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14.....	513,560	
9.2	Part 2, Section 1, Column 17.....		
9.3	Part 2, Section 2, Column 14.....	1,007,887	
9.4	Part 4, Column 13.....	124	1,521,571
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5Q, Line 2.....		93,757
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....		997,651,004
12.	Deduct total nonadmitted amounts.....		1,741,850
13.	Statement value at end of current period (Line 11 minus Line 12).....		995,909,154

National Interstate Insurance Company

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States.....	6,471,802	6,470,138	6,514,982	6,418,278
	2. Canada.....				
	3. Other Countries.....				
	4. Totals.....	6,471,802	6,470,138	6,514,982	6,418,278
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	2,628,844	2,797,196	2,662,942	2,600,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	6,113,063	6,307,643	6,255,476	5,970,000
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.....	254,427,995	259,973,225	262,622,566	247,844,131
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (Unaffiliated)	8. United States.....	395,292,951	404,618,747	396,477,003	402,309,029
	9. Canada.....	6,224,414	6,501,554	6,190,757	6,265,612
	10. Other Countries.....	94,469,855	95,323,726	94,722,406	96,711,102
	11. Totals.....	495,987,220	506,444,027	497,390,166	505,285,743
Parent, Subsidiaries and Affiliates	12. Totals.....				
	13. Total Bonds.....	765,628,924	781,992,230	775,446,132	768,118,151
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....	12,625,099	13,144,008	12,159,437	
	15. Canada.....				
	16. Other Countries.....				
	17. Totals.....	12,625,099	13,144,008	12,159,437	
Parent, Subsidiaries and Affiliates	18. Totals.....				
	19. Total Preferred Stocks.....	12,625,099	13,144,008	12,159,437	
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	17,633,191	17,633,191	13,430,813	
	21. Canada.....	66,615	66,615	51,992	
	22. Other Countries.....	1,484,030	1,484,030	1,302,872	
	23. Totals.....	19,183,836	19,183,836	14,785,677	
Parent, Subsidiaries and Affiliates	24. Totals.....	200,213,144	200,213,144	165,020,853	
	25. Total Common Stocks.....	219,396,980	219,396,980	179,806,531	
	26. Total Stocks.....	232,022,079	232,540,988	191,965,968	
	27. Total Bonds and Stocks.....	997,651,004	1,014,533,218	967,412,099	

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

9015

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.....	1,694,041	4,059,567	495,537	222,657		XXX	6,471,802	0.8	8,034,370	1.1	6,471,802	
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.....	1,694,041	4,059,567	495,537	222,657	0	XXX	6,471,802	0.8	8,034,370	1.1	6,471,802	0
2. All Other Governments												
2.1 NAIC 1.....						XXX	0	0.0		0.0		
2.2 NAIC 2.....						XXX	0	0.0		0.0		
2.3 NAIC 3.....						XXX	0	0.0		0.0		
2.4 NAIC 4.....						XXX	0	0.0		0.0		
2.5 NAIC 5.....						XXX	0	0.0		0.0		
2.6 NAIC 6.....						XXX	0	0.0		0.0		
2.7 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1.....		1,669,265	959,579			XXX	2,628,844	0.3	2,717,793	0.4	2,628,844	
3.2 NAIC 2.....						XXX	0	0.0		0.0		
3.3 NAIC 3.....						XXX	0	0.0		0.0		
3.4 NAIC 4.....						XXX	0	0.0		0.0		
3.5 NAIC 5.....						XXX	0	0.0		0.0		
3.6 NAIC 6.....						XXX	0	0.0		0.0		
3.7 Totals.....	0	1,669,265	959,579	0	0	XXX	2,628,844	0.3	2,717,793	0.4	2,628,844	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1.....	1,371,605	3,349,462	1,391,995			XXX	6,113,063	0.8	5,127,511	0.7	6,113,063	
4.2 NAIC 2.....						XXX	0	0.0		0.0		
4.3 NAIC 3.....						XXX	0	0.0		0.0		
4.4 NAIC 4.....						XXX	0	0.0		0.0		
4.5 NAIC 5.....						XXX	0	0.0		0.0		
4.6 NAIC 6.....						XXX	0	0.0		0.0		
4.7 Totals.....	1,371,605	3,349,462	1,391,995	0	0	XXX	6,113,063	0.8	5,127,511	0.7	6,113,063	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1.....	32,128,681	107,780,174	97,534,802	6,529,137	7,000,008	XXX	250,972,801	32.8	265,287,992	36.2	250,422,473	550,328
5.2 NAIC 2.....	3,455,194					XXX	3,455,194	0.5	4,511,241	0.6	3,455,194	
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	575,000	0.1		
5.7 Totals.....	35,583,875	107,780,174	97,534,802	6,529,137	7,000,008	XXX	254,427,995	33.2	270,374,233	36.9	253,877,667	550,328

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

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

	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 11.7	Total from Column 7 Prior Year	% from Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1.....	48,831,944	249,914,024	79,093,567	15,725,850	10,094,471	XXX	403,659,856	52.7	352,306,202	48.1	96,395,486	307,264,370
6.2 NAIC 2.....	11,914,097	55,157,166	16,383,459	1,374,949	1,215,414	XXX	86,045,085	11.2	88,370,287	12.1	51,974,399	34,070,686
6.3 NAIC 3.....	1,414,589	2,344,731	1,326,282			XXX	5,085,602	0.7	5,234,484	0.7	4,849,899	235,703
6.4 NAIC 4.....	268,326					XXX	268,326	0.0		0.0		268,326
6.5 NAIC 5.....	346,300	164,119	296,720	3	4	XXX	807,146	0.1	510,548	0.1	454,723	352,424
6.6 NAIC 6.....					0	XXX	0	0.0	0	0.0		0
6.7 Totals.....	62,775,257	307,580,040	97,100,028	17,100,802	11,309,889	XXX	495,866,016	64.8	446,421,521	60.9	153,674,507	342,191,509
7. Hybrid Securities												
7.1 NAIC 1.....						XXX	0	0.0		0.0		
7.2 NAIC 2.....			121,205			XXX	121,205	0.0		0.0	121,205	
7.3 NAIC 3.....						XXX	0	0.0	121,205	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	121,205	0	0	XXX	121,205	0.0	121,205	0.0	121,205	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1.....						XXX	0	0.0		0.0		
8.2 NAIC 2.....						XXX	0	0.0		0.0		
8.3 NAIC 3.....						XXX	0	0.0		0.0		
8.4 NAIC 4.....						XXX	0	0.0		0.0		
8.5 NAIC 5.....						XXX	0	0.0		0.0		
8.6 NAIC 6.....						XXX	0	0.0		0.0		
8.7 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.2 NAIC 2.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3 NAIC 3.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.4 NAIC 4.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.5 NAIC 5.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.6 NAIC 6.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.7 Totals.....	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1.....						XXX	0	0.0		0.0		
10.2 NAIC 2.....						XXX	0	0.0		0.0		
10.3 NAIC 3.....						XXX	0	0.0		0.0		
10.4 NAIC 4.....						XXX	0	0.0		0.0		
10.5 NAIC 5.....						XXX	0	0.0		0.0		
10.6 NAIC 6.....						XXX	0	0.0		0.0		
10.7 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

SI07

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1.....	(d).....84,026,271	366,772,492	179,475,481	22,477,643	17,094,479	0	669,846,366	87.5	XXX	XXX	362,031,668	307,814,698
11.2 NAIC 2.....	(d).....15,369,292	55,157,166	16,504,663	1,374,949	1,215,414	0	89,621,484	11.7	XXX	XXX	55,550,798	34,070,686
11.3 NAIC 3.....	(d).....1,414,589	2,344,731	1,326,282	0	0	0	5,085,602	0.7	XXX	XXX	4,849,899	235,703
11.4 NAIC 4.....	(d).....268,326	0	0	0	0	0	268,326	0.0	XXX	XXX	0	268,326
11.5 NAIC 5.....	(d).....346,300	164,119	296,720	3	4	0	(c).....807,146	0.1	XXX	XXX	454,723	352,424
11.6 NAIC 6.....	(d).....0	0	0	0	0	0	(c).....0	0.0	XXX	XXX	0	0
11.7 Totals.....	101,424,778	424,438,508	197,603,146	23,852,595	18,309,897	0	(b).....765,628,924	100.0	XXX	XXX	422,887,087	342,741,837
11.8 Line 11.7 as a % of Col. 7.....	13.2	55.4	25.8	3.1	2.4	0.0	100.0	XXX	XXX	XXX	55.2	44.8
12. Total Bonds Prior Year												
12.1 NAIC 1.....	59,243,791	348,398,843	172,928,117	40,254,716	12,648,402	.....	.....XXX	XXX	633,473,868	86.4	376,849,594	256,624,275
12.2 NAIC 2.....	9,471,012	47,315,471	35,463,804	.....	.....631,241	.....	.....XXX	XXX	92,881,528	12.7	57,557,239	35,324,289
12.3 NAIC 3.....	600,876	3,403,170	1,351,643	.....	.....	.....	.....XXX	XXX	5,355,688	0.7	5,355,689	.....
12.4 NAIC 4.....	.....	.....	.....	.....	.....	.....	.....XXX	XXX	0	0.0	.....	.....
12.5 NAIC 5.....	.....	.....142,921	367,627	.....	.....	.....	.....XXX	XXX	(c).....510,548	0.1	.....	.....510,548
12.6 NAIC 6.....	.....	.....575,000	.....	.....	.....0	.....	.....XXX	XXX	(c).....575,000	0.1	575,000	0
12.7 Totals.....	69,315,678	399,835,405	210,111,189	40,254,716	13,279,643	0	XXX	XXX	(b).....732,796,632	100.0	440,337,522	292,459,111
12.8 Line 12.7 as a % of Col. 9.....	9.5	54.6	28.7	5.5	1.8	0.0	XXX	XXX	100.0	XXX	60.1	39.9
13. Total Publicly Traded Bonds												
13.1 NAIC 1.....	42,467,779	184,426,025	116,364,814	10,316,629	8,456,421	.....	.....362,031,668	47.3	376,849,594	51.4	362,031,668	XXX
13.2 NAIC 2.....	10,171,422	33,433,696	11,945,680	.....	.....	.....	.....55,550,798	7.3	57,557,239	7.9	55,550,798	XXX
13.3 NAIC 3.....	1,366,650	2,156,967	1,326,282	.....	.....	.....	.....4,849,899	0.6	5,355,689	0.7	4,849,899	XXX
13.4 NAIC 4.....	.....	.....	.....	.....0	0	0	0	0.0	0	0.0	0	XXX
13.5 NAIC 5.....	346,300	108,423	.....	.....	.....	.....	.....454,723	0.1	0	0.0	454,723	XXX
13.6 NAIC 6.....	.....	.....	.....	.....	.....	.....	.....0	0.0	575,000	0.1	0	XXX
13.7 Totals.....	54,352,150	220,125,111	129,636,777	10,316,629	8,456,421	0	422,887,087	55.2	440,337,522	60.1	422,887,087	XXX
13.8 Line 13.7 as a % of Col. 7.....	12.9	52.1	30.7	2.4	2.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11.....	7.1	28.8	16.9	1.3	1.1	0.0	55.2	XXX	XXX	XXX	55.2	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1.....	41,558,492	182,346,467	63,110,666	12,161,014	8,638,058	.....	.....307,814,698	40.2	256,624,275	35.0	XXX	307,814,698
14.2 NAIC 2.....	5,197,870	21,723,470	4,558,983	1,374,949	1,215,414	.....	.....34,070,686	4.5	35,324,289	4.8	XXX	34,070,686
14.3 NAIC 3.....	47,940	187,764	.....	.....	.....	.....	.....235,703	0.0	0	0.0	XXX	235,703
14.4 NAIC 4.....	268,326	.....	.....	.....	.....	.....	.....268,326	0.0	0	0.0	XXX	268,326
14.5 NAIC 5.....	0	55,697	296,720	3	4	.....	.....352,424	0.0	510,548	0.1	XXX	352,424
14.6 NAIC 6.....	.....	.....	.....	.....	.....0	.....	.....0	0.0	0	0.0	XXX	0
14.7 Totals.....	47,072,628	204,313,397	67,966,369	13,535,966	9,853,476	0	342,741,837	44.8	292,459,111	39.9	XXX	342,741,837
14.8 Line 14.7 as a % of Col. 7.....	13.7	59.6	19.8	3.9	2.9	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11.....	6.1	26.7	8.9	1.8	1.3	0.0	44.8	XXX	XXX	XXX	XXX	44.8

(a) Includes \$.....339,686,107 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes \$.....0 current year of bonds with Z designations and \$.....0 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.
(c) Includes \$.....460,846 current year of bonds with 5GI designations, \$.....510,548 prior year of bonds with 5GI designations and \$.....0 current year, \$.....575,000 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.....	1,050,985	2,788,733				.XXX.	3,839,718	.0.5	4,519,692	.0.6	3,839,718	
1.02	Residential Mortgage-Backed Securities.....	643,056	1,270,834	495,537	222,657		.XXX.	2,632,084	.0.3	3,514,678	.0.5	2,632,084	
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.....	1,694,041	4,059,567	495,537	222,657	.0	.XXX.	6,471,802	.0.8	8,034,370	.1.1	6,471,802	.0
2.	All Other Governments												
2.01	Issuer Obligations.....						.XXX.	.0	.0.0		.0.0		
2.02	Residential Mortgage-Backed Securities.....						.XXX.	.0	.0.0		.0.0		
2.03	Commercial Mortgage-Backed Securities.....						.XXX.	.0	.0.0		.0.0		
2.04	Other Loan-Backed and Structured Securities.....						.XXX.	.0	.0.0		.0.0		
2.05	Totals.....	.0	.0	.0	.0	.0	.XXX.	.0	.0.0	.0	.0.0	.0	.0
3.	U.S. States, Territories and Possessions, Guaranteed												
3.01	Issuer Obligations.....		1,669,265	959,579			.XXX.	2,628,844	.0.3	2,717,793	.0.4	2,628,844	
3.02	Residential Mortgage-Backed Securities.....						.XXX.	.0	.0.0		.0.0		
3.03	Commercial Mortgage-Backed Securities.....						.XXX.	.0	.0.0		.0.0		
3.04	Other Loan-Backed and Structured Securities.....						.XXX.	.0	.0.0		.0.0		
3.05	Totals.....	.0	1,669,265	959,579	.0	.0	.XXX.	2,628,844	.0.3	2,717,793	.0.4	2,628,844	.0
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01	Issuer Obligations.....	1,371,605	3,349,462	1,391,995			.XXX.	6,113,063	.0.8	5,127,511	.0.7	6,113,063	
4.02	Residential Mortgage-Backed Securities.....						.XXX.	.0	.0.0		.0.0		
4.03	Commercial Mortgage-Backed Securities.....						.XXX.	.0	.0.0		.0.0		
4.04	Other Loan-Backed and Structured Securities.....						.XXX.	.0	.0.0		.0.0		
4.05	Totals.....	1,371,605	3,349,462	1,391,995	.0	.0	.XXX.	6,113,063	.0.8	5,127,511	.0.7	6,113,063	.0
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01	Issuer Obligations.....	16,837,605	52,659,582	7,478,112	1,242,587		.XXX.	78,217,885	10.2	107,776,746	14.7	77,667,557	550,328
5.02	Residential Mortgage-Backed Securities.....	12,336,617	38,595,224	15,584,271	3,189,396	170,881	.XXX.	69,876,389	9.1	64,425,581	8.8	69,876,389	
5.03	Commercial Mortgage-Backed Securities.....	248,012	103,339				.XXX.	351,351	0.0	574,703	0.1	351,351	
5.04	Other Loan-Backed and Structured Securities.....	6,161,641	16,422,030	74,472,420	2,097,154	6,829,127	.XXX.	105,982,370	13.8	97,597,203	13.3	105,982,370	
5.05	Totals.....	35,583,875	107,780,174	97,534,802	6,529,137	7,000,008	.XXX.	254,427,995	33.2	270,374,233	36.9	253,877,667	550,328
6.	Industrial and Miscellaneous (unaffiliated)												
6.01	Issuer Obligations.....	15,704,768	123,458,458	23,696,393		.0	.XXX.	162,859,620	21.3	178,244,310	24.3	122,884,148	39,975,472
6.02	Residential Mortgage-Backed Securities.....	7,498,616	18,529,195	12,925,997	3,888,660	2,929,412	.XXX.	45,771,880	6.0	27,832,999	3.8	20,206,763	25,565,118
6.03	Commercial Mortgage-Backed Securities.....	540,104	6,297,421	2,763,758			.XXX.	9,601,284	1.3	6,619,023	0.9	1,684,776	7,916,508
6.04	Other Loan-Backed and Structured Securities.....	39,031,769	159,294,965	57,713,879	13,212,142	8,380,477	.XXX.	277,633,232	36.3	233,725,188	31.9	8,898,820	268,734,412
6.05	Totals.....	62,775,257	307,580,040	97,100,028	17,100,802	11,309,889	.XXX.	495,866,016	64.8	446,421,521	60.9	153,674,507	342,191,509
7.	Hybrid Securities												
7.01	Issuer Obligations.....			121,205			.XXX.	121,205	.0.0	121,205	.0.0	121,205	
7.02	Residential Mortgage-Backed Securities.....						.XXX.	.0	.0.0		.0.0		
7.03	Commercial Mortgage-Backed Securities.....						.XXX.	.0	.0.0		.0.0		
7.04	Other Loan-Backed and Structured Securities.....						.XXX.	.0	.0.0		.0.0		
7.05	Totals.....	.0	.0	121,205	.0	.0	.XXX.	121,205	.0.0	121,205	.0.0	121,205	.0
8.	Parent, Subsidiaries and Affiliates												
8.01	Issuer Obligations.....						.XXX.	.0	.0.0		.0.0		
8.02	Residential Mortgage-Backed Securities.....						.XXX.	.0	.0.0		.0.0		
8.03	Commercial Mortgage-Backed Securities.....						.XXX.	.0	.0.0		.0.0		
8.04	Other Loan-Backed and Structured Securities.....						.XXX.	.0	.0.0		.0.0		
8.05	Affiliated Bank Loans - Issued.....						.XXX.	.0	.0.0		.0.0		
8.06	Affiliated Bank Loans - Acquired.....						.XXX.	.0	.0.0		.0.0		
8.07	Totals.....	.0	.0	.0	.0	.0	.XXX.	.0	.0.0	.0	.0.0	.0	.0

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

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

	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
Distribution by Type												
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.02 Bond Mutual Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.03 Totals.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued.....						XXX	0	0.0		0.0		
10.02 Unaffiliated Bank Loans - Acquired.....						XXX	0	0.0		0.0		
10.03 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Total Bonds Current Year												
11.01 Issuer Obligations.....	34,964,963	183,925,500	33,647,284	1,242,587	0	XXX	253,780,334	33.1	XXX	XXX	213,254,534	40,525,800
11.02 Residential Mortgage-Backed Securities.....	20,478,288	58,395,253	29,005,805	7,300,713	3,100,294	XXX	118,280,353	15.4	XXX	XXX	92,715,235	25,565,118
11.03 Commercial Mortgage-Backed Securities.....	788,117	6,400,760	2,763,758	0	0	XXX	9,952,635	1.3	XXX	XXX	2,036,127	7,916,508
11.04 Other Loan-Backed and Structured Securities.....	45,193,410	175,716,995	132,186,299	15,309,295	15,209,603	XXX	383,615,603	50.1	XXX	XXX	114,881,191	268,734,412
11.05 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.06 Affiliated Bank Loans.....	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans.....	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.08 Totals.....	101,424,778	424,438,508	197,603,146	23,852,595	18,309,897	0	765,628,924	100.0	XXX	XXX	422,887,087	342,741,837
11.09 Line 11.08 as a % of Col. 7.....	13.2	55.4	25.8	3.1	2.4	0.0	100.0	XXX	XXX	XXX	55.2	44.8
12. Total Bonds Prior Year												
12.01 Issuer Obligations.....	24,866,734	178,239,747	89,329,442	3,440,086	2,631,249	XXX	XXX	XXX	298,507,257	40.7	244,034,857	54,472,400
12.02 Residential Mortgage-Backed Securities.....	20,788,962	48,052,567	22,495,424	4,202,179	234,126	XXX	XXX	XXX	95,773,258	13.1	92,894,617	2,878,641
12.03 Commercial Mortgage-Backed Securities.....	11,561	5,396,076	1,786,089			XXX	XXX	XXX	7,193,726	1.0	2,282,590	4,911,136
12.04 Other Loan-Backed and Structured Securities.....	23,648,421	168,147,015	96,500,235	32,612,451	10,414,269	XXX	XXX	XXX	331,322,391	45.2	101,125,458	230,196,934
12.05 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0	0	0
12.06 Affiliated Bank Loans.....						XXX	XXX	XXX	0	0.0	0	0
12.07 Unaffiliated Bank Loans.....						XXX	XXX	XXX	0	0.0	0	0
12.08 Totals.....	69,315,678	399,835,405	210,111,189	40,254,716	13,279,643	0	XXX	XXX	732,796,633	100.0	440,337,522	292,459,111
12.09 Line 12.08 as a % of Col. 9.....	9.5	54.6	28.7	5.5	1.8	0.0	XXX	XXX	100.0	XXX	60.1	39.9
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations.....	30,558,280	150,648,677	30,804,990	1,242,587		XXX	213,254,534	27.9	244,034,857	33.3	213,254,534	XXX
13.02 Residential Mortgage-Backed Securities.....	17,204,145	49,004,025	20,157,709	4,960,264	1,389,092	XXX	92,715,235	12.1	92,894,617	12.7	92,715,235	XXX
13.03 Commercial Mortgage-Backed Securities.....	317,528	1,718,598				XXX	2,036,127	0.3	2,282,590	0.3	2,036,127	XXX
13.04 Other Loan-Backed and Structured Securities.....	6,272,196	18,753,810	78,674,078	4,113,778	7,067,329	XXX	114,881,191	15.0	101,125,458	13.8	114,881,191	XXX
13.05 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans.....						XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans.....						XXX	0	0.0	0	0.0	0	XXX
13.08 Totals.....	54,352,150	220,125,111	129,636,777	10,316,629	8,456,421	0	422,887,087	55.2	440,337,522	60.1	422,887,087	XXX
13.09 Line 13.08 as a % of Col. 7.....	12.9	52.1	30.7	2.4	2.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11.....	7.1	28.8	16.9	1.3	1.1	0.0	55.2	XXX	XXX	XXX	55.2	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations.....	4,406,683	33,276,823	2,842,294		0	XXX	40,525,800	5.3	54,472,400	7.4	XXX	40,525,800
14.02 Residential Mortgage-Backed Securities.....	3,274,143	9,391,228	8,848,097	2,340,449	1,711,201	XXX	25,565,118	3.3	2,878,641	0.4	XXX	25,565,118
14.03 Commercial Mortgage-Backed Securities.....	470,588	4,682,161	2,763,758			XXX	7,916,508	1.0	4,911,136	0.7	XXX	7,916,508
14.04 Other Loan-Backed and Structured Securities.....	38,921,214	156,963,185	53,512,221	11,195,517	8,142,275	XXX	268,734,412	35.1	230,196,934	31.4	XXX	268,734,412
14.05 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans.....						XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans.....						XXX	0	0.0	0	0.0	XXX	0
14.08 Totals.....	47,072,628	204,313,397	67,966,369	13,535,966	9,853,476	0	342,741,837	44.8	292,459,111	39.9	XXX	342,741,837
14.09 Line 14.08 as a % of Col. 7.....	13.7	59.6	19.8	3.9	2.9	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11.....	6.1	26.7	8.9	1.8	1.3	0.0	44.8	XXX	XXX	XXX	XXX	44.8

Sch. DA - Verification
NONE

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1	2	3	4
	Total	Bonds	Money Market Mutual Funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	31,878,216		31,878,216	
2. Cost of cash equivalents acquired.....	240,502,710		240,502,710	
3. Accrual of discount.....	0			
4. Unrealized valuation increase (decrease).....	0			
5. Total gain (loss) on disposals.....	0			
6. Deduct consideration received on disposals.....	242,476,802		242,476,802	
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).....	29,904,124	0	29,904,124	0
11. Deduct total nonadmitted amounts.....	0			
12. Statement value at end of current period (Line 10 minus Line 11).....	29,904,124	0	29,904,124	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																
Land and Office Building, 3250 Interstate Drive.....		Richfield.....	OH.....	11/01/2000.	11/01/2000.	15,360,820	.....	.....9,785,920	9,785,920	394,198	.....	.....	.....(394,198)	.....	.....1,750,584	851,668
Land and Office Building, 4059 Kinross Lakes Parkway.....		Richfield.....	OH.....	10/17/2006.	10/17/2006.	9,387,835	.....	.....6,597,608	6,597,608	239,652	.....	.....	.....(239,652)	.....	.....1,571,267	461,755
Land and Office Building, 4049 Kinross Lakes Parkway.....		Richfield.....	OH.....	07/15/2018.	07/15/2018.	23,524,735	.....	.....22,623,246	22,623,246	601,914	.....	.....	.....(601,914)	.....	.....2,045,236	904,945
0299999. Properties Occupied by the Reporting Entity - Administrative.....						48,273,390	0	39,006,774	39,006,774	1,235,764	0	0	(1,235,764)	0	5,367,087	2,218,368
0399999. Total - Properties Occupied by the Reporting Entity.....						48,273,390	0	39,006,774	39,006,774	1,235,764	0	0	(1,235,764)	0	5,367,087	2,218,368
0699999. Totals.....						48,273,390	0	39,006,774	39,006,774	1,235,764	0	0	(1,235,764)	0	5,367,087	2,218,368

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								
Land and Office Building, 3250 Interstate Drive.....	Richfield.....	OH.....	01/15/2019.	Ritenour Group.....	.....	.....	.....36,771	38,881
Land and Office Building, 4049 Kinross Lakes Parkway.....	Richfield.....	OH.....	03/15/2019.	Snavelly Building Co.....	.....	.....	.....83,101	84,947
Land and Office Building, 4059 Kinross Lakes Parkway.....	Richfield.....	OH.....	07/15/2019.	Ritenour Group.....	.....	.....	.....34,147	34,590
Land and Office Building, 4059 Kinross Lakes Parkway.....	Richfield.....	OH.....	09/15/2019.	Ritenour Group.....	.....	.....	.....66,286	66,857
Land and Office Building, 4049 Kinross Lakes Parkway.....	Richfield.....	OH.....	11/15/2019.	Snavelly Building Co.....	.....	.....	.....44,389	44,580
0199999. Total - Acquired by Purchase.....					0	0	264,694	269,856
0399999. Totals.....					0	0	264,694	269,856

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
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																			
000000 00 0	Canal Capital Partners III, LP	R.....	Twinsburg.....	OH.....	Canal Capital Managment III, LLC.....	.....	05/01/2015	2	930,000	782,789	782,789	(56,809)	.....	.....	.....	.....	.....	.....6,120,000	37.500
000000 00 0	Canal Mezzanine Partners II, LP.....	R.....	Twinsburg.....	OH.....	Canal Mezzanine Partners II, LP.....	.....	08/28/2012	2	3,159,007	3,854,021	3,854,021	202,195	.....	.....	.....	.....	.....	.....557,332	24.590
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.....									4,089,007	4,636,810	4,636,810	145,386	0	0	0	0	0	6,677,332	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated																			
000000 00 0	Fort Washington Private Equity Opportunities Fund III, LP	R.....	Cincinnati.....	OH.....	Fort Washington Investment Advisors, Inc.....	.....	06/30/2014	1	2,526,162	2,783,295	2,783,295	(1,483,832)	.....	.....	.....	.....	.....	.....1,300,000	3.220
000000 00 0	Primus Capital Fund VII, LP.....	R.....	Cleveland.....	OH.....	Primus Capital Fund VII, LP.....	.....	12/31/2012	1	5,061,737	6,328,649	6,328,649	(1,557,917)	.....	.....	.....	.....	.....	.....908,052	2.498
1999999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated.....									7,587,898	9,111,944	9,111,944	(3,041,749)	0	0	0	0	0	2,208,052	XXX
4899999. Subtotal - Unaffiliated.....									11,676,905	13,748,754	13,748,754	(2,896,363)	0	0	0	0	0	8,885,384	XXX
5099999. Totals.....									11,676,905	13,748,754	13,748,754	(2,896,363)	0	0	0	0	0	8,885,384	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 Common Stocks - Unaffiliated										
000000 00 0	Primus Capital Fund VII LP.....	Cleveland.....	OH.....	Primus Capital Fund VII, LP.....	12/31/2012	1	.....	.....143,764	.....	.....2.498
1999999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated.....							0	143,764	0	XXX
4899999. Subtotal - Unaffiliated.....							0	143,764	0	XXX
5099999. Totals.....							0	143,764	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																			
000000 00 0	CF Special Situation Fund I, LP.....	Cleveland.....	OH.	CF Special Situation Fund I, LP	08/30/2006.	12/30/2019.	281,816	(281,816)	.....	.....	.....	.....(281,816)	.....	.....	.....297,278	.....	.....297,278	297,278	.....
1799999. Total - Joint Venture, Partnership or LLC Interests Which Underlying Assets Have Characteristics of Fixed Income -NAIC Desig Not Assigned - Unaffiliated.....							281,816	(281,816)	0	0	0	(281,816)	0	0	297,278	0	297,278	297,278	0
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated																			
000000 00 0	Fort Washington Private Equity Opportunities Fund III, LP....	Cincinnati.....	OH.	Fort Washington Investment Advisors, Inc	06/30/2014.	01/18/2019.	120,400	.....	.....	.....	.....	.....0	.....	.....120,400	921,600	.....	.....801,200	801,200	78,400
000000 00 0	Fort Washington Private Equity Opportunities Fund III, LP....	Cincinnati.....	OH.	Fort Washington Investment Advisors, Inc	06/30/2014.	02/28/2019.	424,711	.....	.....	.....	.....	.....0	.....	.....424,711	843,676	.....	.....418,965	418,965	6,324
000000 00 0	Fort Washington Private Equity Opportunities Fund III, LP....	Cincinnati.....	OH.	Fort Washington Investment Advisors, Inc	06/30/2014.	04/09/2019.	223,950	.....	.....	.....	.....	.....0	.....	.....223,950	499,250	.....	.....275,300	275,300	750
000000 00 0	Primus Capital Fund VII LP.....	Cleveland.....	OH.	Primus Capital Fund VII, LP..	12/31/2012.	02/27/2019.	485,028	.....	.....	.....	.....	.....0	.....	.....485,028	1,063,733	.....	.....578,706	578,706	.....
000000 00 0	Primus Capital Fund VII LP.....	Cleveland.....	OH.	Primus Capital Fund VII, LP..	12/31/2012.	05/20/2019.	.....	.....	.....	.....	.....	.....0	.....	.....	.....19,876	.....	.....19,876	19,876	.....
000000 00 0	Primus Capital Fund VII LP.....	Cleveland.....	OH.	Primus Capital Fund VII, LP..	12/31/2012.	09/11/2019.	622,367	.....	.....	.....	.....	.....0	.....	.....622,367	2,754,698	.....	.....2,132,330	2,132,330	.....
000000 00 0	Primus Capital Fund VII LP.....	Cleveland.....	OH.	Primus Capital Fund VII, LP..	12/31/2012.	11/26/2019.	.....	.....	.....	.....	.....	.....0	.....	.....985,468	985,468	.....	.....985,468	985,468	.....
000000 00 0	Primus Capital Fund VII LP.....	Cleveland.....	OH.	Primus Capital Fund VII, LP..	12/31/2012.	12/20/2019.	249,653	.....	.....	.....	.....	.....0	.....	.....249,653	260,042	.....	.....10,389	10,389	.....
1999999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated.....							2,126,109	0	0	0	0	0	0	2,126,109	7,348,342	0	5,222,233	5,222,233	85,474
4899999. Subtotal - Unaffiliated.....							2,407,925	(281,816)	0	0	0	(281,816)	0	2,126,109	7,645,620	0	5,519,511	5,519,511	85,474
5099999. Totals.....							2,407,925	(281,816)	0	0	0	(281,816)	0	2,126,109	7,645,620	0	5,519,511	5,519,511	85,474

SCHEDULE D - PART 1

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

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																									
911759	KD	9	U.S. DEPARTMENT OF HOUSING AND URBAN DEV.....				2		1	60,250	100.269	50,135	50,000	50,000					5.420	5.420	FA	1,129	2,710	08/08/2012	08/01/2028
912828	4B	3	UNITED STATES TREASURY.....	SD..			1		1	999,609	100.859	1,008,594	1,000,000	999,850		139			2.375	2.388	MS	7,047	26,719	03/27/2018	03/15/2021
912828	5P	1	UNITED STATES TREASURY.....	SD..			1		1	503,516	104.594	522,969	500,000	502,819		(657)			2.875	2.722	MN	1,257	14,375	12/07/2018	11/30/2023
912828	A4	2	UNITED STATES TREASURY.....	SD..			1		1	1,003,125	100.313	1,003,125	1,000,000	1,000,985		(1,054)			2.000	1.891	MN	1,749	20,000	12/13/2017	11/30/2020
912828	XT	2	UNITED STATES TREASURY.....	SD..			1		1	230,485	101.375	232,149	229,000	230,325		(160)			2.000	1.863	MN	400	2,290	06/06/2019	05/31/2024
912828	Y8	7	UNITED STATES TREASURY.....				1		1	5,970	100.313	6,019	6,000	5,972		3			1.750	1.855	JJ	44		07/26/2019	07/31/2024
912828	Y8	7	UNITED STATES TREASURY.....	SD..			1		1	53,730	100.313	54,169	54,000	53,752		21			1.750	1.855	JJ	395		07/26/2019	07/31/2024
912828	YH	7	UNITED STATES TREASURY.....	SD..			1		1	562,661	99.156	560,233	565,000	562,749		82			1.500	1.587	MS	2,153		10/22/2019	09/30/2024
912828	YH	7	UNITED STATES TREASURY.....				1		1	433,199	99.156	431,330	435,000	433,267		74			1.500	1.587	MS	1,658		10/22/2019	09/30/2024
0199999	U.S. Government - Issuer Obligations.....									3,852,544	XXX	3,868,721	3,839,000	3,839,718	0	(1,552)	0	0	XXX	XXX	XXX	15,833	66,094	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																									
36241L	S7	2	GN 783242 - RMBS.....				4		1	167,544	102.473	163,015	159,081	164,086		(717)			3.000	1.577	MON	398	4,693	06/27/2016	02/15/2026
38373A	D9	4	GNR 0969E PV - CMO/RMBS.....				4		1	34,397	106.864	34,964	32,718	33,927		(32)			4.000	3.113	MON	109	1,296	12/19/2017	08/20/2039
38375C	6N	5	GNR 12116B PG - CMO/RMBS.....				4		1	25,921	100.087	25,276	25,255	25,366		(70)			2.000	1.021	MON	42	478	01/25/2013	10/20/2040
38375G	2G	5	GNR 12102F DN - CMO/RMBS.....				4		1	317,329	98.894	314,015	317,528	317,243		4			1.500	1.508	MON	397	4,712	08/27/2012	09/20/2040
38376E	VJ	1	GNR 09110B AB - CMO/RMBS.....				4		1	114,567	103.008	112,637	109,348	111,735		(250)			4.000	3.125	MON	364	4,315	08/16/2011	04/16/2039
38376X	L5	0	GNR 1031L AP - CMO/RMBS.....				4		1	51,929	100.413	50,116	49,910	49,961		(208)			4.000	3.225	MON	166	1,863	06/16/2011	08/20/2038
38377E	NN	0	GNR 1042M NH - CMO/RMBS.....				4		1	83,393	100.932	81,105	80,356	80,807		(269)			4.000	3.181	MON	268	3,121	06/16/2011	04/20/2039
38377L	ZD	3	GNR 10127A NH - CMO/RMBS.....				4		1	220,537	100.788	215,766	214,079	215,423		(648)			3.000	2.404	MON	535	6,287	06/16/2011	02/20/2039
38378T	AF	7	GNR 1371A GA - CMO/RMBS.....				4		1	314,306	100.975	316,443	313,387	313,635		(96)			2.500	2.424	MON	653	7,754	09/25/2013	07/20/2041
38379X	KD	1	GNR 1683D AP - CMO/RMBS.....				4		1	1,332,514	100.819	1,288,078	1,277,617	1,319,901		51			3.000	2.293	MON	3,194	38,031	07/28/2016	10/20/2045
0299999	U.S. Government - Residential Mortgage-Backed Securities.....									2,662,437	XXX	2,601,417	2,579,278	2,632,084	0	(2,234)	0	0	XXX	XXX	XXX	6,127	72,550	XXX	XXX
0599999	Total - U.S. Government.....									6,514,982	XXX	6,470,138	6,418,278	6,471,802	0	(3,786)	0	0	XXX	XXX	XXX	21,959	138,644	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																									
20772J	GT	3	CONNECTICUT ST.....				1FE		1FE	228,190	105.370	200,203	190,000	198,387		(5,805)			5.000	1.826	JD	792	9,500	08/22/2014	06/01/2021
68609T	DM	7	OREGON ST.....				2		1FE	979,752	108.941	991,363	910,000	959,579		(10,492)			4.000	3.118	JD	3,033	36,631	12/14/2017	12/01/2048
93974C	L7	3	WASHINGTON ST.....	SD..			2		1FE	1,455,000	107.042	1,605,630	1,500,000	1,470,878		2,788			4.000	4.275	JJ	30,000	60,000	08/28/2013	07/01/2028
1199999	U.S. States, Territories & Possessions - Issuer Obligations.....									2,662,942	XXX	2,797,196	2,600,000	2,628,844	0	(13,510)	0	0	XXX	XXX	XXX	33,825	106,131	XXX	XXX
1799999	Total - U.S. States, Territories & Possessions (Direct and Guaranteed).....									2,662,942	XXX	2,797,196	2,600,000	2,628,844	0	(13,510)	0	0	XXX	XXX	XXX	33,825	106,131	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																									
021807	KC	5	ALTOONA PA AREA SCH DIST.....				2		1FE	553,334	104.460	558,861	535,000	540,970		(1,943)			3.000	2.600	JD	1,338	16,050	02/21/2013	12/01/2023
044825	BX	4	ASHTABULA AREA OHIO CITY SCH DIST.....				2		1FE	911,029	102.845	869,040	845,000	859,686		(15,753)			4.000	2.072	JD	2,817	33,800	01/24/2012	12/01/2023
044825	BX	4	ASHTABULA AREA OHIO CITY SCH DIST.....	SD..			2		1FE	118,595	102.845	113,130	110,000	111,912		(2,051)			4.000	2.072	JD	367	4,400	01/24/2012	12/01/2023
154686	FK	0	CENTRAL OHIO SOLID WASTE AUTH.....				1FE		1FE	400,000	101.252	405,008	400,000	400,007		(1)			3.100	3.098	JD	1,033	12,400	07/31/2013	12/01/2020
463020	PY	7	IRONDALE ALA.....				1FE		1FE	377,500	101.385	385,263	380,000	379,357		364			2.700	2.800	AO	2,565	10,260	06/06/2014	10/01/2021
490278	3L	0	KENT CNTY MICH.....	SD..			2		1FE	1,151,061	105.690	1,157,306	1,095,000	1,113,213		(11,576)			5.000	3.848	JJ	27,375	54,750	07/28/2016	01/01/2022
604280	CD	7	MINOCQUA HAZELHURST ETC WIS JT SCH DIST.....				1FE		1FE	316,200	110.046	341,143	310,000	312,829		(1,016)			5.400	5.196	MS	5,580	16,740	12/31/2010	03/01/2025
68609T	SH	2	OREGON ST.....				2		1FE	1,080,170	106.027	1,060,270	1,000,000	1,079,166		(1,004)			3.500	2.563	JD	4,667		10/17/2019	12/01/2049
735014	JR	4	PORT OLYMPIA WASH.....				1FE		1FE	1,347,588	109.469	1,417,624	1,295,000	1,315,922		(6,630)			4.500	3.908	JD	4,856	58,275	06/27/2016	12/01/2022
1899999	U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations.....									6,255,476	XXX	6,307,643	5,970,000	6,113,063	0	(39,609)	0	0	XXX	XXX	XXX	50,597	206,675	XXX	XXX

SCHEDULE D - PART 1

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

1	2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5		8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	F o r e i g n	Bond CHAR	NAIC Designation and Administrative Symbol	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
2499999	Total - U.S. Political Subdivisions of States, Territories & Possessions.....							XXX	6,307,643	5,970,000	6,113,063	0	(39,609)	0	0	XXX	XXX	XXX	50,597	206,675	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

01179R	LA	9	ALASKA MUN BD BK ALASKA MUN BD BK AUTH.....				1FE	1,390,257	113,719	1,370,314	1,205,000		(20,956)			5.000	2.989	MS.....	20,083	60,250	05/14/2015.	03/01/2024.
047870	BA	7	ATLANTA GA WTR & WASTEWTR REV.....	SD..			1FE	3,460,500	108.041	3,241,230	3,000,000		(45,035)			5.500	3.780	MN.....	27,500	165,000	10/28/2011.	11/01/2022.
130536	QR	9	CALIFORNIA POLLUTN CTL FING AUTH SOLID W.....	SD..			1FE	1,500,000	108.532	1,627,980	1,500,000					3.375	3.375	JJ.....	25,313	50,625	06/19/2015.	07/01/2025.
130536	QW	8	CALIFORNIA POLLUTN CTL FING AUTH SOLID W.....	SD..			1FE	1,000,000	108.112	1,081,120	1,000,000		22			3.125	3.125	MN.....	5,208	31,250	10/30/2015.	11/01/2040.
19463P	DF	8	COLLIER CNTY FLA GAS TAX REV.....				2	3,268,667	101.066	3,087,566	3,055,000		(29,341)			4.000	3.005	JD.....	10,183	122,200	06/07/2012.	06/01/2022.
249218	AU	2	DENVER COLO PUB SCHS CTFS PARTN.....				1	1,468,455	101.047	1,566,229	1,550,000		10,482			2.598	3.335	JD.....	1,790	40,269	09/25/2013.	12/15/2021.
25483V	EQ	3	DISTRICT COLUMBIA REV.....				1FE	2,907,467	106.365	2,770,808	2,605,000		(33,604)			5.000	3.588	AO.....	32,563	130,250	11/22/2011.	10/01/2021.
29509P	JB	6	ERIE CNTY N Y INDL DEV AGY SCH FAC REV.....	SD..			1FE	2,430,240	109.252	2,185,040	2,000,000		(45,321)			5.000	2.549	MN.....	16,667	100,000	04/25/2012.	05/01/2022.
311450	FE	5	FARMINGTON N MEX POLLUTN CTL REV.....	SD..			2	2,110,040	102.719	2,054,380	2,000,000		(14,014)			4.700	3.956	AO.....	23,500	94,000	12/19/2011.	09/01/2024.
312432	VS	3	FAYETTE CNTY KY SCH DIST FIN CORP SCH BL.....				2	1,671,261	106.245	1,588,363	1,495,000		(22,720)			4.000	2.369	AO.....	14,950	59,800	06/22/2012.	04/01/2023.
313370	E3	8	FEDERAL HOME LOAN BANKS.....				1	197,425	100.772	191,467	190,000		(1,168)			3.375	2.740	JD.....	338	6,413	08/22/2013.	06/12/2020.
313371	4H	6	FEDERAL HOME LOAN BANKS.....				1	499,441	100.288	471,352	470,000		(3,983)			3.000	2.136	MS.....	4,034	14,100	12/22/2014.	03/18/2020.
313383	ZU	8	FEDERAL HOME LOAN BANKS.....				1	894,978	102.304	900,271	880,000		(1,967)			3.000	2.759	MS.....	8,140	26,400	09/25/2013.	09/10/2021.
3133XX	P5	0	FEDERAL HOME LOAN BANKS.....				1	594,486	100.489	527,566	525,000		(9,713)			4.125	2.238	MS.....	6,497	21,656	02/04/2016.	03/13/2020.
3134G9	T3	1	FEDERAL HOME LOAN MORTGAGE CORP.....				2	3,465,000	99.989	3,464,629	3,465,000					1.500	3.389	JJ.....	22,234	51,975	08/04/2016.	07/27/2021.
3134G9	U4	7	FEDERAL HOME LOAN MORTGAGE CORP.....				2	1,385,000	99.898	1,383,585	1,385,000					1.625	2.149	FA.....	7,877	20,775	07/20/2016.	08/25/2021.
3134G9	UM	7	FEDERAL HOME LOAN MORTGAGE CORP.....				2	1,025,000	99.968	1,024,675	1,025,000					1.750	2.246	JD.....	50	16,016	06/09/2016.	06/30/2021.
3136FT	B7	3	FEDERAL NATIONAL MORTGAGE ASSOCIATION.....				9	1,429,700	100.036	1,450,519	1,450,000		3,412			2.000	2.239	FA.....	11,600	29,000	10/22/2013.	02/07/2020.
413890	CX	0	HARRIS CNTY-HOUSTON TEX SPORTS AUTH REV.....				1FE	1,863,832	114.098	1,768,519	1,550,000		(35,705)			5.000	2.427	MN.....	9,903	77,500	02/04/2016.	11/15/2023.
45506D	DR	3	INDIANA ST FIN AUTH REV.....	SD..			2	1,153,170	111.863	1,118,630	1,000,000		(29,346)			5.000	1.848	FA.....	20,833	50,000	07/25/2014.	02/01/2032.
45528U	DG	3	INDIANAPOLIS IND LOC PUB IMPT BD BK.....	SD..			1FE	3,449,460	105.294	3,158,820	3,000,000		(51,907)			5.000	3.149	JD.....	12,500	150,000	12/22/2011.	06/01/2021.
46246K	J2	9	IOWA FIN AUTH REV.....				1	1,216,818	102.849	1,208,476	1,175,000		(5,612)			3.730	3.213	FA.....	18,261	43,828	09/17/2013.	08/01/2021.
47770V	AJ	9	JOBSONIO BEVERAGE SYS OHIO STATEWIDE LIQ.....	SD..			1FE	1,716,967	107.996	1,619,940	1,500,000		(23,530)			4.000	2.287	JJ.....	30,000	60,000	06/27/2016.	01/01/2023.
47770V	AU	4	JOBSONIO BEVERAGE SYS OHIO STATEWIDE LIQ.....	SD..			1	950,000	100.000	950,000	950,000		(7)			2.467	2.464	JJ.....	11,718	23,437	01/29/2013.	01/01/2020.
485429	KY	9	KANSAS ST DEV FIN AUTH REV.....				2	86,658	100.180	85,153	85,000		(713)			3.500	2.718	JD.....	248	2,975	12/13/2011.	06/01/2023.
485429	KY	9	KANSAS ST DEV FIN AUTH REV.....	SD..			2	3,017,141	100.180	2,920,247	2,915,000		(56,827)			3.500	1.696	JD.....	8,502	102,025	12/22/2015.	06/01/2023.
502810	AC	8	LA CROSSE WIS RES RECOVERY REV.....	SD..			1FE	3,008,445	109.064	2,726,600	2,500,000		(66,917)			6.000	3.102	MN.....	25,000	150,000	03/18/2014.	11/01/2021.
574298	CS	2	MARYLAND ST TRANSN AUTH ARPT PKG REV.....	SD..			2	3,410,544	107.753	3,221,815	2,990,000		(3,114,528)			5.000	2.998	MS.....	49,833	149,500	03/18/2014.	03/01/2023.
59465H	UA	2	MICHIGAN ST HOSP FIN AUTH REV.....				1FE	1,000,000	103.487	1,034,870	1,000,000		(5)			2.400	2.400	MN.....	3,067	24,000	02/23/2017.	11/15/2047.
64465P	UM	8	NEW HAMPSHIRE MUN BD BK.....	SD..			2	2,106,203	110.113	1,960,011	1,780,000		(34,074)			5.000	2.889	FA.....	33,622	89,000	06/26/2012.	08/15/2026.
645791	CZ	5	NEW JERSEY ENVIRONMENTAL INFRASTRUCTURE.....	SD..			1FE	1,669,795	117.683	1,947,654	1,655,000		(1,057)			4.000	3.909	MS.....	22,067	66,200	07/28/2016.	09/01/2026.
645791	CZ	5	NEW JERSEY ENVIRONMENTAL INFRASTRUCTURE.....				1FE	120,898	117.683	141,220	120,000		(78)			4.000	3.909	MS.....	1,600	4,800	07/28/2016.	09/01/2026.
646080	QL	8	NEW JERSEY ST HIGHER ED ASSISTANCE AUTH.....				1FE	56,858	109.398	54,699	50,000		(1,607)			5.000	3.087	JD.....	208	4,875	09/25/2014.	12/01/2022.
646080	QL	8	NEW JERSEY ST HIGHER ED ASSISTANCE AUTH.....	SD..			1FE	1,080,293	109.398	1,039,281	950,000		(15,500)			5.000	3.087	JD.....	3,958	45,125	09/25/2014.	12/01/2022.
646136	DY	4	NEW JERSEY ST TRANSN TR FD AUTH.....				2FE	448,748	103.281	413,124	400,000		(5,256)			5.250	3.849	JD.....	933	21,000	12/31/2010.	12/15/2020.
646136	DY	4	NEW JERSEY ST TRANSN TR FD AUTH.....	SD..			2FE	3,417,690	103.281	3,098,430	3,000,000		(50,791)			5.250	3.457	JD.....	7,000	157,500	10/25/2011.	12/15/2020.
646136	TM	3	NEW JERSEY ST TRANSN TR FD AUTH.....	SD..			1FE	487,810	84.992	849,920	1,000,000		32,882				5.095	JD.....			09/04/2013.	12/15/2027.
647200	SU	4	NEW MEXICO MTG FIN AUTH - MBS.....				2	1,242,592	101.630	1,262,846	1,242,592		(4)			2.980	2.980	MON...	3,086	36,698	05/03/2017.	08/01/2038.
665306	KS	4	NORTHERN KY WTR DIST REV.....				2	3,547,350	108.282	3,248,460	3,000,000		(60,331)			5.000	2.819	FA.....	62,500	150,000	06/12/2012.	02/01/2024.

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	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
677555	Q4	9	OHIO ST ECONOMIC DEV REV.....						1FE	550,515	...107.611	591,861	550,000	550,328	.....	.....(121)	.....	.....	.....4.215	4.206	MJSD.....	1,932	23,183	06/27/2016.	06/01/2027.
686430	FJ	3	ORLANDO FLA CMNTY REDEV AGY TAX INCREMEN.....	SD..	..				1FE	2,192,943	...104.535	2,043,659	1,955,000	1,992,198	.....	.....(28,662)	.....	.....	.....5.000	3.429	AO.....	24,438	97,750	02/23/2012.	04/01/2021.
696550	WX	6	PALM BEACH CNTY FLA SCH BRD CTFS PARTN.....	SD..	..	2			1FE	2,856,625	...106.131	2,653,275	2,500,000	2,583,057	.....	.....(50,483)	.....	.....	.....5.000	2.840	FA.....	52,083	125,000	03/18/2014.	08/01/2022.
756872	HV	2	RED RIV ED FIN CORP TEX ED REV.....	SD..	..	2			1FE	528,230	...112.178	560,890	500,000	510,836	.....	.....(3,073)	.....	.....	.....5.000	4.269	MS.....	7,361	25,000	08/28/2013.	03/15/2027.
842039	CH	0	SOUTHEASTERN PA TRANSN AUTH REV.....			2			1FE	1,408,008	...105.483	1,265,796	1,200,000	1,238,916	.....	.....(26,665)	.....	.....	.....5.000	2.649	JD.....	5,000	60,000	02/21/2013.	06/01/2025.
879709	D9	1	TEMPE ARIZ.....			9			1FE	1,272,996	...100.000	1,240,000	1,240,000	1,240,000	.....	.....	.....	.....	.....5.000	5.000	JJ.....	31,000	62,000	07/28/2016.	01/01/2020.
896221	AD	0	TRIMBLE CNTY KY ENVIRONMENTAL FACS REV.....	SD..	..	2			1FE	1,000,000	...109.271	1,092,710	1,000,000	1,000,000	.....	.....	.....	.....	.....3.750	3.750	JD.....	3,125	37,500	05/18/2017.	06/01/2033.
89952P	DS	1	TULSA CNTY OKLA INDL AUTH EDL FACS LEASE.....						1FE	1,630,800	...107.532	1,612,980	1,500,000	1,538,166	.....	.....(13,549)	.....	.....	.....4.000	2.999	MS.....	20,000	60,000	06/20/2012.	09/01/2022.
914325	EZ	4	UNIVERSITY ILL BRD TRUSTEES CTFS PARTN.....			2			1FE	493,661	...100.151	475,717	475,000	475,000	.....	.....	.....	.....	.....5.000	4.996	AO.....	5,938	23,750	10/20/2016.	10/01/2020.
91474P	BH	2	UNIVERSITY NORTHN IOWA UNIV REVS.....	SD..	..	2			1FE	1,643,448	...103.141	1,681,198	1,630,000	1,632,384	.....	.....(1,533)	.....	.....	.....3.000	2.900	JJ.....	24,450	48,900	12/23/2011.	07/01/2023.
91754R	UY	1	UTAH ST BRD REGENTS REV.....			2			1FE	179,301	...110.916	166,374	150,000	159,053	.....	.....(3,031)	.....	.....	.....5.000	2.769	MN.....	1,250	7,500	09/19/2012.	11/01/2027.
919061	FC	0	VALDEZ ALASKA MARINE TERM REV.....	SD..	..	2			1FE	1,087,942	...103.540	1,035,400	1,000,000	1,020,860	.....	.....(20,274)	.....	.....	.....5.000	2.869	JJ.....	25,000	50,000	07/28/2016.	01/01/2021.
960660	BA	5	WESTMINSTER COLO ECONOMIC DEV AUTH TAX I.....	SD..	..	2			1FE	1,604,849	...107.260	1,571,359	1,465,000	1,508,918	.....	.....(14,229)	.....	.....	.....4.000	2.920	JD.....	4,883	58,600	07/25/2012.	12/01/2023.
97712D	E2	8	WISCONSIN ST HEALTH & EDL FACS AUTH REV.....	SD..	..	2			1FE	970,730	...105.435	1,054,350	1,000,000	973,253	.....	.....1,285	.....	.....	.....3.375	3.600	FA.....	12,750	33,750	11/30/2017.	08/15/2035.
2599999.	U.S. Special Revenue & Assessment Obligations - Issuer Obligations.....									83,169,231	XXX	80,861,377	76,827,592	78,217,885	0	(835,537)	0	0	XXX	XXX	XXX	782,577	3,161,373	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

3128M1	CK	3	FH G11974 - RMBS.....			4			1	10,052	...101.384	10,049	9,912	9,888	.....	.....1	.....	.....	.....5.500	5.598	MON...	45	515	12/31/2010.	05/01/2021.
3128MB	DN	4	FH G12609 - RMBS.....			4			1	15,656	...103.021	15,832	15,832	15,519	.....	.....(58)	.....	.....	.....5.500	4.248	MON...	70	813	12/31/2010.	04/01/2022.
3128MM	UM	3	FH G18587 - RMBS.....			4			1	1,075,213	...103.022	1,052,760	1,021,883	1,062,125	.....	.....(2,478)	.....	.....	.....3.000	1.885	MON...	2,555	30,374	07/22/2016.	02/01/2031.
3128P7	5B	5	FH C91742 - RMBS.....			4			1	1,213,286	...104.820	1,186,140	1,131,598	1,205,345	.....	.....(2,794)	.....	.....	.....3.500	1.528	MON...	3,301	39,226	09/27/2016.	01/01/2034.
3128P7	7L	1	FH C91799 - RMBS.....			4			1	1,253,195	...104.762	1,255,210	1,198,155	1,248,146	.....	.....(1,678)	.....	.....	.....3.500	2.259	MON...	3,495	41,593	12/07/2016.	11/01/2034.
3128P7	Q6	3	FH C91377 - RMBS.....			4			1	1,041,329	...107.535	1,035,651	963,079	1,028,423	.....	.....(3,349)	.....	.....	.....4.500	2.367	MON...	3,612	42,946	12/13/2016.	06/01/2031.
3128P7	QN	6	FH C91361 - RMBS.....			4			1	800,049	...106.546	798,052	749,022	792,889	.....	.....(2,444)	.....	.....	.....4.000	2.135	MON...	2,497	29,687	02/14/2017.	03/01/2031.
3128P7	W5	8	FH C91568 - RMBS.....			4			1	1,059,000	...103.085	1,037,213	1,006,176	1,052,169	.....	.....(2,347)	.....	.....	.....3.000	1.793	MON...	2,515	29,979	07/22/2016.	10/01/2032.
3128P7	XX	6	FH C91594 - RMBS.....			4			1	1,118,216	...103.081	1,096,148	1,063,386	1,111,179	.....	.....(2,383)	.....	.....	.....3.000	1.821	MON...	2,658	31,684	08/16/2016.	01/01/2033.
3128PV	BS	8	FH J15449 - RMBS.....			4			1	419,272	...104.615	411,125	392,991	411,512	.....	.....(2,382)	.....	.....	.....4.000	1.792	MON...	1,310	15,528	09/27/2016.	05/01/2026.
31294L	6V	0	FH E02684 - RMBS.....			4			1	68,039	...104.341	67,733	64,915	65,607	.....	.....(137)	.....	.....	.....4.500	3.833	MON...	243	2,863	12/31/2010.	03/01/2025.
3132J4	H3	6	FH G30949 - RMBS.....			4			1	1,248,940	...104.616	1,239,941	1,185,234	1,234,108	.....	.....(1,576)	.....	.....	.....3.500	2.312	MON...	3,457	41,168	11/16/2016.	08/01/2036.
3133N3	U9	3	FH RE6008 - RMBS.....			4			1	2,961,128	...102.018	2,971,199	2,912,436	2,959,805	.....	.....(1,323)	.....	.....	.....3.500	3.039	MON...	8,495	8,495	11/08/2019.	11/01/2049.
3133N3	VG	6	FH RE6015 - RMBS.....			4			1	1,898,348	...102.015	1,908,853	1,871,157	1,897,294	.....	.....(1,054)	.....	.....	.....3.500	3.092	MON...	5,458	10,915	10/18/2019.	09/01/2049.
3133N3	VN	1	FH RE6021 - RMBS.....			4			1	2,490,621	...100.633	2,500,128	2,484,410	2,490,376	.....	.....(245)	.....	.....	.....3.000	2.942	MON...	6,211	12,422	10/15/2019.	11/01/2049.
3136A4	VH	9	FNR 1214C HA - CMO/RMBS.....			4			1	90,492	...100.155	91,838	91,695	90,892	.....	.....132	.....	.....	.....2.000	2.326	MON...	153	1,799	07/24/2014.	07/25/2040.
3136A5	BB	1	FNR 1240C PA - CMO/RMBS.....			4			1	204,114	...99.471	202,086	203,161	203,521	.....	.....(58)	.....	.....	.....2.000	1.902	MON...	339	4,019	04/25/2012.	09/25/2040.
3136A5	P6	7	FNR 1253A PB - CMO/RMBS.....			4			1	517,865	...100.034	504,484	504,311	511,502	.....	.....(886)	.....	.....	.....2.250	1.741	MON...	946	11,229	07/16/2012.	02/25/2041.
3136A6	4N	1	FNR 1272E QE - CMO/RMBS.....			4			1	276,706	...100.954	266,203	263,687	267,326	.....	.....(1,947)	.....	.....	.....3.000	1.334	MON...	659	7,647	07/17/2012.	01/25/2038.
3136A7	5E	8	FNR 1296D PD - CMO/RMBS.....			4			1	251,416	...99.405	246,700	248,178	249,715	.....	.....(186)	.....	.....	.....2.000	1.732	MON...	414	4,911	08/27/2012.	07/25/2041.
3136A8	XC	9	FNR 1299H AB - CMO/RMBS.....			4			1	215,470	...99.892	215,894	216,128	215,757	.....	.....28	.....	.....	.....1.750	1.784	MON...	315	3,717	09/10/2012.	05/25/2039.
3136AA	MJ	1	FNR 12139C BH - CMO/RMBS.....			4			1	414,582	...99.504	404,561	406,578	411,808	.....	.....(513)	.....	.....	.....2.000	1.555	MON...	678	8,052	02/20/2013.	02/25/2042.
3136AA	Y7	4	FNR 12145H TA - CMO/RMBS.....			4			1	197,414	...98.203	194,521	198,080	197,627	.....	.....36	.....	.....	.....1.250	1.324	MON...	206	2,431	01/24/2013.	11/25/2042.
3136AA	YL	3	FNR 12133G GE - CMO/RMBS.....			4			1	83,901	...98.252	82,554	84,023	83,904	.....	.....3	.....	.....	.....1.500	1.520	MON...	105	1,250	03/22/2013.	08/25/2041.
3136AB	H7	1	FNR 135D BD - CMO/RMBS.....			4			1	225,644	...100.301	226,714	226,033	225,695	.....	.....6	.....	.....	.....2.000	2.014	MON...	377	4,464	05/20/2013.	03/25/2040.

SCHEDULE D - PART 1

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

E10.3

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3136AC	A5	0	FNR 1318J PA - CMO/RMBS.....					4	1	369,452	99.355	374,499	376,931	371,686		445			2.000	2.456	MON...	628	7,480	06/25/2014.	11/25/2041.
3136AC	EK	3	FNR 1310F NE - CMO/RMBS.....					4	1	796,900	99.564	784,358	787,791	793,319		(595)			2.000	1.755	MON...	1,313	15,606	02/21/2013.	01/25/2042.
3136AC	JY	8	FNR 1317H PC - CMO/RMBS.....					4	1	51,992	100.356	51,375	51,193	51,492		(142)			2.000	1.365	MON...	85	996	04/24/2013.	03/25/2039.
3136AD	2H	1	FNR 1343H XP - CMO/RMBS.....					4	1	370,737	98.102	372,726	379,938	375,009		576			1.500	1.907	MON...	475	5,648	06/12/2013.	08/25/2041.
3136AD	P9	4	FNR 1341C AE - CMO/RMBS.....					4	1	68,340	99.748	69,911	70,087	69,495		419			2.000	3.190	MON...	117	1,283	11/25/2013.	07/25/2037.
3136AE	6N	2	FNR 1374E HA - CMO/RMBS.....					4	1	180,864	101.105	178,947	176,992	178,543		(476)			3.000	2.425	MON...	442	5,222	07/23/2013.	10/25/2037.
3136AE	EZ	6	FNR 1353D WG - CMO/RMBS.....					4	1	250,202	99.734	259,956	260,649	255,210		692			2.000	2.746	MON...	434	5,162	06/24/2013.	06/25/2042.
3136AE	S7	3	FNR 1353D WL - CMO/RMBS.....					4	1	597,454	99.145	628,692	634,114	616,389		2,670			1.500	2.633	MON...	793	9,410	07/23/2013.	01/25/2042.
3136AE	Z4	2	FNR 1370C VA - CMO/RMBS.....					4	1	1,026,669	102.332	1,026,547	1,003,157	1,014,096		(1,876)			3.000	2.618	MON...	2,508	29,934	06/21/2013.	08/25/2026.
3136AF	NE	0	FNR 1375B VG - CMO/RMBS.....					4	1	408,735	102.424	407,560	397,916	403,491		(940)			3.250	2.765	MON...	1,078	12,863	09/24/2013.	08/25/2026.
3136AG	LA	8	FNR 1393A VA - CMO/RMBS.....					4	1	492,043	101.384	487,874	481,216	483,672		(1,221)			3.000	2.591	MON...	1,203	14,333	09/17/2013.	01/25/2025.
3136AK	MN	0	FNR 1439A VA - CMO/RMBS.....					4	1	1,126,692	101.774	1,115,649	1,096,204	1,105,902		(2,991)			3.000	2.597	MON...	2,741	32,736	07/22/2014.	08/25/2027.
3136AL	YX	3	FNR 1481B CA - CMO/RMBS.....					4	1	1,186,241	101.941	1,158,753	1,136,689	1,171,282		(4,092)			3.000	2.110	MON...	2,842	33,776	08/25/2016.	03/25/2041.
3136AR	R4	2	FNR 1625A A - CMO/RMBS.....					4	1	912,815	102.146	893,860	875,077	900,712		(2,797)			3.000	1.846	MON...	2,188	26,010	08/19/2016.	11/25/2042.
3136AT	CK	8	FNR 1650A BN - CMO/RMBS.....					4	1	2,230,257	102.565	2,190,270	2,135,495	2,205,116		(3,162)			3.000	2.359	MON...	5,339	63,867	09/26/2016.	02/25/2046.
3136AT	JR	6	FNR 1649A PA - CMO/RMBS.....					4	1	1,062,919	102.758	1,064,787	1,036,205	1,057,988		(1,539)			3.000	2.513	MON...	2,591	30,862	05/24/2017.	09/25/2045.
3136AT	U8	5	FNR 1677B BA - CMO/RMBS.....					4	1	967,951	100.768	944,802	937,600	957,396		(1,988)			2.500	1.994	MON...	1,953	23,312	09/13/2017.	01/25/2045.
3136AU	RZ	6	FNR 1692A DA - CMO/RMBS.....					4	1	1,112,277	101.167	1,100,997	1,088,300	1,105,219		(1,214)			3.000	2.579	MON...	2,721	32,528	12/07/2016.	02/25/2034.
3136AV	V9	7	FNR 1722B BE - CMO/RMBS.....					4	1	953,948	103.584	950,699	917,809	943,755		(2,531)			3.500	2.689	MON...	2,677	31,886	04/26/2017.	08/25/2040.
3136AW	JZ	1	FNR 1731A QA - CMO/RMBS.....					4	1	1,181,114	103.413	1,174,795	1,136,028	1,170,262		(2,094)			3.500	2.709	MON...	3,313	39,566	05/24/2017.	11/25/2045.
3137A2	PF	2	FHR 3766D HE - CMO/RMBS.....					4	1	55,881	100.152	55,241	55,157	55,091		2			3.000	3.029	MON...	138	1,528	12/31/2010.	11/15/2020.
3137A2	W9	8	FHR 3752E PD - CMO/RMBS.....					4	1	207,633	101.230	204,064	201,585	206,236		(115)			2.750	2.208	MON...	462	5,507	12/26/2012.	09/15/2040.
3137A6	FB	3	FHR 3809B GA - CMO/RMBS.....					4	1	481,941	102.248	471,363	461,000	465,736		(1,364)			4.500	3.785	MON...	1,729	20,347	06/16/2011.	10/15/2039.
3137A9	J7	2	FHR 3843D GJ - CMO/RMBS.....					4	1	83,459	102.046	80,691	79,072	80,525		(301)			3.500	2.468	MON...	231	2,721	04/24/2012.	10/15/2039.
3137A9	VR	4	FHR 3835F BA - CMO/RMBS.....					4	1	151,226	101.167	146,140	144,455	145,894		(1,401)			4.000	2.651	MON...	482	5,581	06/27/2011.	08/15/2038.
3137AE	LS	2	FHR 3910E JC - CMO/RMBS.....					4	1	133,399	100.335	130,941	130,503	131,625		(302)			2.000	1.344	MON...	218	2,564	09/19/2012.	12/15/2037.
3137AJ	6F	6	FHR 3955A BG - CMO/RMBS.....					4	1	348,414	100.619	358,813	356,605	350,516		480			2.500	3.086	MON...	743	8,818	03/24/2014.	02/15/2041.
3137AJ	HW	7	FHR 3960E YH - CMO/RMBS.....					4	1	228,119	99.787	222,759	223,236	225,944		(457)			2.000	1.255	MON...	372	4,375	09/20/2012.	08/15/2040.
3137AP	BF	6	FHR 4033B ED - CMO/RMBS.....					4	1	115,950	101.053	116,806	115,589	115,710		(61)			2.500	2.390	MON...	241	2,847	07/22/2014.	10/15/2036.
3137AP	GN	4	FHR 4029A NE - CMO/RMBS.....					4	1	225,509	100.859	219,754	217,883	222,748		(346)			2.500	1.824	MON...	454	5,405	03/25/2013.	03/15/2041.
3137AQ	ZE	1	FHR 4059B BC - CMO/RMBS.....					4	1	175,898	100.396	171,035	170,361	172,286		(1,614)			2.500	0.948	MON...	355	4,100	04/24/2013.	04/15/2039.
3137AR	RT	5	FHR 4080B DA - CMO/RMBS.....					4	1	230,502	99.363	223,720	225,155	228,355		(373)			2.000	1.448	MON...	375	4,457	01/24/2013.	03/15/2041.
3137AR	Z6	6	FHR 4083B CA - CMO/RMBS.....					4	1	157,759	99.998	161,380	161,383	160,199		435			2.000	2.477	MON...	269	3,183	06/21/2013.	12/15/2038.
3137AS	BZ	6	FHR 4077F MA - CMO/RMBS.....					4	1	892,144	100.280	883,053	880,587	888,278		(1,086)			2.000	1.611	MON...	1,468	17,442	08/08/2016.	08/15/2040.
3137AS	Q8	0	FHR 4088A PA - CMO/RMBS.....					4	1	220,195	102.229	214,894	210,210	217,140		(531)			3.000	2.133	MON...	526	6,257	10/24/2012.	12/15/2040.
3137AT	KB	7	FHR 4097C GJ - CMO/RMBS.....					4	1	268,216	101.145	266,281	263,267	266,886		(413)			2.500	2.056	MON...	548	6,500	09/13/2017.	10/15/2031.
3137AT	Q5	4	FHR 4097L TG - CMO/RMBS.....					4	1	299,117	100.190	308,656	308,070	303,485		1,154			2.000	2.701	MON...	513	6,061	07/22/2013.	05/15/2039.
3137AT	W5	7	FHR 4106B EC - CMO/RMBS.....					4	1	663,492	100.109	661,730	661,013	662,222		(176)			1.750	1.663	MON...	964	11,438	09/10/2012.	04/15/2041.
3137AU	ML	0	FHR 4102E LA - CMO/RMBS.....					4	1	72,902	99.565	74,781	75,108	74,036		202			1.750	2.483	MON...	110	1,296	02/25/2014.	01/15/2040.
3137AU	VJ	5	FHR 4119A PA - CMO/RMBS.....					4	1	433,278	97.568	421,162	431,659	432,529		(73)			1.500	1.427	MON...	540	6,404	10/22/2012.	09/15/2041.
3137AU	X8	7	FHR 4123D AE - CMO/RMBS.....					4	1	330,077	100.170	329,505	328,946	329,432		(161)			2.000	1.879	MON...	548	6,460	05/17/2013.	09/15/2039.

SCHEDULE D - PART 1

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

E10.4

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3137AW	VA	0	FHR 4145B UC - CMO/RMBS					4	1	107,670	98.638	106,687	108,160	107,866		28			1.500	1.599	MON	135	1,607	03/20/2013	12/15/2027
3137AY	NZ	0	FHR 4161C TB - CMO/RMBS					4	1	262,594	99.982	261,830	261,878	261,989		(94)			2.500	2.424	MON	546	6,447	06/24/2013	11/15/2039
3137AY	UE	9	FHR 4163E YA - CMO/RMBS					4	1	815,235	100.318	799,098	796,566	808,756		(986)			2.500	2.189	MON	1,660	19,819	03/14/2013	10/15/2041
3137B0	DW	1	FHR 4183E ME - CMO/RMBS					4	1	278,364	99.924	275,604	275,813	277,674		(283)			2.000	1.734	MON	460	5,467	08/29/2016	02/15/2042
3137B0	TR	5	FHR 4186F MC - CMO/RMBS					4	1	325,660	98.463	334,779	340,003	331,433		958			1.500	2.623	MON	425	5,039	07/22/2013	03/15/2028
3137B4	4F	0	FHR 4236A WC - CMO/RMBS					4	1	194,889	102.056	196,470	192,512	193,632		(100)			3.000	2.813	MON	481	5,736	08/15/2013	05/15/2042
3137B7	3L	1	FHR 4289D WE - CMO/RMBS					4	1	231,048	102.210	230,534	225,550	228,634		(415)			3.000	2.529	MON	564	6,702	02/12/2014	08/15/2031
3137B7	WH	8	FHR 4311B EA - CMO/RMBS					4	1	194,409	99.250	195,828	197,307	195,828		104			2.000	2.176	MON	329	3,910	07/22/2014	09/15/2043
3137BA	HX	3	FHR 4345A AB - CMO/RMBS					4	1	478,863	101.966	476,950	467,754	474,418		(789)			3.000	2.574	MON	1,169	13,916	07/24/2014	02/15/2040
3137BA	XY	3	FHR 4342A BD - CMO/RMBS					4	1	206,711	100.654	208,175	206,824	204,669		109			2.500	2.753	MON	431	5,134	06/02/2014	12/15/2043
3137BA	ZV	7	FHR 4336E WV - CMO/RMBS					4	1	351,663	102.095	348,309	341,161	346,591		(1,001)			3.000	2.415	MON	853	10,172	06/11/2014	10/15/2025
3137BB	FW	5	FHR 4349A CD - CMO/RMBS					4	1	121,494	101.422	123,337	121,608	120,043		65			2.500	2.784	MON	253	3,019	06/25/2014	03/15/2044
3137BC	GX	0	FHR 4360C KA - CMO/RMBS					4	1	1,364,206	101.835	1,335,009	1,310,948	1,345,743		(4,403)			3.000	2.203	MON	3,277	38,958	08/24/2016	05/15/2040
3137BD	4U	7	FHR 4378B AC - CMO/RMBS					4	1	191,216	99.188	193,657	195,243	191,444		210			2.000	2.641	MON	325	3,874	08/26/2014	02/15/2044
3137BH	FN	2	FHR 4463B CA - CMO/RMBS					4	1	937,794	101.418	916,166	903,353	922,515		(2,906)			3.000	2.203	MON	2,258	26,792	07/26/2016	08/15/2039
3137BN	Z8	0	FHR 4569A A - CMO/RMBS					4	1	1,383,828	100.758	1,358,119	1,347,898	1,373,197		(1,999)			2.500	2.071	MON	2,808	33,481	09/13/2017	11/15/2040
3137BR	6T	7	FHR 4608G HA - CMO/RMBS					4	1	1,392,442	100.992	1,362,814	1,349,429	1,380,590		(1,523)			2.500	1.980	MON	2,811	33,574	09/26/2016	06/15/2041
3137BS	GS	6	FHR 4621C KA - CMO/RMBS					4	1	870,487	100.766	863,927	857,359	867,311		(588)			2.500	2.235	MON	1,786	21,297	11/10/2016	04/15/2046
3137BS	YX	5	FHR 4631E AC - CMO/RMBS					4	1	218,100	103.062	217,178	210,725	215,930		(547)			3.500	2.757	MON	615	7,307	12/19/2016	08/15/2043
3138EQ	6P	2	FN AL8077 - RMBS					4	1	693,799	104.026	677,882	651,646	682,169		(2,239)			3.500	1.726	MON	1,901	22,572	07/22/2016	12/01/2029
3138ER	VP	2	FN AL9621 - RMBS					4	1	558,474	106.518	558,074	523,927	552,359		(771)			4.000	2.564	MON	1,746	20,794	03/27/2017	01/01/2037
3138ES	B8	0	FN AL9962 - RMBS					4	1	618,994	104.657	618,816	591,272	614,098		(778)			3.500	2.325	MON	1,725	20,550	04/26/2017	01/01/2036
3138W9	DC	1	FN AS0098 - RMBS					4	1	1,305,102	104.745	1,311,687	1,252,272	1,298,869		(1,876)			3.500	2.297	MON	3,652	43,454	12/09/2016	08/01/2033
31397S	XM	1	FNR 1140H KA - CMO/RMBS					4	1	279,955	103.984	287,510	276,494	274,624		325			3.500	3.665	MON	806	9,677	06/15/2011	03/25/2026
31398N	BS	2	FNR 10102A DE - CMO/RMBS					4	1	59,355	100.753	58,012	57,578	58,191		(265)			3.000	1.927	MON	144	1,690	06/27/2016	06/25/2029
31403D	JE	0	FN 745561 - RMBS					4	1	1,123	103.308	1,156	1,119	1,114		4			5.000	5.520	MON	5	24	12/31/2010	08/01/2020
31403D	KD	0	FN 745592 - RMBS					4	1	39	103.308	40	39	39					5.000	4.056	MON	0	(15)	12/31/2010	01/01/2021
3140QB	N5	3	FN CA4011 - RMBS					4	1	4,518,335	101.930	4,534,672	4,448,822	4,514,943		(3,392)			3.500	2.959	MON	12,976	25,951	10/11/2019	08/01/2049
3140QC	DT	0	FN CA4613 - RMBS					4	1	4,986,049	102.028	5,010,462	4,910,852	4,983,763		(2,286)			3.500	2.977	MON	14,323	14,323	11/07/2019	11/01/2049
31412Q	SE	0	FN 932117 - RMBS					4	1	222,088	104.294	223,936	214,716	216,352		(356)			4.000	3.457	MON	716	8,470	01/28/2011	11/01/2024
31416W	ZA	3	FN AB1636 - RMBS					4	1	328,804	102.862	329,833	320,655	324,664		(264)			3.500	3.042	MON	935	11,145	06/16/2011	10/01/2030
31417Y	GK	7	FN MA0201 - RMBS					4	1	239,162	104.297	241,519	231,569	233,986		(522)			4.000	3.281	MON	772	9,131	06/16/2011	10/01/2024
31417Y	SD	0	FN MA0515 - RMBS					4	1	310,223	103.598	310,390	299,611	305,519		(947)			3.500	2.427	MON	874	10,342	06/16/2011	09/01/2025
31417Y	SK	4	FN MA0521 - RMBS					4	1	3,204	103.571	3,187	3,078	3,084		(18)			3.500	2.393	MON	9	95	06/16/2011	09/01/2020
31418A	AJ	7	FN MA0908 - RMBS					4	1	675,656	106.504	680,476	638,918	669,431		(1,554)			4.000	2.491	MON	2,130	25,345	12/28/2016	11/01/2031
31418A	F2	9	FN MA1084 - RMBS					4	1	1,431,939	104.532	1,400,456	1,339,733	1,421,906		(3,895)			3.500	1.489	MON	3,908	46,511	09/13/2017	06/01/2032
31418A	HQ	4	FN MA1138 - RMBS					4	1	97,151	104.584	95,180	91,008	96,355		(246)			3.500	1.565	MON	265	3,161	08/11/2016	08/01/2032
31418A	SN	9	FN MA1424 - RMBS					4	1	628,263	104.754	633,559	604,804	625,626		(884)			3.500	2.370	MON	1,764	21,005	09/13/2017	04/01/2033
31418B	7E	0	FN MA2692 - RMBS					4	1	684,042	104.278	676,918	649,151	677,272		(820)			3.500	2.315	MON	1,893	22,563	11/16/2016	07/01/2036
31418D	HY	1	FN MA3846 - RMBS					4	1	1,990,744	100.633	1,998,342	1,985,779	1,990,583		(161)			3.000	2.944	MON	4,964	4,964	10/25/2019	11/01/2049
31418V	T5	1	FN AD7771 - RMBS					4	1	135,076	104.297	135,501	129,919	131,854		(335)			4.000	3.117	MON	433	5,116	06/16/2011	07/01/2025

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
				F o r e i g n	Bond	CHAR																		NAIC Design- ation and Admini- strative Symbol	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification	Description			Code				Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31419D MQ 1	FN AE3066 - RMBS.....			4	1			210,962	103.599	212,847	205,453	207,495		(360)			3.500	2.901	MON...	599	7,083	06/16/2011.	09/01/2025.
31419D NW 7	FN AE3104 - RMBS.....			4	1			139,937	103.612	139,958	135,078	136,796		(282)			3.500	2.779	MON...	394	4,676	12/19/2017.	09/01/2025.
2699999	U.S. Special Revenue - Residential Mortgage-Backed Securities.....							70,317,808	XXX	69,926,299	68,465,423	69,876,389	0	(93,074)	0	0	XXX	XXX	XXX	174,957	1,534,377	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																							
3137AJ MG 6	FHMS K016 X1 - CMBS.....			3	1			1,906,106	2.188	332,008		351,351		(223,352)			1.478	4.284	MON...	18,689	245,847	12/13/2011.	10/25/2021.
2799999	U.S. Special Revenue - Commercial Mortgage-Backed Securities.....							1,906,106	XXX	332,008	0	351,351	0	(223,352)	0	0	XXX	XXX	XXX	18,689	245,847	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																							
196479 2D 0	COLORADO HSG & FIN AUTH.....			2	1FE			3,085,535	113.893	3,325,676	2,920,000	3,069,396		(20,355)			4.250	3.499	MN.....	20,860	103,039	11/28/2018.	05/01/2049.
196479 TZ 2	COLORADO HSG & FIN AUTH.....			2	1FE			54,148	102.038	51,019	50,000	50,872		(1,549)			5.000	3.646	MN.....	417	1,875	04/13/2011.	11/01/2028.
19647P BA 0	COLORADO HSG & FIN AUTH MULTIFAMILY HSG.....			4	1FE			343,668	112.111	385,291	343,669	343,668		(0)			3.200	3.200	MON.....	916	10,447	06/20/2013.	02/01/2044.
19647P BW 2	COLORADO HSG & FIN AUTH MULTIFAMILY HSG.....			2	1FE			2,346,232	105.256	2,469,550	2,346,232	2,346,232					3.750	3.750	MON.....	7,332	87,990	08/04/2017.	10/01/2057.
196480 DQ 7	COLORADO HSG & FIN AUTH.....			2	1FE			2,199,980	109.641	2,192,820	2,000,000	2,197,695		(2,285)			3.875	2.615	MN.....	8,826		10/18/2019.	05/01/2050.
20774W G9 6	CONNECTICUT ST HSG FIN AUTH.....			2	1FE			57,246	101.430	55,787	55,000	55,363		(1,162)			4.000	3.502	MN.....	281	2,906	07/22/2011.	11/15/2040.
20775B N8 5	CONN ST HSG FIN AUTH HSG MTG FIN PG.....			2	1FE			351,282	104.125	343,613	330,000	337,430		(6,187)			4.000	3.173	MN.....	1,687	14,005	10/11/2013.	11/15/2032.
20775C LV 4	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN.....			2	1FE			1,000,000	104.079	1,040,790	1,000,000	1,000,000					3.050	3.050	MN.....	3,897	30,500	11/02/2016.	11/15/2031.
20775C TU 8	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN.....			2	1FE			1,000,000	105.787	1,057,870	1,000,000	1,000,002		(1)			3.400	3.400	MN.....	4,344	34,000	04/26/2017.	11/15/2032.
20775C ZE 7	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN.....			2	1FE			974,041	106.302	977,978	920,000	960,012		(7,849)			4.000	3.366	MN.....	4,702	37,353	02/07/2018.	11/15/2041.
31350A BR 8	FEDMFH M034 A - CMBS.....			4	1			1,706,731	100.626	1,670,392	1,660,000	1,662,935		(7,956)			4.150	3.533	MON.....	3,062	68,857	03/29/2016.	04/15/2025.
31350A BR 8	FEDMFH M034 A - CMBS.....	SD		4	1			241,463	100.626	236,471	235,000	235,488		(1,672)			4.150	3.426	MON.....	433	9,753	09/11/2015.	04/15/2025.
31397P PN 4	FHM M012 AA2 - CMBS.....			4	1			851,355	100.816	901,104	893,811	873,682		7,631			1.600	2.521	MON.....	2,416	13,109	12/13/2016.	08/15/2051.
31397P PP 9	FHM M012 AA3 - CMBS.....			4	1			1,787,622	102.761	1,836,978	1,787,622	1,787,337		(493)			2.650	2.613	MON.....	8,002	45,824	11/06/2014.	08/15/2051.
34074M SJ 1	FLORIDA HSG FIN CORP REV.....			2	1FE			3,171,600	110.322	3,309,660	3,000,000	3,154,181		(16,429)			4.250	3.507	JJ.....	63,750	67,646	11/15/2018.	01/01/2050.
373539 5F 8	GEORGIA ST HSG & FIN AUTH REV.....			2	1FE			676,713	104.967	666,540	635,000	655,176		(8,259)			3.500	2.911	JD.....	1,852	22,751	10/06/2016.	06/01/2039.
45129W MB 3	IDAHO HSG & FIN ASSN - MBS.....			4	1			374,455	106.642	381,389	357,635	370,684		(202)			3.500	2.809	MON.....	1,043	12,517	05/05/2014.	05/21/2044.
45129Y F4 3	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R.....			2	1FE			518,412	102.527	497,256	485,000	507,736		(12,215)			4.000	2.882	JJ.....	9,700	16,500	06/12/2015.	07/01/2034.
45201L WF 8	ILLINOIS HSG DEV AUTH - MBS.....			2	1FE			485,588	105.488	512,236	485,587	485,588		(0)			3.875	3.875	MON.....	1,568	18,699	10/11/2013.	12/01/2043.
45201Y N2 9	ILLINOIS HSG DEV AUTH REV - MBS.....			2	1FE			1,680,179	101.455	1,704,626	1,680,179	1,680,050		3			3.125	3.125	MON.....	4,375	52,343	01/25/2017.	02/01/2047.
45201Y S5 7	ILLINOIS HSG DEV AUTH REV.....			2	1FE			1,845,874	110.331	1,936,309	1,755,000	1,828,643		(17,416)			4.000	3.368	FA.....	29,250	75,357	06/01/2018.	08/01/2048.
45201Y YK 7	ILLINOIS HSG DEV AUTH REV - MBS.....			2	1FE			808,226	100.237	843,897	841,902	812,965		255			2.450	3.410	MON.....	1,719	20,438	08/06/2014.	06/01/2043.
45203L CL 5	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE.....			2	1FE			994,156	101.640	1,010,460	994,156	994,160		(0)			4.050	4.050	MON.....	3,355	40,263	02/03/2017.	03/01/2059.
45506A BL 4	INDIANA ST HSG & CMNTY DEV AUTH HOME FIR.....			2	1FE			80,301	101.202	75,902	75,000	75,964		(1,935)			4.500	3.095	JD.....	281	2,732	06/17/2011.	06/01/2028.
49130T NP 7	KENTUCKY HSG CORP HSG REV.....			2	1FE			47,331	101.706	45,768	45,000	44,449		546			4.250	4.444	JJ.....	956	2,083	12/16/2011.	07/01/2027.
54627D BX 8	LOUISIANA HSG CORP SINGLE FAMILY MTG REV.....			2	1FE			1,219,028	100.429	1,224,257	1,219,028	1,219,028		(0)			2.875	2.875	MON.....	2,921	34,745	04/18/2017.	11/01/2038.
56052F BR 5	MAINE ST HSG AUTH MTG PUR.....			2	1FE			500,666	104.674	486,734	465,000	484,910		(11,799)			4.000	3.047	MN.....	2,377	18,684	06/17/2015.	11/15/2045.
56052F CE 3	MAINE ST HSG AUTH MTG PUR.....			2	1FE			933,939	103.028	916,949	890,000	914,894		(13,206)			3.500	2.880	MN.....	3,980	31,746	08/07/2015.	11/15/2035.
57419R S9 7	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C.....			2	1FE			2,000,000	104.494	2,089,880	2,000,000	2,000,110		53			3.350	3.349	MS.....	19,728	67,000	07/27/2017.	09/15/2034.
57419R YB 5	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C.....			2	1FE			338,762	103.405	330,896	320,000	329,756		(3,200)			3.500	2.912	MS.....	3,733	11,825	11/18/2015.	09/01/2045.
57419T DL 2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C.....			2	1FE			537,140	107.048	535,240	500,000	536,399		(741)			3.500	2.602	MS.....	3,646		10/04/2019.	03/01/2050.
57586P 8H 2	MASSACHUSETTS ST HSG FIN AGY HSG REV.....			2	1FE			594,744	103.421	573,987	555,000	570,573		(7,913)			4.000	3.127	JD.....	1,850	22,743	10/24/2013.	12/01/2043.
57587A HY 7	MASSACHUSETTS ST HSG FIN AGY HSG REV.....			2	1FE			546,618	104.976	535,378	510,000	516,845		(2,499)			4.000	3.699	JD.....	1,700	20,899	03/12/2015.	06/01/2039.

SCHEDULE D - PART 1

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

E10.6

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5	NAIC Designation and Administrative Symbol	8	9			12	13			14	15	16	17	18	19	20	21	22		
CUSIP Identification			Description				Code	F o r e i g n	Bond CHAR		Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
594653	6J	1	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M.....			2	1FE		1,203,018	104.198	1,161,808	1,115,000	1,154,366	(17,329)				4.000	3.218	JD	3,717	41,935	08/06/2015	06/01/2046	
594654	CL	7	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M.....			2	1FE		2,000,000	107.981	2,159,620	2,000,000	2,000,126	(13)				3.600	3.599	JD	6,000	72,000	03/09/2018	12/01/2033	
594654	CM	5	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M.....			2	1FE		1,926,731	107.986	1,959,946	1,815,000	1,901,871	(17,685)				4.000	3.268	JD	6,050	71,830	03/09/2018	12/01/2048	
594654	GD	1	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M.....			2	1FE		2,017,129	108.852	2,013,762	1,850,000	2,014,379	(2,750)				3.750	2.627	JD	11,755		10/09/2019	06/01/2050	
60416Q	CD	4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....			2	1FE		52,805	102.155	51,078	50,000	50,490	(573)				4.500	3.822	JJ	1,125	2,383	06/17/2011	01/01/2031	
60416Q	DL	5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....			2	1FE		53,978	102.222	51,111	50,000	50,692	(1,105)				4.500	3.544	JJ	1,125	2,530	06/08/2011	07/01/2034	
60416Q	FT	6	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....			2	1FE		376,575	99.812	375,491	376,199	376,312	(31)				2.600	2.598	MON	815	9,696	08/01/2012	09/01/2042	
60416Q	FY	5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....			2	1FE		360,287	102.400	368,934	360,287	360,287	(0)				3.000	3.000	MON	901	10,690	06/11/2014	07/01/2044	
60416Q	GB	4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....			2	1FE		438,451	103.006	451,631	438,451	438,451	(0)				2.875	2.875	MON	1,050	12,437	10/15/2014	11/01/2044	
60416Q	GC	2	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....			2	1FE		550,542	100.775	554,808	550,542	550,542	(0)				2.800	2.800	MON	1,285	15,283	01/13/2015	02/01/2045	
60416Q	GQ	1	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....			2	1FE		392,138	100.331	393,436	392,138	392,138	(0)				2.930	2.930	MON	957	11,446	02/10/2017	03/01/2047	
60416S	HX	1	MINNESOTA ST HSG FIN AGY.....			2	1FE		474,041	105.329	458,181	435,000	446,022	(5,122)				4.000	3.388	JJ	8,700	18,097	12/04/2014	01/01/2045	
60416S	TC	4	MINNESOTA ST HSG FIN AGY.....			2	1FE		624,975	105.483	622,350	590,000	606,984	(7,301)				4.000	3.465	JJ	11,800	24,736	12/14/2016	01/01/2047	
60416S	WD	8	MINNESOTA ST HSG FIN AGY.....			2	1FE		903,395	106.540	894,936	840,000	884,709	(11,506)				4.000	3.147	JJ	16,800	34,419	12/05/2017	01/01/2048	
60535G	AX	0	MISSISSIPPI HOME CORP HOMEOWNERSHIP MTG.....			2	1FE		43,108	100.516	40,206	40,000	40,175	(844)				4.500	3.429	JD	169	1,879	12/31/2010	12/01/2031	
60535Q	LY	4	MISSISSIPPI HOME CORP SINGLE FAMILY MTG.....			2	1FE		312,117	100.036	312,230	312,117	312,117	(0)				2.750	2.750	MON	715	8,505	06/20/2013	12/01/2032	
60535Q	ND	8	MISSISSIPPI HOME CORP SINGLE FAMILY MTG.....			2	1FE		647,753	104.571	637,883	610,000	627,854	(7,241)				3.500	2.957	JD	1,823	22,135	11/03/2016	12/01/2038	
60636X	8E	6	MISSOURI ST HSG DEV COMMN SINGLE FAMILY.....			2	1FE		59,238	100.925	55,509	55,000	55,416	(1,205)				4.500	3.570	MN	488	2,712	12/31/2010	11/01/2027	
60637B	BD	1	MISSOURI ST HSG DEV COMMN SINGLE FAMILY.....			2	1FE		63,882	101.508	60,905	60,000	60,535	(936)				4.625	3.825	MN	501	3,061	04/12/2011	05/01/2028	
60637B	CK	4	MISSOURI ST HSG DEV COMMN SINGLE FAMILY.....			2	1FE		96,545	101.407	91,266	90,000	91,061	(1,471)				4.250	3.338	MN	638	3,931	12/07/2011	11/01/2030	
60637B	GM	6	MISSOURI ST HSG DEV COMMN SINGLE FAMILY.....			2	1FE		1,144,758	104.495	1,112,872	1,065,000	1,090,313	(9,805)				4.000	3.507	MN	7,367	43,546	08/12/2015	11/01/2045	
60637B	PZ	7	MISSOURI ST HSG DEV COMMN SINGLE FAMILY.....			2	1FE		926,571	107.663	931,285	865,000	908,953	(10,604)				4.000	3.216	MN	5,833	34,949	12/01/2017	05/01/2047	
61212R	4G	8	MONTANA ST BRD HSG.....			2	1FE		308,484	102.094	306,282	300,000	303,291	(2,204)				3.500	3.159	JD	875	9,552	08/29/2013	12/01/2044	
61212R	8H	2	MONTANA ST BRD HSG.....			2	1FE		1,247,404	108.129	1,270,516	1,175,000	1,232,065	(9,649)				4.000	3.298	JD	3,917	46,885	03/23/2018	06/01/2049	
63968M	NY	1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG.....			2	1FE		746,124	104.724	727,832	695,000	722,892	(9,021)				3.500	2.984	MS	8,283	25,079	10/26/2016	09/01/2046	
63968M	RD	3	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG.....			2	1FE		925,000	106.357	983,802	925,000	924,996	16				3.750	3.750	MS	11,563	32,775	03/08/2018	09/01/2035	
63968M	RE	1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG.....			2	1FE		952,128	107.498	962,107	895,000	940,419	(8,509)				4.000	3.335	MS	12,067	36,177	03/07/2018	09/01/2048	
63968M	UU	1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG.....			2	1FE		1,069,040	105.310	1,053,100	1,000,000	1,067,948	(1,092)				3.750	2.901	MS	6,354		10/03/2019	09/01/2049	
64613A	AC	6	NEW JERSEY ST HSG & MTG FIN AGY REV.....			2	1FE		943,254	111.058	977,310	880,000	934,018	(10,419)				4.500	3.783	AO	9,900	39,365	06/15/2018	10/01/2048	
647200	5T	7	NEW MEXICO MTG FIN AUTH.....			2	1FE		731,895	103.932	711,934	685,000	737,357	(14,354)				3.500	2.378	MS	7,992	23,098	10/26/2016	03/01/2045	
647200	M8	4	NEW MEXICO MTG FIN AUTH.....			2	1FE		257,176	100.364	245,892	245,000	245,305	(2,110)				4.625	3.856	MS	3,777	10,753	06/21/2011	09/01/2025	
647200	N5	9	NEW MEXICO MTG FIN AUTH.....			2	1FE		43,280	101.173	40,469	40,000	40,362	(1,200)				5.000	3.609	MS	667	1,375	06/16/2011	09/01/2030	
647200	V3	5	NEW MEXICO MTG FIN AUTH.....			2	1FE		233,154	101.710	223,762	220,000	223,727	(2,439)				3.750	3.271	MS	2,750	8,398	08/15/2012	03/01/2043	
647200	X6	6	NEW MEXICO MTG FIN AUTH - MBS.....			2	1FE		630,505	102.455	621,138	606,255	626,367	(479)				4.500	4.277	MON	2,273	27,159	08/08/2013	10/01/2043	
647201	HC	9	NEW MEXICO MTG FIN AUTH.....			2	1FE		1,628,400	109.776	1,646,640	1,500,000	1,623,840	(4,560)				3.750	2.710	JJ	21,250		07/10/2019	01/01/2050	
64966W	DH	7	NEW YORK N Y CITY HSG DEV CORP REV.....	SD		2	1FE		1,624,410	111.546	1,673,190	1,500,000	1,550,125	(13,100)				5.000	3.968	JJ	37,500	75,000	08/30/2013	07/01/2024	
64972C	BD	4	NEW YORK N Y CITY HSG DEV CORP MULTIFAM.....			4	1FE		121,416	100.140	121,586	121,416	121,417	0				3.050	3.049	MON	165	3,699	06/19/2014	06/15/2036	
64988Y	CS	4	NEW YORK ST MTG AGY HOMEOWNER MTG REV.....			2	1FE		2,152,780	107.138	2,142,760	2,000,000	2,148,994	(3,786)				3.500	2.589	AO	18,472		09/12/2019	10/01/2032	
658207	MZ	5	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP.....			2	1FE		78,548	101.192	75,894	75,000	75,715	(1,418)				4.250	3.591	JJ	1,594	3,104	12/08/2011	01/01/2028	
658207	SL	0	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP.....			2	1FE		903,684	104.079	889,875	855,000	882,954	(15,335)				3.500	2.902	JJ	14,963	29,402	10/20/2016	07/01/2039	
658207	TX	3	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP.....			2	1FE		1,000,000	107.199	1,071,990	1,000,000	1,000,016	(7)				3.850	3.850	JJ	19,250	38,500	05/17/2017	07/01/2037	

SCHEDULE D - PART 1

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

E10.10

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
337930	AC	5	FLAGSTAR BANCORP INC.....			1,2	2FE	999,990	104.309	1,043,092	1,000,000	1,000,021		21			6.125	6.126	JJ	28,243	61,250	06/29/2016.	07/15/2021.
340711	AT	7	FLORIDA GAS TRANSMISSION CO.....			1	2FE	1,253,122	101.750	1,154,861	1,135,000	1,143,804		(15,883)			5.450	3.978	JJ	28,523	61,858	02/16/2012.	07/15/2020.
36164Q	MS	4	GE CAPITAL INTERNATIONAL FUNDING CO.....		C	1	2FE	169,779	100.124	170,211	170,000	169,961		46			2.342	2.369	MN	509	3,981	11/20/2015.	11/15/2020.
36962G	4R	2	GENERAL ELECTRIC CO.....				2FE	912,985	101.306	861,104	850,000	856,891		(9,506)			4.375	3.203	MS	10,846	37,188	07/23/2013.	09/16/2020.
37045X	CR	5	GENERAL MOTORS FINANCIAL COMPANY INC.....			1,2	2FE	997,860	108.560	1,085,599	1,000,000	998,229		369			5.100	5.149	JJ	23,233	25,500	01/14/2019.	01/17/2024.
37254B	AB	6	GENPACT LUXEMBOURG SARL.....		C	1,2	2FE	499,885	101.565	507,827	500,000	499,962		37			3.700	3.702	AO	4,625	18,500	03/21/2017.	04/01/2022.
37331N	AB	7	GEORGIA-PACIFIC LLC.....	SD		1	1FE	870,203	102.719	770,396	750,000	763,487		(15,748)			5.400	3.191	MN	6,750	40,500	06/27/2012.	11/01/2020.
40052T	AA	7	GRYPHON FDG LTD - ABS.....		C		6*	4,060	12.700	187,722	1,478,122	0					0.500	250.000	MON	1,153	6,222	12/31/2010.	05/11/2050.
40139L	AD	5	GUARDIAN LIFE GLOBAL FUNDING.....				1FE	669,156	101.062	677,117	670,000	669,598		175			2.500	2.526	MN	2,466	16,750	05/03/2017.	05/08/2022.
40139L	AD	5	GUARDIAN LIFE GLOBAL FUNDING.....	SD			1FE	1,777,757	101.062	1,798,909	1,780,000	1,778,931		466			2.500	2.526	MN	6,551	44,500	05/03/2017.	05/08/2022.
42234Q	AD	4	HEARTLAND FINANCIAL USA INC.....			2	2FE	500,000	105.227	526,136	500,000	500,000					5.750	5.750	JD	80	28,750	12/12/2014.	12/30/2024.
423452	AC	5	HELMERICH AND PAYNE INC.....			1,2	2FE	510,820	108.895	544,474	500,000	509,184		(958)			4.650	4.236	MS	6,846	11,625	03/12/2015.	03/15/2025.
42809H	AG	2	HESS CORP.....			1,2	3FE	997,900	106.588	1,065,879	1,000,000	998,508	83,345	230			4.300	4.324	AO	10,750	43,000	09/19/2016.	04/01/2027.
432748	AB	7	HILLTOP HOLDINGS INC.....			2	2FE	1,000,000	103.584	1,035,837	1,000,000	1,000,071		64			5.000	5.000	AO	10,556	50,000	04/06/2015.	04/15/2025.
44891A	AM	9	HYUNDAI CAPITAL AMERICA.....			1	2FE	499,470	101.333	506,664	500,000	499,761		116			3.100	3.122	AO	3,703	15,500	03/29/2017.	04/05/2022.
451102	BJ	5	ICAHN ENTERPRISES LP.....			1,2	3FE	617,315	101.875	611,250	600,000	606,657	16,949	(5,792)			6.250	5.661	FA	15,625	37,500	02/14/2018.	02/01/2022.
460690	BH	2	INTERPUBLIC GROUP OF CO INC.....			1	2FE	315,725	103.504	336,389	325,000	322,615		1,031			4.000	4.353	MS	3,828	13,000	03/14/2012.	03/15/2022.
46849L	SS	1	JACKSON NATIONAL LIFE GLOBAL FUNDING.....	SD			1FE	1,998,500	103.390	2,067,802	2,000,000	1,999,114		236			3.250	3.262	JJ	27,264	65,000	01/24/2017.	01/30/2024.
478160	CD	4	JOHNSON & JOHNSON.....	SD		1,2	1FE	1,396,192	101.077	1,415,082	1,400,000	1,398,308		774			2.250	2.307	MS	10,325	31,500	02/28/2017.	03/03/2022.
482480	AD	2	KLA-TENCOR CORP.....			1,2	2FE	999,830	103.375	1,033,750	1,000,000	999,980		57			4.125	4.126	MN	6,875	41,250	10/30/2014.	11/01/2021.
527288	BE	3	LEUCADIA NATIONAL CORP.....			1,2	2FE	986,410	108.873	1,088,726	1,000,000	994,011		1,476			5.500	5.678	AO	11,153	55,000	10/15/2013.	10/18/2023.
532457	BQ	0	ELI LILLY AND CO.....			1	1FE	3,050,387	101.295	3,094,559	3,055,000	3,052,791		946			2.350	2.381	MN	9,173	71,793	05/04/2017.	05/15/2022.
55336V	AA	8	MPLX LP.....			1,2	2FE	232,368	104.353	260,882	250,000	239,481		1,778			4.000	4.940	FA	3,778	10,000	08/19/2015.	02/15/2025.
58503F	40	3	MEDLEY CAPITAL CORP.....			2	5FE	346,227	25.125	351,750	350,000	346,300	657	(507)			6.500	7.530	JAJO	154	22,750	12/14/2015.	01/30/2021.
62856R	AB	1	MYRIAD INTERNATIONAL HLDG BV.....		C		2FE	403,125	101.879	382,044	375,000	377,675		(4,727)			6.000	4.661	JJ	10,188	22,500	12/19/2013.	07/18/2020.
62856R	AC	9	MYRIAD INTERNATIONAL HOLDINGS BV.....		C	1,2	2FE	499,810	111.070	555,349	500,000	499,898		34			5.500	5.504	JJ	12,222	27,500	07/14/2015.	07/21/2025.
62947Q	AZ	1	NXP BV.....		C	1,2	2FE	999,710	108.625	1,086,250	1,000,000	999,716		23			4.875	4.883	MS	16,250	35,885	12/03/2018.	03/01/2024.
637432	NL	5	NATIONAL RURAL UTILITIES COOPERATIVE FIN.....	SD		1,2	1FE	998,050	103.186	1,031,863	1,000,000	998,824		283			2.950	2.981	FA	11,800	29,500	01/31/2017.	02/07/2024.
649604	AD	7	NEW YORK MORTGAGE TRUST INC.....				2FE	1,019,700	101.865	1,049,210	1,030,000	1,022,974		3,164			6.250	6.613	JJ	29,684	64,375	12/19/2018.	01/15/2022.
651290	AP	3	NEWFIELD EXPLORATION CO.....			1	2FE	165,813	106.250	185,938	175,000	171,873		1,374			5.750	6.685	JJ	4,221	10,063	12/16/2014.	01/30/2022.
654740	AV	1	NISSAN MOTOR ACCEPTANCE CORP.....	SD		1	1FE	1,998,800	100.656	2,013,118	2,000,000	1,999,500		248			2.800	2.813	JJ	26,133	56,000	01/10/2017.	01/13/2022.
686330	AL	5	ORIX CORP.....		C		1FE	1,998,300	106.213	2,124,268	2,000,000	1,998,600		300			4.050	4.069	JJ	37,125	40,500	01/08/2019.	01/16/2024.
713448	BW	7	PEPSICO INC.....			1	1FE	1,453,124	101.890	1,497,784	1,470,000	1,466,156		2,276			3.000	3.164	FA	15,435	44,100	09/25/2013.	08/25/2021.
713448	DT	2	PEPSICO INC.....	SD		1,2	1FE	3,902,102	101.008	3,949,397	3,910,000	3,906,240		1,608			2.250	2.293	MN	14,418	87,975	04/27/2017.	05/02/2022.
71424#	AA	3	PERMIAN HLDCO 2 INC.....				5GI	108,438	100.000	108,438	108,438	108,423	(0)	11			14.000	14.013	MJSD	42	13,941	12/31/2019.	10/15/2021.
714244	ZZ	6	PERMIAN DD 14.00 10/15/2021.....				5GI	55,838	100.000	55,838	55,838	55,696		67			14.000	14.167	MJSD	22	7,178	12/31/2019.	10/15/2021.
718546	AC	8	PHILLIPS 66.....			1	1FE	748,223	104.910	786,825	750,000	749,570		222			4.300	4.327	AO	8,063	32,250	03/07/2012.	04/01/2022.
74153W	CL	1	PRICOA GLOBAL FUNDING I.....				1FE	1,999,820	100.872	2,017,438	2,000,000	1,999,829		9			2.400	2.402	MS	13,067		09/16/2019.	09/23/2024.
74273@	AB	9	PRIT CORE REALTY HOLDINGS LLC.....				2	1,000,000	104.040	1,040,400	1,000,000	1,000,000					3.850	3.849	FA	14,651	38,500	02/14/2013.	02/14/2023.
74348T	AQ	5	PROSPECT CAPITAL CORP.....				2FE	87,000	100.932	121,118	120,000	117,156		9,325			4.750	13.573	AO	1,203	5,700	02/11/2016.	04/15/2020.

SCHEDULE D - PART 1

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

E10.13

1		2		Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5		NAIC Designation and Administrative Symbol	8	9	12			13	14	15	16	17	18	19	20	21	22	
CUSIP Identification		Description	Code	Foreign	Bond CHAR	Actual Cost	Rate Used to Obtain Fair Value					Fair Value	Par Value											Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
76112B	NM	8	GMACM 05AA1 1A1 - CMO/RMBS.....	.....	..	.....4	1FM	641,202	96.422	677,421	702,557	631,088	.....	.....10,552	.....	.....4.502	7.187	MON.....	2,636	30,504	07/05/2016	05/18/2035		
81743A	AA	7	SEMT 195 A1 - CMO/RMBS.....	.....	..	.....4	1FE	2,029,279	101.208	2,018,460	1,994,377	2,029,239	.....	.....(40)	.....	.....3.500	3.409	MON.....	5,817	5,817	11/14/2019	12/27/2049		
81748J	AA	3	SEMT 194 A1 - CMO/RMBS.....	.....	..	.....4	1FE	3,011,086	101.205	2,984,872	2,949,335	3,008,839	.....	.....(2,247)	.....	.....3.500	3.054	MON.....	8,602	17,204	10/08/2019	11/25/2049		
863579	C3	0	SARM 0521 6A3 - CMO/RMBS.....	.....	..	.....4	1FM	386,284	96.607	425,066	439,994	382,917	.....	.....13,143	.....	.....4.492	7.629	MON.....	1,647	16,867	02/10/2016	11/25/2035		
863579	UU	0	SARM 0515 4A1 - CMO/RMBS.....	.....	..	.....4	1FM	287,691	97.336	317,657	326,351	274,167	.....	.....7,576	.....	.....4.230	7.310	MON.....	1,151	13,601	01/15/2016	07/25/2035		
863587	AE	1	SAIL 063 A5 - RMBS.....	.....	..	.....4	1FM	455,920	97.628	516,063	528,603	477,093	.....	.....(1,831)	.....	.....2.092	6.671	MON.....	184	12,154	11/06/2015	06/25/2036		
86358R	DX	2	SASC 01SB1 A5 - RMBS.....	.....	..	.....4	1FM	165,993	97.769	173,279	177,232	166,792	.....	.....945	1,215	3.375	3.500	MON.....	498	5,939	02/07/2013	08/25/2031		
872225	AD	9	TBW 065 A3 - RMBS.....	.....	..	.....4	1FM	411,462	88.428	453,555	512,910	389,208	.....	.....(67)	.....	.....5.950	9.668	MON.....	2,543	17,879	02/18/2014	11/25/2036		
881561	VY	7	TMTS 0512AL AF4 - RMBS.....	.....	..	.....4	1FM	406,675	105.755	445,302	421,068	405,454	.....	.....1,241	.....	.....5.885	4.870	MON.....	2,065	18,804	03/08/2017	07/25/2036		
88156E	AB	2	TMTS 0617HE AB1 - RMBS.....	.....	..	.....4	1FM	242,970	100.249	285,358	284,650	267,652	.....	.....13,082	.....	.....1.992	7.797	MON.....	95	7,058	03/04/2016	01/25/2038		
89175J	AB	6	TPMT 176 A2 - CMO/RMBS.....	.....	..	.....4	1FM	937,813	100.136	1,001,362	1,000,000	945,324	.....	.....7,512	.....	.....3.000	3.839	MON.....	2,500	22,500	03/04/2019	10/25/2057		
89175M	AE	3	TPMT 183 M1 - RMBS.....	.....	..	.....4	1FM	1,909,375	102.154	2,043,069	2,000,000	1,921,940	.....	.....11,884	.....	.....3.880	4.894	MON.....	6,467	77,500	11/27/2018	05/25/2058		
89176E	AB	6	TPMT 181 A2 - RMBS.....	.....	..	.....4	1FM	957,500	101.414	1,014,144	1,000,000	962,891	.....	.....5,391	.....	.....3.250	3.815	MON.....	2,708	24,375	03/04/2019	01/25/2058		
89176E	AC	4	TPMT 181 M1 - RMBS.....	.....	..	.....4	1FM	1,882,188	102.071	2,041,412	2,000,000	1,894,554	.....	.....12,366	.....	.....3.500	4.417	MON.....	5,833	64,167	01/17/2019	01/25/2058		
92922F	3N	6	WAMU 05AR12 1A8 - CMO/RMBS.....	.....	..	.....4	1FM	223,959	100.189	237,599	237,151	223,474	.....	.....3,493	.....	.....3.884	5.616	MON.....	768	9,233	02/23/2016	10/25/2035		
92990G	AJ	2	WAMU 07HY5 3A1 - CMO/RMBS.....	.....	..	.....4	1FM	285,773	97.651	306,888	314,271	281,795	.....	.....5,171	.....	.....3.944	8.489	MON.....	1,033	12,082	04/14/2016	05/26/2037		
933636	AA	0	WAMU 07HY4 1A1 - CMO/RMBS.....	.....	..	.....4	1FM	298,344	100.698	336,860	334,526	312,606	.....	.....5,955	.....	.....3.501	7.527	MON.....	976	10,028	08/04/2016	04/25/2037		
93363P	AC	4	WAMU 06AR14 1A3 - CMO/RMBS.....	.....	..	.....4	1FM	516,012	96.185	528,492	549,451	520,418	.....	.....7,015	.....	.....3.271	6.572	MON.....	1,498	19,330	09/16/2016	11/25/2036		
939336	X9	9	WAMU 05AR1 A2B - CMO/RMBS.....	.....	..	.....4	1FM	463,324	97.977	514,393	525,013	454,017	.....	.....(5,274)	.....	.....2.592	5.946	MON.....	265	16,236	01/22/2016	01/25/2045		
94984D	AC	8	WFMBS 06AR13 A3 - CMO/RMBS.....	.....	..	.....4	1FM	49,674	99.792	53,251	53,362	49,506	.....	.....975	.....	.....4.849	6.414	MON.....	216	2,484	02/24/2016	09/25/2036		
95002F	AA	2	WFMBS 194 A1 - CMO/RMBS.....	.....	..	.....4	1FE	2,016,053	101.201	2,004,564	1,980,771	2,014,556	.....	.....(1,497)	.....	.....3.500	2.884	MON.....	5,777	5,777	11/19/2019	09/27/2049		
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....																								
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																								
05490T	AA	0	BBCCR 15GTP A - CMBS.....	.....	..	.....4	1FM	1,801,701	106.555	1,864,718	1,750,000	1,781,070	.....	.....(5,019)	.....	.....3.966	3.634	MON.....	4,820	69,405	09/09/2015	08/12/2033		
05608B	AA	8	BX 19IMC A - CMBS.....	.....	..	.....4	1FM	2,000,000	100.061	2,001,228	2,000,000	2,000,000	.....	.....	.....	.....2.740	2.779	MON.....	2,589	37,101	05/02/2019	04/17/2034		
30288B	AE	5	FREMF 15K721 B - CMBS.....	.....	..	.....4	1FM	909,719	103.514	1,035,139	1,000,000	958,055	.....	.....13,347	.....	.....3.565	5.261	MON.....	2,971	36,133	05/25/2016	11/25/2047		
30290U	AL	3	FREMF 12K22 C - CMBS.....	.....	..	.....4	1FM	997,813	102.831	1,028,307	1,000,000	997,686	.....	.....90	.....	.....3.687	3.739	MON.....	3,072	37,389	07/25/2016	08/25/2045		
30295M	AS	1	FREMF 16K723 B - CMBS.....	.....	..	.....4	1FM	702,110	103.230	774,227	750,000	720,809	.....	.....6,183	.....	.....3.580	4.699	MON.....	2,237	27,228	11/03/2016	10/25/2039		
357081	AE	8	FREMF 15K720 B - CMBS.....	.....	..	.....4	1FM	446,563	101.705	508,523	500,000	476,199	.....	.....8,081	.....	.....3.392	5.356	MON.....	1,413	17,192	01/15/2016	08/26/2047		
35709C	AS	2	FREMF 19K87 B - CMBS.....	.....	..	.....4	1FM	981,305	107.825	1,078,246	1,000,000	982,688	.....	.....1,383	.....	.....4.322	4.668	MON.....	3,602	40,231	01/23/2019	01/25/2051		
36828Q	QH	2	GECMC 05C4 AJ - CMBS.....	.....	..	.....4	1FM	211,828	97.781	218,315	223,270	223,304	.....	.....34	.....	.....5.751	5.751	MON.....	1,070	10,863	03/01/2016	11/10/2045		
46639J	AE	0	JPMCC 13C10 A5 - CMBS.....	.....	..	.....4	1FM	1,439,825	102.617	1,515,389	1,476,744	1,461,472	.....	.....4,104	.....	.....3.143	3.483	MON.....	3,867	46,537	04/03/2014	12/17/2047		
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities.....																								
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																								
000366	AA	2	AASET 171 A - ABS.....	.....	..	.....2	1FE	455,843	100.819	459,580	455,846	455,848	.....	.....3	.....	.....3.967	3.966	MON.....	753	17,939	05/25/2017	05/16/2042		
000823	AA	2	ABPCI 2 A1 - CDO.....	.....	C	4	1FE	2,000,000	99.948	1,998,959	2,000,000	1,998,416	.....	.....83	.....	.....3.746	3.792	JAJO.....	14,984	87,045	06/02/2017	07/20/2029		
000825	AA	7	ACAM 19FL1 A - CDO.....	.....	..	.....4	1FE	1,000,000	100.000	1,000,000	1,000,000	1,000,000	.....	.....	.....	.....3.200	3.200	MON.....	1,244	.....	12/10/2019	11/16/2034		
00085U	AA	9	ABPCI 4 A1A - CDO.....	.....	C	4	1FE	1,000,000	99.226	992,256	1,000,000	999,222	.....	.....9	.....	.....3.496	3.534	JAJO.....	6,992	40,995	12/20/2017	01/20/2030		
00085U	AJ	0	ABPCI 4 A1B - CDO.....	.....	C	4	1FE	1,000,000	99.390	993,900	1,000,000	1,000,088	.....	.....20	.....	.....3.800	3.815	JAJO.....	7,494	38,000	12/20/2017	01/20/2030		
00100F	AC	9	ACIS 143 A1F - CDO.....	.....	..	.....4	1FE	555,639	99.958	558,198	558,431	557,877	.....	.....65	.....	.....3.700	3.856	FMAN.....	3,444	20,216	01/16/2014	02/02/2026		
00102D	AC	2	ACIS 145 A2 - CDO.....	.....	..	.....4	1FE	499,684	99.914	499,254	499,684	499,697	.....	.....13	.....	.....3.535	3.547	FMAN.....	2,944	17,665	10/09/2014	11/02/2026		

SCHEDULE D - PART 1

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

E10.14

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	g	n	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
001406	AA	5	DCAL 2015 A1 - ABS.....	C	2	1FE	235,739	99.924	235,560	235,739	235,741	2	.....	.....	.....	.....4.213	4.249	MON...	441	9,876	02/13/2015.	02/15/2040.	
00213R	AB	9	ARLFR 121 A2 - ABS.....	..	4	1FE	1,501,172	...102.440	1,536,601	1,500,000	1,500,924	(248)	.....	.....	.....	.....3.810	3.818	MON...	2,540	52,388	02/06/2019.	12/15/2042.	
00217L	AA	0	AREIT 19CRE3 A - CMBS.....	..	4	1FE	1,000,000	99.928	999,278	1,000,000	1,000,000	.....	.....	.....	.....	.....2.760	2.816	MON...	1,227	8,943	08/09/2019.	09/14/2036.	
00217L	AC	6	AREIT 19CRE3 AS - CMBS.....	..	4	1FE	1,000,000	...100.020	1,000,202	1,000,000	1,000,000	.....	.....	.....	.....	.....3.040	3.100	MON...	1,351	9,791	08/09/2019.	09/14/2036.	
00256D	AA	0	AASET 191 A - ABS.....	..	4	1FE	710,249	...100.675	715,046	710,250	710,253	5	.....	.....	.....	.....3.844	3.844	MON...	1,213	13,272	06/12/2019.	05/15/2039.	
00436M	AA	3	AALLC 181 A - ABS.....	..	4	1FE	547,652	...102.785	563,046	547,790	547,672	12	.....	.....	.....	.....3.870	3.907	MON...	1,708	21,035	06/13/2018.	12/02/2033.	
00452P	AD	9	ACIS 156 A2 - CDO.....	..	4	1FE	1,569,544	99.902	1,568,009	1,569,544	1,569,544	.....	.....	.....	.....	.....3.367	3.380	FMAN.	8,808	52,847	03/04/2015.	05/03/2027.	
01448Q	AA	8	ALESC 4 A1 - CDO.....	..	4	1FE	436,292	98.028	503,720	513,851	418,501	(627)	.....	.....	.....	.....2.416	6.526	JAJO..	2,172	14,716	09/29/2016.	07/30/2034.	
01749P	AN	8	ALLEG 3 CN - CDO.....	C	4	1FE	773,788	74.406	744,057	1,000,000	773,788	(17,139)	107,289	.....	.....	.....6.670	6.670	JAJO..	8,634	79,999	04/30/2015.	07/26/2027.	
01749P	AU	2	ALLEG 3R B2R - CDO.....	C	4	1FE	500,000	99.734	498,669	500,000	500,014	16	.....	.....	.....	.....3.640	3.655	JAJO..	3,337	18,200	12/22/2017.	07/26/2027.	
02665X	AB	5	AH4R 14SFR3 B - ABS.....	..	4	1FE	999,967	...104.582	1,045,818	1,000,000	1,000,000	.....	.....	.....	.....	.....4.201	4.196	MON...	3,501	42,010	11/20/2014.	12/18/2036.	
02666B	AA	4	AH4R 15SFR2 A - ABS.....	..	4	1FE	928,042	104.705	971,737	928,072	927,504	(127)	.....	.....	.....	.....3.732	3.754	MON...	2,886	34,610	09/11/2015.	10/17/2052.	
02666B	AG	1	AH4R 15SFR2 XS - ABS.....	..	4	5GI	0	0.001	10	10	10	(9)	.....	.....	.....	.....	.....	MON...	.....	.....	09/11/2015.	10/17/2052.	
03235T	AA	5	ACEF 141 A - ABS.....	..	4	3FE	336,719	70.000	235,703	336,719	235,703	(53,886)	11	.....	.....	.....8.000	7.999	MON...	823	26,899	12/10/2014.	12/20/2024.	
03330P	AA	7	ANCHF 5 A - CDO.....	..	4	1FE	2,000,000	...103.284	2,065,674	2,000,000	2,000,000	.....	.....	.....	.....	.....4.100	4.099	AO.....	15,033	82,000	01/26/2018.	04/25/2036.	
03331F	AA	8	ANCHF 7 A - CDO.....	..	4	1FE	1,000,000	...103.644	1,036,436	1,000,000	1,000,000	.....	.....	.....	.....	.....4.620	4.830	JAJO..	8,470	26,693	02/19/2019.	04/25/2037.	
03765X	AD	8	APID 22 A2B - CDO.....	..	4	1FE	500,000	99.659	498,296	500,000	499,981	30	.....	.....	.....	.....4.040	4.061	JAJO..	3,984	20,200	09/16/2015.	10/20/2027.	
03789X	AD	0	DIN 191 A21 - ABS.....	..	2	2FE	1,500,000	101.376	1,520,640	1,500,000	1,500,000	.....	.....	.....	.....	.....4.194	4.216	MJSD.	4,544	31,455	05/28/2019.	06/07/2049.	
038370	AA	0	AQFIT 19A A - ABS.....	..	4	1FE	1,396,518	100.232	1,399,978	1,396,735	1,396,535	17	.....	.....	.....	.....3.140	3.166	MON...	1,949	10,477	09/16/2019.	07/16/2040.	
038779	AA	2	ARBYS 151 A2 - ABS.....	..	2	2FE	480,000	...102.544	492,211	480,000	480,027	29	.....	.....	.....	.....4.969	4.997	JAJO..	4,041	23,820	11/06/2015.	10/30/2045.	
03879X	AA	7	ARCLO 18FL1 A - CDO.....	..	4	1FE	2,004,375	...100.093	2,001,849	2,000,000	2,004,248	(127)	.....	.....	.....	.....2.890	2.869	MON...	2,569	5,021	11/25/2019.	06/15/2028.	
03879Y	AA	5	ARCLO 19FL1 A - CDO.....	C	4	1FE	2,002,813	...100.000	1,999,997	2,000,000	2,002,853	40	.....	.....	.....	.....2.890	2.921	MON...	2,569	.....	12/16/2019.	05/15/2037.	
03880V	AA	8	ARCLO 19FL2 A - CDO.....	C	4	1FE	2,500,000	99.967	2,499,173	2,500,000	2,500,000	.....	.....	.....	.....	.....2.940	2.939	MON...	3,266	6,807	11/01/2019.	09/15/2034.	
04002Q	AA	0	AREIT 18CRE2 A - CMBS.....	..	4	1FE	1,451,321	99.631	1,445,966	1,451,321	1,451,165	(155)	.....	.....	.....	.....2.720	2.771	MON...	1,754	10,556	10/03/2019.	11/16/2035.	
04016U	AE	7	ARES 46 A2 - CDO.....	C	4	1FE	1,174,800	97.631	1,171,574	1,200,000	1,178,666	3,641	.....	.....	.....	.....3.231	3.601	JAJO..	8,400	45,739	12/18/2018.	01/15/2030.	
05377R	CQ	5	AESOP 171 A - ABS.....	..	2	1FE	1,379,779	...101.712	1,403,624	1,380,000	1,379,898	48	.....	.....	.....	.....3.070	3.093	MON...	4,825	38,836	03/08/2017.	09/20/2023.	
05377R	CQ	5	AESOP 171 A - ABS.....	SD..	2	1FE	104,983	...101.712	106,797	105,000	104,992	4	.....	.....	.....	.....3.070	3.093	MON...	99	3,223	03/08/2017.	09/20/2023.	
05377R	DQ	4	AESOP 193 A - ABS.....	..	4	1FE	1,499,973	99.076	1,486,144	1,500,000	1,499,976	3	.....	.....	.....	.....2.360	2.372	MON...	1,082	11,112	08/19/2019.	03/20/2026.	
05492E	AE	3	BDS 19FL3 B - CDO.....	..	4	1FE	1,004,063	...100.230	1,002,299	1,000,000	1,002,820	(1,242)	.....	.....	.....	.....3.737	3.683	MON...	1,662	35,970	02/13/2019.	12/17/2035.	
05492K	AA	7	BDS 19FL4 A - CDO.....	C	4	1FE	2,000,000	100.133	2,002,652	2,000,000	2,000,000	.....	.....	.....	.....	.....3.219	3.265	MON...	2,861	22,559	09/09/2019.	08/15/2036.	
05549N	AC	0	BDS 18FL1 B - CDO.....	..	4	1FE	949,043	99.955	956,728	957,157	956,340	(1,149)	.....	.....	.....	.....2.987	3.235	MON...	1,191	34,227	02/13/2018.	01/18/2035.	
05584A	AA	8	HGVGI 17A A - ABS.....	..	4	1FE	224,818	100.099	225,098	224,875	224,829	5	.....	.....	.....	.....2.940	2.942	MON...	110	6,553	04/04/2017.	05/25/2029.	
05587T	AA	4	BSPRT 19FL5 A - CDO.....	..	4	1FE	2,000,000	99.888	1,997,767	2,000,000	2,000,000	.....	.....	.....	.....	.....2.890	2.916	MON...	2,569	36,441	05/20/2019.	05/15/2029.	
05605G	AA	0	B2R 152 A - ABS.....	..	4	1FE	228,029	...100.287	228,685	228,030	227,788	(53)	.....	.....	.....	.....3.336	3.201	MON...	634	8,488	11/10/2015.	11/18/2048.	
05605G	AJ	1	B2R 152 B - ABS.....	..	4	1FE	1,029,983	...102.015	1,020,146	1,000,000	1,003,597	(14,369)	.....	.....	.....	.....4.867	3.529	MON...	4,056	48,670	11/10/2015.	11/18/2048.	
05607Y	AC	5	B2R 151 A2 - ABS.....	..	4	1FE	1,282,008	100.030	1,276,577	1,276,197	1,278,011	(995)	.....	.....	.....	.....3.469	3.404	MON...	3,689	49,401	06/03/2015.	05/15/2048.	
05616M	AG	1	BABSN 152 CN - CDO.....	D	4	1FE	1,241,034	79.297	1,189,459	1,500,000	1,239,063	(6,771)	145,041	.....	.....	.....6.800	6.800	JAJO..	13,936	91,101	07/23/2015.	07/20/2027.	
05682Q	AE	6	BCC 171 A2 - CDO.....	C	4	1FE	500,000	98.796	493,982	500,000	495,316	750	.....	.....	.....	.....3.316	3.533	JAJO..	3,316	19,585	06/13/2017.	07/22/2030.	
05973B	AA	5	BANC 19CRE6 A - CMBS.....	..	4	1FE	993,653	99.934	992,996	993,653	993,653	.....	.....	.....	.....	.....2.790	2.831	MON...	1,309	6,497	09/13/2019.	09/17/2036.	
07090A	AC	7	BATLN 14 A2 - CDO.....	C	4	1FE	1,732,500	...101.282	1,772,442	1,750,000	1,734,500	2,000	.....	.....	.....	.....4.170	4.340	JAJO..	14,190	43,785	02/22/2019.	04/20/2032.	
08179C	AG	6	BSP 11 A2B - CDO.....	..	4	1FE	1,000,000	99.585	995,846	1,000,000	1,000,111	25	.....	.....	.....	.....3.890	3.906	JAJO..	8,212	38,900	03/27/2017.	04/15/2029.	

SCHEDULE D - PART 1

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

E10.15

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
10901U	AA	0	BDF 1 A - CDO.....			C		4	1FE	1,000,000	101.020	1,010,200	1,000,000	1,000,000					4.250	4.249	AO	7,792	42,500	02/02/2018.	04/25/2036.
12326Q	AA	2	BJETS 191 A - ABS.....					4	1FE	939,529	102.652	964,479	939,562	939,538		9			4.212	4.250	MON	1,759	19,480	06/11/2019.	07/15/2034.
12479L	AA	8	CAI 121 NTS - ABS.....			C		2	1FE	705,572	100.137	709,304	708,333	706,964		391			3.470	3.636	MON	410	24,246	06/24/2016.	10/25/2027.
12479L	AC	4	CAI 131 NTS - ABS.....			C		4	1FE	482,603	100.046	487,723	487,500	485,148		581			3.350	3.682	MON	272	16,136	06/24/2016.	03/27/2028.
12479R	AD	9	CAUTO 171 A1 - ABS.....					4	1FE	132,387	100.762	133,434	132,426	132,408		9			3.870	3.908	MON	214	5,109	03/30/2017.	04/15/2047.
125634	AG	0	CLIF 131 NTS - ABS.....					2	1FE	317,953	99.434	316,201	318,000	317,445		109			2.830	2.959	MON	325	8,830	03/06/2013.	03/20/2028.
125634	AL	9	CLIF 133 NTS - ABS.....					4	1FE	141,100	101.534	143,276	141,111	140,841		17			3.670	3.770	MON	187	5,002	11/05/2013.	11/18/2028.
125634	AN	5	CLIF 141 NTS - ABS.....					2	1FE	228,169	100.143	228,591	228,263	227,801		104			3.290	3.411	MON	271	7,439	06/17/2014.	06/18/2029.
125634	AQ	8	CLIF 142 NTS - ABS.....					2	1FE	419,710	99.864	437,315	437,911	424,024		469			3.380	4.697	MON	534	14,657	05/05/2016.	10/18/2029.
13875E	AN	4	CANYC 142R AJ - CDO.....			C		4	1FE	1,000,000	98.955	989,549	1,000,000	999,802		112			3.351	3.372	JAJO	7,260	39,332	04/07/2017.	04/16/2029.
14315J	AN	9	CGMS 172 A2B - CDO.....			C		4	1FE	1,000,000	99.350	993,495	1,000,000	999,716		79			3.793	3.816	JAJO	7,481	37,930	05/18/2017.	07/21/2031.
15137E	BL	6	CECLO 21RR ARB - CDO.....					4	1FE	1,000,000	100.398	1,003,975	1,000,000	999,977		57			4.050	4.071	JAJO	7,200	40,500	07/12/2018.	07/29/2030.
15672R	AA	3	CERB 24 A1 - CDO.....			C		4	1FE	500,000	98.704	493,518	500,000	499,766		162			3.401	3.435	JAJO	3,684	23,692	06/29/2018.	07/15/2030.
15673G	AA	6	CERB 19 A1 - CDO.....					4	1FE	1,000,000	100.009	1,000,092	1,000,000	1,000,038		112			3.751	3.773	JAJO	8,127	43,388	05/17/2017.	07/16/2029.
15673N	AA	1	CERB 22 A - CDO.....			C		4	1FE	2,000,000	98.312	1,966,230	2,000,000	2,001,067		(109)			3.401	3.403	JAJO	14,737	79,679	02/08/2018.	04/15/2030.
15673Q	AA	4	CERB 23 A - CDO.....			C		4	1FE	2,200,445	99.371	2,219,913	2,233,955	2,206,735		5,350			3.001	4.880	JAJO	14,525	79,939	12/14/2018.	04/15/2028.
17181C	AA	6	CIMLT 181 A - RMBS.....					4	1FE	408,303	99.773	407,377	408,303	408,290		16			3.124	3.169	MON	425	15,147	05/15/2018.	03/20/2043.
19421U	AA	2	CASL 19A A1 - ABS.....					4	1FE	953,548	99.965	957,846	958,182	953,528		(20)			3.192	3.598	MON	510	16,177	06/26/2019.	12/28/2048.
19421U	AB	0	CASL 19A A2 - ABS.....					4	1FE	478,915	98.994	474,269	479,091	478,922		7			3.280	3.282	MON	262	7,522	06/26/2019.	12/28/2048.
19423D	AB	6	CASL 18A A2 - ABS.....					4	1FE	1,288,708	105.343	1,358,170	1,289,285	1,288,810		48			4.130	4.176	MON	887	53,126	06/12/2018.	12/26/2047.
19625G	AB	5	CAFL 161 B - CMBS.....					4	1FE	499,998	99.999	499,993	500,000	499,628		(6)			3.344	3.295	MON	1,393	16,720	05/11/2016.	06/17/2048.
20267U	AA	7	CBSLT 16B A1 - ABS.....					4	1FE	361,976	100.551	364,069	362,074	361,993		5			2.730	2.752	MON	165	9,716	10/13/2016.	10/25/2040.
21872M	AA	0	CAFL 182 A - CMBS.....					4	1FE	919,750	105.027	965,989	919,757	919,717		(20)			4.026	4.018	MON	3,086	37,439	12/06/2018.	11/15/2052.
22549N	AA	9	CREDIT SUISSE ABS REPACKAGING TRUST 2018.....			D		4.5	1FE	1,936,836	99.999	1,996,708	1,996,738	1,943,664		2,589			3.576	3.845	JAJO	13,487	77,489	07/25/2018.	01/01/2037.
23341B	AC	9	DRB 16B A2 - ABS.....					4	1FE	180,085	99.993	180,127	180,140	180,101		6			2.890	2.914	MON	87	5,120	05/12/2016.	06/25/2040.
244608	AA	3	DPATH 181 A1 - CDO.....			C		4	1FE	1,000,000	99.670	996,698	1,000,000	1,000,348		369			4.000	3.695	JAJO	8,667	35,643	12/07/2018.	01/15/2031.
244608	AJ	4	DPATH 181 A2 - CDO.....			C		4	1FE	1,000,000	100.053	1,000,527	1,000,000	1,000,212		203			4.526	4.545	JAJO	9,555	37,088	12/07/2018.	01/15/2031.
25755T	AG	5	DPABS 171 A22 - ABS.....					4	2FE	1,960,000	100.080	1,961,568	1,960,000	1,960,044		48,326			3.082	3.093	JAJO	11,075	60,330	06/12/2017.	07/25/2047.
25755T	AJ	9	DPABS 181 A21 - ABS.....					4	2FE	987,500	102.842	1,015,565	987,500	987,543		9,605			4.116	4.136	JAJO	7,452	40,594	04/18/2018.	07/27/2048.
26208L	AC	2	HONK 181 A2 - ABS.....					4	2FE	985,000	103.676	1,021,209	985,000	985,056		59			4.739	4.738	JAJO	9,206	46,621	04/17/2018.	04/20/2048.
26827E	AA	3	ECAF 151 A1 - ABS.....			D		2	1FE	329,579	99.997	332,320	332,331	330,386		466			3.473	3.991	MON	513	11,366	06/26/2018.	06/15/2040.
26827E	AC	9	ECAF 151 A2 - ABS.....			D		4	1FE	911,333	100.486	915,766	911,333	900,834		(10,500)			4.947	3.850	MON	2,004	45,084	06/15/2015.	06/15/2040.
26829C	AZ	0	GLGU 157R AX - CDO.....					4	1FE	1,399,125	99.819	1,397,461	1,400,000	1,398,971		(246)			2.666	2.716	JAJO	7,464	44,109	02/15/2018.	04/22/2030.
26857E	AA	6	ELFI 19A A - ABS.....					4	1FE	2,874,133	98.723	2,838,010	2,874,724	2,874,140		6			2.540	2.541	MON	1,217	12,575	10/16/2019.	03/25/2044.
28618W	AA	2	ERL 141 A1 - ABS.....					4	1FE	61,536	100.052	63,677	63,644	62,906		309			2.299	4.154	MON	49	1,422	06/02/2016.	04/19/2044.
28852E	AA	7	ECLO 2 A - CDO.....					4	1FE	2,000,000	99.504	1,990,086	2,000,000	1,999,603		3,632			3.610		FMAN	9,426	85,013	12/18/2017.	02/15/2029.
28852L	AA	1	ECLO 3 A1 - CDO.....					4	1FE	1,500,000	97.733	1,465,987	1,500,000	1,499,958		214			3.616	3.631	JAJO	11,011	63,305	06/06/2018.	07/22/2030.
28852L	AE	3	ECLO 3 A2 - CDO.....					4	1FE	2,000,000	100.180	2,003,608	2,000,000	1,999,521		(500)			4.545	4.578	JAJO	17,675	90,648	06/06/2018.	07/22/2030.
299670	AC	3	XAN 18RSO6 B - CMBS.....					4	1FE	800,000	99.693	797,547	800,000	799,555		(2,529)			2.887	3.015	MON	962	27,855	06/07/2018.	06/15/2035.
302637	AA	1	FSKMM 1 A1 - CDO.....					4	1FE	1,500,000	99.976	1,499,642	1,500,000	1,500,000					3.701	3.724	JAJO	12,028	18,754	05/30/2019.	07/15/2030.

SCHEDULE D - PART 1

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

E10.16

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
317579	AA	8	FINS 151 A - ABS.....			4	1FE	650,000	99.617	647,512	650,000	650,034		36			5.000	5.020	JAJO..	5,507	31,393	10/20/2015.	07/30/2026.
32010L	AN	4	NWSTR A1BR - CDO.....			4	1FE	999,987	99.998	999,980	1,000,000	999,988		1			3.353	3.355	JAJO..	466		12/17/2019.	01/26/2032.
34417Q	AB	4	FOCUS BRANDS FUNDING LLC - 2018-1 - ABS.....			4	1FE	782,873	103.088	765,428	742,500	782,664		(209)			4.434	4.113	JAJO..	5,579	8,231	09/05/2019.	10/30/2048.
34955Y	AL	3	FCBSL 6R B2R - CDO.....			4	1FE	1,000,000	100.526	1,005,258	1,000,000	1,000,202		81			4.905	4.931	JAJO..	9,265	61,313	07/17/2018.	07/23/2031.
34956N	AA	0	FCBSL A1 - CDO.....		C	4,5	1FE	2,375,000	99.723	2,368,425	2,375,000	2,375,000					3.761	3.723	JAJO..	43,424		06/21/2019.	07/23/2032.
34960J	BC	8	FCO 6RR BFR - CDO.....			4	1FE	1,000,000	99.916	999,163	1,000,000	1,000,055		58			4.940	4.969	JAJO..	11,115	49,400	06/29/2018.	07/10/2030.
34960Y	AQ	5	FCO 7R ATR - CDO.....			4	1FE	3,000,000	99.661	2,989,828	3,000,000	3,000,000					3.494	3.516	MJSD.	4,658	102,200	01/25/2019.	12/15/2028.
34961J	AC	8	FCO 9 A1T - CDO.....			4	1FE	1,504,500	99.321	1,489,818	1,500,000	1,503,404		(1,378)			3.460	3.381	FMAN.	6,776	61,479	03/15/2018.	11/15/2029.
34961P	AE	0	FCBSL 5 B2 - CDO.....			4	1FE	2,482,500	99.687	2,492,166	2,500,000	2,485,577		1,911			3.950	4.086	JAJO..	21,944	98,750	06/19/2018.	07/11/2030.
34961W	AQ	8	FCO 11 BF - CDO.....			4	1FE	2,000,000	99.999	1,999,977	2,000,000	2,000,286		68			4.450	4.471	JAJO..	18,789	89,000	03/29/2018.	04/15/2031.
35041J	AA	3	FFIN 191 A - ABS.....			4	1FE	1,508,172	101.481	1,530,739	1,508,406	1,506,333		(1,839)			3.860	3.890	MON..	2,588	41,404	03/20/2019.	11/15/2034.
36165V	AC	0	GCIC A2 - CDO.....			4	1FE	999,800	100.027	1,000,267	1,000,000	1,000,725		919			4.665	4.675	JAJO..	9,200	39,782	11/30/2018.	01/21/2031.
361837	AA	5	GARR 151 A1 - CDO.....			4	1FE	985,000	99.352	993,519	1,000,000	988,336		3,157			3.402	3.592	FMAN.	3,497	38,105	12/12/2018.	09/21/2029.
36255C	AC	3	GPMT 18FL1 AS - CDO.....			4	1FE	1,000,000	99.728	997,284	1,000,000	1,000,162		(88)			2.965	3.004	MON..	988	35,182	04/26/2018.	11/21/2035.
36655Y	AB	3	GARR 181 A1T - CDO.....			4	1FE	2,000,000	99.510	1,990,198	2,000,000	2,000,580		(162)			3.358	3.378	MJSD.	2,239	79,916	02/16/2018.	03/22/2027.
375415	AC	0	GILBT 1 B - CDO.....		C	4	1FE	585,750	99.123	594,738	600,000	587,330		1,468			3.601	3.975	JAJO..	4,681	25,120	12/18/2018.	10/15/2030.
381362	AL	6	GTCOP 121R A2R - CDO.....		C	4	1FE	1,999,952	99.806	1,996,123	2,000,000	2,000,000					4.604	4.630	MJSD.	4,092	92,080	06/08/2018.	06/15/2034.
38172F	AA	6	GOCAP 34R AR1 - CDO.....		C	4	1FE	300,000	99.346	298,038	300,000	300,000					3.591	3.608	FMAN.	1,705	8,166	02/28/2019.	03/14/2031.
38172X	AG	4	GOCAP 16R A1R - CDO.....		C	4	1FE	250,000	99.947	249,867	250,000	249,958		(25)			3.640	4.034	JAJO..	1,719	10,716	06/23/2017.	07/25/2029.
38172X	AJ	8	GOCAP 16R A2R - CDO.....		C	2	1FE	700,000	99.046	693,322	700,000	699,886		(60)			3.790	3.199	JAJO..	5,011	31,069	06/23/2017.	07/25/2029.
38175B	AA	2	GOCAP 36 A - CDO.....		C	4	1FE	2,000,000	97.845	1,956,900	2,000,000	2,000,354		39			3.191	3.200	FMAN.	10,103	77,875	02/23/2018.	02/05/2031.
38175D	AC	4	GOCAP 38 B - CDO.....		C	4	1FE	1,500,000	97.198	1,457,977	1,500,000	1,499,745		169			3.866	3.888	JAJO..	11,598	80,247	07/17/2018.	07/20/2030.
38175J	AA	5	GOCAP 17R A1R - CDO.....			4	1FE	500,000	99.383	496,914	500,000	499,866		(28)			3.590	3.610	JAJO..	3,390	21,178	08/07/2017.	10/25/2030.
38175L	AC	6	GOCAP 18R BR - CDO.....			4	1FE	600,000	98.024	588,144	600,000	599,807		(38)			3.940	3.959	JAJO..	4,465	27,543	09/29/2017.	10/25/2029.
38521V	AA	9	GACM 19FL1 A - CDO.....		C	4,5	1FE	2,000,000	100.000	1,999,997	2,000,000	2,000,000					2.861	2.921	MON..	3,019	34,221	05/16/2019.	06/15/2037.
390556	AL	2	GRTLK 141R AR - CDO.....			4	1FE	440,000	99.546	438,001	440,000	440,096		25			3.621	3.636	JAJO..	3,452	18,511	10/06/2017.	10/15/2029.
40423X	AF	9	NZES 18PLS2 A - ABS.....			4	1FE	1,243,589	100.080	1,244,599	1,243,608	1,243,605		10			3.265	3.287	MON..	677	40,081	02/09/2018.	02/25/2048.
40423X	AG	7	NZES 18PLS2 B - ABS.....			4	1FE	621,800	100.462	624,675	621,804	621,805		3			3.709	3.709	MON..	384	22,865	02/09/2018.	02/25/2048.
40537Y	AJ	2	HLA 132 C - CDO.....			4	1FE	498,750	100.241	501,205	500,000	500,000					4.609	4.652	FMAN.	3,905	26,491	02/10/2017.	08/01/2025.
40538C	AU	4	HLA 141R B2R - CDO.....		C	4	1FE	1,000,000	99.877	998,766	1,000,000	1,000,000					3.411	3.425	JAJO..	6,917	34,109	06/16/2017.	04/18/2026.
411707	AB	8	HNGRY 181 A1 - ABS.....			4	2FE	987,500	100.580	993,228	987,500	987,545		39			4.250	4.270	MJSD.	1,282	41,942	05/23/2018.	06/22/2048.
411707	AD	4	HNGRY 181 A2 - ABS.....			4	2FE	987,500	102.362	1,010,825	987,500	987,500					4.959	4.990	MJSD.	1,496	48,939	05/23/2018.	06/22/2048.
42806D	AH	2	HERTZ 153 A - ABS.....			4	1FE	1,977,500	100.277	2,005,545	2,000,000	1,995,156		6,551			2.670	2.960	MON..	890	53,400	03/15/2017.	09/27/2021.
42806D	BC	2	HERTZ 164 A - ABS.....			4	1FE	976,563	100.529	1,005,290	1,000,000	990,851		5,606			2.650	3.275	MON..	442	26,500	05/16/2017.	07/25/2022.
42806D	CH	0	HERTZ 192 A - ABS.....			4	1FE	999,705	103.049	1,030,494	1,000,000	999,735		30			3.420	3.452	MON..	570	19,665	05/22/2019.	05/25/2025.
42806D	CN	7	HERTZ 193 A - ABS.....			4	1FE	999,995	99.388	993,880	1,000,000	999,995		0			2.670	2.686	MON..	371	2,225	11/19/2019.	10/27/2025.
43133J	AA	6	HITR 192 A1 - CDO.....		C	4	1FE	483,013	99.633	481,241	483,013	483,013					3.909	3.675	FMAN.	2,098	10,508	06/13/2019.	05/22/2039.
43283A	AA	3	HGVT 17A A - ABS.....			4	1FE	424,847	100.409	426,642	424,906	424,862		8			2.660	2.678	MON..	188	11,186	02/22/2017.	12/26/2028.
44040H	AA	0	HORZN 191 A - ABS.....			4	1FE	967,944	99.877	966,757	967,949	967,954		10			3.721	3.721	MON..	1,601	16,308	06/21/2019.	07/15/2039.
44931B	AE	7	ICG 151 CN - CDO.....			4	1FE	1,336,815	83.610	1,254,144	1,500,000	1,333,445		(11,297)	51,362		7.480	7.480	JAJO..	16,445	108,531	06/11/2015.	07/19/2027.
45112A	AA	5	ICONX 121 A2 - ABS.....			4	4FE	380,201	70.575	268,326	380,201	268,326		13,590	2		4.229	4.226	JAJO..	2,948	15,824	11/16/2012.	01/26/2043.

SCHEDULE D - PART 1

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

E10.17

1			2			Codes			6	7			Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5					8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value			Par Value	Book/Adjusted Carrying Value												Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
45780K	AD	8	INTOW 161 A - ABS.....	.....	..	.....4	.....	1FE	.....	1,000,000	100.478	1,004,784	1,000,000	1,000,006	.....	.....	.....5	.....	.....	2.883	2.883	MON...	1,281	28,830	10/25/2016.	11/15/2046.	
46185J	AA	6	IHSFR 18SFR1 A - ABS.....	.....	..	.....4	.....	1FE	.....	1,854,484	99.158	1,838,871	1,854,484	1,854,627	.....	.....	.....(423)	.....	.....	2.440	2.466	MON...	1,885	56,186	01/26/2018.	03/19/2037.	
46617Y	AP	8	JFIN 2015R A2R - CDO.....	.....	..	C.....4	.....	1FE	.....	2,000,000	99.621	1,992,428	2,000,000	1,999,350	.....	.....	.....142	.....	.....	2.817	2.823	MJSD.	2,504	56,340	12/01/2017.	03/16/2026.	
46617Y	AT	0	JFIN 2015R B2R - CDO.....	.....	..	C.....4	.....	1FE	.....	1,000,000	99.743	997,426	1,000,000	999,646	.....	.....	.....88	.....	.....	3.591	3.597	MJSD.	1,596	35,910	12/01/2017.	03/16/2026.	
46619U	AB	5	APEXC 2017 AF - CDO.....	.....	..	.....4	.....	1FE	.....	2,000,000	99.795	1,995,895	2,000,000	2,000,133	.....	.....	.....70	.....	.....	3.603	3.618	JAJO.	13,411	72,060	01/27/2017.	04/24/2029.	
466365	AA	1	JACK 2019-1 A2I - ABS.....	.....	..	.....4	.....	2FE	.....	3,000,000	100.737	3,022,110	3,000,000	3,000,000	.....	.....	.....	.....	.....	3.982	3.982	FMAN.	11,946	45,461	06/28/2019.	08/25/2049.	
46651N	AA	2	JOLAR 191 A - ABS.....	.....	..	C.....2	.....	1FE	.....	1,877,574	101.208	1,896,605	1,873,974	1,877,179	.....	.....	.....(395)	.....	.....	3.967	3.889	MON...	3,304	37,015	09/10/2019.	04/15/2044.	
48669R	AA	9	KCAP F3C A - CDO.....	.....	..	.....4	.....	1FE	.....	1,000,313	100.224	1,002,244	1,000,000	1,000,357	.....	.....	.....(44)	.....	.....	3.808	3.835	MJSD.	1,269	44,520	12/11/2018.	12/20/2029.	
50188N	AA	6	LCM COMBO - CDO.....	.....	..	.....4	.....	2FE	.....	797,044	78.813	788,125	1,000,000	797,044	.....	.....	.....715	147,418	.....	5.440	5.440	MON...	38,169	54,180	06/30/2015.	07/15/2027.	
50208X	AJ	1	LMREC 15CR1R AR - CMBS.....	.....	..	.....4	.....	1FE	.....	649,449	99.656	646,808	649,043	649,259	.....	.....	.....(190)	.....	.....	2.760	2.699	MON...	398	11,964	06/03/2019.	02/24/2032.	
543190	AA	0	LTRAN 3 A1 - ABS.....	.....	..	.....4	.....	1FE	.....	479,963	100.222	496,467	495,366	484,826	.....	.....	.....1,314	.....	.....	2.980	3.955	MON...	656	14,641	07/22/2016.	01/17/2045.	
543190	AB	8	LTRAN 3 A2 - ABS.....	.....	..	.....4	.....	1FE	.....	476,719	102.896	514,478	500,000	483,720	.....	.....	.....2,813	.....	.....	4.060	4.837	MON...	902	20,300	01/19/2017.	01/17/2045.	
55280H	AL	1	MCFCL 4R AR - CDO.....	.....	..	.....4	.....	1FE	.....	4,574,813	99.307	4,568,131	4,600,000	4,581,040	.....	.....	.....5,429	.....	.....	3.516	3.686	JAJO.	32,346	189,485	12/11/2018.	10/22/2029.	
55819B	AM	2	MDPK 18R A2R - CDO.....	.....	..	C.....4	.....	1FE	.....	978,100	98.438	984,375	1,000,000	981,379	.....	.....	.....3,192	.....	.....	3.316	3.716	JAJO.	6,632	39,170	12/20/2018.	10/21/2030.	
55953P	AE	5	MAGNE 16 SUB - CDO.....	.....	..	.....4	.....	5GI	.....	275,781	52.960	165,500	312,500	165,043	.....	27,536	(31,243)	.....	.....	11.450	11.450	JAJO.	3,074	51,988	02/02/2018.	01/18/2028.	
56577D	AJ	5	MRNON 181 A2 - CDO.....	.....	..	C.....4	.....	1FE	.....	999,628	99.972	999,719	1,000,000	999,847	.....	.....	.....102	.....	.....	4.363	4.392	JAJO.	9,211	43,630	04/20/2018.	04/15/2030.	
59801W	AC	0	MIDO 7 A2 - CDO.....	.....	..	C.....4	.....	1FE	.....	1,000,000	99.359	993,589	1,000,000	1,000,189	.....	.....	.....318	.....	.....	3.551	3.789	JAJO.	7,694	41,360	06/02/2017.	07/16/2029.	
62848F	AC	6	MYERS 1 A2 - CDO.....	.....	..	.....4	.....	1FE	.....	978,125	98.334	983,341	1,000,000	981,998	.....	.....	.....3,757	.....	.....	3.366	3.703	JAJO.	6,732	42,991	12/20/2018.	10/20/2030.	
62942Q	CF	8	NRART 19T4 AT4 - ABS.....	.....	..	.....4	.....	1FE	.....	2,999,996	99.859	2,995,761	3,000,000	2,999,999	.....	.....	.....3	.....	.....	2.329	0.868	MON...	3,105	11,643	10/01/2019.	10/16/2051.	
62942Q	CL	5	NRART 19T5 AT5 - ABS.....	.....	..	.....4	.....	1FE	.....	1,999,996	100.026	2,000,516	2,000,000	1,999,997	.....	.....	.....0	.....	.....	2.425	2.437	MON...	2,155	6,062	10/29/2019.	10/15/2051.	
62946A	AA	2	NPRL 161 A1 - ABS.....	.....	..	.....4	.....	1FE	.....	662,329	103.273	684,006	662,329	662,335	.....	.....	.....6	.....	.....	4.164	4.164	MON...	843	27,503	04/25/2016.	04/30/2046.	
62946A	AB	0	NPRL 161 A2 - ABS.....	.....	..	.....4	.....	1FE	.....	1,021,719	107.142	1,071,416	1,000,000	1,015,416	.....	.....	.....(1,851)	.....	.....	5.438	5.207	MON...	1,662	54,380	07/20/2016.	04/30/2046.	
62947A	AA	1	NPRL 192 A1 - ABS.....	.....	..	.....4	.....	1FE	.....	1,993,514	99.239	1,978,368	1,993,549	1,993,516	.....	.....	.....2	.....	.....	2.864	2.864	MON...	1,903	4,758	11/01/2019.	11/19/2049.	
62947A	AB	9	NPRL 192 A2 - ABS.....	.....	..	.....4	.....	1FE	.....	992,845	99.187	984,817	992,887	982,846	.....	.....	.....1	.....	.....	3.098	3.098	MON...	1,025	2,563	11/01/2019.	11/19/2049.	
631707	AJ	5	NCC 171 A1B - CDO.....	.....	..	C.....4	.....	1FE	.....	1,000,000	99.734	997,340	1,000,000	1,000,087	.....	.....	.....60	.....	.....	3.278	3.294	JAJO.	6,920	32,781	07/26/2017.	10/15/2029.	
63939E	AB	9	NAVSL 15A A2A - ABS.....	.....	..	.....4	.....	1FE	.....	483,855	100.172	484,864	484,033	483,972	.....	.....	.....12	.....	.....	2.650	2.672	MON...	570	12,608	01/13/2015.	12/15/2028.	
64829T	AB	7	NZES 18FNT1 B - CMO/RMBS.....	.....	..	.....4	.....	1FE	.....	1,320,530	100.276	1,324,276	1,320,637	1,320,565	.....	.....	.....29	.....	.....	3.910	3.912	MON...	861	50,936	05/14/2018.	05/25/2023.	
65252D	AC	3	NWSTR 1R BR - CDO.....	.....	..	.....4	.....	1FE	.....	1,000,000	98.174	981,741	1,000,000	999,521	.....	.....	.....13	.....	.....	3.616	3.654	JAJO.	7,232	42,204	07/17/2018.	01/20/2027.	
67091R	AP	4	OCF 158R 2BR - CDO.....	.....	..	D.....4	.....	1FE	.....	500,000	100.001	500,004	500,000	500,013	.....	.....	.....14	.....	.....	3.434	3.447	JAJO.	3,529	17,170	10/16/2017.	04/19/2027.	
67097L	AB	2	OCF 1713 A1B - CDO.....	.....	..	.....4	.....	1FE	.....	995,500	98.216	982,161	1,000,000	996,663	.....	.....	.....622	.....	.....	3.341	3.426	JAJO.	7,239	39,231	06/16/2017.	07/15/2030.	
67097L	AF	3	OCF 1713 A2B - CDO.....	.....	..	.....4	.....	1FE	.....	1,000,000	97.219	972,191	1,000,000	1,000,097	.....	.....	.....26	.....	.....	3.798	3.814	JAJO.	8,018	37,982	06/16/2017.	07/15/2030.	
67103Q	BC	0	OFSBS 5R 3FR - CDO.....	.....	..	.....4	.....	1FE	.....	55,528	99.989	55,522	55,528	55,499	.....	.....	.....96	.....	.....	4.311	5.497	JAJO.	492	2,394	01/25/2017.	04/17/2025.	
67108L	BE	2	OZLM 6RR 2BS - CDO.....	.....	..	.....4	.....	1FE	.....	1,000,000	99.946	999,463	1,000,000	999,982	.....	.....	.....92	.....	.....	4.490	4.519	JAJO.	9,229	44,900	04/11/2018.	04/17/2031.	
67389Y	AF	2	OAKCL 151 CN - CDO.....	.....	..	C.....4	.....	1FE	.....	1,814,350	81.717	1,634,339	2,000,000	1,805,174	.....	.....	.....(38,634)	41,229	.....	7.950	7.950	JAJO.	22,865	156,627	08/04/2015.	10/20/2027.	
67575N	BL	6	OMART 19T1 AT1 - ABS.....	.....	..	.....4	.....	1FE	.....	2,000,000	100.276	2,005,512	2,000,000	2,000,003	.....	.....	.....4	.....	.....	2.514	2.527	MON...	2,235	16,898	08/09/2019.	08/15/2050.	
67575N	BR	3	OMART 19T2 AT2 - ABS.....	.....	..	.....4	.....	1FE	.....	999,998	100.505	1,005,052	1,000,000	1,000,001	.....	.....	.....2	.....	.....	2.420	2.420	MON...	1,076	8,130	08/09/2019.	08/15/2051.	
67590A	BB	7	OCT14 14R ABR - CDO.....	.....	..	.....4	.....	1FE	.....	985,000	99.582	980,883	985,000	985,143	.....	.....	.....19	.....	.....	3.361	3.372	JAJO.	7,173	38,992	05/09/2017.	07/16/2029.	
682337	AA	8	OELF 3 A1 - CDO.....	.....	..	C.....2	.....	1FE	.....	2,000,000	101.730	2,034,600	2,000,000	2,000,000	.....	.....	.....	.....	.....	4.250	4.272	JAJO.	42,028	.....	05/24/2019.	07/19/2037.	
68267B	AA	8	OMFIT 181 A - ABS.....	.....	..	.....4	.....	1FE	.....	1,999,456	101.488	2,029,758	2,000,000	1,999,921	.....	.....	.....61	.....	.....	3.300	3.325	MON...	3,117	66,000	02/21/2018.	03/14/2029.	
68267B	AB	6	OMFIT 181 B - ABS.....	.....	..	.....4	.....	1FE	.....	1,999,861	101.196	2,023,920	2,000,000	2,000,171	.....	.....	.....(43)	.....	.....	3.610	3.634	MON...	3,409	72,200	02/21/2018.	03/14/2029.	
68267D	AA	4	OMFIT 191 A - ABS.....	.....	..	.....4	.....	1FE	.....	2,499,657	101.063	2,526,567	2,500,000	2,499,755	.....	.....	.....97	.....	.....	3.480	3.511	MON...	4,108	77,575	01/15/2019.	02/14/2031.	

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	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
68268H	AA	4		OMFIT 163 A - ABS.....					4	1FE	2,040,000	102.491	2,049,815	2,000,000	2,016,795		(7,284)			3.830	3.453	MON...	2,766	76,600	01/24/2017.	06/18/2031.
68268L	AA	5		OMFIT 153 A - ABS.....					4	1FE	999,827	101.342	1,013,417	1,000,000	999,966		38			3.630	3.660	MON...	1,311	36,300	09/24/2015.	11/18/2028.
68269C	AA	4		OMFIT 182 A - ABS.....					4	1FE	1,999,571	102.640	2,052,806	2,000,000	1,999,713		88			3.570	3.601	MON...	3,372	71,400	03/12/2018.	03/14/2033.
72353P	AA	4		PIONEER AIRCRAFT FINANCE LTD - ABS.....			C		2	1FE	482,140	100.771	485,861	482,143	482,119		(22)			3.967	4.001	MON...	797	10,201	05/23/2019.	06/15/2044.
72703P	AA	1		PLNT 181 A21 - ABS.....					2	2FE	987,500	101.662	1,003,912	987,500	987,551	1,415	25			4.262	4.256	MJSD.	3,040	42,051	07/19/2018.	09/08/2048.
74332W	AA	1		PROG 19SFR3 A - ABS.....					4	1FE	1,999,953	97.881	1,957,611	2,000,000	1,997,159		(2,794)			2.271	2.314	MON...	3,785	12,491	08/07/2019.	09/17/2036.
74332W	AC	7		PROG 19SFR3 B - ABS.....					4	1FE	999,978	98.326	983,258	1,000,000	998,458		(1,520)			2.571	2.620	MON...	2,143	7,070	08/07/2019.	09/17/2036.
74333B	AA	6		PROG 19SFR1 A - ABS.....					4	1FE	1,999,933	101.441	2,028,827	2,000,000	1,999,965		32			3.422	3.407	MON...	5,703	51,520	02/14/2019.	03/19/2036.
74334A	AA	7		PROG 18SRF1 A - ABS.....					4	1FE	1,997,559	100.516	2,007,876	1,997,569	1,996,996		(1,068)			3.255	3.186	MON...	5,418	65,021	02/08/2018.	03/19/2035.
75574W	AC	1		RCMT 18FL2 B - CDO.....					4	1FE	1,000,000	99.880	998,804	1,000,000	999,961		(25)			3.092	3.129	MON...	515	36,195	06/15/2018.	06/25/2035.
75620R	AC	6		RCTTE 1 SN - CDO.....					4	5GI	168,465	43.038	131,675	305,949	131,675	(22,571)	(26,533)	18,088		7.100	7.100	JAJO..	2,187	40,727	10/20/2017.	10/20/2027.
77587A	AS	5		RMRK WMR B2 - CDO.....			C		4	1FE	1,750,000	98.960	1,731,791	1,750,000	1,749,980		97			4.270	4.293	JAJO..	14,737	74,725	03/29/2018.	04/21/2031.
784034	AB	6		SCFET 192 A2 - ABS.....					4	1FE	1,999,590	99.830	1,996,602	2,000,000	1,999,609		20			2.470	2.489	MON...	1,509	6,861	10/22/2019.	04/20/2026.
78403D	AM	2		SBATOW 181 1C - ABS.....					4	1FE	2,000,000	103.160	2,063,203	2,000,000	2,000,012		13			3.448	3.473	MON...	2,873	68,768	02/16/2018.	03/16/2048.
78403D	AN	0		SBATOW 191 1C - ABS.....					4	1FE	1,500,000	100.599	1,508,977	1,500,000	1,500,000					2.836	2.854	MON...	1,773	10,990	09/10/2019.	01/17/2050.
78410T	AA	4		SCFET 171 A - ABS.....					4	1FE	552,725	100.520	555,719	552,842	552,689		(82)			3.770	3.837	MON...	637	20,403	02/15/2017.	01/20/2023.
78448Q	AB	4		SMB 15B A2A - ABS.....					4	1FE	212,710	100.490	214,742	213,695	213,362		89			2.980	3.096	MON...	283	6,229	07/23/2015.	07/15/2027.
78449P	AB	5		SMB 18A A2A - ABS.....					4	1FE	2,999,452	103.656	3,109,668	3,000,000	2,999,639		105			3.500	3.529	MON...	4,667	105,000	03/14/2018.	02/15/2036.
78469Q	AX	0		SPART 19T1 AT1 - ABS.....					4	1FE	1,999,864	100.012	2,000,230	2,000,000	1,999,866		2			2.240	2.240	MON...	1,991	7,467	10/10/2019.	10/16/2051.
803169	AQ	4		SRANC 3R AFR - CDO.....			C		4	1FE	2,000,000	100.323	2,006,459	2,000,000	2,000,059		81			4.088	4.108	MJSD.	2,044	81,760	04/30/2018.	06/24/2030.
80349B	AP	2		SARAT 131RR A2R - CDO.....					4	1FE	1,000,000	99.638	996,381	1,000,000	1,000,056		101			3.716	3.728	JAJO..	7,432	37,379	12/03/2018.	01/22/2030.
82321U	AA	1		SHENTON AIRCRAFT INVESTMENT I LTD - ABS.....			C		1	1FE	535,698	101.095	546,813	540,890	537,231		87			4.750	5.010	MON...	1,142	25,320	10/09/2015.	10/15/2042.
82652K	AA	2		SRFC 171 A - ABS.....					4	1FE	229,652	100.723	231,327	229,667	229,656		2			2.910	2.910	MON...	204	6,463	03/13/2017.	03/20/2034.
83404R	AB	4		SOFI 18B A2F - ABS.....					4	1FE	2,497,403	101.661	2,541,518	2,500,000	2,498,217		452			3.340	3.379	MON...	1,392	83,500	03/13/2018.	08/25/2047.
83405A	AA	2		SCLP 171 A - ABS.....					2	1FE	219,698	100.307	220,391	219,717	219,708		4			3.280	3.310	MON...	120	6,833	01/20/2017.	01/26/2026.
83417F	AA	7		SOCTY 142 A - ABS.....					4	2FE	389,356	100.644	391,870	389,362	389,398		36			4.020	4.015	JJ.....	7,000	15,429	07/24/2014.	07/20/2044.
83417P	AA	5		SOCTY 151 A - ABS.....					4	1FE	1,319,877	101.357	1,338,478	1,320,561	1,320,393		270			4.180	4.184	FA.....	20,086	55,014	08/07/2015.	08/21/2045.
83546D	AD	0		SONIC 161 A2 - ABS.....					2	2FE	927,633	100.663	933,783	927,633	927,643		10			4.472	4.513	MON...	1,268	41,453	04/12/2016.	05/21/2046.
85572R	AA	7		STARR 181 A - ABS.....			C		4	1FE	740,299	102.062	762,608	747,203	741,324		667			4.089	4.340	MON...	1,358	30,428	06/15/2018.	05/15/2043.
85816B	CQ	1		STCR 151R BR - CDO.....					4	1FE	1,000,000	99.109	991,088	1,000,000	1,000,166		27			3.745	3.758	FMAN.	4,265	43,991	05/12/2017.	05/21/2029.
86212V	AA	2		STR 161 A1 - ABS.....					2	1FE	941,234	104.058	979,947	941,733	941,373		50			3.960	4.000	MON...	1,140	37,267	10/12/2016.	10/22/2046.
87233G	AE	0		TCP 1612 A1J - CDO.....					4	1FE	1,000,000	99.962	999,617	1,000,000	1,000,000					4.194	4.223	MJSD.	1,864	48,336	01/10/2019.	12/15/2028.
87240P	AA	9		TCP 1 A1 - CDO.....			C		4	1FE	2,000,000	99.678	1,993,563	2,000,000	1,999,284		486			3.579	3.613	FMAN.	8,350	84,449	08/01/2017.	08/20/2029.
87248T	AB	1		TICP 7 AJ - CDO.....			C		4	1FE	1,000,000	98.923	989,229	1,000,000	1,000,008		49			3.451	3.466	JAJO..	7,477	40,346	06/12/2017.	07/16/2029.
87267J	AA	1		TFINS 182 A1 - CDO.....			C		4	1FE	1,740,143	99.994	1,740,035	1,740,143	1,742,122		2,032			3.760	4.349	MJSD.	367	77,305	11/20/2018.	09/30/2039.
87271L	AU	6		TIA 1R B2R - CDO.....			C		4	1FE	1,499,601	100.277	1,504,161	1,500,000	1,499,745		125			4.589	4.618	JAJO..	13,576	68,835	07/18/2018.	07/21/2031.
87342R	AB	0		BELL 161 A22 - ABS.....					2	2FE	487,500	100.660	490,718	487,500	487,500					4.377	4.400	FMAN.	2,134	21,338	05/04/2016.	05/25/2046.
87407P	AA	8		TAL 131 A - ABS.....					4	1FE	316,620	99.411	314,801	316,667	316,651		5			2.830	2.850	MON...	274	8,852	02/20/2013.	02/22/2038.
87407P	AE	0		TAL 132 A - ABS.....					4	1FE	385,241	99.846	391,064	391,667	387,774		696			3.550	4.118	MON...	425	13,765	10/11/2016.	11/22/2038.
87407P	AJ	9		TAL 141 A - ABS.....					2	1FE	416,663	99.742	415,590	416,667	416,670		3			3.510	3.535	MON...	447	14,487	02/19/2014.	02/22/2039.
88606W	AA	0		TBOLT 171 A - ABS.....			C		4	1FE	700,916	102.041	715,252	700,945	701,074		151			4.212	4.268	MON...	1,312	29,221	04/25/2017.	05/17/2032.

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	F o r e i g n	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
7799999.	Total - Residential Mortgage-Backed Securities.....					119,065,839	XXX	120,977,440	122,365,106	118,280,353	0	362,564	3,133	0	XXX	XXX	XXX	307,787	2,772,699	XXX	XXX
7899999.	Total - Commercial Mortgage-Backed Securities.....					11,396,969	XXX	10,356,100	9,700,014	9,952,635	0	(195,148)	0	0	XXX	XXX	XXX	44,330	567,926	XXX	XXX
7999999.	Total - Other Loan-Backed and Structured Securities.....					385,173,872	XXX	387,443,475	382,268,071	383,615,603	24,006	(616,648)	510,427	0	XXX	XXX	XXX	2,150,890	11,826,196	XXX	XXX
8399999.	Grand Total - Bonds.....					775,446,132	XXX	781,992,230	768,118,151	765,628,924	124,028	(1,438,326)	513,560	0	XXX	XXX	XXX	4,991,476	24,638,452	XXX	XXX

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

1	2			Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
				3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description			Code	gn	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation and Administrative Symbol	Date Acquired
Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																						
249670	AA	8				1,000,000.000	1,000.00		1,006,500	100.650	1,006,500	1,000,000	2,167	46,583		26,500			26,500		1FE.....	05/19/2015.
313148	87	6				40,000.000	25.00		1,086,204	27.155	1,086,204	1,000,000	15,000	60,000		139,404			139,404		1FE.....	06/17/2014.
313400	64	0				5,000.000	25.00	10.150	1,500	10.150	50,750	1,500							0		6FE.....	12/31/2010.
313400	67	3				15,000.000	25.00	9.930	4,575	9.930	148,950	4,575							0		6FE.....	12/31/2010.
313400	69	9				5,000.000	50.00	19.300	1,500	19.300	96,500	1,500							0		6FE.....	12/31/2010.
313400	73	1				4,000.000	50.00	19.550	2,200	19.550	78,200	2,200							0		6FE.....	12/31/2010.
369604	BQ	5				994,000.000	1,000.00		974,120	98.000	974,120	1,003,940	2,209	49,700		216,979	(2,027)		214,953		2FE.....	01/20/2016.
38145G	30	8				40,000.000	25.00	26.549	980,000	26.549	1,061,972	980,000		55,000		18,800			18,800		3FE.....	04/18/2013.
46625H	HA	1				489,000.000	1,000.00		492,056	100.625	492,056	507,949	4,626	25,539		9,158	11		9,169		2FE.....	10/13/2011.
524ESC	63	9				23,000.000						23							0		6*.....	12/31/2010.
524ESC	70	4				4,000.000						20							0		6*.....	12/31/2010.
524ESC	72	0				8,000.000	25.00					8				(8)			(8)		6*.....	12/31/2010.
59156R	BP	2				1,000,000.000	1,000.00		1,012,500	101.250	1,012,500	1,000,000	2,333	52,500		47,500			47,500		2FE.....	05/27/2015.
59156R	BT	4				2,000,000.000	1,000.00		2,230,000	111.500	2,230,000	2,000,000	34,597	117,500		279,794	206		280,000		2FE.....	03/20/2018.
61762V	20	0				20,000.000	25.00	28.385	500,000	28.385	567,700	500,000	8,906	35,625					0		3FE.....	09/25/2013.
714239	ZB	9	R			56,101.000		2.500	140,253	2.500	140,253	140,253							0		5GI.....	11/01/2016.
743315	AU	7				1,000,000.000	1,000.00		1,041,327	104.133	1,041,327	1,000,000	15,826	53,750		110,214	67		110,281		2FE.....	03/09/2018.
902973	83	3				20,000.000	25.00		547,826	27.391	547,826	518,400	8,125	32,500		18,826			18,826		2FE.....	08/26/2013.
902973	AY	2				500,000.000	1,000.00		513,750	102.750	513,750	500,000	11,816	25,625		17,488	12		17,500		2FE.....	11/16/2015.
949746	55	6				40,000.000	25.00		1,091,000	27.275	1,091,000	1,000,000		58,501		115,000			115,000		2FE.....	07/15/2013.
8499999.	Total - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred.....								11,625,311	XXX	12,139,608	11,160,367	105,605	612,823	0	999,655	(1,730)	0	997,924	0	XXX	XXX
Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred																						
486606	60	1				40,000.000	25.00		999,789	25.110	1,004,400	999,070	2,917	35,000			719		719		1FE.....	03/26/2013.
8599999.	Total - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred.....								999,789	XXX	1,004,400	999,070	2,917	35,000	0	0	719	0	719	0	XXX	XXX
8999999.	Total - Preferred Stocks.....								12,625,099	XXX	13,144,008	12,159,437	108,522	647,823	0	999,655	(1,012)	0	998,643	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				
						F or ei gn						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
CUSIP Identification			Description			Code	gn	Number of Shares	Book/Adjusted Carrying Value													
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																						
00123Q	10	4	AGNC INVESTMENT REIT ORD.....			48,500.000		857,480	17.680	857,480	780,365	7,760	97,970		133,375	126,585	6,790		12/06/2013.			
037347	10	1	ANWORTH MORTGAGE ASSET REIT ORD.....			97,250.000		342,320	3.520	342,320	320,925	8,753	45,708		105,612	156,182	(50,570)		12/09/2013.			
03762U	10	5	APOLLO COMM REAL EST FIN REIT ORD.....			35,242.000		644,576	18.290	644,576	577,280	16,211	64,845		57,428		57,428		09/01/2016.			
037833	10	0	APPLE ORD.....			10,100.000		2,965,865	293.650	2,965,865	677,449		30,704		1,372,691		1,372,691		06/24/2013.			
041356	20	5	ARLINGTON ASSET INVESTMENT CL A REIT.....			85,900.000		478,463	5.570	478,463	621,916	19,328	135,293		(143,453)		(143,453)		10/30/2015.			
06738E	20	4	BARCLAYS ADR REP 4 ORD.....		C	35,500.000		337,960	9.520	337,960	306,010		12,367		70,290		70,290		03/18/2014.			
10922N	10	3	BRIGHTHOUSE FINANCIAL ORD.....			818.000		32,090	39.230	32,090	32,090				14,284	7,126	7,158		08/07/2017.			
163851	10	8	CHEMOURS ORD.....			1,100.000		19,899	18.090	19,899	7,700		1,100		(11,143)		(11,143)		07/01/2015.			
172967	42	4	CITIGROUP ORD.....			9,110.000		727,798	79.890	727,798	459,389		17,491		253,531		253,531		05/04/2018.			
19626G	10	8	COLONY CAPITAL CL A ORD.....			44,873.000		213,147	4.750	213,147	213,147	4,936	19,744		70,002	66,861	3,141		03/28/2017.			
20825C	10	4	CONOCOPHILLIPS ORD.....			7,000.000		455,210	65.030	455,210	281,890		9,345		18,760		18,760		06/27/2011.			
29250N	10	5	ENBRIDGE ORD.....		C	1,675.000		66,615	39.770	66,615	51,992		2,962		14,556		14,556		08/06/2015.			
29273V	10	0	ENERGY TRANSFER UNT.....			77,376.000		992,734	12.830	992,734	992,734		94,399		294,803	324,205	(29,403)		10/19/2018.			
354613	10	1	FRANKLIN RESOURCES ORD.....			8,500.000		220,830	25.980	220,830	166,193	2,295	8,840		(31,280)		(31,280)		09/10/2015.			
37045V	10	0	GENERAL MOTORS ORD.....			18,750.000		686,250	36.600	686,250	600,096		28,500		59,063		59,063		08/12/2015.			
38741L	10	7	GRANITE POINT MORTGAGE TRUST ORD.....			17,721.000		325,712	18.380	325,712	288,495	7,443	29,771		6,202		6,202		11/02/2017.			
389375	10	6	GRAY TELEVISION ORD.....			30,000.000		643,200	21.440	643,200	444,393				198,807		198,807		09/05/2019.			
46131B	10	0	INVESCO MORTGAGE CAPITAL REIT ORD.....			19,800.000		329,670	16.650	329,670	271,062	9,900	35,046		42,966		42,966		07/10/2013.			
55272X	10	2	MFA FINANCIAL REIT ORD.....			25,000.000		191,250	7.650	191,250	181,750	5,000	20,000		24,250		24,250		11/15/2012.			
58503F	10	6	MEDLEY CAPITAL ORD.....			95,663.000		208,545	2.180	208,545	254,464		4,783		(45,918)		(45,918)		10/19/2017.			
59156R	10	8	METLIFE ORD.....			9,000.000		458,730	50.970	458,730	321,012		15,660		89,190		89,190		09/24/2015.			
628351	10	8	MUTUAL RISK MANAGEMENT LTD.....		C	140,000.000					0						0		12/31/2010.			
744320	10	2	PRUDENTIAL FINANCIAL ORD.....			10,850.000		1,017,079	93.740	1,017,079	708,896		43,400		132,262		132,262		08/25/2015.			
75574U	10	1	READY CAPITAL ORD.....			96,984.000		1,495,493	15.420	1,495,493	1,275,340	38,794	155,174		154,205		154,205		11/02/2016.			
780259	10	7	ROYAL DUTCH SHELL ADR REP 2 CL B ORD.....		C	8,000.000		479,760	59.970	479,760	394,211		30,080		240		240		09/28/2015.			
780259	20	6	ROYAL DUTCH SHELL ADR REP 2 CL A ORD.....		C	6,500.000		383,370	58.980	383,370	344,381		20,774		4,615		4,615		08/21/2015.			
85571B	10	5	STARWOOD PROPERTY REIT.....			15,000.000		372,900	24.860	372,900	257,905	7,200	28,800		77,250		77,250		11/15/2012.			
876030	10	7	TAPESTRY ORD.....			26,000.000		701,220	26.970	701,220	835,886		31,928		(116,348)		(116,348)		08/15/2019.			
87901J	10	5	TEGNA ORD.....			20,000.000		333,800	16.690	333,800	294,702	1,400	1,400		39,098		39,098		09/04/2019.			
90187B	40	8	TWO HARBORS INVESTMENT REIT ORD.....			72,757.000		1,063,707	14.620	1,063,707	1,038,491	29,103	126,597		129,507		129,507		08/02/2018.			
92556H	20	6	CBS CL B ORD.....			19,199.000		805,782	41.970	805,782	890,901	4,608			(85,119)		(85,119)		09/03/2019.			
D18190	89	8	DEUTSCHE BANK N ORD.....		C	12,646.000		98,386	7.780	98,386	103,065		1,145		(4,679)		(4,679)		03/30/2017.			
G30401	10	6	ENDO INTERNATIONAL ORD.....		C	31,500.000		147,735	4.690	147,735	129,780				32,130		(82,215)		05/06/2016.			
G5785G	10	7	MALLINCKRODT ORD.....		C	10,550.000		36,820	3.490	36,820	25,426				82,712	212,583	(129,871)		09/28/2015.			
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....										18,134,396	XXX	18,134,396	14,149,335	162,729	1,113,825	0	3,039,886	1,007,887	2,032,000	0	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																						
714239	ZA	1	PERMIAN HOLDINGS INC.....	R		56,101.000		140,253	2.500	140,253	140,253						0		11/01/2016.			
76150W	10	7	REVERSE MORTGAGE INVESTMENT 144A ORD.....			93,250.000		909,188	9.750	909,188	496,090		233,125		23,313		23,313		02/06/2014.			
9199999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other.....										1,049,440	XXX	1,049,440	636,343	0	233,125	0	23,313	0	23,313	0	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates Other																						
63655#	10	2	NATIONAL INTERSTATE INS CO OF HAWAII.....			500,000.000		14,032,027	28.064	14,032,027	6,641,936				1,340,497		1,340,497		01/01/1999.			

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

1				Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
				3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification			Description	Code	F or ei gn	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
89684# 10 2			TRIUMPHE CASUALTY CO.....	.....	...	.....75,000.000	20,396,286	271.950	20,396,286	12,990,027	.....	.....	.....	.....1,712,561	.....	.....1,712,561	.....	01/01/2006.	.....
89391# 10 6			TRANSPROTECTION SVCS CO.....	.....	...	.....300.000	1,741,850	5,806.166	1,741,850	.....	.....	.....	.....	.....887,474	.....	.....887,474	.....	07/30/2013.	.....
92206@ 10 7			VANLINER INS CO.....	.....	...	.....3,000.000	164,042,981	54,680.994	164,042,981	145,388,890	.....	.....	.....	.....22,172,090	.....	.....22,172,090	.....	07/30/2013.	.....
9399999. Total - Common Stocks - Parent, Subsidiaries and Affiliates Other.....							200,213,144	XXX	200,213,144	165,020,853	0	0	0	26,112,621	0	26,112,621	0	XXX	XXX
9799999. Total - Common Stock.....							219,396,980	XXX	219,396,980	179,806,531	162,729	1,346,950	0	29,175,820	1,007,887	28,167,934	0	XXX	XXX
9899999. Total Common and Preferred Stock.....							232,022,079	XXX	232,540,988	191,965,968	271,251	1,994,773	0	30,175,475	1,007,887	29,166,577	0	XXX	XXX

SCHEDULE D - PART 3

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

1			2		3	4	5		6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends		
Bonds - U.S. Government												
912828	XT	2	UNITED STATES TREASURY		06/06/2019.....	GOLDMAN.....		230,485	229,000	88		
912828	Y8	7	UNITED STATES TREASURY		07/26/2019.....	GOLDMAN.....		59,700	60,000			
912828	YH	7	UNITED STATES TREASURY		10/22/2019.....	GOLDMAN.....		995,859	1,000,000	943		
0599999. Total - Bonds - U.S. Government.....								1,286,044	1,289,000	1,030		
Bonds - U.S. Political Subdivisions of States												
68609T	SH	2	OREGON ST.....		10/17/2019.....	MORGAN STANLEY CO.....		1,080,170	1,000,000			
2499999. Total - Bonds - U.S. Political Subdivisions of States.....								1,080,170	1,000,000	0		
Bonds - U.S. Special Revenue and Special Assessment												
196480	DQ	7	COLORADO HSG & FIN AUTH.....		10/18/2019.....	BARCLAYS CAPITAL INC FIXED INC.....		2,199,980	2,000,000			
3133N3	U9	3	FH RE6008 - RMBS.....		11/08/2019.....	CANTOR FITZGERALD + CO.....		3,013,822	2,964,263	3,170		
3133N3	VG	6	FH RE6015 - RMBS.....		10/18/2019.....	Amherst Securities Group LLC.....		1,996,064	1,967,474	4,017		
3133N3	VN	1	FH RE6021 - RMBS.....		10/15/2019.....	CANTOR FITZGERALD + CO.....		2,506,250	2,500,000	3,333		
3140QB	N5	3	FN CA4011 - RMBS.....		10/11/2019.....	CANTOR FITZGERALD + CO.....		4,887,240	4,812,052	6,550		
3140QC	DT	0	FN CA4613 - RMBS.....		11/07/2019.....	Bank of America Merrill Lynch.....		5,044,571	4,968,491	5,797		
31418D	HY	1	FN MA3846 - RMBS.....		12/01/2019.....	CREDIT SUISSE SECURITIES (USA).....		1,999,279	1,994,293			
57419T	DL	2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C.....		10/04/2019.....	Bank of America Merrill Lynch.....		537,140	500,000			
594654	GD	1	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M.....		10/09/2019.....	BARCLAYS CAPITAL INC FIXED INC.....		2,017,129	1,850,000			
63968M	UU	1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG.....		10/03/2019.....	JP Morgan.....		1,069,040	1,000,000			
64720I	HC	9	NEW MEXICO MTG FIN AUTH.....		07/10/2019.....	RBC CAPITAL MARKETS.....		1,628,400	1,500,000			
64988Y	CS	4	NEW YORK ST MTG AGY HOMEOWNER MTG REV.....		09/12/2019.....	RBC CAPITAL MARKETS.....		2,152,780	2,000,000			
67756Q	ZW	0	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV.....		06/26/2019.....	JP Morgan.....		2,240,320	2,000,000			
76221R	E9	0	RHODE ISLAND HSG & MTG FIN CORP.....		11/14/2019.....	RBC CAPITAL MARKETS.....		2,178,160	2,000,000			
83712D	G4	2	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG.....		10/24/2019.....	CITIGROUP.....		2,196,180	2,000,000			
88046I	G9	3	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR.....		11/07/2019.....	RBC CAPITAL MARKETS.....		3,257,340	3,000,000			
88275F	RD	3	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE.....		07/17/2019.....	JP Morgan.....		1,111,770	1,000,000			
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.....								40,035,465	38,056,573	22,867		
Bonds - Industrial and Miscellaneous												
000825	AA	7	ACAM 19FL1 A - CDO.....		12/10/2019.....	GOLDMAN.....		1,000,000	1,000,000			
00213R	AB	9	ARLFR 121 A2 - ABS.....		02/06/2019.....	CANTOR FITZGERALD + CO.....		1,501,172	1,500,000	3,651		
00217L	AA	0	AREIT 19CRE3 A - CMBS.....		08/09/2019.....	MORGAN STANLEY CO.....		1,000,000	1,000,000			
00217L	AC	6	AREIT 19CRE3 AS - CMBS.....		08/09/2019.....	MORGAN STANLEY CO.....		1,000,000	1,000,000			
00256D	AA	0	AASET 191 A - ABS.....		06/12/2019.....	GOLDMAN.....		749,998	750,000	0		
03331F	AA	8	ANCHF 7 A - CDO.....		02/19/2019.....	GREENSLEDGE CAPITAL MARKETS LLC.....		1,000,000	1,000,000			
03674X	AC	0	ANTERO RESOURCES CORP.....		07/18/2019.....	DEUTSCHE BANK SECURITIES, INC.....		470,000	500,000	3,701		
03674X	AF	3	ANTERO RESOURCES CORP.....		07/26/2019.....	DEUTSCHE BANK SECURITIES, INC.....		283,500	300,000	2,766		
03789X	AD	0	DIN 191 A21 - ABS.....		05/28/2019.....	BARCLAYS CAPITAL INC FIXED INC.....		1,500,000	1,500,000			
038370	AA	0	AQFIT 19A A - ABS.....		09/16/2019.....	KEYBANK CAPITAL MARKETS INC.....		1,499,767	1,500,000			
03879X	AA	7	ARCLO 18FL1 A - CDO.....		11/25/2019.....	Amherst Securities Group LLC.....		2,004,375	2,000,000	1,944		
03879Y	AA	5	ARCLO 19FL1 A - CDO.....	C.....	12/16/2019.....	Amherst Securities Group LLC.....		2,002,813	2,000,000	321		
03880V	AA	8	ARCLO 19FL2 A - CDO.....	C.....	11/01/2019.....	JP Morgan.....		2,500,000	2,500,000			
04002Q	AA	0	AREIT 18CRE2 A - CMBS.....		10/03/2019.....	WELLS FARGO SECURITIES LLC.....		1,691,171	1,691,171	2,967		
05377R	DQ	4	AESOP 193 A - ABS.....		08/19/2019.....	JP Morgan.....		1,499,973	1,500,000			
05492E	AE	3	BDS 2018-FL3 - ABS.....		02/13/2019.....	Amherst Securities Group LLC.....		1,004,063	1,000,000			
05492K	AA	7	BDS 19FL4 A - CDO.....	C.....	09/09/2019.....	BARCLAYS CAPITAL INC FIXED INC.....		2,000,000	2,000,000	2,471		
05531F	BJ	1	BB&T CORP.....		09/09/2019.....	RBC CAPITAL MARKETS.....		999,260	1,000,000			
05587T	AA	4	BSPT 19FL5 A - CDO.....		05/20/2019.....	CREDIT SUISSE SECURITIES (USA).....		2,000,000	2,000,000			

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
05608B	AA	8	BX TRUST 2019-IMC - CMBS.....	.....	05/02/2019.....	CITIGROUP.....	2,000,000	2,000,000	.....
05973B	AA	5	BANC 19CRE6 A - CMBS.....	.....	09/13/2019.....	WELLS FARGO SECURITIES LLC.....	1,000,000	1,000,000	.....
060505	17	9	BANK OF AMERICA CORP.....	.....	01/01/2019.....	Prior Year Adjustment.....	(6,241)	.....	.....
07090A	AC	7	BATLN 14 A2 - CDO.....	C.....	02/22/2019.....	MORGAN STANLEY CO.....	1,732,500	1,750,000	.....
07330M	AC	1	BRANCH BANKING AND TRUST CO.....	.....	09/09/2019.....	GOLDMAN.....	1,000,000	1,000,000	.....
12326Q	AA	2	BJETS 191 A - ABS.....	.....	06/11/2019.....	CITIGROUP.....	999,965	1,000,000	.....
126694	UN	6	CWHL 0531 2A3 - CMO/RMBS.....	.....	11/01/2019.....	CREDIT SUISSE SECURITIES (USA).....	996,596	1,035,761	1,216
17288X	AB	0	CITADEL LP.....	.....	09/11/2019.....	UBS SECURITIES.....	498,570	500,000	.....
19421U	AA	2	CASL 19A A1 - ABS.....	.....	06/26/2019.....	BARCLAYS CAPITAL INC FIXED INC.....	995,164	1,000,000	.....
19421U	AB	0	CASL 19A A2 - ABS.....	.....	06/26/2019.....	BARCLAYS CAPITAL INC FIXED INC.....	499,817	500,000	.....
260543	CY	7	DOW CHEMICAL CO.....	.....	12/01/2019.....	Bank of America Merrill Lynch.....	1,998,196	2,000,000	46,667
26857E	AA	6	ELFI 19A A - ABS.....	.....	10/16/2019.....	CITIGROUP.....	2,999,384	3,000,000	.....
302637	AA	1	FS KKR MM CLO 1 LLC - CDO.....	.....	05/30/2019.....	CITIGROUP.....	1,500,000	1,500,000	.....
32010L	AN	4	NWSTR A1BR - CDO.....	.....	12/17/2019.....	WELLS FARGO SECURITIES LLC.....	999,987	1,000,000	.....
34417Q	AB	4	FOCUS BRANDS FUNDING LLC - 2018-1 - ABS.....	.....	10/01/2019.....	BARCLAYS CAPITAL INC FIXED INC.....	784,850	744,375	3,576
34956N	AA	0	FORTRESS CREDIT BSL VII LTD. - CDO.....	C.....	06/21/2019.....	MITSUBISHI UFJ SECURITIES.....	2,375,000	2,375,000	.....
34960Y	AQ	5	FCO 7R ATR - CDO.....	.....	01/25/2019.....	Natixis.....	3,000,000	3,000,000	.....
35041J	AA	3	FFIN 191 A - ABS.....	.....	03/20/2019.....	GOLDMAN.....	1,999,690	2,000,000	.....
35709C	AS	2	FREMF 19K87 B - CMBS.....	.....	01/23/2019.....	MORGAN STANLEY CO.....	981,305	1,000,000	3,602
37045X	CR	5	GENERAL MOTORS FINANCIAL COMPANY INC.....	.....	01/14/2019.....	BARCLAYS CAPITAL INC FIXED INC.....	997,860	1,000,000	.....
38172F	AA	6	GOCAP 34R AR1 - CDO.....	C.....	02/28/2019.....	Natixis.....	300,000	300,000	.....
38521V	AA	9	GACM 19FL1 A - CDO.....	C.....	05/16/2019.....	GOLDMAN.....	2,000,000	2,000,000	.....
42806D	CH	0	HERTZ 192 A - ABS.....	.....	05/22/2019.....	Bank of America Merrill Lynch.....	999,705	1,000,000	.....
42806D	CN	7	HERTZ 193 A - ABS.....	.....	11/19/2019.....	BARCLAYS CAPITAL INC FIXED INC.....	999,995	1,000,000	.....
43133J	AA	6	HLD SCT 192 A1 - CDO.....	C.....	06/13/2019.....	SANDLER O'NEILL & PARTNERS, LP.....	500,000	500,000	1,961
44040H	AA	0	HORZN 191 A - ABS.....	.....	06/21/2019.....	MIZUHO SECURITIES USA INC.....	999,996	1,000,000	.....
466365	AA	1	JIB FUNDING, LLC - ABS.....	.....	06/28/2019.....	GUGGENHEIM.....	3,000,000	3,000,000	.....
46651N	AA	2	JOLAR 191 A - ABS.....	C.....	09/10/2019.....	VARIOUS.....	1,987,467	1,983,749	1,439
50208X	AJ	1	LMREC 15CR1R AR - CMBS.....	.....	06/03/2019.....	BARCLAYS CAPITAL INC FIXED INC.....	2,033,979	2,032,709	2,315
59980Y	AJ	4	MCMLT 184 M3 - CMO/RMBS.....	.....	09/25/2019.....	PERFORMANCE TRUST CAPITAL PARTNERS.....	2,022,637	1,997,666	5,050
62848F	AC	6	MYERS 1 A2 - CDO.....	.....	03/01/2019.....	WELLS FARGO SECURITIES LLC.....	.....	.....	.....616
62942Q	CF	8	NRART 19T4 AT4 - ABS.....	.....	10/01/2019.....	CREDIT SUISSE SECURITIES (USA).....	2,999,996	3,000,000	.....
62942Q	CL	5	NRART 19T5 AT5 - ABS.....	.....	10/29/2019.....	CREDIT SUISSE SECURITIES (USA).....	1,999,996	2,000,000	.....
62947A	AA	1	NPRL 192 A1 - ABS.....	.....	11/01/2019.....	CREDIT SUISSE SECURITIES (USA).....	1,999,965	2,000,000	.....
62947A	AB	9	NPRL 192 A2 - ABS.....	.....	11/01/2019.....	CREDIT SUISSE SECURITIES (USA).....	999,958	1,000,000	.....
67575N	BL	6	OMART 19T1 AT1 - ABS.....	.....	08/09/2019.....	BARCLAYS CAPITAL INC FIXED INC.....	2,000,000	2,000,000	.....
67575N	BR	3	OMART 19T2 AT2 - ABS.....	.....	08/09/2019.....	BARCLAYS CAPITAL INC FIXED INC.....	999,998	1,000,000	.....
682337	AA	8	OELF 2019-3A A1 - ABS.....	C.....	05/24/2019.....	CITIGROUP.....	2,000,000	2,000,000	.....
68267D	AA	4	OMFIT 191 A - ABS.....	.....	01/15/2019.....	CITIGROUP.....	2,499,657	2,500,000	.....
686330	AL	5	ORIX CORP.....	C.....	01/08/2019.....	GOLDMAN.....	1,998,300	2,000,000	.....
69374X	AA	8	PSMC 192 A1 - CMO/RMBS.....	.....	10/08/2019.....	WELLS FARGO SECURITIES LLC.....	2,040,000	2,000,000	3,306
69375B	AA	5	PSMC 193 A1 - CMO/RMBS.....	.....	10/28/2019.....	WELLS FARGO SECURITIES LLC.....	3,043,594	3,000,000	8,750
71424#	AA	3	PERMAN HOLDCO 2 INC.....	.....	12/31/2019.....	AFG Private Placement.....	13,941	13,941	.....
714244	ZZ	6	PERMAN DD 14.00 10/15/2021.....	.....	12/31/2019.....	AFG Private Placement.....	7,178	7,178	.....
72353P	AA	4	PIONEER AIRCRAFT FINANCE LIMITED - ABS.....	.....	05/23/2019.....	MIZUHO SECURITIES USA INC.....	499,997	500,000	.....
74153W	CL	1	PRICOA GLOBAL FUNDING I.....	.....	09/16/2019.....	JP Morgan.....	1,999,820	2,000,000	.....

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
74332W	AA	1	PROG 19SFR3 A - ABS.....	08/07/2019.....	MORGAN STANLEY CO.....		1,999,953	2,000,000	
74332W	AC	7	PROG 19SFR3 B - ABS.....	08/07/2019.....	MORGAN STANLEY CO.....		999,978	1,000,000	
74333B	AA	6	PROG 19SFR1 A - ABS.....	02/14/2019.....	GOLDMAN.....		1,999,933	2,000,000	
74387L	AC	5	PFMT 191 A2 - CMO/RMBS.....	11/26/2019.....	Amherst Securities Group LLC.....		2,011,563	2,000,000	5,667
749357	AA	7	RCKT 191 A1 - CMO/RMBS.....	10/11/2019.....	Bank of America Merrill Lynch.....		2,030,938	2,000,000	3,111
74968R	AA	3	RMF PROPRIETARY ISSUANCE TRUST, SERIES 2.....	10/09/2019.....	NOMURA SECURITIES/FIXED INCOME.....		992,259	1,000,000	
784034	AB	6	SCFET 192 A2 - ABS.....	10/22/2019.....	CREDIT SUISSE SECURITIES (USA).....		1,999,590	2,000,000	
78403D	AN	0	SBATOW 191 1C - ABS.....	09/10/2019.....	BARCLAYS CAPITAL INC FIXED INC.....		1,500,000	1,500,000	
78469Q	AX	0	SPART 19T1 AT1 - ABS.....	10/10/2019.....	CREDIT SUISSE SECURITIES (USA).....		1,999,864	2,000,000	
81743A	AA	7	SEMT 195 A1 - CMO/RMBS.....	11/14/2019.....	MORGAN STANLEY CO.....		2,035,000	2,000,000	3,889
81748J	AA	3	SEMT 194 A1 - CMO/RMBS.....	10/08/2019.....	MORGAN STANLEY CO.....		3,062,813	3,000,000	4,958
87233G	AE	0	TCP 1612 A1J - CDO.....	01/10/2019.....	CANTOR FITZGERALD + CO.....		1,000,000	1,000,000	3,957
89175J	AB	6	TPMT 176 A2 - CMO/RMBS.....	03/04/2019.....	SANDLER O'NEILL & PARTNERS, LP.....		937,813	1,000,000	417
89176E	AB	6	TPMT 181 A2 - RMBS.....	03/04/2019.....	SANDLER O'NEILL & PARTNERS, LP.....		957,500	1,000,000	451
89176E	AC	4	TPMT 181 M1 - RMBS.....	01/17/2019.....	SANDLER O'NEILL & PARTNERS, LP.....		1,882,188	2,000,000	4,083
89236T	GL	3	TOYOTA MOTOR CREDIT CORP.....	10/02/2019.....	HSBC SECURITIES.....		2,997,300	3,000,000	
89656C	AA	1	TRL 101 NTS - ABS.....	01/17/2019.....	Amherst Securities Group LLC.....		1,462,962	1,389,163	1,203
89657B	AB	0	TRL 192 A1 - ABS.....	10/08/2019.....	WELLS FARGO SECURITIES LLC.....		1,999,526	2,000,000	
89821J	AA	6	TRUPS FINANCIALS NOTE SECURITIZATION 201.....	C.....02/08/2019.....	Bank of America Merrill Lynch.....		2,000,000	2,000,000	
91823G	AA	6	VCO 181 A - CDO.....	01/15/2019.....	WELLS FARGO SECURITIES LLC.....		990,938	1,000,000	16,204
92257C	AA	8	VCC 191 A - CMBS.....	03/11/2019.....	CITIGROUP.....		999,771	1,000,000	4,491
94354K	AA	8	WAAV 191 A - ABS.....	09/30/2019.....	GOLDMAN.....		749,967	750,000	0
95002F	AA	2	WFMBS 194 A1 - CMO/RMBS.....	11/19/2019.....	WELLS FARGO SECURITIES LLC.....		2,035,625	2,000,000	4,083
95058X	AG	3	WEN 191 A21 - ABS.....	06/13/2019.....	GUGGENHEIM.....		1,000,000	1,000,000	
98878C	AC	0	ZCCP 181 A2 - CDO.....	02/07/2019.....	Amherst Securities Group LLC.....		983,750	1,000,000	4,302
98955R	AB	5	OR A1F - CDO.....	C.....11/08/2019.....	DEUTSCHE BANK SECURITIES, INC.....		2,000,000	2,000,000	
G9011Y	AA	4	TRAP 11 A1 - CDO.....	02/12/2019.....	SANDLER O'NEILL & PARTNERS, LP.....		1,916,762	2,025,641	7,204
3899999. Total - Bonds - Industrial and Miscellaneous.....							137,550,904	137,646,353	160,339
8399997. Total - Bonds - Part 3.....							179,952,583	177,991,926	184,236
8399998. Total - Bonds - Summary Item from Part 5.....							4,818,360	4,813,562	8,602
8399999. Total - Bonds.....							184,770,943	182,805,488	192,837
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded									
124857	20	2	CBS CL B ORD.....	12/04/2019.....	VARIOUS.....	19,199,250	890,913	XXX	
389375	10	6	GRAY TELEVISION ORD.....	09/05/2019.....	THE BENCHMARK COMPANY, LLC.....	30,000,000	444,393	XXX	
876030	10	7	TAPESTRY ORD.....	08/15/2019.....	VARIOUS.....	4,700,000	98,693	XXX	
87901J	10	5	TEGNA ORD.....	09/04/2019.....	WOLFE TRAHAN SECURITIES.....	20,000,000	294,702	XXX	
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....							1,728,701	XXX	0
Common Stocks - Parent, Subsidiaries and Affiliates Other									
92206@	10	7	VANLINER INS CO.....	01/31/2019.....	Stock Options.....		1,288	XXX	
92206@	10	7	VANLINER INS CO.....	02/28/2019.....	Stock Options.....		1,225	XXX	
92206@	10	7	VANLINER INS CO.....	03/31/2019.....	Stock Options.....		1,930	XXX	
92206@	10	7	VANLINER INS CO.....	04/30/2019.....	Stock Options.....		1,868	XXX	
92206@	10	7	VANLINER INS CO.....	05/31/2019.....	Stock Options.....		1,930	XXX	
92206@	10	7	VANLINER INS CO.....	06/30/2019.....	Stock Options.....		1,868	XXX	
92206@	10	7	VANLINER INS CO.....	07/31/2019.....	Stock Options.....		1,930	XXX	
92206@	10	7	VANLINER INS CO.....	08/31/2019.....	Stock Options.....		1,930	XXX	

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
92206@ 10 7	VANLINER INS CO.....	.....	09/30/2019.....	Stock Options.....	.....	.....1,868	XXX	.....
92206@ 10 7	VANLINER INS CO.....	.....	10/31/2019.....	Stock Options.....	.....	.....1,930	XXX	.....
92206@ 10 7	VANLINER INS CO.....	.....	11/30/2019.....	Stock Options.....	.....	.....1,868	XXX	.....
92206@ 10 7	VANLINER INS CO.....	.....	12/31/2019.....	Stock Options.....	.....	.....1,930	XXX	.....
9399999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates Other.....					21,567	XXX	0
9799997.	Total - Common Stocks - Part 3.....					1,750,268	XXX	0
9799998.	Total - Common Stocks - Summary Item from Part 5.....					594,081	XXX	.....
9799999.	Total - Common Stocks.....					2,344,349	XXX	0
9899999.	Total - Preferred and Common Stocks.....					2,344,349	XXX	0
9999999.	Total - Bonds, Preferred and Common Stocks.....					187,115,292	XXX	192,837

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																						
36241L	S7	2	GN 783242 - RMBS.....	..	12/01/2019.	Paydown.....		60,021	60,021	63,214	62,180		(2,159)		(2,159)		60,021			0	1,086	02/15/2026.
38373A	D9	4	GNR 0969E PV - CMO/RMBS.....	..	12/01/2019.	Paydown.....		6,823	6,823	7,173	7,082		(259)		(259)		6,823			0	163	08/20/2039.
38375C	6N	5	GNR 12116B PG - CMO/RMBS.....	..	12/01/2019.	Paydown.....		33,354	33,354	34,235	33,593		(239)		(239)		33,354			0	471	10/20/2040.
38375G	2G	5	GNR 12102F DN - CMO/RMBS.....	..	12/01/2019.	Paydown.....		76,536	76,536	76,488	76,467		70		70		76,536			0	708	09/20/2040.
38376E	VJ	1	GNR 09110B AB - CMO/RMBS.....	..	12/01/2019.	Paydown.....		29,904	29,904	31,331	30,625		(721)		(721)		29,904			0	703	04/16/2039.
38376X	L5	0	GNR 1031L AP - CMO/RMBS.....	..	12/01/2019.	Paydown.....		88,278	88,278	91,848	88,737		(458)		(458)		88,278			0	2,078	08/20/2038.
38377E	NN	0	GNR 1042M NH - CMO/RMBS.....	..	12/01/2019.	Paydown.....		58,246	58,246	60,447	58,768		(522)		(522)		58,246			0	1,409	04/20/2039.
38377L	ZD	3	GNR 10127A NH - CMO/RMBS.....	..	12/01/2019.	Paydown.....		106,672	106,672	109,890	107,665		(993)		(993)		106,672			0	1,993	02/20/2039.
38378T	AF	7	GNR 1371A GA - CMO/RMBS.....	..	12/01/2019.	Paydown.....		87,696	87,695	87,952	87,792		(96)		(96)		87,696			0	1,294	07/20/2041.
38379X	KD	1	GNR 1683D AP - CMO/RMBS.....	..	12/01/2019.	Paydown.....		316,975	316,975	330,595	327,453		(10,478)		(10,478)		316,975			0	6,360	10/20/2045.
911759	KD	9	U.S. DEPARTMENT OF HOUSING AND URBAN DEV.....	..	11/01/2019.	Call @ 100.00.....		815,000	815,000	982,075	865,000				0		815,000			0	22,087	08/01/2028.
912828	F3	9	UNITED STATES TREASURY.....	..	09/30/2019.	Maturity @ 100.00.....		600,000	600,000	605,625	600,879		(879)		(879)		600,000			0	10,500	09/30/2019.
912828	F6	2	UNITED STATES TREASURY.....	..	12/06/2019.	Maturity @ 100.00.....		500,000	500,000	503,867	501,097		(1,098)		(1,098)		500,000			0	7,500	10/31/2019.
912833	KX	7	UNITED STATES TREASURY.....	..	11/15/2019.	Maturity @ 100.00.....		50,000	50,000	14,732	47,490		2,511		2,511		50,000			0		11/15/2019.
0599999.	Total - Bonds - U.S. Government.....							2,829,505	2,829,505	2,999,474	2,894,826	0	(15,321)	0	(15,321)	0	2,829,505	0	0	0	56,351	XXX
Bonds - U.S. States, Territories and Possessions																						
68609T	DM	7	OREGON ST.....	..	12/02/2019.	Direct.....		75,000	75,000	80,749	79,607		(440)		(440)		75,000			0	1,819	12/01/2048.
1799999.	Total - Bonds - U.S. States, Territories & Possessions.....							75,000	75,000	80,749	79,607	0	(440)	0	(440)	0	75,000	0	0	0	1,819	XXX
Bonds - U.S. Political Subdivisions of States																						
604280	CD	7	MINOCQUA HAZELHURST ETC WIS JT SCH DIST.....	..	03/01/2019.	Direct.....		55,000	55,000	56,100	55,581		(9)		(9)		55,000			0	1,485	03/01/2025.
2499999.	Total - Bonds - U.S. Political Subdivisions of States.....							55,000	55,000	56,100	55,581	0	(9)	0	(9)	0	55,000	0	0	0	1,485	XXX
Bonds - U.S. Special Revenue and Special Assessment																						
167664	ZE	4	CHICAGO ILL PUB BLDG COMM BLDG REV.....	..	03/01/2019.	Maturity @ 100.00.....		1,000,000	1,000,000	1,009,309	1,000,000				0		1,000,000			0	25,000	03/01/2019.
196479	2D	0	COLORADO HSG & FIN AUTH.....	..	11/01/2019.	Direct.....		80,000	80,000	84,535	84,535		(319)		(319)		80,000			0	1,865	05/01/2049.
196479	TZ	2	COLORADO HSG & FIN AUTH.....	..	12/01/2019.	Direct.....		50,000	50,000	54,148	51,499		(578)		(578)		50,000			0	2,500	11/01/2028.
19647P	BA	0	COLORADO HSG & FIN AUTH MULTIFAMILY HSG.....	..	12/02/2019.	VARIOUS.....		10,952	10,940	10,940	10,940		12		12		10,952			0	739	02/01/2044.
19647P	BW	2	COLORADO HSG & FIN AUTH MULTIFAMILY HSG.....	..	12/01/2019.	Paydown.....		3,768	3,768	3,768	3,768		0		0		3,768			0	135	10/01/2057.
20774W	G9	6	CONNECTICUT ST HSG FIN AUTH.....	..	12/05/2019.	Direct.....		190,000	190,000	197,758	192,130		(1,222)		(1,222)		190,000			0	4,180	11/15/2040.
20775B	N8	5	CONN ST HSG FIN AUTH HSG MTG FIN PG.....	..	12/05/2019.	Direct.....		175,000	175,000	186,286	180,229		(1,472)		(1,472)		175,000			0	4,235	11/15/2032.
20775C	ZE	7	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN.....	..	12/05/2019.	Direct.....		80,000	80,000	84,699	83,858		(361)		(361)		80,000			0	2,035	11/15/2041.
3128M1	CK	3	FH G11974 - RMBS.....	..	12/01/2019.	Paydown.....		14,144	14,144	14,343	14,108		36		36		14,144			0	430	05/01/2021.
3128MB	DN	4	FH G12609 - RMBS.....	..	12/01/2019.	Paydown.....		11,577	11,577	11,794	11,735		(158)		(158)		11,577			0	361	04/01/2022.
3128MM	UM	3	FH G18587 - RMBS.....	..	12/01/2019.	Paydown.....		224,735	224,735	236,463	234,130		(9,395)		(9,395)		224,735			0	4,149	02/01/2031.
3128P7	5B	5	FH C91742 - RMBS.....	..	12/01/2019.	Paydown.....		232,046	232,046	248,797	247,741		(15,695)		(15,695)		232,046			0	5,129	01/01/2034.
3128P7	7L	1	FH C91799 - RMBS.....	..	12/01/2019.	Paydown.....		222,792	222,792	233,027	232,400		(9,608)		(9,608)		222,792			0	5,026	11/01/2034.
3128P7	Q6	3	FH C91377 - RMBS.....	..	12/01/2019.	Paydown.....		168,114	168,114	181,773	180,104		(11,991)		(11,991)		168,114			0	4,565	06/01/2031.
3128P7	QN	6	FH C91361 - RMBS.....	..	12/01/2019.	Paydown.....		174,109	174,109	185,970	184,874		(10,765)		(10,765)		174,109			0	4,191	03/01/2031.
3128P7	W5	8	FH C91568 - RMBS.....	..	12/01/2019.	Paydown.....		173,175	173,175	182,267	181,495		(8,320)		(8,320)		173,175			0	3,238	10/01/2032.
3128P7	XX	6	FH C91594 - RMBS.....	..	12/01/2019.	Paydown.....		182,111	182,111	191,501	190,704		(8,593)		(8,593)		182,111			0	3,406	01/01/2033.
3128PV	BS	8	FH J15449 - RMBS.....	..	12/01/2019.	Paydown.....		114,244	114,244	121,885	120,321		(6,077)		(6,077)		114,244			0	2,695	05/01/2026.
31294L	6V	0	FH E02684 - RMBS.....	..	12/01/2019.	Paydown.....		27,646	27,646	28,977	27,999		(353)		(353)		27,646			0	714	03/01/2025.

SCHEDULE D - PART 4

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

E14.1

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
					Disposal Date							11	12	13	14	15						
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
3130A6	LE	5	FEDERAL HOME LOAN BANKS.....		10/10/2019.	Call @ 100.00.....		1,975,000	1,975,000	1,975,000	1,974,983		17		17		1,975,000			0	53,096	07/26/2022.
3130A7	PR	0	FEDERAL HOME LOAN BANKS.....		10/28/2019.	Call @ 100.00.....		1,610,000	1,610,000	1,610,000	1,610,000				0		1,610,000			0	28,175	04/28/2021.
3130A8	3W	1	FEDERAL HOME LOAN BANKS.....		11/25/2019.	Call @ 100.00.....		2,070,000	2,070,000	2,068,835	2,069,596		404		404		2,070,000			0	31,050	05/25/2021.
3130A8	7G	2	FEDERAL HOME LOAN BANKS.....		05/24/2019.	Maturity @ 100.00.....		2,075,000	2,075,000	2,075,000	2,075,000				0		2,075,000			0	12,450	05/24/2019.
3130A8	RQ	8	FEDERAL HOME LOAN BANKS.....		07/26/2019.	Maturity @ 100.00.....		1,500,000	1,500,000	1,500,000	1,500,000				0		1,500,000			0	18,000	07/26/2019.
3132J4	H3	6	FH G30949 - RMBS.....		12/01/2019.	Paydown.....		176,670	176,670	186,166	184,190		(7,520)		(7,520)		176,670			0	3,972	08/01/2036.
31331G	NX	3	FEDERAL FARM CREDIT BANKS.....		03/04/2019.	Maturity @ 100.00.....		163,000	163,000	170,303	163,761		(761)		(761)		163,000			0	3,362	03/04/2019.
31331J	AW	3	FEDERAL FARM CREDIT BANKS.....		01/07/2019.	Maturity @ 100.00.....		237,000	237,000	268,592	237,077		(77)		(77)		237,000			0	4,918	01/07/2019.
31331X	SW	3	FEDERAL FARM CREDIT BANKS.....		03/15/2019.	Maturity @ 100.00.....		130,000	130,000	157,617	130,838		(838)		(838)		130,000			0	3,283	03/15/2019.
3133N3	U9	3	FH RE6008 - RMBS.....		12/01/2019.	Paydown.....		51,827	51,827	52,693			(866)		(866)		51,827			0	151	11/01/2049.
3133N3	VG	6	FH RE6015 - RMBS.....		12/01/2019.	Paydown.....		96,317	96,317	97,716			(1,400)		(1,400)		96,317			0	404	09/01/2049.
3133N3	VN	1	FH RE6021 - RMBS.....		12/01/2019.	Paydown.....		15,590	15,590	15,629			(39)		(39)		15,590			0	58	11/01/2049.
3133X7	2S	2	FEDERAL HOME LOAN BANKS.....		05/15/2019.	Maturity @ 100.00.....		1,550,000	1,550,000	1,849,104	1,564,364		(14,364)		(14,364)		1,550,000			0	41,656	05/15/2019.
3133X8	AS	1	FEDERAL HOME LOAN BANKS.....		08/15/2019.	Maturity @ 100.00.....		350,000	350,000	384,682	352,929		(2,929)		(2,929)		350,000			0	17,938	08/15/2019.
3133XU	3G	6	FEDERAL HOME LOAN BANKS.....		07/01/2019.	Maturity @ 100.00.....		250,000	250,000	293,185	253,071		(3,071)		(3,071)		250,000			0	10,938	07/01/2019.
3133XU	MS	9	FEDERAL HOME LOAN BANKS.....		09/13/2019.	Maturity @ 100.00.....		2,580,000	2,580,000	2,961,508	2,616,114		(36,114)		(36,114)		2,580,000			0	116,100	09/13/2019.
3134G8	XX	2	FEDERAL HOME LOAN MORTGAGE CORP.....		10/28/2019.	Call @ 100.00.....		1,193,000	1,193,000	1,193,000	1,182,700		3,644		3,644		1,186,344		6,656	6,656	17,895	04/28/2021.
3134G8	Z2	8	FEDERAL HOME LOAN MORTGAGE CORP.....		10/28/2019.	Call @ 100.00.....		1,219,000	1,219,000	1,219,000	1,219,000				0		1,219,000			0	18,285	04/28/2021.
3134G9	FJ	1	FEDERAL HOME LOAN MORTGAGE CORP.....		11/25/2019.	Call @ 100.00.....		705,000	705,000	705,000	705,000				0		705,000			0	11,456	05/25/2021.
3134G9	RQ	2	FEDERAL HOME LOAN MORTGAGE CORP.....		12/16/2019.	Call @ 100.00.....		1,160,000	1,160,000	1,160,000	1,160,000				0		1,160,000			0	20,300	06/15/2021.
3134G9	V3	8	FEDERAL HOME LOAN MORTGAGE CORP.....		10/28/2019.	Call @ 100.00.....		2,620,000	2,620,000	2,617,380	2,620,000				0		2,620,000			0	52,400	07/27/2021.
3134G9	YJ	0	FEDERAL HOME LOAN MORTGAGE CORP.....		12/30/2019.	Call @ 100.00.....		775,000	775,000	775,000	775,000				0		775,000			0	13,563	06/30/2021.
31350A	BR	8	FEDMFH M034 A - CMBS.....		12/01/2019.	Call @ 100.00.....		20,000	20,000	20,555	20,162		(43)		(43)		20,120		(120)	(120)	414	04/15/2025.
3136A1	N8	4	FNR 1114B VA - CMO/RMBS.....		11/01/2019.	Paydown.....		1,035,258	1,035,258	1,105,461	1,037,232		(1,974)		(1,974)		1,035,258			0	17,491	07/25/2026.
3136A4	VH	9	FNR 1214C HA - CMO/RMBS.....		12/01/2019.	Paydown.....		18,572	18,572	18,328	18,383		189		189		18,572			0	254	07/25/2040.
3136A5	BB	1	FNR 1240C PA - CMO/RMBS.....		12/01/2019.	Paydown.....		49,144	49,144	49,375	49,245		(101)		(101)		49,144			0	625	09/25/2040.
3136A5	P6	7	FNR 1253A PB - CMO/RMBS.....		12/01/2019.	Paydown.....		119,905	119,905	123,127	121,825		(1,920)		(1,920)		119,905			0	1,663	02/25/2041.
3136A6	4N	1	FNR 1272E QE - CMO/RMBS.....		12/01/2019.	Paydown.....		172,820	172,820	181,353	176,481		(3,661)		(3,661)		172,820			0	3,351	01/25/2038.
3136A7	5E	8	FNR 1296D PD - CMO/RMBS.....		12/01/2019.	Paydown.....		71,373	71,373	72,304	71,868		(495)		(495)		71,373			0	963	07/25/2041.
3136A8	XC	9	FNR 1299H AB - CMO/RMBS.....		12/01/2019.	Paydown.....		70,961	70,961	70,745	70,830		131		131		70,961			0	789	05/25/2039.
3136AA	MJ	1	FNR 12139C BH - CMO/RMBS.....		12/01/2019.	Paydown.....		97,478	97,478	99,397	98,855		(1,377)		(1,377)		97,478			0	1,217	02/25/2042.
3136AA	Y7	4	FNR 12145H TA - CMO/RMBS.....		12/01/2019.	Paydown.....		153,037	153,037	152,523	152,659		378		378		153,037			0	1,298	11/25/2042.
3136AA	YL	3	FNR 12133G GE - CMO/RMBS.....		12/01/2019.	Paydown.....		23,124	23,124	23,091	23,091		33		33		23,124			0	217	08/25/2041.
3136AB	H7	1	FNR 135D BD - CMO/RMBS.....		12/01/2019.	Paydown.....		66,490	66,490	66,375	66,389		101		101		66,490			0	830	03/25/2040.
3136AC	A5	0	FNR 1318J PA - CMO/RMBS.....		12/01/2019.	Paydown.....		98,790	98,790	96,830	97,299		1,491		1,491		98,790			0	1,085	11/25/2041.
3136AC	EK	3	FNR 1310F NE - CMO/RMBS.....		12/01/2019.	Paydown.....		161,322	161,322	163,187	162,575		(1,254)		(1,254)		161,322			0	1,890	01/25/2042.
3136AC	JY	8	FNR 1317H PC - CMO/RMBS.....		12/01/2019.	Paydown.....		31,295	31,295	31,784	31,565		(270)		(270)		31,295			0	353	03/25/2039.
3136AD	2H	1	FNR 1343H XP - CMO/RMBS.....		12/01/2019.	Paydown.....		81,643	81,643	79,666	80,460		1,183		1,183		81,643			0	709	08/25/2041.
3136AD	P9	4	FNR 1341C AE - CMO/RMBS.....		12/01/2019.	Paydown.....		177,269	177,269	172,850	174,711		2,559		2,559		177,269			0	2,211	07/25/2037.
3136AE	6N	2	FNR 1374E HA - CMO/RMBS.....		12/01/2019.	Paydown.....		63,890	63,890	65,288	64,622		(732)		(732)		63,890			0	1,200	10/25/2037.
3136AE	EZ	6	FNR 1353D WG - CMO/RMBS.....		12/01/2019.	Paydown.....		64,671	64,671	62,079	63,150		1,521		1,521		64,671			0	804	06/25/2042.
3136AE	S7	3	FNR 1353D WL - CMO/RMBS.....		12/01/2019.	Paydown.....		173,624	173,624	163,586	168,040		5,584		5,584		173,624			0	1,617	01/25/2042.

SCHEDULE D - PART 4

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

E14.2

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
3136AE Z4 2	FNR 1370C VA - CMO/RMBS			12/01/2019.	Paydown		136,251	136,251	139,444	137,992		(1,740)		(1,740)		136,251			.0	2,385	08/25/2026.
3136AF NE 0	FNR 1375B VG - CMO/RMBS			12/01/2019.	Paydown		54,079	54,079	55,550	54,965		(885)		(885)		54,079			.0	1,026	08/25/2026.
3136AG LA 8	FNR 1393A VA - CMO/RMBS			12/01/2019.	Paydown		88,597	88,597	90,591	89,274		(677)		(677)		88,597			.0	1,550	01/25/2025.
3136AK MN 0	FNR 1439A VA - CMO/RMBS			12/01/2019.	Paydown		127,023	127,023	130,556	128,493		(1,470)		(1,470)		127,023			.0	2,224	08/25/2027.
3136AL YX 3	FNR 1481B CA - CMO/RMBS			12/01/2019.	Paydown		272,660	272,660	284,546	281,939		(9,279)		(9,279)		272,660			.0	4,931	03/25/2041.
3136AR R4 2	FNR 1625A A - CMO/RMBS			12/01/2019.	Paydown		261,974	261,974	273,272	270,486		(8,512)		(8,512)		261,974			.0	4,749	11/25/2042.
3136AT CK 8	FNR 1650A BN - CMO/RMBS			12/01/2019.	Paydown		303,324	303,324	316,784	313,662		(10,338)		(10,338)		303,324			.0	5,714	02/25/2046.
3136AT JR 6	FNR 1649A PA - CMO/RMBS			12/01/2019.	Paydown		173,495	173,495	177,968	177,400		(3,905)		(3,905)		173,495			.0	3,029	09/25/2045.
3136AT U8 5	FNR 1677B BA - CMO/RMBS			12/01/2019.	Paydown		146,241	146,241	150,975	149,638		(3,398)		(3,398)		146,241			.0	2,085	01/25/2045.
3136AU RZ 6	FNR 1692A DA - CMO/RMBS			12/01/2019.	Paydown		128,629	128,629	131,463	130,772		(2,143)		(2,143)		128,629			.0	2,470	02/25/2034.
3136AV V9 7	FNR 1722B BE - CMO/RMBS			12/01/2019.	Paydown		183,789	183,789	191,025	189,491		(5,703)		(5,703)		183,789			.0	4,123	08/25/2040.
3136AW JZ 1	FNR 1731A QA - CMO/RMBS			12/01/2019.	Paydown		221,307	221,307	230,090	228,384		(7,077)		(7,077)		221,307			.0	5,250	11/25/2045.
3137A2 PF 2	FHR 3766D HE - CMO/RMBS			12/01/2019.	Paydown		117,303	117,303	118,843	117,157		146		146		117,303			.0	1,954	11/15/2020.
3137A2 W9 8	FHR 3752E PD - CMO/RMBS			12/01/2019.	Paydown		36,140	36,140	37,225	36,995		(854)		(854)		36,140			.0	.675	09/15/2040.
3137A6 DT 6	FHR 3815B GD - CMO/RMBS			09/01/2019.	Paydown		55,685	55,685	57,481	55,661		23		23		55,685			.0	.763	09/15/2025.
3137A6 FB 3	FHR 3809B GA - CMO/RMBS			12/01/2019.	Paydown		208,421	208,421	217,889	211,179		(2,758)		(2,758)		208,421			.0	6,106	10/15/2039.
3137A9 J7 2	FHR 3843D GJ - CMO/RMBS			12/01/2019.	Paydown		28,168	28,168	29,730	28,793		(625)		(625)		28,168			.0	.593	10/15/2039.
3137A9 VR 4	FHR 3835F BA - CMO/RMBS			12/01/2019.	Paydown		117,787	117,787	123,308	120,103		(2,316)		(2,316)		117,787			.0	2,984	08/15/2038.
3137AE LS 2	FHR 3910E JC - CMO/RMBS			12/01/2019.	Paydown		75,510	75,510	77,185	76,333		(824)		(824)		75,510			.0	.959	12/15/2037.
3137AJ 6F 6	FHR 3955A BG - CMO/RMBS			12/01/2019.	Paydown		88,943	88,943	86,900	87,305		1,638		1,638		88,943			.0	1,371	02/15/2041.
3137AJ HW 7	FHR 3960E YH - CMO/RMBS			12/01/2019.	Paydown		98,017	98,017	100,161	99,406		(1,390)		(1,390)		98,017			.0	1,261	08/15/2040.
3137AP BF 6	FHR 4033B ED - CMO/RMBS			12/01/2019.	Paydown		41,472	41,472	41,601	41,537		(65)		(65)		41,472			.0	.646	10/15/2036.
3137AP GN 4	FHR 4029A NE - CMO/RMBS			12/01/2019.	Paydown		49,125	49,125	50,844	50,299		(1,175)		(1,175)		49,125			.0	.816	03/15/2041.
3137AQ ZE 1	FHR 4059B BC - CMO/RMBS			12/01/2019.	Paydown		98,320	98,320	101,515	100,362		(2,042)		(2,042)		98,320			.0	1,884	04/15/2039.
3137AR RT 5	FHR 4080B DA - CMO/RMBS			12/01/2019.	Paydown		54,688	54,688	55,987	55,556		(868)		(868)		54,688			.0	.581	03/15/2041.
3137AR Z6 6	FHR 4083B CA - CMO/RMBS			12/01/2019.	Paydown		57,647	57,647	56,353	57,069		579		579		57,647			.0	.719	12/15/2038.
3137AS BZ 6	FHR 4077F MA - CMO/RMBS			12/01/2019.	Paydown		269,776	269,776	273,317	272,465		(2,689)		(2,689)		269,776			.0	3,246	08/15/2040.
3137AS Q8 0	FHR 4088A PA - CMO/RMBS			12/01/2019.	Paydown		34,309	34,309	35,939	35,527		(1,218)		(1,218)		34,309			.0	.692	12/15/2040.
3137AT KB 7	FHR 4097C GJ - CMO/RMBS			12/01/2019.	Paydown		72,575	72,575	73,939	73,687		(1,111)		(1,111)		72,575			.0	1,140	10/15/2031.
3137AT Q5 4	FHR 4097L TG - CMO/RMBS			12/01/2019.	Paydown		116,806	116,806	113,412	114,630		2,176		2,176		116,806			.0	1,464	05/15/2039.
3137AT W5 7	FHR 4106B EC - CMO/RMBS			12/01/2019.	Paydown		172,611	172,611	173,259	172,973		(362)		(362)		172,611			.0	1,829	04/15/2041.
3137AU ML 0	FHR 4102E LA - CMO/RMBS			12/01/2019.	Paydown		24,185	24,185	23,475	23,775		410		410		24,185			.0	.258	01/15/2040.
3137AU VJ 5	FHR 4119A PA - CMO/RMBS			12/01/2019.	Paydown		109,566	109,566	109,977	109,806		(239)		(239)		109,566			.0	1,014	09/15/2041.
3137AU X8 7	FHR 4123D AE - CMO/RMBS			12/01/2019.	Paydown		119,490	119,490	119,901	119,725		(235)		(235)		119,490			.0	1,563	09/15/2039.
3137AW VA 0	FHR 4145B UC - CMO/RMBS			12/01/2019.	Paydown		28,197	28,197	28,069	28,113		84		84		28,197			.0	.233	12/15/2027.
3137AY NZ 0	FHR 4161C TB - CMO/RMBS			12/01/2019.	Paydown		98,825	98,825	99,095	98,902		(77)		(77)		98,825			.0	1,438	11/15/2039.
3137AY UE 9	FHR 4163E YA - CMO/RMBS			12/01/2019.	Paydown		90,260	90,260	92,375	91,753		(1,493)		(1,493)		90,260			.0	1,536	10/15/2041.
3137B0 DW 1	FHR 4183E ME - CMO/RMBS			12/01/2019.	Paydown		60,583	60,583	61,143	61,054		(471)		(471)		60,583			.0	.691	02/15/2042.
3137B0 TR 5	FHR 4186F MC - CMO/RMBS			12/01/2019.	Paydown		90,670	90,670	86,845	88,129		2,541		2,541		90,670			.0	.785	03/15/2028.
3137B4 4F 0	FHR 4236A WC - CMO/RMBS			12/01/2019.	Paydown		39,146	39,146	39,629	39,394		(248)		(248)		39,146			.0	.776	05/15/2042.
3137B7 3L 1	FHR 4289D WE - CMO/RMBS			12/01/2019.	Paydown		46,195	46,195	47,321	46,912		(717)		(717)		46,195			.0	.833	08/15/2031.
3137B7 WH 8	FHR 4311B EA - CMO/RMBS			12/01/2019.	Paydown		41,248	41,248	40,642	40,917		331		331		41,248			.0	.535	09/15/2043.

SCHEDULE D - PART 4

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

E14.3

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
				F o r e i g n Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
CUSIP Identification		Description									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.						
3137BA HX 3		FHR 4345A AB - CMO/RMBS.....		12/01/2019.	Paydown.....		84,169	84,169	86,168	85,510		(1,341)		(1,341)		84,169			0	1,638	02/15/2040.
3137BA XY 3		FHR 4342A BD - CMO/RMBS.....		12/01/2019.	Paydown.....		32,138	32,138	32,121	31,787		352		352		32,138			0	556	12/15/2043.
3137BA ZV 7		FHR 4336E WV - CMO/RMBS.....		12/01/2019.	Paydown.....		53,431	53,431	55,075	54,438		(1,007)		(1,007)		53,431			0	935	10/15/2025.
3137BB FW 5		FHR 4349A CD - CMO/RMBS.....		12/01/2019.	Paydown.....		21,846	21,846	21,826	21,554		293		293		21,846			0	349	03/15/2044.
3137BC GX 0		FHR 4360C KA - CMO/RMBS.....		12/01/2019.	Paydown.....		331,042	331,042	344,490	340,940		(9,898)		(9,898)		331,042			0	6,216	05/15/2040.
3137BD 4U 7		FHR 4378B AC - CMO/RMBS.....		12/01/2019.	Paydown.....		53,201	53,201	52,104	52,109		1,092		1,092		53,201			0	720	02/15/2044.
3137BH FN 2		FHR 4463B CA - CMO/RMBS.....		12/01/2019.	Paydown.....		301,495	301,495	312,989	308,860		(7,365)		(7,365)		301,495			0	5,749	08/15/2039.
3137BN Z8 0		FHR 4569A A - CMO/RMBS.....		12/01/2019.	Paydown.....		208,757	208,757	214,321	212,985		(4,228)		(4,228)		208,757			0	3,407	11/15/2040.
3137BR 6T 7		FHR 4608G HA - CMO/RMBS.....		12/01/2019.	Paydown.....		215,282	215,282	222,144	220,496		(5,214)		(5,214)		215,282			0	3,644	06/15/2041.
3137BS GS 6		FHR 4621C KA - CMO/RMBS.....		12/01/2019.	Paydown.....		128,475	128,475	130,442	130,054		(1,580)		(1,580)		128,475			0	1,875	04/15/2046.
3137BS YX 5		FHR 4631E AC - CMO/RMBS.....		12/01/2019.	Paydown.....		54,730	54,730	56,646	56,224		(1,494)		(1,494)		54,730			0	1,185	08/15/2043.
3138EQ 6P 2		FN AL8077 - RMBS.....		12/01/2019.	Paydown.....		138,770	138,770	147,747	145,747		(6,977)		(6,977)		138,770			0	2,925	12/01/2029.
3138ER VP 2		FN AL9621 - RMBS.....		12/01/2019.	Paydown.....		105,666	105,666	112,634	111,556		(5,890)		(5,890)		105,666			0	2,647	01/01/2037.
3138ES B8 0		FN AL9962 - RMBS.....		12/01/2019.	Paydown.....		130,246	130,246	136,351	135,444		(5,198)		(5,198)		130,246			0	2,944	01/01/2036.
3138W9 DC 1		FN AS0098 - RMBS.....		12/01/2019.	Paydown.....		236,422	236,422	246,396	245,573		(9,151)		(9,151)		236,422			0	5,075	08/01/2033.
31395A 4M 4		FHR 2809F DC - CMO/RMBS.....		03/01/2019.	Paydown.....		34	34	34	34	0			0		34			0	0	06/15/2019.
31395J MW 3		FHR 2892F DB - CMO/RMBS.....		07/01/2019.	Paydown.....		8,485	8,485	8,570	8,561		(76)		(76)		8,485			0	82	11/15/2019.
31397P PN 4		FHM M012 AA2 - CMBS.....		12/01/2019.	Paydown.....		106,183	106,189	101,145	102,891		3,292		3,292		106,183			0	1,215	08/15/2051.
31397P PP 9		FHM M012 AA3 - CMBS.....		12/01/2019.	Paydown.....		212,366	212,378	212,378	212,376		213		213		212,366			0	1,625	08/15/2051.
31397S XM 1		FNR 1140H KA - CMO/RMBS.....		12/01/2019.	Paydown.....		37	37	37	36		0		0		37			0	1	03/25/2026.
31397U RJ 0		FNR 1163B MV - CMO/RMBS.....		08/01/2019.	Paydown.....		662,007	662,007	683,419	662,007		0		0		662,007			0	6,898	07/25/2024.
31398N BS 2		FNR 10102A DE - CMO/RMBS.....		12/01/2019.	Paydown.....		29,151	29,151	30,050	29,595		(444)		(444)		29,151			0	523	06/25/2029.
31403D JE 0		FN 745561 - RMBS.....		12/01/2019.	Paydown.....		11,703	11,703	11,749	11,614		90		90		11,703			0	296	08/01/2020.
31403D KD 0		FN 745592 - RMBS.....		12/01/2019.	Paydown.....		3,500	3,500	3,532	3,500				0		3,500			0	62	01/01/2021.
3140QB N5 3		FN CA4011 - RMBS.....		12/01/2019.	Paydown.....		363,230	363,230	368,905			(5,675)		(5,675)		363,230			0	1,633	08/01/2049.
3140QC DT 0		FN CA4613 - RMBS.....		12/01/2019.	Paydown.....		57,639	57,639	58,521			(883)		(883)		57,639			0	168	11/01/2049.
31412Q SE 0		FN 932117 - RMBS.....		12/01/2019.	Paydown.....		80,338	80,338	83,096	81,083		(746)		(746)		80,338			0	1,912	11/01/2024.
31416W ZA 3		FN AB1636 - RMBS.....		12/01/2019.	Paydown.....		60,003	60,003	61,528	60,803		(800)		(800)		60,003			0	1,300	10/01/2030.
31417Y GK 7		FN MA0201 - RMBS.....		12/01/2019.	Paydown.....		89,646	89,646	92,585	90,783		(1,138)		(1,138)		89,646			0	2,118	10/01/2024.
31417Y SD 0		FN MA0515 - RMBS.....		12/01/2019.	Paydown.....		97,974	97,974	101,444	100,216		(2,241)		(2,241)		97,974			0	1,930	09/01/2025.
31417Y SK 4		FN MA0521 - RMBS.....		12/01/2019.	Paydown.....		8,319	8,319	8,661	8,384		(65)		(65)		8,319			0	158	09/01/2020.
31418A AJ 7		FN MA0908 - RMBS.....		12/01/2019.	Paydown.....		130,319	130,319	137,813	136,860		(6,541)		(6,541)		130,319			0	3,169	11/01/2031.
31418A F2 9		FN MA1084 - RMBS.....		12/01/2019.	Paydown.....		245,095	245,095	261,963	260,840		(15,745)		(15,745)		245,095			0	5,285	06/01/2032.
31418A HQ 4		FN MA1138 - RMBS.....		12/01/2019.	Paydown.....		15,868	15,868	16,939	16,843		(975)		(975)		15,868			0	351	08/01/2032.
31418A SN 9		FN MA1424 - RMBS.....		12/01/2019.	Paydown.....		130,330	130,330	135,386	135,008		(4,677)		(4,677)		130,330			0	2,775	04/01/2033.
31418B 7E 0		FN MA2692 - RMBS.....		12/01/2019.	Paydown.....		126,563	126,563	133,366	132,206		(5,643)		(5,643)		126,563			0	2,836	07/01/2036.
31418D HY 1		FN MA3846 - RMBS.....		12/01/2019.	Paydown.....		8,514	8,514	8,536			(21)		(21)		8,514			0	21	11/01/2049.
31418V TS 1		FN AD7771 - RMBS.....		12/01/2019.	Paydown.....		52,052	52,052	54,118	52,961		(909)		(909)		52,052			0	1,101	07/01/2025.
31419D MQ 1		FN AE3066 - RMBS.....		12/01/2019.	Paydown.....		74,885	74,885	76,893	75,761		(876)		(876)		74,885			0	1,533	09/01/2025.
31419D NW 7		FN AE3104 - RMBS.....		12/01/2019.	Paydown.....		33,386	33,386	34,586	33,880		(494)		(494)		33,386			0	607	09/01/2025.
373539 5F 8		GEORGIA ST HSG & FIN AUTH REV.....		12/02/2019.	Direct.....		160,000	160,000	170,510	165,859		(678)		(678)		160,000			0	2,405	06/01/2039.

SCHEDULE D - PART 4

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

E14.4

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
407288 WP 0	HAMILTON CNTY OHIO SWR SYS REV.....			12/02/2019.	Call @ 100.00.....		880,000	880,000	1,006,192	900,437		(20,437)		(20,437)		880,000			0	48,048	12/01/2021.
45129W MB 3	IDAHO HSG & FIN ASSN - MBS.....			12/01/2019.	Paydown.....		71,694	71,694	75,066	74,351		(2,657)		(2,657)		71,694			0	1,555	05/21/2044.
45129Y F4 3	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R.....			08/01/2019.	Direct.....		150,000	150,000	160,334	158,475		(928)		(928)		150,000			0	7,400	07/01/2034.
45201L WF 8	ILLINOIS HSG DEV AUTH - MBS.....			12/01/2019.	Paydown.....		71,873	71,873	71,874	71,874		(0)		(0)		71,873			0	1,591	12/01/2043.
45201Y N2 9	ILLINOIS HSG DEV AUTH REV - MBS.....			12/01/2019.	Paydown.....		129,358	129,358	129,358	129,348		10		10		129,358			0	2,661	02/01/2047.
45201Y S5 7	ILLINOIS HSG DEV AUTH REV.....			12/01/2019.	Direct.....		215,000	215,000	226,133	225,045		(977)		(977)		215,000			0	7,971	08/01/2048.
45201Y YK 7	ILLINOIS HSG DEV AUTH REV - MBS.....			12/01/2019.	Paydown.....		124,295	124,296	119,324	119,986		4,309		4,309		124,295			0	2,025	06/01/2043.
45203L CL 5	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE.....			12/02/2019.	Call @ 100.00.....		5,844	5,844	5,844	5,844				0		5,844		(0)	(0)	158	03/01/2059.
45506A BL 4	INDIANA ST HSG & CMNTY DEV AUTH HOME FIR.....			12/02/2019.	Direct.....		65,000	65,000	69,594	66,702		(768)		(768)		65,000			0	2,780	06/01/2028.
462467 MP 3	IOWA FIN AUTH SINGLE FAMILY MTG REV.....			08/01/2019.	Direct.....		35,000	35,000	37,752	35,786		(786)		(786)		35,000			0	1,339	01/01/2029.
49130T NP 7	KENTUCKY HSG CORP HSG REV.....			09/01/2019.	Direct.....		45,000	45,000	47,331	44,388		127		127		45,000			0	1,570	07/01/2027.
54627D BX 8	LOUISIANA HSG CORP SINGLE FAMILY MTG REV.....			12/01/2019.	Paydown.....		269,780	269,780	269,780	269,780		(0)		(0)		269,780			0	5,000	11/01/2038.
56052F BR 5	MAINE ST HSG AUTH MTG PUR.....			12/01/2019.	Direct.....		195,000	195,000	209,957	204,915		(1,848)		(1,848)		195,000			0	5,819	11/15/2045.
56052F CE 3	MAINE ST HSG AUTH MTG PUR.....			12/01/2019.	Direct.....		310,000	310,000	325,305	320,303		(1,781)		(1,781)		310,000			0	6,596	11/15/2035.
57419R YB 5	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C.....			06/28/2019.	Direct.....		50,000	50,000	52,932	51,768		(126)		(126)		50,000			0	428	09/01/2045.
57586P 8H 2	MASSACHUSETTS ST HSG FIN AGY HSG REV.....			11/01/2019.	Direct.....		110,000	110,000	117,877	113,930		(270)		(270)		110,000			0	655	12/01/2043.
57587A HY 7	MASSACHUSETTS ST HSG FIN AGY HSG REV.....			11/01/2019.	Direct.....		85,000	85,000	91,103	86,347		(85)		(85)		85,000			0	560	06/01/2039.
594653 6J 1	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M.....			12/02/2019.	Direct.....		285,000	285,000	307,498	296,920		(1,862)		(1,862)		285,000			0	11,165	06/01/2046.
594654 CM 5	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M.....			12/02/2019.	Direct.....		155,000	155,000	164,542	163,288		(780)		(780)		155,000			0	5,770	12/01/2048.
60416Q CD 4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....			12/01/2019.	Direct.....		25,000	25,000	26,402	25,400		(139)		(139)		25,000			0	1,067	01/01/2031.
60416Q DL 5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....			12/02/2019.	Direct.....		50,000	50,000	53,978	51,134		(470)		(470)		50,000			0	1,820	07/01/2034.
60416Q FT 6	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....			12/01/2019.	Paydown.....		69,966	69,966	70,036	69,993		(27)		(27)		69,966			0	1,093	09/01/2042.
60416Q FY 5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....			12/01/2019.	Paydown.....		113,962	113,962	113,962	113,962				0		113,962			0	1,965	07/01/2044.
60416Q GB 4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....			12/01/2019.	Paydown.....		111,614	111,614	111,614	111,614		(0)		(0)		111,614			0	1,814	11/01/2044.
60416Q GC 2	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....			12/01/2019.	Paydown.....		123,446	123,446	123,446	123,446		0		0		123,446			0	2,273	02/01/2045.
60416Q GQ 1	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F.....			12/01/2019.	Paydown.....		62,470	62,470	62,470	62,470		(0)		(0)		62,470			0	1,100	03/01/2047.
60416S HX 1	MINNESOTA ST HSG FIN AGY.....			12/02/2019.	Direct.....		115,000	115,000	125,321	118,504		(613)		(613)		115,000			0	3,687	01/01/2045.
60416S TC 4	MINNESOTA ST HSG FIN AGY.....			12/02/2019.	Direct.....		175,000	175,000	185,374	180,781		(986)		(986)		175,000			0	5,664	01/01/2047.
60416S WD 8	MINNESOTA ST HSG FIN AGY.....			12/02/2019.	Direct.....		110,000	110,000	118,302	116,592		(712)		(712)		110,000			0	3,547	01/01/2048.
60535G AX 0	MISSISSIPPI HOME CORP HOMEOWNERSHIP MTG.....			12/02/2019.	Direct.....		85,000	85,000	91,604	86,246		(813)		(813)		85,000			0	2,021	12/01/2031.
60535Q LY 4	MISSISSIPPI HOME CORP SINGLE FAMILY MTG.....			12/01/2019.	Paydown.....		64,440	64,440	64,440	64,440		(0)		(0)		64,440			0	962	12/01/2032.
60535Q ND 8	MISSISSIPPI HOME CORP SINGLE FAMILY MTG.....			12/02/2019.	Direct.....		160,000	160,000	169,902	165,396		(874)		(874)		160,000			0	2,423	12/01/2038.
60636X 8E 6	MISSOURI ST HSG DEV COMMN SINGLE FAMILY.....			12/02/2019.	Direct.....		110,000	110,000	118,476	111,796		(1,073)		(1,073)		110,000			0	3,044	11/01/2027.
60637B BD 1	MISSOURI ST HSG DEV COMMN SINGLE FAMILY.....			12/02/2019.	Direct.....		55,000	55,000	58,559	55,898		(407)		(407)		55,000			0	1,487	05/01/2028.
60637B CK 4	MISSOURI ST HSG DEV COMMN SINGLE FAMILY.....			12/02/2019.	Direct.....		55,000	55,000	56,115	55,000		(409)		(409)		55,000			0	1,381	11/01/2030.
60637B GM 6	MISSOURI ST HSG DEV COMMN SINGLE FAMILY.....			12/01/2019.	Direct.....		235,000	235,000	252,599	241,515		(924)		(924)		235,000			0	4,538	11/01/2045.
60637B PZ 7	MISSOURI ST HSG DEV COMMN SINGLE FAMILY.....			12/02/2019.	Direct.....		105,000	105,000	112,474	110,969		(581)		(581)		105,000			0	2,551	05/01/2047.
61212R 4G 8	MONTANA ST BRD HSG.....			12/02/2019.	Direct.....		120,000	120,000	123,394	121,674		(365)		(365)		120,000			0	4,098	12/01/2044.
61212R 8H 2	MONTANA ST BRD HSG.....			12/02/2019.	Direct.....		70,000	70,000	74,313	73,769		(320)		(320)		70,000			0	2,415	06/01/2049.
63968M NY 1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG.....			12/02/2019.	Direct.....		150,000	150,000	161,034	156,709		(881)		(881)		150,000			0	3,431	09/01/2046.
63968M RD 3	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG.....			01/01/2019.	Adjustment.....									0					0	1,913	09/01/2035.
63968M RE 1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG.....			12/02/2019.	Direct.....		80,000	80,000	85,106	84,456		(382)		(382)		80,000			0	2,473	09/01/2048.

SCHEDULE D - PART 4

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

E14.5

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
64613A AC 6	NEW JERSEY ST HSG & MTG FIN AGY REV.....			11/01/2019.	Direct.....		100,000	100,000	107,188	106,617		(409)		(409)		100,000			.0	3,610	10/01/2048.
647200 5T 7	NEW MEXICO MTG FIN AUTH.....			12/02/2019.	Direct.....		105,000	105,000	112,188	113,996		(970)		(970)		105,000			.0	4,071	03/01/2045.
647200 5U 4	NEW MEXICO MTG FIN AUTH - MBS.....			12/01/2019.	Paydown.....		256,277	256,277	256,277	256,277		.0		.0		256,277			.0	5,188	08/01/2038.
647200 M8 4	NEW MEXICO MTG FIN AUTH.....			10/01/2019.	Direct.....		55,000	55,000	57,733	55,475		(179)		(179)		55,000			.0	2,428	09/01/2025.
647200 N5 9	NEW MEXICO MTG FIN AUTH.....			10/01/2019.	Direct.....		50,000	50,000	54,100	51,113		(441)		(441)		50,000			.0	2,375	09/01/2030.
647200 V3 5	NEW MEXICO MTG FIN AUTH.....			12/02/2019.	Direct.....		80,000	80,000	84,783	81,755		(414)		(414)		80,000			.0	2,665	03/01/2043.
647200 X6 6	NEW MEXICO MTG FIN AUTH - MBS.....			12/01/2019.	Paydown.....		110,826	110,826	115,259	114,590		(3,764)		(3,764)		110,826			.0	2,799	10/01/2043.
64972C BD 4	NEW YORK N Y CITY HSG DEV CORP MULTIFAM.....			12/15/2019.	Paydown.....		3,784	3,784	3,784	3,784		(0)		(0)		3,784			.0	.68	06/15/2036.
658207 MZ 5	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP.....			12/02/2019.	Direct.....		115,000	115,000	120,440	116,796		(833)		(833)		115,000			.0	4,741	01/01/2028.
658207 SL 0	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP.....			12/01/2019.	Direct.....		365,000	365,000	385,783	378,730		(2,602)		(2,602)		365,000			.0	10,782	07/01/2039.
658207 TZ 8	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP.....			12/02/2019.	Direct.....		160,000	160,000	173,798	170,065		(1,149)		(1,149)		160,000			.0	4,964	07/01/2047.
658877 DZ 5	NORTH DAKOTA HSG FIN AGY HOMEOWNERSHIP R.....			12/01/2019.	Direct.....		30,000	30,000	31,998	30,484		(196)		(196)		30,000			.0	2,029	01/01/2028.
658909 CL 8	NORTH DAKOTA ST HSG FIN AGY.....			12/01/2019.	Direct.....		85,000	85,000	87,814	85,593		(254)		(254)		85,000			.0	4,469	01/01/2035.
658909 HW 9	NORTH DAKOTA ST HSG FIN AGY.....			12/01/2019.	Direct.....		70,000	70,000	75,843	72,186		(370)		(370)		70,000			.0	2,719	01/01/2036.
658909 MA 1	NORTH DAKOTA ST HSG FIN AGY.....			12/01/2019.	Direct.....		100,000	100,000	108,038	105,670		(452)		(452)		100,000			.0	3,613	07/01/2047.
658909 PF 7	NORTH DAKOTA ST HSG FIN AGY.....			12/01/2019.	Direct.....		80,000	80,000	85,853	84,746		(449)		(449)		80,000			.0	3,231	07/01/2048.
677377 U9 2	OHIO HSG FIN AGY SINGLE FAMILY MTG REV.....			12/01/2019.	Direct.....		35,000	35,000	37,877	35,778		(291)		(291)		35,000			.0	1,800	11/01/2028.
677525 TK 3	OHIO ST AIR QUALITY DEV AUTH REV.....			07/23/2019.	Bank of America Merrill Lynch.....		1,860,000	2,000,000	613,595	575,000				.0		575,000		1,285,000	1,285,000		08/01/2020.
677555 Q4 9	OHIO ST ECONOMIC DEV REV.....			09/03/2019.	Direct.....		150,000	150,000	150,140	150,098		(7)		(7)		150,000			.0	2,634	06/01/2027.
67755C WH 8	OHIO ST BLDG AUTH.....			04/01/2019.	Call @ 100.00.....		1,145,000	1,145,000	1,264,535	1,149,546		(4,546)		(4,546)		1,145,000			.0	28,625	10/01/2019.
67756Q NQ 6	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV.....			12/01/2019.	Paydown.....		103,491	103,491	103,491	103,491		.0		.0		103,491			.0	1,618	03/01/2046.
67756Q TQ 0	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV.....			10/01/2019.	Direct.....		30,000	30,000	30,000	29,999		.0		.0		30,000			.0	.630	09/01/2031.
67756Q UZ 8	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV.....			12/02/2019.	Direct.....		160,000	160,000	173,875	169,807		(1,311)		(1,311)		160,000			.0	6,225	03/01/2047.
686087 B6 3	OREGON ST HSG & CMNTY SVCS DEPT MTG REV.....			10/01/2019.	Direct.....		10,000	10,000	10,798	10,796		(49)		(49)		10,000			.0	.254	01/01/2050.
686087 NS 2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV.....			11/01/2019.	Direct.....		100,000	100,000	100,000	100,001		(0)		(0)		100,000			.0	2,479	07/01/2034.
686087 PG 6	OREGON ST HSG & CMNTY SVCS DEPT MTG REV.....			11/01/2019.	Direct.....		265,000	265,000	282,794	275,076		(2,114)		(2,114)		265,000			.0	9,394	07/01/2043.
686087 SU 2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV.....			11/01/2019.	Direct.....		155,000	155,000	164,004	158,231		(506)		(506)		155,000			.0	4,932	07/01/2036.
686087 VE 4	OREGON ST HSG & CMNTY SVCS DEPT MTG REV.....			11/01/2019.	Direct.....		210,000	210,000	227,588	222,332		(1,304)		(1,304)		210,000			.0	7,759	07/01/2047.
708796 4R 5	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M.....			12/26/2019.	Direct.....		285,000	285,000	303,186	296,140		(1,681)		(1,681)		285,000			.0	9,546	10/01/2046.
708796 T8 0	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M.....			12/26/2019.	Direct.....		295,000	295,000	309,190	300,628		(1,115)		(1,115)		295,000			.0	9,535	04/01/2040.
708796 YR 2	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M.....			07/01/2019.	Direct.....		220,000	220,000	233,066	220,479		(152)		(152)		220,000			.0	9,136	04/01/2028.
71323M CE 0	PEORIA ILL PUB BLDG COMMN SCH DIST FACS.....			04/01/2019.	Call @ 74.373.....							.9		.9		.9		(9)	(9)		12/01/2023.
736746 TU 2	PORTLAND ORE URBAN RENEWAL & REDEV.....			06/17/2019.	Call @ 100.00.....		1,285,000	1,285,000	1,385,641	1,290,452		(5,452)		(5,452)		1,285,000			.0	32,125	06/15/2020.
76221R RB 1	RHODE ISLAND HSG & MTG FIN CORP.....			07/01/2019.	Direct.....		75,000	75,000	79,484	76,518		(334)		(334)		75,000			.0	2,174	10/01/2040.
83712D UH 7	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG.....			11/01/2019.	Direct.....		85,000	85,000	88,207	86,309		(100)		(100)		85,000			.0	3,296	07/01/2037.
83712T BZ 3	SOUTH CAROLINA ST HSG FIN & DEV AUTH HOM.....			11/01/2019.	Direct.....		30,000	30,000	32,418	30,442		(230)		(230)		30,000			.0	1,443	07/01/2027.
83755N EZ 1	SOUTH DAKOTA HSG DEV AUTH SINGLE FAMILY.....			10/01/2019.	Direct.....		230,000	230,000	238,558	234,821		(535)		(535)		230,000			.0	2,864	11/01/2041.
880461 BP 2	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR.....			12/02/2019.	Direct.....		120,000	120,000	127,669	123,641		(775)		(775)		120,000			.0	3,776	07/01/2043.
880461 ER 5	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR.....			12/02/2019.	Direct.....		100,000	100,000	95,875	96,095		.244		.244		100,000			.0	3,046	07/01/2039.
880461 EU 8	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR.....			12/02/2019.	Direct.....		140,000	140,000	150,676	143,400		(532)		(532)		140,000			.0	4,277	07/01/2045.
880461 KB 3	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR.....			12/02/2019.	Direct.....		290,000	290,000	311,118	304,468		(1,963)		(1,963)		290,000			.0	8,128	01/01/2047.
880461 NL 8	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR.....			12/02/2019.	Direct.....		140,000	140,000	150,818	147,170		(935)		(935)		140,000			.0	4,626	07/01/2042.

SCHEDULE D - PART 4

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

			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					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	
											11	12	13	14	15							
CUSIP Identification		Description									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.							
880461	NP 9	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR.....	..	12/02/2019.	Direct.....		125,000	125,000	135,513	132,479		(809)		(809)		125,000			.0	4,095	01/01/2042.	
880461	PS 1	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR.....	..	11/01/2019.	Direct.....		40,000	40,000	40,000	40,000		(0)		(0)		40,000			.0	1,402	07/01/2036.	
88271H	EP 0	TEXAS ST AFFORDABLE HSG CORP SINGLE FAMI.....	..	12/01/2019.	Direct.....		65,000	65,000	69,628	66,520		(438)		(438)		65,000			.0	2,214	09/01/2028.	
88275F	PA 1	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE.....	..	12/01/2019.	Paydown.....		84,423	84,423	84,423	84,423		(0)		(0)		84,423			.0	1,550	09/01/2047.	
917436	X7 7	UTAH HSG CORP SINGLE FAMILY MTG REV.....	..	12/01/2019.	Direct.....		20,000	20,000	20,018	20,009		(1)		(1)		20,000			.0	800	07/01/2024.	
91743P	AH 8	UTAH HSG CORP - MBS.....	..	12/01/2019.	Paydown.....		76,729	76,729	82,867	81,909		(5,181)		(5,181)		76,729			.0	2,056	06/21/2044.	
917547	TW 1	UTAH ST BLDG OWNERSHIP AUTH LEASE REV.....	..	05/15/2019.	Call @ 100.00.....		1,190,000	1,190,000	1,237,862	1,192,172		(2,172)		(2,172)		1,190,000			.0	29,750	05/15/2023.	
924190	HG 9	VERMONT HSG FIN AGY.....	..	12/01/2019.	Direct.....		125,000	125,000	132,181	133,185		(1,249)		(1,249)		125,000			.0	4,781	11/01/2045.	
924190	MD 0	VERMONT HSG FIN AGY.....	..	12/01/2019.	Direct.....		60,000	60,000	63,946	63,108		(317)		(317)		60,000			.0	2,400	11/01/2047.	
92812V	MA 1	VIRGINIA ST HSG DEV AUTH - MBS.....	..	12/01/2019.	Paydown.....		218,997	218,997	218,997	218,979		18		18		218,997			.0	3,820	11/25/2039.	
93978T	MA 4	WASHINGTON ST HSG FIN COMMN.....	..	12/02/2019.	Direct.....		70,000	70,000	73,008	70,553		(171)		(171)		70,000			.0	2,983	06/01/2032.	
93978T	VD 8	WASHINGTON ST HSG FIN COMMN.....	..	12/02/2019.	Direct.....		250,000	250,000	264,388	258,785		(1,279)		(1,279)		250,000			.0	6,573	12/01/2046.	
98322Q	HV 2	WYOMING CMNTY DEV AUTH HSG REV.....	..	10/01/2019.	Direct.....		145,000	145,000	151,615	146,967		(275)		(275)		145,000			.0	1,328	12/01/2044.	
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....							55,143,084	55,283,091	56,143,918	53,929,071	.0	(405,912)	.0	(405,912)	.0	53,851,557	.0	1,291,527	1,291,527	1,205,450	XXX
Bonds - Industrial and Miscellaneous																						
000366	AA 2	AASET 171 A - ABS.....	..	12/16/2019.	Paydown.....		408,169	408,169	408,167	408,169		.0		.0		408,169			.0	6,670	05/16/2042.	
00100F	AC 9	ACIS 143 A1F - CDO.....	..	12/01/2019.	Paydown.....		393,399	393,399	391,432	392,962		.437		.437		393,399			.0	11,963	02/02/2026.	
00102D	AC 2	ACIS 145 A2 - CDO.....	..	01/01/2019.	Paydown.....									.0					.0	.3	11/02/2026.	
001406	AA 5	DCAL 2015 A1 - ABS.....	C	12/15/2019.	Paydown.....		64,785	64,785	64,785	64,785				.0		64,785			.0	1,729	02/15/2040.	
00256D	AA 0	AASET 191 A - ABS.....	..	12/15/2019.	Paydown.....		39,750	39,750	39,750	39,750		.0		.0		39,750			.0	.379	05/15/2039.	
00436M	AA 3	AALLC 181 A - ABS.....	..	12/02/2019.	Paydown.....		133,514	133,514	133,480	133,482		.32		.32		133,514			.0	2,907	12/02/2033.	
00452P	AD 9	ACIS 156 A2 - CDO.....	..	11/01/2019.	Paydown.....		430,456	430,456	430,456	430,456		.0		.0		430,456			.0	12,486	05/03/2027.	
007036	GS 9	ARMT 052A 2A1 - CMO/RMBS.....	..	12/01/2019.	Paydown.....		47,434	47,434	44,380	44,313		.3,121		.3,121		47,434			.0	1,441	06/25/2035.	
009088	AB 1	AIR CANADA - ABS.....	C	12/15/2019.	Paydown.....		24,111	24,111	24,111	24,111		(0)		(0)		24,111			.0	.988	06/15/2029.	
009503	AB 9	AIRSPEED LTD.....	..	06/01/2019.	VARIOUS.....		322,865	322,865	279,279	294,741		23,580		23,580		318,321		4,545	4,545	.0	2,013	06/15/2032.
01448Q	AA 8	ALESC 4 A1 - CDO.....	..	11/01/2019.	Paydown.....		26,378	26,378	22,396	21,515		.4,862		.4,862		26,378			.0	1,532	07/30/2034.	
02149M	AB 5	CWALT 07J1B 1A2 - CMO/RMBS.....	..	12/01/2019.	Paydown.....		91,468	119,362	103,759	94,949		.2,876		.2,876		91,468			.0	4,690	03/25/2037.	
02377U	AB 0	AMERICAN AIRLINES INC - ABS.....	..	08/01/2019.	Paydown.....		169,789	169,789	169,789	169,795		(6)		(6)		169,789			.0	5,328	07/15/2024.	
02666B	AA 4	AH4R 15SFR2 A - ABS.....	..	12/01/2019.	Paydown.....		18,050	18,050	18,050	18,042		.9		.9		18,050			.0	.385	10/17/2052.	
02666B	AG 1	AH4R 15SFR2 XS - ABS.....	..	12/01/2019.	Direct.....					10		.9		.9					.0		10/17/2052.	
03235T	AA 5	ACEF 141 A - ABS.....	..	12/20/2019.	Paydown.....		13,675	13,675	13,675	11,761		.1,915		(0)		13,675			.0	.708	12/20/2024.	
03523T	BH 0	ANHEUSER-BUSCH INBEV WORLDWIDE INC.....	..	11/15/2019.	Maturity @ 100.00.....		940,000	940,000	1,175,372	976,102		(36,102)		(36,102)		940,000			.0	64,625	11/15/2019.	
037411	AX 3	APACHE CORP.....	..	06/13/2019.	Not Available.....		388,768	383,000	387,722	384,314		(320)		(320)		383,995		4,773	4,773	.0	12,341	02/01/2021.
03766K	AA 1	AASET 161 A - ABS.....	..	07/01/2019.	Paydown.....		227,767	227,767	224,520	226,147		.1,620		.1,620		227,767			.0	5,454	03/17/2036.	
038370	AA 0	AQFIT 19A A - ABS.....	..	12/15/2019.	Paydown.....		103,265	103,265	103,249			.16		.16		103,265			.0	.606	07/16/2040.	
038779	AA 2	ARBYS 151 A2 - ABS.....	..	11/01/2019.	Paydown.....		5,000	5,000	5,000	5,000		.0		.0		5,000			.0	.186	10/30/2045.	
04002Q	AA 0	AREIT 18CRE2 A - CMBS.....	..	10/17/2019.	Paydown.....		239,851	239,851	239,851			.0		.0		239,851			.0	.621	11/16/2035.	
04544N	AD 6	ABSHE 06HE6 A4 - RMBS.....	..	12/26/2019.	Paydown.....		106,717	106,717	89,643	98,006		.8,712		.8,712		106,717			.0	1,624	11/25/2036.	
05352P	AA 5	AVNT 18A A - ABS.....	..	10/01/2019.	Paydown.....		496,201	496,201	496,188	496,167		.33		.33		496,201			.0	5,704	06/15/2021.	
05364C	AS 1	AVERY 7 A2 - CDO.....	C	06/27/2019.	Paydown.....		735,000	735,000	733,751	734,351		.649		.649		735,000			.0	16,567	01/18/2028.	
05549N	AC 0	BDS 18FL1 B - CDO.....	..	01/01/2019.	Paydown.....									.0					.0	.119	01/18/2035.	
05584A	AA 8	HGVGI 17A A - ABS.....	..	12/25/2019.	Paydown.....		86,448	86,448	86,426	86,428		.19		.19		86,448			.0	1,414	05/25/2029.	

SCHEDULE D - PART 4

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

E14.7

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
05605G AA 0	B2R 152 A - ABS.....		..	12/01/2019.	Paydown.....		289,840	289,840	289,838	289,599		241		241		289,840			0	8,024	11/18/2048.
05607Y AC 5	B2R 151 A2 - ABS.....		..	12/01/2019.	Paydown.....		223,803	223,803	224,823	217,492		(493)		(493)		223,803			0	7,508	05/15/2048.
059475 AG 8	BOAA 072 2A2 - CMO/RMBS.....		..	12/01/2019.	Paydown.....		43,763	56,730	48,374	35,252		650		650		43,763			0	2,074	06/25/2037.
05950M AJ 9	BAFC 06G 3A3 - RMBS.....		..	12/01/2019.	Paydown.....		176,992	176,992	169,691	170,874		6,118		6,118		176,992			0	4,496	07/20/2036.
059522 AA 0	BAFC 07CB 6A1 - RMBS.....		..	12/20/2019.	Paydown.....		112,097	112,098	96,404	100,373		11,725		11,725		112,097			0	1,679	05/20/2047.
059522 AU 6	BAFC 07CA 1A2 - CMO/RMBS.....		..	12/01/2019.	Paydown.....		97,378	104,408	96,292	95,269		438		438		97,378			0	2,654	05/20/2036.
05973B AA 5	BANC 19CRE6 A - CMBS.....		..	12/15/2019.	Paydown.....		6,347	6,347	6,347					0		6,347			0	35	09/17/2036.
07384M S7 8	BSARM 045 2A - CMO/RMBS.....		..	12/01/2019.	Paydown.....		93,049	93,049	93,455	92,987		(253)		(253)		93,049			0	2,600	07/25/2034.
07386H QZ 7	BALTA 052B 2A3 - CMO/RMBS.....		..	12/01/2019.	Paydown.....		100,610	100,601	86,237	82,839		918		918		100,610			0	2,339	04/25/2035.
073879 M5 4	BSABS 05AC6B 2A1 - CMO/RMBS.....		..	12/01/2019.	Paydown.....		22,283	22,283	22,547	22,407		(125)		(125)		22,283			0	772	09/25/2020.
08179C AE 1	BSP 11 A2A - CDO.....		..	06/18/2019.	BNP Paribas.....		398,920	400,000	400,000	399,902		(143)		(143)		399,759		(839)	(839)	12,004	04/15/2029.
097014 AL 8	BOEING CAPITAL CORP.....		..	10/27/2019.	Maturity @ 100.00.....		195,000	195,000	230,432	199,492		(4,492)		(4,492)		195,000			0	9,165	10/27/2019.
11042B AA 0	BRITISH AIRWAYS PLC - ABS.....		C	12/20/2019.	Paydown.....		87,608	87,608	87,608	87,613		(5)		(5)		87,608			0	3,461	12/20/2021.
118230 AK 7	BUCKEYE PARTNERS LP.....		..	09/25/2019.	GOLDMAN.....		209,875	210,000	185,849	194,307		2,298		2,298		196,605		13,270	13,270	10,784	07/01/2023.
12326Q AA 2	BJETS 191 A - ABS.....		..	12/15/2019.	Paydown.....		60,438	60,438	60,436			2		2		60,438			0	613	07/15/2034.
12479L AA 8	CAI 121 NTS - ABS.....		C	12/25/2019.	Paydown.....		250,000	250,000	249,025	249,379		621		621		250,000			0	5,032	10/25/2027.
12479L AC 4	CAI 131 NTS - ABS.....		C	12/25/2019.	Paydown.....		150,000	150,000	148,493	149,097		903		903		150,000			0	2,917	03/27/2028.
12479R AD 9	CAUTO 171 A1 - ABS.....		..	12/16/2019.	Paydown.....		5,241	5,241	5,240	5,240		1		1		5,241			0	117	04/15/2047.
12480V AG 0	CBAM 171 B - CDO.....		C	06/18/2019.	Bank of America Merrill Lynch.....		998,350	1,000,000	1,000,000	1,000,000				0		1,000,000		(1,650)	(1,650)	29,509	07/22/2030.
1248ME AG 4	CBASS 07CB4 A2D - RMBS.....		..	12/01/2019.	Paydown.....		204,356	204,356	167,572	167,202		37,153		37,153		204,356			0	5,150	04/25/2037.
12528A AL 9	CFIP 131R AR - CDO.....		..	03/13/2019.	CANTOR FITZGERALD + CO.....		898,290	900,000	900,000	909,361		(521)		(521)		908,839		(10,549)	(10,549)	14,092	04/20/2029.
12550T AL 9	CIFC 154 A1B - CDO.....		C	01/23/2019.	Paydown.....		3,000,000	3,000,000	3,000,000	3,000,000				0		3,000,000			0	25,875	10/20/2027.
125634 AG 0	CLIF 131 NTS - ABS.....		..	12/18/2019.	Paydown.....		69,333	69,333	69,323	69,189		145		145		69,333			0	1,120	03/20/2028.
125634 AL 9	CLIF 133 NTS - ABS.....		..	12/18/2019.	Paydown.....		32,916	32,916	32,913	32,849		67		67		32,916			0	815	11/18/2028.
125634 AN 5	CLIF 141 NTS - ABS.....		..	12/18/2019.	Paydown.....		36,721	36,721	36,706	36,630		91		91		36,721			0	639	06/18/2029.
125634 AQ 8	CLIF 142 NTS - ABS.....		..	12/18/2019.	Paydown.....		123,852	123,852	118,704	119,792		4,060		4,060		123,852			0	2,337	10/18/2029.
12563L AA 5	CLIF 161 NTS - ABS.....		..	06/01/2019.	Paydown.....		564,054	564,054	563,996	564,008		46		46		564,054			0	9,544	02/18/2041.
12667F 5E 1	CWALT 056CB 1A3 - CMO/RMBS.....		..	12/01/2019.	Paydown.....		70,413	77,292	73,373	66,922		841		841		70,413			0	2,402	04/25/2035.
126694 UN 6	CWHL 0531 2A3 - CMO/RMBS.....		..	12/01/2019.	Paydown.....		61,327	59,863	57,600			3,728		3,728		61,327			0	845	01/25/2036.
12669F V8 3	CWHL 04HYB4 3A - CMO/RMBS.....		..	12/01/2019.	Paydown.....		83,440	83,440	83,568	83,596		(157)		(157)		83,440			0	2,544	09/20/2034.
12738A AA 9	CADENCE FINANCIAL CORP.....		..	06/28/2019.	Maturity @ 100.00.....		500,000	500,000	494,200	497,083		2,917		2,917		500,000			0	12,188	06/28/2019.
14312J AL 6	CGMS 155 A1B - CDO.....		..	02/27/2019.	Paydown.....		135,000	135,000	135,000	135,000				0		135,000			0	1,590	01/20/2028.
14315J AE 9	CGMS 172 A2A - CDO.....		C	06/18/2019.	WELLS FARGO SECURITIES LLC.....		1,295,606	1,300,000	1,300,000	1,296,935		166		166		1,297,101		(1,495)	(1,495)	37,492	07/21/2031.
154051 BH 8	CENTRAL MAINE POWER CO.....		..	06/03/2019.	Maturity @ 100.00.....		215,000	215,000	232,359	216,026		(1,026)		(1,026)		215,000			0	6,128	06/01/2019.
15673Q AA 4	CERB 23 A - CDO.....		C	10/15/2019.	Paydown.....		766,045	766,045	754,555	754,877		11,168		11,168		766,045			0	24,453	04/15/2028.
17181C AA 6	CIMLT 181 A - RMBS.....		..	02/20/2019.	Paydown.....		38,284	38,284	38,284	38,281		3		3		38,284			0	353	03/20/2043.
17181C AA 6	CIMLT 181 A - RMBS.....		..	12/20/2019.	Paydown.....		172,223	172,221	172,221	172,209		14		14		172,223			0	4,107	03/20/2043.
17309A AD 1	CMALT 06A1 1A4 - CMO/RMBS.....		..	12/01/2019.	Paydown.....		32,621	40,894	38,881	34,893		358		358		32,621			0	1,386	04/25/2036.
19421U AA 2	CASL 19A A1 - ABS.....		..	12/26/2019.	Paydown.....		41,818	41,818	41,616			202		202		41,818			0	518	12/28/2048.
19421U AB 0	CASL 19A A2 - ABS.....		..	12/25/2019.	Paydown.....		20,909	20,909	20,902			8		8		20,909			0	220	12/28/2048.
19423D AB 6	CASL 18A A2 - ABS.....		..	12/25/2019.	Paydown.....		170,310	170,310	170,234	170,241		69		69		170,310			0	4,338	12/26/2047.

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

E14.8

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification		Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
20267U AA 7		CSBLT 16B A1 - ABS.....		12/25/2019.	Paydown.....		164,557	164,557	164,513	164,518		39		39		164,557			0	2,656	10/25/2040.
212015 AH 4		CONTINENTAL RESOURCES INC.....		11/01/2019.	VARIOUS.....		119,991	119,000	111,265	115,406		730		730		115,529		3,471	3,471	4,600	09/15/2022.
21872M AA 0		C AFL 182 A - CMBS.....		12/01/2019.	VARIOUS.....		80,589	80,243	80,243	80,242		2		2		80,243			0	630	11/15/2052.
22549N AA 9		CREDIT SUISSE ABS REPACKAGING TRUST 2018.....	D	10/25/2019.	Paydown.....		3,262	3,262	3,164	3,171		91		91		3,262			0	127	01/01/2037.
22549U AA 3		CSABS 18LD1 A - ABS.....		12/26/2019.	Paydown.....		1,203,394	1,203,394	1,203,354	1,203,371		23		23		1,203,394			0	20,024	07/25/2024.
23204G AA 8		CUSTOMERS BANCORP INC.....		06/26/2019.	Maturity @ 100.00.....		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	23,125	06/26/2019.
23311V AE 7		DCP MIDSTREAM OPERATING LP.....		04/01/2019.	Maturity @ 100.00.....		415,000	415,000	340,025	408,570		6,430		6,430		415,000			0	5,603	04/01/2019.
23341B AC 9		DRB 16B A2 - ABS.....		12/25/2019.	Paydown.....		80,371	80,371	80,347	80,351		20		20		80,371			0	1,315	06/25/2040.
24736X AA 6		DELTA AIR LINES INC - ABS.....		08/01/2019.	Paydown.....		43,831	43,831	43,831	43,830		1		1		43,831			0	1,589	01/30/2029.
24736Y AA 4		DELTA AIR LINES INC - ABS.....		08/01/2019.	Paydown.....		21,916	21,916	21,916	21,915		0		0		21,916			0	849	01/30/2029.
251510 DP 5		DBALT 052 1A7 - CMO/RMBS.....		12/01/2019.	Paydown.....		45,129	45,129	45,397	43,755		1,373		1,373		45,129			0	1,424	04/25/2035.
25755T AG 5		DPABS 171 A22 - ABS.....		08/01/2019.	Paydown.....		15,000	15,000	15,000	14,630	370			370		15,000			0	308	07/25/2047.
25755T AJ 9		DPABS 181 A21 - ABS.....		08/01/2019.	Paydown.....		7,500	7,500	7,500	7,427	73			73		7,500			0	206	07/27/2048.
260543 CQ 4		DOW CHEMICAL CO.....		12/01/2019.	Adjustment.....		1,998,196	2,000,000	1,997,960	1,997,974				0		1,998,196			0	46,667	11/30/2028.
26208L AC 2		HONK 181 A2 - ABS.....		11/01/2019.	Paydown.....		10,000	10,000	10,000	10,000		0		0		10,000			0	354	04/20/2048.
263534 CL 1		E I DU PONT DE NEMOURS AND CO.....		05/17/2019.	Call @ 100.00.....		3,020,000	3,020,000	3,016,678	3,018,495		451		451		3,018,946		1,054	1,054	36,173	05/01/2020.
26827E AA 3		ECAF 151 A1 - ABS.....	D	12/15/2019.	Paydown.....		132,933	132,933	131,832	131,968		964		964		132,933			0	2,677	06/15/2040.
26829C AZ 0		GLGU 157R AX - CDO.....		11/01/2019.	Paydown.....		400,000	400,000	399,750	399,776		224		224		400,000			0	9,780	04/22/2030.
26845# AA 8		EDX SUPPLY CHAIN SERVICES LLC - ABS.....		01/16/2019.	VARIOUS.....		990,854	990,854	990,854	990,854		(0)		(0)		990,854			0	8,670	01/15/2019.
26857E AA 6		ELFI 19A A - ABS.....		12/25/2019.	Paydown.....		125,276	125,276	125,250		26			26		125,276			0	502	03/25/2044.
26971H AB 8		EGL E 141 A2 - ABS.....		07/01/2019.	Paydown.....		383,101	383,101	383,081	383,091		10		10		383,101			0	7,834	12/15/2039.
28618W AA 2		ERL 141 A1 - ABS.....		12/19/2019.	Paydown.....		67,799	67,799	65,553	66,683		1,116		1,116		67,799			0	835	04/19/2044.
29445U AB 1		EQLS 071 A2B - RMBS.....		12/26/2019.	Paydown.....		71,524	71,524	59,432	62,306		9,218		9,218		71,524			0	1,235	04/25/2037.
302635 AC 1		FS INVESTMENT CORP.....		07/08/2019.	WELLS FARGO SECURITIES LLC.....		504,185	500,000	498,420	499,184		142		142		499,326		4,859	4,859	15,503	05/15/2022.
317579 AA 8		FINS 151 A - ABS.....		11/01/2019.	Paydown.....		195,570	195,570	195,570	195,569		1		1		195,570			0	5,806	07/30/2026.
32027L AE 5		FFML 06FF14 A5 - RMBS.....		12/26/2019.	Paydown.....		120,333	120,333	106,645	112,526		7,808		7,808		120,333			0	1,945	10/25/2036.
32028H AD 5		FFML 06FF10 A4 - RMBS.....		12/26/2019.	Paydown.....		89,526	89,526	83,427	88,849		677		677		89,526			0	1,336	07/25/2036.
32051G EZ 4		FHAMS 04AA7 1A1 - CMO/RMBS.....		12/01/2019.	Paydown.....		41,565	41,566	35,331	34,352		7,213		7,213		41,565			0	526	02/25/2035.
32051G SD 8		FHAMS 05FA5 3A1 - CMO/RMBS.....		04/01/2019.	Paydown.....		485,806	610,734	526,471	332,569		153,237		153,237		485,806			0	8,439	08/25/2035.
32052K AB 1		FHASI 06AR2 2A1 - CMO/RMBS.....		12/01/2019.	Paydown.....		166,024	183,215	147,579	145,148		1,481		1,481		166,024			0	4,677	07/25/2036.
34417Q AB 4		FOCUS BRANDS FUNDING LLC - 2018-1 - ABS.....		10/30/2019.	Paydown.....		1,875	1,875	1,977			(102)		(102)		1,875			0	21	10/30/2048.
34960Y AC 6		FCO 7 A1T - CDO/MBS.....		02/14/2019.	Paydown.....		3,000,000	3,000,000	2,999,400	2,999,542		458		458		3,000,000			0	23,788	12/15/2028.
35041J AA 3		FFIN 191 A - ABS.....		12/15/2019.	Paydown.....		491,594	491,594	491,518		76			76		491,594			0	7,606	11/15/2034.
362257 AB 3		GSAA 0617 A2 - RMBS.....		12/26/2019.	Paydown.....		179,596	179,596	52,459	62,980		1,649		1,649		179,596			0	1,827	11/25/2036.
3622EA AA 8		GSAA 073 1AA - RMBS.....		12/26/2019.	Paydown.....		223,483	223,483	136,902	101,000		5,329		5,329		223,483			0	2,006	03/25/2037.
362341 7S 2		GSR 061F 4A1 - CMO/RMBS.....		12/01/2019.	Paydown.....		35,261	43,510	46,186	38,030		94		94		35,261			0	1,541	02/25/2036.
362341 XC 8		GSR 05AR7 4A1 - CMO/RMBS.....		12/01/2019.	Paydown.....		15,216	14,915	12,967	12,442		46		46		15,216			0	399	11/25/2035.
362341 XG 9		GSR 05AR7 6A1 - CMO/RMBS.....		12/01/2019.	Paydown.....		24,651	24,651	23,464	23,418		1,233		1,233		24,651			0	687	11/25/2035.
362381 AA 3		GSAA 0612 A1 - RMBS.....		12/26/2019.	Paydown.....		45,647	45,647	20,727	21,531		138		138		45,647			0	409	08/25/2036.
36242D FS 7		GSR 0411 2A1 - CMO/RMBS.....		12/01/2019.	Paydown.....		61,612	61,612	61,938	61,923		(311)		(311)		61,612			0	1,904	09/25/2034.
36298Y AA 8		GSAA 0614 A1 - RMBS.....		12/26/2019.	Paydown.....		33,906	33,906	13,972	14,045		100		100		33,906			0	388	09/25/2036.
36828Q QH 2		GECCM 05C4 AJ - CMBS.....		06/01/2019.	Paydown.....		4,297	4,297	4,077	4,297				0		4,297			0	110	11/10/2045.

SCHEDULE D - PART 4

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

E14.9

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
38174V AA 9	GOCAP 34 A1 - CDO.....		C	03/14/2019.	Paydown.....	.....	300,000	300,000	300,000	299,799	.....	.....201	.....	.....201	.....	300,000	.....	.....	.....0	4,810	03/08/2029.
38376A AA 1	GOVERNMENT PROPERTIES INCOME TRUST.....		..	07/15/2019.	Call @ 100.00.....	.....	1,000,000	1,000,000	992,050	998,924	.....	.....932	.....	.....932	.....	999,856	.....	.....144	144	34,375	08/15/2019.
40052T AA 7	GRYPHON FDG LTD - ABS.....		C	12/05/2019.	Call @ 100.00.....	.....	86,407	86,407	237	.....	.....	.....	.....	.....0	.....	.....	.....	.....86,407	86,407	152	05/11/2050.
40423X AF 9	NZES 18PLS2 A - ABS.....		..	12/25/2019.	Paydown.....	.....	365,188	365,188	365,182	365,184	.....	.....4	.....	.....4	.....	365,188	.....	.....	.....0	6,794	02/25/2048.
40423X AG 7	NZES 18PLS2 B - ABS.....		..	12/25/2019.	Paydown.....	.....	182,594	182,594	182,593	182,593	.....	.....1	.....	.....1	.....	182,594	.....	.....	.....0	3,760	02/25/2048.
41161P EZ 2	HVMLT 045 3A - CMO/RMBS.....		..	12/01/2019.	Paydown.....	.....	30,396	30,396	30,262	30,165	.....	.....231	.....	.....231	.....	30,396	.....	.....	.....0	817	06/19/2034.
41161V AC 4	HVMLT 067 2AA - RMBS.....		..	12/19/2019.	Paydown.....	.....	74,862	75,670	55,623	59,534	.....	.....758	.....	.....758	.....	74,862	.....	.....	.....0	1,196	09/19/2036.
411707 AB 8	HNGRY 181 A1 - ABS.....		..	12/20/2019.	Paydown.....	.....	10,000	10,000	10,000	10,000	.....	.....(0)	.....	.....(0)	.....	10,000	.....	.....	.....0	292	06/22/2048.
411707 AD 4	HNGRY 181 A2 - ABS.....		..	12/20/2019.	Paydown.....	.....	10,000	10,000	10,000	10,000	.....	.....	.....	.....0	.....	10,000	.....	.....	.....0	341	06/22/2048.
423452 AC 5	HELMERICH AND PAYNE INC.....		..	06/01/2019.	Adjustment.....	.....	.....	.....	10,000	10,000	.....	.....	.....(695)	(695)	.....	.....	.....	.....	.....0	5,490	03/15/2025.
43133J AA 6	HLD SCT 192 A1 - CDO.....		C	08/22/2019.	Paydown.....	.....	16,987	16,987	16,987	.....	.....	.....	.....	.....0	.....	16,987	.....	.....	.....0	200	05/22/2039.
43283A AA 3	HGVT 17A A - ABS.....		..	12/25/2019.	Paydown.....	.....	163,660	163,660	163,637	164,081	.....	.....20	.....	.....20	.....	163,660	.....	.....	.....0	2,393	12/26/2028.
43739H AA 8	HMBT 062 A1 - RMBS.....		..	12/26/2019.	Paydown.....	.....	222,371	222,371	194,575	202,460	.....	.....19,911	.....	.....19,911	.....	222,371	.....	.....	.....0	3,480	12/25/2036.
44040H AA 0	HORZN 191 A - ABS.....		..	12/16/2019.	Paydown.....	.....	32,051	32,051	32,051	.....	.....	.....0	.....	.....0	.....	32,051	.....	.....	.....0	341	07/15/2039.
45112A AA 5	ICONX 121 A2 - ABS.....		..	11/01/2019.	Paydown.....	.....	31,259	31,259	31,259	20,943	10,315	.....	.....	.....10,315	.....	31,259	.....	.....	.....0	1,101	01/26/2043.
45257E AB 0	IMSA 065 1AB - RMBS.....		..	12/26/2019.	Paydown.....	.....	683,372	683,372	587,347	596,807	.....	.....19,128	.....	.....19,128	.....	683,372	.....	.....	.....0	10,174	02/25/2037.
453836 AF 5	INDEPENDENT BANK COR INDEPENDENT BK CORP MASS.....		..	11/15/2019.	Call @ 100.00.....	.....	1,000,000	1,000,000	1,000,000	1,000,000	.....	.....	.....	.....0	.....	1,000,000	.....	.....	.....0	47,500	11/15/2024.
45660K AA 9	INDX 06AR39 A1 - RMBS.....		..	12/26/2019.	Paydown.....	.....	118,245	119,299	96,110	95,575	.....	.....1,828	.....	.....1,828	.....	118,245	.....	.....	.....0	1,810	02/25/2037.
45660L CK 3	INDX 05AR2 1A1 - CMO/RMBS.....		..	12/26/2019.	Paydown.....	.....	58,939	61,380	45,627	45,319	.....	.....856	.....	.....856	.....	58,939	.....	.....	.....0	1,001	02/25/2035.
46185J AA 6	IHSFR 18SFR1 A - ABS.....		..	12/17/2019.	Paydown.....	.....	125,758	125,758	125,758	125,796	(38)	(38)	(38)	(38)	.....	125,758	.....	.....	.....0	2,433	03/19/2037.
466247 SE 4	JPMMT 05A5 1A2 - CMO/RMBS.....		..	12/01/2019.	Paydown.....	.....	300,992	300,992	254,714	254,423	.....	.....46,568	.....	.....46,568	.....	300,992	.....	.....	.....0	6,040	08/25/2035.
46627M CY 1	JPALT 06A1A 3A1 - CMO/RMBS.....		..	12/01/2019.	Paydown.....	.....	88,079	88,079	76,400	76,147	.....	.....554	.....	.....554	.....	88,079	.....	.....	.....0	2,031	03/25/2036.
46629E AC 7	JPALT 06A4 A3 - RMBS.....		..	12/26/2019.	Paydown.....	.....	156,736	156,992	103,890	118,589	.....	.....38,146	.....	.....38,146	.....	156,736	.....	.....	.....0	2,215	09/25/2036.
46639J AE 0	JPMCC 13C10 A5 - CMBS.....		..	11/01/2019.	Paydown.....	.....	23,256	23,256	22,675	22,951	.....	.....305	.....	.....305	.....	23,256	.....	.....	.....0	616	12/17/2047.
46651N AA 2	JOLAR 191 A - ABS.....		C	12/15/2019.	Paydown.....	.....	109,775	109,775	109,893	.....	.....(117)	(117)	.....	.....(117)	.....	109,775	.....	.....	.....0	1,141	04/15/2044.
50208X AJ 1	LMREC 15CR1R AR - CMBS.....		..	09/24/2019.	Paydown.....	.....	1,139,556	1,139,556	1,140,268	.....	.....(712)	(712)	.....	.....(712)	.....	1,139,556	.....	.....	.....0	8,933	02/24/2032.
50208X AJ 1	LMREC 15CR1R AR - CMBS.....		..	12/24/2019.	Paydown.....	.....	244,109	244,109	244,262	.....	.....(153)	(153)	.....	.....(153)	.....	244,109	.....	.....	.....0	3,915	02/24/2032.
52107Q AF 2	LAZARD GROUP LLC.....		C	04/01/2019.	CORPORATE ACTION.....	.....	588,776	576,000	574,105	575,438	.....	.....67	.....	.....67	.....	575,505	.....	.....13,271	13,271	8,024	11/14/2020.
525ESC 1C 3	Lehman Escrow.....		..	07/18/2019.	Not Available.....	.....	2,880	1	1	.....	.....1	.....	.....	.....1	.....	.....1	.....	.....2,879	2,879	1,330	12/23/2099.
525ESC 5A 3	LEHMAN ESCROW BROS 12/23/2099.....		..	07/18/2019.	Not Available.....	.....	5,722	1	1	0	1	.....	.....	.....1	.....	.....1	.....	.....5,721	5,721	2,642	12/23/2099.
54303P AQ 8	LONGF 1RR ARR - CDO.....		..	05/01/2019.	VARIOUS.....	.....	967,991	970,000	970,000	969,832	.....	.....(193)	.....	.....(193)	.....	969,639	.....	.....(1,648)	(1,648)	20,001	04/15/2029.
543190 AA 0	LTRAN 3 A1 - ABS.....		..	12/15/2019.	Paydown.....	.....	102,028	102,028	98,855	99,586	.....	.....2,441	.....	.....2,441	.....	102,028	.....	.....	.....0	1,782	01/17/2045.
55818Y BE 0	MDPK 17R B1R - CDO.....		..	06/18/2019.	WELLS FARGO SECURITIES LLC.....	.....	999,020	1,000,000	1,000,000	1,002,410	.....	.....(620)	.....	.....(620)	.....	1,001,790	.....	.....(2,770)	(2,770)	29,175	07/22/2030.
559080 AE 6	MAGELLAN MIDSTREAM PARTNERS LP.....		..	02/11/2019.	VARIOUS.....	.....	507,518	500,000	570,665	505,532	.....	.....(1,151)	.....	.....(1,151)	.....	504,381	.....	.....(4,381)	(4,381)	26,259	07/15/2019.
57643L LC 8	MABS 05AB1 A4 - RMBS.....		..	12/01/2019.	Paydown.....	.....	204,313	204,313	204,058	199,423	.....	.....4,890	.....	.....4,890	.....	204,313	.....	.....	.....0	3,642	11/25/2035.
585055 AV 8	MEDTRONIC INC.....		..	09/01/2019.	Not Available.....	.....	941,177	910,000	954,799	923,088	.....	.....(3,424)	.....	.....(3,424)	.....	919,664	.....	.....(9,664)	(9,664)	62,145	03/15/2021.
59020U TC 9	MLCC 05A A2 - CMO/RMBS.....		..	12/25/2019.	Paydown.....	.....	39,484	39,484	37,781	37,914	.....	.....1,569	.....	.....1,569	.....	39,484	.....	.....	.....0	851	03/25/2030.
61748H AW 1	MSM 045AR 4A - CMO/RMBS.....		..	12/01/2019.	Paydown.....	.....	65,094	65,094	65,825	65,973	.....	.....(878)	.....	.....(878)	.....	65,094	.....	.....	.....0	2,266	07/25/2034.
626717 AD 4	MURPHY OIL CORP.....		..	11/20/2019.	VARIOUS.....	.....	52,400	50,000	43,967	46,643	.....	.....825	.....	.....825	.....	47,467	.....	.....2,533	2,533	4,378	06/01/2022.
626717 AF 9	MURPHY OIL CORP.....		..	11/20/2019.	VARIOUS.....	.....	210,000	200,000	172,060	183,278	.....	.....3,490	.....	.....3,490	.....	186,768	.....	.....13,232	13,232	18,557	12/01/2022.
629400 AA 0	ERL 151 A1 - ABS.....		..	11/19/2019.	Paydown.....	.....	2,263,245	2,263,245	2,245,002	2,234,388	.....	.....28,857	.....	.....28,857	.....	2,263,245	.....	.....	.....0	48,542	02/21/2045.
629400 AB 8	ERL 151 A2 - ABS.....		..	11/19/2019.	VARIOUS.....		566,796	565,000	553,378	557,795		7,205		7,205		565,000			0	20,363	02/21/2045.

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

E14.10

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
62946A AA 2	NPRL 161 A1 - ABS.....		..	12/20/2019.	Paydown.....	.....	104,246	104,246	104,246	104,246	.....	.....	.....	0	.....	104,246	.....	.....	0	2,508	04/30/2046.
62946U AL 4	NRART 17T1 AT1 - ABS.....		..	09/20/2019.	Paydown.....	.....	3,000,000	3,000,000	2,985,933	2,989,637	.....	.....	.....	10,363	.....	3,000,000	.....	.....	0	73,661	02/15/2051.
62947A AA 1	NPRL 192 A1 - ABS.....		..	12/19/2019.	Paydown.....	.....	6,451	6,451	6,451	.....	.....	.....	0	.....	6,451	.....	.....	0	15	11/19/2049.	
62947A AB 9	NPRL 192 A2 - ABS.....		..	12/19/2019.	Paydown.....	.....	7,113	7,113	7,113	.....	.....	.....	0	.....	7,113	.....	.....	0	18	11/19/2049.	
63939E AB 9	NAVSL 15A A2A - ABS.....		..	12/15/2019.	Paydown.....	.....	189,747	189,747	189,678	189,719	.....	.....	29	.....	29	189,747	.....	.....	0	2,907	12/15/2028.
63946C AD 0	NBCUNIVERSAL ENTERPRISE INC.....		..	04/15/2019.	Maturity @ 100.00.....	.....	1,000,000	1,000,000	999,430	999,972	.....	.....	28	.....	28	1,000,000	.....	.....	0	9,870	04/15/2019.
64829T AB 7	NZES 18FNT1 B - CMO/RMBS.....		..	12/25/2019.	Paydown.....	.....	363,171	363,171	363,142	363,144	.....	.....	27	.....	27	363,171	.....	.....	0	7,725	05/25/2023.
65251U AN 2	NWSTR 161 A2 - CDO.....		..	12/26/2019.	VARIOUS.....	.....	1,000,000	1,000,000	999,973	1,000,000	.....	.....	.....	0	.....	1,000,000	.....	.....	0	37,362	02/25/2028.
65251X AA 4	NSBKY 1611 A - CDO.....		..	04/25/2019.	Paydown.....	.....	1,500,000	1,500,000	1,500,000	1,499,465	.....	.....	535	.....	535	1,500,000	.....	.....	0	35,859	10/25/2028.
67103Q AY 3	OFSBS 5R 2FR - CDO.....		..	03/01/2019.	Paydown.....	.....	449,958	449,958	449,958	448,439	.....	.....	1,518	.....	1,518	449,958	.....	.....	0	3,842	04/17/2025.
67103Q BC 0	OFSBS 5R 3FR - CDO.....		..	10/17/2019.	Paydown.....	.....	444,472	444,472	444,472	443,470	.....	.....	1,002	.....	1,002	444,472	.....	.....	0	12,570	04/17/2025.
67575N AU 7	OMART 16T2 AT2 - ABS.....		..	08/15/2019.	Call @ 100.00.....	.....	1,500,000	1,500,000	1,499,999	1,500,000	.....	.....	1	.....	1	1,500,001	.....	(1)	(1)	27,215	08/16/2049.
68268E AA 1	OMFIT 151 A - ABS.....		..	06/01/2019.	Paydown.....	.....	194,385	194,385	194,323	194,383	.....	.....	3	.....	3	194,385	.....	.....	0	1,406	03/18/2026.
69374X AA 8	PSMC 192 A1 - CMO/RMBS.....		..	12/01/2019.	Paydown.....	.....	67,257	67,257	68,602	.....	.....	.....	(1,345)	.....	(1,345)	67,257	.....	.....	0	320	10/25/2049.
69375B AA 5	PSMC 193 A1 - CMO/RMBS.....		..	12/01/2019.	Paydown.....	.....	35,411	35,411	35,925	.....	.....	.....	(515)	.....	(515)	35,411	.....	.....	0	193	11/25/2049.
72353P AA 4	PIONEER AIRCRAFT FINANCE LTD - ABS.....		C	12/16/2019.	Paydown.....	.....	17,857	17,857	17,857	.....	.....	.....	0	.....	0	17,857	.....	.....	0	229	06/15/2044.
72703P AA 1	PLNT 181 A21 - ABS.....		..	12/05/2019.	Paydown.....	.....	10,000	10,000	10,000	9,986	.....	14	(0)	.....	14	10,000	.....	.....	0	303	09/08/2048.
74334A AA 7	PROG 18SRF1 A - ABS.....		..	07/01/2019.	Paydown.....	.....	2,431	2,431	2,431	2,432	.....	.....	(1)	.....	(1)	2,431	.....	.....	0	46	03/19/2035.
74348T AM 4	PROSPECT CAPITAL CORP.....		..	01/15/2019.	Maturity @ 100.00.....	.....	50,000	50,000	41,563	49,869	.....	.....	131	.....	131	50,000	.....	.....	0	1,469	01/15/2019.
74387L AC 5	PFMT 191 A2 - CMO/RMBS.....		..	12/25/2019.	Paydown.....	.....	3,140	3,140	3,158	.....	.....	.....	(18)	.....	(18)	3,140	.....	.....	0	8	12/27/2049.
749357 AA 7	RCKT 191 A1 - CMO/RMBS.....		..	12/01/2019.	Paydown.....	.....	85,447	85,447	86,768	.....	.....	.....	(1,322)	.....	(1,322)	85,447	.....	.....	0	355	09/27/2049.
74968R AA 3	RPIT 191 A - CMO/RMBS.....		..	12/25/2019.	Paydown.....	.....	9,932	9,932	9,855	.....	.....	.....	77	.....	77	9,932	.....	.....	0	48	10/25/2063.
74978B AA 6	RAAC 07RP3 A - CMO/RMBS.....		..	12/26/2019.	Paydown.....	.....	92,959	92,959	81,562	85,579	.....	.....	7,380	.....	7,380	92,959	.....	.....	0	1,784	10/25/2046.
75115B AC 3	RALI 06QA5B 2A1 - CMO/RMBS.....		..	12/01/2019.	Paydown.....	.....	72,460	88,552	76,699	71,133	.....	.....	60	.....	60	72,460	.....	.....	0	1,977	07/25/2036.
76110W SZ 0	RASC 03KS7 AI5 - RMBS.....		..	12/01/2019.	Paydown.....	.....	147,490	147,490	128,317	134,040	.....	.....	13,450	.....	13,450	147,490	.....	.....	0	4,633	09/25/2033.
761118 FM 5	RALI 05QA9 N41 - CMO/RMBS.....		..	12/01/2019.	Paydown.....	.....	67,313	72,375	65,177	62,034	.....	.....	600	.....	600	67,313	.....	.....	0	2,025	08/25/2035.
76111X TE 3	RFMSI 05SA1 2A - CMO/RMBS.....		..	12/30/2019.	VARIOUS.....	.....	97,650	106,764	100,425	100,636	.....	.....	731	.....	731	101,367	.....	(3,717)	(3,717)	3,775	03/25/2035.
76112B NM 8	GMACM 05AA1 1A1 - CMO/RMBS.....		..	12/01/2019.	Paydown.....	.....	118,696	116,159	106,015	104,804	.....	.....	548	.....	548	118,696	.....	.....	0	2,681	05/18/2035.
78410T AA 4	SCFET 171 A - ABS.....		..	12/20/2019.	Paydown.....	.....	300,649	300,649	300,585	300,611	.....	.....	38	.....	38	300,649	.....	.....	0	6,674	01/20/2023.
78447R AD 9	SLMA 13A B - ABS.....		..	09/16/2019.	Paydown.....	.....	2,000,000	2,000,000	1,901,648	1,998,121	.....	.....	1,879	.....	1,879	2,000,000	.....	.....	0	31,382	03/15/2047.
78448Q AB 4	SMB 15B A2A - ABS.....		..	12/15/2019.	Paydown.....	.....	118,871	118,871	118,323	118,636	.....	.....	235	.....	235	118,871	.....	.....	0	1,965	07/15/2027.
81743A AA 7	SEMT 195 A1 - CMO/RMBS.....		..	12/01/2019.	Paydown.....	.....	5,623	5,623	5,721	.....	.....	.....	(98)	.....	(98)	5,623	.....	.....	0	16	12/27/2049.
81748J AA 3	SEMT 194 A1 - CMO/RMBS.....		..	12/01/2019.	Paydown.....	.....	50,665	50,665	51,726	.....	.....	.....	(1,061)	.....	(1,061)	50,665	.....	.....	0	242	11/25/2049.
81788Y AA 1	767 LLC.....		..	12/05/2019.	Paydown.....	.....	136,347	136,347	136,347	136,347	.....	.....	.....	.....	0	136,347	.....	.....	0	4,174	10/05/2022.
82321U AA 1	SHENTON AIRCRAFT INVESTMENT I LTD - ABS.....		C	12/15/2019.	Paydown.....	.....	94,530	94,530	93,622	93,875	.....	.....	655	.....	655	94,530	.....	.....	0	2,570	10/15/2042.
824348 AZ 9	SHERWIN-WILLIAMS CO.....		..	06/15/2019.	Maturity @ 100.00.....	.....	2,000,000	2,000,000	2,428,800	2,028,587	.....	.....	(28,587)	.....	(28,587)	2,000,000	.....	.....	0	72,500	06/15/2019.
82652K AA 2	SRFC 171 A - ABS.....		..	12/20/2019.	Paydown.....	.....	122,168	122,168	122,160	122,161	.....	.....	7	.....	7	122,168	.....	.....	0	2,016	03/20/2034.
83405A AA 2	SCLP 171 A - ABS.....		..	12/25/2019.	Paydown.....	.....	297,729	297,729	297,703	297,713	.....	.....	16	.....	16	297,729	.....	.....	0	5,584	01/26/2026.
83405R AA 5	SCLP 181 A1 - ABS.....		..	12/01/2019.	Paydown.....	.....	853,872	853,872	853,816	853,839	.....	.....	33	.....	33	853,872	.....	.....	0	10,578	02/25/2027.
83417F AA 7	SOCTY 142 A - ABS.....		..	08/01/2019.	Paydown.....	.....	24,190	24,190	24,190	24,190	.....	.....	0	.....	0	24,190	.....	.....	0	949	07/20/2044.
83417P AA 5	SOCTY 151 A - ABS.....		..	09/01/2019.	Paydown.....	.....	42,366	42,366	42,344	42,352	.....	.....	14	.....	14	42,366	.....	.....	0	1,397	08/21/2045.
83546D AD 0	SONIC 161 A2 - ABS.....		..	12/20/2019.	Paydown.....		10,000	10,000	10,000	10,000			(0)		(0)	10,000			0	273	05/21/2046.

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

1			2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
				F o r e i g n		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11 Unrealized Valuation Increase (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than- Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	
CUSIP Identification			Description																					
84858D	AA	6	SPIRIT AIRLINES CLASS A PASS THROUGH CER.....			11/01/2019.	Paydown.....		65,844	65,844	65,844	65,848		(4)		(4)		65,844			0	2,700	10/01/2029.	
84861C	AA	3	SPMF 144 A1 - ABS.....			09/20/2019.	Paydown.....		498,281	498,281	497,364	492,741		5,540		5,540		498,281			0	13,083	01/20/2045.	
85022W	AA	2	SCFT 16A A - ABS.....			07/01/2019.	Paydown.....		1,202,074	1,202,074	1,208,836	1,202,074		0		0		1,202,074			0	15,156	11/25/2023.	
85172L	AA	4	SLFT 15A A - ABS.....			07/01/2019.	Paydown.....		125,625	125,625	125,600	125,624		1		1		125,625			0	1,162	11/15/2024.	
85572R	AA	7	STARR 181 A - ABS.....			12/15/2019.	Paydown.....		211,130	211,130	209,179	209,280		1,850		1,850		211,130			0	2,484	05/15/2043.	
86212V	AA	2	STR 161 A1 - ABS.....			12/20/2019.	Paydown.....		19,202	19,202	19,192	19,194		8		8		19,202			0	440	10/22/2046.	
863579	C3	0	SARM 0521 6A3 - CMO/RMBS.....			12/01/2019.	Paydown.....		231,314	241,755	212,244	212,102		2,960		2,960		231,314			0	4,559	11/25/2035.	
863579	UU	0	SARM 0515 4A1 - CMO/RMBS.....			12/01/2019.	Paydown.....		94,702	102,683	90,519	86,179		1,215		1,215		94,702			0	2,524	07/25/2035.	
863587	AE	1	SAIL 063 A5 - RMBS.....			12/26/2019.	Paydown.....		102,441	102,441	88,356	92,814		9,627		9,627		102,441			0	1,503	06/25/2036.	
86358R	DX	2	SASC 01SB1 A5 - RMBS.....			12/01/2019.	Paydown.....		27,725	27,725	25,651	26,134		1,715	124	1,591		27,725			0	459	08/25/2031.	
87165B	AB	9	SYNCHRONY FINANCIAL.....			07/15/2019.	VARIOUS.....		1,000,433	1,000,000	997,640	999,688		236		236		999,924		509	509	25,230	08/15/2019.	
87222S	AD	9	TBW 06S A3 - RMBS.....			12/01/2019.	Paydown.....		71,104	71,104	57,041	53,965		17,139		17,139		71,104			0	1,391	11/25/2036.	
87266X	AA	1	TRTX 18FL1 A - CMBS.....			09/01/2019.	Paydown.....		971,942	971,942	971,942	972,144		(202)		(202)		971,942			0	11,547	02/15/2035.	
87267J	AA	1	TFINS 182 A1 - CDO.....			12/30/2019.	Paydown.....		259,857	259,857	259,857	259,850		8		8		259,857			0	6,462	09/30/2039.	
87342R	AB	0	BELL 161 A22 - ABS.....			11/25/2019.	Paydown.....		5,000	5,000	5,000	5,000		0		0		5,000			0	137	05/25/2046.	
87407P	AA	8	TAL 131 A - ABS.....			12/20/2019.	Paydown.....		100,000	100,000	99,985	99,994		6		6		100,000			0	1,642	02/22/2038.	
87407P	AE	0	TAL 132 A - ABS.....			12/20/2019.	Paydown.....		100,000	100,000	98,359	98,828		1,172		1,172		100,000			0	2,062	11/22/2038.	
87407P	AJ	9	TAL 141 A - ABS.....			12/20/2019.	Paydown.....		100,000	100,000	99,999	100,000		(0)		(0)		100,000			0	2,039	02/22/2039.	
87612B	AR	3	TARGA RESOURCES PARTNERS LP.....			03/01/2019.	Call @ 100.00.....		200,000	200,000	169,500	192,306		7,694		7,694		200,000			0	1,971	11/15/2019.	
881561	VY	7	TMTS 0512AL AF4 - RMBS.....			12/01/2019.	Paydown.....		83,971	83,971	81,100	80,609		3,361		3,361		83,971			0	2,186	07/25/2036.	
88156E	AB	2	TMTS 0617HE AB1 - RMBS.....			12/26/2019.	Paydown.....		48,593	48,584	41,470	44,042		1,081		1,081		48,593			0	782	01/25/2038.	
88432M	AC	8	WINDR 171 B - CDO.....			06/18/2019.	CREDIT SUISSE SECURITIES (USA).....		995,000	1,000,000	1,000,000	999,916		(326)		(326)		999,590		(4,590)	(4,590)	29,319	04/18/2029.	
88606W	AA	0	TBOLT 171 A - ABS.....			12/15/2019.	Paydown.....		131,944	131,944	131,939	131,940		4		4		131,944			0	3,594	05/17/2032.	
89236T	BB	0	TOYOTA MOTOR CREDIT CORP.....			01/17/2019.	Maturity @ 100.00.....		150,000	150,000	150,824	150,008		(8)		(8)		150,000			0	1,575	01/17/2019.	
89236T	GL	3	TOYOTA MOTOR CREDIT CORP.....			12/17/2019.	WELLS FARGO SECURITIES LLC.....		997,030	1,000,000	999,100	999,100		34		34		999,134		(2,104)	(2,104)	4,000	10/07/2024.	
894126	AB	7	TRAP 4 A1B - CDO.....			12/01/2019.	Paydown.....		11,299	11,299	8,940	8,585		2,714		2,714		11,299			0	1,476	05/24/2034.	
89656C	AA	1	TRL 101 NTS - ABS.....			12/16/2019.	Paydown.....		43,141	43,141	45,433			(2,292)		(2,292)		43,141			0	1,149	10/16/2040.	
89656F	AA	4	TRL 121 A1 - ABS.....			12/15/2019.	Paydown.....		411,389	411,389	402,583	404,031		7,358		7,358		411,389			0	6,155	01/15/2043.	
89657B	AB	0	TRL 192 A1 - ABS.....			12/17/2019.	Paydown.....		24,104	24,104	24,098			6		6		24,104			0	96	10/18/2049.	
89678F	A*	1	TRISTATE CAPITAL HOLDINGS, INC.....			07/01/2019.	Maturity @ 100.00.....		1,000,000	1,000,000	1,000,000	1,000,042		(42)		(42)		1,000,000			0	57,500	07/01/2019.	
89690E	AF	4	TRMF 171 A1 - ABS.....			12/15/2019.	Paydown.....		231,227	231,227	231,223	231,225		2		2		231,227			0	3,568	08/15/2047.	
89821J	AA	6	TFINS 191 A1 - CDO.....			11/04/2019.	Paydown.....		255,065	255,065	255,065			0		0		255,065			0	6,772	02/02/2039.	
90275S	AB	3	UIRC-GSA LLC.....			11/01/2019.	VARIOUS.....		3,534,885	3,395,000	3,395,000	3,395,042		44		44		3,395,086		139,799	139,799	163,500	08/01/2037.	
90352W	AA	2	STEAM 181 A1 - ABS.....			12/25/2019.	Paydown.....		261,084	261,084	261,084	263,265		1		1		261,084			0	5,722	04/27/2048.	
90919W	AC	4	UNITOW 132 A - ABS.....			04/15/2019.	Paydown.....		1,000,000	1,000,000	1,000,000	1,000,001		(1)		(1)		1,000,000			0	12,403	03/16/2043.	
909319	AA	3	UNITED AIRLINES INC - ABS.....			09/01/2019.	Paydown.....		49,839	49,839	49,839	49,839		0		0		49,839			0	2,143	02/15/2027.	
92257C	AA	8	VCC 191 A - CMBS.....			09/01/2019.	Paydown.....		51,011	51,011	50,999			12		12		51,011			0	763	03/25/2049.	
92257C	AA	8	VCC 191 A - CMBS.....			12/01/2019.	Paydown.....		60,686	60,686	60,672			14		14		60,686			0	1,705	03/25/2049.	
92257L	AB	6	VCC 171 AFX - CMBS.....			12/01/2019.	Paydown.....		230,014	230,014	229,953	226,771		3,243		3,243		230,014			0	3,969	05/25/2047.	
92258N	AB	1	VCC 161 AFX - CMBS.....			12/01/2019.	Paydown.....		143,150	143,150	143,150	143,150		0		0		143,150			0	2,136	04/25/2046.	
92276M	AX	3	VENTAS REALTY LPVTRYUSUS.....			09/01/2019.	Not Available.....		527,290	500,000	496,070	498,581		291		291		498,872		1,128	1,128	47,950	03/01/2022.	

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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
92330W AE 7		VENTR 24 AF - CDO.....	..	09/09/2019.	Call @ 100.00.....	.....	.....790,000	790,000	790,000	790,033	.....	.....(0)	.....	.....(0)	.....	.....790,033	.....	.....(33)	(33)	18,950	10/20/2028.
92535V AA 0		VBTOW 162 A - ABS.....	..	12/15/2019.	Paydown.....	.....	.....11,251	11,251	11,251	11,251	.....	.....0	.....	.....0	.....	.....11,251	.....	.....	.....0	341	10/15/2046.
92922F 3N 6		WAMU 05AR12 1A8 - CMO/RMBS.....	..	12/01/2019.	Paydown.....	.....	.....58,978	58,978	55,697	55,494	.....	.....322	.....	.....322	.....	.....58,978	.....	.....	.....0	1,303	10/25/2035.
92990G AJ 2		WAMU 07HY5 3A1 - CMO/RMBS.....	..	12/01/2019.	Paydown.....	.....	.....38,625	37,578	34,171	33,645	.....	.....228	.....	.....228	.....	.....38,625	.....	.....	.....0	858	05/26/2037.
933636 AA 0		WAMU 07HY4 1A1 - CMO/RMBS.....	..	12/01/2019.	Paydown.....	.....	.....69,087	85,964	76,666	76,693	.....	.....600	.....	.....600	.....	.....69,087	.....	.....	.....0	1,449	04/25/2037.
93363P AC 4		WAMU 06AR14 1A3 - CMO/RMBS.....	..	12/01/2019.	Paydown.....	.....	.....146,141	149,306	140,220	140,791	.....	.....640	.....	.....640	.....	.....146,141	.....	.....	.....0	2,802	11/25/2036.
939336 X9 9		WAMU 05AR1 A2B - CMO/RMBS.....	..	12/25/2019.	Paydown.....	.....	.....119,760	119,760	105,688	104,768	.....	.....14,992	.....	.....14,992	.....	.....119,760	.....	.....	.....0	2,435	01/25/2045.
94354K AA 8		WAAV 191 A - ABS.....	..	12/15/2019.	Paydown.....	.....	.....13,425	13,425	13,424	.....	.....	.....1	.....	.....1	.....	.....13,425	.....	.....	.....0	47	09/15/2044.
94945P AA 3		WLKRG 17A A - ABS.....	..	12/15/2019.	Paydown.....	.....	.....594,117	594,117	593,977	593,993	.....	.....124	.....	.....124	.....	.....594,117	.....	.....	.....0	9,197	06/15/2033.
949496 AE 3		WELF 151 A2 - CDO.....	..	06/05/2019.	Paydown.....	.....	.....1,000,000	1,000,000	1,000,000	1,000,000	.....	.....	.....	.....0	.....	.....1,000,000	.....	.....	.....0	24,675	10/20/2027.
94984D AC 8		WFMBS 06AR13 A3 - CMO/RMBS.....	..	12/01/2019.	Paydown.....	.....	.....40,029	40,343	37,554	37,986	.....	.....329	.....	.....329	.....	.....40,029	.....	.....	.....0	1,067	09/25/2036.
95002F AA 2		WFMBS 194 A1 - CMO/RMBS.....	..	12/01/2019.	Paydown.....	.....	.....19,229	19,229	19,572	.....	.....	.....(343)	.....	.....(343)	.....	.....19,229	.....	.....	.....0	56	09/27/2049.
95058X AB 4		WEN 151 A22 - ABS.....	..	07/01/2019.	Paydown.....	.....	.....1,935,000	1,935,000	1,935,000	1,935,000	.....	.....	.....	.....0	.....	.....1,935,000	.....	.....	.....0	41,823	06/15/2045.
95058X AG 3		WEN 191 A21 - ABS.....	..	12/15/2019.	Paydown.....	.....	.....5,000	5,000	5,000	.....	.....	.....	.....	.....0	.....	.....5,000	.....	.....	.....0	42	06/15/2049.
95168Q AR 1		WSTC 131R 2BR - CDO.....	..	11/07/2019.	Paydown.....	.....	.....429,300	429,300	429,300	428,818	.....	.....482	.....	.....482	.....	.....429,300	.....	.....	.....0	13,310	11/07/2025.
95168W AR 8		WSTC 142R ABR - CDO.....	..	10/16/2019.	Paydown.....	.....	.....392,667	392,667	392,667	392,666	.....	.....1	.....	.....1	.....	.....392,667	.....	.....	.....0	8,196	01/16/2027.
96033C AA 0		WESTR 161 A - ABS.....	..	12/01/2019.	Paydown.....	.....	.....350,112	350,112	348,854	349,212	.....	.....900	.....	.....900	.....	.....350,112	.....	.....	.....0	6,850	12/20/2028.
96033D AA 8		WESTR 171 A - ABS.....	..	12/01/2019.	Paydown.....	.....	.....103,893	103,893	103,767	103,748	.....	.....145	.....	.....145	.....	.....103,893	.....	.....	.....0	1,786	12/20/2030.
96033L AA 0		WESTR 152 A - ABS.....	..	12/01/2019.	Paydown.....	.....	.....235,397	235,397	235,084	235,398	.....	.....(1)	.....	.....(1)	.....	.....235,397	.....	.....	.....0	5,012	07/20/2028.
96033W AA 6		WESTR 181 A - ABS.....	..	12/01/2019.	Paydown.....	.....	.....247,065	247,065	246,631	246,629	.....	.....436	.....	.....436	.....	.....247,065	.....	.....	.....0	4,641	12/20/2031.
96033W AB 4		WESTR 181 B - ABS.....	..	12/01/2019.	Paydown.....	.....	.....494,130	494,130	491,659	491,933	.....	.....2,197	.....	.....2,197	.....	.....494,130	.....	.....	.....0	9,831	12/20/2031.
98886Y AR 9		ZAIS2 2R ABR - CDO.....	..	10/25/2019.	Paydown.....	.....	.....648,366	648,366	648,366	648,368	.....	.....(2)	.....	.....(2)	.....	.....648,366	.....	.....	.....0	12,411	07/27/2026.
98954R AK 6		ZIGG 1R B2R - CDO.....	..	04/17/2019.	Paydown.....	.....	.....1,000,000	1,000,000	1,000,000	999,981	.....	.....19	.....	.....19	.....	.....1,000,000	.....	.....	.....0	19,250	04/17/2029.
G0620B AB 4		ATLSS 2014-1 A - ABS.....	..	12/15/2019.	Paydown.....	.....	.....64,060	64,060	64,060	64,060	.....	.....0	.....	.....0	.....	.....64,060	.....	.....	.....0	1,564	12/15/2039.
G3600K AB 2		FLOATL INTERNATIONAL LTD.....	D	01/01/2019.	Adjustment.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	30	06/27/2020.
G9011Y AA 4		TRAP 11 A1 - CDO.....	..	10/10/2019.	Paydown.....	.....	.....54,903	54,903	51,952	.....	.....	.....2,951	.....	.....2,951	.....	.....54,903	.....	.....	.....0	826	10/10/2041.
3899999.		Total - Bonds - Industrial and Miscellaneous.....					88,960,903	89,011,109	88,283,461	83,009,845	12,698	552,968	124	565,541	0	88,625,231	0	254,155	254,155	2,104,692	XXX
Bonds - Unaffiliated Bank Loans																					
G3600K AB 2		FLOATL INTERNATIONAL LTD.....	D	01/01/2019.	Adjustment.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	(30)	06/27/2020.
8299999.		Total - Bonds - Unaffiliated Bank Loans.....					0	0	0	0	0	0	0	0	0	0	0	0	0	(30)	XXX
8399997.		Total - Bonds - Part 4.....					147,063,493	147,253,705	147,563,702	139,968,930	12,698	131,285	124	143,859	0	145,436,294	0	1,545,682	1,545,682	3,369,768	XXX
8399998.		Total - Bonds - Summary Item from Part 5.....					4,825,801	4,813,562	4,818,360	.....	.....	.....(4,798)	.....	.....(4,798)	.....	.....4,813,562	.....	.....	.....	.....91,308	XXX
8399999.		Total - Bonds.....					151,889,294	152,067,266	152,382,062	139,968,930	12,698	126,487	124	139,061	0	150,249,855	0	1,545,682	1,545,682	3,461,076	XXX
Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred																					
38144X 50 0		GOLDMAN SACHS GROUP INC.....	..	08/12/2019.	Call @ 25.00.....	.....	.....4,675,000	.....	.....116,875	116,875	.....	.....	.....	.....0	.....	.....116,875	.....	.....	.....0	5,435	XXX
524ESC 72 0		LEHMAN BROTHERS HOLDINGS.....	..	01/01/2019.	Adjustment.....	.....	.....	.....	.....116,875	116,875	.....	.....8	.....	.....8	.....	.....	.....	.....	.....0	.....	XXX
693475 AM 7		PNC FINANCIAL SERVICES GROUP INC.....	..	10/04/2019.	CREDIT SUISSE SECURITIES (USA).....	1,000,000.000	1,037,110	.....	.....1,000,000	.....	.....	.....	.....	.....0	.....	.....1,000,000	.....	.....37,110	37,110	28,292	XXX
78409G 20 6		SCE TRUST IV.....	..	10/21/2019.	KEEFE BRUYETTE & WOODS.....	20,000.000	472,223	.....	.....500,000	392,800	107,200	.....	.....	.....107,200	.....	.....500,000	.....	.....(27,777)	(27,777)	20,156	XXX
8499999.		Total - Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred.....					1,626,208	XXX	1,616,875	509,675	107,208	0	0	107,208	0	1,616,875	0	9,333	9,333	53,883	XXX
Preferred Stocks - Industrial and Miscellaneous Redeemable Preferred																					
064058 AF 7		BANK OF NEW YORK MELLON CORP.....	..	10/07/2019.	UBS SECURITIES.....	1,000,000.000	1,015,000	.....	.....1,000,000	895,000	105,072	53	.....	.....105,125	.....	.....1,000,125	.....	.....14,875	14,875	48,691	XXX
172967 GD 7		CITIGROUP INC.....	..	10/01/2019.	BARCLAYS CAPITAL INC FIXED INC.....	1,000,000.000	1,040,000	.....	.....1,000,000	910,000	90,151	24	.....	.....90,175	.....	.....1,000,175	.....	.....39,825	39,825	69,913	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					F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	
369604 BQ 5	GENERAL ELECTRIC CO.....					..	11/06/2019.	BARCLAYS CAPITAL INC FIXED INC.....	100,000.000	97,250		101,000	76,375	24,061	(173)		23,888		100,263		(3,013)	(3,013)	4,486	XXX
46625H HA 1	JPMORGAN CHASE & CO.....				..	11/01/2019.	Call @ 100.00.....	228,000.000	228,000	.....	.....236,835	225,150	2,690	4	.....	.....2,694	.....	.....227,844	.....	.....156	156	18,068	XXX	
48124B AC 9	JPMORGAN CHASE & CO.....				..	10/04/2019.	JP Morgan.....	1,000,000.000	1,029,375	.....	.....1,000,000	952,500	47,507	60	.....	.....47,567	.....	.....1,000,067	.....	.....29,308	29,308	48,210	XXX	
693475 AM 7	PNC FINANCIAL SERVICES GROUP INC.....				..	09/01/2019.	Adjustment.....	.....	.....	.....	.....	.....910,000	90,000	.....	.....	.....90,000	.....	.....	.....	.....0	0	.....	XXX	
8599999.	Total - Preferred Stocks - Industrial and Miscellaneous Redeemable Preferred.....								3,409,625	XXX	3,337,835	3,969,025	359,481	(32)	0	359,449	0	3,328,474	0	81,151	81,151	189,367	XXX	
8999997.	Total - Preferred Stocks - Part 4.....								5,035,833	XXX	4,954,710	4,478,700	466,689	(32)	0	466,657	0	4,945,349	0	90,484	90,484	243,250	XXX	
8999999.	Total - Preferred Stocks.....								5,035,833	XXX	4,954,710	4,478,700	466,689	(32)	0	466,657	0	4,945,349	0	90,484	90,484	243,250	XXX	
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																								
03762U 10 5	APOLLO COMM REAL EST FIN REIT ORD.....				..	01/01/2019.	Adjustment.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....0	0	0	XXX	
037833 10 0	APPLE ORD.....				..	12/06/2019.	CORNERSTONE MACRO.....	2,000.000	540,417	XXX	149,450	315,480	(166,030)	.....	.....	.....(166,030)	.....	.....149,450	.....	.....390,967	390,967	6,080	XXX	
14309L 10 2	CARLYLE GROUP UNT.....				..	11/01/2019.	VARIOUS.....	29,073.000	740,388	XXX	454,120	457,900	(3,779)	.....	.....	.....(3,779)	.....	.....454,120	.....	.....286,267	286,267	22,315	XXX	
38983D 30 0	GREAT AJAX ORD.....				..	11/04/2019.	VARIOUS.....	91,552.000	1,423,866	XXX	1,109,610	1,103,202	6,409	.....	.....	.....6,409	.....	.....1,109,610	.....	.....314,255	314,255	92,468	XXX	
46187W 10 7	INVITATION HOMES ORD.....				..	12/18/2019.	KEEFE BRUYETTE & WOODS.....	4,842.000	139,200	XXX	112,286	97,227	15,059	.....	.....	.....15,059	.....	.....112,286	.....	.....26,914	26,914	2,518	XXX	
48251W 10 4	KKR AND CO CL A ORD.....				..	06/18/2019.	ISI GROUP INC.....	1,162.000	27,152	XXX	15,855	22,810	(6,955)	.....	.....	.....(6,955)	.....	.....15,855	.....	.....11,297	11,297	291	XXX	
524901 10 5	LEGG MASON ORD.....				..	06/18/2019.	ISI GROUP INC.....	2,000.000	72,701	XXX	57,768	51,020	6,748	.....	.....	.....6,748	.....	.....57,768	.....	.....14,933	14,933	1,360	XXX	
92553P 20 1	VIACOM CL B ORD.....				..	12/04/2019.	Unknown.....	29,200.000	812,928	XXX	812,928	750,440	62,488	.....	.....	.....62,488	.....	.....812,928	.....	.....	.....0	23,360	XXX	
92556H 20 6	CBS CL B ORD.....				..	12/06/2019.	Unknown.....	0.250	12	XXX	12	.....	.....	.....	.....	.....0	.....	.....12	.....	.....	.....0	.....	XXX	
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....								3,756,663	XXX	2,712,029	2,798,079	(86,061)	0	0	(86,061)	0	2,712,029	0	1,044,634	1,044,634	148,391	XXX	
9799997.	Total - Common Stocks - Part 4.....								3,756,663	XXX	2,712,029	2,798,079	(86,061)	0	0	(86,061)	0	2,712,029	0	1,044,634	1,044,634	148,391	XXX	
9799998	Total - Common Stocks - Summary Item from Part 5.....								855,631	XXX	594,081	.....	.....	.....	.....	.....0	.....	.....594,081	.....	.....261,550	261,550	11,900	XXX	
9799999.	Total - Common Stocks.....								4,612,294	XXX	3,306,110	2,798,079	(86,061)	0	0	(86,061)	0	3,306,110	0	1,306,184	1,306,184	160,291	XXX	
9899999.	Total - Preferred and Common Stocks.....								9,648,126	XXX	8,260,820	7,276,779	380,628	(32)	0	380,596	0	8,251,459	0	1,396,668	1,396,668	403,540	XXX	
9999999.	Total - Bonds, Preferred and Common Stocks.....								161,537,421	XXX	160,642,882	147,245,709	393,325	126,455	124	519,657	0	158,501,314	0	2,942,349	2,942,349	3,864,616	XXX	

E14.13

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
			F o r e i g n									12	13	14	15	16					
CUSIP Identification	Description			Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - Industrial and Miscellaneous																					
60902Y	AA	6		06/27/2019	BARCLAYS CAPITAL INC FIXED INC.....	12/16/2019	Paydown.....	1,817,000	1,813,593	1,817,000	1,817,000	.....	.....3,407	.....	.....3,407	.....	.....	.....	.....0	27,937	2,676
629400	AB	8		03/14/2019	CREDIT SUISSE SECURITIES (USA).....	11/19/2019	VARIOUS.....	1,000,000	993,750	1,003,178	1,000,000	.....	.....6,250	.....	.....6,250	.....	.....	.....	.....0	30,066	2,888
629400	AE	2		08/20/2019	CANTOR FITZGERALD + CO.....	11/19/2019	VARIOUS.....	1,000,000	1,015,000	1,009,061	1,000,000	.....	.....(15,000)	.....	.....(15,000)	.....	.....	.....	.....0	21,679	421
84861C	AA	3		05/23/2019	CANTOR FITZGERALD + CO.....	09/20/2019	Paydown.....	996,562	996,017	996,562	996,562	.....	.....545	.....	.....545	.....	.....	.....	.....0	11,626	2,617
3899999.	Total - Bonds - Industrial and Miscellaneous.....							4,813,562	4,818,360	4,825,801	4,813,562	0	(4,798)	0	(4,798)	0	0	0	0	91,308	8,602
8399998.	Total - Bonds.....							4,813,562	4,818,360	4,825,801	4,813,562	0	(4,798)	0	(4,798)	0	0	0	0	91,308	8,602
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																					
124857	20	2		12/06/2019	CORNERSTONE MACRO.....	12/06/2019	CORPORATE ACTION.....	0.250	12	11	12	.....	.....	.....	.....0	.....	.....	.....(1)	(1)	.....	.....
655664	10	0		08/20/2019	ISI GROUP INC.....	12/18/2019	VARIOUS.....	20,000.000	516,084	777,635	516,084	.....	.....	.....	.....0	.....	.....	.....261,551	261,551	11,100	.....
92553P	20	1		09/03/2019	VIACOM CL B ORD.....	12/04/2019	Unknown.....	3,000.000	77,985	77,985	77,985	.....	.....	.....	.....0	.....	.....	.....	.....0	800	.....
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....							594,081	855,631	594,081	594,081	0	0	0	0	0	0	261,550	261,550	11,900	0
9799998.	Total - Common Stocks.....							594,081	855,631	594,081	594,081	0	0	0	0	0	0	261,550	261,550	11,900	0
9899999.	Total - Preferred and Common Stocks.....							594,081	855,631	594,081	594,081	0	0	0	0	0	0	261,550	261,550	11,900	0
9999999.	Total - Bonds, Preferred and Common Stocks.....							5,412,440	5,681,432	5,407,642	5,407,642	0	(4,798)	0	(4,798)	0	0	261,550	261,550	103,208	8,602

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													
63655#	10	2	NATIONAL INTERSTATE INS CO OF HAWAII.....		11051.....	99-0345306.....	8bi	NO	.....	.....14,032,027	.....	.....500,000.000	100.0
89684#	10	2	TRIUMPHE CASUALTY CO.....		41106.....	95-3623282.....	8bi	NO	.....	.....20,396,286	.....	.....75,000.000	100.0
92206@	10	7	VANLINER INS CO.....		21172.....	86-0114294.....	8bi	YES	1,116,443	164,042,981	.....	.....3,000.000	100.0
1199999. Total - Common Stocks - U.S. Property and Casualty Insurer.....									1,116,443	198,471,294	0	XXX	XXX
Common Stocks - Other Affiliates													
89391#	10	6	TRANSPROTECTION SVCS CO.....			43-1254631.....	8biii	NO	.....	.....1,741,850	1,741,850	300.000	100.0
1799999. Total - Common Stocks - Other Affiliates.....									0	1,741,850	1,741,850	XXX	XXX
1899999. Total - Common Stocks.....									1,116,443	200,213,144	1,741,850	XXX	XXX
1999999. Total - Preferred and Common Stock.....									1,116,443	200,213,144	1,741,850	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: \$.....243,262,246.
2. Total amount of intangible assets nonadmitted \$.....0.

SCHEDULE D - PART 6 - SECTION 2

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

NONE

Sch. DA - Pt. 1
NONE

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

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

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

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

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

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

Sch. DB - Pt. E
NONE

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

National Interstate Insurance Company
SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
Fifth Third Bank..... Cincinnati, OH.....					22,458,182	XXX
The Bank of New York Mellon..... New York, NY.....		0.25			5,947	XXX
First Hawaiian..... Honolulu, HI.....					9,291	XXX
0199999. Total - Open Depositories.....	XXX	XXX	0	0	22,473,420	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	22,473,420	XXX
0499999. Cash in Company's Office.....	XXX	XXX	XXX	XXX	750	XXX
0599999. Total Cash.....	XXX	XXX	0	0	22,474,170	XXX

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

1. January.....	23,194,173	4. April.....	22,339,286	7. July.....	34,393,578	10. October.....	27,155,353
2. February.....	22,955,696	5. May.....	16,740,461	8. August.....	17,206,625	11. November.....	19,716,782
3. March.....	13,644,578	6. June.....	20,699,089	9. September.....	24,177,880	12. December.....	22,474,170

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										
261908	10	7	DREYFUS TRS OBS CM INST.....	SD.....	11/04/2019.....	1.450	.....	.....5	0	13
31846V	20	3	FIRST AMER:GVT OBLG Y.....	SD.....	12/03/2019.....	1.200	.....	.....3	.....	.....3
31846V	41	9	FIRST AMER:TRS OBG V.....	SD.....	10/02/2019.....	1.350	.....	.....0	.....	.....1
31846V	80	7	FIRST AMER:TRS OBG Y.....	SD.....	12/20/2019.....	1.200	.....	.....1	.....	.....6,471
825252	40	6	INVESCO TREASURY INST.....	.....	12/31/2019.....	1.480	.....	.....29,904,115	37,133	874,446
94975H	29	6	WELLSFARGO:TRS+ MM I.....	SD.....	10/02/2019.....	1.430	.....	.....0	.....	.....320
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO.....								29,904,124	37,133	881,254
8899999. Total - Cash Equivalents.....								29,904,124	37,133	881,254

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
		Type of Deposit	Purpose of Deposit	3 Book/Adjusting Carrying Value	4 Fair Value	5 Book/Adjusting Carrying Value	6 Fair Value
States, Etc.							
1. Alabama.....AL							
2. Alaska.....AK							
3. Arizona.....AZ	O...		PLEDGED FOR THE PROTECTION OF POLICYHOLDERS.....			374,644	378,783
4. Arkansas.....AR	B...		PLEDGED FOR THE PROTECTION OF POLICYHOLDERS.....			249,962	252,148
5. California.....CA	O...		PLEDGED FOR THE PROTECTION OF POLICYHOLDERS.....			87,507,963	90,735,416
6. Colorado.....CO							
7. Connecticut.....CT							
8. Delaware.....DE	B...		PLEDGED FOR THE PROTECTION OF POLICYHOLDERS.....			111,912	113,130
9. District of Columbia.....DC							
10. Florida.....FL	B...		PLEDGED FOR THE PROTECTION OF POLICYHOLDERS.....			331,494	343,552
11. Georgia.....GA	O...		PLEDGED FOR THE PROTECTION OF POLICYHOLDERS.....			105,559	123,567
12. Hawaii.....HI							
13. Idaho.....ID	B...		PLEDGED FOR THE PROTECTION OF POLICYHOLDERS.....			517,696	523,580
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...		PLEDGED FOR THE PROTECTION OF POLICYHOLDERS.....			839,538	876,822
23. Michigan.....MI	B...		PLEDGED FOR THE PROTECTION OF POLICYHOLDERS.....			499,925	504,297
24. Minnesota.....MN							
25. Mississippi.....MS							
26. Missouri.....MO							
27. Montana.....MT	O...		PLEDGED FOR THE PROTECTION OF POLICYHOLDERS.....			124,505	123,948
28. Nebraska.....NE							
29. Nevada.....NV	O...		PLEDGED FOR THE PROTECTION OF POLICYHOLDERS.....			319,954	335,141
30. New Hampshire.....NH							
31. New Jersey.....NJ							
32. New Mexico.....NM	B...		PLEDGED FOR THE PROTECTION OF POLICYHOLDERS.....			343,205	374,647
33. New York.....NY							
34. North Carolina.....NC	O...		PLEDGED FOR THE PROTECTION OF POLICYHOLDERS.....			354,544	356,263
35. North Dakota.....ND							
36. Ohio.....OH	B...		PLEDGED FOR BENEFIT OF ALL POLICYHOLDERS.....	4,556,252	4,688,328		
37. Oklahoma.....OK							
38. Oregon.....OR	B...		PLEDGED FOR THE PROTECTION OF POLICYHOLDERS.....			1,709,335	1,800,152
39. Pennsylvania.....PA							
40. Rhode Island.....RI							
41. South Carolina.....SC							
42. South Dakota.....SD							
43. Tennessee.....TN							
44. Texas.....TX							
45. Utah.....UT							
46. Vermont.....VT							
47. Virginia.....VA	B...		PLEDGED FOR THE PROTECTION OF POLICYHOLDERS.....			204,334	224,356
48. Washington.....WA							
49. West Virginia.....WV							
50. Wisconsin.....WI							
51. Wyoming.....WY							
52. American Samoa.....AS							
53. Guam.....GU							
54. Puerto Rico.....PR							
55. US Virgin Islands.....VI							
56. Northern Mariana Islands.....MP							
57. Canada.....CAN							
58. Aggregate Alien and Other.....OT	XXX		XXX	0	0	602,865	617,880
59. Total.....	XXX		XXX	4,556,252	4,688,328	94,197,436	97,683,681

DETAILS OF WRITE-INS							
5801. U.S. DEPT OF LABOR.....	B...	WORKERS' COMPENSATION.....				602,865	617,880
5802.							
5803.							
5898. Summary of remaining write-ins for line 58 from overflow page.....	XXX	XXX	0	0	0	0	0
5899. Total (Lines 5801 thru 5803+5898) (Line 58 above).....	XXX	XXX	0	0	602,865	617,880	

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