



ANNUAL STATEMENT
For the Year Ended December 31, 2019
of the Condition and Affairs of the
SCOTTSDALE INSURANCE COMPANY

NAIC Group Code.....	140, 140	NAIC Company Code.....	41297	Employer's ID Number.....	31-1024978
	(Current Period) (Prior Period)				
Organized under the Laws of OH		State of Domicile or Port of Entry OH		Country of Domicile	US
Incorporated/Organized.....	January 4, 1982	Commenced Business.....	July 1, 1982		
Statutory Home Office	ONE WEST NATIONWIDE BLVD. .. COLUMBUS .. OH .. US .. 43215-2220 (Street and Number) (City or Town, State, Country and Zip Code)				
Main Administrative Office	8877 N. GAINEY CENTER DRIVE .. SCOTTSDALE .. AZ .. US .. 85258-2108 (Street and Number) (City or Town, State, Country and Zip Code)				
Mail Address	ONE WEST NATIONWIDE BLVD., FSSC-RR .. COLUMBUS .. OH .. US .. 43215-2220 (Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)				
Primary Location of Books and Records	ONE WEST NATIONWIDE BLVD., 1-04-701 .. COLUMBUS .. OH .. US .. 43215-2220 (Street and Number) (City or Town, State, Country and Zip Code)				
Internet Web Site Address	WWW.SCOTTSDALEINS.COM				
Statutory Statement Contact	CHERYL M DENNIS (Name)				
	FINRPT@NATIONWIDE.COM (E-Mail Address)				
	480-365-4000 (Area Code) (Telephone Number)				
	614-249-1545 (Area Code) (Telephone Number)				
	614-249-1545 (Area Code) (Telephone Number) (Extension)				
	866-315-1430 (Fax Number)				

OFFICERS

Name	Title	Name	Title
1. THOMAS EDWARD CLARK	PRESIDENT	2. DENISE LYNN SKINGLE	SVP & SECRETARY
3. AMBER M. WAYNE #	VP & TREASURER		

OTHER

PAMELA ANN BIESECKER SVP-HEAD OF TAXATION

DIRECTORS OR TRUSTEES

MARK ALLEN BERVEN THOMAS EDWARD CLARK THOMAS WAYNE JURGENS DAVID NEIL NELSON
ELIZABETH MARGARET RICZKO #

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

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

(Signature)	(Signature)	(Signature)
THOMAS EDWARD CLARK	DENISE LYNN SKINGLE	AMBER M. WAYNE
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
PRESIDENT	SVP & SECRETARY	VP & TREASURER
(Title)	(Title)	(Title)

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

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



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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. Governments.....	216,938,888	17.0	216,938,887		216,938,887	17.0
1.02 All Other Governments.....	14,599,730	1.1	14,599,729		14,599,729	1.1
1.03 U.S. States, Territories and Possessions, etc., Guaranteed.....	8,851,469	0.7	8,851,469		8,851,469	0.7
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed.....	22,516,159	1.8	22,516,159		22,516,159	1.8
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed.....	227,854,040	17.9	227,854,039		227,854,039	17.9
1.06 Industrial and Miscellaneous.....	726,677,912	57.0	726,677,909	34,114	726,712,023	57.0
1.07 Hybrid Securities.....		0.0			0	0.0
1.08 Parent, Subsidiaries and Affiliates.....		0.0			0	0.0
1.09 SVO Identified Funds.....		0.0			0	0.0
1.10 Unaffiliated Bank Loans.....	14,634,506	1.1	14,634,506		14,634,506	1.1
1.11 Total Long-Term Bonds.....	1,232,072,704	96.6	1,232,072,698	34,114	1,232,106,812	96.6
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated).....		0.0			0	0.0
2.02 Parent, Subsidiaries and Affiliates.....		0.0			0	0.0
2.03 Total Preferred Stock.....	0	0.0	0	0	0	0.0
3. Common Stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated)		0.0			0	0.0
3.02 Industrial and Miscellaneous Other (Unaffiliated)		0.0			0	0.0
3.03 Parent, Subsidiaries and Affiliates Publicly Traded.....		0.0			0	0.0
3.04 Parent, Subsidiaries and Affiliates Other.....	61,341,962	4.8	61,341,962		61,341,962	4.8
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.....	61,341,962	4.8	61,341,962	0	61,341,962	4.8
4. Mortgage Loans Schedule B):						
4.01 Farm Mortgages.....		0.0			0	0.0
4.02 Residential Mortgages.....		0.0			0	0.0
4.03 Commercial Mortgages.....		0.0			0	0.0
4.04 Mezzanine Real Estate Loans.....		0.0			0	0.0
4.05 Total Mortgage Loans.....	0	0.0	0	0	0	0.0
5. Real Estate (Schedule A):						
5.01 Properties Occupied by Company.....		0.0			0	0.0
5.02 Properties Held for Production of Income.....		0.0			0	0.0
5.03 Properties Held for Sale.....		0.0			0	0.0
5.04 Total Real Estate.....	0	0.0	0	0	0	0.0
6. Cash, Cash Equivalents, and Short-Term Investments::						
6.01 Cash (Schedule E, Part 1).....	(104,523,093)	(8.2)	(104,523,093)		(104,523,093)	(8.2)
6.02 Cash Equivalents (Schedule E, Part 2).....		0.0		1,056,864	1,056,864	0.1
6.03 Short-Term Investments (Schedule DA).....	85,304,368	6.7	85,304,368		85,304,368	6.7
6.04 Total Cash, Cash Equivalents, and Short-Term Investments.....	(19,218,725)	(1.5)	(19,218,725)	1,056,864	(18,161,861)	(1.4)
7. Contract Loans.....		0.0			0	0.0
8. Derivatives (Schedule DB).....		0.0			0	0.0
9. Other Invested Assets (Schedule BA).....		0.0			0	0.0
10. Receivables for Securities.....		0.0			0	0.0
11. Securities Lending (Schedule DL, Part 1).....	1,090,978	0.1	1,090,978	XXX	XXX	XXX
12. Other Invested Assets (Page 2, Line 11).....		0.0			0	0.0
13. Total Invested Assets.....	1,275,286,919	100.0	1,275,286,913	1,090,978	1,275,286,913	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....		
2.2	Additional investment made after acquisition (Part 2, Column 9).....		0
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....		
3.2	Totals, Part 3, Column 12.....		0
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....		
5.2	Totals, Part 3, Column 9.....		0
6.	Total gain (loss) on disposals, Part 3, Column 19.....		
7.	Deduct amounts received on disposals, Part 3, Column 16.....		
8.	Deduct amortization of premium and depreciation.....		
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).....		0
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		0

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		1,306,632,064
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		250,959,094
3.	Accrual of discount.....		1,473,894
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	4,133,581	
4.2	Part 2, Section 1, Column 15.....		
4.3	Part 2, Section 2, Column 13.....	5,679,575	
4.4	Part 4, Column 11.....	(8,403,965)	1,409,191
5.	Total gain (loss) on disposals, Part 4, Column 19.....		9,231,605
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		271,334,275
7.	Deduct amortization of premium.....		5,583,927
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....	566,462	
8.2	Part 2, Section 1, Column 19.....		
8.3	Part 2, Section 2, Column 16.....		
8.4	Part 4, Column 15.....	151,414	717,876
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14.....		
9.2	Part 2, Section 1, Column 17.....		
9.3	Part 2, Section 2, Column 14.....		
9.4	Part 4, Column 13.....		0
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5Q, Line 2.....		(90,861)
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....		1,293,414,661
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		1,293,414,661

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.....	216,938,888	226,934,224	201,028,521	186,887,688
	2. Canada.....	14,599,729	14,533,888	16,064,296	14,626,636
	3. Other Countries.....	.....	.....	.....	.....
	4. Totals.....	231,538,617	241,468,112	217,092,817	201,514,324
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	8,851,469	9,032,890	9,812,933	8,775,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	22,516,159	26,454,636	21,380,279	22,815,000
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.....	227,854,040	238,955,148	229,246,021	231,757,849
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (Unaffiliated)	8. United States.....	691,091,644	711,824,019	700,632,132	681,806,026
	9. Canada.....	12,132,128	15,316,942	12,282,555	11,500,000
	10. Other Countries.....	38,088,642	39,570,563	38,519,311	38,414,426
	11. Totals.....	741,312,414	766,711,524	751,433,998	731,720,452
Parent, Subsidiaries and Affiliates	12. Totals.....	.....	.....	.....	.....
	13. Total Bonds.....	1,232,072,699	1,282,622,310	1,228,966,048	1,196,582,625
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....	.....	.....	.....	.....
	15. Canada.....	.....	.....	.....	.....
	16. Other Countries.....	.....	.....	.....	.....
	17. Totals.....	0	0	0	0
Parent, Subsidiaries and Affiliates	18. Totals.....	.....	.....	.....	.....
	19. Total Preferred Stocks.....	0	0	0	0
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	.....	.....	.....	.....
	21. Canada.....	.....	.....	.....	.....
	22. Other Countries.....	.....	.....	.....	.....
	23. Totals.....	0	0	0	0
Parent, Subsidiaries and Affiliates	24. Totals.....	61,341,962	61,341,962	77,310,762	.....
	25. Total Common Stocks.....	61,341,962	61,341,962	77,310,762	.....
	26. Total Stocks.....	61,341,962	61,341,962	77,310,762	.....
	27. Total Bonds and Stocks.....	1,293,414,661	1,343,964,272	1,306,276,810	.....

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1.....	3,577,277	18,799,056	169,374,951		25,187,604	XXX	216,938,888	17.6	273,826,707	21.9	216,938,887	
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.....	3,577,277	18,799,056	169,374,951	0	25,187,604	XXX	216,938,888	17.6	273,826,707	21.9	216,938,887	0
2. All Other Governments												
2.1 NAIC 1.....	3,870,320		10,729,409			XXX	14,599,729	1.2	10,136,631	0.8	14,599,729	
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.....	3,870,320	0	10,729,409	0	0	XXX	14,599,729	1.2	10,136,631	0.8	14,599,729	0
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1.....	7,311,469			1,540,000		XXX	8,851,469	0.7	7,410,131	0.6	8,851,469	
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.....	7,311,469	0	0	1,540,000	0	XXX	8,851,469	0.7	7,410,131	0.6	8,851,469	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1.....	5,822,659	5,697,747	2,109,927	8,885,826		XXX	22,516,159	1.8	33,766,549	2.7	22,516,159	
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.....	5,822,659	5,697,747	2,109,927	8,885,826	0	XXX	22,516,159	1.8	33,766,549	2.7	22,516,159	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1.....	24,804,288	51,752,264	75,420,062	62,470,635	7,286,453	XXX	221,733,702	18.0	202,388,486	16.2	221,733,701	
5.2 NAIC 2.....		5,019,617				XXX	5,019,617	0.4	5,048,146	0.4	5,019,617	
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.....			1,100,721			XXX	1,100,721	0.1	1,111,910	0.1	1,100,721	
5.7 Totals.....	24,804,288	56,771,881	76,520,783	62,470,635	7,286,453	XXX	227,854,040	18.5	208,548,542	16.7	227,854,039	0

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

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

NAIC Designation		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6.	Industrial and Miscellaneous (unaffiliated)												
6.1	NAIC 1.....	55,799,956	136,042,045	130,862,526	44,392,938	20,651,024	XXX.....	387,748,489	31.5	360,450,229	28.8	175,057,926	212,690,563
6.2	NAIC 2.....	12,653,286	177,246,007	110,277,840	15,876,575		XXX.....	316,053,708	25.7	334,802,883	26.8	290,852,176	25,201,533
6.3	NAIC 3.....		10,896,778				XXX.....	10,896,778	0.9	16,509,340	1.3	10,896,778	
6.4	NAIC 4.....						XXX.....	0	0.0		0.0		
6.5	NAIC 5.....	393,582	6,568,537	1,744,455	3,272,360		XXX.....	11,978,934	1.0	5,518,663	0.4	5,125,000	6,853,934
6.6	NAIC 6.....						XXX.....	0	0.0		0.0		
6.7	Totals.....	68,846,824	330,753,367	242,884,821	63,541,873	20,651,024	XXX.....	726,677,909	59.0	717,281,115	57.3	481,931,880	244,746,030
7.	Hybrid Securities												
7.1	NAIC 1.....						XXX.....	0	0.0		0.0		
7.2	NAIC 2.....						XXX.....	0	0.0		0.0		
7.3	NAIC 3.....						XXX.....	0	0.0		0.0		
7.4	NAIC 4.....						XXX.....	0	0.0		0.0		
7.5	NAIC 5.....						XXX.....	0	0.0		0.0		
7.6	NAIC 6.....						XXX.....	0	0.0		0.0		
7.7	Totals.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
8.	Parent, Subsidiaries and Affiliates												
8.1	NAIC 1.....						XXX.....	0	0.0		0.0		
8.2	NAIC 2.....						XXX.....	0	0.0		0.0		
8.3	NAIC 3.....						XXX.....	0	0.0		0.0		
8.4	NAIC 4.....						XXX.....	0	0.0		0.0		
8.5	NAIC 5.....						XXX.....	0	0.0		0.0		
8.6	NAIC 6.....						XXX.....	0	0.0		0.0		
8.7	Totals.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
9.	SVO Identified Funds												
9.1	NAIC 1.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0		0.0		
9.2	NAIC 2.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0		0.0		
9.3	NAIC 3.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0		0.0		
9.4	NAIC 4.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0		0.0		
9.5	NAIC 5.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0		0.0		
9.6	NAIC 6.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0		0.0		
9.7	Totals.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0	0.0	0	0.0	0	0
10.	Unaffiliated Bank Loans												
10.1	NAIC 1.....						XXX.....	0	0.0		0.0		
10.2	NAIC 2.....			9,848,690			XXX.....	9,848,690	0.8		0.0	9,848,690	
10.3	NAIC 3.....						XXX.....	0	0.0		0.0		
10.4	NAIC 4.....			4,785,816			XXX.....	4,785,816	0.4		0.0	4,785,816	
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	14,634,506	0	0	XXX.....	14,634,506	1.2	0	0.0	14,634,506	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1.....	(d).....101,185,969	212,291,112	388,496,875	117,289,399	53,125,081	0	872,388,436	70.8	XXX.....	XXX.....	659,697,871	212,690,563
11.2 NAIC 2.....	(d).....12,653,286	182,265,624	120,126,530	15,876,575	0	0	330,922,015	26.9	XXX.....	XXX.....	305,720,483	25,201,533
11.3 NAIC 3.....	(d).....0	10,896,778	0	0	0	0	10,896,778	0.9	XXX.....	XXX.....	10,896,778	0
11.4 NAIC 4.....	(d).....0	0	4,785,816	0	0	0	4,785,816	0.4	XXX.....	XXX.....	4,785,816	0
11.5 NAIC 5.....	(d).....393,582	6,568,537	1,744,455	3,272,360	0	0	(c).....11,978,934	1.0	XXX.....	XXX.....	5,125,000	6,853,934
11.6 NAIC 6.....	(d).....0	0	1,100,721	0	0	0	(c).....1,100,721	0.1	XXX.....	XXX.....	1,100,721	0
11.7 Totals.....	114,232,837	412,022,051	516,254,397	136,438,334	53,125,081	0	(b).....1,232,072,700	100.0	XXX.....	XXX.....	987,326,669	244,746,030
11.8 Line 11.7 as a % of Col. 7.....	9.3	33.4	41.9	11.1	4.3	0.0	100.0	XXX.....	XXX.....	XXX.....	80.1	19.9
12. Total Bonds Prior Year												
12.1 NAIC 1.....	147,578,991	238,452,496	385,200,697	71,315,925	45,430,624	.....	.....XXX.....	XXX.....	887,978,733	71.0	721,373,148	166,605,585
12.2 NAIC 2.....	32,007,635	151,673,545	137,055,094	11,836,021	7,278,734	.....	.....XXX.....	XXX.....	339,851,029	27.2	313,685,548	26,165,481
12.3 NAIC 3.....	.....	.....16,509,340	.....	.....	.....	.....	.....XXX.....	XXX.....	16,509,340	1.3	16,509,340	.....
12.4 NAIC 4.....	.....	.....	.....	.....	.....	.....	.....XXX.....	XXX.....	0	0.0	.....	.....
12.5 NAIC 5.....	90,030	5,428,633	.....	.....	.....	.....	.....XXX.....	XXX.....	(c).....5,518,663	0.4	4,962,500	556,163
12.6 NAIC 6.....	.....	.....	.....1,111,910	.....	.....	.....	.....XXX.....	XXX.....	(c).....1,111,910	0.1	1,111,910	.....
12.7 Totals.....	179,676,656	412,064,014	523,367,701	83,151,946	52,709,358	0	XXX.....	XXX.....	(b).....1,250,969,675	100.0	1,057,642,446	193,327,229
12.8 Line 12.7 as a % of Col. 9.....	14.4	32.9	41.8	6.6	4.2	0.0	XXX.....	XXX.....	100.0	XXX.....	84.5	15.5
13. Total Publicly Traded Bonds												
13.1 NAIC 1.....	60,963,833	155,663,434	325,101,959	85,494,588	32,474,057	.....	.....659,697,871	53.5	721,373,148	57.7	659,697,871	XXX.....
13.2 NAIC 2.....	7,106,835	176,496,271	111,305,317	10,812,059	.....	.....	.....305,720,482	24.8	313,685,548	25.1	305,720,482	XXX.....
13.3 NAIC 3.....	.....	.....10,896,778	.....	.....	.....	.....	.....10,896,778	0.9	16,509,340	1.3	10,896,778	XXX.....
13.4 NAIC 4.....	.....	.....	.....4,785,816	.....	.....	.....	.....4,785,816	0.4	0	0.0	4,785,816	XXX.....
13.5 NAIC 5.....	.....	.....5,125,000	.....	.....	.....	.....	.....5,125,000	0.4	4,962,500	0.4	5,125,000	XXX.....
13.6 NAIC 6.....	.....	.....	.....1,100,721	.....	.....	.....	.....1,100,721	0.1	1,111,910	0.1	1,100,721	XXX.....
13.7 Totals.....	68,070,668	348,181,483	442,293,813	96,306,647	32,474,057	0	987,326,668	80.1	1,057,642,446	84.5	987,326,668	XXX.....
13.8 Line 13.7 as a % of Col. 7.....	6.9	35.3	44.8	9.8	3.3	0.0	100.0	XXX.....	XXX.....	XXX.....	100.0	XXX.....
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11.....	5.5	28.3	35.9	7.8	2.6	0.0	80.1	XXX.....	XXX.....	XXX.....	80.1	XXX.....
14. Total Privately Placed Bonds												
14.1 NAIC 1.....	40,222,135	56,627,678	63,394,915	31,794,811	20,651,024	.....	.....212,690,563	17.3	166,605,585	13.3	XXX.....	212,690,563
14.2 NAIC 2.....	5,546,451	5,769,353	8,821,213	5,064,516	.....	.....	.....25,201,533	2.0	26,165,481	2.1	XXX.....	25,201,533
14.3 NAIC 3.....	.....	.....	.....	.....	.....	.....	.....0	0.0	0	0.0	XXX.....	0
14.4 NAIC 4.....	.....	.....	.....	.....	.....	.....	.....0	0.0	0	0.0	XXX.....	0
14.5 NAIC 5.....	393,582	1,443,537	1,744,455	3,272,360	.....	.....	.....6,853,934	0.6	556,163	0.0	XXX.....	6,853,934
14.6 NAIC 6.....	.....	.....	.....	.....	.....	.....	.....0	0.0	0	0.0	XXX.....	0
14.7 Totals.....	46,162,168	63,840,568	73,960,583	40,131,687	20,651,024	0	244,746,030	19.9	193,327,229	15.5	XXX.....	244,746,030
14.8 Line 14.7 as a % of Col. 7.....	18.9	26.1	30.2	16.4	8.4	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.....	3.7	5.2	6.0	3.3	1.7	0.0	19.9	XXX.....	XXX.....	XXX.....	XXX.....	19.9

(a) Includes \$.....238,813,288 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$.....4,497,300 current year of bonds with Z designations and \$.....0 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes \$.....0 current year of bonds with 5GI designations, \$.....556,163 prior year of bonds with 5GI designations and \$.....0 current year, \$.....0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

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

SCHEDULE D - PART 1A - SECTION 2

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

	1	2	3	4	5	6	7	8	9	10	11	12
Distribution by Type	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 11.08	Total from Column 7 Prior Year	% from Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations.....	3,119,895	18,396,236	169,374,951		25,187,604	XXX.	216,078,686	17.5	272,708,652	21.8	216,078,685	
1.02 Residential Mortgage-Backed Securities.....	457,382	402,820				XXX.	860,202	0.1	1,118,055	0.1	860,202	
1.03 Commercial Mortgage-Backed Securities.....						XXX.		0.0		0.0		
1.04 Other Loan-Backed and Structured Securities.....						XXX.	0	0.0		0.0		
1.05 Totals.....	3,577,277	18,799,056	169,374,951	0	25,187,604	XXX.	216,938,888	17.6	273,826,707	21.9	216,938,887	0
2. All Other Governments												
2.01 Issuer Obligations.....	3,870,320		10,729,409			XXX.	14,599,729	1.2	10,136,631	0.8	14,599,729	
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.....	3,870,320	0	10,729,409	0	0	XXX.	14,599,729	1.2	10,136,631	0.8	14,599,729	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations.....	7,311,469			1,540,000		XXX.	8,851,469	0.7	7,410,131	0.6	8,851,469	
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.....	7,311,469	0	0	1,540,000	0	XXX.	8,851,469	0.7	7,410,131	0.6	8,851,469	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations.....	5,822,659	5,697,747	2,109,927	8,885,826		XXX.	22,516,159	1.8	33,766,549	2.7	22,516,159	
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.....	5,822,659	5,697,747	2,109,927	8,885,826	0	XXX.	22,516,159	1.8	33,766,549	2.7	22,516,159	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01 Issuer Obligations.....	8,508,497	8,140,599	38,681,448	36,965,196		XXX.	92,295,740	7.5	58,506,998	4.7	92,295,740	
5.02 Residential Mortgage-Backed Securities.....	16,295,762	42,787,513	28,636,619	25,505,438	7,286,453	XXX.	120,511,785	9.8	114,811,327	9.2	120,511,785	
5.03 Commercial Mortgage-Backed Securities.....	29	139	75			XXX.	243	0.0	310	0.0	243	
5.04 Other Loan-Backed and Structured Securities.....		5,843,630	9,202,642			XXX.	15,046,272	1.2	35,229,905	2.8	15,046,272	
5.05 Totals.....	24,804,288	56,771,881	76,520,784	62,470,634	7,286,453	XXX.	227,854,040	18.5	208,548,540	16.7	227,854,040	0
6. Industrial and Miscellaneous (unaffiliated)												
6.01 Issuer Obligations.....	18,911,342	244,771,989	176,332,294	28,284,327		XXX.	468,299,952	38.0	486,678,813	38.9	410,324,882	57,975,071
6.02 Residential Mortgage-Backed Securities.....	19,195,976	32,159,349	22,616,777	29,195,061	19,312,777	XXX.	122,479,940	9.9	75,288,000	6.0	10,829,462	111,650,478
6.03 Commercial Mortgage-Backed Securities.....	14,841,615	21,895,406	25,631,280			XXX.	62,368,301	5.1	82,139,817	6.6	42,459,783	19,908,519
6.04 Other Loan-Backed and Structured Securities.....	15,897,891	31,926,621	18,304,471	6,062,485	1,338,247	XXX.	73,529,715	6.0	73,174,484	5.8	18,317,753	55,211,962
6.05 Totals.....	68,846,824	330,753,365	242,884,822	63,541,873	20,651,024	XXX.	726,677,908	59.0	717,281,114	57.3	481,931,880	244,746,030
7. Hybrid Securities												
7.01 Issuer Obligations.....						XXX.	0	0.0		0.0		
7.02 Residential Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
7.03 Commercial Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
7.04 Other Loan-Backed and Structured Securities.....						XXX.	0	0.0		0.0		
7.05 Totals.....	0	0	0	0	0	XXX.	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations.....						XXX.	0	0.0		0.0		
8.02 Residential Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
8.03 Commercial Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
8.04 Other Loan-Backed and Structured Securities.....						XXX.	0	0.0		0.0		
8.05 Affiliated Bank Loans - Issued.....						XXX.	0	0.0		0.0		
8.06 Affiliated Bank Loans - Acquired.....						XXX.	0	0.0		0.0		
8.07 Totals.....	0	0	0	0	0	XXX.	0	0.0	0	0.0	0	0

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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	2	3	4	5	6	7	8	9	10	11	12
Distribution by Type	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 11.08	Total from Column 7 Prior Year	% from Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed
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.....	.....	.....	14,634,506.....	.....	.....	XXX.....	14,634,506.....	1.2	.....	.....0.0	14,634,506.....	.....
10.03 Totals.....	0	0	14,634,506.....	0	0	XXX.....	14,634,506.....	1.2	0	0.0	14,634,506.....	0
11. Total Bonds Current Year												
11.01 Issuer Obligations.....	47,544,182.....	277,006,571.....	397,228,029.....	75,675,349.....	25,187,604.....	XXX.....	822,641,735.....	66.8	XXX.....	XXX.....	764,666,664.....	57,975,071.....
11.02 Residential Mortgage-Backed Securities.....	35,949,120.....	75,349,682.....	51,253,396.....	54,700,499.....	26,599,230.....	XXX.....	243,851,927.....	19.8	XXX.....	XXX.....	132,201,449.....	111,650,478.....
11.03 Commercial Mortgage-Backed Securities.....	14,841,644.....	21,895,545.....	25,631,355.....	0	0	XXX.....	62,368,544.....	5.1	XXX.....	XXX.....	42,460,026.....	19,908,519.....
11.04 Other Loan-Backed and Structured Securities.....	15,897,891.....	37,770,251.....	27,507,113.....	6,062,485.....	1,338,247.....	XXX.....	88,575,987.....	7.2	XXX.....	XXX.....	33,364,025.....	55,211,962.....
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	14,634,506.....	0	0	XXX.....	14,634,506.....	1.2	XXX.....	XXX.....	14,634,506.....	0
11.08 Totals.....	114,232,837.....	412,022,049.....	516,254,399.....	136,438,333.....	53,125,081.....	0	1,232,072,699.....	100.0	XXX.....	XXX.....	987,326,670.....	244,746,030.....
11.09 Line 11.08 as a % of Col. 7.....	9.3	33.4	41.9	11.1	4.3	0.0	100.0	XXX.....	XXX.....	XXX.....	80.1	19.9
12. Total Bonds Prior Year												
12.01 Issuer Obligations.....	125,665,376.....	259,485,725.....	416,913,662.....	33,468,400.....	33,674,611.....	XXX.....	XXX.....	XXX.....	869,207,774.....	69.5	825,925,854.....	43,281,920.....
12.02 Residential Mortgage-Backed Securities.....	20,154,652.....	59,657,933.....	46,121,897.....	47,375,596.....	17,907,304.....	XXX.....	XXX.....	XXX.....	191,217,382.....	15.3	131,417,510.....	59,799,872.....
12.03 Commercial Mortgage-Backed Securities.....	4,073,808.....	42,722,287.....	35,344,032.....	.....	.....	XXX.....	XXX.....	XXX.....	82,140,127.....	6.6	47,029,474.....	35,110,653.....
12.04 Other Loan-Backed and Structured Securities.....	29,782,819.....	50,198,067.....	24,988,110.....	2,307,950.....	1,127,443.....	XXX.....	XXX.....	XXX.....	108,404,389.....	8.7	53,269,605.....	55,134,784.....
12.05 SVO Identified Funds.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	.....	XXX.....	XXX.....	0	0.0	.....	.....
12.06 Affiliated Bank Loans.....	.....	.....	.....	.....	.....	XXX.....	XXX.....	XXX.....	0	0.0	.....	.....
12.07 Unaffiliated Bank Loans.....	.....	.....	.....	.....	.....	XXX.....	XXX.....	XXX.....	0	0.0	.....	.....
12.08 Totals.....	179,676,655.....	412,064,012.....	523,367,701.....	83,151,946.....	52,709,358.....	0	XXX.....	XXX.....	1,250,969,672.....	100.0	1,057,642,443.....	193,327,229.....
12.09 Line 12.08 as a % of Col. 9.....	14.4	32.9	41.8	6.6	4.2	0.0	XXX.....	XXX.....	100.0	XXX.....	84.5	15.5
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations.....	36,223,002.....	267,632,330.....	368,279,748.....	67,343,980.....	25,187,604.....	XXX.....	764,666,664.....	62.1	825,925,854.....	66.0	764,666,664.....	XXX.....
13.02 Residential Mortgage-Backed Securities.....	17,779,119.....	46,460,738.....	32,966,236.....	27,708,903.....	7,286,453.....	XXX.....	132,201,449.....	10.7	131,417,510.....	10.5	132,201,449.....	XXX.....
13.03 Commercial Mortgage-Backed Securities.....	4,751,315.....	21,895,545.....	15,813,166.....	.....	.....	XXX.....	42,460,026.....	3.4	47,029,474.....	3.8	42,460,026.....	XXX.....
13.04 Other Loan-Backed and Structured Securities.....	9,317,233.....	12,192,870.....	10,600,159.....	1,253,764.....	.....	XXX.....	33,364,026.....	2.7	53,269,605.....	4.3	33,364,026.....	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.....	.....	.....	14,634,506.....	.....	.....	XXX.....	14,634,506.....	1.2	0	0.0	14,634,506.....	XXX.....
13.08 Totals.....	68,070,669.....	348,181,483.....	442,293,815.....	96,306,647.....	32,474,057.....	0	987,326,671.....	80.1	1,057,642,443.....	84.5	987,326,671.....	XXX.....
13.09 Line 13.08 as a % of Col. 7.....	6.9	35.3	44.8	9.8	3.3	0.0	100.0	XXX.....	XXX.....	XXX.....	100.0	XXX.....
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11.....	5.5	28.3	35.9	7.8	2.6	0.0	80.1	XXX.....	XXX.....	XXX.....	80.1	XXX.....
14. Total Privately Placed Bonds												
14.01 Issuer Obligations.....	11,321,180.....	9,374,241.....	28,948,280.....	8,331,370.....	.....	XXX.....	57,975,071.....	4.7	43,281,920.....	3.5	XXX.....	57,975,071.....
14.02 Residential Mortgage-Backed Securities.....	18,170,001.....	28,888,944.....	18,287,160.....	26,991,596.....	19,312,777.....	XXX.....	111,650,478.....	9.1	59,799,872.....	4.8	XXX.....	111,650,478.....
14.03 Commercial Mortgage-Backed Securities.....	10,090,329.....	.....	9,818,190.....	.....	.....	XXX.....	19,908,519.....	1.6	35,110,653.....	2.8	XXX.....	19,908,519.....
14.04 Other Loan-Backed and Structured Securities.....	6,580,658.....	25,577,382.....	16,906,954.....	4,808,721.....	1,338,247.....	XXX.....	55,211,962.....	4.5	55,134,784.....	4.4	XXX.....	55,211,962.....
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.....	46,162,168.....	63,840,567.....	73,960,584.....	40,131,687.....	20,651,024.....	0	244,746,030.....	19.9	193,327,229.....	15.5	XXX.....	244,746,030.....
14.09 Line 14.08 as a % of Col. 7.....	18.9	26.1	30.2	16.4	8.4	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.....	3.7	5.2	6.0	3.3	1.7	0.0	19.9	XXX.....	XXX.....	XXX.....	XXX.....	19.9

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SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	36,888,977			36,888,977	
2. Cost of short-term investments acquired.....	5,041,779,424			5,041,779,424	
3. Accrual of discount.....	0				
4. Unrealized valuation increase (decrease).....	0				
5. Total gain (loss) on disposals.....	0				
6. Deduct consideration received on disposals.....	4,993,364,033			4,993,364,033	
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).....	85,304,368	0	0	85,304,368	0
11. Deduct total nonadmitted amounts.....	0				
12. Statement value at end of current period (Line 10 minus Line 11).....	85,304,368	0	0	85,304,368	0

\$10

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

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

Sch. E - Pt. 2 Verification
NONE

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

Sch. BA - Pt. 1
NONE

Sch. BA - Pt. 2
NONE

Sch. BA - Pt. 3
NONE

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																							
912810	EE	4	U S Treasury Bd.....	SD..			1	4,286,765	...100.810	3,131,152	3,106,000	3,119,896	.....	.....(111,671)	.....	.....	.....8.500	4.755	FA.....	99,721	264,010	02/03/2006.	02/15/2020.
912810	EQ	7	U S Treasury Bd.....	SD..			1	6,204,500	...116.168	5,808,400	5,000,000	5,405,385	.....	.....(102,469)	.....	.....	.....6.250	3.831	FA.....	118,037	312,500	12/15/2010.	08/15/2023.
912810	FR	4	U S Treasury 01/15/2025 TIPS.....	.....			.....1	56,388,529	...152.155	76,077,601	50,000,000	68,204,299	.....	.....1,183,654	8.898	.....	.....2.375	2.393	JJ.....	748,940	1,601,094	06/17/2009.	01/15/2025.
912810	RL	4	U S Treasury 02/15/2045 TIPS.....	.....			.....1	13,128,654	...113.330	14,449,543	12,750,000	13,708,186	.....	.....237,766	7.725	.....	.....0.750	0.821	FA.....	39,473	103,094	12/11/2017.	02/15/2045.
912810	RR	1	U S Treasury 02/15/2046 TIPS.....	.....			.....1	10,845,494	...119.435	11,549,338	9,670,000	11,479,418	.....	.....197,291	(32,160)	.....	.....1.000	0.614	FA.....	39,670	103,610	08/19/2016.	02/15/2046.
912828	2R	0	U S Treasury Nt.....	.....			.....1	9,515,665	...102.856	10,285,550	10,000,000	9,580,314	.....	.....48,633	.....	.....	.....2.250	2.867	FA.....	84,986	225,000	08/30/2018.	08/15/2027.
912828	H4	5	U S Treasury 01/15/2025 TIPS.....	LS..			1	23,073,946	...109.617	24,663,884	22,500,000	24,575,990	.....	.....424,940	(23,906)	.....	.....0.250	0.145	JJ.....	28,233	60,357	08/19/2016.	01/15/2025.
912828	N7	1	U S Treasury 01/15/2026 TIPS.....	.....			.....1	63,734,777	...111.624	66,974,274	60,000,000	67,014,347	.....	.....1,145,538	(313,503)	.....	.....0.625	0.105	JJ.....	187,621	401,098	08/18/2016.	01/15/2026.
912828	U6	5	U S Treasury Nt.....	SD..			1	12,980,239	...100.309	13,040,118	13,000,000	12,990,851	.....	.....4,660	.....	.....	.....1.750	1.788	MN.....	19,891	227,500	09/21/2017.	11/30/2021.
0199999.	U.S. Government - Issuer Obligations.....							200,158,569	XXX	225,979,860	186,026,000	216,078,686	3,189,189	(513,793)	0	0	XXX	XXX	XXX	1,366,572	3,298,263	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																							
911760	GT	7	Vendee Mtg Tr RMBS REMIC Ser 1995-3 1Z.....	.....		.....4	1	320,781	...110.705	345,501	312,092	312,147	.....	.....(1,005)	.....	.....	.....7.250	6.832	MON...	1,886	22,627	01/30/2002.	09/15/2025.
911760	HH	2	Vendee Mtg Tr RMBS REMIC Ser 1996-2 1Z.....	.....		.....4	1	505,061	...110.652	561,650	507,585	505,895	.....	.....97	.....	.....	.....6.750	6.895	MON...	2,855	34,262	01/24/2002.	06/15/2026.
911760	LQ	7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 Cl 1.....	.....		.....4	1	44,111	...112.383	47,213	42,010	42,160	.....	.....(255)	.....	.....	.....6.750	5.976	MON...	236	2,836	11/02/2001.	06/15/2028.
0299999.	U.S. Government - Residential Mortgage-Backed Securities.....							869,953	XXX	954,364	861,687	860,202	0	(1,163)	0	0	XXX	XXX	XXX	4,977	59,725	XXX	XXX
0599999.	Total - U.S. Government.....							201,028,522	XXX	226,934,224	186,887,687	216,938,888	3,189,189	(514,956)	0	0	XXX	XXX	XXX	1,371,549	3,357,988	XXX	XXX
All Other Governments - Issuer Obligations																							
135087	E6	7	Canada /Govt/ Bd CDN\$.....	SD..			1FE	2,274,189	...98.812	2,282,032	2,309,469	2,309,195	.....	.....(154)	.....	.....109,654	1.500	1.498	JD.....	2,942	33,588	03/20/2017.	06/01/2026.
135087	F8	2	Canada /Govt/ Bd CDN\$.....	SD..			1FE	3,654,515	...94.994	3,656,428	3,849,115	3,560,119	.....	.....37,390	.....	.....165,437	1.000	2.097	JD.....	3,269	37,320	09/21/2017.	06/01/2027.
135087	H2	3	Canada /Govt/ Bd CDN\$.....	SD..			1FE	4,774,715	...102.171	4,719,215	4,618,938	4,860,096	.....	.....(6,748)	.....	.....92,129	2.000	1.341	JD.....	7,846	45,298	09/26/2019.	06/01/2028.
135087	YZ	1	Canada /Govt/ Bd CDN\$.....	SD..			1FE	5,360,877	...100.704	3,876,212	3,849,115	3,870,320	.....	.....(64,093)	.....	.....199,242	3.500	2.149	JD.....	11,442	130,620	06/25/2012.	06/01/2020.
0699999.	All Other Governments - Issuer Obligations.....							16,064,296	XXX	14,533,887	14,626,637	14,599,730	0	(33,605)	0	566,462	XXX	XXX	XXX	25,499	246,826	XXX	XXX
1099999.	Total - All Other Governments.....							16,064,296	XXX	14,533,887	14,626,637	14,599,730	0	(33,605)	0	566,462	XXX	XXX	XXX	25,499	246,826	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																							
57582N	SM	8	Massachusetts St GO Ref Ser D.....	SD..			1FE	8,272,933	...103.305	7,474,117	7,235,000	7,311,469	.....	.....(98,663)	.....	.....	.....5.500	4.050	AO.....	99,481	397,925	12/18/2007.	10/01/2020.
882724	QM	2	Texas St GO TxbI-Ref-State of Tx Hwy Imp.....	.....		.....2	1FE	1,540,000	...101.219	1,558,773	1,540,000	1,540,000	.....	.....	.....	.....	.....2.884	2.884	AO.....	2,467	.....	11/14/2019.	04/01/2033.
1199999.	U.S. States, Territories & Possessions - Issuer Obligations.....							9,812,933	XXX	9,032,890	8,775,000	8,851,469	0	(98,663)	0	0	XXX	XXX	XXX	101,948	397,925	XXX	XXX
1799999.	Total - U.S. States, Territories & Possessions (Direct and Guaranteed).....							9,812,933	XXX	9,032,890	8,775,000	8,851,469	0	(98,663)	0	0	XXX	XXX	XXX	101,948	397,925	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																							
230342	BE	6	Culver City Calif Sch Facs GO Uni Sch Di.....	.....		.....4	1FE	9,098,550	...139.731	11,758,364	8,415,000	8,885,826	.....	.....(23,866)	.....	.....	.....5.500	4.930	FA.....	192,844	462,825	08/25/2008.	08/01/2033.
265138	CD	7	Duncanville TX ISD GO Cap Apprec Ref.....	@....			1FE	1,313,851	...98.662	2,609,610	2,645,000	2,512,841	.....	.....112,191	.....	.....	.....	.....4.620	N/A.....	.....	.....	09/27/2005.	02/15/2021.
295173	KT	4	Erie Cnty PA GO Ser A.....	.....			.....1FE	2,221,845	...115.121	2,267,884	1,970,000	2,039,140	.....	.....(16,983)	.....	.....	.....5.500	4.451	MS.....	36,117	108,350	11/03/2005.	09/01/2023.
512804	QY	4	Lakota OH Loc Sch Dist GO Ref Ser A.....	.....			.....1FE	2,853,857	...103.788	2,667,352	2,570,000	2,592,818	.....	.....(23,955)	.....	.....	.....5.250	4.250	JD.....	11,244	134,925	10/24/2005.	12/01/2020.
575296	FQ	6	Mason OH City Sch Dist GO Ref.....	.....			.....1FE	3,572,160	...103.788	3,321,216	3,200,000	3,229,841	.....	.....(31,342)	.....	.....	.....5.250	4.200	JD.....	14,000	168,000	10/26/2005.	12/01/2020.
669096	MX	4	Norwalk La Mirada CA USD GO Cap Apprec B.....	@....			1FE	1,060,211	...89.146	2,585,234	2,900,000	2,109,927	.....	.....99,513	.....	.....	.....	.....4.890	N/A.....	.....	.....	09/28/2005.	08/01/2026.
840071	AS	3	South San Francisco CA GO Uni Sch Dist S.....	.....			.....1FE	1,259,805	...111.657	1,244,976	1,115,000	1,145,766	.....	.....(10,529)	.....	.....	.....5.250	4.160	MS.....	17,236	58,538	01/11/2006.	09/15/2022.
1899999.	U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations.....							21,380,279	XXX	26,454,636	22,815,000	22,516,159	0	105,029	0	0	XXX	XXX	XXX	271,441	932,638	XXX	XXX
2499999.	Total - U.S. Political Subdivisions of States, Territories & Possessions.....							21,380,279	XXX	26,454,636	22,815,000	22,516,159	0	105,029	0	0	XXX	XXX	XXX	271,441	932,638	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																							
091096	NN	3	Birmingham AL Wtrwks Brd Rev TxbI-Ref-Sr.....	.....		.....2	1FE	3,325,000	...100.960	3,356,920	3,325,000	3,325,000	.....	.....	.....	.....	.....3.091	3.091	JJ.....	9,992	.....	11/06/2019.	01/01/2033.

SCHEDULE D - PART 1

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

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates			
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification		Description		Code	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	
13068L	YZ	2	California St Pub Wks Brd Rev Ref-Variou.....			2	1FE	11,063,200	113.566	11,356,600	10,000,000	10,754,364		(98,873)			4.000	2.780	MN.....	66,667	400,000	10/06/2016.	11/01/2032.	
167593	WK	4	Chicago IL O'Hare Int Arpt Rev Sr Lien S.....			2	1FE	1,108,920	121.762	1,217,620	1,000,000	1,080,714		(9,842)			5.250	3.920	JJ.....	26,250	52,500	12/01/2016.	01/01/2033.	
544445	BW	8	Los Angeles CA Dep of Arpt Rev Amt Sub L.....			2	1FE	62,024	119.016	65,459	55,000	60,031		(696)			5.000	3.391	MN.....	351	2,750	01/06/2017.	05/15/2032.	
575579	KX	4	Massachusetts Bay Tr Auth Rev SR Ser B.....				1FE	4,211,598	126.513	4,636,701	3,665,000	3,892,889		(29,695)			5.500	4.390	JJ.....	100,788	201,575	12/07/2005.	07/01/2026.	
576000	XN	8	Massachusetts St Sch Bldg Rev Txbl-Ref-S.....			2	1FE	8,404,700	100.682	8,462,020	8,404,700	8,404,700					3.066	3.066	AO.....	29,348		11/07/2019.	10/15/2033.	
576000	XP	3	Massachusetts St Sch Bldg Rev Txbl-Ref-S.....			2	1FE	5,391,100	101.006	5,445,334	5,391,100	5,391,100					3.166	3.166	AO.....	19,439		11/07/2019.	10/15/2034.	
590545	NQ	8	Mesa AZ Util Sys Rev Ref.....				1FE	6,458,160	101.928	6,115,680	6,000,000	6,021,463		(41,589)			5.000	4.269	JJ.....	150,000	300,000	06/15/2006.	07/01/2020.	
59333A	GN	5	Miami-Dade Cnty FL Ed Fac Rev Ref-Univ M.....			1	1FE	10,102,888	119.015	10,949,380	9,200,000	9,549,766		(57,929)			5.250	4.430	AO.....	120,750	483,000	12/19/2007.	04/01/2025.	
59447T	CK	7	Michigan St Fin Auth Rev Ref.....			2	1FE	1,139,920	115.813	1,158,130	1,000,000	1,080,482		(13,456)			5.000	3.350	MN.....	6,389	50,000	04/15/2015.	11/15/2030.	
59447T	CL	5	Michigan St Fin Auth Rev Ref.....			2	1FE	4,233,697	115.464	4,312,580	3,735,000	4,022,278		(47,922)			5.000	3.420	MN.....	23,863	186,750	04/15/2015.	11/15/2031.	
59447T	CM	3	Michigan St Fin Auth Rev Ref.....			2	1FE	1,128,070	115.216	1,152,160	1,000,000	1,073,870		(12,299)			5.000	3.480	MN.....	6,389	50,000	04/15/2015.	11/15/2032.	
60636U	AC	3	Missouri St Env Impt Engy Rev Preref St.....				1	181,700	102.056	178,598	175,000	175,800		(1,550)			5.250	4.316	JJ.....	4,594	9,188	12/08/2015.	07/01/2020.	
60636U	AF	6	Missouri St Env Impt Engy Rev Unref St R.....				1FE	2,146,102	102.061	2,102,457	2,060,000	2,070,263		(19,892)			5.250	4.233	JJ.....	54,075	108,150	12/08/2015.	07/01/2020.	
646136	YU	9	New Jersey St Trans Fd Rev Trans Sys Ser.....				2FE	5,238,296	107.400	5,327,040	4,960,000	5,019,617		(28,528)			5.250	4.599	JD.....	11,573	260,400	10/29/2010.	12/15/2021.	
649085	AA	5	New Valley Generation II Ser 2001.....			1	1FE	251,536	101.249	243,572	240,566	240,972		(626)			5.572	5.012	MN.....	2,234	13,404	10/23/2003.	05/01/2020.	
64971W	TV	2	NY City NY Trans Fin Auth Rev Fut Tax Se.....			2	1FE	4,654,640	116.816	4,672,640	4,000,000	4,364,536		(65,335)			5.000	3.051	FA.....	83,333	200,000	04/17/2015.	02/01/2033.	
71884W	AN	1	Phoenix AZ Civic Impt Corp Rev Conv Cap.....				1FE	2,309,100	117.790	3,533,700	3,000,000	3,120,982		(23,750)			5.500	4.500	JJ.....	82,500	165,000	09/22/2005.	07/01/2024.	
745291	SZ	8	Puerto Rico Pub Fin Corp Rev Unref Comwl.....				6FE	1,162,180	127.317	1,273,170	1,000,000	1,100,721		(11,189)			5.500	3.950	FA.....	22,917	55,000	12/06/2013.	08/01/2027.	
76116E	GR	5	Resolution Funding Corp Strips.....	@.....			1	1,062,839	78.555	1,118,622	1,424,000	1,080,597		17,758				2.768	N/A.....				05/23/2019.	01/15/2030.
76116F	AB	3	Resolution Funding Corp Strips.....	@.....			1	8,628,826	78.555	9,079,375	11,558,000	8,772,865		144,040				2.765	N/A.....				05/23/2019.	01/15/2030.
88059E	5G	5	Tenn Val Auth Cpn Strip Strips.....	@.....			1	2,515,044	75.374	2,641,855	3,505,000	2,558,018		42,974				2.831	N/A.....				05/23/2019.	03/15/2031.
88059E	5N	0	Tenn Val Auth Cpn Strip Strips.....	@.....			1	2,154,060	67.851	2,305,584	3,398,000	2,194,401		40,341				3.102	N/A.....				05/23/2019.	03/15/2034.
88059E	U7	7	Tenn Val Auth Cpn Strip Strips.....	@.....			1	1,673,490	78.404	1,760,159	2,245,000	1,701,796		28,306				2.802	N/A.....				05/23/2019.	12/15/2029.
88059E	U8	5	Tenn Val Auth Cpn Strip Strips.....	@.....			1	1,538,600	77.291	1,630,074	2,109,000	1,565,275		26,675				2.872	N/A.....				05/23/2019.	06/15/2030.
88059E	V2	7	Tenn Val Auth Cpn Strip Strips.....	@.....			1	2,025,464	74.900	2,131,648	2,846,000	2,060,195		34,731				2.841	N/A.....				05/23/2019.	06/15/2031.
88059E	V9	2	Tenn Val Auth Cpn Strip Strips.....	@.....			1	375,632	65.801	409,282	622,000	383,044		7,412				3.268	N/A.....				05/23/2019.	12/15/2034.
914119	V6	6	University Cincinnati OH Rev Txbl Ref Se.....			2	1FE	1,230,000	99.825	1,227,848	1,230,000	1,230,000					2.983	2.983	JD.....	1,936		11/21/2019.	06/01/2034.	
2599999.		U.S. Special Revenue & Assessment Obligations - Issuer Obligations.....						93,776,786	XXX	97,864,208	97,148,366	92,295,739	0	(120,934)	0	0	XXX	XXX	XXX	823,388	2,537,717	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																								
312905	YJ	5	FHLMC REMIC Ser 1077-E.....			4	1	10,648	102.911	10,815	10,509	10,488		(11)			9.000	8.884	MON...	79	946	04/02/1991.	05/15/2021.	
3133T3	Q2	7	FHLMC REMIC Ser 1674-Z.....			4	1	30,239	105.993	30,979	29,228	29,505		(58)			6.750	6.039	MON...	164	1,973	11/02/2001.	02/15/2024.	
3133TC	6P	8	FHLMC Structured Ser 2008 M.....			4	1	73,343	113.170	79,978	70,671	71,865		(101)			7.000	6.113	MON...	412	4,947	10/24/2001.	11/20/2027.	
31358E	XG	2	FNMA REMIC Ser 1990-83A.....			4	1	743	101.263	754	745	740					9.250	9.378	MON...	6	69	07/03/1990.	07/25/2020.	
31358G	X4	4	FNMA REMIC Ser 1991-56G.....			4	1	4,664	101.659	4,734	4,657	4,633		(4)			8.600	8.564	MON...	33	400	03/29/1993.	06/25/2021.	
31358L	VM	5	FNMA REMIC Ser G92-14Z.....			4	1	5,206	102.136	5,235	5,126	5,121		(6)			7.000	6.636	MON...	30	359	03/09/1998.	02/25/2022.	
31358N	5B	4	FNMA REMIC Ser 1992-124 PZ.....			4	1	40,391	103.322	40,563	39,259	39,392		(90)			7.000	6.327	MON...	229	2,748	08/30/2001.	07/25/2022.	
31358N	RT	1	FNMA REMIC Ser G 1992-30Z.....			4	1	2,629	102.877	2,662	2,587	2,590		(4)			7.000	6.527	MON...	15	181	03/12/1998.	06/25/2022.	
31358T	L8	0	FNMA REMIC Ser 1993-33 ZB.....			4	1	4,835	105.038	4,893	4,658	4,701		(14)			7.500	6.471	MON...	29	349	07/13/2001.	03/25/2023.	
31359U	TL	9	FNMA REMIC Ser 1998-54C.....			4	1	8,844	104.911	9,244	8,811	8,814		(1)			6.000	5.912	MON...	44	529	09/19/2001.	09/18/2028.	
31359U	YS	8	FNMA REMIC Ser 1998-58 CI ZB.....			4	1	20,010	109.868	22,560	20,533	20,230		11			6.000	6.551	MON...	103	1,232	08/05/2002.	10/25/2028.	
31359V	BH	5	FNMA REMIC Ser 1998-73 CI MZ.....			4	1	57,943	100.204	56,597	56,482	57,252		(71)			6.300	5.919	MON...	297	3,558	09/25/2002.	10/17/2038.	

E10.1

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		
313603	YL	0	FNMA REMIC Ser 1990-16E.....				..	4	1	561	...100.209	517	516	514		(4)			9.000	7.412	MON...	4	46	03/29/1993.	03/25/2020.		
31368H	Z9	7	FNMA Pool #190768.....			.....	..	.....4	1	181	...100.649	183	182	181	.....	.....	.....	.....8.500	8.694	MON...	1	15	01/25/1995.	09/25/2023.			
3138M8	AH	6	FNMA Pool #AP4507.....			.....	..	.....4	1	2,186,329	...103.039	2,191,315	2,126,683	2,178,170	.....	.....(1,345)	.....	.....3.000	2.616	MON...	5,317	63,800	08/14/2012.	09/25/2042.			
3138WE	6G	9	FNMA Pool # AS5370.....			.....	..	.....4	1	11,555,737	...104.535	11,615,205	11,111,286	11,528,508	.....	.....(5,523)	.....	.....3.500	2.833	MON...	32,408	388,895	09/04/2015.	07/25/2045.			
3138WE	VB	2	FNMA Pool #AS5109.....			.....	..	.....4	1	5,290,510	...104.411	5,339,500	5,113,920	5,279,893	.....	.....(2,396)	.....	.....3.500	2.869	MON...	14,916	178,987	06/04/2015.	06/25/2045.			
3138YH	U2	4	FNMA Pool #AY4200.....			.....	..	.....4	1	6,103,635	...102.456	6,218,585	6,069,494	6,100,375	.....	.....(656)	.....	.....3.000	2.908	MON...	15,174	182,085	05/20/2015.	05/25/2045.			
31392T	WT	0	FHLMC REMIC Ser 2478 JF.....			.....	..	.....4	1	19,335	...102.841	19,091	18,563	18,668	.....	.....(40)	.....	.....6.000	5.250	MON...	93	1,114	09/24/2002.	08/15/2022.			
31396N	EM	4	FHLMC REMIC Ser 3140 CI UP.....			.....	..	.....4	1	745,483	...113.536	851,583	750,054	746,331	.....	.....8	.....	.....6.000	6.172	MON...	3,750	45,003	06/19/2006.	03/15/2036.			
3140E8	FP	8	FNMA Pool #BA3773.....			.....	..	.....4	1	12,344,190	...102.411	12,415,766	12,123,505	12,330,041	.....	.....(3,805)	.....	.....3.000	2.700	MON...	30,309	363,705	10/27/2015.	11/25/2045.			
3140GV	ZY	4	FNMA Pool #BH7058.....			.....	..	.....4	1	16,505,714	...103.896	17,259,277	16,612,135	16,507,740	.....	.....1,020	.....	.....3.500	3.579	MON...	48,452	581,425	05/03/2018.	12/25/2047.			
3140H5	JW	2	FNMA Pool #BJ3876.....			.....	..	.....4	1	5,195,928	...101.893	5,464,409	5,362,889	5,201,971	.....	.....2,698	.....	.....3.000	3.327	MON...	13,407	160,887	02/28/2018.	01/25/2048.			
3140Q7	5Y	9	FNMA Pool #CA0862.....			.....	..	.....4	1	22,682,545	...103.814	23,814,260	22,939,419	22,687,060	.....	.....2,209	.....	.....3.500	3.668	MON...	66,907	802,880	06/05/2018.	09/25/2047.			
31418B	SY	3	FNMA Pool # MA2334.....			.....	..	.....4	1	8,712,871	...104.408	8,809,890	8,437,977	8,695,335	.....	.....(3,726)	.....	.....3.500	2.960	MON...	24,611	295,329	07/22/2015.	07/25/2045.			
31418C	7F	5	FNMA Pool #MA3593.....			.....	..	.....4	1	13,478,338	...105.183	13,606,128	12,935,647	13,465,059	.....	.....(13,280)	.....	.....4.500	2.603	MON...	48,509	388,069	04/11/2019.	02/25/2049.			
31418C	T9	5	FNMA Pool #MA3275.....			.....	..	.....4	1	7,503,878	...101.826	7,886,449	7,745,002	7,511,272	.....	.....3,048	.....	.....3.000	3.382	MON...	19,363	232,350	02/28/2018.	02/25/2048.			
31418D	CB	6	FNMA Pool #MA3665.....			.....	..	.....4	1	7,604,723	...105.233	7,647,803	7,267,467	7,600,837	.....	.....(3,886)	.....	.....4.500	3.359	MON...	27,253	163,518	06/14/2019.	05/25/2049.			
31419B	BF	1	FNMA Pool #AE0937.....			.....	..	.....4	1	404,993	...105.398	422,890	401,231	404,500	.....	.....(82)	.....	.....3.500	3.308	MON...	1,170	14,043	08/25/2011.	02/25/2041.			
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities.....										120,594,446	XXX	123,831,865	119,269,236	120,511,786	0	(26,109)	0	0	XXX	XXX	XXX	353,085	3,879,442	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																											
3133TC	AU	2	FHLMC Structured Ser FSPC T-9 A6.....			.....	..	.....4	1	237	...99.610	246	247	243	.....	.....(2)	.....	.....6.564	7.010	MON...	1	16	01/28/2000.	03/25/2029.			
2799999. U.S. Special Revenue - Commercial Mortgage-Backed Securities.....										237	XXX	246	247	243	0	(2)	0	0	XXX	XXX	XXX	1	16	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																											
083778	DV	9	Bergen County NJ Impt Auth Rev LBASS Cnt.....			.....	..	.....	.....1FE	3,444,015	...111.180	3,491,052	3,140,000	3,207,205	.....	.....(21,581)	.....	.....5.000	4.201	MN.....	20,061	157,000	10/06/2005.	11/15/2022.			
083778	DY	3	Bergen County NJ Impt Auth Rev LBASS Cnt.....			.....	..	.....	.....1FE	4,454,869	...121.805	5,127,991	4,210,000	4,352,937	.....	.....(20,945)	.....	.....5.000	4.339	MN.....	26,897	210,500	08/29/2014.	11/15/2025.			
14329N	BY	9	Carmel IN Redev Auth Rev LBASS Cap App P.....			@			1FE	999,152	...89.847	2,515,716	2,800,000	2,050,159		102,402			5.190	N/A.....				12/07/2005.	02/01/2026.		
490303	GD	0	Kent Cnty MI Bldg Auth Rev LBASS Ref.....			.....	..	.....	.....1FE	2,874,025	...114.100	2,852,500	2,500,000	2,595,944	.....	.....(25,559)	.....	.....5.500	4.280	JD.....	11,458	137,500	10/13/2005.	06/01/2023.			
490303	GF	5	Kent Cnty MI Bldg Auth Rev LBASS Ref.....			.....	..	.....	.....1FE	3,060,247	...121.824	3,228,336	2,650,000	2,799,546	.....	.....(24,018)	.....	.....5.500	4.320	JD.....	12,146	145,750	10/13/2005.	06/01/2025.			
646136	YR	6	New Jersey St Trans Fd Rev LBASS Trans S.....			.....	..	.....	.....1FE	42,244	...108.085	43,234	40,000	40,481	.....	.....(230)	.....	.....5.250	4.599	JD.....	93	2,100	10/29/2010.	12/15/2021.			
2899999. U.S. Special Revenue - Other Loan-Backed and Structured Securities.....										14,874,552	XXX	17,258,829	15,340,000	15,046,272	0	10,069	0	0	XXX	XXX	XXX	70,655	652,850	XXX	XXX		
3199999. Total - U.S. Special Revenue & Special Assessment Obligations.....										229,246,021	XXX	238,955,148	231,757,849	227,854,040	0	(136,976)	0	0	XXX	XXX	XXX	1,247,129	7,070,025	XXX	XXX		
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																											
001192	AL	7	AGL Capital Corp Sr Nt.....			.....	..	.....1	2FE	2,615,688	...107.730	2,747,110	2,550,000	2,592,150	.....	.....(6,345)	.....	.....3.875	3.560	MN.....	12,626	98,813	01/28/2016.	11/15/2025.			
00287Y	AQ	2	ABBVIE Inc Sr Nt.....			.....	..	.....1	2FE	5,086,950	...105.648	5,282,375	5,000,000	5,054,088	.....	.....(9,040)	.....	.....3.600	3.378	MN.....	23,500	180,000	03/01/2016.	05/14/2025.			
023608	AG	7	Ameren Corp Sr Nt.....			.....	..	.....1	2FE	4,145,079	...104.705	4,132,710	3,947,000	4,082,188	.....	.....(19,966)	.....	.....3.650	3.030	FA.....	54,425	144,066	01/23/2018.	02/15/2026.			
02666Q	G7	2	American Honda Fin Corp MT Nt.....			.....	..	.....	.....1FE	1,336,125	...101.393	1,242,063	1,225,000	1,236,863	.....	.....(16,125)	.....	.....3.875	2.508	MS.....	13,186	47,469	05/29/2013.	09/21/2020.			
031162	BM	1	Amgen Inc Sr Nt.....			.....	..	.....1	2FE	4,678,400	...103.157	4,435,760	4,300,000	4,388,930	.....	.....(45,698)	.....	.....3.875	2.733	MN.....	21,291	166,625	02/22/2013.	11/15/2021.			
031162	CH	1	Amgen Inc Sr Nt.....			.....	..	.....1	2FE	2,992,470	...100.940	3,028,188	3,000,000	2,995,943	.....	.....1,059	.....	.....2.250	2.289	FA.....	24,750	67,500	08/10/2016.	08/19/2023.			
031162	CJ	7	Amgen Inc Sr Nt.....			.....	..	.....1	2FE	2,998,170	...101.313	3,039,390	3,000,000	2,998,734	.....	.....173	.....	.....2.600	2.607	FA.....	28,600	78,000	08/10/2016.	08/19/2026.			
035240	AQ	3	Anheuser-Busch Inbev Worldwide Sr Nt.....			.....	..	.....1	2FE	3,353,350	...115.917	3,767,303	3,250,000	3,345,381	.....	.....(7,969)	.....	.....4.750	4.346	JJ.....	67,753	77,188	01/30/2019.	01/23/2029.			
06051G	HC	6	Bank of America Corp Sr Nt.....			.....	..	.....1	1FE	8,595,799	...102.335	8,824,304	8,623,000	8,603,269	.....	.....4,609	.....	.....3.004	3.066	JD.....	7,915	259,035	05/23/2018.	12/20/2023.			
06406F	AE	3	Bank NY Co Inc Sr Nt.....			LS	.....	.....	.....1FE	996,130	...101.186	1,011,856	1,000,000	997,331	.....	.....366	.....	.....2.450	2.494	FA.....	9,119	24,500	08/09/2016.	08/17/2026.			

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 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
07274E	AG 8	Bayer US Finance LLC Sr Nt.....			.....	..	.....1	2FE	2,970,330	...103.083	3,092,493	3,000,000	2,984,576	2,922	.....	.....	.....3.375	3.493	AO.....	23,344	101,250	10/01/2014.	10/08/2024.
092113	AH 2	Black Hills Corp Sr Nt.....			.....	..	.....1	2FE	5,269,200	...106.020	5,300,990	5,000,000	5,122,440	(28,660)	.....	.....	.....4.250	3.574	MN.....	18,299	212,500	06/12/2014.	11/30/2023.
096630	AC 2	Boardwalk Pipelines LLC Sr Nt.....			.....	..	.....1	2FE	4,509,800	...101.893	5,094,660	5,000,000	4,804,113	57,671	.....	.....	.....3.375	4.756	FA.....	70,313	168,750	04/23/2014.	02/01/2023.
099724	AJ 5	Borg Warner Automotive Sr Nt.....			LS.....	..	1	2FE	4,939,400	...104.628	5,231,400	5,000,000	4,963,031	6,267	.....	.....	.....3.375	3.530	MS.....	49,688	168,750	02/16/2016.	03/15/2025.
10373Q	AV 2	BP Cap Mkts America Sr Nt.....			.....	..	.....1	1FE	972,073	...103.381	1,033,809	1,000,000	975,293	3,064	.....	.....	.....3.017	3.415	JJ.....	13,828	30,170	12/14/2018.	01/16/2027.
110122	BD 9	Bristol-Myers Squibb Co Sr Nt.....			.....	..	.....1	1FE	4,554,709	...101.632	4,573,449	4,500,000	4,548,084	(6,625)	.....	.....	.....3.950	2.568	AO.....	37,525	.....	11/22/2019.	10/15/2020.
110122	BZ 0	Bristol-Myers Squibb Co Sr Nt.....			.....	..	.....1	1FE	2,020,170	...103.260	2,065,196	2,000,000	2,018,670	(1,500)	.....	.....	.....2.900	2.676	JJ.....	36,250	.....	07/24/2019.	07/26/2024.
110122	CA 4	Bristol-Myers Squibb Co Sr Nt.....			.....	..	.....1	1FE	3,989,120	...105.062	4,202,476	4,000,000	3,990,074	954	.....	.....	.....3.200	3.243	JD.....	5,689	74,311	05/07/2019.	06/15/2026.
12189L	AR 2	Burlington Northern Santa Fe Nt.....			.....	..	.....1	1FE	3,349,612	...106.665	3,462,339	3,246,000	3,295,574	(10,671)	.....	.....	.....3.750	3.361	AO.....	30,431	121,725	07/14/2014.	04/01/2024.
12189L	AV 3	Burlington Northern Santa Fe Sr Nt.....			.....	..	.....1	1FE	6,967,380	...104.106	7,287,413	7,000,000	6,981,810	3,146	.....	.....	.....3.000	3.054	AO.....	52,500	210,000	03/04/2015.	04/01/2025.
125896	BS 8	CMS Energy Corp Sr Nt.....			.....	..	.....2	2FE	4,033,520	...104.655	4,186,212	4,000,000	4,025,789	(3,020)	.....	.....	.....3.450	3.351	FA.....	52,133	138,000	04/21/2017.	08/15/2027.
14040H	BK 0	Capital One Financial Corp Sr Nt.....			.....	..	.....2	2FE	3,562,309	...105.367	3,766,863	3,575,000	3,566,133	1,167	.....	.....	.....3.750	3.793	JJ.....	56,977	134,063	07/25/2016.	07/28/2026.
14149Y	AT 5	Cardinal Health Inc Sr Nt.....			.....	..	.....1	2FE	5,091,750	...102.420	4,608,909	4,500,000	4,579,235	(80,918)	.....	.....	.....4.625	2.741	JD.....	9,250	208,125	02/21/2013.	12/15/2020.
172967	LV 1	Citigroup Inc Sr Nt.....			.....	..	.....1	1FE	2,500,000	...101.959	2,548,985	2,500,000	2,500,000	.....	.....	.....	.....3.142	3.142	JJ.....	34,257	78,550	01/17/2018.	01/24/2023.
20030N	BS 9	Comcast Corp Sr Nt.....			.....	..	.....1	1FE	6,986,840	...104.840	7,338,807	7,000,000	6,991,448	1,235	.....	.....	.....3.150	3.172	MS.....	73,500	220,500	02/16/2016.	03/01/2026.
200339	AJ 8	Comerica Bk Sub Nt.....			.....	..	.....2	2FE	5,087,920	...127.694	5,107,756	4,000,000	4,641,887	(78,635)	.....	.....	.....7.875	5.025	MS.....	92,750	315,000	07/10/2013.	09/15/2026.
232820	AJ 9	Cytex Inds Inc Sr Nt.....			.....	..	.....1	2FE	8,825,490	...100.617	9,055,503	9,000,000	8,931,127	19,377	.....	.....	.....3.500	3.751	AO.....	78,750	315,000	10/23/2014.	04/01/2023.
23317H	AA 0	DDR Corp Sr Nt.....			.....	..	.....1	2FE	5,063,800	...104.303	5,215,170	5,000,000	5,019,030	(6,933)	.....	.....	.....4.625	4.465	JJ.....	106,632	231,250	07/10/2012.	07/15/2022.
233331	AS 6	DTE Energy Co Sr Nt.....			.....	..	.....1	2FE	1,748,495	...104.416	1,827,280	1,750,000	1,749,288	147	.....	.....	.....3.500	3.510	JD.....	5,104	61,250	05/06/2014.	06/01/2024.
233331	AV 9	DTE Energy Co Sr Nt.....			.....	..	.....1	2FE	3,081,586	...102.368	3,071,040	3,000,000	3,034,985	(13,586)	.....	.....	.....3.300	2.805	JD.....	4,400	99,000	06/13/2016.	06/15/2022.
233331	AW 7	DTE Energy Co Sr Nt.....			.....	..	.....2	2FE	10,996,370	...100.488	11,053,669	11,000,000	10,996,507	137	.....	.....	.....2.529	2.536	AO.....	69,548	56,342	08/08/2019.	10/01/2024.
23338V	AB 2	DTE Electric Co Sr Nt.....			.....	..	.....1	1FE	4,979,550	...105.871	5,293,530	5,000,000	4,990,938	1,955	.....	.....	.....3.650	3.697	MS.....	53,736	182,500	08/20/2013.	03/15/2024.
233851	BE 3	Daimler Fin NA LLC Sr Nt.....			.....	..	.....1	1FE	1,596,976	...100.868	1,613,893	1,600,000	1,599,443	454	.....	.....	.....2.875	2.905	MS.....	14,183	46,000	03/03/2014.	03/10/2021.
26441Y	AZ 0	Duke-Weeks Realty LP Sr Nt.....			.....	..	.....1	2FE	4,212,285	...103.611	4,273,933	4,125,000	4,184,926	(8,240)	.....	.....	.....3.250	3.002	JD.....	372	134,063	07/14/2016.	06/30/2026.
26884T	AA 0	ERAC USA Finance Company Sr Nt.....			.....	..	.....2	2FE	5,655,994	...102.389	5,119,455	5,000,000	5,072,383	(94,045)	.....	.....	.....5.250	3.274	AO.....	65,625	262,500	08/26/2013.	10/01/2020.
26884T	AD 4	ERAC USA Finance Company Sr Nt.....			.....	..	.....1	2FE	1,076,530	...103.854	1,038,535	1,000,000	1,018,764	(11,065)	.....	.....	.....4.500	3.304	FA.....	16,875	45,000	05/12/2014.	08/16/2021.
29250R	AU 0	Enbridge Energy Partners LP Sr Nt.....			.....	..	.....1	2FE	1,176,065	...103.058	1,133,641	1,100,000	1,117,273	(9,699)	.....	.....	.....4.200	3.244	MS.....	13,603	47,300	05/15/2013.	09/15/2021.
30040W	AE 8	Eversource Energy Sr Nt.....			.....	..	.....1	2FE	1,998,640	...103.061	2,061,216	2,000,000	1,998,884	119	.....	.....	.....3.300	3.308	JJ.....	30,433	66,000	01/03/2018.	01/15/2028.
31428X	BC 9	Fedex Corp Sr Nt.....			.....	..	.....1	2FE	1,996,900	...103.745	2,074,896	2,000,000	1,998,328	298	.....	.....	.....3.200	3.218	FA.....	26,667	64,000	01/06/2015.	02/01/2025.
31620M	AR 7	Fidelity Natl Info Serv Inc Sr Nt.....			.....	..	.....1	2FE	3,334,080	...114.307	3,429,201	3,000,000	3,306,166	(27,914)	.....	.....	.....5.000	2.987	AO.....	31,667	75,000	06/10/2019.	10/15/2025.
337738	AS 7	FiServe Inc Sr Nt.....			.....	..	.....1	2FE	2,994,960	...101.767	3,052,995	3,000,000	2,995,460	500	.....	.....	.....2.750	2.786	JJ.....	42,854	.....	06/10/2019.	07/01/2024.
337738	AT 5	FiServe Inc Sr Nt.....			.....	..	.....1	2FE	2,999,790	...103.565	3,106,938	3,000,000	2,999,818	28	.....	.....	.....3.200	3.201	JJ.....	49,867	.....	06/10/2019.	07/01/2026.
361448	AQ 6	GATX Corp Sr Nt.....			.....	..	.....1	2FE	10,781,943	...104.421	11,316,125	10,837,000	10,816,810	5,707	.....	.....	.....3.900	3.962	MS.....	106,835	422,643	03/06/2014.	03/30/2023.
361448	AZ 6	GATX Corp Sr Nt.....			.....	..	.....1	2FE	1,310,613	...104.645	1,308,058	1,250,000	1,309,840	(772)	.....	.....	.....3.850	3.084	MS.....	12,165	.....	11/21/2019.	03/30/2027.
369622	SM 8	General Elec Cap Corp Sub Nt.....			.....	..	.....2	2FE	13,739,040	...103.173	13,928,342	13,500,000	13,532,989	(28,181)	.....	.....	.....5.300	5.071	FA.....	278,250	715,500	02/23/2011.	02/11/2021.
375558	AU 7	Gilead Sciences Inc Sr Nt.....			.....	..	.....1	1FE	1,488,165	...104.354	1,401,474	1,343,000	1,379,018	(18,015)	.....	.....	.....4.400	2.949	JD.....	4,924	59,092	06/05/2013.	12/01/2021.
37940X	AA 0	Global Payments Inc Sr Nt.....			.....	..	.....1	2FE	999,750	...100.455	1,004,551	1,000,000	999,766	16	.....	.....	.....2.650	2.655	FA.....	10,085	.....	08/07/2019.	02/15/2025.
391164	AF 7	Great Plains Energy Sr Nt.....			.....	..	.....1	2FE	6,734,580	...106.286	6,377,172	6,000,000	6,281,831	(94,396)	.....	.....	.....5.292	3.283	JD.....	14,112	291,060	08/07/2019.	06/15/2022.
437076	BM 3	Home Depot Inc Sr Nt.....			.....	..	.....1	1FE	3,974,240	...104.670	4,186,804	4,000,000	3,983,295	2,387	.....	.....	.....3.000	3.074	AO.....	30,000	120,000	02/03/2016.	04/01/2026.
438516	BL 9	Honeywell International Inc Sr Nt.....			.....	..	.....2	1FE	4,850,000	...101.766	5,088,290	5,000,000	4,892,685	14,028	.....	.....	.....2.500	2.848	MN.....	20,833	125,000	11/09/2016.	11/01/2026.
438516	BW 5	Honeywell International Inc Sr Nt.....			.....	..	.....1	1FE	1,496,895	...101.229	1,518,437	1,500,000	1,497,130	235	.....	.....	.....2.300	2.344	FA.....	13,704	.....	07/30/2019.	08/15/2024.

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
446413	AL	0	Huntington Ingalls Industries Sr Nt.....		..		1		2FE	8,792,048	103.940	9,094,750	8,750,000	8,785,983			(4,006)			3.483	3.422	JD.....	25,397	304,763	06/14/2018.	12/01/2027.
459200	JY	8	International Bus Machs Corp Sr Nt.....				1		1FE	2,085,000	103.772	2,075,436	2,000,000	2,079,202			(5,798)			3.000	2.048	MN.....	7,667	30,000	08/28/2019.	05/15/2024.
465685	AP	0	ITC Holdings Corp Sr Nt.....				1		2FE	1,498,183	104.368	1,565,513	1,500,000	1,498,470			167			3.350	3.365	MN.....	6,421	50,250	06/22/2018.	11/15/2027.
49446R	AP	4	Kimco Realty Corp Sr Nt.....				1		2FE	991,690	100.528	1,005,281	1,000,000	994,216			765			2.800	2.895	AO.....	7,000	28,000	08/09/2016.	10/01/2026.
494550	AW	6	Kinder Morgan Energy - LP Sr Nt.....				1		2FE	10,982,600	132.488	13,248,780	10,000,000	10,812,059			(23,962)			6.950	6.196	JJ.....	320,472	695,000	01/10/2011.	01/15/2038.
546676	AW	7	Louisville Gas & Elec Co 1st Mtg Bd.....				1		1FE	1,036,610	104.956	1,049,560	1,000,000	1,023,030			(3,632)			3.300	2.863	AO.....	8,250	33,000	02/04/2016.	10/01/2025.
55336V	AJ	9	MPLX LP Sr Nt.....				1		2FE	3,625,020	109.244	3,823,544	3,500,000	3,586,097			(14,530)			4.875	4.339	JD.....	14,219	170,625	03/10/2017.	06/01/2025.
55336V	AK	6	MPLX LP Sr Nt.....				1		2FE	1,959,360	105.044	2,100,878	2,000,000	1,969,134			3,586			4.125	4.378	MS.....	27,500	82,500	03/17/2017.	03/01/2027.
559080	AK	2	Magellan Midstream Partn Sr Nt.....				2		2FE	6,526,920	112.921	6,775,260	6,000,000	6,392,196			(58,069)			5.000	3.758	MS.....	100,000	300,000	03/06/2018.	03/01/2026.
585055	AZ	9	Medtronic Inc Sr Nt.....				1		1FE	11,971,800	102.340	12,280,776	12,000,000	11,989,999			2,899			2.750	2.777	AO.....	82,500	330,000	03/19/2013.	04/01/2023.
59217G	BY	4	Met Life Global Funding I Sr Nt.....				1		1FE	2,527,100	107.351	2,683,773	2,500,000	2,521,904			(2,755)			3.450	3.308	JD.....	3,115	86,250	01/23/2018.	12/18/2026.
626717	AF	9	Murphy Oil Corp Sr Nt.....				1		3FE	5,011,800	103.000	5,150,000	5,000,000	5,004,166	297,877		(1,311)		4.450	3.670	JD.....	18,542	216,250	05/16/2013.	12/01/2022.	
64952W	CH	4	New York Life Global Fdg Sec Nt.....				1		1FE	3,989,080	100.181	4,007,228	4,000,000	3,992,540			1,043			2.350	2.381	JJ.....	43,606	94,000	08/16/2016.	07/14/2026.
64952W	CX	9	New York Life Global Fdg Sec Nt.....				1		1FE	3,968,200	103.670	4,146,808	4,000,000	3,973,734			2,843			3.000	3.093	JJ.....	57,000	120,000	01/03/2018.	01/10/2028.
655044	AH	8	Noble Energy Inc Sr Nt.....				1		2FE	6,759,222	105.714	7,135,702	6,750,000	6,754,967			(910)			3.900	3.883	MN.....	33,638	263,250	11/14/2014.	11/15/2024.
666807	BG	6	Northrop Grumman Corp Sr Nt.....				1		2FE	1,465,086	104.255	1,459,571	1,400,000	1,436,119			(9,519)			3.250	2.493	FA.....	18,958	45,500	11/09/2016.	08/01/2023.
682134	AC	5	Omnicom Group Inc Nt.....				1		2FE	620,356	101.348	608,090	600,000	602,046			(3,191)			4.450	3.889	FA.....	10,087	26,700	08/26/2013.	08/15/2020.
693304	AT	4	Peco Energy Co 1st Mtg Bd.....				1		1FE	4,107,640	104.530	4,181,196	4,000,000	4,067,879			(10,641)			3.150	2.830	AO.....	26,600	126,000	02/04/2016.	10/15/2025.
701094	AM	6	Parker-Hannifin Corp Sr Nt.....				1		2FE	11,007,740	102.165	11,238,150	11,000,000	11,007,175			(565)			2.700	2.684	JD.....	14,025	148,500	07/24/2019.	06/14/2024.
708696	BZ	1	Pennsylvania Elec Co Sr Nt.....				1		2FE	2,495,225	105.336	2,633,393	2,500,000	2,495,454			229			3.600	3.623	JD.....	7,500	44,500	05/28/2019.	06/01/2029.
71270Q	EB	8	Peoples United Bank Sr Nt.....				1		2FE	5,135,226	104.487	5,408,242	5,176,000	5,154,079			4,308			4.000	4.103	JJ.....	95,468	207,040	02/24/2016.	07/15/2024.
713448	CG	1	Pepsico Inc Sr Nt.....				1		1FE	9,626,969	102.783	9,892,864	9,625,000	9,625,679			(203)			2.750	2.748	MS.....	88,229	264,688	02/25/2013.	03/01/2023.
713448	DN	5	Pepsico Inc Sr Nt.....				2		1FE	2,436,108	101.519	2,537,968	2,500,000	2,454,568			6,046			2.375	2.671	AO.....	14,019	59,375	11/09/2016.	10/06/2026.
718172	AT	6	Philip Morris Intl Inc Sr Nt.....				1		1FE	2,320,525	101.285	2,532,125	2,500,000	2,440,239			21,259			2.500	3.455	FA.....	22,396	62,500	11/07/2013.	08/22/2022.
720198	AC	4	Piedmont Operating Partnership Sr Nt.....				1		2FE	1,399,947	102.448	1,412,758	1,379,000	1,398,086			(1,861)			3.400	2.971	JD.....	3,907	23,443	08/20/2019.	06/01/2023.
720198	AD	2	Piedmont Operating Partnership Sr Nt.....				1		2FE	2,093,116	106.641	2,212,801	2,075,000	2,083,713			(1,856)			4.450	4.339	MS.....	27,188	92,338	05/12/2014.	03/15/2024.
74005P	BN	3	Praxair Inc Sr Nt.....				1		1FE	3,735,638	102.409	3,840,341	3,750,000	3,742,204			1,409			2.650	2.694	FA.....	40,302	99,375	01/29/2015.	02/05/2025.
771196	BK	7	Roche Hldgs Inc Sr Nt.....				1		1FE	1,435,558	102.378	1,484,477	1,450,000	1,440,570			1,337			2.625	2.737	MN.....	4,864	38,063	02/22/2016.	05/15/2026.
774341	AH	4	Rockwell Collins Sr Nt.....				1		2FE	999,330	101.761	1,017,605	1,000,000	999,684			137			2.800	2.815	MS.....	8,244	28,000	03/28/2017.	03/15/2022.
774341	AJ	0	Rockwell Collins Sr Nt.....				1		2FE	997,120	104.081	1,040,811	1,000,000	998,168			400			3.200	3.247	MS.....	9,422	32,000	03/28/2017.	03/15/2024.
774341	AK	7	Rockwell Collins Sr Nt.....				1		2FE	5,084,650	106.215	5,310,725	5,000,000	5,063,673			(7,990)			3.500	3.294	MS.....	51,528	175,000	04/19/2017.	03/15/2027.
780153	AW	2	Royal Caribbean Cruises Ltd Sr Nt.....				1		2FE	5,976,120	102.910	6,174,582	6,000,000	5,980,062			2,037			3.700	3.747	MS.....	65,367	222,000	11/30/2017.	03/15/2028.
842400	GF	4	Southern CA Edison Co 1st Mtg Bd.....				1		1FE	3,571,429	98.785	3,528,029	3,571,429	3,571,429						1.845	1.845	FA.....	27,455	65,893	01/13/2015.	02/01/2022.
84756N	AD	1	Spectra Energy Partners Nt.....				1		2FE	9,976,500	108.893	10,889,310	10,000,000	9,989,092			2,289			4.750	4.779	MS.....	139,861	485,000	09/16/2013.	03/15/2024.
87305Q	CH	2	TTX Co Sr Nt.....				1		1FE	2,375,533	105.465	2,341,330	2,220,000	2,366,344			(9,189)			3.600	2.210	JJ.....	36,852		08/28/2019.	01/15/2025.
89054X	AB	1	Topaz Solar Farms LLC Nt.....				1		5FE	6,862,769	103.898	7,090,729	6,824,703	6,853,934			(4,095)			4.875	4.816	MS.....	84,100	332,704	04/24/2013.	09/30/2039.
893830	BB	4	Transocean Sedco Co Gtd Nt.....				1		5FE	5,682,000	102.500	5,125,000	5,000,000	5,125,000	244,226		(81,726)		8.375	6.435	JD.....	18,611	418,750	06/06/2012.	12/15/2021.	
902494	AX	1	Tyson Foods Inc Sr Nt.....				1		2FE	9,010,680	107.234	9,651,096	9,000,000	9,005,630			(1,097)			3.950	3.935	FA.....	134,300	355,500	09/11/2014.	08/15/2024.
904764	AX	5	Unilever Cap Corp Sr Nt.....				2		1FE	2,059,900	102.337	2,046,736	2,000,000	2,055,819			(4,081)			2.600	1.902	MN.....	8,089	26,000	09/03/2019.	05/05/2024.
907818	DY	1	Union Pacific Corp Nt.....				1		1FE	1,495,035	104.793	1,571,894	1,500,000	1,497,377			471			3.250	3.288	JJ.....	22,479	48,750	08/07/2014.	01/15/2025.

SCHEDULE D - PART 1

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

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	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
90783R	AA	2	Union Pacific RR PTC Ser 2002-1.....	.....	..	.....1	1FE	633,518	...109.211	600,548	549,895	594,287	.....	.....(10,167)	.....	.....	.....6.061	2.010	JJ.....	15,183	33,329	05/30/2013.	01/17/2023.
91159H	HN	3	US Bancorp Sr MT Nt.....	.....	..	.....1	1FE	1,985,360	...100.312	2,006,246	2,000,000	1,990,003	.....	.....1,389	.....	.....	.....2.375	2.458	JJ.....	20,979	47,500	07/19/2016.	07/22/2026.
913017	BV	0	United Technologies Corp Sr Nt.....	.....	..	.....1	2FE	1,784,065	...102.604	1,744,266	1,700,000	1,737,848	.....	.....(15,102)	.....	.....	.....3.100	2.149	JD.....	4,392	52,700	11/09/2016.	06/01/2022.
913017	CH	0	United Technologies Corp Sr Nt.....	.....	..	.....2	2FE	4,339,192	...102.385	4,504,958	4,400,000	4,356,530	.....	.....5,691	.....	.....	.....2.650	2.810	MN.....	19,433	116,600	11/09/2016.	11/01/2026.
91324P	CP	5	UnitedHealth Group Inc Sr Nt.....	.....	..	.....1	1FE	1,070,290	...108.026	1,080,260	1,000,000	1,065,552	.....	.....(4,738)	.....	.....	.....3.750	2.476	JJ.....	17,292	.....	07/24/2019.	07/15/2025.
92343V	BR	4	Verizon Communications Inc Sr Nt.....	.....	..	.....1	2FE	10,795,050	...111.191	11,119,110	10,000,000	10,343,216	.....	.....(83,984)	.....	.....	.....5.150	4.140	MS.....	151,639	515,000	01/24/2014.	09/15/2023.
941063	AQ	2	Waste Management Inc Co Gtd Nt.....	.....	..	.....1	2FE	7,681,522	...102.465	7,095,715	6,925,000	7,050,319	.....	.....(104,050)	.....	.....	.....4.600	3.006	MS.....	106,183	318,550	06/03/2013.	03/01/2021.
948741	AH	6	Weingarten Realty Inv Sr Nt.....	.....	..	.....1	2FE	2,022,960	...102.405	2,048,096	2,000,000	2,019,371	.....	.....(3,589)	.....	.....	.....3.375	3.011	MS.....	19,875	33,750	06/11/2019.	10/15/2022.
96145D	AF	2	Westrock Co Sr Nt.....	.....	..	.....1	2FE	997,584	...105.487	1,054,866	1,000,000	997,915	.....	.....331	.....	.....	.....3.750	3.795	MS.....	11,042	37,500	02/20/2019.	03/15/2025.
963320	AR	7	Whirlpool Corp Sr Nt.....	.....	..	.....1	2FE	4,206,250	...105.959	4,238,368	4,000,000	4,113,598	.....	.....(25,030)	.....	.....	.....4.000	3.265	MS.....	53,333	160,000	02/16/2016.	03/01/2024.
98978V	AL	7	Zoetis Inc Sr Nt.....	.....	..	.....2	2FE	2,986,310	...102.833	3,084,990	3,000,000	2,989,109	.....	.....1,236	.....	.....	.....3.000	3.053	MS.....	27,250	90,000	09/06/2017.	09/12/2027.
136385	AX	9	Canadian Natural Resources Sr Nt.....	.....	A	1	2FE	984,150	...106.506	1,065,063	1,000,000	986,862	.....	.....1,490	.....	.....	.....3.850	4.057	JD.....	3,208	38,500	03/06/2018.	06/01/2027.
292505	AJ	3	EnCana Corp Sr Nt.....	.....	..	.....1	2FE	2,018,960	...102.415	2,048,292	2,000,000	2,004,368	.....	.....(2,212)	.....	.....	.....3.900	3.778	MN.....	9,967	78,000	07/12/2012.	11/15/2021.
65334H	AG	7	Nexen Inc Sr Nt.....	.....	..	.....1	1FE	1,932,480	...137.104	2,742,072	2,000,000	1,944,350	.....	.....1,661	.....	.....	.....6.400	6.673	MN.....	16,356	128,000	01/11/2011.	05/15/2037.
65334H	AJ	1	Nexen Inc Sr Nt.....	.....	..	.....1	1FE	1,635,465	...155.877	2,338,160	1,500,000	1,616,110	.....	.....(2,785)	.....	.....	.....7.500	6.780	JJ.....	47,188	112,500	01/12/2011.	07/30/2039.
71644E	AJ	1	Petro-Canada Sr Nt.....	.....	..	.....1	1FE	5,711,500	...142.467	7,123,355	5,000,000	5,580,438	.....	.....(17,407)	.....	.....	.....6.800	5.767	MN.....	43,444	340,000	06/29/2010.	05/15/2038.
00507U	AS	0	Actavis Funding SCS Sr Nt.....	.....	LS...	D	1	2FE	4,028,623	...105.091	4,203,632	4,000,000	4,016,228	.....	.....(2,775)	.....	.....3.800	3.714	MS.....	44,756	152,000	03/13/2015.	03/15/2025.
05565Q	DN	5	BP Capital Markets PLC Nt.....	.....	D	1	1FE	6,000,000	...105.230	6,313,770	6,000,000	6,000,000	.....	.....3,279	.....	.....	.....3.279	3.279	MS.....	55,743	196,740	09/14/2017.	09/19/2027.
11042T	AA	1	British Airways Plc EETC.....	.....	C	4	1FE	938,426	...105.880	993,601	938,426	938,426	.....	.....	.....	.....	.....3.800	3.818	MJSD...	1,090	35,660	03/14/2018.	09/20/2031.
21684A	AA	4	Rabobank Nederland Sub Nt.....	.....	D	1	2FE	5,231,420	...108.392	5,614,711	5,180,000	5,203,202	.....	.....(5,306)	.....	.....	.....4.625	4.499	JD.....	19,965	239,575	01/08/2014.	12/01/2023.
225401	AF	5	Credit Suisse Group Sr Nt.....	.....	D	1	2FE	1,000,000	...106.557	1,065,574	1,000,000	1,000,000	.....	.....	.....	.....	.....3.869	3.869	JJ.....	18,163	38,690	01/05/2018.	01/12/2029.
30217A	AC	7	Experian Finance PLC Sr Nt.....	.....	D	1	2FE	4,948,500	...98.523	4,926,140	5,000,000	4,948,733	.....	.....233	.....	.....	.....2.750	2.867	MS.....	8,021	.....	12/03/2019.	03/08/2030.
423012	AF	0	Heineken NV Sr Nt.....	.....	C	1	2FE	4,967,600	...105.990	5,299,520	5,000,000	4,974,575	.....	.....2,672	.....	.....	.....3.500	3.573	JJ.....	73,889	175,000	03/20/2017.	01/29/2028.
456873	AA	6	Ingersoll-Rand Lux Finance Nt.....	.....	C	1	2FE	999,340	...100.131	1,001,310	1,000,000	999,958	.....	.....126	.....	.....	.....2.625	2.638	MN.....	4,375	26,250	10/23/2014.	05/01/2020.
88167A	AC	5	Teva Pharmaceuticals NE Sr Nt.....	.....	C	1	3FE	1,293,862	...96.845	1,255,111	1,296,000	1,255,111	63,381	432	.....	.....	.....2.200	2.235	JJ.....	12,672	139,632	07/18/2016.	07/21/2021.
88167A	AD	3	Teva Pharmaceuticals NE Sr Nt.....	.....	C	1	3FE	4,983,300	...92.750	4,637,500	5,000,000	4,637,500	328,925	2,345	.....	.....	.....2.800	2.853	JJ.....	62,222	140,000	07/18/2016.	07/21/2023.
92857W	BH	2	Vodafone Group PLC Sr Nt.....	.....	D	1	2FE	3,086,670	...105.781	3,173,421	3,000,000	3,076,952	.....	.....(9,718)	.....	.....	.....3.750	3.070	JJ.....	51,563	56,250	06/11/2019.	01/16/2024.
92857W	BJ	8	Vodafone Group PLC Sr Nt.....	.....	D	1	2FE	1,041,570	...108.627	1,086,273	1,000,000	1,037,957	.....	.....(3,613)	.....	.....	.....4.125	3.331	MN.....	3,552	20,625	06/11/2019.	05/30/2025.
3299999.		Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....		.....	..	.....	.....	.....473,713,831	XXX	489,801,004	463,781,453	468,299,956	934,409	(972,629)	0	0	XXX	XXX	XXX	4,679,076	16,297,248	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																							
07332B	AA	7	Bayview Opport Mast Fund Trust RMBS Ser.....	.....	..	.....4	1FM	839,581	...100.738	840,089	833,931	838,730	.....	.....(297)	.....	.....	.....3.000	2.909	MON...	69	25,018	04/28/2017.	03/28/2057.
07332H	AA	4	Bayview Opport Mast Fund Trust RMBS Ser.....	.....	..	.....4	1FM	9,335,104	...101.997	9,237,545	9,056,648	9,245,184	.....	.....(31,734)	.....	.....	.....4.000	3.402	MON...	3,019	362,266	11/22/2016.	04/28/2055.
12596M	AA	4	Credit Suisse Mortgage Trust RMBS Ser 20.....	.....	..	.....4	1FM	8,896,312	...104.006	9,253,988	8,897,535	8,893,482	.....	.....(2,830)	.....	.....	.....3.650	3.651	MON...	27,063	270,633	02/27/2019.	07/25/2058.
40423X	AG	7	NRZ Excess RMBS Ser 2018-PLS2 CI B.....	.....	..	.....4	1FE	6,218,001	...100.462	6,246,749	6,218,041	6,218,021	.....	.....5	.....	.....	.....3.709	3.738	MON...	3,844	230,627	02/09/2018.	02/25/2023.
46185H	AA	0	Invitation Homes Tr RMBS Ser 2018-SFR2 C.....	.....	..	.....4	1FE	7,711,071	...99.845	7,699,104	7,711,071	7,711,071	.....	.....	.....	.....	.....2.537	2.551	MON...	8,152	249,684	04/20/2018.	06/17/2037.
59166D	AA	5	MetLife Securitization Trust RMBS Ser 20.....	.....	..	.....4	1FM	12,341,118	...103.875	12,795,786	12,318,505	12,338,689	.....	.....(1,581)	.....	.....	.....3.750	3.740	MON...	38,495	461,944	08/14/2018.	03/25/2057.
64352V	KU	4	New Century Home Equity Ln Tr RMBS Ser 2.....	.....	..	.....4	1FM	921,155	...100.024	983,451	983,220	968,349	.....	.....15,048	.....	.....	.....2.242	3.685	MON...	365	29,357	01/14/2015.	06/25/2035.
64828A	AA	1	New Residential Mtg Ln Tr RMBS Ser 2014.....	.....	..	.....4	1FE	2,432,374	...103.427	2,436,051	2,355,336	2,413,693	.....	.....(2,799)	.....	.....	.....3.750	3.378	MON...	7,360	88,325	05/22/2014.	01/25/2054.
64828M	AA	5	New Residential Mtg Ln Tr RMBS Ser 2017.....	.....	..	.....4	1FM	5,657,935	...103.907	5,798,330	5,580,334	5,652,458	.....	.....(3,180)	.....	.....	.....4.000	3.871	MON...	18,601	223,213	04/17/2018.	04/25/2057.
64829D	AG	1	New Residential Mtg Ln Tr RMBS Ser 2014.....	.....	..	.....4	1FE	1,588,132	...103.155	1,594,898	1,546,124	1,582,400	.....	.....(1,177)	.....	.....	.....3.750	3.554	MON...	4,832	57,980	12/10/2014.	11/25/2054.
64830H	AA	2	New Residential Mtg Ln Tr RMBS Ser 2019.....	.....	..	.....4	1FM	12,191,413	...101.655	12,229,192	12,030,082	12,185,681	.....	.....(5,732)	.....	.....	.....3.250	3.061	MON...	32,581	162,907	07/31/2019.	02/25/2049.

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
64830K	AA	5	New Residential Mtg Ln Tr RMBS Ser 2018	.....	..	.....4	1FM	2,094,350	105.468	2,063,165	1,956,194	2,092,918	.....	.....(1,432)	.....	.....	4.500	3.768	MON...	7,336	14,671	10/10/2019.	05/25/2058.
64830W	AD	3	New Residential Mtg Ln Tr RMBS Ser 2019	.....	..	.....4	1FM	8,869,016	102.499	8,831,197	8,615,911	8,858,495	.....	.....(10,521)	.....	.....	3.500	3.006	MON...	25,130	125,649	08/07/2019.	12/25/2058.
81748H	AD	1	Sequoia Mortgage Tr RMBS Ser 2018-8 CI A	.....	..	.....4	1FM	3,629,927	100.793	3,655,286	3,626,527	3,623,131	.....	.....(6,379)	.....	.....	4.000	3.794	MON...	12,088	145,061	10/04/2018.	11/25/2048.
86359U	AE	9	Structured Asset Sec Corp RMBS Ser 2006	.....	..	.....4	1FM	2,104,087	99.515	2,313,675	2,324,958	2,193,807	.....	.....18,760	.....	.....	2.052	3.325	MON...	795	64,704	09/16/2014.	04/25/2036.
89176L	AC	8	Towd Point Mortgage Tr RMBS Ser 2018-6 C	.....	..	.....4	1FM	11,159,121	103.964	10,916,220	10,500,000	11,156,676	.....	.....(2,445)	.....	.....	3.750	3.359	MON...	32,813	65,625	10/24/2019.	03/25/2058.
89178B	AA	2	TPMT 2019-4 A2 Ser 2019-4 CI A1	.....	..	.....4	1FE	6,598,840	100.575	6,573,058	6,535,479	6,598,301	.....	.....(539)	.....	.....	2.900	2.812	MON...	15,794	15,794	11/04/2019.	07/25/2059.
89178B	AB	0	Towd Point Mortgage Tr RMBS Ser 2019-4 C	.....	..	.....4	1FE	3,202,197	100.819	3,177,827	3,152,000	3,201,978	.....	.....(220)	.....	.....	3.250	3.155	MON...	8,537	17,073	11/04/2019.	07/25/2059.
92837B	AC	5	Visio RMBS Ser 2019-1 CI A2	.....	..	.....4	1FE	5,639,486	100.883	5,617,317	5,568,144	5,635,231	.....	.....(4,255)	.....	.....	3.673	2.837	MON...	17,043	34,086	10/25/2019.	06/25/2054.
92837D	AA	5	Visio RMBS Ser 2019-2 CI A1	.....	..	.....4	1FE	2,868,346	100.028	2,869,212	2,868,412	2,868,317	.....	.....(30)	.....	.....	2.722	2.724	MON...	6,507	13,013	10/25/2019.	11/25/2054.
92837D	AB	3	Visio RMBS Ser 2019-2 CI A2	.....	..	.....4	1FE	536,027	100.027	536,184	536,041	536,022	.....	.....(6)	.....	.....	2.924	2.927	MON...	1,306	2,612	10/25/2019.	11/25/2054.
94980G	BF	7	Wells Fargo Home Equity Tr RMBS Ser 2004	.....	..	.....4	1FM	7,591,424	99.634	7,843,041	7,871,859	7,667,306	.....	.....18,909	.....	.....	2.792	3.220	MON...	3,645	260,981	01/15/2015.	10/25/2034.
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities								122,425,017	XXX	123,511,365	121,086,352	122,479,940	0	(22,435)	0	0	XXX	XXX	XXX	275,375	2,921,223	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																							
05491L	AA	6	Barclays Commercial Mtg Sec CMBS Ser 201	.....	..	.....4	1FM	9,712,500	100.831	10,587,255	10,500,000	9,818,190	.....	.....87,063	.....	.....	2.937	4.078	MON...	22,272	308,385	10/10/2018.	08/14/2036.
06427D	AS	2	Bank of America Comm Mtg CMBS Ser 2017-B	.....	..	.....4	1FM	11,174,641	106.777	11,585,261	10,850,000	11,086,071	.....	.....(31,731)	.....	.....	3.574	3.224	MON...	32,315	387,779	02/02/2017.	02/01/2050.
12532C	BA	2	CFCRE Comm Mort Trust CMBS Ser 2017-C8 C	.....	..	.....4	1FM	1,029,997	106.019	1,060,191	1,000,000	1,022,754	.....	.....(2,895)	.....	.....	3.572	3.222	MON...	2,977	35,719	05/18/2017.	06/15/2050.
12593Q	BE	9	Comm Mortgage Trust CMBS Ser 2015-CR26 C	.....	..	.....4	1FM	826,625	105.925	847,399	800,000	818,576	.....	.....(3,123)	.....	.....	3.630	3.178	MON...	2,420	29,040	05/04/2017.	10/10/2048.
20048E	AW	1	Comm Mortgage Trust CMBS Ser 2013-LC6 CI	.....	..	.....4	1FM	6,046,084	100.378	6,098,717	6,075,751	6,066,496	.....	.....2,009	.....	.....	2.478	2.558	MON...	12,546	156,077	06/06/2013.	01/10/2046.
36251X	AS	6	GS Mortgage Securities Trust CMBS Ser 20	.....	..	.....4	1FM	2,265,918	103.860	2,284,911	2,200,000	2,238,355	.....	.....(9,194)	.....	.....	3.278	2.819	MON...	6,010	72,116	11/16/2016.	11/10/2049.
61691E	AY	1	Morgan Stanley Capital I Tr CMBS Ser 201	.....	..	.....4	1FM	2,265,917	103.915	2,286,123	2,200,000	2,239,234	.....	.....(8,967)	.....	.....	3.436	2.983	MON...	6,299	75,592	11/22/2016.	12/15/2049.
61764R	AA	6	Morgan Stanley BAML Tr CMBS 2015-C20 CI	.....	..	.....4	1FE	2,155,191	1.558	1,137,963		1,172,866	.....	.....(216,968)	.....	.....	0.302	4.084	MON...	18,354	266,062	01/26/2015.	02/15/2048.
61764R	BF	4	Morgan Stanley BAML Tr CMBS Ser 2015-C20	.....	..	.....4	1FM	4,800,367	103.777	4,909,709	4,731,000	4,775,732	.....	.....(9,433)	.....	.....	3.249	3.033	MON...	12,809	153,710	04/25/2017.	02/15/2048.
61764R	BG	2	Morgan Stanley BAML Tr CMBS 2015-C20 CI	.....	..	.....4	1FE	4,429,926	4.805	2,133,168		2,243,994	.....	.....(330,034)	.....	.....	1.310	3.630	MON...	48,487	619,350	01/26/2015.	02/15/2048.
67087M	AA	4	OBP Depositor LLC Tr CMBS Ser 2010-OBP C	.....	..	.....4	1FM	11,293,750	99.916	9,991,590	10,000,000	10,090,329	.....	.....(197,166)	.....	.....	4.646	2.632	MON...	38,718	464,620	06/06/2013.	07/15/2045.
87246A	AE	8	TIAA Real Estate CDO Ltd CMBS Ser 2007-C	.....	..	.....4	1FM	939	99.969	1,015	1,015	1,014	.....	.....	.....	.....	5.503	6.885	MON...	3	117	05/21/2010.	08/15/2039.
90270R	BF	0	UBS-Barclays Comm Mort Tr CMBS Ser 2012	.....	..	.....4	1FM	3,976,311	100.350	4,174,851	4,160,273	4,121,459	.....	.....15,040	.....	.....	2.459	3.218	MON...	8,525	102,611	08/16/2013.	12/10/2045.
92939K	AE	8	WFRBS Commercial Mtg Tr CMBS Ser 2014-C2	.....	..	.....4	1FM	248,484	105.407	252,977	240,000	245,546	.....	.....(1,134)	.....	.....	3.607	3.071	MON...	721	8,657	05/04/2017.	11/15/2047.
92939K	AF	5	WFRBS Commercial Mtg Tr CMBS Ser 2014-C2	.....	..	.....4	1FM	4,300,430	102.422	4,276,377	4,175,236	4,214,268	.....	.....(16,675)	.....	.....	3.324	2.871	MON...	11,565	138,785	10/24/2014.	11/15/2047.
94989J	BA	3	Wells Fargo Comm Mtg Tr CMBS Ser 2015-C2	.....	..	.....4	1FM	180,870	103.040	181,607	176,250	178,584	.....	.....(880)	.....	.....	3.306	2.775	MON...	486	5,827	05/02/2017.	05/15/2048.
95000J	AW	8	Wells Fargo Comm Mtg Tr CMBS Ser 2016-LC	.....	..	.....4	1FM	2,059,906	104.585	2,091,706	2,000,000	2,034,835	.....	.....(8,436)	.....	.....	3.486	3.020	MON...	5,810	69,720	11/22/2016.	12/15/2059.
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities								66,767,856	XXX	63,900,820	59,109,525	62,368,303	0	(732,524)	0	0	XXX	XXX	XXX	230,317	2,894,167	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																							
01082#	AA	3	Alameda Cnty CA CTL Ser 2002-A	.....	..	.....4	.....	930,161	105.737	927,854	877,511	884,779	.....	.....(4,011)	.....	.....	7.500	6.921	MON...	2,925	65,813	08/15/2002.	06/15/2021.
02377D	AA	0	American Airlines Inc LBASS EETC Ser 201	.....	..	.....4	2FE	848,341	101.089	857,575	848,341	848,341	.....	.....	.....	.....	3.700	3.700	AO.....	6,626	31,389	09/26/2017.	04/15/2027.
02377L	AA	2	American Airlines Inc Secured Ser AA	.....	..	.....1	1FE	1,500,000	102.822	1,542,330	1,500,000	1,500,000	.....	.....	.....	.....	3.150	3.150	FA.....	17,850		08/01/2019.	08/15/2033.
02377U	AB	0	American Airlines Inc LBASS EETC Ser 201	.....	..	.....1	2FE	5,035,487	104.246	5,021,663	4,817,109	4,902,005	.....	.....(10,906)	.....	.....	4.950	3.973	JJ.....	109,951	238,447	07/30/2014.	01/15/2023.
02665X	AA	7	American Homes 4 Rent LBASS Ser 2014-SFR	.....	..	.....4	1FE	7,689,951	103.810	7,956,490	7,664,503	7,681,075	.....	.....(5,652)	.....	.....	3.678	3.549	MON...	23,492	281,900	06/28/2018.	12/17/2036.
04964K	AN	1	Atrium CDO Corp CLO Ser 9A CI BR	.....	..	.....4	1FE	10,000,000	100.107	10,010,708	10,000,000	10,000,000	.....	.....	.....	.....	3.659	3.675	FMAN....	33,537	431,895	03/30/2017.	05/28/2030.
117017	AC	7	Brunswick & Glynn Co Dev Auth CTL Rev Le	.....	..	.....4	.....	647,851	103.231	668,783	647,851	647,851	.....	.....	.....	.....	5.980	5.981	JJ.....	17,864	38,742	11/19/2002.	01/15/2024.
126650	BP	4	CVS Health Corp LBASS PTC Nt	.....	..	.....1	2FE	821,502	111.720	790,142	707,252	775,005	.....	.....(7,274)	.....	.....	6.036	3.850	MON...	2,490	42,690	05/29/2013.	12/10/2028.
14041N	FN	6	Capital One Multi Asset ExecTr LBASS Ser	.....	..	.....4	1FE	1,097,058	100.106	1,098,304	1,097,143	1,097,122	.....	.....29	.....	.....	1.990	2.001	MON...	970	21,833	10/04/2017.	07/17/2023.

SCHEDULE D - PART 1

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

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	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
14317V	AC	4	Carlyle Global Mrkt Strat CLO Ser 2019-4.....	.....	..	.....4	1FE	5,500,000	...100.000	5,500,000	5,500,000	5,500,000	.....	.....	.....	.....	.....3.331	3.343	JAJO.....	.....	.....	12/06/2019.	01/15/2033.
17305E	GG	4	Citibank Cr Card Issuance Tr LBASS Ser 2.....	.....	..	.....4	1FE	7,089,738	...99.995	7,099,659	7,100,000	7,097,755	.....	.....3,603	.....	.....	.....1.860	1.912	FA.....	52,824	132,060	09/28/2017.	08/08/2022.
31331F	AX	9	Fedex Corp ABS PTC Ser 1998-1A.....	.....	..	.....4	2FE	472,119	...102.708	460,262	448,125	449,674	.....	.....(1,480)	.....	.....	.....6.720	6.034	JJ.....	13,886	30,114	09/22/2003.	07/15/2023.
34530W	AA	5	Ford Credit Auto Owner Tr LBASS Ser 2015.....	.....	..	.....4	1FE	3,408,666	...100.213	3,364,160	3,357,000	3,363,622	.....	.....(20,978)	.....	.....	.....2.440	2.080	MON.....	3,640	81,911	02/25/2016.	01/15/2027.
38082J	AA	7	Golden Bear LBASS Ser 2016-2A CI A.....	.....	..	.....4	1FE	2,846,437	...101.224	2,881,283	2,846,437	2,846,437	.....	.....	.....	.....	.....3.160	3.160	MS.....	25,235	89,947	10/25/2016.	09/20/2047.
38218D	AA	7	Goodgreen Trust LBASS Ser 2019-1A CI A.....	.....	..	.....4	1FE	1,888,110	...104.250	1,868,559	1,792,381	1,886,990	.....	.....(1,120)	.....	.....	.....3.860	3.490	MON.....	3,075	35,244	08/01/2019.	10/15/2054.
38218G	AA	0	Goodgreen Trust LBASS Ser 2018-1A CI A.....	.....	..	.....4	1FE	763,957	...104.331	759,305	727,785	763,555	.....	.....(401)	.....	.....	.....3.930	3.552	MON.....	1,271	14,811	08/01/2019.	10/15/2053.
50026*	AA	3	Kohls Corp CTL Shelby MI.....	.....	..	.....1	2	547,666	...106.462	551,889	518,392	523,712	.....	.....(1,700)	.....	.....	.....7.600	6.990	MON.....	1,751	39,398	09/11/2002.	12/15/2022.
52465#	BP	9	Legg Mason Mtg Cap Corp LBASS Ser 2003-C.....	.....	..	.....1	1	419,967	...103.079	432,897	419,967	419,967	.....	.....	.....	.....	.....4.820	4.869	MON.....	1,687	20,287	09/05/2003.	03/01/2023.
62942Q	BQ	5	NRZ Advance Receivables Trust LBASS Ser.....	.....	..	.....4	1FE	6,604,260	...100.162	6,615,700	6,605,000	6,604,357	.....	.....98	.....	.....	.....2.590	2.608	MON.....	7,603	66,527	07/18/2019.	07/15/2052.
64508Q	AA	3	New Haven Fed Office Bldg Ls CTL GSA Gtd.....	.....	..	.....4	1	312,695	...100.106	313,026	312,695	312,695	.....	.....	.....	.....	.....5.900	5.901	JJ.....	8,507	18,449	10/22/2002.	01/15/2020.
653240	AA	9	Newtown CTL Ser 2002.....	.....	..	.....1	1	912,960	...105.019	958,818	912,992	912,983	.....	.....2	.....	.....	.....6.082	6.160	MON.....	2,468	55,528	08/08/2002.	05/15/2023.
65341K	BD	7	Nextgear Floorplan Mast Ow Tr LBASS Ser.....	.....	..	.....4	1FE	3,332,544	...102.617	3,420,573	3,333,333	3,332,846	.....	.....256	.....	.....	.....3.690	3.727	MON.....	5,467	123,000	10/09/2018.	10/16/2023.
65341K	BG	0	Nextgear Floorplan Mast Ow Tr LBASS Ser.....	.....	..	.....4	1FE	1,499,775	...101.929	1,528,928	1,500,000	1,499,833	.....	.....59	.....	.....	.....3.210	3.237	MON.....	2,140	36,380	03/04/2019.	02/15/2024.
67020B	AA	8	NRRC-D Facilities Corp CTL GSA Rev Bd Ls.....	.....	..	.....4	1	617,309	...107.066	660,928	617,309	617,309	.....	.....	.....	.....	.....6.500	6.589	MON.....	2,675	40,125	09/19/2002.	11/07/2023.
74980E	AC	2	RR LTD CLO Ser 2019-7A CI A1A.....	.....	..	.....4	1Z	4,497,300	...99.940	4,497,300	4,500,000	4,497,300	.....	.....	.....	.....	.....3.336	3.242	JAJO.....	.....	.....	12/17/2019.	01/15/2033.
78442G	GG	5	SLM Student Loan Tr LBASS Ser 2003-4 CI.....	.....	..	.....4	2FE	395,759	...96.935	374,201	386,035	390,221	.....	.....9,983	(444)	.....	.....2.644	2.486	MJSD.....	454	12,609	03/25/2004.	03/15/2033.
90932J	AA	0	United Airlines LBASS Ser 2019-2 AA PTT.....	.....	..	.....1	1FE	1,000,000	...100.389	1,003,892	1,000,000	1,000,000	.....	.....	.....	.....	.....2.700	2.699	MN.....	8,100	.....	09/03/2019.	11/01/2033.
92851@	AA	3	Vivendi SPC Tr CTL.....	.....	..	.....1	2	198,152	...104.154	206,383	198,152	198,152	.....	.....	.....	.....	.....6.630	6.722	MON.....	584	13,137	11/25/2002.	04/15/2022.
94978#	AT	4	Wells Fargo Bank Northwest NA CTL Ser 20.....	.....	..	.....4	2	492,318	...112.270	552,726	492,318	492,318	.....	.....	.....	.....	.....6.650	6.743	MON.....	2,728	32,761	07/28/2002.	08/01/2027.
94978#	AU	1	Wells Fargo Bank Northwest NA CTL MWRA L.....	.....	..	.....4	1	1,411,248	...128.424	1,731,038	1,347,907	1,381,164	.....	.....(2,229)	.....	.....	.....7.380	7.019	MON.....	4,421	103,954	07/30/2002.	05/15/2032.
94978#	AX	5	Wells Fargo Bank Northwest NA CTL CVS Co.....	.....	..	.....1	2	642,703	...107.815	692,930	642,703	642,703	.....	.....	.....	.....	.....6.640	6.733	MON.....	2,489	43,015	10/09/2002.	10/10/2024.
98881@	AA	4	ZC Specialty Ins Co CTL Ser 2002-31.....	.....	..	.....1	2	459,942	...110.451	508,011	459,942	459,942	.....	.....	.....	.....	.....7.338	7.339	JJ.....	14,625	33,751	12/20/2002.	12/23/2022.
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....								73,883,976	XXX	74,856,317	73,178,183	73,529,713	9,983	(52,148)	0	0	XXX	XXX	XXX	381,335	2,175,717	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated).....								736,790,680	XXX	752,069,506	717,155,513	726,677,912	944,392	(1,779,736)	0	0	XXX	XXX	XXX	5,566,103	24,288,355	XXX	XXX
Unaffiliated Bank Loans - Acquired																							
000000	00	0	Messer Industries Initial Term B-1 Loan.....	.....	..	.....	.....4FE	4,787,820	...100.479	4,786,829	4,764,000	4,785,816	.....	.....(2,004)	.....	.....	.....4.461	4.404	MJSD.....	2,951	166,090	04/15/2019.	03/01/2026.
91136E	AJ	4	United Rentals North America Term Ln Nt.....	.....	..	.....	.....2FE	9,855,497	...100.554	9,855,195	9,800,938	9,848,690	.....	.....(6,807)	.....	.....	.....3.513	3.448	MON.....	956	380,478	02/14/2019.	10/05/2025.
6499999. Unaffiliated Bank Loans - Acquired.....								14,643,317	XXX	14,642,024	14,564,938	14,634,506	0	(8,811)	0	0	XXX	XXX	XXX	3,907	546,568	XXX	XXX
6599999. Total - Unaffiliated Bank Loans.....								14,643,317	XXX	14,642,024	14,564,938	14,634,506	0	(8,811)	0	0	XXX	XXX	XXX	3,907	546,568	XXX	XXX
Totals																							
7699999. Total - Issuer Obligations.....								814,906,694	XXX	863,666,485	793,172,456	822,641,739	4,123,598	(1,634,595)	0	566,462	XXX	XXX	XXX	7,267,924	23,710,617	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities.....								243,889,416	XXX	248,297,594	241,217,275	243,851,928	0	(49,707)	0	0	XXX	XXX	XXX	633,437	6,860,390	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities.....								66,768,093	XXX	63,901,066	59,109,772	62,368,546	0	(732,526)	0	0	XXX	XXX	XXX	230,318	2,894,183	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities.....								88,758,528	XXX	92,115,146	88,518,183	88,575,985	9,983	(42,079)	0	0	XXX	XXX	XXX	451,990	2,828,567	XXX	XXX
8299999. Total - Unaffiliated Bank Loans.....								14,643,317	XXX	14,642,024	14,564,938	14,634,506	0	(8,811)	0	0	XXX	XXX	XXX	3,907	546,568	XXX	XXX
8399999. Grand Total - Bonds.....								1,228,966,048	XXX	1,282,622,315	1,196,582,624	1,232,072,704	4,133,581	(2,467,718)	0	566,462	XXX	XXX	XXX	8,587,576	36,840,325	XXX	XXX

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

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation and Administrative Symbol	Date Acquired

NONE

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2			Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
				3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description			Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
Common Stocks - Parent, Subsidiaries and Affiliates Other																			
35644@	10	6	Freedom Specialty Ins Co Com.....	.....	.....	292,000.000	23,577,278	80.744	23,577,278	25,488,157	.....	.....	.....	.....666,971	.....	.....666,971	.....	01/14/2011.	.....
81052@	10	5	Scottsdale Surplus Lines Ins Co.....	.....	.....	10,000.000	19,500,782	1,950.078	19,500,782	18,660,199	.....	.....	.....	.....404,500	.....	.....404,500	.....	03/17/1997.	.....
92555@	10	4	Veterinary Pet Ins Com.....	.....	.....	6,935,387.000	18,263,902	2.633	18,263,902	33,162,406	.....	.....	.....	.....4,608,104	.....	.....4,608,104	.....	12/31/2009.	.....
9399999. Total - Common Stocks - Parent, Subsidiaries and Affiliates Other.....				.....	.....	61,341,962	61,341,962	XXX	61,341,962	77,310,762	0	0	0	5,679,575	0	5,679,575	0	XXX	XXX
9899999. Total Common and Preferred Stock.....						61,341,962	61,341,962	XXX	61,341,962	77,310,762	0	0	0	5,679,575	0	5,679,575	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 - All Other Government										
135087	H2	3	Canada /Govt/ Bd CDN\$ 2.000% 06/01/28.....		09/26/2019.....	Goldman Sachs & Company.....		4,774,715	4,531,380	30,044
1099999. Total - Bonds - All Other Government.....								4,774,715	4,531,380	30,044
Bonds - U.S. States, Territories and Possessions										
882724	QM	2	Texas St GO TxbI-Ref-State of Tx Hwy Imp.....		11/14/2019.....	RBC Capital Markets LLC.....		1,540,000	1,540,000	
1799999. Total - Bonds - U.S. States, Territories & Possessions.....								1,540,000	1,540,000	0
Bonds - U.S. Special Revenue and Special Assessment										
091096	NN	3	Birmingham AL Wtrwks Brd Rev TxbI-Ref-Sr.....		11/06/2019.....	Piper Jaffrey & Co.....		3,325,000	3,325,000	
31418C	7F	5	FNMA Pool #MA3593 4.500% 02/25/49.....		04/11/2019.....	JP Morgan Securities LLC.....		13,478,338	12,935,647	17,787
31418D	CB	6	FNMA Pool #MA3665 4.500% 05/25/49.....		06/14/2019.....	Morgan Stanley & Co LLC.....		7,604,723	7,267,467	14,535
576000	XN	8	Massachusetts St Sch Bldg Rev TxbI-Ref-S.....		11/07/2019.....	Bank of America BISD Dealer.....		8,404,700	8,404,700	
576000	XP	3	Massachusetts St Sch Bldg Rev TxbI-Ref-S.....		11/07/2019.....	Bank of America BISD Dealer.....		5,391,100	5,391,100	
76116E	GR	5	Resolution Funding Corp Strips.....		05/23/2019.....	Morgan Stanley & Co LLC.....		1,062,839	1,424,000	
76116F	AB	3	Resolution Funding Corp Strips.....		05/23/2019.....	Various.....		8,628,826	11,558,000	
88059E	5G	5	Tenn Val Auth Cpn Strip Strips.....		05/23/2019.....	Morgan Stanley & Co LLC.....		2,515,044	3,505,000	
88059E	5N	0	Tenn Val Auth Cpn Strip Strips.....		05/23/2019.....	KeyCorp.....		2,154,060	3,398,000	
88059E	U7	7	Tenn Val Auth Cpn Strip Strips.....		05/23/2019.....	KeyCorp.....		1,673,490	2,245,000	
88059E	U8	5	Tenn Val Auth Cpn Strip Strips.....		05/23/2019.....	KeyCorp.....		1,538,600	2,109,000	
88059E	V2	7	Tenn Val Auth Cpn Strip Strips.....		05/23/2019.....	Morgan Stanley & Co LLC.....		2,025,464	2,846,000	
88059E	V9	2	Tenn Val Auth Cpn Strip Strips.....		05/23/2019.....	KeyCorp.....		375,632	622,000	
914119	V6	6	University Cincinnati OH Rev TxbI Ref Se.....		11/21/2019.....	Wells Fargo Securities LLC.....		1,230,000	1,230,000	
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.....								59,407,816	66,260,914	32,322
Bonds - Industrial and Miscellaneous										
02377L	AA	2	American Airlines Inc Secured Ser AA.....		08/01/2019.....	Citigroup.....		1,500,000	1,500,000	
035240	AQ	3	Anheuser-Busch Inbev Worldwide Sr Nt.....		01/30/2019.....	Goldman Sachs & Company.....		3,353,350	3,250,000	3,431
110122	BD	9	Bristol-Myers Squibb Co Sr Nt.....		11/22/2019.....	Tax Free Exchange.....		4,554,709	4,500,000	18,269
110122	BZ	0	Bristol-Myers Squibb Co Sr Nt.....		07/24/2019.....	Various.....		2,020,170	2,000,000	5,639
110122	CA	4	Bristol-Myers Squibb Co Sr Nt.....		05/07/2019.....	Morgan Stanley & Co LLC.....		3,989,120	4,000,000	
12596M	AA	4	Credit Suisse Mortgage Trust RMBS Ser 20.....		02/27/2019.....	Credit Suisse Securities LLC.....		8,896,312	8,897,535	24,357
14317V	AC	4	Carlyle Global Mrkt Strat CLO Ser 2019-4.....		12/06/2019.....	JP Morgan Securities LLC.....		5,500,000	5,500,000	
233331	AW	7	DTE Energy Co Sr Nt 2.529% 10/01/24.....		08/08/2019.....	Wells Fargo Securities LLC.....		10,996,370	11,000,000	19,250
31620M	AR	7	Fidelity Natl Info Serv Inc Sr Nt.....		06/10/2019.....	Suntrust Robinson Humprey Inc.....		3,334,080	3,000,000	23,750
337738	AS	7	FiServe Inc Sr Nt 2.750% 07/01/24.....		06/10/2019.....	JP Morgan Securities LLC.....		2,994,960	3,000,000	
337738	AT	5	FiServe Inc Sr Nt 3.200% 07/01/26.....		06/10/2019.....	JP Morgan Securities LLC.....		2,999,790	3,000,000	
361448	AZ	6	GATX Corp Sr Nt 3.850% 03/30/27.....		11/21/2019.....	Us Bancorp Investments Inc.....		1,310,613	1,250,000	7,352
37940X	AA	0	Global Payments Inc Sr Nt.....		08/07/2019.....	Bank of America BISD Dealer.....		999,750	1,000,000	
38218D	AA	7	Goodgreen Trust LBASS Ser 2019-1A CI A.....		08/01/2019.....	Natixis.....		1,888,110	1,792,381	21,417
38218G	AA	0	Goodgreen Trust LBASS Ser 2018-1A CI A.....		08/01/2019.....	Natixis.....		763,957	727,785	8,923
391164	AF	7	Great Plains Energy Sr Nt.....		08/07/2019.....	Wells Fargo Securities LLC.....		1,070,180	1,000,000	7,938
438516	BW	5	Honeywell International Inc Sr Nt.....		07/30/2019.....	JP Morgan Securities LLC.....		1,496,895	1,500,000	
459200	JY	8	International Bus Machs Corp Sr Nt.....		08/28/2019.....	MUFG Securities Inc.....		2,085,000	2,000,000	17,500
62942Q	BQ	5	NRZ Advance Receivables Trust LBASS Ser.....		07/18/2019.....	Credit Suisse Securities LLC.....		6,604,260	6,605,000	
64830H	AA	2	New Residential Mtg Ln Tr RMBS Ser 2019.....		07/31/2019.....	JP Morgan Securities LLC.....		12,191,413	12,030,082	33,668
64830K	AA	5	New Residential Mtg Ln Tr RMBS Ser 2018.....		10/10/2019.....	Amherst Pierpont.....		2,094,350	1,956,194	3,423
64830W	AD	3	New Residential Mtg Ln Tr RMBS Ser 2019.....		08/07/2019.....	Wells Fargo Securities LLC.....		8,869,016	8,615,911	35,182
65341K	BG	0	Nextgear Floorplan Mast Ow Tr LBASS Ser.....		03/04/2019.....	Citigroup.....		1,499,775	1,500,000	
701094	AM	6	Parker-Hannifin Corp Sr Nt.....		07/24/2019.....	Various.....		11,007,740	11,000,000	3,150

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
708696	BZ	1	Pennsylvania Elec Co Sr Nt.....			05/28/2019.....	Barclays Capital Inc.....			2,495,225	2,500,000	
720198	AC	4	Piedmont Operating Partnership Sr Nt.....			08/20/2019.....	Suntrust Robinson Humprey Inc.....			1,399,947	1,379,000	10,549
74980E	AC	2	RR LTD CLO Ser 2019-7A CI A1A.....			12/17/2019.....	Bank of America BISD Dealer.....			4,497,300	4,500,000	
87305Q	CH	2	TTX Co Sr Nt 3.600% 01/15/25.....			08/28/2019.....	Wells Fargo Securities LLC.....			2,375,533	2,220,000	9,990
89176L	AC	8	Towd Point Mortgage Tr RMBS Ser 2018-6 C.....			10/24/2019.....	Morgan Stanley & Co LLC.....			11,159,121	10,500,000	29,531
89178B	AA	2	TPMT 2019-4 A2 Ser 2019-4 CI A1.....			11/04/2019.....	Bank of America BISD Dealer.....			6,598,840	6,535,479	19,479
89178B	AB	0	Towd Point Mortgage Tr RMBS Ser 2019-4 C.....			11/04/2019.....	Bank of America BISD Dealer.....			3,202,197	3,152,000	10,529
904764	AX	5	Unilever Cap Corp Sr Nt.....			09/03/2019.....	Bank of America BISD Dealer.....			2,059,900	2,000,000	17,478
90932J	AA	0	United Airlines LBASS Ser 2019-2 AA PTT.....			09/03/2019.....	Credit Suisse Securities LLC.....			1,000,000	1,000,000	
91324P	CP	5	UnitedHealth Group Inc Sr Nt.....			07/24/2019.....	Barclays Capital Inc.....			1,070,290	1,000,000	1,146
92837B	AC	5	Visio RMBS Ser 2019-1 CI A2.....			10/25/2019.....	Morgan Stanley & Co LLC.....			5,639,486	5,568,144	15,907
92837D	AA	5	Visio RMBS Ser 2019-2 CI A1.....			10/25/2019.....	Nomura Securities Intl LLC.....			2,868,346	2,868,412	6,290
92837D	AB	3	Visio RMBS Ser 2019-2 CI A2.....			10/25/2019.....	Nomura Securities Intl LLC.....			536,027	536,041	1,263
948741	AH	6	Weingarten Realty Inv Sr Nt.....			06/11/2019.....	Morgan Stanley & Co LLC.....			2,022,960	2,000,000	16,500
96145D	AF	2	Westrock Co Sr Nt 3.750% 03/15/25.....			02/20/2019.....	Tax Free Exchange.....			997,584	1,000,000	16,146
30217A	AC	7	Experian Finance PLC Sr Nt.....		D.....	12/03/2019.....	JP Morgan Securities LLC.....			4,948,500	5,000,000	
92857W	BH	2	Vodafone Group PLC Sr Nt.....		D.....	06/11/2019.....	BNP Paribas Securities Corp.....			3,086,670	3,000,000	45,938
92857W	BJ	8	Vodafone Group PLC Sr Nt.....		D.....	06/11/2019.....	Citigroup.....			1,041,570	1,000,000	1,490
3899999			Total - Bonds - Industrial and Miscellaneous.....							159,019,416	156,383,964	435,485
Bonds - Unaffiliated Bank Loans												
000000	00	0	Messer Industries Initial Term B-1 Loan.....			04/15/2019.....	Citigroup.....			4,787,820	4,764,000	
91136E	AJ	4	United Rentals North America Term Ln Nt.....			02/14/2019.....	Various.....			9,855,497	9,800,938	
8299999			Total - Bonds - Unaffiliated Bank Loans.....							14,643,317	14,564,938	0
8399997			Total - Bonds - Part 3.....							239,385,264	243,281,196	497,851
8399998			Total - Bonds - Summary Item from Part 5.....							11,573,830	11,186,683	22,736
8399999			Total - Bonds.....							250,959,094	254,467,879	520,587
9999999			Total - Bonds, Preferred and Common Stocks.....							250,959,094	XXX	520,587

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										
																			Prior Year Book/Adjusted Carrying Value		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				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	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date														
Bonds - U.S. Government																																														
911760	GT	7	Vendee Mtg Tr RMBS REMIC Ser 1995-3 1Z.....	..	12/01/2019.	Paydown.....						97,762	97,762	100,484	98,094	.....	.....	.....	.....	.....	.....(332)	.....	.....	.....(332)	.....	.....97,762	.....	.....	.....0	3,952	09/15/2025.															
911760	HH	2	Vendee Mtg Tr RMBS REMIC Ser 1996-2 1Z.....	..	12/01/2019.	Paydown.....						148,804	148,804	148,065	148,281	.....	.....	.....	.....	.....	.....524	.....	.....	.....524	.....	.....148,804	.....	.....	.....0	5,690	06/15/2026.															
911760	LQ	7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 CI 1.....	..	12/01/2019.	Paydown.....						10,216	10,216	10,727	10,314	.....	.....	.....	.....	.....	.....(98)	.....	.....	.....(98)	.....	.....10,216	.....	.....	.....0	360	06/15/2028.															
912828	LA	6	U S Treasury 07/15/2019 TIPS.....	..	07/15/2019.	Maturity.....						59,899,500	50,000,000	51,723,116	59,305,362	(8,764,837)	.....	.....	.....	.....	.....	.....(74,024)	.....	.....	.....(8,838,861)	.....	.....50,466,500	9,433,000	9,433,000	1,115,892	07/15/2019.															
0599999. Total - Bonds - U.S. Government.....												60,156,282	50,256,782	51,982,392	59,562,051	(8,764,837)	.....	.....(73,930)	0	(8,838,767)	0	50,723,282	0	9,433,000	9,433,000	1,125,894	XXX																			
Bonds - All Other Government																																														
135087	YR	9	Canada /Govt/ Bd CDN\$ 3.750% 06/01/19.....	..	06/01/2019.	Maturity.....						850,843	850,843	1,023,735	844,474	.....	.....	.....	.....	.....	.....(1,392)	.....	.....	.....(1,392)	151,414	850,843	(143,653)	.....	.....(143,653)	15,910	06/01/2019.															
1099999. Total - Bonds - All Other Government.....												850,843	850,843	1,023,735	844,474	0	.....	.....(1,392)	0	.....	.....(1,392)	151,414	850,843	(143,653)	0	.....	.....(143,653)	15,910	XXX																	
Bonds - U.S. Political Subdivisions of States																																														
181070	CQ	4	Clark Cnty NV Wtr GO Reclamation Dist Se.....	..	07/01/2019.	Call 100.0000.....						5,000,000	5,000,000	4,968,750	4,980,593	.....	.....	.....	.....	.....	.....703	.....	.....	.....703	.....	.....4,981,295	.....	.....18,705	18,705	262,500	07/01/2029.															
382604	VM	5	Goose Creek TX Cons ISD GO Ref & Schoolh.....	..	02/15/2019.	Maturity.....						6,370,000	6,370,000	6,759,780	6,374,826	.....	.....	.....	.....	.....	.....(4,826)	.....	.....	.....(4,826)	.....	.....6,370,000	.....	.....	.....0	159,250	02/15/2019.															
2499999. Total - Bonds - U.S. Political Subdivisions of States.....												11,370,000	11,370,000	11,728,530	11,355,419	0	.....	.....(4,123)	0	.....	.....(4,123)	0	11,351,295	0	18,705	18,705	421,750	XXX																		
Bonds - U.S. Special Revenue and Special Assessment																																														
19679H	CK	6	Colorado Wtr ResPwrDevAuth Rev Ref Revol.....	..	09/01/2019.	Maturity.....						2,120,000	2,120,000	2,415,316	2,138,288	.....	.....	.....	.....	.....	.....(18,288)	.....	.....	.....(18,288)	.....	.....2,120,000	.....	.....	.....0	116,600	09/01/2019.															
312905	YJ	5	FHLMC REMIC Ser 1077-E.....	..	12/01/2019.	Paydown.....						10,647	10,647	10,788	10,636	.....	.....	.....	.....	.....	.....10	.....	.....	.....10	.....	.....10,647	.....	.....	.....0	510	05/15/2021.															
3133T3	Q2	7	FHLMC REMIC Ser 1674-Z.....	..	12/01/2019.	Paydown.....						11,034	11,034	11,416	11,161	.....	.....	.....	.....	.....	.....(127)	.....	.....	.....(127)	.....	.....11,034	.....	.....	.....0	387	02/15/2024.															
3133TC	6P	8	FHLMC Structured Ser 2008 M.....	..	12/01/2019.	Paydown.....						14,873	14,873	15,436	15,146	.....	.....	.....	.....	.....	.....(273)	.....	.....	.....(273)	.....	.....14,873	.....	.....	.....0	556	11/20/2027.															
3133TC	AU	2	FHLMC Structured Ser FSPC T-9 A6.....	..	12/01/2019.	Paydown.....						65	65	63	65	.....	.....	.....	.....	.....	.....	.....	.....	.....0	65	.....	.....	.....0	2	03/25/2029.																
31358E	XG	2	FNMA REMIC Ser 1990-83A.....	..	12/01/2019.	Paydown.....						1,721	1,721	1,716	1,711	.....	.....	.....	.....	.....	.....10	.....	.....	.....10	.....	.....1,721	.....	.....	.....0	87	07/25/2020.															
31358G	X4	4	FNMA REMIC Ser 1991-56G.....	..	12/01/2019.	Paydown.....						7,680	7,680	7,692	7,646	.....	.....	.....	.....	.....	.....33	.....	.....	.....33	.....	.....7,680	.....	.....	.....0	349	06/25/2021.															
31358L	VM	5	FNMA REMIC Ser G92-14Z.....	..	12/01/2019.	Paydown.....						6,375	6,375	6,475	6,376	.....	.....	.....	.....	.....	.....(1)	.....	.....	.....(1)	.....	.....6,375	.....	.....	.....0	226	02/25/2022.															
31358N	5B	4	FNMA REMIC Ser 1992-124 PZ.....	..	12/01/2019.	Paydown.....						21,600	21,600	22,223	21,724	.....	.....	.....	.....	.....	.....(123)	.....	.....	.....(123)	.....	.....21,600	.....	.....	.....0	786	07/25/2022.															
31358N	RT	1	FNMA REMIC Ser G 1992-30Z.....	..	12/01/2019.	Paydown.....						3,719	3,719	3,779	3,729	.....	.....	.....	.....	.....	.....(10)	.....	.....	.....(10)	.....	.....3,719	.....	.....	.....0	119	06/25/2022.															
31358T	L8	0	FNMA REMIC Ser 1993-33 ZB.....	..	12/01/2019.	Paydown.....						2,373	2,373	2,463	2,402	.....	.....	.....	.....	.....	.....(29)	.....	.....	.....(29)	.....	.....2,373	.....	.....	.....0	90	03/25/2023.															
31359U	TL	9	FNMA REMIC Ser 1998-54C.....	..	12/01/2019.	Paydown.....						3,482	3,482	3,495	3,484	.....	.....	.....	.....	.....	.....(2)	.....	.....	.....(2)	.....	.....3,482	.....	.....	.....0	98	09/18/2028.															
31359U	YS	8	FNMA REMIC Ser 1998-58 CI ZB.....	..	12/01/2019.	Paydown.....						5,269	5,269	5,135	5,189	.....	.....	.....	.....	.....	.....81	.....	.....	.....81	.....	.....5,269	.....	.....	.....0	153	10/25/2028.															
31359V	BH	5	FNMA REMIC Ser 1998-73 CI MZ.....	..	12/01/2019.	Paydown.....						2,721	2,721	2,792	2,762	.....	.....	.....	.....	.....	.....(40)	.....	.....	.....(40)	.....	.....2,721	.....	.....	.....0	94	10/17/2038.															
313603	GW	6	FNMA REMIC Ser 1989-86E.....	..	07/01/2019.	Paydown.....						1,070	1,070	1,048	1,063	.....	.....	.....	.....	.....	.....7	.....	.....	.....7	.....	.....1,070	.....	.....	.....0	30	11/25/2019.															
313603	YL	0	FNMA REMIC Ser 1990-16E.....	..	12/01/2019.	Paydown.....						7,990	7,990	8,696	8,020	.....	.....	.....	.....	.....	.....(30)	.....	.....	.....(30)	.....	.....7,990	.....	.....	.....0	368	03/25/2020.															
31368H	Z9	7	FNMA Pool #190768 8.500% 09/25/23.....	..	12/01/2019.	Paydown.....						150	150	149	149	.....	.....	.....	.....	.....	.....1	.....	.....	.....1	.....	.....150	.....	.....	.....0	7	09/25/2023.															
3138M8	AH	6	FNMA Pool #AP4507 3.000% 09/25/42.....	..	12/01/2019.	Paydown.....						235,502	235,502	242,107	241,353	.....	.....	.....	.....	.....	.....(5,850)	.....	.....	.....(5,850)	.....	.....235,502	.....	.....	.....0	3,819	09/25/2042.															
3138WE	6G	9	FNMA Pool # AS5370 3.500% 07/25/45.....	..	12/01/2019.	Paydown.....						2,194,317	2,194,317	2,282,090	2,277,803	.....	.....	.....	.....	.....	.....(83,486)	.....	.....	.....(83,486)	.....	.....2,194,317	.....	.....	.....0	46,976	07/25/2045.															
3138WE	VB	2	FNMA Pool #AS5109 3.500% 06/25/45.....	..	12/01/2019.	Paydown.....						787,606	787,606	814,803	813,537	.....	.....	.....	.....	.....	.....(25,931)	.....	.....	.....(25,931)	.....	.....787,606	.....	.....	.....0	17,778	06/25/2045.															
3138YH	U2	4	FNMA Pool #AY4200 3.000% 05/25/45.....	..	12/01/2019.	Paydown.....						890,294	890,294	895,302	894,920	.....	.....	.....	.....	.....	.....(4,626)	.....	.....	.....(4,626)	.....	.....890,294	.....	.....	.....0	16,317	05/25/2045.															
31392T	WT	0	FHLMC REMIC Ser 2478 JF.....	..	12/01/2019.	Paydown.....						11,624	11,624	12,107	11,715	.....	.....	.....	.....	.....	.....(91)	.....	.....	.....(91)	.....	.....11,624	.....	.....	.....0	365	08/15/2022.															
31396N	EM	4	FHLMC REMIC Ser 3140 CI UP.....	..	12/01/2019.	Paydown.....						28,152	28,152	27,981	28,012	.....	.....	.....	.....	.....	.....140	.....	.....	.....140	.....	.....28,152	.....	.....	.....0	923	03/15/2036.															
3140E8	FP	8	FNMA Pool #BA3773 3.000% 11/25/45.....	..	12/01/2019.	Paydown.....						1,478,488	1,478,488	1,505,401	1,504,139	.....	.....	.....	.....	.....	.....(25,652)	.....	.....	.....(25,652)	.....	.....1,478,488	.....	.....	.....0	25,866	11/25/2045.															
3140GV	ZY	4	FNMA Pool #BH7058 3.500% 12/25/47.....	..	12/01/2019.	Paydown.....						2,162,600	2,162,600	2,148,746	2,148,877	.....	.....	.....	.....	.....	.....13,723	.....	.....	.....13,723	.....	.....2,162,600	.....	.....	.....0	49,345	12/25/2047.															
3140H5	JW	2	FNMA Pool #BJ3876 3.000% 01/25/48.....	..	12/01/2019.	Paydown.....						476,390	476,390	461,559	461,856	.....	.....	.....	.....	.....	.....14,534	.....	.....	.....14,534	.....	.....476,390	.....	.....	.....0	8,614	01/25/2048.															
3140Q7	5Y	9	FNMA Pool #CA0862 3.500% 09/25/47.....	..	12/01/2019.	Paydown.....						4,515,396	4,515,396	4,464,833	4,465,287	.....	.....	.....	.....	.....	.....50,109	.....	.....	.....50,109	.....	.....4,515,396	.....	.....	.....0	108,757	09/25/2047.															
31418B	SY	3	FNMA Pool # MA2334 3.500% 07/25/45.....	..	12/01/2019.	Paydown.....						1,421,777	1,421,777	1,468,096	1,465,769	.....	.....	.....	.....	.....	.....(43,992)	.....	.....	.....(43,992)	.....	.....1,421,777	.....	.....	.....0	30,514	07/25/2045.															

SCHEDULE D - PART 4

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

1	2				3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	
													11	12	13	14	15							
CUSIP Identification	Description				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	
31418C	T9	5	FNMA Pool #MA3275	3.000% 02/25/48.....	..	12/01/2019.	Paydown.....	.....	905,820	905,820	877,619	878,127	.....	27,692	.....	27,692	.....	905,820	.....	.....	.....0	16,832	02/25/2048.	
31419B	BF	1	FNMA Pool #AE0937	3.500% 02/25/41.....	..	12/01/2019.	Paydown.....	.....	63,373	63,373	63,967	63,902	.....	(529)	.....	(529)	.....	63,373	.....	.....	.....0	1,367	02/25/2041.	
49151E	UZ	4	Kentucky St Ppty & Bldgs Rev LBASS Commn.....		..	10/01/2019.	Maturity.....	.....	20,000,000	20,000,000	22,489,200	20,193,701	.....	(193,701)	.....	(193,701)	.....	20,000,000	.....	.....	.....0	1,050,000	10/01/2019.	
649085	AA	5	New Valley Generation II Ser 2001.....		..	05/01/2019.	Various.....	.....	263,649	263,649	275,671	264,779	.....	(1,130)	.....	(1,130)	.....	263,649	.....	.....	.....0	7,345	05/01/2020.	
915137	TC	7	University TX Rev Fin Sys Ser B.....		..	08/15/2019.	Maturity.....	.....	2,000,000	2,000,000	2,204,240	2,012,014	.....	(12,014)	.....	(12,014)	.....	2,000,000	.....	.....	.....0	105,000	08/15/2019.	
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....				.....			.....	39,655,757	39,655,757	42,752,404	39,965,342	0	(309,585)	0	(309,585)	0	39,655,757	0	0	0	1,610,280	XXX	
Bonds - Industrial and Miscellaneous																								
01082#	AA	3	Alameda Cnty CA CTL Ser 2002-A.....		..	12/15/2019.	Redemption	100.0000.....	.....	129,951	129,951	137,748	.....	(1,670)	.....	(1,670)	.....	129,951	.....	.....	.....0	5,340	06/15/2021.	
02377D	AA	0	American Airlines Inc LBASS EETC Ser 201.....		..	10/15/2019.	Redemption	100.0000.....	.....	101,106	101,106	101,106	.....	.....	.....	0	.....	101,106	.....	.....	.....0	2,806	04/15/2027.	
02377U	AB	0	American Airlines Inc LBASS EETC Ser 201.....		..	07/15/2019.	Redemption	100.0000.....	.....	1,646,958	1,646,958	1,721,621	.....	(32,755)	.....	(32,755)	.....	1,646,958	.....	.....	.....0	44,124	01/15/2023.	
02665X	AA	7	American Homes 4 Rent LBASS Ser 2014-SFR....		..	12/01/2019.	Paydown.....	.....	149,190	149,190	149,686	149,623	.....	(433)	.....	(433)	.....	149,190	.....	.....	.....0	2,983	12/17/2036.	
035240	AD	2	Anheuser-Busch Inbev Worldwide Sr Nt.....		..	02/11/2019.	Call	97.9070.....		9,790,700	10,000,000	10,066,316	10,041,230		(1,453)		(1,453)		10,039,776		(39,776)	(39,776)	305,283	01/15/2022.
054937	AF	4	Branch Bk & Tr Co Sub Nt.....		..	11/01/2019.	Maturity.....	.....	3,455,000	3,455,000	3,918,523	3,524,029	.....	(69,029)	.....	(69,029)	.....	3,455,000	.....	.....	.....0	181,388	11/01/2019.	
05549@	AA	3	BJs Wholesale Club Inc CTL (HG Bowie Rea.....		..	10/31/2019.	Call	109.0321.....		523,726	480,341	484,975	481,574		(339)		(339)		481,235		(894)	(894)	72,688	05/15/2022.
05549@	AA	3	BJs Wholesale Club Inc CTL (HG Bowie Rea.....		..	10/15/2019.	Redemption	100.0000.....		74,398	74,398	75,116	74,589		(191)		(191)		74,398			0	2,390	05/15/2022.
06051G	EX	3	Bank of America Corp Nt.....		..	01/15/2019.	Maturity.....	.....	1,443,000	1,443,000	1,447,026	1,443,033	.....	(33)	.....	(33)	.....	1,443,000	.....	.....	.....0	18,759	01/15/2019.	
07332B	AA	7	Bayview Opport Mast Fund Trust RMBS Ser.....		..	12/30/2019.	Paydown.....	.....	280,230	280,230	282,129	281,943	.....	(1,713)	.....	(1,713)	.....	280,230	.....	.....	.....0	4,825	03/28/2057.	
07332H	AA	4	Bayview Opport Mast Fund Trust RMBS Ser.....		..	12/28/2019.	Paydown.....	.....	3,125,262	3,125,262	3,221,351	3,201,272	.....	(76,010)	.....	(76,010)	.....	3,125,262	.....	.....	.....0	66,822	04/28/2055.	
096630	AB	4	Boardwalk Pipelines LLC Nt.....		..	09/15/2019.	Maturity.....	.....	5,000,000	5,000,000	5,478,300	5,068,097	.....	(68,097)	.....	(68,097)	.....	5,000,000	.....	.....	.....0	287,500	09/15/2019.	
117017	AC	7	Brunswick & Glynn Co Dev Auth CTL Rev Le.....		..	07/15/2019.	Redemption	100.0000.....	.....	122,592	122,592	122,592	122,592	.....	.....	.....	0	122,592	.....	.....	.....0	5,524	01/15/2024.	
12527G	AB	9	CF Industries Inc Nt	7.125% 05/01/20.....	..	11/13/2019.	Call	102.3199.....		2,880,306	2,815,000	3,524,830	2,899,450		63,536		(95,388)		2,867,597		(52,597)	(52,597)	272,561	05/01/2020.
12650Y	AJ	2	Credit Suisse Mortgage Trust CMBS Ser 20.....		..	10/01/2019.	Paydown.....	.....	15,000,000	15,000,000	15,170,880	15,092,032	.....	(92,032)	.....	(92,032)	.....	15,000,000	.....	.....	.....0	1,326,263	11/15/2034.	
126650	BP	4	CVS Health Corp LBASS PTC Nt.....		..	12/10/2019.	Redemption	100.0000.....		58,497	58,497	67,946	64,702		(6,205)		(6,205)		58,497			0	1,930	12/10/2028.
151020	AE	4	Celgene Corp Sr Nt	3.950% 10/15/20.....	..	11/22/2019.	Tax Free Exchange.....	.....	4,559,209	4,500,000	4,925,410	4,607,811	.....	(53,102)	.....	(53,102)	.....	4,554,709	.....	4,500	4,500	196,019	10/15/2020.	
172967	EV	9	Citigroup Inc Sr Nt	8.500% 05/22/19.....	..	05/22/2019.	Maturity.....	.....	11,500,000	11,500,000	14,170,760	11,651,931	.....	(151,931)	.....	(151,931)	.....	11,500,000	.....	.....	.....0	488,750	05/22/2019.	
20048E	AW	1	Comm Mortgage Trust CMBS Ser 2013-LC6 Cl.....		..	12/01/2019.	Paydown.....	.....	2,086,083	2,086,083	2,075,898	2,082,216	.....	3,868	.....	3,868	.....	2,086,083	.....	.....	.....0	28,825	01/10/2046.	
26441C	AD	7	Duke Energy Corp Sr Nt.....		..	09/15/2019.	Maturity.....	.....	1,750,000	1,750,000	1,954,190	1,776,050	.....	(26,050)	.....	(26,050)	.....	1,750,000	.....	.....	.....0	88,375	09/15/2019.	
29250R	AS	5	Enbridge Energy Partners LP Sr Nt.....		..	12/16/2019.	Call	100.8354.....		2,520,884	2,500,000	2,842,725	2,564,692		(51,232)		(51,232)		2,513,460		(13,460)	(13,460)	186,245	03/15/2020.
302508	AM	8	FMR Corp Nt	7.490% 06/15/19.....	..	06/15/2019.	Maturity.....	.....	4,000,000	4,000,000	4,966,360	4,078,511	.....	(78,511)	.....	(78,511)	.....	4,000,000	.....	.....	.....0	149,800	06/15/2019.	
31331F	AX	9	Fedex Corp ABS PTC Ser 1998-1A.....		..	07/15/2019.	Paydown.....	.....	198,746	198,746	209,387	200,089	.....	(1,344)	.....	(1,344)	.....	198,746	.....	.....	.....0	6,708	07/15/2023.	
31331F	AY	7	Fedex Corp ABS PTC Ser 1998-1 Cl B.....		..	01/15/2019.	Paydown.....	.....	37,713	37,713	39,032	37,717	.....	(4)	.....	(4)	.....	37,713	.....	.....	.....0	1,291	01/15/2019.	
345397	WY	5	Ford Motor Cr Co Sr Nt.....		..	11/04/2019.	Maturity.....	.....	5,000,000	5,000,000	5,000,000	5,000,000	.....	.....	.....	0	.....	5,000,000	.....	.....	.....0	129,850	11/04/2019.	
38082J	AA	7	Golden Bear LBASS Ser 2016-2A Cl A.....		..	09/20/2019.	Paydown.....	.....	669,641	669,641	669,641	669,641	.....	.....	.....	0	.....	669,641	.....	.....	.....0	16,140	09/20/2047.	
40423X	AG	7	NRZ Excess RMBS Ser 2018-PLS2 Cl B.....		..	12/25/2019.	Paydown.....	.....	1,825,939	1,825,939	1,825,927	1,825,932	.....	7	.....	7	.....	1,825,939	.....	.....	.....0	35,616	02/25/2023.	
46185H	AA	0	Invitation Homes Tr RMBS Ser 2018-SFR2 C.....		..	12/17/2019.	Paydown.....	.....	467,929	467,929	467,929	467,929	.....	.....	.....	0	.....	467,929	.....	.....	.....0	8,481	06/17/2037.	
50026*	AA	3	Kohls Corp CTL Shelby MI.....		..	12/15/2019.	Redemption	100.0000.....		148,218	148,218	156,588	150,225		(2,007)		(2,007)		148,218			0	6,172	12/15/2022.
52465#	BP	9	Legg Mason Mtg Cap Corp LBASS Ser 2003-C.....		..	12/01/2019.	Redemption	100.0000.....		117,422	117,422	117,422	117,422				0		117,422			0	3,092	03/01/2023.
59166D	AA	5	Metlife Securitization Trust RMBS Ser 20.....		..	12/01/2019.	Paydown.....	.....	2,098,918	2,098,918	2,102,771	2,102,627	.....	(3,708)	.....	(3,708)	.....	2,098,918	.....	.....	.....0	45,852	03/25/2057.	
61764R	BG	2	Morgan Stanley BAML Tr CMBS 2015-C20 Cl.....		..	12/01/2019.	Paydown.....	.....	.....	.....	194,243	112,866	.....	(112,866)	.....	(112,866)	.....	.....	.....	.....	.....0	16,504	02/15/2048.	
64352V	KU	4	New Century Home Equity Ln Tr RMBS Ser 2.....		..	12/26/2019.	Paydown.....	.....	2,272,820	2,272,820	2,129,348	2,203,657	.....	69,162	.....	69,162	.....	2,272,820	.....	.....	.....0	38,744	06/25/2035.	
64508Q	AA	3	New Haven Fed Office Bldg Ls CTL GSA Gtd.....		..	07/15/2019.	Redemption	100.0000.....	.....	62,607	62,607	62,607	62,607	.....	.....	.....	0	62,607	.....	.....	.....0	2,784	01/15/2020.	
64828A	AA	1	New Residential Mtg Ln Tr RMBS Ser 2014.....		..	12/01/2019.	Paydown.....	.....	603,120	603,120	622,846	618,779	.....	(15,660)	.....	(15,660)	.....	603,120	.....	.....	.....0	12,506	01/25/2054.	

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
64828M	AA	5	New Residential Mtg Ln Tr RMBS Ser 2017-.....	..	12/01/2019.	Paydown.....	.....	1,413,484	1,413,484	1,433,140	1,432,558	.....	.....(19,074)	.....	.....(19,074)	.....	1,413,484	.....	.....	.....0	30,235	04/25/2057.
64829D	AG	1	New Residential Mtg Ln Tr RMBS Ser 2014-.....	..	12/01/2019.	Paydown.....	.....	417,145	417,145	428,479	427,250	.....	.....(10,105)	.....	.....(10,105)	.....	417,145	.....	.....	.....0	8,697	11/25/2054.
653240	AA	9	Newtown CTL Ser 2002 6.082% 05/15/23.....	..	12/15/2019.	Redemption 100.0000.....	.....	253,153	253,153	253,144	253,150	.....	.....3	.....	.....3	.....	253,153	.....	.....	.....0	8,417	05/15/2023.
65339K	AK	6	Nextera Energy Capital Sr Nt.....	..	09/15/2019.	Maturity.....	.....	5,000,000	5,000,000	5,000,000	5,000,000	.....	.....	.....	.....0	.....	5,000,000	.....	.....	.....0	135,000	09/15/2019.
67020B	AA	8	NRRC-D Facilities Corp CTL GSA Rev Bd Ls.....	..	12/07/2019.	Redemption 100.0000.....	.....	134,056	134,056	134,056	134,056	.....	.....	.....	.....0	.....	134,056	.....	.....	.....0	4,767	11/07/2023.
67109B	CC	6	OHA Loan Funding Ltd CLO Ser 2015-1A Cl.....	..	12/06/2019.	Redemption 100.0000.....	.....	10,000,000	10,000,000	10,000,000	10,000,000	.....	.....	.....	.....0	.....	10,000,000	.....	.....	.....0	415,030	08/15/2029.
682134	AC	5	Omnicom Group Inc Nt 4.450% 08/15/20.....	..	08/01/2019.	Call 102.2470.....	.....	408,988	400,000	413,570	403,491	.....	.....(1,230)	.....	.....(1,230)	.....	402,261	.....	.....(2,261)	(2,261)	26,096	08/15/2020.
78442G	GG	5	SLM Student Loan Tr LBASS Ser 2003-4 Cl.....	..	12/16/2019.	Paydown.....	.....	50,421	50,421	51,691	49,722	1,304	(605)	.....	.....699	.....	50,421	.....	.....	.....0	1,037	03/15/2033.
78469Q	AT	9	SPS Servicer Advance Rec Tr RMBS Ser 201.....	..	10/15/2019.	Paydown.....	.....	4,520,000	4,520,000	4,519,778	4,519,796	.....	.....204	.....	.....204	.....	4,520,000	.....	.....	.....0	130,899	10/17/2050.
81748H	AD	1	Sequoia Mortgage Tr RMBS Ser 2018-8 Cl A.....	..	12/01/2019.	Paydown.....	.....	3,292,508	3,292,508	3,295,594	3,295,216	.....	.....(2,708)	.....	.....(2,708)	.....	3,292,508	.....	.....	.....0	83,377	11/25/2048.
842400	GF	4	Southern CA Edison Co 1st Mtg Bd.....	..	08/01/2019.	Paydown.....	.....	1,428,571	1,428,571	1,428,571	1,428,571	.....	.....	.....	.....0	.....	1,428,571	.....	.....	.....0	19,768	02/01/2022.
86359U	AE	9	Structured Asset Sec Corp RMBS Ser 2006-.....	..	12/26/2019.	Paydown.....	.....	893,073	893,073	808,231	835,489	.....	.....57,584	.....	.....57,584	.....	893,073	.....	.....	.....0	17,145	04/25/2036.
87246A	AE	8	TIAA Real Estate CDO Ltd CMBS Ser 2007-C.....	..	12/10/2019.	Paydown.....	.....	90,178	90,178	83,415	90,062	.....	.....117	.....	.....117	.....	90,178	.....	.....	.....0	7,141	08/15/2039.
89054X	AB	1	Topaz Solar Farms LLC Nt.....	..	09/30/2019.	Redemption 100.0000.....	.....	418,661	418,661	420,996	420,706	.....	.....(2,044)	.....	.....(2,044)	.....	418,661	.....	.....	.....0	16,952	09/30/2039.
902494	AW	3	Tyson Foods Inc Sr Nt 2.650% 08/15/19.....	..	08/15/2019.	Maturity.....	.....	1,000,000	1,000,000	999,340	999,914	.....	.....86	.....	.....86	.....	1,000,000	.....	.....	.....0	26,500	08/15/2019.
90270R	BF	0	UBS-Barclays Comm Mort Tr CMBS Ser 2012-.....	..	12/01/2019.	Paydown.....	.....	1,606,856	1,606,856	1,535,803	1,586,055	.....	.....20,801	.....	.....20,801	.....	1,606,856	.....	.....	.....0	21,760	12/10/2045.
90783R	AA	2	Union Pacific RR PTC Ser 2002-1.....	..	01/17/2019.	Redemption 100.0000.....	.....	119,154	119,154	137,273	130,976	.....	.....(11,822)	.....	.....(11,822)	.....	119,154	.....	.....	.....0	3,611	01/17/2023.
911312	AK	2	United Parcel Service Sr Nt.....	..	04/01/2019.	Maturity.....	.....	13,500,000	13,500,000	15,803,640	13,603,208	.....	.....(103,208)	.....	.....(103,208)	.....	13,500,000	.....	.....	.....0	345,938	04/01/2019.
92851@	AA	3	Vivendi SPC Tr CTL 6.630% 04/15/22.....	..	12/15/2019.	Redemption 100.0000.....	.....	76,000	76,000	76,000	76,000	.....	.....	.....	.....0	.....	76,000	.....	.....	.....0	2,757	04/15/2022.
92939K	AF	5	WFRBS Commercial Mtg Tr CMBS Ser 2014-C2.....	..	12/01/2019.	Paydown.....	.....	74,764	74,764	77,006	75,761	.....	.....(998)	.....	.....(998)	.....	74,764	.....	.....	.....0	2,485	11/15/2047.
94978#	AT	4	Wells Fargo Bank Northwest NA CTL Ser 20.....	..	12/01/2019.	Redemption 100.0000.....	.....	47,653	47,653	47,653	47,653	.....	.....	.....	.....0	.....	47,653	.....	.....	.....0	1,734	08/01/2027.
94978#	AU	1	Wells Fargo Bank Northwest NA CTL MWRA L.....	..	12/15/2019.	Redemption 100.0000.....	.....	59,690	59,690	62,495	61,262	.....	.....(1,571)	.....	.....(1,571)	.....	59,690	.....	.....	.....0	2,454	05/15/2032.
94978#	AX	5	Wells Fargo Bank Northwest NA CTL CVS Co.....	..	12/10/2019.	Redemption 100.0000.....	.....	108,778	108,778	108,778	108,778	.....	.....	.....	.....0	.....	108,778	.....	.....	.....0	4,022	10/10/2024.
94980G	BF	7	Wells Fargo Home Equity Tr RMBS Ser 2004.....	..	12/26/2019.	Paydown.....	.....	1,721,094	1,721,094	1,659,780	1,672,236	.....	.....48,858	.....	.....48,858	.....	1,721,094	.....	.....	.....0	31,477	10/25/2034.
96145D	AE	5	Westrock Co Sr Nt 3.750% 03/15/25.....	..	02/20/2019.	Tax Free Exchange.....	.....	997,584	1,000,000	997,240	997,536	.....	.....49	.....	.....49	.....	997,584	.....	.....	.....0	16,146	03/15/2025.
98881@	AA	4	ZC Specialty Ins Co CTL Ser 2002-31.....	..	07/25/2019.	Redemption 100.0000.....	.....	38,214	38,214	38,214	38,214	.....	.....	.....	.....0	.....	38,214	.....	.....	.....0	2,804	12/23/2022.
05565Q	CR	7	BP Capital Markets PLC Sr Nt.....	D	05/10/2019.	Maturity.....	.....	1,000,000	1,000,000	1,000,000	1,000,000	.....	.....	.....	.....0	.....	1,000,000	.....	.....	.....0	11,185	05/10/2019.
06849U	AC	9	Barrick Australia Finance Gtd Nt.....	C	07/15/2019.	Call 101.2599.....	.....	12,151,186	12,000,000	11,590,920	11,946,909	.....	.....27,141	.....	.....27,141	.....	11,974,050	.....	.....25,950	25,950	745,186	01/15/2020.
11042T	AA	1	British Airways Plc EETC.....	C	12/20/2019.	Redemption 100.0000.....	.....	60,642	60,642	60,642	60,642	.....	.....	.....	.....0	.....	60,642	.....	.....	.....0	1,532	09/20/2031.
88167A	AC	5	Teva Pharmaceuticals NE Sr Nt.....	C	11/27/2019.	Call 95.3750.....	.....	3,532,690	3,704,000	3,697,888	3,404,761	296,032	1,116	.....	.....297,148	.....	3,701,909	.....	.....2,091	2,091	(61,301)	07/21/2021.
3899999.	Total - Bonds - Industrial and Miscellaneous.....							148,114,708	148,148,776	156,666,566	148,787,280	360,872	(866,132)	0	(505,260)	0	148,282,016	0	(76,447)	(76,447)	6,125,791	XXX
8399997.	Total - Bonds - Part 4.....							260,147,590	250,282,158	264,153,627	260,514,566	(8,403,965)	(1,255,162)	0	(9,659,127)	151,414	250,863,193	(143,653)	9,375,258	9,231,605	9,299,625	XXX
8399998.	Total - Bonds - Summary Item from Part 5.....							11,186,685	11,186,683	11,573,830	.....	.....	.....(387,146)	.....	.....(387,146)	.....	11,186,685	.....	.....	.....	196,098	XXX
8399999.	Total - Bonds.....							271,334,275	261,468,841	275,727,457	260,514,566	(8,403,965)	(1,642,308)	0	(10,046,273)	151,414	262,049,878	(143,653)	9,375,258	9,231,605	9,495,723	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....							271,334,275	XXX	275,727,457	260,514,566	(8,403,965)	(1,642,308)	0	(10,046,273)	151,414	262,049,878	(143,653)	9,375,258	9,231,605	9,495,723	XXX

SCHEDULE D - PART 5

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

1	2				3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
	12	13	14	15										16									
CUSIP Identification	Description				F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Special Revenue and Special Assessment																							
31418C	7F	5	FNMA Pool #MA3593	4.500% 02/25/49	..	04/11/2019	JP Morgan Securities LLC.....	12/01/2019	Paydown.....	6,559,646	6,834,844	6,559,646	6,559,646	.....	.....(275,198)	.....	.....(275,198)	.....	.....	.....	.....0	121,244	9,020
31418D	CB	6	FNMA Pool #MA3665	4.500% 05/25/49	..	06/14/2019	Morgan Stanley & Co LLC.....	12/01/2019	Paydown.....	1,378,611	1,442,587	1,378,611	1,378,611	.....	.....(63,976)	.....	.....(63,976)	.....	.....	.....	.....0	22,113	2,757
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments										7,938,257	8,277,431	7,938,257	7,938,257	0	(339,174)	0	(339,174)	0	0	0	0	143,357	11,777
Bonds - Industrial and Miscellaneous																							
12596M	AA	4	Credit Suisse Mortgage Trust RMBS Ser 20		..	02/27/2019	Credit Suisse Securities LLC.....	12/01/2019	Paydown.....	1,102,465	1,102,314	1,102,465	1,102,465	.....	.....151	.....	.....151	.....	.....	.....	.....0	18,864	3,018
38218D	AA	7	Goodgreen Trust LBASS Ser 2019-1A CI A		..	08/01/2019	Natixis.....	12/15/2019	Paydown.....	81,450	85,800	81,450	81,450	.....	.....(4,350)	.....	.....(4,350)	.....	.....	.....	.....0	1,076	973
38218G	AA	0	Goodgreen Trust LBASS Ser 2018-1A CI A		..	08/01/2019	Natixis.....	12/15/2019	Paydown.....	71,799	75,367	71,799	71,799	.....	.....(3,568)	.....	.....(3,568)	.....	.....	.....	.....0	975	880
64830H	AA	2	New Residential Mtg Ln Tr RMBS Ser 2019-		..	07/31/2019	JP Morgan Securities LLC.....	12/01/2019	Paydown.....	669,918	678,902	669,918	669,918	.....	.....(8,984)	.....	.....(8,984)	.....	.....	.....	.....0	4,653	1,875
64830K	AA	5	New Residential Mtg Ln Tr RMBS Ser 2018-		..	10/10/2019	Amherst Pierpont.....	12/01/2019	Paydown.....	71,098	76,119	71,098	71,098	.....	.....(5,021)	.....	.....(5,021)	.....	.....	.....	.....0	381	124
64830W	AD	3	New Residential Mtg Ln Tr RMBS Ser 2019-		..	08/07/2019	Wells Fargo Securities LLC.....	12/01/2019	Paydown.....	744,089	765,947	744,089	744,089	.....	.....(21,859)	.....	.....(21,859)	.....	.....	.....	.....0	6,413	3,038
78469Q	AT	9	SPS Servicer Advance Rec Tr RMBS Ser 201		..	09/15/2019	Interest Capitalization.....	10/15/2019	Paydown.....	3	3	3	3	.....	.....	.....	.....0	.....	.....	.....0	.....	.....	.....
89178B	AA	2	TPMT 2019-4 A2 Ser 2019-4 CI A1.....		..	11/04/2019	Bank of America BISD Dealer.....	12/01/2019	Paydown.....	66,772	67,420	66,772	66,772	.....	.....(647)	.....	.....(647)	.....	.....	.....	.....0	161	199
89178B	AA	2	TPMT 2019-4 A2 Ser 2019-4 CI A1.....		..	11/04/2019	Bank of America BISD Dealer.....	11/08/2019	Redemption 100.0000.....	97,749	98,696	97,749	97,749	.....	.....(948)	.....	.....(948)	.....	.....	.....	.....0	16,192	291
92837B	AC	5	Visio RMBS Ser 2019-1 CI A2.....		..	10/25/2019	Morgan Stanley & Co LLC.....	12/01/2019	Paydown.....	157,287	159,302	157,287	157,287	.....	.....(2,015)	.....	.....(2,015)	.....	.....	.....	.....0	664	449
92837D	AA	5	Visio RMBS Ser 2019-2 CI A1.....		..	10/25/2019	Nomura Securities Intl LLC.....	12/01/2019	Paydown.....	42,588	42,587	42,588	42,588	.....	.....1	.....	.....1	.....	.....	.....	.....0	129	93
92837D	AB	3	Visio RMBS Ser 2019-2 CI A2.....		..	10/25/2019	Nomura Securities Intl LLC.....	12/01/2019	Paydown.....	7,959	7,959	7,959	7,959	.....	.....	.....	.....0	.....	.....	.....0	26	19	
3899999. Total - Bonds - Industrial and Miscellaneous.....										3,113,176	3,160,416	3,113,177	3,113,177	0	(47,240)	0	(47,240)	0	0	0	0	49,534	10,959
Bonds - Unaffiliated Bank Loans																							
000000	00	0	Messer Industries Initial Term B-1 Loan...		..	04/15/2019	Citigroup.....	12/31/2019	Redemption 100.0000.....	36,000	36,180	36,000	36,000	.....	.....(180)	.....	.....(180)	.....	.....	.....	.....0	821	.....
91136E	AJ	4	United Rentals North America Term Ln Nt		..	02/14/2019	Various.....	12/31/2019	Redemption 100.0000.....	74,438	74,852	74,438	74,438	.....	.....(414)	.....	.....(414)	.....	.....	.....	.....0	2,175	.....
91136E	AJ	4	United Rentals North America Term Ln Nt		..	02/14/2019	Goldman Sachs & Company.....	03/29/2019	Redemption 100.0000.....	3,750	3,769	3,750	3,750	.....	.....(19)	.....	.....(19)	.....	.....	.....	.....0	24	.....
91136E	AJ	4	United Rentals North America Term Ln Nt		..	01/11/2019	Bank of America BISD Dealer.....	03/29/2019	Redemption 100.0000.....	21,063	21,182	21,063	21,063	.....	.....(119)	.....	.....(119)	.....	.....	.....	.....0	187	.....
8299999. Total - Bonds - Unaffiliated Bank Loans.....										135,250	135,983	135,251	135,251	0	(732)	0	(732)	0	0	0	0	3,207	0
8399998. Total - Bonds.....										11,186,683	11,573,830	11,186,685	11,186,685	0	(387,146)	0	(387,146)	0	0	0	0	196,098	22,736
9999999. Total - Bonds, Preferred and Common Stocks.....										11,573,830	11,186,685	11,186,685	11,186,685	0	(387,146)	0	(387,146)	0	0	0	0	196,098	22,736

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																
35644@ 10 6	Freedom Specialty Insurance Co.....						.....	22209.....	75-6013587.....	8bi	NO	.....	.....23,577,278	.....	.....292,000.000	100.0
81052@ 10 5	Scottsdale Surplus Lines Ins. Co.....						.....	10672.....	86-0835870.....	8bi	NO	.....	.....19,500,782	.....	.....10,000.000	100.0
92555@ 10 4	Veterinary Pet Insurance Co.....						.....	42285.....	95-3750113.....	8bi	NO	.....	.....18,263,902	.....	.....6,935,387.000	100.0
1199999. Total - Common Stocks - U.S. Property and Casualty Insurer.....												0	61,341,962	0	XXX	XXX
1899999. Total - Common Stocks.....												0	61,341,962	0	XXX	XXX
1999999. Total - Preferred and Common Stock.....												0	61,341,962	0	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: \$......507,423,259.
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
Common Stocks					
	DVM Insurance Agency, Inc.....	Veterinary Pet Insurance Co.....	.....	.....1.000	100.0
	VPI Services, Inc.....	Veterinary Pet Insurance Co.....	.....	.....1.000	100.0
0299999. Total - Common Stock			0	XXX	XXX
0399999. Total - Preferred and Common Stock			0	XXX	XXX

SCHEDULE DA - PART 1

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

1		Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
		2	3					8	9	10	11			14	15	16	17	18	19	
Description		Code	F o r e i g n	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Other Short-Term Invested Assets																				
Nationwide Cash Mgmt Partn.....			..	12/31/2019.	Various.....	12/30/2020.	85,304,368	.....	.....	.....	.....	.....85,304,368	85,304,368	.....	.....	.....1.54	2.33	MON..	25,778	.....
9099999. Total - Other Short-Term Invested Assets.....							85,304,368	0	0	0	0	XXX.....	85,304,368	0	0	XXX	XXX	XXX	25,778	0
9199999. Total - Short-Term Investments.....							85,304,368	0	0	0	0	XXX.....	85,304,368	0	0	XXX	XXX	XXX	25,778	0

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

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

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

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

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

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

Sch. DB - Pt. E
NONE

SCOTTSDALE INSURANCE COMPANY
SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

1	2				3	4	5	6	7
CUSIP Identification	Description				Code	NAIC Designation and Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities									
362334 BQ 6	GSAA Home Equity Tr RMBS Ser 2006-3 Cl A.....					1FM.....	5,124	5,124	03/25/2036.....
81376G AC 4	Securitized AB Receivables LLC RMBS Ser.....					6FE.....	49,723	28,989	09/25/2036.....
3399999	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....						54,847	34,113	XXX
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....						54,847	34,113	XXX
Totals									
6499999	Total - Residential Mortgage-Backed Securities.....						54,847	34,113	XXX
7099999	Subtotal - Bonds.....						54,847	34,113	XXX
Cash Equivalents (Schedule E Part 2 Type)									
000000 00 0	Overnight Repos SEC LENDING ONLY.....						1,056,864	1,056,864	01/02/2020.....
9199999	Total - Cash Equivalents (Schedule E Part 2 Type).....						1,056,864	1,056,864	XXX
9999999	Totals.....						1,111,711	1,090,977	XXX

General Interrogatories:

1. The activity for the year: Fair Value \$.....(1,683,623) Book/Adjusted Carrying Value \$.....(1,704,357)
2. Average balance for the year: Fair Value \$.....1,757,506 Book/Adjusted Carrying Value \$.....1,755,778
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1: \$.....5,124 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....28,989

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

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

General Interrogatories:

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

NONE

SCOTTSDALE 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						
Bank of New York Mellon..... New York, NY.....	.....	.....	.....	.....	.....205,984	XXX
Chase Bank..... Columbus, OH.....	.....	.....	.....	.....	.....(104,729,077)	XXX
0199999. Total - Open Depositories.....	XXX	XXX	0	0	(104,523,093)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	(104,523,093)	XXX
0599999. Total Cash.....	XXX	XXX	0	0	(104,523,093)	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR							
1. January.....	(101,209,322)	4. April.....	(98,117,321)	7. July.....	(85,459,734)	10. October.....	(89,406,712)
2. February.....	(88,980,929)	5. May.....	(92,515,039)	8. August.....	(81,623,830)	11. November.....	(86,566,160)
3. March.....	(93,950,713)	6. June.....	(96,553,009)	9. September.....	(71,027,030)	12. December.....	(104,523,093)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year

NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.		1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
		Type of Deposit	Purpose of Deposit	3	4	5	6
				Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1.	Alabama.....AL						
2.	Alaska.....AK						
3.	Arizona.....AZ						
4.	Arkansas.....AR						
5.	California.....CA						
6.	Colorado.....CO						
7.	Connecticut.....CT						
8.	Delaware.....DE						
9.	District of Columbia.....DC						
10.	Florida.....FL						
11.	Georgia.....GA						
12.	Hawaii.....HI						
13.	Idaho.....ID						
14.	Illinois.....IL						
15.	Indiana.....IN						
16.	Iowa.....IA						
17.	Kansas.....KS						
18.	Kentucky.....KY						
19.	Louisiana.....LA						
20.	Maine.....ME						
21.	Maryland.....MD						
22.	Massachusetts.....MA	B...	Multiple.....			883,710	942,527
23.	Michigan.....MI						
24.	Minnesota.....MN						
25.	Mississippi.....MS						
26.	Missouri.....MO						
27.	Montana.....MT						
28.	Nebraska.....NE						
29.	Nevada.....NV						
30.	New Hampshire.....NH						
31.	New Jersey.....NJ	B...	For protection of state's ph's.....			99,930	100,309
32.	New Mexico.....NM						
33.	New York.....NY	B...	For protection of state's ph's.....			2,511,184	2,520,245
34.	North Carolina.....NC						
35.	North Dakota.....ND						
36.	Ohio.....OH	B...	For protection of all ph's.....	2,526,423	2,582,625		
37.	Oklahoma.....OK	B...	For protection of state's ph's.....			100,447	100,810
38.	Oregon.....OR						
39.	Pennsylvania.....PA						
40.	Rhode Island.....RI						
41.	South Carolina.....SC	B...	For protection of state's ph's.....			674,732	708,122
42.	South Dakota.....SD						
43.	Tennessee.....TN						
44.	Texas.....TX						
45.	Utah.....UT						
46.	Vermont.....VT						
47.	Virginia.....VA						
48.	Washington.....WA						
49.	West Virginia.....WV						
50.	Wisconsin.....WI						
51.	Wyoming.....WY						
52.	American Samoa.....AS						
53.	Guam.....GU						
54.	Puerto Rico.....PR						
55.	US Virgin Islands.....VI						
56.	Northern Mariana Islands.....MP						
57.	Canada.....CAN						
58.	Aggregate Alien and Other.....OT	XXX	XXX	0	0	14,291,096	14,363,637
59.	Total.....	XXX	XXX	2,526,423	2,582,625	18,561,099	18,735,650
DETAILS OF WRITE-INS							
5801.	Canada.....	B...	Reinsurance.....			11,764,673	11,781,012
5802.	New York.....	B...	Reinsurance.....			2,526,423	2,582,625
5803.	.....						
5898.	Summary of remaining write-ins for line 58 from overflow page.....	XXX	XXX	0	0	0	0
5899.	Total (Lines 5801 thru 5803+5898) (Line 58 above).....	XXX	XXX	0	0	14,291,096	14,363,637

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