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LIFE, AND ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2019
OF THE CONDITION AND AFFAIRS OF THE

Family Heritage Life Insurance Company of America

NAIC Group Code 0290 (Current) 0290 (Prior) NAIC Company Code 77968 Employer's ID Number 34-1626521

Organized under the Laws of OHIO, State of Domicile or Port of Entry OH

Country of Domicile United States of America

Licensed as business type: Life, Accident and Health [X] Fraternal Benefit Societies [ ]

Incorporated/Organized 08/22/1989 Commenced Business 11/17/1989

Statutory Home Office 6001 East Royalton Road, Suite 200 (Street and Number), Cleveland, OH, US 44147-3529 (City or Town, State, Country and Zip Code)

Main Administrative Office 6001 East Royalton Road, Suite 200 (Street and Number)
Cleveland, OH, US 44147-3529 (City or Town, State, Country and Zip Code), 440-922-5200 (Area Code) (Telephone Number)

Mail Address P.O. Box 470608 (Street and Number or P.O. Box), Cleveland, OH, US 44147-3529 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 3700 South Stonebridge Drive (Street and Number)
McKinney, TX, US 75070-8080 (City or Town, State, Country and Zip Code), 469-617-4407 (Area Code) (Telephone Number)

Internet Website Address www.FamilyHeritageLife.com

Statutory Statement Contact Brett Turner (Name), 469-617-4407 (Area Code) (Telephone Number)
bxturner@globe.life (E-mail Address), 972-569-3734 (FAX Number)

OFFICERS

President	James Eric "Bo" McPartland	Secretary	Joel Patrick Scarborough
Treasurer	Michael Shane Henrie	Appointed Actuary	Barbara Sue Emig

OTHER

David Kendall Carlson, Divisional Senior Vice President	David Robert Cochrane, Divisional Senior Vice President	Tony Michael Martella, Division Senior Vice President
Seamus Fitzpatrick, Division Senior Vice President	Jeffrey Scott Morris, Divisional Senior Vice President	William Michael Pressley, Divisional Vice President

DIRECTORS OR TRUSTEES

James Eric "Bo" McPartland	Joel Patrick Scarborough	Jeffrey Scott Morris
Thomas Peter Kalmbach	Michael Shane Henrie	Maria Rose Burnett

State of Texas
County of Collin
SS:

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.

Jame Eric "Bo" McPartland	Michael Shane Henrie	Joel Patrick Scarborough
President	Treasurer	Secretary

Subscribed and sworn to before me this
14th 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

Michelle Batiste
Notary Public
January 12, 2024

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 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	37,166,760	2.982	37,166,760		37,166,760	2.982
1.02 All other governments		0.000			0	0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	7,483,633	0.600	7,483,633		7,483,633	0.600
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	40,507,791	3.250	40,507,791		40,507,791	3.250
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	243,065,287	19.501	243,065,287		243,065,287	19.501
1.06 Industrial and miscellaneous	849,263,054	68.136	849,263,054		849,263,054	68.136
1.07 Hybrid securities	12,453,515	0.999	12,453,515		12,453,515	0.999
1.08 Parent, subsidiaries and affiliates		0.000			0	0.000
1.09 SVO identified funds		0.000			0	0.000
1.10 Unaffiliated Bank loans		0.000			0	0.000
1.11 Total long-term bonds	1,189,940,040	95.468	1,189,940,040	0	1,189,940,040	95.468
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	0	0.000			0	0.000
2.02 Parent, subsidiaries and affiliates	0	0.000			0	0.000
2.03 Total preferred stocks	0	0.000	0	0	0	0.000
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)		0.000			0	0.000
3.02 Industrial and miscellaneous Other (Unaffiliated)		0.000			0	0.000
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000			0	0.000
3.04 Parent, subsidiaries and affiliates Other		0.000			0	0.000
3.05 Mutual funds		0.000			0	0.000
3.06 Unit investment trusts		0.000			0	0.000
3.07 Closed-end funds		0.000			0	0.000
3.08 Total common stocks	0	0.000	0	0	0	0.000
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000			0	0.000
4.02 Residential mortgages	0	0.000			0	0.000
4.03 Commercial mortgages	13,147,492	1.055	13,147,492		13,147,492	1.055
4.04 Mezzanine real estate loans	0	0.000			0	0.000
4.05 Total mortgage loans	13,147,492	1.055	13,147,492	0	13,147,492	1.055
5. Real estate (Schedule A):						
5.01 Properties occupied by company		0.000	0		0	0.000
5.02 Properties held for production of income		0.000	0		0	0.000
5.03 Properties held for sale		0.000	0		0	0.000
5.04 Total real estate	0	0.000	0	0	0	0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	(7,956,213)	(0.638)	(7,956,213)		(7,956,213)	(0.638)
6.02 Cash equivalents (Schedule E, Part 2)	4,003,320	0.321	4,003,320		4,003,320	0.321
6.03 Short-term investments (Schedule DA)		0.000	0		0	0.000
6.04 Total cash, cash equivalents and short-term investments	(3,952,893)	(0.317)	(3,952,893)	0	(3,952,893)	(0.317)
7. Contract loans	153,899	0.012	153,899		153,899	0.012
8. Derivatives (Schedule DB)	0	0.000	0		0	0.000
9. Other invested assets (Schedule BA)	47,134,340	3.782	47,134,340		47,134,340	3.782
10. Receivables for securities	0	0.000	0		0	0.000
11. Securities Lending (Schedule DL, Part 1)	0	0.000	0	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0		0	0.000
13. Total invested assets	1,246,422,878	100.000	1,246,422,878	0	1,246,422,878	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

NONE

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)		
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13		
	3.2 Totals, Part 3, Column 11		
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		
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11		
	8.2 Totals, Part 3, Column 9		
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		11,069,741
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	2,018,135	2,018,135
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	0	
	3.2 Totals, Part 3, Column 11		0
4.	Accrual of discount		59,616
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9	0	
	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		0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	0	
	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	0	
	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)		13,147,492
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		13,147,492
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		13,147,492

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		29,514,607
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	6,595,788	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	12,420,768	19,016,556
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12		0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	(79,577)	
	5.2 Totals, Part 3, Column 9		(79,577)
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		1,317,246
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	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	0	
	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)		47,134,340
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		47,134,340

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		1,115,620,008
2.	Cost of bonds and stocks acquired, Part 3, Column 7		101,713,936
3.	Accrual of discount		10,529,230
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	0	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13		
	4.4. Part 4, Column 11	0	0
5.	Total gain (loss) on disposals, Part 4, Column 19		1,522,004
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		37,626,974
7.	Deduct amortization of premium		1,818,164
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	0	
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16		
	8.4. Part 4, Column 15	0	0
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	0	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14		
	9.4. Part 4, Column 13	0	0
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		1,189,940,040
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		1,189,940,040

SCHEDULE D - SUMMARY BY COUNTRY

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

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	37,166,760	43,354,094	9,158,404	45,505,000
Governments	2.	Canada				
(Including all obligations guaranteed	3.	Other Countries				
by governments)	4.	Totals	37,166,760	43,354,094	9,158,404	45,505,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	7,483,633	8,106,348	7,677,594	7,300,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	40,507,791	43,113,680	40,366,816	45,170,000
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	243,065,287	298,790,081	188,048,603	376,575,000
Industrial and Miscellaneous, SVO	8.	United States	722,237,654	788,709,477	725,101,176	690,228,438
Identified Funds, Unaffiliated Bank	9.	Canada	39,624,341	42,973,768	39,839,895	37,585,857
Loans and Hybrid Securities	10.	Other Countries	99,854,574	110,930,858	100,268,423	95,624,000
(unaffiliated)	11.	Totals	861,716,569	942,614,103	865,209,494	823,438,295
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	1,189,940,040	1,335,978,306	1,110,460,911	1,297,988,295
PREFERRED STOCKS	14.	United States				
Industrial and Miscellaneous	15.	Canada				
(unaffiliated)	16.	Other Countries				
	17.	Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18.	Totals	0	0	0	
	19.	Total Preferred Stocks	0	0	0	
COMMON STOCKS	20.	United States				
Industrial and Miscellaneous	21.	Canada				
(unaffiliated)	22.	Other Countries				
	23.	Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24.	Totals	0	0	0	
	25.	Total Common Stocks	0	0	0	
	26.	Total Stocks	0	0	0	
	27.	Total Bonds and Stocks	1,189,940,040	1,335,978,306	1,110,460,911	

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 Col. 7 as a % of Line 11.7	9 Total from Col. 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	4,285,106	26,360,375	6,521,279			XXX	37,166,760	3.1	34,978,371	3.1	37,166,760	0
1.2 NAIC 2						XXX	0	0.0	0	0.0		0
1.3 NAIC 3						XXX	0	0.0	0	0.0		0
1.4 NAIC 4						XXX	0	0.0	0	0.0		0
1.5 NAIC 5						XXX	0	0.0	0	0.0		0
1.6 NAIC 6						XXX	0	0.0	0	0.0		0
1.7 Totals	4,285,106	26,360,375	6,521,279	0	0	XXX	37,166,760	3.1	34,978,371	3.1	37,166,760	0
2. All Other Governments												
2.1 NAIC 1						XXX	0	0.0	0	0.0		0
2.2 NAIC 2						XXX	0	0.0	0	0.0		0
2.3 NAIC 3						XXX	0	0.0	0	0.0		0
2.4 NAIC 4						XXX	0	0.0	0	0.0		0
2.5 NAIC 5						XXX	0	0.0	0	0.0		0
2.6 NAIC 6						XXX	0	0.0	0	0.0		0
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1		400,094	2,763,944	2,841,273	1,478,322	XXX	7,483,633	0.6	7,516,256	0.7	7,483,633	0
3.2 NAIC 2						XXX	0	0.0	0	0.0		0
3.3 NAIC 3						XXX	0	0.0	0	0.0		0
3.4 NAIC 4						XXX	0	0.0	0	0.0		0
3.5 NAIC 5						XXX	0	0.0	0	0.0		0
3.6 NAIC 6						XXX	0	0.0	0	0.0		0
3.7 Totals	0	400,094	2,763,944	2,841,273	1,478,322	XXX	7,483,633	0.6	7,516,256	0.7	7,483,633	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	3,755,794	135,187	8,080,528	15,901,331	12,634,951	XXX	40,507,791	3.4	39,632,998	3.6	40,507,791	0
4.2 NAIC 2						XXX	0	0.0	0	0.0		0
4.3 NAIC 3						XXX	0	0.0	0	0.0		0
4.4 NAIC 4						XXX	0	0.0	0	0.0		0
4.5 NAIC 5						XXX	0	0.0	0	0.0		0
4.6 NAIC 6						XXX	0	0.0	0	0.0		0
4.7 Totals	3,755,794	135,187	8,080,528	15,901,331	12,634,951	XXX	40,507,791	3.4	39,632,998	3.6	40,507,791	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	500,049	1,375,335	45,991,795	154,793,070	40,405,038	XXX	243,065,287	20.4	217,545,168	19.5	243,065,287	0
5.2 NAIC 2						XXX	0	0.0	0	0.0		0
5.3 NAIC 3						XXX	0	0.0	0	0.0		0
5.4 NAIC 4						XXX	0	0.0	0	0.0		0
5.5 NAIC 5						XXX	0	0.0	0	0.0		0
5.6 NAIC 6						XXX	0	0.0	305,680	0.0		0
5.7 Totals	500,049	1,375,335	45,991,795	154,793,070	40,405,038	XXX	243,065,287	20.4	217,850,848	19.5	243,065,287	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 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1		18,038,241		33,371,612	187,922,215	XXX	239,332,068	20.1	207,351,991	18.6	173,871,833	65,460,235
6.2 NAIC 2	2,039,671	42,668,322	65,107,985	123,620,531	355,551,892	XXX	588,988,401	49.5	590,705,547	52.9	460,390,406	128,597,995
6.3 NAIC 3	660,000	3,390,000		3,000,000	7,946,635	XXX	14,996,635	1.3	8,583,225	0.8	10,946,635	4,050,000
6.4 NAIC 4					3,216,857	XXX	3,216,857	0.3	5,248,165	0.5	3,216,857	0
6.5 NAIC 5	95,976	493,796	685,613	1,453,708		XXX	2,729,093	0.2	0	0.0		2,729,093
6.6 NAIC 6						XXX	0	0.0	0	0.0		0
6.7 Totals	2,795,647	64,590,359	65,793,598	161,445,851	554,637,599	XXX	849,263,054	71.4	811,888,928	72.8	648,425,731	200,837,323
7. Hybrid Securities												
7.1 NAIC 1						XXX	0	0.0	0	0.0		0
7.2 NAIC 2				3,727,175	8,726,340	XXX	12,453,515	1.0	3,752,607	0.3	8,625,088	3,828,427
7.3 NAIC 3						XXX	0	0.0	0	0.0		0
7.4 NAIC 4						XXX	0	0.0	0	0.0		0
7.5 NAIC 5						XXX	0	0.0	0	0.0		0
7.6 NAIC 6						XXX	0	0.0	0	0.0		0
7.7 Totals	0	0	0	3,727,175	8,726,340	XXX	12,453,515	1.0	3,752,607	0.3	8,625,088	3,828,427
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX	0	0.0	0	0.0		0
8.2 NAIC 2						XXX	0	0.0	0	0.0		0
8.3 NAIC 3						XXX	0	0.0	0	0.0		0
8.4 NAIC 4						XXX	0	0.0	0	0.0		0
8.5 NAIC 5						XXX	0	0.0	0	0.0		0
8.6 NAIC 6						XXX	0	0.0	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	0.0		0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	0.0	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	0.0		0
10.2 NAIC 2						XXX	0	0.0	0	0.0		0
10.3 NAIC 3						XXX	0	0.0	0	0.0		0
10.4 NAIC 4						XXX	0	0.0	0	0.0		0
10.5 NAIC 5						XXX	0	0.0	0	0.0		0
10.6 NAIC 6						XXX	0	0.0	0	0.0		0
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 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) 8,540,949	46,309,232	63,357,546	206,907,286	242,440,526	0	567,555,539	47.7	XXX	XXX	502,095,304	65,460,235
11.2 NAIC 2	(d) 2,039,671	42,668,322	65,107,985	127,347,706	364,278,232	0	601,441,916	50.5	XXX	XXX	469,015,494	132,426,422
11.3 NAIC 3	(d) 660,000	3,390,000	0	3,000,000	7,946,635	0	14,996,635	1.3	XXX	XXX	10,946,635	4,050,000
11.4 NAIC 4	(d) 0	0	0	0	3,216,857	0	3,216,857	0.3	XXX	XXX	3,216,857	0
11.5 NAIC 5	(d) 95,976	493,796	685,613	1,453,708	0	0	(c) 2,729,093	0.2	XXX	XXX	0	2,729,093
11.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.7 Totals	11,336,596	92,861,350	129,151,144	338,708,700	617,882,250	0	(b) 1,189,940,040	100.0	XXX	XXX	985,274,290	204,665,750
11.8 Line 11.7 as a % of Col. 7	1.0	7.8	10.9	28.5	51.9	0.0	100.0	XXX	XXX	XXX	82.8	17.2
12. Total Bonds Prior Year												
12.1 NAIC 1	1,115,538	43,536,323	42,931,438	215,526,748	203,914,737	0	XXX	XXX	507,024,784	45.4	465,958,919	41,065,865
12.2 NAIC 2	1,001,379	45,495,961	66,166,301	123,853,318	357,941,195	0	XXX	XXX	594,458,154	53.3	452,623,780	141,834,374
12.3 NAIC 3	689,597	1,656,413	681,796	1,590,884	3,964,535	0	XXX	XXX	8,583,225	0.8	3,964,535	4,618,690
12.4 NAIC 4	0	0	0	0	5,248,165	0	XXX	XXX	5,248,165	0.5	5,248,165	0
12.5 NAIC 5	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
12.6 NAIC 6	0	0	0	15,680	290,000	0	XXX	XXX	(c) 305,680	0.0	305,680	0
12.7 Totals	2,806,514	90,688,697	109,779,535	340,986,630	571,358,632	0	XXX	XXX	(b) 1,115,620,008	100.0	928,101,079	187,518,929
12.8 Line 12.7 as a % of Col. 9	0.3	8.1	9.8	30.6	51.2	0.0	XXX	XXX	100.0	XXX	83.2	16.8
13. Total Publicly Traded Bonds												
13.1 NAIC 1	8,540,949	46,309,232	63,357,546	198,248,384	185,639,193		502,095,304	42.2	465,958,919	41.8	502,095,304	XXX
13.2 NAIC 2		15,019,144	40,259,358	81,909,413	331,827,579		469,015,494	39.4	452,623,780	40.6	469,015,494	XXX
13.3 NAIC 3				3,000,000	7,946,635		10,946,635	0.9	3,964,535	0.4	10,946,635	XXX
13.4 NAIC 4					3,216,857		3,216,857	0.3	5,248,165	0.5	3,216,857	XXX
13.5 NAIC 5							0	0.0	0	0.0	0	XXX
13.6 NAIC 6							0	0.0	305,680	0.0	0	XXX
13.7 Totals	8,540,949	61,328,376	103,616,904	283,157,797	528,630,264	0	985,274,290	82.8	928,101,079	83.2	985,274,290	XXX
13.8 Line 13.7 as a % of Col. 7	0.9	6.2	10.5	28.7	53.7	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	0.7	5.2	8.7	23.8	44.4	0.0	82.8	XXX	XXX	XXX	82.8	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	0	0	0	8,658,902	56,801,333	0	65,460,235	5.5	41,065,865	3.7	XXX	65,460,235
14.2 NAIC 2	2,039,671	27,649,178	24,848,627	45,438,293	32,450,653	0	132,426,422	11.1	141,834,374	12.7	XXX	132,426,422
14.3 NAIC 3	660,000	3,390,000	0	0	0	0	4,050,000	0.3	4,618,690	0.4	XXX	4,050,000
14.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.5 NAIC 5	95,976	493,796	685,613	1,453,708	0	0	2,729,093	0.2	0	0.0	XXX	2,729,093
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.7 Totals	2,795,647	31,532,974	25,534,240	55,550,903	89,251,986	0	204,665,750	17.2	187,518,929	16.8	XXX	204,665,750
14.8 Line 14.7 as a % of Col. 7	1.4	15.4	12.5	27.1	43.6	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.2	2.6	2.1	4.7	7.5	0.0	17.2	XXX	XXX	XXX	XXX	17.2

(a) Includes $ 154,867,759 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 0 current year of bonds with Z designations and $ 19,486,133 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 $ .... current year, $ .... prior year of bonds with 5GI designations and $ .... current year, $ .... 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 $ .... ; NAIC 2 $ .... ; NAIC 3 $ .... ; NAIC 4 $ .... ; NAIC 5 $ .... ; NAIC 6 $ ....

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	4,285,106	26,360,375	6,521,279			XXX	37,166,760	3.1	34,978,371	3.1	37,166,760	0
1.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
1.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
1.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
1.05 Totals	4,285,106	26,360,375	6,521,279	0	0	XXX	37,166,760	3.1	34,978,371	3.1	37,166,760	0
2. All Other Governments												
2.01 Issuer Obligations						XXX	0	0.0	0	0.0		0
2.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
2.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
2.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
2.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations		400,094	2,763,944	2,841,273	1,478,322	XXX	7,483,633	0.6	7,516,256	0.7	7,483,633	0
3.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
3.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
3.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
3.05 Totals	0	400,094	2,763,944	2,841,273	1,478,322	XXX	7,483,633	0.6	7,516,256	0.7	7,483,633	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	3,755,794	135,187	8,080,528	15,901,331	12,634,951	XXX	40,507,791	3.4	39,632,998	3.6	40,507,791	0
4.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
4.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
4.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
4.05 Totals	3,755,794	135,187	8,080,528	15,901,331	12,634,951	XXX	40,507,791	3.4	39,632,998	3.6	40,507,791	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	500,049	1,375,335	45,991,795	154,793,070	40,405,038	XXX	243,065,287	20.4	217,850,848	19.5	243,065,287	0
5.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
5.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
5.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
5.05 Totals	500,049	1,375,335	45,991,795	154,793,070	40,405,038	XXX	243,065,287	20.4	217,850,848	19.5	243,065,287	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	2,507,361	52,250,708	59,309,506	156,928,273	554,637,599	XXX	825,633,447	69.4	787,791,845	70.6	648,425,731	177,207,716
6.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
6.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
6.04 Other Loan-Backed and Structured Securities	288,286	12,339,651	6,484,092	4,517,578		XXX	23,629,607	2.0	24,097,083	2.2		23,629,607
6.05 Totals	2,795,647	64,590,359	65,793,598	161,445,851	554,637,599	XXX	849,263,054	71.4	811,888,928	72.8	648,425,731	200,837,323
7. Hybrid Securities												
7.01 Issuer Obligations				3,727,175	8,726,340	XXX	12,453,515	1.0	3,752,607	0.3	8,625,088	3,828,427
7.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
7.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
7.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
7.05 Totals	0	0	0	3,727,175	8,726,340	XXX	12,453,515	1.0	3,752,607	0.3	8,625,088	3,828,427
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX	0	0.0	0	0.0		0
8.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
8.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
8.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
8.05 Affiliated Bank Loans - Issued						XXX	0	0.0		0.0		0
8.06 Affiliated Bank Loans - Acquired						XXX	0	0.0		0.0		0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
9.02 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0	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	0.0		0
10.02 Unaffiliated Bank Loans - Acquired						XXX	0	0.0	0	0.0		0
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Total Bonds Current Year												
11.01 Issuer Obligations	11,048,310	80,521,699	122,667,052	334,191,122	617,882,250	XXX	1,166,310,433	98.0	XXX	XXX	985,274,290	181,036,143
11.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.04 Other Loan-Backed and Structured Securities	288,286	12,339,651	6,484,092	4,517,578	0	XXX	23,629,607	2.0	XXX	XXX	0	23,629,607
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.08 Totals	11,336,596	92,861,350	129,151,144	338,708,700	617,882,250	0	1,189,940,040	100.0	XXX	XXX	985,274,290	204,665,750
11.09 Line 11.08 as a % of Col. 7	1.0	7.8	10.9	28.5	51.9	0.0	100.0	XXX	XXX	XXX	82.8	17.2
12. Total Bonds Prior Year												
12.01 Issuer Obligations	2,518,355	80,744,636	100,615,433	336,285,869	571,358,632	XXX	XXX	XXX	1,091,522,925	97.8	928,101,079	163,421,846
12.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.04 Other Loan-Backed and Structured Securities	288,159	9,944,061	9,164,102	4,700,761	0	XXX	XXX	XXX	24,097,083	2.2	0	24,097,083
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
12.06 Affiliated Bank Loans						XXX	XXX	XXX	0	0.0		0
12.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.08 Totals	2,806,514	90,688,697	109,779,535	340,986,630	571,358,632	0	XXX	XXX	1,115,620,008	100.0	928,101,079	187,518,929
12.09 Line 12.08 as a % of Col. 9	0.3	8.1	9.8	30.6	51.2	0.0	XXX	XXX	100	XXX	83.2	16.8
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	8,540,949	61,328,376	103,616,904	283,157,797	528,630,264	XXX	985,274,290	82.8	928,101,079	83.2	985,274,290	XXX
13.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0	0	XXX
13.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0	0	XXX
13.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0	0	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans						XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans						XXX	0	0.0	0	0.0	0	XXX
13.08 Totals	8,540,949	61,328,376	103,616,904	283,157,797	528,630,264	0	985,274,290	82.8	928,101,079	83.2	985,274,290	XXX
13.09 Line 13.08 as a % of Col. 7	0.9	6.2	10.5	28.7	53.7	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	0.7	5.2	8.7	23.8	44.4	0.0	82.8	XXX	XXX	XXX	82.8	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	2,507,361	19,193,323	19,050,148	51,033,325	89,251,986	XXX	181,036,143	15.2	163,421,846	14.6	XXX	181,036,143
14.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.04 Other Loan-Backed and Structured Securities	288,286	12,339,651	6,484,092	4,517,578	0	XXX	23,629,607	2.0	24,097,083	2.2	XXX	23,629,607
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.08 Totals	2,795,647	31,532,974	25,534,240	55,550,903	89,251,986	0	204,665,750	17.2	187,518,929	16.8	XXX	204,665,750
14.09 Line 14.08 as a % of Col. 7	1.4	15.4	12.5	27.1	43.6	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	0.2	2.6	2.1	4.7	7.5	0.0	17.2	XXX	XXX	XXX	XXX	17.2

Schedule DA - Verification - Short-Term Investments

NONE

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

NONE

Schedule DB - Part B - Verification - Futures Contracts

NONE

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

NONE

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

NONE

Schedule DB - Verification - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of Derivatives

NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	8,996,704	0	3,996,704	5,000,000
2. Cost of cash equivalents acquired	1,675,600,000			1,675,600,000
3. Accrual of discount	0			
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	0			
6. Deduct consideration received on disposals	1,680,593,384		1,993,384	1,678,600,000
7. Deduct amortization of premium	0			
8. Total foreign exchange change in book/adjusted carrying value	0			
9. Deduct current year's other than temporary impairment recognized	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	4,003,320	0	2,003,320	2,000,000
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	4,003,320	0	2,003,320	2,000,000

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

Schedule A - Part 1 - Real Estate Owned

N O N E

Schedule A - Part 2 - Real Estate Acquired and Additions Made

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
011161753		LOS ANGELES	CA		06/06/2018	5.716	4,368,052	0	23,443	0	0	0	4,763,836	05/23/2018
011161850		BROOKLYN	NY		02/14/2018	5.990	4,568,770	0	21,019	0	0	0	7,360,000	02/14/2018
011161898		PHILADELPHIA	PA		12/21/2017	6.000	4,210,670	0	15,154	0	0	0	4,777,500	12/12/2017
0599999. Mortgages in good standing - Commercial mortgages-all other							13,147,492	0	59,616	0	0	0	16,901,336	XXX
0899999. Total Mortgages in good standing							13,147,492	0	59,616	0	0	0	16,901,336	XXX
1699999. Total - Restructured Mortgages							0	0	0	0	0	0	0	XXX
2499999. Total - Mortgages with overdue interest over 90 days							0	0	0	0	0	0	0	XXX
3299999. Total - Mortgages in the process of foreclosure							0	0	0	0	0	0	0	XXX
3399999 - Totals							13,147,492	0	59,616	0	0	0	16,901,336	XXX

General Interrogatory:

1. Mortgages in good standing $ .... unpaid taxes $ ....40,213 interest due and unpaid.
2. Restructured mortgages $ .... unpaid taxes $ .... interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ .... unpaid taxes $ .... interest due and unpaid.
4. Mortgages in process of foreclosure $ .... unpaid taxes $ .... interest due and unpaid.

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
011161753	LOS ANGELES	CA		06/06/2018	5.716	0	1,133,911	4,763,836
011161850	BROOKLYN	NY		02/14/2018	5.990	0	185,643	7,360,000
011161898	PHILADELPHIA	PA		12/21/2017	6.000	0	698,581	4,777,500
0599999. Mortgages in good standing - Commercial mortgages-all other						0	2,018,135	16,901,336
0899999. Total Mortgages in good standing						0	2,018,135	16,901,336
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						0	2,018,135	16,901,336

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0599999 - Totals																	

NONE

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	Global Infrastructure Partners IV-A/B, L.P.		Wilmington	DE	Global Infrastructure GP IV, L.P.		09/10/2019	13	180,231	41,027	41,027	(139,204)					(610)	10,000,000	0.150
1999999. Joint Venture Interests - Common Stock - Unaffiliated									180,231	41,027	41,027	(139,204)	0	0	0	0	(610)	10,000,000	XXX
	Royalton 6001 LTD		Broadview Heights	OH			04/14/2003		1,603,740		777,404	(31,904)							50.000
2199999. Joint Venture Interests - Real Estate - Unaffiliated									1,603,740	0	777,404	(31,904)	0	0	0	0	0	0	XXX
	PIMCO Commercial Real Estate Debt Fund, LP		Wilmington	DE	PIMCO GP XXVI, LLC		01/28/2019	13	2,000,000	2,091,531	2,091,531	91,531					5,508	18,000,000	1.680
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated									2,000,000	2,091,531	2,091,531	91,531	0	0	0	0	5,508	18,000,000	XXX
309588-AE-1	FARMERS EXCH CAP SUBORD 144A		WOODLAND HILLS	CA	STIFEL NICOLAUS & CO	2FE	05/25/2017		1,253,340	1,366,130	1,244,691		(3,492)				72,000	0	0.000
309601-AE-2	FARMERS INS EXCH SURPLUS NT SUBORD 144A		WOODLAND HILLS	CA	CITIGROUP GLOBAL MARKETS INC	2FE	10/16/2017		4,000,000	4,112,692	4,000,000		0				189,880	0	0.000
401378-AB-0	GUARDIAN LIFE INSURANCE CORP SUBORD 144A		NEW YORK	NY	VARIOUS	1FE	09/17/2015		4,822,002	6,154,675	4,826,782		1,160				244,969	0	0.000
575767-AK-4	MASS MUTUAL LIFE INS CO SUBORD 144A		SPRINGFIELD	MA	DEUTSCHE BANK	1FE	04/15/2015		4,909,200	5,570,225	4,911,695		575				225,000	0	0.000
636792-AB-9	NATL LIFE INSURANCE-VRMT SBRD 144A		MONTPELIER	VT	CREDIT SUISSE SECURITIES LLC	1FE	07/19/2018		5,000,000	5,358,790	5,000,000		0				262,500	0	0.000
638671-AL-1	NATIONWIDE MUTUAL INSURANCE SUBORD 144A		COLUMBUS	OH	BANK OF AMERICA MERRILL LYNCH	1FE	05/21/2014		3,033,210	3,370,638	3,030,125		(636)				148,500	0	0.000
668138-AC-4	NORTHWESTERN MUTUAL LIFE SR UNSCD 144A		MILWAUKEE	WI	JP MORGAN SECURITIES LLC	1FE	09/20/2019		497,375	499,053	497,386		11				0	0	0.000
69448F-AA-9	PACIFIC LIFE INS CO SUBORD SURPLUS 144A		LINCOLN	NE	VARIOUS	1FE	01/14/2019		3,528,800	4,259,748	3,531,323		2,523				172,000	0	0.000
707567-AC-7	PENN MUTUAL LIFE INS CO SUBORD SER 144A		HARRISBURG	PA	JEFFERIES LLC	1FE	03/15/2019		674,865	718,615	671,084		(3,781)				38,125	0	0.000
878091-BD-8	TEACHERS INSUR & ANNUITY SUBORD 144A		NEW YORK	NY	STERNE AGEE & LEACH INC	1FE	09/18/2014		4,104,200	4,941,972	4,094,665		(2,007)				196,000	0	0.000
95765P-AA-7	WESTERN & SOUTHERN LIFE INS SUBORD 144A		CINCINNATI	OH	VARIOUS	1FE	01/23/2019		6,542,460	7,750,730	6,541,781		(680)				159,936	0	0.000
2799999. Surplus Debentures, etc - Unaffiliated									38,365,452	44,103,267	38,349,531	0	(6,327)	0	0	0	1,708,910	0	XXX
	Red Stone Equity Fund 75 LP				RSEP MM, LLC		12/12/2019		1,417,437	3,241,974	1,400,844		(16,593)					23,582,563	19.200
	WNC Institutional Tax Credit Fund 45, L.P.				WNC Managing Partners 45, LLC		08/13/2018		5,904,457	5,877,099	4,474,003		(1,294,326)					14,095,543	13.340
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									7,321,894	9,119,073	5,874,847	0	(1,310,919)	0	0	0	0	37,678,106	XXX
4899999. Total - Unaffiliated									49,471,317	55,354,898	47,134,340	(79,577)	(1,317,246)	0	0	0	1,713,808	65,678,106	XXX
4999999. Total - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
5099999 - Totals									49,471,317	55,354,898	47,134,340	(79,577)	(1,317,246)	0	0	0	1,713,808	65,678,106	XXX

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
	Global Infrastructure Partners IV-A/B, L.P.	Wilmington	DE	Global Infrastructure GP IV, L.P.	09/10/2019	13	136,481	43,750		0.150
1999999. Joint Venture Interests - Common Stock - Unaffiliated							136,481	43,750	0	XXX
	Royalton 6001 LTD	Broadview Heights	OH		04/14/2003			416,240		50.000
2199999. Joint Venture Interests - Real Estate - Unaffiliated							0	416,240	0	XXX
	PIMCO Commercial Real Estate Debt Fund, LP	Wilmington	DE	PIMCO GP XXVI, LLC	01/28/2019	13	1,000,000	1,000,000		1.680
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated							1,000,000	1,000,000	0	XXX
668138-AC-4	NORTHWESTERN MUTUAL LIFE SR UNSCD 144A	MILWAUKEE	WI	JP MORGAN SECURITIES LLC	09/20/2019		497,375			
69448F-AA-9	PACIFIC LIFE INS CO SUBORD SURPLUS 144A	LINCOLN	NE	ROBERT W BAIRD & COMPANY INC	01/25/2019			2,648,910		
69448F-AA-9	PACIFIC LIFE INS CO SUBORD SURPLUS 144A	LINCOLN	NE	ROBERT W BAIRD & COMPANY INC	01/14/2019		879,890			
707567-AC-7	PENN MUTUAL LIFE INS CO SUBORD SER 144A	HARRISBURG	PA	JEFFERIES LLC	03/15/2019		674,865			
95765P-AA-7	WESTERN & SOUTHERN LIFE INS SUBORD 144A	CINCINNATI	OH	STIFEL NICOLAUS & CO	01/25/2019			2,530,200		
95765P-AA-7	WESTERN & SOUTHERN LIFE INS SUBORD 144A	CINCINNATI	OH	JEFFERIES LLC	01/25/2019			2,022,520		
95765P-AA-7	WESTERN & SOUTHERN LIFE INS SUBORD 144A	CINCINNATI	OH	JP MORGAN SECURITIES LLC	01/23/2019		1,989,740			
2799999. Surplus Debentures, etc - Unaffiliated							4,041,870	7,201,630	0	XXX
	Red Stone Equity - Fund 75 L.P.			Red Stone Equity Partners	12/18/2019		1,417,437			19.200
	WNC Institutional Tax Credit Fund 45, L.P.			WNC Managing Partners 45, LLC	08/15/2018			3,759,148		13.400
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							1,417,437	3,759,148	0	XXX
4899999. Total - Unaffiliated							6,595,788	12,420,768	0	XXX
4999999. Total - Affiliated							0	0	0	XXX
5099999 - Totals							6,595,788	12,420,768	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
5099999 - Totals																			

NONE

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912810-EM-6	US TREASURY BONDS				1	532,656	114.4160	572,080	500,000	506,372	0	(2,155)	0	0	7.250	6.710	FA	13,692	36,250	02/13/1997	08/15/2022
912810-EM-6	US TREASURY BONDS	SD			1	532,656	114.4160	572,080	500,000	506,372	0	(2,155)	0	0	7.250	6.710	FA	13,692	36,250	02/13/1997	08/15/2022
912810-FF-0	US TREASURY BONDS	SD			1	318,797	127.3300	381,990	300,000	309,530	0	(843)	0	0	5.250	4.800	MN	2,034	15,750	12/21/2004	11/15/2028
912828-6R-6	U S TREASURY N/B	SD			1	205,112	102.4100	209,941	205,000	205,099	0	(13)	0	0	2.250	2.230	AO	786	2,306	05/09/2019	04/30/2024
912833-LA-6	US TREASURY STRIPS	@			1	600,342	98.9740	4,453,862	4,500,000	4,285,106	0	324,044	0	0	0.000	8.010	N/A	0	0	12/30/1994	08/15/2020
912833-LD-0	US TREASURY STRIPS	@			1	1,104,600	97.8360	6,848,583	7,000,000	6,344,704	0	438,677	0	0	0.000	7.290	N/A	0	0	08/11/1995	05/15/2021
912833-LG-3	US TREASURY STRIPS	@			1	1,147,090	96.5760	6,760,362	7,000,000	6,029,798	0	409,338	0	0	0.000	7.150	N/A	0	0	05/23/1996	02/15/2022
912833-LL-2	US TREASURY STRIPS	@			1	1,294,400	95.0570	7,604,576	8,000,000	6,425,334	0	435,607	0	0	0.000	7.140	N/A	0	0	03/06/1997	02/15/2023
912833-LS-7	US TREASURY STRIPS	@			1	1,718,764	92.1290	7,646,724	8,300,000	6,193,457	0	380,111	0	0	0.000	6.430	N/A	0	0	10/04/1999	08/15/2024
912833-LS-7	US TREASURY STRIPS	@SD			1	41,417	92.1290	184,258	200,000	149,240	0	9,159	0	0	0.000	6.430	N/A	0	0	10/04/1999	08/15/2024
912833-LW-8	US TREASURY STRIPS	@			1	1,570,205	90.2180	7,668,547	8,500,000	5,866,651	0	374,417	0	0	0.000	6.700	N/A	0	0	01/03/2000	08/15/2025
912833-LW-8	US TREASURY STRIPS	@SD			1	92,365	90.2180	451,091	500,000	345,097	0	22,024	0	0	0.000	6.700	N/A	0	0	01/03/2000	08/15/2025
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						9,158,404	XXX	43,354,094	45,505,000	37,166,760	0	2,388,211	0	0	XXX	XXX	XXX	30,204	90,556	XXX	XXX
0599999. Total - U.S. Government Bonds						9,158,404	XXX	43,354,094	45,505,000	37,166,760	0	2,388,211	0	0	XXX	XXX	XXX	30,204	90,556	XXX	XXX
1099999. Total - All Other Government Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
20772J-AB-8	CONNECTICUT STATE (TAXABLE)			1	1FE	503,725	121.5950	607,975	500,000	502,458	0	(167)	0	0	5.305	5.240	AO	6,631	26,525	10/06/2010	10/01/2030
20772J-AC-6	CONNECTICUT STATE (TAXABLE)			1	1FE	495,945	115.0050	575,025	500,000	497,780	0	245	0	0	5.090	5.160	AO	6,363	25,450	10/20/2010	10/01/2030
57582P-WH-9	COMMONWEALTH OF MASSACHUSETTS (TAXABLE)			1	1FE	522,829	115.8930	579,465	500,000	514,949	0	(1,133)	0	0	4.500	4.140	FA	9,375	22,500	12/22/2011	08/01/2031
605580-4X-4	MISSISSIPPI STATE (TAXABLE)			1	1FE	1,254,545	134.0610	1,340,610	1,000,000	1,188,728	0	(9,913)	0	0	5.669	3.910	AO	14,173	56,690	08/03/2012	10/01/2034
68609T-DD-7	OREGON ST GO SER 100U			2	1FE	981,250	106.1150	1,061,150	1,000,000	982,110	0	453	0	0	3.700	3.810	JD	3,083	37,000	02/08/2018	12/01/2044
70914P-NE-8	COMMONWEALTH OF PENNSYLVANIA (TAXABLE)			2	1FE	994,200	101.1290	1,011,290	1,000,000	996,513	0	300	0	0	5.350	5.400	MN	8,917	53,500	07/08/2010	05/01/2030
70914P-PQ-9	COMMONWEALTH OF PENNSYLVANIA (TAXABLE)			2	1FE	499,895	102.1800	510,900	500,000	499,954	0	4	0	0	5.850	5.850	JJ	13,488	29,250	12/16/2010	07/15/2030
76222R-HT-2	RHODE ISLAND STATE (TAXABLE)			2	1FE	1,128,275	101.0510	1,010,510	1,000,000	1,004,596	0	(18,010)	0	0	6.098	4.210	AO	15,245	60,980	03/29/2012	04/01/2030
880541-QX-8	TENNESSEE STATE (TAXABLE)			1	1FE	400,400	113.0570	452,228	400,000	400,238	0	(20)	0	0	4.182	4.170	FA	6,970	16,728	10/12/2011	08/01/2031
882722-K6-7	TEXAS PUBLIC FINANCE AUTHORITY (TAXABLE			2	1FE	400,400	104.4800	417,920	400,000	400,095	0	(50)	0	0	5.116	5.100	AO	5,114	20,464	08/02/2011	10/01/2031
882724-LW-5	STATE OF TEXAS GEN OBLIG UNLTD			2	1FE	496,130	107.8550	539,275	500,000	496,212	0	82	0	0	3.750	3.800	FA	7,813	8,385	02/12/2019	08/01/2042
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						7,677,594	XXX	8,106,348	7,300,000	7,483,633	0	(28,209)	0	0	XXX	XXX	XXX	97,172	357,472	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						7,677,594	XXX	8,106,348	7,300,000	7,483,633	0	(28,209)	0	0	XXX	XXX	XXX	97,172	357,472	XXX	XXX
09088R-VL-7	BIRMINGHAM ALABAMA (TAXABLE)			2	1FE	1,019,852	102.6800	1,031,934	1,005,000	1,006,189	0	(1,946)	0	0	6.600	6.380	FA	27,638	66,330	01/19/2011	02/01/2033
145232-FM-1	CARROLL TX INDEPENDENT SCHOOL DIST GO			2	1FE	965,820	104.9920	1,049,920	1,000,000	966,962	0	938	0	0	3.500	3.720	FA	13,222	30,236	09/11/2018	02/15/2042
220147-W6-5	CORPUS CHRISTI SCH DIST TEXAS (TAXABLE)			2	1FE	570,890	102.6960	513,480	500,000	505,986	0	(9,319)	0	0	6.124	4.150	FA	11,568	30,620	12/21/2011	08/15/2032
227381-PT-1	CROSBY TEXAS INDPT SCH DIST SCH BLDG GO			2	1FE	2,919,690	107.3600	3,220,800	3,000,000	2,933,152	0	2,364	0	0	4.250	4.430	FA	48,167	127,500	07/11/2013	02/15/2038
235218-L6-9	DALLAS TEXAS (TAXABLE)	@			1FE	448,450	86.4010	864,010	1,000,000	728,134	0	36,773	0	0	0.000	5.250	N/A	0	0	08/19/2010	02/15/2026
235218-L9-3	DALLAS TEXAS (TAXABLE)	@			1FE	378,450	77.7050	777,050	1,000,000	609,599	0	32,194	0	0	0.000	5.500	N/A	0	0	03/15/2011	02/15/2029
245278-FP-6	DEL NORTE CNTY CA UNIF SCH DIST SER E G	@		2	1FE	115,015	46.9020	117,255	250,000	115,924	0	909	0	0	0.000	3.240	N/A	0	0	10/01/2019	08/01/2043
246199-KN-2	DELAWARE CITY OH SCH DIST GO UNLTD			2	1FE	49,967	100.0730	50,037	50,000	49,967	0	0	0	0	3.000	3.000	JD	125	333	09/05/2019	12/01/2053
248217-EJ-6	DENAIR CA UNIF SCH DIST GO UNLTD CAP	@			1FE	5,039	48.8790	4,888	10,000	5,076	0	37	0	0	0.000	3.540	N/A	0	0	10/15/2019	08/01/2041
249164-LJ-1	DENVER CITY & CNTY GO UNLMTD (TAXABLE)			2	1FE	1,019,110	102.1770	1,021,770	1,000,000	1,001,415	0	(2,330)	0	0	5.650	5.390	FA	23,542	56,500	06/28/2010	08/01/2030
262669-HS-6	DU PAGE CNTY IL SCH DIST GO UNLTD			2	1FE	343,291	98.8940	346,129	350,000	343,291	0	0	0	0	3.000	3.110	MN	0	0	12/18/2019	05/01/2045
266705-C2-6	DURHAM COUNTY NORTH CAROLINA (TAXABLE)			2	1FE	500,500	102.8950	514,475	500,000	500,051	0	(59)	0	0	5.234	5.220	MN	4,362	26,170	10/28/2010	11/01/2030
269695-5Y-4	EAGLE MTN & SAGINAW TX ISD TXB GO			2	1FE	3,218,190	101.7120	3,051,360	3,000,000	3,025,470	0	(39,720)	0	0	5.333	3.930	FA	60,441	159,990	09/24/2014	08/15/2040
283734-Q4-6	CITY OF EL PASO TX CTFS GO LTD			2	1FE	222,240	109.7940	241,547	220,000	222,071	0	(168)	0	0	4.000	3.870	FA	3,324	3,911	02/07/2019	08/15/2044
346622-7X-5	FORSYTH COUNTY NORTH CAROLINA (TAXABLE)			2	1FE	1,001,000	100.8020	1,008,020	1,000,000	1,000,035	0	(135)	0	0	5.166	5.150	AO	12,915	51,660	08/18/2010	04/01/2030
346820-VJ-9	FORT BEND CNTY TX WC & ID #2 GO UNLTD			2	1FE	988,920	104.9550	1,049,550	1,000,000	989,218	0	298	0	0	3.750	3.820	MS	12,500	21,875	01/24/2019	09/01/2043
351136-ER-3	FOWLER CA UNIF SCH DIST GEN OLB	@			1FE	12,330	59.8260	11,965	20,000	12,370	0	40	0	0	0.000	4.550	N/A	0	0	12/03/2019	08/01/2034
364478-WL-7	CITY OF GALVESTON TX GO LTD			2	1FE	250,000	110.0140	275,035	250,000	250,000	0	0	0	0	4.000	4.000	MN	1,667	7,139	01/29/2019	05/01/2049
41423L-EF-9	HARRIS CNTY TX MUNI UTILITY DST GO UNLT			2	1FE	241,703	96.0190	240,048	250,000	241,709	0	7	0	0	3.000	3.190	MS	625	0	11/12/2019	09/01/2045
447025-JS-7	HUNTSVILLE ALABAMA (TAXABLE)			2	1FE	500,000	101.9930	509,965	500,000	500,000	0	0	0	0	5.209	5.200	MS	8,682	26,045	09/02/2010	09/01/2032
467754-HZ-3	JACKSON CNTY OR SCH DIST CABS SER B GO	@		2	1FE	24,402	44.8410	24,663	55,000	24,484	0	82	0	0	0.000	3.110	N/A	0	0	11/20/2019	06/15/2044
483206-4C-9	KALAMAZOO MI FED TXB GO			2	1FE	2,907,597	106.3800	3,053,106	2,870,000	2,891,248	0	(3,782)	0	0	4.670	4.500	JD	11,169	134,029	04/16/2015	12/01/2044
483854-FT-7	KANE COOK & DUPAGE ILLINOIS (TAXABLE)			2	1FE	519,825	103.3470	516,738	500,000	502,333	0	(2,324)	0	0	5.700	5.190	JD	1,267	28,500	09/01/2010	12/15/2033
483854-FU-4	KANE COOK & DUPAGE ILLINOIS (TAXABLE)			2	1FE	512,035	103.1950	515,975	500,000	501,440	0	(1,431)	0	0	5.700	5.380	JD	1,267	28,500	09/13/2010	12/15/2034
486063-WP-1	KATY TX INDEPENDENT SCHOOL DIST GO			2	1FE	3,470,495	110.1220	3,854,270	3,500,000	3,471,407	0	724	0	0	4.000	4.050	FA	52,889	140,000	11/01/2018	02/15/2047
494656-G4-7	KING & SNOHOMISH WASHINGTON (TAXABLE)			2	1FE	500,500	101.2290	506,145	500,000	500,031	0	(73)	0	0	5.166	5.150	JD	2,153	25,830	09/15/2010	12/01/2029

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
49474E-4A-8	KING COUNTY WASHINGTON (TAXABLE)			1	1FE	300,300	125.0020	375,006	300,000	300,188	0	(16)	0	0	6.047	6.030	JD	1,512	18,141	11/16/2010	12/01/2030
495260-ZG-9	KING COUNTY WASHINGTON (TAXABLE)			2	1FE	527,765	101.2670	506,335	500,000	501,607	0	(3,749)	0	0	5.056	4.260	JD	2,107	25,280	12/06/2011	12/01/2029
498062-KT-4	KITSAP COUNTY WASHINGTON (TAXABLE)			1	1FE	500,500	116.8860	584,430	500,000	500,330	0	(27)	0	0	5.020	5.010	JD	2,092	25,100	10/15/2010	06/01/2029
508354-SF-5	LAKE COUNTY ILLINOIS (TAXABLE)			2	1FE	1,105,000	101.5180	1,121,774	1,105,000	1,105,000	0	0	0	0	5.460	5.460	JD	2,681	60,333	07/19/2010	12/15/2029
508759-HR-1	LAKE COUNTY ILLINOIS	@			1FE	13,180	94.5790	23,645	25,000	21,009	0	913	0	0	0.000	4.490	N/A	0	0	07/01/2009	12/01/2023
511012-LW-4	LAKE TAHOE CA UNIF SCH DIST GO UNLTD			5	1FE	21,875	88.6230	22,156	25,000	21,959	0	84	0	0	0.000	2.940	FA	0	0	11/12/2019	08/01/2045
514014-MC-0	LANCASTER COUNTY NEBRASKA (TAXABLE)			2	1FE	1,042,760	102.2510	1,022,510	1,000,000	1,002,941	0	(5,238)	0	0	6.100	5.530	JJ	28,128	61,000	06/29/2010	01/15/2030
514040-YE-8	LANCASTER COUNTY PENNSYLVANIA (TAXABLE)			2	1FE	505,215	102.5030	512,515	500,000	500,546	0	(625)	0	0	5.473	5.330	MN	4,561	27,365	10/01/2010	11/01/2030
524210-RK-9	LEEDS AL GO UNLTD TXBL			2	1FE	249,000	102.5710	256,428	250,000	249,028	0	28	0	0	4.250	4.270	MN	1,771	10,625	02/27/2019	05/01/2048
52908E-SF-1	LEXINGTON-FAYETTE KENTUCKY (TAXABLE)			2	1FE	983,250	101.5540	1,015,540	1,000,000	989,331	0	786	0	0	5.450	5.590	JD	4,542	54,500	07/08/2010	06/01/2030
52908E-UT-8	LEXINGTON-FAYETTE KENTUCKY (TAXABLE)			2	1FE	497,720	102.8690	514,345	500,000	498,367	0	101	0	0	4.000	4.030	AO	5,000	20,000	06/06/2012	10/01/2032
562333-FY-5	MANCHESTER NEW HAMPSHIRE (TAXABLE)			2	1FE	501,825	101.4550	507,275	500,000	500,122	0	(234)	0	0	5.500	5.450	JJ	13,750	27,500	12/02/2010	07/01/2030
564377-6F-1	MANSFIELD TEXAS (TAXABLE)			2	1FE	505,950	102.4590	512,295	500,000	500,874	0	(743)	0	0	4.648	4.480	FA	8,780	23,240	12/22/2011	02/15/2032
567288-RZ-0	MARICOPA COUNTY USD ARIZONA (TAXABLE)			1	1FE	1,014,750	132.7220	1,094,957	825,000	950,484	0	(9,132)	0	0	6.409	4.560	JJ	26,437	52,874	09/27/2011	07/01/2030
586145-WQ-3	MEMPHIS TENNESSEE (TAXABLE)			1	1FE	844,508	131.9590	1,095,260	830,000	840,380	0	(553)	0	0	5.942	5.800	JJ	24,659	49,319	07/08/2010	07/01/2032
696089-YR-6	PALATINE ILLINOIS (TAXABLE)			2	1FE	503,785	103.2570	516,285	500,000	500,450	0	(466)	0	0	5.800	5.690	JD	2,417	29,000	08/10/2010	12/01/2030
713176-2E-4	PEORIA ILLINOIS (TAXABLE)			2	1FE	497,300	103.7990	518,995	500,000	498,047	0	118	0	0	4.750	4.790	JJ	11,875	23,750	04/05/2012	01/01/2032
76541V-HL-4	RICHMOND VIRGINIA (TAXABLE)			2	1FE	500,000	102.4190	512,095	500,000	500,000	0	0	0	0	5.270	5.270	MN	4,392	26,350	11/03/2010	11/01/2029
771588-RV-4	ROCHESTER MINNESOTA (TAXABLE)			2	1FE	500,000	102.0600	510,300	500,000	500,000	0	0	0	0	5.000	5.000	FA	10,417	25,000	09/21/2010	02/01/2033
774217-4W-0	ROCKVILLE MARYLAND (TAXABLE)			2	1FE	498,120	103.6740	518,370	500,000	498,580	0	63	0	0	4.375	4.400	JD	1,823	21,875	10/26/2011	06/01/2036
796237-VS-1	SAN ANTONIO TEXAS (TAXABLE)			2	1FE	778,433	102.2670	767,003	750,000	752,093	0	(3,447)	0	0	5.838	5.340	FA	18,244	43,785	06/29/2010	08/01/2029
797355-6Z-2	SAN DIEGO CA UNIF SCH DIST GO SER K2	@		2	1FE	956,550	45.2770	1,131,925	2,500,000	1,030,022	0	39,803	0	0	0.000	3.980	N/A	0	0	02/13/2018	07/01/2042
809554-QG-6	SCOTT COUNTY MINNESOTA (TAXABLE)			2	1FE	676,624	100.3270	667,175	665,000	665,135	0	(1,590)	0	0	6.000	5.740	FA	16,625	39,900	11/19/2010	02/01/2033
826239-FT-7	SIERRA CA JT CMNTY CG DIST GO UNLTD			2	1FE	101,883	110.9610	110,961	100,000	101,741	0	(142)	0	0	4.000	3.760	FA	1,667	1,611	02/14/2019	08/01/2053
848644-R3-6	SPOKANE COUNTY WASHINGTON (TAXABLE)			2	1FE	500,500	102.8050	514,025	500,000	500,068	0	(71)	0	0	5.010	4.990	JD	2,088	25,050	08/25/2010	12/01/2032
849067-R5-4	SPOKANE WASHINGTON (TAXABLE)			2	1FE	250,250	103.3230	258,308	250,000	250,028	0	(29)	0	0	6.131	6.110	JD	1,276	15,328	12/14/2010	12/01/2030
882270-UY-5	TEXAS CITY TX INDEP SCH DIST GO UNLTD			2	1FE	1,000,750	111.8530	1,118,530	1,000,000	1,000,750	0	0	0	0	4.000	3.980	FA	15,111	44,889	10/18/2018	08/15/2048
91588C-EU-2	UPPER LAKE CA UNIF SCH DIST SER A GO	@		2	1FE	52,639	44.7910	53,748	120,000	53,046	0	407	0	0	0.000	3.210	N/A	0	0	10/02/2019	08/01/2044
930336-GT-3	WADSWORTH OHIO (TAXABLE)			2	1FE	500,000	103.4620	517,313	500,000	500,000	0	0	0	0	5.770	5.770	JD	2,404	28,850	10/08/2010	12/01/2032
954358-HZ-3	WEST MEMPHIS AR SCH DIST #4 REF GO LTD			2	1FE	247,583	98.6450	246,613	250,000	247,597	0	12	0	0	3.000	3.050	FA	1,120	0	10/08/2019	02/01/2049
97217P-BJ-7	WILSON COUNTY TENNESSEE (TAXABLE)			2	1FE	531,570	100.8970	504,480	500,000	501,125	0	(4,403)	0	0	5.400	4.470	AO	6,750	27,000	12/08/2011	04/01/2032
983068-2D-8	WYLIE TX INDEP SCH DIST GO INSURED	@		2	1FE	951,920	33.2720	1,112,948	3,345,000	1,029,381	0	41,524	0	0	0.000	4.160	N/A	0	0	02/05/2018	08/15/2048
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						40,366,816	XXX	43,113,680	45,170,000	40,507,791	0	66,453	0	0	XXX	XXX	XXX	519,752	1,772,833	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						40,366,816	XXX	43,113,680	45,170,000	40,507,791	0	66,453	0	0	XXX	XXX	XXX	519,752	1,772,833	XXX	XXX
011839-UK-1	ALASKA HSG FIN CORP MTGE REV 1ST SER			2	1FE	190,000	106.8350	202,987	190,000	190,000	0	0	0	0	3.850	3.850	JD	610	5,080	03/06/2019	12/01/2049
041806-XC-9	ARLINGTON TX HGR EDU FIN CORP EDU REV			2	1FE	579,852	98.3560	590,136	600,000	579,868	0	16	0	0	3.000	3.160	FA	700	0	11/27/2019	08/15/2054
101434-AU-2	BOULDER COLORADO (TAXABLE)			2	1FE	500,000	102.1690	510,845	500,000	500,000	0	0	0	0	5.000	5.000	AO	6,250	25,000	09/22/2010	10/01/2030
118631-AR-1	BUCKS COUNTY PENNSYLVANIA (TAXABLE)			2	1FE	1,071,920	104.7360	1,047,360	1,000,000	1,016,564	0	(7,989)	0	0	4.890	4.000	JD	2,173	48,900	01/31/2012	12/15/2030
139372-RM-0	CAPE CORAL FL WTR & SWR			2	1FE	1,022,480	110.0560	1,100,560	1,000,000	1,018,649	0	(2,041)	0	0	4.000	3.720	AO	10,000	40,000	02/05/2018	10/01/2042
16639E-AU-8	CHESTERFIELD COUNTY VIRGINIA (TAXABLE)			2	1FE	500,000	100.1990	500,995	500,000	500,000	0	0	0	0	5.265	5.260	JJ	13,163	26,325	09/24/2010	01/01/2030
199122-FG-2	COLUMBUS GA HOSP AUTH SER B			2	1FE	1,471,388	103.7710	1,655,147	1,595,000	1,475,215	0	2,725	0	0	3.375	3.830	JJ	26,916	53,831	08/03/2018	07/01/2047
230593-AA-3	CUMBERLAND CNTY NORTH CAROLINA (TAXABLE			2	1FE	500,500	103.9600	519,800	500,000	500,049	0	(55)	0	0	6.100	6.080	MN	5,083	30,500	01/13/2011	11/01/2025
249176-DF-2	DENVER CO CITY & CNTY WSTWTR			2	1FE	3,884,520	105.6400	4,225,600	4,000,000	3,888,538	0	2,276	0	0	3.500	3.660	MN	23,333	140,000	02/08/2018	11/01/2047
289770-AU-3	ELMORE CNTY AL BRD OF EDU REV			2	1FE	24,529	99.7720	24,943	25,000	24,529	0	0	0	0	3.000	3.110	FA	17	0	12/17/2019	08/01/2044
296122-WT-7	ESCAMBIA CNTY FL HSG FIN AUTH SF MTG RE			2	1FE	100,000	100.9590	100,959	100,000	100,000	0	0	0	0	3.200	3.200	AO	311	0	10/31/2019	10/01/2044
312902-LX-5	FEDERAL HOME LOAN MTG CORP - STRIPPED	@			1	1,752,000	78.7920	3,545,676	4,500,000	2,719,911	0	134,059	0	0	0.000	5.110	N/A	0	0	04/27/2011	12/17/2029
3133XG-6E-9	FEDERAL HOME LOAN BANK				1	3,233,400	122.8760	3,686,298	3,000,000	3,112,658	0	(14,448)	0	0	5.750	5.060	JD	9,104	172,500	07/06/2009	06/12/2026
3133XG-6E-9	FEDERAL HOME LOAN BANK	SD			1	2,155,600	122.8760	2,457,532	2,000,000	2,075,106	0	(9,632)	0	0	5.750	5.060	JD	6,069	115,000	07/06/2009	06/12/2026
3134A3-2N-5	FEDERAL HOME LOAN MTG CORP - STRIPPED	@			1	969,837	82.8330	1,898,542	2,292,000	1,520,828	0	74,153	0	0	0.000	5.060	N/A	0	0	12/23/2010	03/15/2028
3134A3-2P-0	FEDERAL HOME LOAN MTG CORP - STRIPPED	@			1	1,109,106	81.6480	2,204,507	2,700,000	1,745,247	0	85,322	0	0	0.000	5.070	N/A	0	0	12/14/2010	09/15/2028
3134A3-2Q-8	FEDERAL HOME LOAN MTG CORP - STRIPPED	@			1	961,584	80.5850	1,927,612	2,392,000	1,509,782	0	73,615	0	0	0.000	5.060	N/A	0	0	12/21/2010	03/15/2029
3134A3-2R-6	FEDERAL HOME LOAN MTG CORP - STRIPPED	@			1	1,696,874	79.4170	3,298,205	4,153,000	2,618,266	0	121,539	0	0	0.000	4.810	N/A	0	0	11/15/2010	09/15/2029
3134A4-AB-0	FEDERAL HOME LOAN MTG CORP - STRIPPED	@			1	5,868,237	75.7820	11,482,595	15,152,000	8,996,327	0	408,848	0	0	0.000	4.700	N/A	0	0	11/10/2010	03/15/2031
3134A4-CL-6	FEDERAL HOME LOAN MTG CORP - STRIPPED	@			1	1,318,599	79.4170	2,448,438	3,083,000	1,992,327	0	87,638	0	0	0.000	4.540	N/A	0	0	10/27/2010	09/15/2029
3134A4-CN-2	FEDERAL HOME LOAN MTG CORP - STRIPPED	@			1	1,079,910	76.9400	2,308,224	3,000,000	1,717,204	0	87,199	0	0	0.000	5.270	N/A	0	0	02/02/2011	09/15/2030
3134A4-CP-7	FEDERAL HOME LOAN MTG CORP - STRIPPED	@			1	818,119	75.5430	1,543,362	2,043,000	1,238,927	0	54,085	0	0	0.000	4.510	N/A	0	0	09/13/2010	03/15/2031

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3134A4-KY-9	FEDERAL HOME LOAN MTG CORP - STRIPPED	@			1	12,797,700	73.0640	25,893,882	35,440,000	19,540,493	0	905,298	0	0	0.000	4.790	N/A	0	0	03/16/2012	07/15/2032
3134A4-NP-5	FEDERAL HOME LOAN MTG CORP - STRIPPED	@			1	1,192,800	79.7700	2,393,100	3,000,000	1,853,867	0	91,226	0	0	0.000	5.110	N/A	0	0	04/04/2011	07/15/2029
3134A4-NT-7	FEDERAL HOME LOAN MTG CORP - STRIPPED	@			1	493,830	74.9160	809,094	1,080,000	676,137	0	26,892	0	0	0.000	4.100	N/A	0	0	04/03/2012	07/15/2031
3134A4-NU-4	FEDERAL HOME LOAN MTG CORP - STRIPPED	@			1	3,912,991	73.9840	6,953,784	9,399,000	5,547,786	0	237,045	0	0	0.000	4.390	N/A	0	0	03/30/2012	01/15/2032
3134A4-NV-2	FEDERAL HOME LOAN MTG CORP - STRIPPED	@			1	3,169,006	73.0640	6,466,164	8,850,000	4,781,330	0	228,836	0	0	0.000	4.950	N/A	0	0	04/05/2012	07/15/2032
31358C-5B-8	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1	903,257	78.5640	1,463,658	1,863,000	1,237,853	0	49,116	0	0	0.000	4.090	N/A	0	0	03/16/2012	02/06/2030
31358C-5C-6	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1	883,565	77.3060	1,440,228	1,863,000	1,211,789	0	48,196	0	0	0.000	4.100	N/A	0	0	03/16/2012	08/06/2030
31358C-5D-4	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1	862,606	75.9160	1,414,319	1,863,000	1,184,857	0	47,349	0	0	0.000	4.120	N/A	0	0	03/16/2012	02/06/2031
31358C-5E-2	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1	843,604	74.8930	1,395,257	1,863,000	1,159,633	0	46,449	0	0	0.000	4.130	N/A	0	0	03/16/2012	08/06/2031
31358C-5F-9	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1	824,918	73.9200	1,377,143	1,863,000	1,134,817	0	45,562	0	0	0.000	4.140	N/A	0	0	03/16/2012	02/06/2032
31358C-5G-7	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1	808,188	72.8670	1,357,527	1,863,000	1,111,803	0	44,638	0	0	0.000	4.140	N/A	0	0	03/16/2012	08/06/2032
31358C-5H-5	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1	790,191	71.8640	1,338,832	1,863,000	1,087,868	0	43,779	0	0	0.000	4.150	N/A	0	0	03/16/2012	02/06/2033
31358C-5J-1	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1	774,114	70.8190	1,319,375	1,863,000	1,065,741	0	42,889	0	0	0.000	4.150	N/A	0	0	03/16/2012	08/06/2033
31358C-5K-8	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1	758,390	69.7320	1,299,111	1,863,000	1,044,088	0	42,017	0	0	0.000	4.150	N/A	0	0	03/16/2012	02/06/2034
31358C-5L-6	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1	741,344	68.8460	1,282,601	1,863,000	1,021,399	0	41,200	0	0	0.000	4.160	N/A	0	0	03/16/2012	08/06/2034
31358C-5M-4	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1	724,614	67.5910	1,259,237	1,863,000	999,110	0	40,395	0	0	0.000	4.170	N/A	0	0	03/16/2012	02/06/2035
31358C-5N-2	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1	708,182	66.7210	1,243,012	1,863,000	977,203	0	39,602	0	0	0.000	4.180	N/A	0	0	03/16/2012	08/06/2035
31358C-5P-7	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1	687,317	65.5200	1,220,647	1,863,000	951,191	0	38,904	0	0	0.000	4.220	N/A	0	0	03/19/2012	02/06/2036
31358C-5Q-5	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1	673,102	64.5190	1,202,006	1,863,000	931,525	0	38,101	0	0	0.000	4.220	N/A	0	0	03/19/2012	08/06/2036
31358C-5R-3	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1	659,204	63.5660	1,184,240	1,863,000	912,286	0	37,313	0	0	0.000	4.220	N/A	0	0	03/19/2012	02/06/2037
31358C-5S-1	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1	645,585	62.5110	1,164,593	1,863,000	893,438	0	36,542	0	0	0.000	4.210	N/A	0	0	03/19/2012	08/06/2037
31358D-DC-5	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1	388,472	80.1600	791,981	988,000	612,852	0	30,445	0	0	0.000	5.160	N/A	0	0	01/19/2011	05/15/2029
31358D-DR-2	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1	3,124,265	78.0100	6,630,867	8,500,000	4,954,048	0	251,234	0	0	0.000	5.270	N/A	0	0	03/30/2011	05/15/2030
31358D-DS-0	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1	5,878,300	76.7920	12,286,752	16,000,000	9,248,440	0	454,708	0	0	0.000	5.100	N/A	0	0	01/07/2011	11/15/2030
31358D-JP-0	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1	3,026,975	62.7170	6,974,208	11,120,000	4,724,956	0	225,039	0	0	0.000	4.940	N/A	0	0	11/10/2010	07/15/2037
31359Y-CZ-8	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1	3,497,253	80.8720	7,091,692	8,769,000	5,523,282	0	275,361	0	0	0.000	5.180	N/A	0	0	01/21/2011	01/15/2029
31359Y-DB-0	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1	1,147,560	78.6740	2,360,229	3,000,000	1,805,959	0	89,032	0	0	0.000	5.120	N/A	0	0	01/11/2011	01/15/2030
31359Y-QG-5	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1	2,207,683	76.1080	3,819,891	5,019,000	3,115,304	0	131,356	0	0	0.000	4.330	N/A	0	0	03/19/2012	01/15/2031
31359Y-QJ-9	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1	1,126,621	74.0280	2,382,977	3,219,000	1,761,637	0	85,979	0	0	0.000	5.060	N/A	0	0	03/02/2011	01/15/2032
31359Y-QK-6	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1	1,378,013	73.1090	2,865,161	3,919,000	2,114,073	0	101,515	0	0	0.000	4.980	N/A	0	0	06/29/2011	07/15/2032
31359Y-QL-4	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1	2,467,438	71.9700	5,285,491	7,344,000	3,814,133	0	186,885	0	0	0.000	5.080	N/A	0	0	06/14/2011	01/15/2033
31359Y-QM-2	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1	3,126,267	71.0680	5,450,916	7,670,000	4,353,785	0	177,715	0	0	0.000	4.190	N/A	0	0	03/14/2012	07/15/2033
31359Y-QN-0	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1	1,480,736	69.8840	3,144,803	4,500,000	2,254,869	0	108,296	0	0	0.000	4.980	N/A	0	0	06/14/2011	01/15/2034
31359Y-QP-5	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1	1,786,881	68.9480	3,716,340	5,390,000	2,713,101	0	124,979	0	0	0.000	4.770	N/A	0	0	06/15/2011	07/15/2034
31359Y-QQ-3	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1	2,104,630	67.7420	4,494,051	6,634,000	3,216,343	0	151,108	0	0	0.000	4.870	N/A	0	0	06/14/2011	01/15/2035
31359Y-QR-1	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1	846,394	66.7420	1,857,433	2,783,000	1,315,367	0	61,932	0	0	0.000	4.880	N/A	0	0	11/05/2010	07/15/2035
31359Y-QS-9	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1	858,554	65.6200	1,796,676	2,738,000	1,306,036	0	58,876	0	0	0.000	4.660	N/A	0	0	02/29/2012	01/15/2036
31359Y-QT-7	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1	3,510,971	64.6550	6,467,520	10,003,000	4,970,634	0	205,164	0	0	0.000	4.230	N/A	0	0	02/16/2012	07/15/2036
31359Y-QU-4	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1	2,294,429	63.6640	4,335,566	6,810,000	3,276,651	0	137,215	0	0	0.000	4.300	N/A	0	0	01/20/2012	01/15/2037
31364E-BA-1	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1	2,132,450	82.8240	4,141,240	5,000,000	3,328,273	0	160,627	0	0	0.000	5.000	N/A	0	0	12/20/2010	03/23/2028
3136F1-EQ-9	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1	7,115,318	75.6170	14,367,325	19,000,000	10,882,230	0	527,697	0	0	0.000	5.030	N/A	0	0	06/28/2011	03/17/2031
3136F3-LA-2	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1	2,597,461	70.4870	4,834,758	6,859,000	3,784,918	0	160,031	0	0	0.000	4.350	N/A	0	0	03/14/2012	10/03/2033
34074M-TK-7	FLORIDA ST HSG FIN CORP SER 1 REV			2	1FE	204,228	102.6440	205,288	200,000	204,165	0	(63)	0	0	3.300	3.020	JJ	2,255	0	11/06/2019	07/01/2049
347658-YC-4	FORT LAUDERDALE FL WTR & SWR			2	1FE	3,890,000	105.1110	4,204,440	4,000,000	3,893,844	0	2,072	0	0	3.500	3.650	MS	46,667	140,000	02/06/2018	09/01/2048
392274-2K-1	GTR ORLANDO FL AVIATION AUTH SER A REV			2	1FE	887,013	100.7510	906,759	900,000	887,066	0	53	0	0	3.250	3.320	AO	7,150	0	09/20/2019	10/01/2054
40179P-AA-3	GUILFORD COUNTY NORTH CAROLINA (TAXABLE			2	1FE	518,860	103.1160	515,580	500,000	504,935	0	(2,054)	0	0	4.564	4.100	AO	5,705	22,820	03/29/2012	04/01/2032
407288-XX-2	HAMILTON COUNTY OHIO (TAXABLE)			2	1FE	500,500	102.5520	512,760	500,000	500,060	0	(63)	0	0	5.270	5.250	JD	2,196	26,350	10/15/2010	12/01/2030
432347-LQ-3	HILLSBOROUGH COUNTY FLORIDA (TAXABLE)			2	1FE	497,520	102.0360	510,180	500,000	498,405	0	125	0	0	5.300	5.340	FA	11,042	26,500	10/21/2010	08/01/2029
44244C-TB-3	HOUSTON TX UTIL SYS SER D REV			2	1FE	987,910	111.1210	1,111,210	1,000,000	988,185	0	238	0	0	4.000	4.070	MN	5,111	40,000	10/30/2018	11/15/2048
45202B-DJ-2	ILLINOIS ST HSG DEV AUTH MF SER A REV			2	1FE	750,000	100.8340	756,255	750,000	750,000	0	0	0	0	3.400	3.400	JJ	1,346	0	12/05/2019	01/01/2063
45462T-KM-3	INDIANA BOND BANK REV			2	1FE	147,843	101.6160	152,424	150,000	147,849	0	6	0	0	3.000	3.100	JJ	438	0	11/07/2019	01/15/2039
45528S-4Y-9	INDIANAPOLIS BOND BANK INDIANA (TAXABLE			1	1FE	1,197,950	118.7390	1,187,390	1,000,000	1,109,539	0	(13,340)	0	0	5.854	4.030	JJ	26,993	58,540	06/19/2012	01/15/2030
45528U-ZM-6	INDIANAPOLIS IN LOCAL PUBLIC REV SER A			2	1FE	993,290	105.4670	1,054,670	1,000,000	993,326	0	36	0	0	3.840	3.870	FA	16,000	12,480	03/22/2019	02/01/2054
485428-ZY-5	KANSAS DEV FINANCE AUTHORITY (TAXABLE)			1	1FE	1,180,000	124.2610	1,242,610	1,000,000	1,122,658	0	(8,663)	0	0	5.501	4.100	MN	9,168	55,010	06/13/2012	05/01/2034
485429-DB-7	KANSAS STATE (TAXABLE)			2	1FE	250,250	100.6230	251,558	250,000	250,007	0	(42)	0	0	5.945	5.920	MS	4,954	14,863	12/02/2010	03/01/2030
49130T-PQ-3	KENTUCKY HOUSING CORPORATION (TAXABLE)			2	1FE	190,000	102.6560	195,046	190,000	190,000	0	0	0	0	4.268	4.260	JJ	4,055	8,109	06/06/2012	01/01/2028
514349-DU-0	LANCASTER PA INDL DEV AUTH SER A REV			2	1FE	50,088	99.1120	49,556	50,000	50,082	0	(5)	0	0	3.000	2.960	JJ	596	0	09/10/2019	07/01/2049

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	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
54627D-DR-9	LOUISIANA ST HSG CORP SF MTGE REV SER A			2	1FE	245,000	106.9580	262,047	245,000	245,000	0	0	0	0	3.800	3.800	JD	776	6,284	03/08/2019	06/01/2044
560459-5F-2	MAINE MUNICIPAL BOND BANK (TAXABLE)			1	1FE	533,010	122.0420	610,210	500,000	520,708	0	(1,718)	0	0	5.666	5.090	MN	4,722	28,330	05/16/2011	11/01/2034
56052F-QN-8	MAINE ST HSG AUTH MTGE PURCH SER E REV			2	1FE	500,000	101.2350	506,175	500,000	500,000	0	0	0	0	3.100	3.100	MN	2,885	0	09/27/2019	11/15/2044
561851-KT-2	MANATEE CNTY FL PUBLIC UTILITI REV			2	1FE	904,100	106.4670	1,064,670	1,000,000	906,222	0	1,783	0	0	3.625	4.200	AO	9,063	37,358	10/22/2018	10/01/2048
574140-R7-6	MARYLAND NAT CAP PK MONT CNTY (TAXABLE)			2	1FE	89,149	103.9640	93,568	90,000	89,412	0	38	0	0	4.000	4.060	JD	300	3,600	03/28/2012	12/01/2031
574140-R8-4	MARYLAND NAT CAP PK MONT CNTY (TAXABLE)			2	1FE	172,569	103.8510	181,739	175,000	173,263	0	100	0	0	4.000	4.090	JD	583	7,000	03/28/2012	12/01/2032
57419R-5L-5	MARYLAND ST CMNTY DEV ADMIN SER A REV			2	1FE	250,000	106.8260	267,065	250,000	250,000	0	0	0	0	3.750	3.750	MS	3,125	4,375	02/27/2019	09/01/2039
57419T-CF-6	MARYLAND ST CMNTY DEV ADMIN DEPT HSG RE			2	1FE	200,000	103.1120	206,224	200,000	200,000	0	0	0	0	3.600	3.600	JJ	2,860	0	07/24/2019	07/01/2061
57586N-6S-5	MASSACHUSETTS ST HSG FIN AGY SER C-1 RE			2	1FE	375,000	100.6410	377,404	375,000	375,000	0	0	0	0	3.350	3.350	JD	663	0	11/21/2019	06/01/2062
57587A-Y9-3	MASSACHUSETTS ST HSG FIN AGY SER B-1 RE			2	1FE	1,000,000	100.6040	1,006,040	1,000,000	1,000,000	0	0	0	0	3.300	3.300	JD	5,592	0	10/24/2019	12/01/2056
576000-KV-4	MASSACHUSETTS SCH BLDG AUTH (TAXABLE)			1	1FE	642,750	132.0090	660,045	500,000	609,990	0	(5,007)	0	0	5.715	3.840	FA	10,795	28,575	08/16/2012	08/15/2039
59261A-XU-6	METRO TRANS AUTH NY SER A; SUBSER A-3			2	1FE	1,016,150	112.0470	1,120,475	1,000,000	1,014,851	0	(1,299)	0	0	4.000	3.800	MN	5,111	31,000	02/01/2019	11/15/2046
594654-GC-3	MICHIGAN ST HSG DEV AUTH SER B REV			2	1FE	1,400,000	100.7250	1,410,150	1,400,000	1,400,000	0	0	0	0	3.150	3.150	JD	7,473	0	10/09/2019	06/01/2050
59465M-6P-5	MICHIGAN ST HSG DEV AUTH SER A-1 REV			2	1FE	500,000	101.8050	509,025	500,000	500,000	0	0	0	0	3.600	3.600	AO	4,500	3,350	07/11/2019	10/01/2060
60636V-BW-6	MISSOURI STATE DEV FIN BRD (TAXABLE)			2	1FE	500,500	102.3370	511,685	500,000	500,127	0	(65)	0	0	4.240	4.220	MN	3,533	21,200	07/19/2012	11/01/2033
60636Y-HM-6	MISSOURI HSG DEV COMMN (TAXABLE)			2	1FE	165,165	102.2780	168,759	165,000	165,000	0	0	0	0	4.156	4.130	JJ	3,429	6,857	10/17/2012	07/01/2033
60637B-TW-0	MISSOURI ST HSG DEV COM SER A REV			2	1FE	245,000	107.5840	263,581	245,000	245,000	0	0	0	0	3.850	3.850	MN	1,572	5,607	03/01/2019	11/01/2044
613209-EB-7	MONTGOMERY CNTY AL PUBLIC BLDG AUTH REV			2	1FE	254,558	108.5440	271,360	250,000	254,219	0	(339)	0	0	4.000	3.760	MS	3,333	5,000	02/27/2019	03/01/2048
613347-JB-0	MONTGOMERY CNTY MD HSG OPPNTY SER A1 RE			2	1FE	500,000	100.5620	502,810	500,000	500,000	0	0	0	0	3.450	3.450	JJ	2,923	0	09/26/2019	07/01/2064
618027-BW-5	MORRIS COUNTY NEW JERSEY (TAXABLE)			2	1FE	500,500	103.8620	519,310	500,000	500,092	0	(60)	0	0	4.938	4.920	JD	1,097	24,690	12/08/2011	06/15/2027
641279-MU-5	NEVADA ST HSG DIV SF MTGE SER A REV			2	1FE	102,312	102.1330	102,133	100,000	102,282	0	(30)	0	0	3.400	3.100	AO	850	0	11/07/2019	10/01/2049
64469M-EY-3	NEW HAMPSHIRE ST HSG FIN AUTHM SER 2 RE			2	1FE	150,000	99.6210	149,432	150,000	150,000	0	0	0	0	3.350	3.350	JJ	1,047	0	10/04/2019	07/01/2061
64542W-BK-5	NEW HOPE TX CULTURAL EDU FACS FIN REV			2	1FE	1,000,000	103.8290	1,038,290	1,000,000	1,000,000	0	0	0	0	4.232	4.230	AO	10,580	42,320	11/03/2016	04/01/2048
646108-D5-6	NEW JERSEY ST HSG & MTGE FIN A SER A RE			2	1FE	50,000	99.2740	49,637	50,000	50,000	0	0	0	0	3.150	3.150	MN	66	0	12/04/2019	05/01/2053
647201-JH-6	NEW MEXICO ST MTGE FIN AUTH SER F REV			2	1FE	500,000	100.8160	504,080	500,000	500,000	0	0	0	0	3.100	3.100	JJ	2,411	0	10/03/2019	07/01/2049
64972C-7K-3	NEW YORK CITY HSG DEV CORP MUN REV			2	1FE	504,895	106.3720	531,860	500,000	504,382	0	(513)	0	0	4.050	3.900	MN	3,375	21,375	01/08/2019	11/01/2048
64972E-DD-8	NEW YORK CITY HSG DEV CORP REV			2	1FE	185,000	106.0160	196,130	185,000	185,000	0	0	0	0	3.950	3.950	MN	1,218	4,628	02/07/2019	11/01/2049
64972F-7H-3	NEW YORK CITY NY MUNI WTR FIN SER FF RE			2	1FE	995,000	104.3070	1,043,070	1,000,000	995,176	0	107	0	0	4.000	4.030	JD	1,778	40,000	10/10/2018	06/15/2045
64987D-S6-2	NEW YORK ST HSG FIN AGY SER P REV			2	1FE	100,000	100.1400	100,140	100,000	100,000	0	0	0	0	3.150	3.150	MN	114	0	12/04/2019	11/01/2054
649883-TM-7	NEW YORK STATE MTG AGY (TAXABLE)			2	1FE	355,397	102.6990	359,447	350,000	350,000	0	0	0	0	4.203	4.000	AO	3,678	14,711	07/13/2012	10/01/2027
649902-2E-2	NEW YORK STATE DORM AUTH (TAXABLE)			1	1FE	564,625	120.6500	603,250	500,000	540,490	0	(3,493)	0	0	5.289	4.220	MS	7,787	26,445	01/10/2012	03/15/2033
64990F-PX-6	NEW YORK STATE DORM AUTH SER D REV			2	1FE	150,779	100.5150	150,773	150,000	150,779	0	0	0	0	3.000	2.940	FA	0	0	12/19/2019	02/15/2049
650010-CT-6	NEW YORK ST THRUWAY AUTH GEN REV SER B			2	1FE	23,884	98.7170	24,679	25,000	23,887	0	3	0	0	3.000	3.220	JJ	127	0	11/12/2019	01/01/2053
658207-PA-7	NORTH CAROLINA HOUSING FIN AGY (TAXABLE			2	1FE	35,035	102.7430	35,960	35,000	35,000	0	0	0	0	4.319	4.290	JJ	756	1,512	07/10/2012	01/01/2029
658308-AA-9	NORTH CAROLINA TURNPIKE AUTH (TAXABLE)			1	1FE	800,632	120.9900	967,920	800,000	800,367	0	(33)	0	0	5.318	5.310	JJ	21,272	42,544	11/03/2010	01/01/2031
658909-VA-1	NORTH DAKOTA ST HSG FIN AGY SER C REV			2	1FE	500,000	103.0380	515,190	500,000	500,000	0	0	0	0	3.350	3.350	JJ	8,654	0	05/22/2019	07/01/2042
65944R-KX-9	N FORT BEND TX WTR AUTH WTR SER A REV			2	1FE	97,515	96.8300	96,830	100,000	97,523	0	8	0	0	3.000	3.110	JD	133	750	09/09/2019	12/15/2058
662835-A7-2	NORTH TEXAS MUNICIPAL WTR DIST REGLW			2	1FE	1,982,380	107.0510	2,141,020	2,000,000	1,982,941	0	370	0	0	3.750	3.800	JD	6,250	75,000	02/23/2018	06/01/2047
67756Q-ZV-2	OHIO ST HSG FIN AGY RSDL MTGER SER B RE			2	1FE	306,891	103.0510	309,153	300,000	306,802	0	(89)	0	0	3.350	3.050	MS	3,350	0	11/07/2019	09/01/2049
677659-U2-8	OHIO STATE WATER DEVELOPMENT (TAXABLE)			2	1FE	302,436	101.7150	284,802	280,000	281,327	0	(3,084)	0	0	6.050	4.880	JD	1,412	16,940	12/01/2011	12/01/2031
677659-V6-8	OHIO STATE WATER DEVELOPMENT (TAXABLE)			1	1FE	520,785	117.0590	556,030	475,000	502,655	0	(2,664)	0	0	4.817	4.000	JD	1,907	22,881	03/21/2012	12/01/2030
67908P-AZ-9	OKLAHOMA STATE (TAXABLE)			1	1FE	1,000,000	120.7530	1,207,530	1,000,000	1,000,000	0	0	0	0	5.610	5.610	JJ	28,050	56,100	07/21/2010	07/01/2030
68608W-AB-8	OREGON STATE UNIVERSITY REV TXB			2	1FE	5,030,200	106.5760	5,328,800	5,000,000	5,017,465	0	(2,911)	0	0	4.340	4.260	AO	54,250	217,000	04/23/2015	04/01/2044
70879Q-DW-0	PENNSYLVANIA ST HSG FIN AGY SF REV			2	1FE	250,000	102.5960	256,490	250,000	250,000	0	0	0	0	3.400	3.400	AO	2,125	2,219	05/23/2019	10/01/2049
709144-JC-4	COMMONWEALTH OF PENNSYLVANIA (TAXABLE)			2	1FE	492,370	102.2870	511,435	500,000	496,918	0	606	0	0	5.250	5.400	AO	6,563	26,250	09/24/2010	04/01/2027
70917S-6X-6	PENNSYLVANIA ST HGR EDUCTNL FACS REV			2	1FE	47,993	100.3890	50,195	50,000	47,995	0	3	0	0	3.000	3.220	FA	108	0	11/14/2019	08/15/2047
71883M-QB-3	PHOENIX AZ CIVIC IMPT CORP SER B REV			2	1FE	246,253	101.2510	253,128	250,000	246,258	0	5	0	0	3.250	3.330	JJ	451	0	11/07/2019	07/01/2049
73358W-4E-1	PORT AUTH OF NEW YORK & NEW JERSEY REV			2	1FE	990,780	102.1600	1,021,600	1,000,000	990,783	0	3	0	0	3.500	3.540	MN	2,722	0	11/20/2019	11/01/2067
746189-QU-6	PURDUE UNIVERSITY INDIANA (TAXABLE)			1	1FE	500,500	120.3130	601,565	500,000	500,322	0	(29)	0	0	5.184	5.170	JJ	12,960	25,920	11/05/2010	07/01/2030
746189-RM-3	PURDUE UNIVERSITY INDIANA (TAXABLE)			2	1FE	200,200	102.0210	204,042	200,000	200,014	0	(27)	0	0	5.955	5.940	JJ	5,955	11,910	12/02/2010	07/01/2030
76221T-LD-9	RHODE ISLAND ST HSG & MTG FIN SER 1B RE			2	1FE	1,000,000	101.3500	1,013,500	1,000,000	1,000,000	0	0	0	0	3.400	3.400	AO	5,950	0	10/03/2019	10/01/2059
762243-X9-9	RHODE ISLAND STATE (TAXABLE)			2	1FE	500,000	101.1370	505,685	500,000	500,000	0	0	0	0	6.386	6.380	MN	4,080	31,930	11/16/2010	05/15/2029
771902-HF-3	ROCHESTER MN HLTH CARE FACS REV			2	1FE	1,000,760	111.5950	1,115,950	1,000,000	1,000,712	0	(47)	0	0	4.000	3.980	MN	5,111	43,222	09/19/2018	11/15/2048
795685-DW-3	SALT LAKE COUNTY UTAH (TAXABLE)			2	1FE	500,000	103.6570	518,285	500,000	500,000	0	0	0	0	5.100	5.100	MN	4,250	25,500	10/20/2010	11/01/2032
837123-JM-1	SOUTH CAROLINA ST PORTS AUTH SER A REV			2	1FE	992,751	100.2680	1,017,720	1,015,000	992,790	0	39	0	0	3.250	3.350	JJ	8,155	0	09/18/2019	07/01/2059
83756C-XU-4	SOUTH DAKOTA HSG DEV AUTH SER A REV			2	1FE	915,000	107.1280	980,221	915,000	915,000	0	0	0	0	3.900	3.900	MN	5,948	24,286	02/06/2019	05/01/2042
874461-GL-4	TALLAHASSEE FLORIDA (TAXABLE)			1	1FE	566,250	120.3770	601,885	500,000	541,898	0	(3,674)	0	0	5.068	3.970	AO	6,335	25,340	06/20/2012	10/01/2030

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Family Heritage Life Insurance Company of America

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
880461-C9-7	TENNESSEE HSG DEV AGY RSDL FIN ISS 3 RE			2	1FE	125,000	98.3350	122,919	125,000	125,000	0	0	0	0	2.950	2.950	JJ	932	0	09/05/2019	07/01/2049
88059E-N7-5	TENNESSEE VALLEY AUTHORITY - STRIPPED	@			1	734,215	63.1900	1,202,511	1,903,000	1,003,689	0	39,448	0	0	0.000	4.050	N/A	0	0	03/13/2012	12/15/2035
88059E-N9-1	TENNESSEE VALLEY AUTHORITY - STRIPPED	@			1	709,191	61.0400	1,161,597	1,903,000	972,286	0	37,755	0	0	0.000	4.000	N/A	0	0	01/10/2012	12/15/2036
88059E-P2-4	TENNESSEE VALLEY AUTHORITY - STRIPPED	@			1	697,868	59.8470	1,138,902	1,903,000	951,608	0	37,041	0	0	0.000	4.000	N/A	0	0	03/08/2012	06/15/2037
88059E-P3-2	TENNESSEE VALLEY AUTHORITY - STRIPPED	@			1	684,148	58.9220	1,121,289	1,903,000	932,900	0	36,313	0	0	0.000	4.010	N/A	0	0	03/08/2012	12/15/2037
88059E-V3-5	TENNESSEE VALLEY AUTHORITY - STRIPPED	@			1	561,973	73.7010	916,112	1,243,000	768,732	0	30,286	0	0	0.000	4.060	N/A	0	0	03/14/2012	12/15/2031
88059E-V4-3	TENNESSEE VALLEY AUTHORITY - STRIPPED	@			1	550,798	72.3650	899,508	1,243,000	753,443	0	29,683	0	0	0.000	4.060	N/A	0	0	03/14/2012	06/15/2032
88059E-V5-0	TENNESSEE VALLEY AUTHORITY - STRIPPED	@			1	539,835	71.0680	883,379	1,243,000	738,448	0	29,092	0	0	0.000	4.060	N/A	0	0	03/14/2012	12/15/2032
88059E-V6-8	TENNESSEE VALLEY AUTHORITY - STRIPPED	@			1	810,031	69.8570	1,329,394	1,903,000	1,108,053	0	43,653	0	0	0.000	4.060	N/A	0	0	03/14/2012	06/15/2033
88059E-V7-6	TENNESSEE VALLEY AUTHORITY - STRIPPED	@			1	793,913	68.5630	1,304,771	1,903,000	1,086,005	0	42,785	0	0	0.000	4.060	N/A	0	0	03/14/2012	12/15/2033
88059E-V8-4	TENNESSEE VALLEY AUTHORITY - STRIPPED	@			1	787,861	67.3060	1,280,841	1,903,000	1,073,499	0	41,685	0	0	0.000	3.990	N/A	0	0	03/08/2012	06/15/2034
88059E-V9-2	TENNESSEE VALLEY AUTHORITY - STRIPPED	@			1	772,409	65.9940	1,255,875	1,903,000	1,052,446	0	40,867	0	0	0.000	4.000	N/A	0	0	03/08/2012	12/15/2034
88059E-W2-6	TENNESSEE VALLEY AUTHORITY - STRIPPED	@			1	749,097	64.2520	1,222,727	1,903,000	1,024,026	0	40,246	0	0	0.000	4.050	N/A	0	0	03/13/2012	06/15/2035
88059E-YA-6	TENNESSEE VALLEY AUTHORITY - STRIPPED	@			1	546,601	73.7010	891,054	1,209,000	747,705	0	29,457	0	0	0.000	4.060	N/A	0	0	03/14/2012	12/15/2031
88059E-YB-4	TENNESSEE VALLEY AUTHORITY - STRIPPED	@			1	535,732	72.3650	874,903	1,209,000	732,834	0	28,871	0	0	0.000	4.060	N/A	0	0	03/14/2012	06/15/2032
88059E-YC-2	TENNESSEE VALLEY AUTHORITY - STRIPPED	@			1	525,069	71.0680	859,213	1,209,000	718,249	0	28,297	0	0	0.000	4.060	N/A	0	0	03/14/2012	12/15/2032
88059E-YD-0	TENNESSEE VALLEY AUTHORITY - STRIPPED	@			1	514,623	69.8570	844,581	1,209,000	703,960	0	27,734	0	0	0.000	4.060	N/A	0	0	03/14/2012	06/15/2033
88059E-YE-8	TENNESSEE VALLEY AUTHORITY - STRIPPED	@			1	504,383	68.5760	829,095	1,209,000	689,953	0	27,182	0	0	0.000	4.060	N/A	0	0	03/14/2012	12/15/2033
88059E-YF-5	TENNESSEE VALLEY AUTHORITY - STRIPPED	@			1	500,538	67.3190	813,894	1,209,000	682,007	0	26,483	0	0	0.000	3.990	N/A	0	0	03/08/2012	06/15/2034
88059E-YG-3	TENNESSEE VALLEY AUTHORITY - STRIPPED	@			1	490,721	66.0000	797,950	1,209,000	668,632	0	25,964	0	0	0.000	4.000	N/A	0	0	03/08/2012	12/15/2034
88059E-YH-1	TENNESSEE VALLEY AUTHORITY - STRIPPED	@			1	475,911	64.2520	776,814	1,209,000	650,577	0	25,569	0	0	0.000	4.050	N/A	0	0	03/13/2012	06/15/2035
88059F-BA-8	TENNESSEE VALLEY AUTHORITY - STRIPPED	@			1	405,919	58.6730	592,602	1,010,000	527,826	0	18,651	0	0	0.000	3.630	N/A	0	0	09/12/2012	01/15/2038
882750-PL-0	TEXAS ST DEPT OF HSG & CMNTY SER A REV			2	1FE	500,000	107.2160	536,080	500,000	500,000	0	0	0	0	3.950	3.950	JJ	9,875	5,596	02/06/2019	01/01/2050
88275F-RC-5	TEXAS ST DEPT OF HSG & CMNTY AFFS SER A			2	1FE	256,740	105.8530	264,633	250,000	256,518	0	(222)	0	0	3.750	3.400	MS	3,229	0	07/17/2019	09/01/2049
882854-J7-8	TEXAS ST WTR DEV BRD- SER A; REVENUE			2	1FE	1,991,680	111.2380	2,224,760	2,000,000	1,991,894	0	171	0	0	4.000	4.020	AO	16,889	80,000	10/09/2018	04/15/2048
91514A-GX-7	UNIV OF TEXAS TX UNIV SER B			2	1FE	3,409,404	104.7780	3,714,380	3,545,000	3,415,445	0	3,227	0	0	3.375	3.600	FA	45,199	119,644	02/05/2018	08/15/2044
915455-MN-6	UPPER ALLEGHENY PA JT SANTN AU SER A RE			2	1FE	9,768	97.7260	9,773	10,000	9,768	0	1	0	0	3.000	3.120	MS	39	0	10/17/2019	09/01/2049
91754R-RZ-2	UTAH STATE BOARD REGENTS (TAXABLE)			2	1FE	507,865	102.3900	511,950	500,000	500,727	0	(931)	0	0	5.100	4.890	AO	6,375	25,500	08/19/2010	04/01/2030
92812Q-4B-0	VIRGINIA HOUSING DEV AUTH (TAXABLE)			2	1FE	1,015,000	102.7170	1,027,170	1,000,000	1,004,127	0	(1,714)	0	0	4.422	4.220	AO	11,055	44,220	10/09/2012	10/01/2042
92812Q-V3-8	VIRGINIA HOUSING DEV AUTH (TAXABLE)			2	1FE	1,000,000	103.4550	1,034,550	1,000,000	1,000,000	0	0	0	0	5.251	5.250	JJ	26,255	52,510	11/17/2011	01/01/2039
92812V-RB-4	VIRGINIA ST HSG DEV AUTH REV				1FE	488,740	104.6990	523,495	500,000	488,940	0	200	0	0	3.800	3.920	MS	6,333	19,000	01/07/2019	03/01/2053
92812V-VD-5	VIRGINIA ST HSG DEV AUTH REV SER A			2	1FE	250,000	106.3050	265,763	250,000	250,000	0	0	0	0	3.875	3.870	MS	3,229	4,171	02/27/2019	09/01/2049
928172-WG-6	VIRGINIA STATE (TAXABLE)			1	1FE	487,113	125.8960	591,711	470,000	480,710	0	(883)	0	0	5.900	5.570	FA	11,554	27,730	11/10/2010	08/01/2030
92818A-EY-8	VIRGINIA RESOURCES AUTHORITY (TAXABLE)			1	1FE	505,000	114.1540	570,770	500,000	503,203	0	(256)	0	0	4.353	4.270	MN	3,628	21,764	11/18/2011	11/01/2031
92818G-JN-4	VIRGINIA RESOURCES AUTHORITY (TAXABLE)			1	1FE	599,960	126.3600	606,528	480,000	560,335	0	(6,073)	0	0	6.000	4.020	MN	4,800	28,800	08/07/2012	11/01/2039
93978T-ZF-9	WASHINGTON ST HSG FIN COMMISSION REV			2	1FE	329,640	105.3830	368,841	350,000	330,175	0	459	0	0	3.800	4.170	JD	1,108	13,300	11/05/2018	12/01/2045
95308R-RH-4	W HARRIS CNTY TX REGL WTR AUTH SYS REV			2	1FE	74,063	97.1080	72,831	75,000	74,060	0	3	0	0	3.000	3.050	JD	100	650	09/04/2019	12/15/2058
96005P-AE-7	WESTERVILLE OHIO (TAXABLE)			2	1FE	400,000	104.9660	419,864	400,000	400,000	0	0	0	0	6.030	6.030	JD	2,010	24,120	05/12/2011	12/01/2031
97689Q-LX-2	WISCONSIN ST HSG & ECON DEV SER C REV			2	1FE	49,918	100.4980	50,249	50,000	49,918	0	1	0	0	2.950	2.960	MS	455	0	09/12/2019	03/01/2042
976904-U7-5	WISCONSIN ST HSG & ECON DEV AUTH REV			2	1FE	50,000	100.7550	50,371	50,000	50,000	0	0	0	0	3.375	3.370	MN	124	0	11/15/2019	05/01/2057
977123-ZJ-0	WISCONSIN STATE (TAXABLE)			2	1FE	500,000	101.8430	509,215	500,000	500,000	0	0	0	0	5.700	5.700	JJ	14,250	28,500	11/23/2010	07/01/2028
97712D-4S-2	WISCONSIN ST HLTH & EDUCTNL FACS REV			2	1FE	98,716	98.8260	98,826	100,000	98,718	0	1	0	0	3.125	3.200	JD	95	0	11/26/2019	12/15/2044
983220-UF-2	WYOMING ST CMNTY DEV AUTH HSG SER 3 REV			2	1FE	50,000	96.9100	48,455	50,000	50,000	0	0	0	0	2.875	2.870	JD	120	264	09/06/2019	12/01/2044
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						188,048,603	XXX	298,790,081	376,575,000	243,065,287	0	7,611,182	0	0	XXX	XXX	XXX	719,172	2,569,586	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						188,048,603	XXX	298,790,081	376,575,000	243,065,287	0	7,611,182	0	0	XXX	XXX	XXX	719,172	2,569,586	XXX	XXX
001192-AK-9	AGL CAPITAL CORP SR UNSCD			2	2FE	2,988,540	108.7500	3,262,527	3,000,000	2,990,012	0	239	0	0	4.400	4.420	JD	11,000	132,000	05/13/2013	06/01/2043
00206R-BK-7	AT&T INC SR UNSCD			2	2FE	2,835,710	107.4620	3,223,878	3,000,000	2,851,954	0	2,963	0	0	4.350	4.680	JD	5,800	130,500	09/24/2014	06/15/2045
00206R-JD-5	AT&T INC SR UNSCD			1	2FE	3,553,950	125.8220	3,774,663	3,000,000	3,545,104	0	(8,846)	0	0	6.200	4.780	MS	54,767	93,000	06/05/2019	03/15/2040
00256@-AB-5	AARON'S INC SR NOTE - P			1	3	1,200,000	101.2340	1,214,810	1,200,000	1,200,000	0	0	0	0	4.750	4.750	JAJO	12,192	57,000	04/14/2014	04/14/2021
00287Y-BS-7	ABBVIE INC SR UNSCD 144A			2	2FE	248,908	105.7240	264,312	250,000	248,910	0	2	0	0	4.250	4.270	MN	1,181	0	11/21/2019	11/21/2049
00507V-AN-9	ACTIVISION BLIZZARD INC SR UNSCD			2	2FE	2,987,240	114.4730	3,434,193	3,000,000	2,987,323	0	193	0	0	4.500	4.520	JD	6,000	135,000	07/26/2018	06/15/2047
012725-AD-9	ALBEMARLE CORP SR UNSCD			2	2FE	2,045,890	114.3070	2,286,140	2,000,000	2,045,384	0	(506)	0	0	5.450	5.280	JD	9,083	109,000	05/02/2019	12/01/2044
020002-AY-7	ALLSTATE CORP SR UNSCD			1	1FE	803,221	122.4010	968,195	791,000	802,237	0	(272)	0	0	5.200	5.090	JJ	18,966	41,132	12/14/2015	01/15/2042
023135-BM-7	AMAZON.COM INC SR UNSCD			2	1FE	4,959,100	121.6080	6,080,430	5,000,000	4,959,872	0	423	0	0	4.250	4.290	FA	76,146	212,500	08/15/2017	08/22/2057
030288-AB-0	AMERICAN TRANSMISSION SYST SR UNSCD 144			2	1FE	2,970,210	125.5350	3,766,062	3,000,000	2,972,702	0	547	0	0	5.000	5.060	MS	50,000	150,000	09/25/2014	09/01/2044
03040W-AJ-4	AMERICAN WATER CAP CORP SR UNSCD			2	2FE	4,990,900	111.8650	5,593,265	5,000,000	4,992,052	0	200	0	0	4.300	4.310	JD	17,917	215,000	12/12/2012	12/01/2042

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes: 3 Code	Codes: 4 Foreign	Codes: 5 Bond Char	6 NAIC Designation and Administrative Symbol	7 Actual Cost	Fair Value: 8 Rate Used to Obtain Fair Value	Fair Value: 9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value: 12 Unrealized Valuation Increase/ (Decrease)	Change in Book/Adjusted Carrying Value: 13 Current Year's (Amortization) Accretion	Change in Book/Adjusted Carrying Value: 14 Current Year's Other-Than-Temporary Impairment Recognized	Change in Book/Adjusted Carrying Value: 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Interest: 16 Rate of	Interest: 17 Effective Rate of	Interest: 18 When Paid	Interest: 19 Admitted Amount Due and Accrued	Interest: 20 Amount Received During Year	Dates: 21 Acquired	Dates: 22 Stated Contractual Maturity Date
031162-BH-2	AMGEN INC SR UNSCD			2	2FE	2,280,120	125.3410	2,506,826	2,000,000	2,261,726	0	(6,710)	0	0	5.650	4.680	JD	5,022	113,000	02/08/2017	06/15/2042
035229-CN-1	ANHEUSER-BUSCH COS LLC SR UNSCD			1	2FE	6,109,550	136.5830	6,829,175	5,000,000	6,020,215	0	(23,117)	0	0	6.500	5.000	FA	135,417	325,000	10/15/2015	02/01/2043
03523T-BT-4	ANHEUSER-BUSCH INBEV WOR SR UNSCD			2	2FE	444,970	111.9480	559,744	500,000	445,795	0	825	0	0	4.439	5.160	AO	5,240	22,195	01/08/2019	10/06/2048
03523T-BW-7	ANHEUSER-BUSCH INBEV WOR SR UNSCD			2	2FE	1,494,675	137.1150	2,056,731	1,500,000	1,494,708	0	33	0	0	5.800	5.820	JJ	38,183	43,500	01/10/2019	01/23/2059
035240-AG-5	ANHEUSER BUSCH INBEV WOR SR UNSCD			1	2FE	3,165,780	118.1130	3,543,399	3,000,000	3,154,315	0	(3,990)	0	0	4.950	4.570	JJ	68,475	148,500	12/19/2016	01/15/2042
03765H-AC-5	APOLLO MGMT HOLDIN SR UNSCD 144A			2	1FE	237,473	113.7040	284,261	250,000	237,649	0	177	0	0	5.000	5.340	MS	3,681	12,500	02/13/2019	03/15/2048
03820C-A#-2	APPLIED INDSTRL TECHNOLOGIES INC SR N -			1	2	2,997,000	100.4060	3,012,201	3,000,000	2,999,304	0	449	0	0	3.190	3.200	JJ	47,850	95,700	07/01/2014	07/01/2022
03938J-AA-7	ARCH CAPITAL GRP US INC SR UNSCD			1	2FE	3,308,880	122.8030	3,684,105	3,000,000	3,278,356	0	(6,413)	0	0	5.144	4.500	MN	25,720	154,320	10/01/2014	11/01/2043
039483-AS-1	ARCHER DANIELS SR UNSCD			1	1FE	1,312,480	135.3020	1,353,025	1,000,000	1,274,822	0	(19,465)	0	0	7.000	3.910	FA	29,167	70,000	01/09/2018	02/01/2031
039483-BH-4	ARCHER DANIELS MIDLAND SR UNSCD			1	1FE	1,936,020	110.6350	2,212,700	2,000,000	1,944,499	0	1,383	0	0	4.016	4.200	AO	16,733	80,320	02/26/2013	04/16/2043
04010L-AV-5	ARES CAPITAL CORP SR UNSCD			2	2FE	2,988,630	104.4330	3,133,005	3,000,000	2,991,613	0	1,421	0	0	4.250	4.310	MS	42,500	127,500	01/08/2018	03/01/2025
04317@-AN-8	ARTHUR J GALLAGHER & COMPANY - P			1	2	3,000,000	105.4940	3,164,844	3,000,000	3,000,000	0	0	0	0	4.310	4.310	JD	2,514	129,300	06/24/2014	06/24/2025
04621X-AD-0	ASSURANT INC SR UNSCD NTE				2FE	2,384,580	119.5980	2,391,976	2,000,000	2,325,344	0	(15,396)	0	0	6.750	5.110	FA	51,000	135,000	10/23/2015	02/15/2034
04621X-AF-5	ASSURANT INC SR UNSCD			1	2FE	1,992,700	104.4370	2,088,756	2,000,000	1,997,318	0	769	0	0	4.000	4.040	MS	23,556	80,000	03/25/2013	03/15/2023
049560-AL-9	ATMOS ENERGY CORP SR UNSCD			2	1FE	2,994,360	112.0840	3,362,547	3,000,000	2,995,141	0	124	0	0	4.150	4.160	JJ	57,408	124,500	01/08/2013	01/15/2043
05348E-AZ-2	AVALONBAY COMMUNITIES SER MTN SR UNSCD			2	1FE	982,600	110.1340	1,101,346	1,000,000	983,655	0	336	0	0	3.900	4.000	AO	8,233	39,000	10/06/2016	10/15/2046
05379B-AM-9	AVISTA CORP SECURED 1ST MORTG			1	1FE	1,231,560	125.8580	1,258,587	1,000,000	1,212,490	0	(8,252)	0	0	5.700	4.000	JJ	28,500	57,000	08/09/2017	07/01/2037
05971J-AA-0	BANCORP SOUTH SUBORD			2,5	2FE	500,000	100.7380	503,692	500,000	500,000	0	0	0	0	4.125	4.120	MN	2,349	0	11/13/2019	11/20/2029
06051G-EU-9	BANK OF AMERICA CORP				1FE	2,013,120	103.4060	2,068,122	2,000,000	2,004,581	0	(1,418)	0	0	3.300	3.220	JJ	31,167	66,000	05/15/2013	01/11/2023
06051G-FG-9	BANK OF AMERICA CORP SR UNSCD				1FE	3,225,570	127.8950	3,836,874	3,000,000	3,203,708	0	(4,621)	0	0	4.875	4.410	AO	36,563	146,250	10/17/2014	04/01/2044
07177M-AN-3	BAXALTA INC SR UNSCD			2	2FE	677,740	128.3000	813,428	634,000	674,874	0	(834)	0	0	5.250	4.800	JD	740	33,285	04/06/2016	06/23/2045
071813-AX-7	BAXTER INTERNATIONAL INC SR UNSCD			1	1FE	586,745	133.7180	668,594	500,000	584,153	0	(2,592)	0	0	6.250	4.830	JD	2,604	31,250	02/01/2019	12/01/2037
07274N-BH-5	BAYER US FINANCE II LLC SR UNSCD 144A			2	2FE	201,135	96.7300	241,826	250,000	201,336	0	201	0	0	4.700	5.950	JJ	5,418	5,875	02/28/2019	07/15/2064
075887-AV-1	BECTON DICKINSON SR UNSCD			1	2FE	1,270,570	123.8430	1,238,430	1,000,000	1,244,458	0	(8,090)	0	0	6.000	4.150	MN	7,667	60,000	08/03/2016	05/15/2039
084423-AP-7	BERKLEY (WR) CORP SR UNSCD			1	2FE	1,155,170	124.0520	1,240,524	1,000,000	1,136,451	0	(4,922)	0	0	6.250	5.050	FA	23,611	62,500	11/10/2015	02/15/2037
084423-AT-9	BERKLEY (WR) CORPORATION SR UNSCD			1	2FE	2,971,950	111.6760	3,350,301	3,000,000	2,974,634	0	531	0	0	4.750	4.800	FA	59,375	142,500	09/25/2014	08/01/2044
084664-BU-4	BERKSHIRE HATHAWAY FINANCE CORP SR UNSC			1	1FE	2,070,520	117.8770	2,357,550	2,000,000	2,060,898	0	(1,618)	0	0	4.400	4.180	MN	11,244	88,000	04/09/2013	05/15/2042
09062X-AD-5	BIOGEN INC SR UNSCD			2	1FE	4,424,600	120.5160	4,820,660	4,000,000	4,396,512	0	(8,388)	0	0	5.200	4.530	MS	61,244	208,000	10/06/2016	09/15/2045
092113-AN-9	BLACK HILLS CORP SR UNSCD			2	2FE	1,989,100	104.3660	2,087,324	2,000,000	1,989,821	0	203	0	0	4.200	4.230	MS	24,733	84,000	08/10/2016	09/15/2046
09256B-AE-7	BLACKSTONE HOLDINGS FINA SR UNSCD 144A			1	1FE	8,119,300	135.3300	9,473,107	7,000,000	8,082,484	0	(25,057)	0	0	6.250	5.090	FA	165,278	437,500	06/28/2018	08/15/2042
09256B-AK-3	BLACKSTONE HOLDINGS SR UNSCD 144A			2	1FE	976,920	107.4200	1,074,207	1,000,000	977,842	0	420	0	0	4.000	4.130	AO	9,889	40,000	10/02/2017	10/02/2047
097023-CR-4	BOEING CO SR UNSCD				1FE	247,663	106.7980	266,995	250,000	247,673	0	10	0	0	3.950	3.990	FA	4,142	0	07/29/2019	08/01/2059
110122-BR-8	BRISTOL-MYERS SQUIBB CO SR UNSCD 144A			1	1FE	2,538,120	133.3240	2,666,490	2,000,000	2,536,205	0	(1,915)	0	0	5.700	3.810	AO	24,067	0	11/20/2019	10/15/2040
110122-BS-6	BRISTOL-MYERS SQUIBB CO SR UNSCD 144A			1	1FE	4,675,936	128.5910	4,860,755	3,780,000	4,673,350	0	(2,586)	0	0	5.250	3.730	FA	74,970	0	11/20/2019	08/15/2043
114259-AP-9	BROOKLYN UNION GAS CO SR UNSCD 144A			2	1FE	4,390,920	115.0190	4,600,760	4,000,000	4,363,129	0	(8,058)	0	0	4.504	3.930	MS	55,549	180,160	05/06/2016	03/10/2046
118230-AM-3	BUCKEYE PARTNERS LP SR UNSCD			2	3FE	2,781,375	90.1580	2,330,595	2,585,000	2,773,230	0	(4,004)	0	0	5.850	5.300	MN	19,323	151,223	12/01/2017	11/15/2043
12189L-AG-6	BURLINGTN NORTH SANTE FE SR UNSCD			2	1FE	1,106,520	122.4100	1,224,108	1,000,000	1,094,535	0	(2,699)	0	0	4.950	4.260	MS	14,575	49,500	03/06/2015	09/15/2041
12189L-AK-7	BURLINGTON NORTHERN SANTA FE LLC			2	1FE	2,046,840	116.1900	2,323,816	2,000,000	2,040,288	0	(1,080)	0	0	4.375	4.230	MS	29,167	87,500	02/26/2013	09/01/2042
12542R-K#-6	CHS INC SR UNSCD - P			1	2	3,800,000	116.5900	4,430,435	3,800,000	3,800,000	0	0	0	0	5.400	5.400	JJ	88,920	205,200	01/25/2016	01/25/2036
12626P-AN-3	CRH AMERICA INC SR UNSCD 144A			2	2FE	2,152,300	117.5230	2,350,466	2,000,000	2,143,810	0	(3,028)	0	0	5.125	4.630	MN	12,243	102,500	01/11/2017	05/18/2045
126408-GK-3	CSX CORP SR UNSCD			1	2FE	1,430,851	132.6810	1,443,573	1,088,000	1,391,562	0	(12,046)	0	0	6.150	3.910	MN	11,152	66,912	07/29/2016	05/01/2037
126408-GS-6	CSX CORP SR UNSCD			1	2FE	1,697,182	135.6750	1,774,639	1,308,000	1,671,473	0	(11,173)	0	0	6.220	4.170	AO	13,786	81,358	08/11/2017	04/30/2040
126650-CM-0	CVS HEALTH CORP SR UNSCD			2	2FE	2,953,290	114.4820	3,434,460	3,000,000	2,960,100	0	1,664	0	0	4.875	4.990	JJ	65,406	146,250	07/13/2015	07/20/2035
12692@-AA-4	CVSR HOLDCO LLC SR SCD -P			1	5PL	2,729,093	92.2180	2,516,715	2,729,093	2,729,093	0	0	0	0	4.680	4.680	MS	32,285	127,710	07/15/2016	03/31/2037
134429-AZ-2	CAMPBELL SOUP CO SR UNSCD			1	2FE	3,938,350	97.9880	4,899,415	5,000,000	3,968,747	0	23,026	0	0	3.800	5.390	FA	78,639	190,000	08/30/2018	08/02/2042
134429-BH-1	CAMPBELL SOUP CO SR UNSCD			2	2FE	995,270	115.6940	1,156,943	1,000,000	995,401	0	75	0	0	4.800	4.830	MS	14,133	48,000	03/12/2018	03/15/2048
141781-BC-7	CARGILL INC SR UNSCD 144A			1	1FE	1,960,840	112.4110	2,248,234	2,000,000	1,966,204	0	867	0	0	4.100	4.210	MN	13,667	82,000	03/01/2013	11/01/2042
14314C-AA-3	CARLYLE FINANCE LLC SR UNSCD 144A			2	2FE	1,998,280	118.4680	2,369,376	2,000,000	1,998,314	0	25	0	0	5.650	5.650	MS	33,272	113,314	09/14/2018	09/15/2048
149123-CB-5	CATERPILLAR INC SR UNSCD			1	1FE	2,860,170	112.0110	3,360,333	3,000,000	2,879,300	0	3,201	0	0	3.803	4.070	FA	43,101	114,090	05/13/2013	08/15/2042
15189W-AD-2	CENTERPOINT ENERGY RESOU SR UNSCD			1	2FE	2,452,416	132.2570	2,446,769	1,850,000	2,406,107	0	(20,588)	0	0	6.625	4.210	MN	20,427	122,563	09/01/2017	11/01/2037
161175-BA-1	CHARTER COMM OPT LLC/CAP SR SCD			2	2FE	3,424,188	124.3000	3,648,214	2,935,000	3,405,820	0	(8,676)	0	0	6.484	5.320	AO	35,947	190,305	11/06/2017	10/23/2045
161175-BC-7	CHARTER COMM OPT LLC/CAP SR SECURED			2	2FE	1,258,430	128.9710	1,289,716	1,000,000	1,257,920	0	(510)	0	0	6.834	5.220	AO	12,909	34,170	10/16/2019	10/23/2055
171340-AL-6	CHURCH & DWIGHT CO INC SR UNSCD			2	2FE	1,859,020	109.0290	2,180,580	2,000,000	1,863,682	0	2,510	0	0	3.950	4.370	FA	32,917	79,000	02/12/2018	08/01/2047
172062-AE-1	CINCINNATI FINL GROUP SR UNSCD			1	1FE	2,733,025	133.0350	2,973,348	2,235,000	2,649,058	0	(19,426)	0	0	6.125	4.410	MN	22,816	136,894	04/23/2015	11/01/2034
185508-AG-3	CLECO POWER LLC SR UNSCD			1	2FE	1,843,809	125.5750	1,852,240	1,475,000	1,823,303	0	(10,136)	0	0	6.000	4.280	JD	7,375	88,500	12/04/2017	12/01/2040
20030N-BB-6	COMCAST CORP SR UNSCD			1	1FE	1,334,360	141.4900	1,414,900	1,000,000	1,305,846	0	(9,549)	0	0	6.400	4.140	MS	21,333	64,000	11/10/2016	03/01/2040
205887-CD-2	CONAGRA BRANDS INC SR UNSCD			2	2FE	995,830	118.6640	1,186,643	1,000,000	995,992	0	133	0	0	5.300	5.330	MN	8,833	54,325	10/15/2018	11/01/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
207597-EF-8	CONNECTICUT LIGHT AND POWER COMPANY			2	1FE	2,987,190	101.3620	3,040,878	3,000,000	2,995,642	0	1,362	0	0	2.500	2.550	JJ	34,583	75,000	05/15/2013	01/15/2023
209111-EQ-2	CONS EDISON CO OF NY SR UNSCD SER 06-E			1	1FE	1,137,130	129.1340	1,291,348	1,000,000	1,132,511	0	(4,619)	0	0	5.700	4.560	JD	4,750	57,000	01/29/2019	12/01/2036
220062-AA-1	GONZAGA UNIVERSITY SER 16-A SECURED			1	1FE	2,000,000	104.5710	2,091,428	2,000,000	2,000,000	0	0	0	0	4.158	4.150	AO	20,790	83,160	10/13/2016	04/01/2046
23311V-AF-4	DCP MIDSTREAM OPERATING SR UNSCD			2	3FE	2,970,180	96.7500	2,902,500	3,000,000	2,972,912	0	512	0	0	5.600	5.660	AO	42,000	168,000	03/10/2014	04/01/2044
260543-CE-1	DOW CHEMICAL CO SR UNSCD			2	2FE	972,390	116.2180	1,162,186	1,000,000	975,624	0	570	0	0	5.250	5.440	MN	6,708	52,500	08/22/2013	11/15/2041
260543-CG-6	DOW CHEMICAL CO SR UNSCD			2	2FE	1,570,747	106.7380	1,750,508	1,640,000	1,579,531	0	1,462	0	0	4.375	4.630	MN	9,168	71,750	03/20/2013	11/15/2042
260543-CR-2	DOW CHEMICAL CORP SR UNSCD			2	2FE	3,500,000	124.7540	4,366,415	3,500,000	3,500,000	0	0	0	0	5.550	5.550	MN	16,727	0	11/18/2019	11/30/2048
26138E-AJ-8	DR PEPPER SNAPPLE GROUP SR UNSCD			1	2FE	3,791,880	139.1440	4,174,335	3,000,000	3,753,355	0	(23,882)	0	0	7.450	5.290	MN	37,250	223,500	05/08/2018	05/01/2038
26138E-AT-6	DR PEPPER SNAPPLE SR UNSCD			2	2FE	1,000,000	109.9680	1,099,683	1,000,000	1,000,000	0	0	0	0	4.500	4.500	MN	5,750	45,000	03/24/2017	11/15/2045
26860#-AA-8	EIF PIO PICO LLC SR SCD -P			1	2PL	2,796,908	102.4510	2,865,460	2,796,908	2,796,908	0	0	0	0	4.170	4.170	JD	58,640	116,631	02/11/2015	12/31/2041
26882P-BE-1	ERAC USA FINANCE LLC SR UNSCD 144A				2FE	7,401,840	141.4570	8,487,438	6,000,000	7,346,619	0	(45,779)	0	0	7.000	5.070	AO	88,667	420,000	10/15/2018	10/15/2037
26884A-BH-5	ERP OPERATING LP SR UNSCD			2	1FE	3,967,520	110.7590	4,430,376	4,000,000	3,968,931	0	604	0	0	4.000	4.040	FA	66,667	160,000	08/01/2017	08/01/2047
26884L-AF-6	EQT CORP SR UNSCD			2	2FE	4,201,805	93.0000	4,185,027	4,500,000	4,227,047	0	21,613	0	0	3.900	4.840	AO	43,875	136,500	07/15/2019	10/01/2027
26884T-AH-5	ERAC USA FINANCE LLC (144A)			1	2FE	2,016,080	102.9330	2,058,674	2,000,000	2,005,291	0	(1,787)	0	0	3.300	3.200	AO	13,933	66,000	05/20/2013	10/15/2022
277432-AL-4	EASTMAN CHEMICAL CO SR UNSCD			2	2FE	3,128,860	108.7250	3,261,753	3,000,000	3,111,690	0	(2,884)	0	0	4.800	4.530	MS	48,000	144,000	05/29/2013	09/01/2042
278062-AD-6	EATON CORP			1	2FE	3,101,850	113.3490	3,400,470	3,000,000	3,074,918	0	(4,471)	0	0	4.000	3.750	MN	19,667	120,000	04/23/2013	11/02/2032
278062-AE-4	EATON CORP SR UNSCD			1	2FE	5,171,550	111.4410	5,572,090	5,000,000	5,147,230	0	(3,913)	0	0	4.150	3.950	MN	34,007	207,500	12/28/2012	11/02/2042
278865-AM-2	ECOLAB INC SR UNSCD			1	1FE	3,029,778	131.0760	3,511,531	2,679,000	3,000,077	0	(8,317)	0	0	5.500	4.620	JD	9,414	147,345	03/02/2016	12/08/2041
28370T-AD-1	KINDER MORGAN ENER PART SR UNSCD			1	2FE	1,430,977	136.7540	1,539,852	1,126,000	1,417,405	0	(7,396)	0	0	7.500	5.410	MN	10,791	84,450	02/06/2018	11/15/2040
292480-AL-4	ENABLE MIDSTREAM PARTNER SR UNSCD			2	2FE	986,580	101.3950	1,013,953	1,000,000	987,943	0	1,128	0	0	4.950	5.120	MN	6,325	49,500	10/23/2018	05/15/2028
29250R-AW-6	ENBRIDGE ENERGY PARTNERS SR UNSCD			2	2FE	2,989,620	116.5670	3,497,031	3,000,000	2,993,326	0	942	0	0	5.875	5.920	AO	37,208	176,250	10/01/2015	10/15/2025
29273R-AR-0	ENERGY TRANSFER LP SR UNSCD			2	2FE	512,415	118.8900	594,454	500,000	512,187	0	(228)	0	0	6.500	6.290	FA	13,542	32,500	01/07/2019	02/01/2042
29278N-AE-3	ENERGY TRANSFER OPERATNG SR UNSCD			2	2FE	269,788	116.3520	290,882	250,000	269,616	0	(172)	0	0	6.000	5.450	JD	667	15,000	05/15/2019	06/15/2048
29364D-AT-7	ENTERGY ARKANSAS INC SECURED 1ST MTG			2	1FE	1,985,760	107.1170	2,142,358	2,000,000	1,986,968	0	259	0	0	4.950	4.990	JD	4,400	99,000	12/03/2014	12/15/2044
29364N-10-8	ENTERGY MISSISSIPPI INC 1ST MTG SCD			2	1FE	1,000,000	105.8530	1,058,533	1,000,000	1,000,000	0	0	0	0	4.900	4.900	JAJO	12,250	49,000	09/08/2016	10/01/2066
29379V-AZ-6	ENTERPRISE PRODUCTS OPERATING LLC			2	2FE	2,042,060	103.4090	2,068,196	2,000,000	2,014,389	0	(4,561)	0	0	3.350	3.090	MS	19,728	67,000	05/15/2013	03/15/2023
294429-AG-0	EQUIFAX INC SR UNSCD			1	2FE	2,883,105	128.7500	2,932,946	2,278,000	2,831,830	0	(19,608)	0	0	7.000	4.910	JJ	79,730	159,460	03/31/2017	07/01/2037
29736R-AF-7	ESTEE LAUDER CO INC SR UNSCD			1	1FE	1,670,357	106.0460	1,917,317	1,808,000	1,679,572	0	3,355	0	0	3.700	4.180	FA	25,272	66,896	02/22/2017	08/15/2042
30231G-AZ-5	EXXON MOBIL CORP SR UNSCD			2	1FE	250,000	99.4960	248,741	250,000	250,000	0	0	0	0	3.095	3.090	FA	2,902	0	08/13/2019	08/16/2049
302491-AV-7	FMC CORPORATION SR UNSCD			2	2FE	99,949	109.9030	109,903	100,000	99,950	0	1	0	0	4.500	4.500	AO	1,263	0	09/17/2019	10/01/2049
30251B-AB-4	FMR LLC SR UNSCD 144A			1	1FE	3,992,141	140.7380	4,292,527	3,050,000	3,909,415	0	(26,866)	0	0	6.450	4.320	MN	25,137	196,725	10/07/2016	11/15/2039
30288*-AB-6	FLNG LIQUEFACTION 2 LLC SR SCD -P			1	2FE	4,194,366	106.9350	4,485,245	4,194,366	4,194,366	0	0	0	0	4.790	4.790	MS	50,786	200,910	02/08/2017	03/31/2038
30306V-AA-7	FLNG LIQUEFACTION 3 LLC SR SCD 144A -P			1	2FE	3,000,000	101.0500	3,031,527	3,000,000	3,000,000	0	0	0	0	5.550	5.550	MS	42,088	166,500	07/03/2018	03/31/2039
313747-AX-5	FEDERAL REALTY INVESTMENT SR UNSCD			2	1FE	884,250	101.5910	1,015,913	1,000,000	890,045	0	2,174	0	0	3.625	4.320	FA	15,104	36,250	03/29/2017	08/01/2046
31428X-AT-3	FEDEX CORP SR UNSCD			1	2FE	1,874,720	96.2980	1,925,968	2,000,000	1,891,781	0	2,812	0	0	3.875	4.250	FA	32,292	77,500	03/07/2013	08/01/2042
33616C-AB-6	FIRST REPUBLIC BANK SUBORD			2	2FE	2,934,720	109.8390	3,295,170	3,000,000	2,938,552	0	1,180	0	0	4.375	4.500	FA	54,688	131,250	09/12/2016	08/01/2046
33616C-AC-4	FIRST REPUBLIC BANK SUBORD			2	2FE	1,968,740	114.4300	2,288,618	2,000,000	1,970,214	0	534	0	0	4.625	4.720	FA	35,458	92,500	02/06/2017	02/13/2047
341081-FH-5	FLORIDA PWR & LIGHT SECD NTE			2	1FE	1,993,240	109.4830	2,189,670	2,000,000	1,994,231	0	155	0	0	3.800	3.810	JD	3,378	76,000	01/03/2013	12/15/2042
34959J-AH-1	FORTIVE CORP SR UNSCD			2	2FE	3,432,495	103.2160	3,370,006	3,265,000	3,422,267	0	(3,401)	0	0	4.300	4.000	JD	6,240	140,395	10/25/2016	06/15/2046
361448-AU-7	GATX CORPORATION SR UNSCD			2	2FE	2,995,860	115.8450	3,475,371	3,000,000	2,996,310	0	75	0	0	5.200	5.200	MS	45,933	156,000	02/27/2014	03/15/2044
370334-BP-8	GENERAL MILLS INC SR UNSCD			2	2FE	3,014,730	107.4470	3,223,416	3,000,000	3,012,723	0	(335)	0	0	4.150	4.120	FA	47,033	124,500	01/28/2013	02/15/2043
372546-AU-5	GEORGE WASHINGTON UNIVERSITY UNSCD			1	1FE	1,113,880	125.3420	1,253,426	1,000,000	1,107,089	0	(2,287)	0	0	4.868	4.180	MS	14,334	48,680	11/10/2016	09/15/2045
375558-BK-8	GILEAD SCIENCES INC SR UNSCD			2	1FE	992,830	111.0090	1,110,098	1,000,000	993,223	0	132	0	0	4.150	4.190	MS	13,833	41,500	09/15/2016	03/01/2047
38141G-FD-1	GOLDMAN SACHS GROUP INC SUBORD			1	2FE	1,153,700	139.1300	1,391,309	1,000,000	1,149,041	0	(4,659)	0	0	6.750	5.430	AO	16,875	67,500	01/09/2019	10/01/2037
382388-AU-0	B F GOODRICH CO SR UNSCD			1	2FE	4,179,384	129.2310	4,264,630	3,300,000	4,121,634	0	(32,598)	0	0	6.800	4.620	JJ	112,200	224,400	03/06/2018	07/01/2036
38239K-AA-6	GOODMAN US FIN FOUR SR UNSCD 144A			2	2FE	5,488,068	107.2140	5,700,616	5,317,000	5,476,288	0	(6,140)	0	0	4.500	4.250	AO	50,512	239,265	02/09/2018	10/15/2037
402740-AE-4	GULFSTREAM NATURAL GAS SR UNSCD 144A			2	2FE	4,505,120	118.2130	4,728,536	4,000,000	4,480,702	0	(9,176)	0	0	5.950	5.090	AO	50,244	238,000	03/10/2017	10/15/2045
406216-BK-6	HALLIBURTON CO SR UNSCD			2	2FE	2,999,070	114.0710	3,422,145	3,000,000	2,999,141	0	16	0	0	5.000	5.000	MN	19,167	150,000	11/05/2015	11/15/2045
416515-BB-9	HARTFORD FINL SVCS GRP SR UNSCD			1	2FE	2,976,000	111.2820	3,338,466	3,000,000	2,979,037	0	512	0	0	4.300	4.340	AO	27,233	129,000	04/15/2013	04/15/2043
418056-AS-6	HASBRO INC SR UNSCD			1	2FE	260,230	116.2810	290,704	250,000	260,016	0	(214)	0	0	6.350	6.000	MS	4,674	15,875	01/14/2019	03/15/2040
42217K-BB-1	HEALTH CARE REIT INC SR UNSCD			2	2FE	3,133,340	115.2510	3,457,551	3,000,000	3,119,356	0	(2,851)	0	0	5.125	4.830	MS	45,271	153,750	10/03/2014	03/15/2043
42307T-AH-1	KRAFT HEINZ FOODS CO SR UNSCD 144A			1	2FE	3,590,139	128.0960	3,913,360	3,055,000	3,581,875	0	(8,264)	0	0	7.125	5.650	FA	90,695	108,834	05/29/2019	08/01/2039
432748-AB-7	HILLTOP HOLDINGS INC SR UNSCD			2	2FE	3,000,000	102.9540	3,088,626	3,000,000	3,000,000	0	0	0	0	5.000	5.000	AO	31,667	150,000	04/06/2015	04/15/2025
44106M-AW-2	HOSPITALITY PROP TRUST SR UNSCD			2	2FE	1,979,080	103.3380	2,066,774	2,000,000	1,984,273	0	1,792	0	0	4.950	5.080	FA	37,400	99,000	01/10/2017	02/15/2027
44106M-AY-8	HOSPITALITY PROP TRUST SR UNSCD			2	2FE	974,940	98.1230	981,237	1,000,000	978,077	0	1,663	0	0	4.375	4.640	FA	16,528	43,750	01/30/2018	02/15/2030
450636-AC-9	ITR CONCESSION CO LLC SR SCD 144A			2	2FE	3,000,000	100.2860	3,008,601	3,000,000	3,000,000	0	0	0	0	5.183	5.180	JJ	71,698	155,490	07/23/2015	07/15/2035
45138L-BC-6	IDAHO POWER CO SCD 1ST MTG			2	1FE	1,994,820	103.6570	2,073,158	2,000,000	1,995,500	0	115	0	0	4.000	4.010	AO	20,000	80,000	04/03/2013	04/01/2043

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
45168D-A#-1	IDEXX LABORATORIES INC SR NOTE - P			1	2	3,000,000	101.2810	3,038,433	3,000,000	3,000,000	0	0	0	0	3.320	3.320	JJ	44,267	99,600	07/21/2014	07/21/2021
452308-AQ-2	ILLINOIS TOOL WORKS INC SR UNSCD			2	1FE	2,203,540	126.4000	2,528,010	2,000,000	2,173,552	0	(4,966)	0	0	4.875	4.250	MS	28,708	97,500	03/08/2013	09/15/2041
45685E-AJ-5	VOYA FINANCIAL INC SR UNSCD			1	2FE	2,252,140	125.9570	2,519,154	2,000,000	2,236,448	0	(5,294)	0	0	5.700	4.850	JJ	52,567	114,000	11/02/2016	07/15/2043
45687A-AG-7	INGERSOLL-RAND GL HLD CO SR UNSCD			1	2FE	4,545,760	126.7460	5,069,876	4,000,000	4,531,432	0	(12,056)	0	0	5.750	4.800	JD	10,222	230,000	10/10/2018	06/15/2043
459200-KC-4	IBM CORP SR UNSCD			1	1FE	985,810	114.0840	1,140,847	1,000,000	985,958	0	148	0	0	4.250	4.330	MN	5,431	21,250	05/08/2019	05/15/2049
459506-AE-1	INTL FLAVOR & FRAGRANCES SR UNSCD			2	2FE	3,110,850	103.2220	3,096,681	3,000,000	3,106,322	0	(2,115)	0	0	4.375	4.150	JD	10,938	131,250	09/12/2017	06/01/2047
460146-CH-4	INTERNATIONAL PAPER COMPANY SR UNSCD			2	2FE	2,152,920	124.5130	2,490,262	2,000,000	2,135,251	0	(3,281)	0	0	6.000	5.460	MN	15,333	120,000	10/15/2013	11/15/2041
460146-CK-7	INTERNATIONAL PAPER CO SR UNSCD			2	2FE	982,670	109.7780	1,097,780	1,000,000	984,301	0	327	0	0	4.800	4.910	JD	2,133	48,000	09/24/2014	06/15/2044
46051M-AF-9	INTL TRANSMISSION SCD 1ST MTG			2	1FE	1,979,160	114.7880	2,295,766	2,000,000	1,981,550	0	420	0	0	4.625	4.690	FA	34,944	92,500	08/15/2013	08/15/2043
46625H-JH-4	JPMORGAN CHASE & CO SR UNSCD				1FE	3,064,350	103.1780	3,095,346	3,000,000	3,022,277	0	(6,844)	0	0	3.200	2.940	JJ	41,600	96,000	04/22/2013	01/25/2023
46625H-JM-3	JPMORGAN CHASE CO SUBORD				1FE	1,185,700	134.0290	1,340,293	1,000,000	1,173,286	0	(4,090)	0	0	5.625	4.430	FA	21,094	56,250	10/14/2016	08/16/2043
485134-BN-9	KANSAS CITY POWER AND LIGHT COMPANY			2	1FE	3,032,190	102.9080	3,087,264	3,000,000	3,011,028	0	(3,488)	0	0	3.150	3.020	MS	27,825	94,500	05/15/2013	03/15/2023
487836-AT-5	KELLOGG COMPANY SR UNSCD SER B			1	2FE	3,117,885	139.9490	3,498,745	2,500,000	3,000,340	0	(32,265)	0	0	7.450	5.090	AO	46,563	186,250	01/26/2016	04/01/2031
49337W-AC-4	KEYSPAN CORP SR UNSCD			1	2FE	1,373,970	137.6210	1,376,215	1,000,000	1,329,866	0	(23,523)	0	0	8.000	4.190	MN	10,222	80,000	01/31/2018	11/15/2030
49446R-AM-1	KIMCO REALTY CORP SR UNSCD			2	2FE	4,826,668	105.7530	5,118,469	4,840,000	4,827,996	0	(64)	0	0	4.250	4.250	AO	51,425	205,700	10/04/2016	04/01/2045
494550-BN-5	KINDER MORGAN ENERGY PARTNRS LP SR UNSC			2	2FE	1,848,877	108.7460	2,147,739	1,975,000	1,862,698	0	2,479	0	0	5.000	5.440	FA	37,306	98,750	08/02/2013	08/15/2042
494550-BP-0	KINDER MORGAN ENERGY PARTNERS LP			2	2FE	2,018,440	109.4980	2,189,968	2,000,000	2,016,255	0	(383)	0	0	5.000	4.940	MS	33,333	100,000	03/20/2013	03/01/2043
49836M-AA-6	KKR REIGN I LTD SCD 144A			5	1FE	9,000,000	105.3900	9,485,100	9,000,000	9,000,000	0	0	0	0	5.000	5.000	MN	38,750	253,750	06/19/2019	05/30/2049
50075N-AR-5	MONDELEZ INTERNATIONAL SR UNSCD				2FE	4,962,800	130.6980	5,227,924	4,000,000	4,850,534	0	(29,116)	0	0	7.000	5.140	FA	108,889	280,000	10/20/2015	08/11/2037
50076Q-AN-6	KRAFT HEINZ FOODS CO SR UNSCD				2FE	8,714,830	121.2870	8,490,097	7,000,000	8,562,005	0	(46,056)	0	0	6.500	4.750	FA	179,472	455,000	02/07/2017	02/09/2040
50077L-AM-8	KRAFT HEINZ FOODS CO SR UNSCD			2	2FE	1,189,140	108.2850	1,082,855	1,000,000	1,176,577	0	(4,003)	0	0	5.200	4.060	JJ	23,978	52,000	09/08/2016	07/15/2045
502175-B#-8	LTC PROPERTIES INC SR NOTE - P			1	2	3,567,858	103.5180	3,697,075	3,571,429	3,569,576	0	360	0	0	4.500	4.510	JAJO	27,232	160,714	08/21/2014	07/31/2026
50540R-AS-1	LABORATORY CORP OF AMERICA SR UNSCD			2	2FE	3,068,250	112.3480	3,370,443	3,000,000	3,062,159	0	(1,351)	0	0	4.700	4.550	FA	58,750	141,000	01/22/2015	02/01/2045
505588-BK-8	LACLEDE GAS CO SCD			2	1FE	1,987,460	113.2220	2,264,446	2,000,000	1,988,901	0	254	0	0	4.625	4.660	FA	34,944	92,500	08/06/2013	08/15/2043
505597-AD-6	LACLEDE GROUP INC SR UNSCD			2	2FE	3,474,850	113.7580	3,750,604	3,297,000	3,459,998	0	(3,773)	0	0	4.700	4.360	FA	58,540	154,959	10/25/2016	08/15/2044
53079E-BF-0	LIBERTY MUTUAL GROUP INC SR UNSCD 144A				2FE	2,998,800	114.8240	3,444,741	3,000,000	2,999,130	0	18	0	0	4.850	4.850	FA	60,625	145,500	10/06/2014	08/01/2044
539830-AW-9	LOCKHEED MARTIN CORP SR UNSCD			1	1FE	814,656	134.8140	950,444	705,000	803,859	0	(2,855)	0	0	5.720	4.640	JD	3,361	40,326	12/08/2015	06/01/2040
539830-BL-2	LOCKHEED MARTIN CORP SR UNSCD			2	1FE	517,440	126.7030	633,518	500,000	516,206	0	(327)	0	0	4.700	4.480	MN	3,003	23,500	12/08/2015	05/15/2046
548661-CP-0	LOWE'S COMPANIES INC SR UNSCD			1	2FE	1,530,360	133.8420	1,619,493	1,210,000	1,514,449	0	(10,984)	0	0	6.650	4.560	MS	23,692	80,465	07/09/2018	09/15/2037
548661-CX-3	LOWES COS INC SR UNSCD			2	2FE	2,107,040	114.2190	2,284,384	2,000,000	2,091,999	0	(2,503)	0	0	4.650	4.320	AO	19,633	93,000	03/01/2013	04/15/2042
55336V-AT-7	MPLX LP SR UNSCD			2	2FE	1,470,465	113.5600	1,703,411	1,500,000	1,470,763	0	298	0	0	5.500	5.630	FA	31,167	61,875	11/07/2018	02/15/2049
559080-AF-3	MAGELLAN MIDSTREAM PARTNERS SR UNSCD			2	2FE	1,987,480	101.7420	2,034,846	2,000,000	1,989,211	0	275	0	0	4.200	4.230	JD	7,000	84,000	04/18/2013	12/01/2042
56585A-AF-9	MARATHON PETRO CORP CO GTD SR UNSCD			2	2FE	1,200,260	129.6750	1,296,754	1,000,000	1,188,993	0	(5,119)	0	0	6.500	5.020	MS	21,667	65,000	09/19/2017	03/01/2041
570535-AP-9	MARKEL CORP SR UNSCD			1	2FE	3,002,100	108.6330	3,258,999	3,000,000	3,002,538	0	(96)	0	0	5.000	4.990	MS	37,917	150,000	09/24/2014	03/30/2043
570535-AT-1	MARKEL CORPORATION SR UNSCD			2	2FE	995,690	117.2200	1,172,203	1,000,000	995,729	0	39	0	0	5.000	5.020	MN	5,694	25,000	05/15/2019	05/20/2049
571748-BJ-0	MARSH & MCLENNAN COS INC SR UNSCD			2	1FE	1,997,860	127.3160	2,546,336	2,000,000	1,998,144	0	284	0	0	4.900	4.900	MS	28,856	65,333	01/08/2019	03/15/2049
574599-BM-7	MASCO CORPORATION SR UNSCD			2	2FE	1,043,990	101.3640	1,013,646	1,000,000	1,043,759	0	(231)	0	0	4.500	4.220	MN	5,750	22,500	08/29/2019	05/15/2047
577081-AW-2	MATTEL INC SR UNSCD			2	4FE	3,243,690	84.5000	2,535,000	3,000,000	3,216,857	0	(5,666)	0	0	5.450	4.900	MN	27,250	163,500	09/24/2014	11/01/2041
579780-AP-2	MCCORMICK & CO SR UNSCD			2	2FE	4,355,427	109.8360	4,722,948	4,300,000	4,353,037	0	(1,047)	0	0	4.200	4.120	FA	68,227	180,600	08/09/2017	08/15/2047
58155Q-AE-3	MCKESSON CORP SR UNSCD			2	2FE	3,462,654	121.7470	3,688,943	3,030,000	3,423,495	0	(10,702)	0	0	6.000	4.980	MS	60,600	181,800	01/14/2016	03/01/2041
582839-AF-3	MEAD JOHNSON NUTRITION CO SR UNSCD			1	1FE	3,314,310	133.7120	4,011,381	3,000,000	3,283,017	0	(8,071)	0	0	5.900	5.130	MN	29,500	177,000	10/13/2015	11/01/2039
582839-AG-1	MEAD JOHNSON NUTRITION CO SR UNSCD			2	1FE	2,003,760	119.9120	2,398,254	2,000,000	2,003,465	0	(78)	0	0	4.600	4.580	JD	7,667	92,000	05/27/2014	06/01/2044
585055-BU-9	MEDTRONIC INC SR UNSCD			1	1FE	5,069,850	125.5930	6,279,685	5,000,000	5,063,397	0	(1,325)	0	0	4.625	4.540	MS	68,090	231,250	12/02/2014	03/15/2045
58933Y-AW-5	MERCK & CO INC SR UNSCD			2	1FE	246,728	117.4080	293,522	250,000	246,774	0	47	0	0	4.000	4.070	MS	3,167	5,000	03/05/2019	03/07/2049
59156R-BG-2	METLIFE INC SR UNSCD			1	1FE	2,981,280	123.8690	3,716,082	3,000,000	2,983,253	0	363	0	0	4.875	4.910	MN	19,500	146,250	11/07/2013	11/13/2043
59156R-BL-1	METLIFE INC SR UNSCD			1	1FE	2,175,240	121.6610	2,433,234	2,000,000	2,158,427	0	(3,526)	0	0	4.721	4.200	MJSD	4,196	94,420	10/14/2014	12/15/2044
605417-BZ-6	MISSISSIPPI POWER CO SR UNSCD			1	2FE	1,819,620	107.0430	2,140,876	2,000,000	1,841,778	0	3,908	0	0	4.250	4.830	MS	25,028	85,000	08/02/2013	03/15/2042
60871R-AH-3	MOLSON COORS BREWING CO SR UNSCD			2	2FE	945,690	99.6630	996,635	1,000,000	947,570	0	1,004	0	0	4.200	4.540	JJ	19,367	42,000	02/14/2018	07/15/2046
615369-AE-5	MOODY'S CORP SR UNSCD			1	2FE	5,277,010	127.0580	6,352,935	5,000,000	5,262,116	0	(5,884)	0	0	5.250	4.870	JJ	121,042	262,500	10/17/2017	07/15/2044
61945C-AE-3	MOSAIC CO SR UNSCD			2	2FE	3,036,390	117.9550	3,538,662	3,000,000	3,032,792	0	(674)	0	0	5.625	5.540	MN	21,563	168,750	11/07/2013	11/15/2043
62974*-AA-0	NWP ACQUIRECO LLC SR SCD -P			1	2PL	5,000,000	107.9170	5,395,850	5,000,000	5,000,000	0	0	0	0	4.560	4.560	MJSD	57,633	228,000	03/09/2017	03/31/2027
637417-AF-3	NATIONAL RETAIL PROPERTIES INC			2	2FE	2,977,770	102.8340	3,085,044	3,000,000	2,991,853	0	2,305	0	0	3.300	3.380	AO	20,900	99,000	04/09/2013	04/15/2023
637432-MS-1	NATIONAL RURAL UTILITIES COOP FIN CORP			2	1FE	3,006,210	112.9210	3,387,639	3,000,000	3,004,637	0	(286)	0	0	4.023	4.000	MN	20,115	120,690	06/11/2013	11/01/2032
637432-NT-8	NATIONAL RURAL UTIL COOP SCD			2	1FE	1,004,610	119.3380	1,193,382	1,000,000	1,004,605	0	(5)	0	0	4.300	4.270	MS	12,661	26,875	01/29/2019	03/15/2049
63861Q-AZ-1	NATIONWIDE HEALTH PPTYS SR UNSCD				2FE	1,220,620	133.2930	1,332,936	1,000,000	1,202,513	0	(6,853)	0	0	6.900	5.140	AO	17,250	69,000	03/22/2017	10/01/2037
63861Q-BD-9	NATIONWIDE HEALTH PPTYS SR UNSCD				2FE	2,521,340	129.6190	2,592,390	2,000,000	2,490,527	0	(16,489)	0	0	6.590	4.600	AO	32,950	131,800	01/29/2018	07/07/2038
63946B-AG-5	NBCUNIVERSAL MEDIA LLC SR UNSCD			1	1FE	4,876,140	137.5260	5,501,056	4,000,000	4,814,453	0	(22,637)	0	0	5.950	4.450	AO	59,500	238,000	02/22/2017	04/01/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
651229-AX-4	NEWELL RUBBERMAID INC SR UNSCD			2	3FE	3,000,000	108.4280	3,252,855	3,000,000	3,000,000	0	0	0	0	5.375	5.370	AO	40,313	161,250	03/18/2016	04/01/2036
651229-AY-2	NEWELL RUBBERMAID INC SR UNSCD			2	3FE	1,221,800	107.2640	1,072,649	1,000,000	1,208,203	0	(4,442)	0	0	5.500	4.170	AO	13,750	55,000	10/12/2016	04/01/2046
65473Q-AZ-6	NISOURCE FINANCE CORP SR UNSCD			2	2FE	1,465,325	126.0370	1,583,034	1,256,000	1,452,197	0	(5,197)	0	0	5.800	4.640	FA	30,353	72,848	05/05/2017	02/01/2042
65473Q-BC-6	NISOURCE FINANCE CORP SR UNSCD			2	2FE	1,991,500	115.4880	2,309,776	2,000,000	1,992,349	0	165	0	0	4.800	4.820	FA	36,267	96,000	04/09/2013	02/15/2044
65473Q-BD-4	NISOURCE FINANCE CORP SR UNSCD			2	2FE	3,123,177	127.7400	3,417,061	2,675,000	3,098,005	0	(9,176)	0	0	5.650	4.570	FA	62,974	151,138	04/03/2018	02/01/2045
655044-AG-0	NOBLE ENERGY INC SR UNSCD			2	2FE	2,982,900	112.6720	3,380,166	3,000,000	2,984,643	0	315	0	0	5.250	5.280	MN	20,125	157,500	11/05/2013	11/15/2043
655664-AL-4	NORDSTROM INC SR UNSCD			1	2FE	2,155,197	117.4760	2,350,701	2,001,000	2,150,702	0	(4,304)	0	0	7.000	6.300	JJ	64,588	140,070	11/30/2018	01/15/2038
655664-AR-1	NORDSTROM INC SR UNSCD			2	2FE	1,771,760	97.5230	1,950,478	2,000,000	1,776,522	0	4,190	0	0	5.000	5.870	JJ	46,111	100,000	11/30/2018	01/15/2044
655844-BM-9	NORFOLK SOUTHERN SR UNSCD			2	2FE	1,899,500	106.3470	2,126,958	2,000,000	1,913,055	0	2,234	0	0	3.950	4.250	AO	19,750	79,000	03/06/2013	10/01/2042
67740Q-AG-1	OHIO NATL FINL SVCS 144A			1	2FE	575,447	109.3920	574,310	525,000	575,352	0	(95)	0	0	6.625	5.470	MN	5,797	0	12/20/2019	05/01/2031
68233J-AT-1	ONCOR ELECTRIC DELIVERY COMPANY LLC			2	1FE	1,759,190	118.8350	2,049,911	1,725,000	1,754,403	0	(811)	0	0	4.550	4.420	JD	6,541	78,488	02/26/2013	12/01/2041
68268N-AC-7	ONEOK PARTNERS LP			1	2FE	1,092,600	126.9170	1,269,179	1,000,000	1,078,009	0	(2,671)	0	0	6.650	5.910	AO	16,625	66,500	08/02/2013	10/01/2036
68389X-AW-5	ORACLE CORP SR UNSCD			2	1FE	1,082,560	118.4080	1,184,083	1,000,000	1,076,712	0	(1,875)	0	0	4.500	4.000	JJ	21,625	45,000	09/13/2016	07/08/2044
693506-BE-6	PPG INDUSTRIES INC SR UNSCD				1FE	1,162,790	117.9770	1,179,776	1,000,000	1,151,291	0	(4,360)	0	0	5.500	4.380	MN	7,028	55,000	03/28/2017	11/15/2040
69352P-AJ-2	PPL CAPITAL FUNDING INC SR UNSCD			2	2FE	2,315,140	114.8510	2,297,030	2,000,000	2,292,095	0	(7,248)	0	0	5.000	4.030	MS	29,444	100,000	08/26/2016	03/15/2044
694476-AD-4	PACIFIC LIFE CORP SR UNSCD 144A			1	1FE	3,768,765	116.2830	4,069,916	3,500,000	3,748,749	0	(5,940)	0	0	5.125	4.620	JJ	75,238	179,375	05/19/2016	01/30/2043
720186-AG-0	PIEDMONT NATURAL GAS SR UNSCD			2	1FE	4,697,744	112.6230	5,293,319	4,700,000	4,698,004	0	46	0	0	4.650	4.650	FA	91,063	218,550	07/29/2013	08/01/2043
720198-AC-4	PIEDMONT OPERATING PARTNERSHIP LP			2	2FE	2,988,030	102.3350	3,070,050	3,000,000	2,995,489	0	1,224	0	0	3.400	3.440	JD	8,500	102,000	05/06/2013	06/01/2023
724060-AA-6	PIPELINE FDG CO LLC SR SCD 144A			1	2FE	4,504,332	122.8590	4,466,130	3,635,165	4,389,786	0	(71,901)	0	0	7.500	4.520	JJ	125,716	272,637	11/08/2017	01/15/2030
72650R-BC-5	PLAINS ALL AMERICAN PIPELINE SR UNSCD			2	2FE	1,939,320	91.6310	1,832,622	2,000,000	1,947,332	0	1,281	0	0	4.300	4.480	JJ	36,072	86,000	02/26/2013	01/31/2043
740189-AH-8	PRECISION CASTPARTS CORP SR UNSCD			2	1FE	4,969,150	108.2810	5,414,055	5,000,000	4,973,642	0	693	0	0	3.900	3.930	JJ	89,917	195,000	12/17/2012	01/15/2043
74251V-AJ-1	PRINCIPAL FINANCIAL GRP SR UNSCD			1	1FE	3,022,480	111.6610	3,349,851	3,000,000	3,019,927	0	(487)	0	0	4.350	4.300	MN	16,675	130,500	10/17/2014	05/15/2043
74432Q-AH-8	PRUDENTIAL FINANCIAL INC SR UNSCD				1FE	2,425,815	120.2060	2,554,395	2,125,000	2,363,191	0	(10,585)	0	0	5.400	4.390	JD	5,738	114,750	04/22/2013	06/13/2035
74432Q-BQ-7	PRUDENTIAL FINANCIAL INC SR UNSCD			1	1FE	1,140,250	134.3290	1,343,298	1,000,000	1,128,359	0	(3,352)	0	0	6.200	5.180	MN	7,922	62,000	02/24/2016	11/15/2040
74456Q-BB-1	PUBLIC SVC ELEC & GAS SCD MTN			2	1FE	4,968,150	109.1280	5,456,420	5,000,000	4,972,660	0	730	0	0	3.800	3.830	JJ	95,000	190,000	01/07/2013	01/01/2043
749685-AU-7	RPM INTERNATIONAL INC SR UNSCD			2	2FE	4,897,400	111.2960	5,564,805	5,000,000	4,903,770	0	1,732	0	0	5.250	5.380	JD	21,875	262,500	01/24/2017	06/01/2045
749685-AW-3	RPM INTERNATIONAL INC SR UNSCD			2	2FE	1,687,960	97.5840	1,951,682	2,000,000	1,692,870	0	4,726	0	0	4.250	5.300	JJ	39,194	85,000	12/17/2018	01/15/2048
75144*-AD-1	RAMCO-GERSHENSON PROPERTIES LP - P			1	2	2,997,000	104.7330	3,141,990	3,000,000	2,998,505	0	299	0	0	4.650	4.660	FMAN	12,788	139,500	05/28/2014	05/28/2024
754730-AF-6	RAYMOND JAMES FINANCIAL SR UNSCD			1	2FE	2,054,020	117.7230	2,354,470	2,000,000	2,051,729	0	(954)	0	0	4.950	4.770	JJ	45,650	99,000	05/05/2017	07/15/2046
756109-AG-9	REALTY INCOME CORP SR UNSCD			1	1FE	1,455,265	126.4790	1,543,052	1,220,000	1,435,243	0	(9,871)	0	0	5.875	4.280	MS	21,104	71,675	11/29/2017	03/15/2035
756109-AT-1	REALTY INCOME CORP SR UNSCD			2	1FE	1,999,360	120.7940	2,415,882	2,000,000	1,999,390	0	11	0	0	4.650	4.650	MS	27,383	93,000	03/08/2017	03/15/2047
75884R-AW-3	REGENCY CENTERS LP SR UNSCD			2	2FE	2,973,300	113.3760	3,401,301	3,000,000	2,974,657	0	475	0	0	4.400	4.450	FA	55,000	132,000	01/17/2017	02/01/2047
75913M-AA-7	REGIONS BANK SUBORDINATED				2FE	3,689,220	129.8200	3,894,621	3,000,000	3,619,242	0	(22,420)	0	0	6.450	4.700	JD	99,438	193,500	09/07/2016	06/26/2037
760759-AP-5	REPUBLIC SERVICES INC			2	2FE	3,126,600	103.3160	3,099,492	3,000,000	3,034,451	0	(15,126)	0	0	3.550	3.000	JD	8,875	106,500	05/15/2013	06/01/2022
76131V-AA-1	RETAIL PROPERTIES OF AME SR UNSCD			2	2FE	1,881,440	102.0720	2,041,442	2,000,000	1,907,145	0	15,256	0	0	4.000	5.020	MS	23,556	80,000	04/12/2018	03/15/2025
773903-AE-9	ROCKWELL AUTOMATION SR UNSCD			1	1FE	1,269,080	136.2270	1,362,273	1,000,000	1,245,321	0	(8,962)	0	0	6.250	4.270	JD	5,208	62,500	03/23/2017	12/01/2037
78408L-AA-5	SC JOHNSON SON INC UNSCD 144A			2	1FE	1,724,180	105.2240	2,104,494	2,000,000	1,754,957	0	5,526	0	0	4.000	4.880	MN	10,222	80,000	09/20/2013	05/15/2043
78408L-AC-1	JOHNSON (S.C.) & SON INC SR UNSCD 144A			2	1FE	3,031,890	112.7070	3,381,237	3,000,000	3,028,777	0	(665)	0	0	4.350	4.280	MS	32,988	130,500	10/22/2014	09/30/2044
78409V-AB-0	S&P GLOBAL INC SR UNSCD			1	1FE	5,603,145	140.7140	6,613,596	4,700,000	5,528,267	0	(28,695)	0	0	6.550	5.030	MN	39,336	307,850	02/08/2018	11/15/2037
80282K-AP-1	SANTANDER HOLDINGS USA SR UNSCD			2	2FE	944,050	107.9910	1,079,919	1,000,000	950,423	0	5,265	0	0	4.400	5.200	JJ	20,533	44,000	10/15/2018	07/13/2027
816300-AH-0	SELECTIVE INSURANCE GROUP SR UNSCD			2	2FE	980,300	118.3630	1,183,637	1,000,000	980,523	0	223	0	0	5.375	5.510	MS	17,917	26,875	02/27/2019	03/01/2049
81721M-AM-1	SENIOR HOUSING PROP TRUST SR UNSCD			2	2FE	2,949,360	101.0170	3,030,534	3,000,000	2,957,121	0	4,194	0	0	4.750	4.960	FA	53,833	142,500	02/08/2018	02/15/2028
824348-AQ-9	SHERWIN-WILLIAMS CO SR UNSCD			2	2FE	4,970,500	102.9080	5,145,405	5,000,000	4,974,727	0	659	0	0	4.000	4.030	JD	8,889	200,000	12/13/2012	12/15/2042
824348-BH-8	SHERWIN-WILLIAMS CO SR UNSCD			2	2FE	2,858,250	104.1020	3,123,072	3,000,000	2,865,310	0	2,768	0	0	4.400	4.700	FA	55,000	132,000	06/02/2017	02/01/2045
828807-CL-9	SIMON PROPERTY GRP LP SR UNSCD			2	1FE	5,273,450	119.8350	5,991,755	5,000,000	5,242,163	0	(6,569)	0	0	4.750	4.400	MS	69,931	237,500	10/17/2014	03/15/2042
832696-AP-3	JM SMUCKER CO SR UNSCD			1	2FE	2,949,300	108.2490	3,247,482	3,000,000	2,953,594	0	979	0	0	4.375	4.470	MS	38,646	131,250	03/12/2015	03/15/2045
84756N-AG-4	SPECTRA ENERGY PARTNERS SR UNSCD			2	2FE	1,910,436	110.1320	2,631,068	2,389,000	1,938,839	0	7,574	0	0	4.500	5.950	MS	31,654	107,505	12/03/2015	03/15/2045
84861T-AC-2	SPIRIT REALTY LP SR UNSCD			2	2FE	2,981,340	107.5360	3,226,101	3,000,000	2,986,763	0	1,656	0	0	4.450	4.520	MS	39,308	133,500	08/11/2016	09/15/2026
85917A-AB-6	STERLING BANCORP DE SUBORD			2,5	2FE	25,000	100.8360	25,209	25,000	25,000	0	0	0	0	4.000	4.000	JD	42	0	12/12/2019	12/30/2029
86765B-AQ-2	SUNOCO LOGISTICS PARTNER SR UNSCD			2	2FE	3,973,240	107.0670	4,282,688	4,000,000	3,975,288	0	448	0	0	5.350	5.390	MN	27,344	214,000	11/12/2014	05/15/2045
871829-AY-3	SYSCO CORPORATION SR UNSCD			2	2FE	3,083,850	120.1360	3,604,086	3,000,000	3,078,223	0	(1,598)	0	0	4.850	4.670	AO	36,375	145,500	02/23/2016	10/01/2045
873050-CM-1	TTX CO SR UNSCD 144A			2	1FE	1,997,920	113.7160	2,274,328	2,000,000	1,998,097	0	39	0	0	4.200	4.200	JJ	42,000	84,000	06/13/2016	07/01/2046
883556-BG-6	THERMO FISHER SCIENTIFIC SR UNSCD			2	2FE	4,774,990	127.2860	5,091,464	4,000,000	4,732,337	0	(18,201)	0	0	5.300	4.080	FA	88,333	212,000	10/17/2017	02/01/2044
88732J-AU-2	TIME WARNER CABLE LLC SR SCD			1	2FE	1,052,640	126.2790	1,262,790	1,000,000	1,051,216	0	(1,316)	0	0	6.750	6.290	JD	3,000	67,500	11/01/2018	06/15/2039
902494-AY-9	TYSON FOODS INC SR UNSCD			2	2FE	5,432,340	121.5350	6,076,770	5,000,000	5,400,519	0	(9,251)	0	0	5.150	4.590	FA	97,278	257,500	10/05/2016	08/15/2044
907818-DM-7	UNION PACIFIC CORP			2	1FE	3,065,670	102.5040	3,075,144	3,000,000	3,021,292	0	(7,232)	0	0	2.950	2.680	JJ	40,808	88,500	05/15/2013	01/15/2023
90985F-AG-1	UNITED COMMUNITY BANK JR SUBORD			2	2FE	2,000,000	101.4990	2,029,992	2,000,000	2,000,000	0	0	0	0	4.500	4.500	JJ	37,750	90,000	01/10/2018	01/30/2028

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes: 3 Code	Codes: 4 Foreign	Codes: 5 Bond Char	6 NAIC Designation and Administrative Symbol	7 Actual Cost	Fair Value: 8 Rate Used to Obtain Fair Value	Fair Value: 9 Fair Value	10 Par Value	11 Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value: 12 Unrealized Valuation Increase/(Decrease)	Change in Book/Adjusted Carrying Value: 13 Current Year's (Amortization) Accretion	Change in Book/Adjusted Carrying Value: 14 Current Year's Other-Than-Temporary Impairment Recognized	Change in Book/Adjusted Carrying Value: 15 Total Foreign Exchange Change in Book/Adjusted Carrying Value	Interest: 16 Rate of	Interest: 17 Effective Rate of	Interest: 18 When Paid	Interest: 19 Admitted Amount Due and Accrued	Interest: 20 Amount Received During Year	Dates: 21 Acquired	Dates: 22 Stated Contractual Maturity Date
913017-BT-5	UNITED TECH CORP SR UNSCD			1	2FE	5,575,150	119.8220	5,991,105	5,000,000	5,489,826	0	(13,577)	0	0	4.500	3.840	JD	18,750	225,000	12/13/2012	06/01/2042
91529Y-AP-1	UNUM GROUP SR UNSCD			2	2FE	124,988	97.5680	121,961	125,000	124,988	0	0	0	0	4.500	4.500	JD	250	1,469	09/04/2019	12/15/2049
91913Y-AB-6	VALERO ENERGY CORP NOTE SR UNSCD			1	2	4,621,608	139.5230	4,803,787	3,443,000	4,527,082	0	(77,892)	0	0	8.750	4.870	JD	13,389	301,263	10/05/2018	06/15/2030
92277G-AB-3	VENTAS REALTY LP SR UNSCD			2	2FE	564,039	124.7990	561,597	450,000	563,951	0	(88)	0	0	5.700	4.010	MS	6,484	0	12/18/2019	09/30/2043
92343V-BG-8	VERIZON COMM INC SR UNSCD			2	2FE	2,659,110	107.5520	3,226,563	3,000,000	2,702,901	0	7,287	0	0	3.850	4.550	MN	19,250	115,500	03/07/2013	11/01/2042
927804-FL-3	VIRGINIA ELC & PWR SR UNSCD			2	2FE	4,980,000	109.6450	5,482,295	5,000,000	4,982,814	0	446	0	0	4.000	4.020	JJ	92,222	200,000	01/03/2013	01/15/2043
929089-AC-4	VOYA FINANCIAL INC SR UNSCD			1	2FE	998,730	114.3440	1,143,442	1,000,000	998,807	0	22	0	0	4.800	4.800	JD	2,133	48,000	06/06/2016	06/15/2046
929160-AG-4	VULCAN MATERIALS CO SR UNSCD			1	2FE	1,336,349	131.8900	1,328,136	1,007,000	1,311,639	0	(10,714)	0	0	7.150	4.640	MN	6,200	72,001	08/08/2017	11/30/2037
92924F-AB-2	WGL HOLDINGS INC SR UNSCD			2	2FE	1,984,520	105.0070	2,100,142	2,000,000	1,985,941	0	296	0	0	4.600	4.640	MN	15,333	92,000	10/22/2014	11/01/2044
931427-AC-2	WALGREENS BOOTS ALLIANCE SR UNSCD			2	2FE	5,535,470	101.5450	5,077,285	5,000,000	5,499,066	0	(11,672)	0	0	4.800	4.140	MN	28,667	240,000	10/06/2016	11/18/2044
94106L-BC-2	WASTE MANAGEMENT INC SR UNSCD			2	2FE	3,085,500	112.2990	3,593,581	3,200,000	3,095,428	0	2,267	0	0	4.100	4.310	MS	43,733	131,200	05/11/2015	03/01/2045
94974B-FJ-4	WELLS FARGO & COMPANY SUBORD				1FE	2,044,840	103.5040	2,070,088	2,000,000	2,015,782	0	(4,745)	0	0	3.450	3.180	FA	26,450	69,000	04/15/2013	02/13/2023
94974B-FP-0	WELLS FARGO & CO SUBORD				1FE	1,026,870	127.2050	1,272,055	1,000,000	1,024,308	0	(507)	0	0	5.375	5.190	MN	8,809	53,750	01/28/2014	11/02/2043
94974B-GQ-7	WELLS FARGO & COMPANY SUBORD				1FE	1,984,760	122.1870	2,443,752	2,000,000	1,985,781	0	267	0	0	4.900	4.940	MN	11,978	98,000	11/09/2015	11/17/2045
960413-AS-1	WESTLAKE CHEMICAL CORP SR UNSCD			2	2FE	4,873,890	106.0560	5,302,805	5,000,000	4,875,658	0	1,768	0	0	5.000	5.170	FA	94,444	125,000	05/10/2019	08/15/2046
962166-BR-4	WEYERHAEUSER CO SR UNSCD			1	2FE	3,597,210	138.4340	4,153,020	3,000,000	3,496,144	0	(27,911)	0	0	7.375	5.490	MS	65,146	221,250	01/26/2016	03/15/2032
963320-AV-8	WHIRLPOOL CORP SR UNSCD			2	2FE	2,129,000	103.5570	2,071,156	2,000,000	2,121,026	0	(2,577)	0	0	4.500	4.110	JD	7,500	90,000	09/13/2016	06/01/2046
96332H-CG-2	WHIRLPOOL CORP SER MTN SR UNSCD			1	2FE	568,620	107.9630	539,819	500,000	565,356	0	(1,631)	0	0	5.150	4.250	MS	8,583	25,750	12/05/2017	03/01/2043
969457-BV-1	WILLIAMS COMPANIES INC SR UNSCD			2	2FE	7,405,750	118.2040	8,274,329	7,000,000	7,396,624	0	(8,033)	0	0	5.750	5.320	JD	7,826	402,500	10/09/2018	06/24/2044
96950F-AK-0	WILLIAMS PARTNERS LP SR UNSCD			2	2FE	2,247,920	119.0960	2,381,930	2,000,000	2,224,420	0	(4,993)	0	0	5.800	4.980	MN	14,822	116,000	10/01/2014	11/15/2043
970648-AK-7	WILLIS NORTH AMERICA INC SR UNSCD			2	2FE	5,975,700	99.7230	5,983,434	6,000,000	5,975,852	0	152	0	0	3.875	3.890	MS	71,688	0	09/03/2019	09/15/2049
976843-BH-4	WISCONSIN PUBLIC SVC SCD NTE			1	1FE	4,929,200	104.4150	5,220,760	5,000,000	4,939,603	0	1,640	0	0	3.671	3.750	JD	15,296	183,550	12/19/2012	12/01/2042
980745-G#-4	WOODWARD INC SR UNSCD - P			1	2	3,000,000	107.9120	3,237,372	3,000,000	3,000,000	0	0	0	0	4.610	4.610	MN	11,909	138,300	05/31/2018	05/30/2033
981811-AF-9	WORTHINGTON INDUSTRIES SR UNSCD			2	2FE	2,009,180	102.6300	2,052,604	2,000,000	2,008,055	0	(481)	0	0	4.300	4.250	FA	35,833	86,000	07/25/2017	08/01/2032
98419M-AK-6	XYLEM INC SR UNSCD			2	2FE	4,947,850	109.0980	5,454,945	5,000,000	4,950,879	0	939	0	0	4.375	4.430	MN	36,458	218,750	10/03/2016	11/01/2046
98978V-AH-6	ZOETIS INC SR UNSCD			2	2FE	1,997,240	118.9340	2,378,684	2,000,000	1,997,492	0	59	0	0	4.700	4.700	FA	39,167	94,000	03/07/2017	02/01/2043
01626P-AG-1	ALIMENTATION COUCHE-TAR SR UNSCD 144A		A	2	2FE	3,838,471	106.5780	3,963,651	3,719,000	3,833,783	0	(2,213)	0	0	4.500	4.300	JJ	72,056	167,355	12/07/2017	07/26/2047
10549P-AG-6	BROOKFIELD ASSET MGMT INC SR UNSCD		A	1	2FE	3,658,290	132.3400	3,970,206	3,000,000	3,531,400	0	(26,975)	0	0	7.375	5.460	MS	73,750	221,250	09/24/2014	03/01/2033
15135U-AK-5	CENOVUS ENERGY INC SR UNSCD		A	2	2FE	3,989,840	108.4550	4,338,216	4,000,000	3,991,356	0	182	0	0	5.200	5.210	MS	61,244	208,000	12/13/2013	09/15/2043
292505-AD-6	ENCANA CORP SR UNSCD			1	2FE	3,513,611	117.4700	3,599,308	3,064,000	3,490,735	0	(19,110)	0	0	6.500	5.130	FA	75,238	199,160	10/11/2018	08/15/2034
56501R-AD-8	MANULIFE FINANCIAL CORP SR UNSCD		A	1	1FE	2,989,350	132.1790	3,965,397	3,000,000	2,989,961	0	172	0	0	5.375	5.390	MS	52,406	161,250	03/01/2016	03/04/2046
67077M-AG-3	NUTRIEN LTD SR UNSCD		A	1	2FE	3,621,012	116.5860	3,684,140	3,160,000	3,600,255	0	(12,346)	0	0	5.625	4.580	JD	14,813	177,750	04/10/2018	12/01/2040
67077M-AJ-7	NUTRIEN LTD SR UNSCD		A	2	2FE	1,977,280	102.1050	2,042,118	2,000,000	1,985,645	0	4,898	0	0	3.150	3.420	AO	15,750	63,000	04/10/2018	10/01/2022
67077M-AR-9	NUTRIEN LTD SR UNSCD		A	2	2FE	1,028,910	112.2670	1,122,675	1,000,000	1,027,839	0	(665)	0	0	4.900	4.700	JD	4,083	49,000	04/10/2018	06/01/2043
698900-AG-2	PANCANADIAN PETROLEUM BD			1	2FE	1,803,555	121.9300	1,828,955	1,500,000	1,782,581	0	(17,079)	0	0	7.200	5.060	MN	18,000	108,000	10/03/2018	11/01/2031
775109-AZ-4	ROGERS COMMUNICATIONS INC SR UNSCD		A	2	2FE	3,301,620	124.8560	3,745,686	3,000,000	3,271,824	0	(6,258)	0	0	5.450	4.790	AO	40,875	163,500	09/25/2014	10/01/2043
775109-BG-5	ROGERS COMMUNICATIONS INC SR UNSCD		A	2	2FE	3,975,920	110.3890	4,415,564	4,000,000	3,976,734	0	417	0	0	4.300	4.330	FA	64,978	172,000	02/05/2018	02/15/2048
884903-BM-6	THOMSON REUTERS CORP SR UNSCD		A	2	2FE	249,558	100.3380	250,847	250,000	249,568	0	10	0	0	4.500	4.510	MN	1,188	5,625	10/22/2019	05/23/2043
C0445#-AP-1	ARC RESOURCES LTD SR NOTE - P		A	1	2	3,749,621	102.5550	3,845,835	3,750,000	3,749,804	0	38	0	0	3.720	3.720	MS	37,200	139,500	09/25/2014	09/25/2026
C1465*-AK-9	CGI GROUP INC SR NOTE-P		A	1	2	2,142,855	102.7210	2,201,171	2,142,857	2,142,857	0	0	0	0	3.740	3.740	MS	24,265	80,143	09/12/2014	09/12/2024
00185A-AB-0	AON PLC SR UNSCD		D	1	2FE	2,890,080	106.7710	3,203,145	3,000,000	2,901,714	0	2,415	0	0	4.250	4.480	JD	6,729	127,500	10/10/2014	12/12/2042
00507U-AH-4	ACTAVIS FUNDING SR UNSCD		D	2	2FE	3,292,290	110.0090	3,300,288	3,000,000	3,277,932	0	(6,601)	0	0	4.850	4.230	JD	6,467	145,500	09/25/2017	06/15/2044
00507U-AU-5	ACTAVIS FUNDING SCS SR UNSCD		D	2	2FE	997,754	108.7930	1,091,196	1,003,000	998,186	0	97	0	0	4.750	4.780	MS	14,028	47,643	03/03/2015	03/15/2045
03835V-AF-3	APTIV PLC SR UNSCD		D	2	2FE	4,483,700	96.0430	4,802,160	5,000,000	4,496,171	0	8,703	0	0	4.400	5.090	AO	55,000	220,000	08/01/2018	10/01/2046
05464H-AB-6	AXIS SPECIALTY FINAN PLC SR UNSCD		D	1	2FE	552,145	109.1090	545,547	500,000	552,019	0	(126)	0	0	5.150	4.450	AO	6,438	0	11/14/2019	04/01/2045
05541V-AF-3	BG ENERGY CAP PLC SR UNSCD 144A		D	1	1FE	574,056	126.2650	568,193	450,000	573,939	0	(117)	0	0	5.125	3.330	AO	4,869	0	12/20/2019	10/15/2041
055451-AR-9	BHP BILLITON FIN USA LTD SR UNSCD		D		1FE	2,533,590	113.5590	3,406,788	3,000,000	2,571,706	0	10,097	0	0	4.125	5.220	FA	43,656	123,750	12/08/2015	02/24/2042
06738E-AV-7	BARCLAYS PLC SR UNSCD		D	1	2FE	1,998,140	117.5620	2,351,240	2,000,000	1,998,227	0	31	0	0	4.950	4.950	JJ	47,025	99,000	01/03/2017	01/10/2047
06738E-BD-6	BARCLAYS PLC SR UNSCD		D	2	2FE	4,000,000	112.5640	4,502,580	4,000,000	4,000,000	0	0	0	0	4.972	4.970	MN	24,860	198,880	05/09/2018	05/16/2029
06744C-TB-7	BARCLAYS BANK PLC SR UNSCD SER GMTN		D	2	1FE	1,969,400	100.7630	2,015,262	2,000,000	1,970,428	0	545	0	0	4.100	4.190	JJ	34,622	82,000	01/22/2018	01/29/2048
191241-AF-5	COCA-COLA FEMSA SAB CV SR UNSCD		D	1	1FE	2,083,900	122.5900	2,451,808	2,000,000	2,075,544	0	(1,619)	0	0	5.250	4.970	MN	10,208	105,000	01/30/2014	11/26/2043
2027A0-JN-0	COMMONWEALTH BNK AUST SR UNSCD 144A		D		1FE	467,315	109.0730	545,369	500,000	467,902	0	587	0	0	3.900	4.300	JJ	9,154	19,500	01/10/2019	07/12/2047
21685W-CJ-4	RABOBANK NEDERLAND SR UNSCD 144		C		1FE	5,514,860	136.4000	6,820,040	5,000,000	5,453,416	0	(12,531)	0	0	5.250	4.570	MN	26,979	262,500	10/22/2014	05/24/2041
25243Y-AU-3	DIAGEO CAPITAL PLC SR UNSCD		D	2	1FE	1,912,880	101.8990	2,037,990	2,000,000	1,967,639	0	9,089	0	0	2.625	3.140	AO	9,042	52,500	06/07/2013	04/29/2023
40052V-AD-6	GRUPO BIMBO SAB DE CV SR UNSCD 144A		D	1	2FE	4,591,980	107.4800	4,836,636	4,500,000	4,588,111	0	(1,876)	0	0	4.875	4.730	JD	112,125	219,375	09/14/2017	06/27/2044
40052V-AG-9	GRUPO BIMBO SAB DE CV SR UNSCD 144A		D	1	2FE	1,086,074	93.8650	1,032,521	1,100,000	1,086,151	0	77	0	0	4.000	4.070	MS	14,056	0	09/06/2019	09/06/2049
404280-CC-1	HSBC HOLDINGS PLC SR UNSCD		D	2	1FE	1,000,000	107.6280	1,076,287	1,000,000	1,000,000	0	0	0	0	3.973	3.970	MN	4,304	19,865	05/15/2019	05/22/2030

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
43474T-AB-9	HOLCIM CAPITAL CORP SR UNSCD 144A		D	1	2FE	4,199,310	125.8060	4,151,608	3,300,000	4,120,223	0	(24,324)	0	0	6.875	4.890	MS	57,979	226,875	11/10/2017	09/29/2039
43475D-AA-5	HOLCIM CAPITAL CORP SR UNSCD 144A		D	1	2FE	1,113,343	125.4590	1,191,867	950,000	1,098,859	0	(3,079)	0	0	6.500	5.320	MS	18,697	61,750	09/29/2014	09/12/2043
478375-AS-7	JOHNSON CONTROLS INTL PL SR UNSCD		D	2	2FE	348,200	116.5150	379,839	326,000	346,990	0	(429)	0	0	5.125	4.680	MS	4,966	16,708	12/28/2016	09/14/2045
500472-AC-9	KONINKLIJKE PHILIPS NV SR UNSCD		D	1	2FE	6,583,500	140.8710	7,043,550	5,000,000	6,442,468	0	(50,343)	0	0	6.875	4.520	MS	105,035	343,750	10/12/2017	03/11/2038
539439-AN-9	LLOYDS BANKING GROUP PLC SUBORD		D		2FE	2,995,980	122.2880	3,668,667	3,000,000	2,996,231	0	67	0	0	5.300	5.300	JD	13,250	159,000	11/23/2015	12/01/2045
53944Y-AE-3	LLOYDS BANKING GROUP PLC SUBORDINATED		D		2FE	3,404,000	108.1590	4,326,364	4,000,000	3,414,961	0	8,890	0	0	4.344	5.350	JJ	83,019	173,760	10/11/2018	01/09/2048
55608J-AP-3	MACQUARIE GROUP LTD SR UNSCD 144A		D	2	1FE	4,500,000	113.7350	5,118,111	4,500,000	4,500,000	0	0	0	0	5.033	5.030	JJ	104,435	169,864	10/15/2018	01/15/2030
65557F-AH-9	NORDEA BANK ABP SUBORDINATED 144A		D	2,5	1FE	249,480	109.0740	272,686	250,000	249,485	0	0	0	0	4.625	4.510	MS	3,469	5,781	03/14/2019	09/13/2033
714264-AK-4	PERNOD RICARD SA SR UNSCD 144A		D	1	2FE	6,149,250	123.4450	6,172,280	5,000,000	6,058,572	0	(29,343)	0	0	5.500	4.040	JJ	126,806	275,000	10/04/2016	01/15/2042
76720A-AG-1	RIO TINTO FINANCE USA PLC SR UNSCD		D	2	1FE	2,869,290	114.5970	3,437,916	3,000,000	2,886,662	0	2,880	0	0	4.125	4.390	FA	44,688	123,750	03/18/2013	08/21/2042
80007R-AF-2	SANDS CHINA LTD SR UNSCD		D	2	2FE	2,997,530	109.9290	3,297,885	3,000,000	2,997,892	0	362	0	0	5.125	5.130	FA	61,073	153,320	01/25/2019	08/08/2025
822582-CE-0	SHELL INTERNATIONAL FIN CORP SR UNSCD		D	2	1FE	984,660	98.6850	986,851	1,000,000	984,706	0	46	0	0	3.125	3.200	MN	4,685	0	11/04/2019	11/07/2049
82620K-AF-0	SIEMENS FINANCIERINGSMAATS SR UNSCD 144		D	1	1FE	4,962,900	119.1310	5,956,555	5,000,000	4,965,932	0	713	0	0	4.400	4.440	MN	20,778	220,000	05/27/2015	05/27/2045
853254-AN-0	STANDARD CHARTERED BK SUBORDINATED 144A		D		2FE	1,035,660	129.0060	1,290,063	1,000,000	1,033,959	0	(664)	0	0	5.700	5.440	MS	15,040	57,000	04/10/2017	03/26/2044
88167A-AF-8	TEVA PHARMACEUTICAL NE SR UNSCD		D	1	3FE	991,670	72.0000	720,000	1,000,000	992,290	0	155	0	0	4.100	4.140	AO	10,250	41,000	07/18/2016	10/01/2046
89641U-AB-7	TRINITY ACQUISITION PLC SR UNSCD		D	1	2FE	4,278,720	128.4000	5,136,004	4,000,000	4,264,537	0	(5,279)	0	0	6.125	5.610	FA	92,556	245,000	02/22/2017	08/15/2043
91311Q-AC-9	UNITED UTILITIES PLC SR UNSCD		D	1	2FE	5,849,140	121.5150	6,008,940	4,945,000	5,750,810	0	(74,717)	0	0	6.875	4.560	FA	128,433	339,969	08/31/2018	08/15/2028
92857W-AQ-3	VODAFONDE GROUP PLC SR UNSCD		D	1	2FE	2,507,620	128.8420	2,576,850	2,000,000	2,470,906	0	(18,416)	0	0	6.150	4.200	FA	42,360	123,000	12/13/2017	02/27/2037
L9031*-AB-7	TERMINAL INVESTMENT LTD HLDG SR SCRD -P		D	1	2PL	1,100,000	109.0730	1,199,803	1,100,000	1,100,000	0	0	0	0	5.100	5.100	AO	11,220	56,100	04/19/2018	04/19/2028
Q9194*-AB-5	TRANSURBAN QUEENSLAND SR SECURED 144A		D	1	2FE	3,200,000	106.4980	3,407,965	3,200,000	3,200,000	0	0	0	0	4.260	4.260	MS	37,488	136,320	09/22/2015	09/22/2027
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						829,121,567	XXX	905,511,489	788,358,818	825,633,447	0	(1,293,881)	0	0	XXX	XXX	XXX	10,587,611	37,432,061	XXX	XXX
12803P-AB-4	CAJUN GLOBAL LLC SER 2017-1A CLS A2 144			2	2FE	2,753,480	104.1630	2,890,523	2,775,000	2,762,578	0	4,101	0	0	6.500	6.690	FMAN	20,543	180,375	06/26/2017	08/20/2047
19260M-AA-4	COINSTAR FUNDING LLC SER 2017-1A A2 144			2	2FE	1,950,000	102.5940	2,000,590	1,950,000	1,950,000	0	0	0	0	5.216	5.210	JAJO	18,647	101,712	05/12/2017	04/25/2047
233046-AF-8	DB MASTER FIN LLC 2017-1A CLS A2II SR S			2	2FE	980,000	102.3280	1,002,814	980,000	980,000	0	0	0	0	4.030	4.030	FMAN	4,498	39,494	10/23/2017	11/20/2047
26208L-AB-4	DRIVEN BRANDS FDG SER 16-1A CL A2 144A			2	2FE	1,927,669	102.8510	1,990,171	1,935,000	1,931,552	0	1,167	0	0	6.125	6.200	JAJO	23,375	118,519	05/20/2016	07/20/2046
34417M-AB-3	FOCUS BRANDS FDG SER 2017-1A A2II 144A			2	2FE	975,000	105.0750	1,024,481	975,000	975,000	0	0	0	0	5.093	5.090	JAJO	8,414	49,657	04/06/2017	04/30/2047
41810*-AB-0	HANNON ARMSTRONG SUS YLD 15-1B SUBRD-			1	2FE	4,517,578	104.1730	4,706,097	4,517,578	4,517,578	0	0	0	0	5.410	5.410	JAJO	48,201	244,350	02/10/2017	04/20/2034
47760Q-AB-9	JIMMY JOHNS FDG LLC SER2017-1A CLS A2I			2	2FE	1,955,000	102.3500	2,000,943	1,955,000	1,955,000	0	0	0	0	4.846	4.840	JAJO	16,053	94,739	07/07/2017	07/30/2047
83546D-AD-0	SONIC 2016-1A CLASS A2 SR SECD 144A			2	2FE	2,782,899	100.6630	2,801,350	2,782,899	2,782,899	0	0	0	0	4.472	4.470	MON	3,803	124,451	05/17/2016	05/20/2046
87244B-AA-6	TGIF FDG SER 17-1A CL A2 SR SECD 144A			2	3FE	2,850,000	97.3970	2,775,815	2,850,000	2,850,000	0	0	0	0	6.202	6.200	JAJO	29,950	176,757	03/02/2017	04/30/2047
87342R-AC-8	TACO BELL 2016-1A CL A23 SR SECD 144A			2	2FE	2,925,000	106.7790	3,123,286	2,925,000	2,925,000	0	0	0	0	4.970	4.970	FMAN	14,537	145,372	05/11/2016	05/25/2046
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						23,616,626	XXX	24,316,070	23,645,477	23,629,607	0	5,268	0	0	XXX	XXX	XXX	188,021	1,275,426	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						852,738,193	XXX	929,827,559	812,004,295	849,263,054	0	(1,288,613)	0	0	XXX	XXX	XXX	10,775,632	38,707,487	XXX	XXX
00138G-AC-3	AIG LIFE HOLDINGS INC JR SBRD 144A				2FE	2,296,875	134.0000	2,345,000	1,750,000	2,293,390	0	(3,485)	0	0	8.125	5.800	MS	41,866	71,094	08/02/2019	03/15/2046
05463H-AC-5	AXIS SPECIALTY FINAN PLC JR SBRD			2,5	2FE	500,000	101.4300	507,154	500,000	500,000	0	0	0	0	4.900	4.900	JJ	1,429	0	12/03/2019	01/15/2040
591560-AA-5	METLIFE CAP IV TR PFD JR SUB 144A			2,4	2FE	1,571,926	133.5000	1,580,640	1,184,000	1,535,038	0	(19,191)	0	0	7.875	4.770	JD	4,144	93,240	01/12/2018	12/15/2067
638612-AJ-0	NATIONWIDE FINL SVCS JR SUB			2,4	2FE	2,200,000	116.0000	2,320,000	2,000,000	2,192,136	0	(6,242)	0	0	6.750	5.860	MN	17,250	135,000	09/07/2018	05/15/2067
74251V-AL-6	PRINCIPAL FINANCIAL GROUP JR SUBORD			2,5	2FE	5,902,500	100.5620	6,033,750	6,000,000	5,932,951	0	30,451	0	0	4.700	5.620	MN	36,034	141,000	05/23/2019	05/15/2055
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						12,471,301	XXX	12,786,544	11,434,000	12,453,515	0	1,533	0	0	XXX	XXX	XXX	100,723	440,334	XXX	XXX
4899999. Total - Hybrid Securities						12,471,301	XXX	12,786,544	11,434,000	12,453,515	0	1,533	0	0	XXX	XXX	XXX	100,723	440,334	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
6099999. Subtotal - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7699999. Total - Issuer Obligations						1,086,844,285	XXX	1,311,662,236	1,274,342,818	1,166,310,433	0	8,745,289	0	0	XXX	XXX	XXX	12,054,634	42,662,842	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						23,616,626	XXX	24,316,070	23,645,477	23,629,607	0	5,268	0	0	XXX	XXX	XXX	188,021	1,275,426	XXX	XXX
8099999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8199999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8299999. Total - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8399999 - Total Bonds						1,110,460,911	XXX	1,335,978,306	1,297,988,295	1,189,940,040	0	8,750,557	0	0	XXX	XXX	XXX	12,242,655	43,938,268	XXX	XXX

Schedule D - Part 2 - Section 1 - Preferred Stocks Owned

N O N E

Schedule D - Part 2 - Section 2 - Common Stocks Owned

N O N E

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
912828-6R-6	U S TREASURY N/B		05/09/2019	JP MORGAN SECURITIES LLC		205,112	205,000	125
0599999. Subtotal - Bonds - U.S. Governments						205,112	205,000	125
882724-LW-5	STATE OF TEXAS GEN OBLIG UNLTD		02/12/2019	BANK OF AMERICA MERRILL LYNCH		496,130	500,000	0
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						496,130	500,000	0
245278-FP-6	DEL NORTE CNTY CA UNIF SCH DIST SER E GO		10/01/2019	BANK OF AMERICA MERRILL LYNCH		115,015	250,000	0
246199-KN-2	DELAWARE CITY OH SCH DIST GO UNLTD		09/05/2019	WELLS FARGO SECURITIES LLC		49,967	50,000	0
248217-EJ-6	DENAIR CA UNIF SCH DIST GO UNLTD CAP		10/15/2019	CITIGROUP GLOBAL MARKETS INC		5,039	10,000	0
262669-HS-6	DU PAGE CNTY IL SCH DIST GO UNLTD		12/18/2019	MESIROW FINANCIAL INC		343,291	350,000	0
283734-Q4-6	CITY OF EL PASO TX CTFS GO LTD		02/07/2019	CITIGROUP GLOBAL MARKETS INC		222,240	220,000	0
346820-VJ-9	FORT BEND CNTY TX WC & ID #2 GO UNLTD		01/24/2019	ROBERT W BAIRD & COMPANY INC		988,920	1,000,000	2,813
351136-ER-3	FOWLER CA UNIF SCH DIST GEN OLB		12/03/2019	SIERRA PACIFIC SECURITIES LLC		12,330	20,000	0
364478-WL-7	CITY OF GALVESTON TX GO LTD		01/29/2019	BANK OF AMERICA MERRILL LYNCH		250,000	250,000	0
41423L-EF-9	HARRIS CNTY TX MUNI UTILITY DST GO UNLTD		11/12/2019	ROBERT W BAIRD & COMPANY INC		241,703	250,000	354
467754-HZ-3	JACKSON CNTY OR SCH DIST CABS SER B GO		11/20/2019	CITIGROUP GLOBAL MARKETS INC		24,402	55,000	0
511012-LW-4	LAKE TAHOE CA UNIF SCH DIST GO UNLTD		11/12/2019	CITIGROUP GLOBAL MARKETS INC		21,875	25,000	0
524210-RK-9	LEEDS AL GO UNLTD TXBL		02/27/2019	BB&T CAPITAL MARKETS		249,000	250,000	3,542
826239-FT-7	SIERRA CA JT CMNTY CG DIST GO UNLTD		02/14/2019	PIPER JAFFRAY & CO		101,881	100,000	0
91588C-EU-2	UPPER LAKE CA UNIF SCH DIST SER A GO		10/02/2019	RBC CAPITAL MARKETS		52,639	120,000	0
954358-HZ-3	WEST MEMPHIS AR SCH DIST #4 REF GO LTD		10/08/2019	ROBERT W BAIRD & COMPANY INC		247,585	250,000	0
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						2,925,887	3,200,000	6,709
011839-UK-1	ALASKA HSG FIN CORP MTGE REV 1ST SER		03/06/2019	PIPER JAFFRAY & CO		190,000	190,000	0
041806-XC-9	ARLINGTON TX HGR EDU FIN CORP EDU REV		11/27/2019	PNC BANK NA		579,852	600,000	0
289770-AU-3	ELMORE CNTY AL BRD OF EDU REV		12/17/2019	CITIGROUP GLOBAL MARKETS INC		24,529	25,000	0
296122-WT-7	ESCAMBIA CNTY FL HSG FIN AUTH SF MTG REV		10/31/2019	RBC CAPITAL MARKETS		100,000	100,000	0
34074M-TK-7	FLORIDA ST HSG FIN CORP SER 1 REV		11/06/2019	BANK OF AMERICA MERRILL LYNCH		204,228	200,000	1,283
392274-2K-1	GTR ORLANDO FL AVIATION AUTH SER A REV		09/20/2019	BANK OF AMERICA MERRILL LYNCH		887,013	900,000	0
45202B-DJ-2	ILLINOIS ST HSG DEV AUTH MF SER A REV		12/05/2019	BANK OF AMERICA MERRILL LYNCH		750,000	750,000	0
45462T-KM-3	INDIANA BOND BANK REV		11/07/2019	ROBERT W BAIRD & COMPANY INC		147,843	150,000	0
45528U-ZM-6	INDIANAPOLIS IN LOCAL PUBLIC REV SER A		03/22/2019	BANK OF AMERICA MERRILL LYNCH		993,290	1,000,000	0
514349-DU-0	LANCASTER PA INDL DEV AUTH SER A REV		09/10/2019	MESIROW FINANCIAL INC		50,088	50,000	142
54627D-DR-9	LOUISIANA ST HSG CORP SF MTGE REV SER A1		03/08/2019	GEORGE K BAUM		250,000	250,000	0
56052F-QN-8	MAINE ST HSG AUTH MTGE PURCH SER E REV		09/27/2019	BARCLAYS CAPITAL INC		500,000	500,000	0
57419R-5L-5	MARYLAND ST CMNTY DEV ADMIN SER A REV		02/27/2019	RBC CAPITAL MARKETS		250,000	250,000	0
57419T-CF-6	MARYLAND ST CMNTY DEV ADMIN DEPT HSG REV		07/24/2019	RBC CAPITAL MARKETS		200,000	200,000	0
57586N-6S-5	MASSACHUSETTS ST HSG FIN AGY SER C-1 REV		11/21/2019	BANK OF AMERICA MERRILL LYNCH		375,000	375,000	0
57587A-Y9-3	MASSACHUSETTS ST HSG FIN AGY SER B-1 REV		10/24/2019	BARCLAYS CAPITAL INC		1,000,000	1,000,000	0
59261A-XU-6	METRO TRANS AUTH NY SER A; SUBSER A-3		02/01/2019	BANK OF AMERICA MERRILL LYNCH		1,016,150	1,000,000	0
594654-GC-3	MICHIGAN ST HSG DEV AUTH SER B REV		10/09/2019	BARCLAYS CAPITAL INC		1,400,000	1,400,000	0
59465M-6P-5	MICHIGAN ST HSG DEV AUTH SER A-1 REV		07/11/2019	BANK OF AMERICA MERRILL LYNCH		500,000	500,000	0
60637B-TW-0	MISSOURI ST HSG DEV COM SER A REV		03/01/2019	STIFEL NICOLAUS & CO		250,000	250,000	0
613209-EB-7	MONTGOMERY CNTY AL PUBLIC BLDG AUTH REV		02/27/2019	ACADEMY SECURITIES		254,558	250,000	0
613347-JB-0	MONTGOMERY CNTY MD HSG OPPNTY SER A1 REV		09/26/2019	WELLS FARGO SECURITIES LLC		500,000	500,000	0
641279-MU-5	NEVADA ST HSG DIV SF MTGE SER A REV		11/07/2019	JP MORGAN SECURITIES LLC		102,312	100,000	387
64469M-EY-3	NEW HAMPSHIRE ST HSG FIN AUTHM SER 2 REV		10/04/2019	BANK OF AMERICA MERRILL LYNCH		150,000	150,000	0
646108-D5-6	NEW JERSEY ST HSG & MTGE FIN A SER A REV		12/04/2019	BARCLAYS CAPITAL INC		50,000	50,000	0
647201-JH-6	NEW MEXICO ST MTGE FIN AUTH SER F REV		10/03/2019	RBC CAPITAL MARKETS		500,000	500,000	0
64972C-7K-3	NEW YORK CITY HSG DEV CORP MUN REV		01/08/2019	BANK OF AMERICA MERRILL LYNCH		504,895	500,000	5,006
64972E-DD-8	NEW YORK CITY HSG DEV CORP REV		02/07/2019	WELLS FARGO SECURITIES LLC		185,000	185,000	0
64987D-S6-2	NEW YORK ST HSG FIN AGY SER P REV		12/04/2019	SAMUEL A RAMIREZ & COMPANY INC		100,000	100,000	0
64990F-PX-6	NEW YORK STATE DORM AUTH SER D REV		12/19/2019	MORGAN STANLEY & CO LLC		150,779	150,000	0
650010-CT-6	NEW YORK ST THRUWAY AUTH GEN REV SER B		11/12/2019	MORGAN STANLEY & CO LLC		23,884	25,000	29
658909-VA-1	NORTH DAKOTA ST HSG FIN AGY SER C REV		05/22/2019	RBC CAPITAL MARKETS		500,000	500,000	0
65944R-KX-9	N FORT BEND TX WTR AUTH WTR SER A REV		09/09/2019	BB&T CAPITAL MARKETS		97,515	100,000	142
67756Q-ZV-2	OHIO ST HSG FIN AGY RSDL MTGER SER B REV		11/07/2019	MORGAN STANLEY & CO LLC		306,891	300,000	1,982
708790-DW-0	PENNSYLVANIA ST HSG FIN AGY SF REV		05/23/2019	JEFFERIES LLC		250,000	250,000	0
70917S-6X-6	PENNSYLVANIA ST HGR EDUCTNL FACS REV		11/14/2019	BANK OF AMERICA MERRILL LYNCH		47,993	50,000	0
71883M-QB-3	PHOENIX AZ CIVIC IMPT CORP SER B REV		11/07/2019	CITIGROUP GLOBAL MARKETS INC		246,253	250,000	0
73358W-4E-1	PORT AUTH OF NEW YORK & NEW JERSEY REV		11/20/2019	BANK OF AMERICA MERRILL LYNCH		990,780	1,000,000	0
76221T-LD-9	RHODE ISLAND ST HSG & MTG FIN SER 1B REV		10/03/2019	MORGAN STANLEY & CO LLC		1,000,000	1,000,000	0
837123-JM-1	SOUTH CAROLINA ST PORTS AUTH SER A REV		09/18/2019	BANK OF AMERICA MERRILL LYNCH		992,751	1,015,000	0
83756C-XU-4	SOUTH DAKOTA HSG DEV AUTH SER A REV		02/06/2019	BANK OF AMERICA MERRILL LYNCH		915,000	915,000	0
880461-C9-7	TENNESSEE HSG DEV AGY RSDL FIN ISS 3 REV		09/05/2019	RAYMOND JAMES		125,000	125,000	0
882750-PL-0	TEXAS ST DEPT OF HSG & CMNTY SER A REV		02/06/2019	JEFFERIES LLC		500,000	500,000	0
88275F-RC-5	TEXAS ST DEPT OF HSG & CMNTY AFFS SER A		07/17/2019	JP MORGAN SECURITIES LLC		256,740	250,000	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
915455-MN-6	UPPER ALLEGHENY PA JT SANTN AU SER A REV		10/17/2019	JEFFERIES LLC		9,767	10,000	0
92812V-RB-4	VIRGINIA ST HSG DEV AUTH REV		01/07/2019	BANK OF AMERICA MERRILL LYNCH		488,740	500,000	6,756
92812V-VD-5	VIRGINIA ST HSG DEV AUTH REV SER A		02/27/2019	BANK OF AMERICA MERRILL LYNCH		250,000	250,000	0
95308R-RH-4	W HARRIS CNTY TX REGL WTR AUTH SYS REV		09/04/2019	BB&T CAPITAL MARKETS		74,063	75,000	100
976890-LX-2	WISCONSIN ST HSG & ECON DEV SER C REV		09/12/2019	WELLS FARGO SECURITIES LLC		49,916	50,000	25
976904-U7-5	WISCONSIN ST HSG & ECON DEV AUTH REV		11/15/2019	BANK OF AMERICA MERRILL LYNCH		50,000	50,000	0
97712D-4S-2	WISCONSIN ST HLTH & EDUCTNL FACS REV		11/26/2019	DINOSAUR FINANCIAL GROUP, LLC		98,716	100,000	0
98322Q-UF-2	WYOMING ST CMNTY DEV AUTH HSG SER 3 REV		09/06/2019	RBC CAPITAL MARKETS		50,000	50,000	0
3199999. Subtotal - Bonds - U.S. Special Revenues						19,489,546	19,540,000	15,852
00206R-JD-5	AT&T INC SR UNSCD		06/05/2019	EXCHANGE		3,553,950	3,000,000	0
00287Y-BS-7	ABBVIE INC SR UNSCD 144A		11/21/2019	MORGAN STANLEY & CO LLC		248,908	250,000	0
012725-AD-9	ALBEMARLE CORP SR UNSCD		05/02/2019	VARIOUS		2,045,890	2,000,000	45,871
03523T-BT-4	ANHEUSER-BUSCH INBEV WOR SR UNSCD		01/08/2019	GOLDMAN SACHS & CO		444,970	500,000	5,795
03523T-BW-7	ANHEUSER-BUSCH INBEV WOR SR UNSCD		01/10/2019	BANK OF AMERICA MERRILL LYNCH		1,494,675	1,500,000	0
03765H-AC-5	APOLLO MGMT HOLDIN SR UNSCD 144A		02/13/2019	JP MORGAN SECURITIES LLC		237,473	250,000	5,139
05971J-AA-0	BANCORP SOUTH SUBORD		11/13/2019	STIFEL NICOLAUS & CO		500,000	500,000	0
071813-AX-7	BAXTER INTERNATIONAL INC SR UNSCD		02/01/2019	MARKETAXESS CORP		586,745	500,000	5,556
07274N-BH-5	BAYER US FINANCE II LLC SR UNSCD 144A		02/28/2019	CREDIT SUISSE SECURITIES LLC		201,135	250,000	1,403
097023-CR-4	BOEING CO SR UNSCD		07/29/2019	JP MORGAN SECURITIES LLC		247,663	250,000	0
110122-BR-8	BRISTOL-MYERS SQUIBB CO SR UNSCD 144A		11/20/2019	EXCHANGE		2,538,120	2,000,000	11,083
110122-BS-6	BRISTOL-MYERS SQUIBB CO SR UNSCD 144A		11/20/2019	EXCHANGE		4,675,936	3,780,000	52,369
161175-BC-7	CHARTER COMM OPT LLC/CAP SR SECURED		10/16/2019	MORGAN STANLEY & CO LLC		1,258,430	1,000,000	33,221
209111-EQ-2	CONS EDISON CO OF NY SR UNSCD SER 06-E		01/29/2019	SUSQUEHANNA FINANCIAL GROUP LLP		1,137,130	1,000,000	9,500
260543-CR-2	DOW CHEMICAL CORP SR UNSCD		11/18/2019	EXCHANGE		3,500,000	3,500,000	90,650
26884L-AF-6	EQT CORP SR UNSCD		07/15/2019	BANK OF AMERICA MERRILL LYNCH		1,870,080	2,000,000	22,967
29273R-AR-0	ENERGY TRANSFER LP SR UNSCD		01/07/2019	DEUTSCHE BANK SECURITIES INC		512,415	500,000	14,264
29278N-AE-3	ENERGY TRANSFER OPERATNG SR UNSCD		05/15/2019	DEUTSCHE BANK SECURITIES INC		269,788	250,000	6,333
30231G-AZ-5	EXXON MOBIL CORP SR UNSCD		08/13/2019	BARCLAYS CAPITAL INC		250,000	250,000	0
302491-AV-7	FMC CORPORATION SR UNSCD		09/17/2019	CITIGROUP GLOBAL MARKETS INC		99,949	100,000	0
38141G-FD-1	GOLDMAN SACHS GROUP INC SUBORD		01/09/2019	GOLDMAN SACHS & CO		1,153,700	1,000,000	18,750
418056-AS-6	HASBRO INC SR UNSCD		01/14/2019	GOLDMAN SACHS & CO		260,230	250,000	5,336
42307T-AH-1	KRAFT HEINZ FOODS CO SR UNSCD 144A		05/29/2019	VARIOUS		3,590,139	3,055,000	71,347
459200-KC-4	IBM CORP SR UNSCD		05/08/2019	JP MORGAN SECURITIES LLC		985,810	1,000,000	0
49836M-AA-6	KKR REIGN I LTD SCD 144A		06/19/2019	CITIGROUP GLOBAL MARKETS INC		9,000,000	9,000,000	50,000
570535-AT-1	MARKEL CORPORATION SR UNSCD		05/15/2019	CITIGROUP GLOBAL MARKETS INC		995,690	1,000,000	0
571748-BJ-0	MARSH & MCLENNAN COS INC SR UNSCD		01/08/2019	GOLDMAN SACHS & CO		1,997,860	2,000,000	0
574599-BM-7	MASCO CORPORATION SR UNSCD		08/29/2019	SUNTRUST ROBINSON HUMPHREY INC		1,043,990	1,000,000	13,500
58933Y-AW-5	MERCK & CO INC SR UNSCD		03/05/2019	MORGAN STANLEY & CO LLC		246,728	250,000	0
637432-NT-8	NATIONAL RURAL UTIL COOP SCD		01/29/2019	STIFEL NICOLAUS & CO		1,004,610	1,000,000	0
67740Q-AG-1	OHIO NATL FINL SVCS 144A		12/20/2019	STIFEL NICOLAUS & CO		575,447	525,000	4,734
816300-AH-0	SELECTIVE INSURANCE GROUP SR UNSCD		02/27/2019	WELLS FARGO SECURITIES LLC		980,300	1,000,000	0
85917A-AB-6	STERLING BANCORP DE SUBORD		12/12/2019	SANDLER O'NEILL & PARTNERS LP		25,000	25,000	0
91529Y-AP-1	UNUM GROUP SR UNSCD		09/04/2019	GOLDMAN SACHS & CO		124,988	125,000	0
92277G-AB-3	VENTAS REALTY LP SR UNSCD		12/18/2019	SUSQUEHANNA FINANCIAL GROUP LLP		564,039	450,000	5,700
960413-AS-1	WESTLAKE CHEMICAL CORP SR UNSCD		05/10/2019	MORGAN STANLEY & CO LLC		4,873,890	5,000,000	60,694
970648-AK-7	WILLIS NORTH AMERICA INC SR UNSCD		09/03/2019	BANK OF AMERICA MERRILL LYNCH		5,975,700	6,000,000	0
884903-BM-6	THOMSON REUTERS CORP SR UNSCD	A	10/22/2019	B RILEY FBR, INC		249,556	250,000	4,719
05464H-AB-6	AXIS SPECIALTY FINAN PLC SR UNSCD	D	11/14/2019	JEFFERIES LLC		552,145	500,000	3,362
05541V-AF-3	BG ENERGY CAP PLC SR UNSCD 144A	D	12/20/2019	SEAPORT GROUP SECURITIES LLC		574,056	450,000	4,164
2027A0-JN-0	COMMONWEALTH BNK AUST SR UNSCD 144A	D	01/10/2019	DEUTSCHE BANK SECURITIES INC		467,315	500,000	9,642
40052V-AG-9	GRUPO BIMBO SAB DE CV SR UNSCD 144A	D	09/06/2019	STIFEL NICOLAUS & CO		1,086,072	1,100,000	0
404280-CC-1	HSBC HOLDINGS PLC SR UNSCD	D	05/15/2019	HSBC SECURITIES INC		1,000,000	1,000,000	0
65557F-AH-9	NORDEA BANK ABP SUBORDINATED 144A	D	03/14/2019	JP MORGAN SECURITIES LLC		249,486	250,000	32
80007R-AF-2	SANDS CHINA LTD SR UNSCD	D	01/25/2019	FREE RECEIVE		2,997,530	3,000,000	0
822582-CE-0	SHELL INTERNATIONAL FIN CORP SR UNSCD	D	11/04/2019	MORGAN STANLEY & CO LLC		984,660	1,000,000	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						67,232,198	64,110,000	556,131
00138G-AC-3	AIG LIFE HOLDINGS INC JR SBRD 144A		08/02/2019	ROBERT W BAIRD & COMPANY INC		2,296,875	1,750,000	54,110
05463H-AC-5	AXIS SPECIALTY FINAN PLC JR SBRD		12/03/2019	WELLS FARGO SECURITIES LLC		500,000	500,000	0
74251V-AL-6	PRINCIPAL FINANCIAL GROUP JR SUBORD		05/23/2019	VARIOUS		5,902,500	6,000,000	5,874
4899999. Subtotal - Bonds - Hybrid Securities						8,699,375	8,250,000	59,984
8399997. Total - Bonds - Part 3						99,048,248	95,805,000	638,801
8399998. Total - Bonds - Part 5						2,665,688	2,867,199	28,183
8399999. Total - Bonds						101,713,936	98,672,199	666,984

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
8999997. Total - Preferred Stocks - Part 3						0	XXX	0
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks						0	XXX	0
9799997. Total - Common Stocks - Part 3						0	XXX	0
9799998. Total - Common Stocks - Part 5							XXX	
9799999. Total - Common Stocks						0	XXX	0
9899999. Total - Preferred and Common Stocks						0	XXX	0
9999999 - Totals						101,713,936	XXX	666,984

SCHEDULE D - PART 4

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

1 CUSIP Identi-fication	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Con-sideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ Decrease	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11+12-13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con-tractual Maturity Date
912828-V5-6	US TREASURY N/B		01/31/2019	VARIOUS		120,000	120,000	119,822	119,993	0	7	0	7	0	120,000	0	0	0	675	01/31/2019
912828-W3-0	US TREASURY		02/28/2019	MATURITY		80,000	80,000	79,788	79,982	0	18	0	18	0	80,000	0	0	0	450	02/28/2019
912828-XS-4	U S TREASURY NOTE		05/31/2019	VARIOUS		205,000	205,000	204,808	204,960	0	40	0	40	0	205,000	0	0	0	1,281	05/31/2019
0599999. Subtotal - Bonds - U.S. Governments						405,000	405,000	404,418	404,935	0	65	0	65	0	405,000	0	0	0	2,406	XXX
605580-4W-6	MISSISSIPPI STATE TXB GO SER E (TAXABLE)		10/01/2019	CALL at 100.000		500,000	500,000	505,000	500,545	0	(545)	0	(545)	0	500,000	0	0	0	30,445	10/01/2032
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						500,000	500,000	505,000	500,545	0	(545)	0	(545)	0	500,000	0	0	0	30,445	XXX
682745-V9-2	ONONDAGA NEW YORK (TAXABLE)		07/22/2019	CALL at 100.000		710,000	710,000	718,939	710,603	0	(603)	0	(603)	0	710,000	0	0	0	25,250	06/15/2030
821686-XT-4	SHELBY COUNTY TENNESSEE (TAXABLE)		04/01/2019	CALL at 100.000		915,000	915,000	1,003,032	918,495	0	(3,495)	0	(3,495)	0	915,000	0	0	0	26,306	04/01/2034
916507-KT-2	UPPER ST CLAIR TWP PA (TAXABLE)		07/15/2019	CALL at 100.000		500,000	500,000	484,410	488,449	0	351	0	351	0	488,800	0	11,200	11,200	29,930	07/15/2034
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						2,125,000	2,125,000	2,206,381	2,117,547	0	(3,747)	0	(3,747)	0	2,113,800	0	11,200	11,200	81,486	XXX
46263R-HE-8	IPS MULTI SCHOOL INDIANA (TAXABLE)		07/15/2019	CALL at 100.000		500,000	500,000	483,835	489,547	0	493	0	493	0	490,040	0	9,960	9,960	28,655	07/15/2029
54627D-DR-9	LOUISIANA ST HSG CORP SF MTGE REV SER A1		06/03/2019	CALL at 100.000		5,000	5,000	5,000	0	0	0	0	0	0	5,000	0	0	0	33	06/01/2044
60637B-TW-0	MISSOURI ST HSG DEV COM SER A REV		11/01/2019	CALL at 100.000		5,000	5,000	5,000	0	0	0	0	0	0	5,000	0	0	0	114	11/01/2044
649883-TM-7	NEW YORK STATE MTG AGY (TAXABLE)		01/02/2019	CALL at 100.000		30,000	30,000	30,463	30,000	0	0	0	0	0	30,000	0	0	0	319	10/01/2027
658207-PA-7	NORTH CAROLINA HOUSING FIN AGY (TAXABLE)		09/03/2019	CALL at 100.000		45,000	45,000	45,045	45,000	0	0	0	0	0	45,000	0	0	0	1,548	01/01/2029
74529J-NU-5	PUERTO RICO SALES TAX FINANCING CORP		02/12/2019	DEBT RESTRUCTURE		465,512	500,000	290,000	290,000	0	0	0	0	0	290,000	0	175,512	175,512	6,458	08/01/2040
74529J-PA-7	PUERTO RICO SALES TAX FINANCING CORP		02/12/2019	DEBT RESTRUCTURE		25,131	100,000	15,680	15,680	0	0	0	0	0	15,680	0	9,451	9,451	0	08/01/2038
940093-Z4-2	WASHINGTON STATE UNIVERSITY (TAXABLE)		10/01/2019	CALL at 100.000		1,000,000	1,000,000	1,060,000	1,006,062	0	(6,062)	0	(6,062)	0	1,000,000	0	0	0	63,140	10/01/2029
3199999. Subtotal - Bonds - U.S. Special Revenues						2,075,643	2,185,000	1,935,023	1,876,289	0	(5,569)	0	(5,569)	0	1,880,720	0	194,923	194,923	100,267	XXX
00256@-AB-5	AARON'S INC SR NOTE - P		04/14/2019	SINKING FUND REDEMPTION		600,000	600,000	600,000	600,000	0	0	0	0	0	600,000	0	0	0	14,250	04/14/2021
12692@-AA-4	CVSR HOLDCO LLC SR SCD -P		03/31/2019	VARIOUS		89,597	89,597	89,597	89,597	0	0	0	0	0	89,597	0	0	0	2,096	03/31/2037
12803P-AB-4	CAJUN GLOBAL LLC SER 2017-1A CLS A2 144A		11/20/2019	SINKING FUND REDEMPTION		90,000	90,000	89,302	89,630	0	370	0	370	0	90,000	0	0	0	3,656	08/20/2047
151020-AL-8	CELGENE CORP SR UNSCD		11/20/2019	EXCHANGE		4,675,936	3,780,000	4,290,111	4,266,914	0	(9,991)	0	(9,991)	0	4,256,923	0	419,013	419,013	250,819	08/15/2043
19260M-AA-4	COINSTAR FUNDING LLC SER 2017-1A A2 144A		10/25/2019	VARIOUS		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	652	04/25/2047
233046-AF-8	DB MASTER FIN LLC 2017-1A CLS A2II SR SC		11/20/2019	SINKING FUND REDEMPTION		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	252	11/20/2047
260543-CP-6	DOW CHEMICAL SR UNSCD 144A		11/18/2019	EXCHANGE		3,500,000	3,500,000	3,497,445	3,497,448	0	30	0	30	0	3,497,478	0	2,522	2,522	284,900	11/30/2048
26208L-AB-4	DRIVEN BRANDS FDG SER 16-1A CL A2 144A		10/20/2019	SINKING FUND REDEMPTION		20,000	20,000	19,924	19,932	0	68	0	68	0	20,000	0	0	0	766	07/20/2046
26860#-AA-8	EIF PIO PICO LLC SR SCD -P		06/30/2019	VARIOUS		70,919	70,919	70,919	70,919	0	0	0	0	0	70,919	0	0	0	1,755	12/31/2041
30288*-AB-6	FLNG LIQUEFACTION 2 LLC SR SCD -P		09/30/2019	VARIOUS		68,634	68,634	68,634	68,634	0	0	0	0	0	68,634	0	0	0	3,288	03/31/2038
34417M-AB-3	FOCUS BRANDS FDG SER 2017-1A A2II 144A		10/30/2019	VARIOUS		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	318	04/30/2047
41810*-AB-0	HANNON ARMSTRONG SUS YLD 15-1B SUBRD- P		10/20/2019	VARIOUS		183,183	183,183	183,183	183,183	0	0	0	0	0	183,183	0	0	0	6,579	04/20/2034
47760Q-AB-9	JIMMY JOHNS FDG LLC SER2017-1A CLS A2II		10/30/2019	VARIOUS		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	606	07/30/2047
724060-AA-6	PIPELINE FDG CO LLC SR SCD 144A		07/15/2019	SINKING FUND REDEMPTION		69,900	69,900	86,612	70,251	0	(352)	0	(352)	0	69,900	0	0	0	3,968	01/15/2030
83546D-AD-0	SONIC 2016-1A CLASS A2 SR SECD 144A		12/20/2019	SINKING FUND REDEMPTION		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	728	05/20/2046
87244B-AA-6	TGIF FDG SER 17-1A CL A2 SR SECD 144A		10/30/2019	VARIOUS		60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	2,326	04/30/2047
87342R-AC-8	TACO BELL 2016-1A CL A23 SR SECD 144A		11/25/2019	VARIOUS		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	932	05/25/2046
887317-AE-5	TIME WARNER INC SR UNSCD		06/05/2019	EXCHANGE		3,553,950	3,000,000	3,254,040	3,229,170	0	(2,468)	0	(2,468)	0	3,226,703	0	327,247	327,247	93,000	03/15/2040
988498-AK-7	YUM BRANDS INC SR UNSCD		12/16/2019	JEFFERIES LLC		1,995,000	2,000,000	2,027,740	2,025,641	0	(519)	0	(519)	0	2,025,123	0	(30,123)	(30,123)	120,969	11/01/2043
C1465*-AK-9	CGI GROUP INC SR NOTE-P	A	09/12/2019	SINKING FUND REDEMPTION		428,571	428,571	428,571	428,571	0	0	0	0	0	428,572	0	0	0	16,029	09/12/2024
478375-AE-8	JOHNSON CONTROLS INTL PL SR UNSCD	D	05/17/2019	TENDER		3,088,110	3,000,000	3,167,520	3,089,403	0	(15,205)	0	(15,205)	0	3,074,194	0	13,916	13,916	90,667	03/01/2021
478375-AS-7	JOHNSON CONTROLS INTL PL SR UNSCD	D	05/17/2019	TENDER		3,493,496	3,174,000	3,390,150	3,382,545	0	(1,556)	0	(1,556)	0	3,380,989	0	112,505	112,505	109,800	09/14/2045
80007R-AC-9	SANDS CHINA LTD SR UNSCD 144A	D	01/25/2019	FREE DELIVER		2,997,530	3,000,000	2,997,390	2,997,510	0	20	0	20	0	2,997,530	0	0	0	0	08/08/2025
92936M-AE-7	WPP FINANCE 2010 SR UNSCD	D	05/10/2019	TENDER		4,311,280	4,000,000	4,296,800	4,280,108	0	(2,125)	0	(2,125)	0	4,277,983	0	33,297	33,297	109,375	11/15/2043
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						29,416,106	27,254,804	28,737,938	28,569,456	0	(31,728)	0	(31,728)	0	28,537,728	0	878,377	878,377	1,117,731	XXX
8399997. Total - Bonds - Part 4						34,521,749	32,469,804	33,788,760	33,468,772	0	(41,524)	0	(41,524)	0	33,437,248	0	1,084,500	1,084,500	1,332,335	XXX
8399998. Total - Bonds - Part 5						3,105,225	2,867,199	2,665,688		0	2,033	0	2,033	0	2,667,721	0	437,504	437,504	142,911	XXX
8399999. Total - Bonds						37,626,974	35,337,003	36,454,448	33,468,772	0	(39,491)	0	(39,491)	0	36,104,969	0	1,522,004	1,522,004	1,475,246	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799998. Total - Common Stocks - Part 5							XXX													XXX
9799999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9899999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9999999 - Totals						37,626,974	XXX	36,454,448	33,468,772	0	(39,491)	0	(39,491)	0	36,104,969	0	1,522,004	1,522,004	1,475,246	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
74529J-PU-3	PUERTO RICO SALES TAX FINA CORP SER A-1		02/12/2019	DEBT RESTRUCTURE	09/18/2019	VARIOUS	14,977	8,797	15,315	8,902	0	105	0	105	0	0	6,413	6,413	739	0
74529J-PV-1	PUERTO RICO SALES TAX FINA CORP SER A-1		02/12/2019	DEBT RESTRUCTURE	09/18/2019	VARIOUS	7,587	4,456	7,661	4,492	0	36	0	36	0	0	3,169	3,169	376	0
74529J-PW-9	PUERTO RICO SALES TAX FINA CORP SER A-1		02/12/2019	DEBT RESTRUCTURE	09/17/2019	VARIOUS	55,643	32,682	56,007	32,752	0	70	0	70	0	0	23,255	23,255	2,977	0
74529J-PX-7	PUERTO RICO SALES TAX FINA CORP SER A-1		02/12/2019	DEBT RESTRUCTURE	09/17/2019	VARIOUS	140,708	82,644	144,851	82,761	0	117	0	117	0	0	62,091	62,091	7,952	0
74529J-PY-5	PUERTO RICO SALES TAX FINA CORP SER A-2		02/12/2019	DEBT RESTRUCTURE	08/01/2019	VARIOUS	77,050	45,255	74,017	45,551	0	295	0	295	0	0	28,466	28,466	3,505	0
74529J-PZ-2	PUERTO RICO SALES TAX FINA CORP SER A-2		02/12/2019	DEBT RESTRUCTURE	08/01/2019	VARIOUS	2,307	1,356	2,139	1,357	0	2	0	2	0	0	782	782	103	0
74529J-QA-6	PUERTO RICO SALES TAX FINA COR SER A-2		02/12/2019	DEBT RESTRUCTURE	08/01/2019	VARIOUS	30,891	18,144	29,557	18,162	0	19	0	19	0	0	11,394	11,394	1,524	0
74529J-QB-4	PUERTO RICO SALES TAX FINA CORP SER A-1		02/12/2019	DEBT RESTRUCTURE	09/18/2019	VARIOUS	8,543	5,018	7,165	5,029	0	12	0	12	0	0	2,136	2,136	0	0
74529J-QC-2	PUERTO RICO SALES TAX FINA CORP SER A-1		02/12/2019	DEBT RESTRUCTURE	09/18/2019	VARIOUS	14,471	8,499	10,901	8,864	0	365	0	365	0	0	2,038	2,038	0	0
74529J-QD-0	PUERTO RICO SALES TAX FINA CORP SER A-1		02/12/2019	DEBT RESTRUCTURE	09/18/2019	VARIOUS	14,102	8,283	9,899	8,555	0	272	0	272	0	0	1,344	1,344	0	0
74529J-QE-8	PUERTO RICO SALES TAX FINA CORP SER A-1		02/12/2019	DEBT RESTRUCTURE	09/17/2019	VARIOUS	18,176	10,676	11,729	10,965	0	289	0	289	0	0	764	764	0	0
74529J-QF-5	PUERTO RICO SALES TAX FINA CORP SER A-1		02/12/2019	DEBT RESTRUCTURE	09/17/2019	VARIOUS	20,457	12,015	12,149	12,292	0	276	0	276	0	0	(143)	(143)	0	0
74529J-QG-3	PUERTO RICO SALES TAX FINA CORP SER A-1		02/12/2019	DEBT RESTRUCTURE	09/17/2019	VARIOUS	194,686	114,347	49,307	115,838	0	1,490	0	1,490	0	0	(66,531)	(66,531)	0	0
74529J-QH-1	PUERTO RICO SALES TAX FINA CORP SER A-1		02/12/2019	DEBT RESTRUCTURE	09/17/2019	VARIOUS	158,601	93,152	27,886	94,142	0	990	0	990	0	0	(66,257)	(66,257)	0	0
74529J-RH-0	PUERTO RICO SALES TAX FING CORP SER A-2		08/01/2019	EXCHANGE	09/17/2019	JANNEY MONTGOMERY SCOTT INC	77,000	73,975	76,326	73,988	0	13	0	13	0	0	2,338	2,338	444	0
74529J-RK-3	PUERTO RICO SALES TAX FING CORP SER A-2		08/01/2019	EXCHANGE	09/18/2019	JANNEY MONTGOMERY SCOTT INC	2,000	1,880	1,971	1,880	0	0	0	0	0	0	91	91	13	0
74529J-RL-1	PUERTO RICO SALES TAX FING CORP SER A-2		08/01/2019	EXCHANGE	09/18/2019	JANNEY MONTGOMERY SCOTT INC	30,000	28,789	30,225	28,790	0	1	0	1	0	0	1,435	1,435	195	0
3199999. Subtotal - Bonds - U.S. Special Revenues							867,199	549,968	567,105	554,320	0	4,352	0	4,352	0	0	12,785	12,785	17,828	0
151020-AF-1	CELGENE CORP SR UNSCD		01/10/2019	CREDIT SUISSE SECURITIES LLC	11/20/2019	EXCHANGE	2,000,000	2,115,720	2,538,120	2,113,401	0	(2,319)	0	(2,319)	0	0	424,719	424,719	125,083	28,183
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							2,000,000	2,115,720	2,538,120	2,113,401	0	(2,319)	0	(2,319)	0	0	424,719	424,719	125,083	28,183
8399998. Total - Bonds							2,867,199	2,665,688	3,105,225	2,667,721	0	2,033	0	2,033	0	0	437,504	437,504	142,911	28,183
8999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9799998. Total - Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9899999. Total - Preferred and Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9999999 - Totals								2,665,688	3,105,225	2,667,721	0	2,033	0	2,033	0	0	437,504	437,504	142,911	28,183

Schedule D-Part 6-Section 1-Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

N O N E

Schedule D - Part 6 - Section 2

N O N E

Schedule DA - Part 1 - Short-Term Investments Owned

N O N E

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open

N O N E

Schedule DB - Part A - Section 2 - Options, Caps, Floors, Collars, Swaps and Forwards Terminated

N O N E

Schedule DB - Part B - Section 1 - Futures Contracts Open

N O N E

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

N O N E

Schedule DB - Part B - Section 2 - Futures Contracts Terminated

N O N E

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To

N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
City National Bank - Checking	Frankfort, KY					208,583	XXX
PNC Bank - Checking	Cleveland, OH					231,877	XXX
Wells Fargo Bank, N.A. - DDA & Cont. Disb.	Cleveland, OH					(8,399,173)	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX				XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	(7,958,713)	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	(7,958,713)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	2,500	XXX
0599999 Total - Cash		XXX	XXX	0	0	(7,956,213)	XXX

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

1. January	(4,579,705)	4. April	(5,650,122)	7. July	(6,185,488)	10. October	(5,716,459)
2. February	(7,201,605)	5. May	(6,735,587)	8. August	(5,908,754)	11. November	(6,626,149)
3. March	(14,525,172)	6. June	(8,344,128)	9. September	(8,214,986)	12. December	(7,956,213)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds						0	0	0
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
4899999. Total - Hybrid Securities						0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
6099999. Subtotal - SVO Identified Funds						0	0	0
6599999. Subtotal - Unaffiliated Bank Loans						0	0	0
7699999. Total - Issuer Obligations						0	0	0
7799999. Total - Residential Mortgage-Backed Securities						0	0	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0
7999999. Total - Other Loan-Backed and Structured Securities						0	0	0
8099999. Total - SVO Identified Funds						0	0	0
8199999. Total - Affiliated Bank Loans						0	0	0
8299999. Total - Unaffiliated Bank Loans						0	0	0
8399999. Total Bonds						0	0	0
665279-87-3	MFB NORTHN INSTL FDS TREAS PORTFOLIO PRE		12/24/2019			2,003,317		56,272
31846V-41-9	FIRST AMERICAN TREASURY OBLIG	SD	12/24/2019			3		4
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						2,003,320	0	56,276
	WELLS FARGO REPO		12/24/2019	1.310	12/27/2019	2,000,000	582	
8799999. Subtotal - Other Cash Equivalents						2,000,000	582	0
8899999 - Total Cash Equivalents						4,003,320	582	56,276

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.		1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	6 Fair Value
1.	Alabama AL						
2.	Alaska AK						
3.	Arizona AZ						
4.	Arkansas AR	B	AR POLICYHOLDERS & CREDITORS AR 23-63-206	0	0	345,097	451,091
5.	California CA						
6.	Colorado CO						
7.	Connecticut CT						
8.	Delaware DE						
9.	District of Columbia DC						
10.	Florida FL	B	POLICYHOLDERS & CREDITORS FL 624.411	309,530	381,990	0	0
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	MA POLICYHOLDERS MA TITLE XXII CH 175 SEC 151	0	0	101,274	114,416
23.	Michigan MI						
24.	Minnesota MN						
25.	Mississippi MS						
26.	Missouri MO						
27.	Montana MT						
28.	Nebraska NE						
29.	Nevada NV	B	NV POLICYHOLDERS NV 682B.015	0	0	149,240	184,258
30.	New Hampshire NH						
31.	New Jersey NJ						
32.	New Mexico NM	B	NM POLICYHOLDERS & CREDITORS NM 59A-5-19	0	0	205,099	209,941
33.	New York NY						
34.	North Carolina NC	B	NC POLICYHOLDERS NC SEC 58-5-35, 58-5-50	0	0	405,098	457,664
35.	North Dakota ND						
36.	Ohio OH	B	POLICYHOLDERS OH 3907.07	2,075,106	2,457,532	0	0
37.	Oklahoma OK						
38.	Oregon OR						
39.	Pennsylvania PA						
40.	Rhode Island RI						
41.	South Carolina SC						
42.	South Dakota SD						
43.	Tennessee TN						
44.	Texas TX						
45.	Utah UT						
46.	Vermont VT						
47.	Virginia VA						
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.	U.S. Virgin Islands VI						
56.	Northern Mariana Islands MP						
57.	Canada CAN						
58.	Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59.	Subtotal	XXX	XXX	2,384,636	2,839,522	1,205,808	1,417,370
	DETAILS OF WRITE-INS						
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899.	Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0

ALPHABETICAL INDEX

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ANNUAL STATEMENT BLANK (Continued)