



ANNUAL STATEMENT
For the Year Ended December 31, 2020
of the Condition and Affairs of the
NATIONWIDE INDEMNITY COMPANY

NAIC Group Code..... 140, 140 (Current Period) (Prior Period) NAIC Company Code..... 10070 Employer's ID Number..... 31-1399201

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

Incorporated/Organized..... February 16, 1994 Commenced Business..... April 15, 1994

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

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

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

Primary Location of Books and Records ONE WEST NATIONWIDE BLVD., 1-14-301 .. COLUMBUS .. OH .. US .. 43215-2220 614-249-1545 (Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Web Site Address WWW.NATIONWIDE.COM

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

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

OFFICERS

Name	Title	Name	Title
1. MARK ALLEN BERVEN	PRESIDENT & COO	2. DENISE LYNN SKINGLE	SVP & SECRETARY
3. AUDREY RUTH KAVANAGH	AVP & TREASURER		

OTHER

PAMELA ANN BIESECKER SVP-HEAD OF TAXATION

DIRECTORS OR TRUSTEES

TIMOTHY GERARD FROMMEYER DUANE LEE MEYER ELIZABETH MARGARET RICZKO MARK RAYMOND THRESHER

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

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

(Signature)	(Signature)	(Signature)
MARK ALLEN BERVEN	DENISE LYNN SKINGLE	AUDREY RUTH KAVANAGH
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
PRESIDENT & COO	SVP & SECRETARY	AVP & TREASURER
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 13th day of February 2021

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



SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. Governments.....	271,421,808	10.7	271,421,809		271,421,809	10.7
1.02 All Other Governments.....		0.0			0	0.0
1.03 U.S. States, Territories and Possessions, etc., Guaranteed.....	38,549,893	1.5	38,549,892		38,549,892	1.5
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed.....	85,089,462	3.3	85,089,461		85,089,461	3.3
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed.....	679,967,895	26.7	679,967,897		679,967,897	26.7
1.06 Industrial and Miscellaneous.....	1,111,998,789	43.7	1,111,998,786	4,131,925	1,116,130,711	43.8
1.07 Hybrid Securities.....		0.0			0	0.0
1.08 Parent, Subsidiaries and Affiliates.....		0.0			0	0.0
1.09 SVO Identified Funds.....		0.0			0	0.0
1.10 Unaffiliated Bank Loans.....	14,559,698	0.6	14,559,699		14,559,699	0.6
1.11 Total Long-Term Bonds.....	2,201,587,545	86.4	2,201,587,544	4,131,925	2,205,719,469	86.6
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated).....		0.0			0	0.0
2.02 Parent, Subsidiaries and Affiliates.....		0.0			0	0.0
2.03 Total Preferred Stock.....	0	0.0	0	0	0	0.0
3. Common Stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated)		0.0			0	0.0
3.02 Industrial and Miscellaneous Other (Unaffiliated)		0.0			0	0.0
3.03 Parent, Subsidiaries and Affiliates Publicly Traded.....		0.0			0	0.0
3.04 Parent, Subsidiaries and Affiliates Other.....		0.0			0	0.0
3.05 Mutual Funds.....		0.0			0	0.0
3.06 Unit Investment Trusts.....		0.0			0	0.0
3.07 Closed-End Funds.....		0.0			0	0.0
3.08 Total Common Stocks.....	0	0.0	0	0	0	0.0
4. Mortgage Loans Schedule B):						
4.01 Farm Mortgages.....		0.0			0	0.0
4.02 Residential Mortgages.....		0.0			0	0.0
4.03 Commercial Mortgages.....	96,944,141	3.8	96,944,140		96,944,140	3.8
4.04 Mezzanine Real Estate Loans.....		0.0			0	0.0
4.05 Total Valuation Allowance.....	(1,467,275)	(0.1)	(1,467,275)		(1,467,275)	(0.1)
4.06 Total Mortgage Loans.....	95,476,866	3.7	95,476,865	0	95,476,865	3.7
5. Real Estate (Schedule A):						
5.01 Properties Occupied by Company.....		0.0			0	0.0
5.02 Properties Held for Production of Income.....		0.0			0	0.0
5.03 Properties Held for Sale.....		0.0			0	0.0
5.04 Total Real Estate.....	0	0.0	0	0	0	0.0
6. Cash, Cash Equivalents, and Short-Term Investments::						
6.01 Cash (Schedule E, Part 1).....	(2,154,205)	(0.1)	(2,154,205)		(2,154,205)	(0.1)
6.02 Cash Equivalents (Schedule E, Part 2).....	172,176,128	6.8	172,176,128	1,648,282	173,824,410	6.8
6.03 Short-Term Investments (Schedule DA).....		0.0			0	0.0
6.04 Total Cash, Cash Equivalents, and Short-Term Investments.....	170,021,923	6.7	170,021,923	1,648,282	171,670,205	6.7
7. Contract Loans.....		0.0			0	0.0
8. Derivatives (Schedule DB).....		0.0			0	0.0
9. Other Invested Assets (Schedule BA).....	74,411,785	2.9	74,411,785		74,411,785	2.9
10. Receivables for Securities.....		0.0			0	0.0
11. Securities Lending (Schedule DL, Part 1).....	5,780,207	0.2	5,780,207	XXX	XXX	XXX
12. Other Invested Assets (Page 2, Line 11).....		0.0			0	0.0
13. Total Invested Assets.....	2,547,278,326	100.0	2,547,278,324	5,780,207	2,547,278,324	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year.....		101,207,104
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7).....		
2.2	Additional investment made after acquisition (Part 2, Column 8).....		0
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 12.....		
3.2	Totals, Part 3, Column 11.....		0
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 9.....		
5.2	Totals, Part 3, Column 8.....		0
6.	Total gain (loss) on disposals, Part 3, Column 18.....		
7.	Deduct amounts received on disposals, Part 3, Column 15.....		4,262,963
8.	Deduct amortization of premium and mortgage interest points and commitment fees.....		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
9.1	Totals, Part 1, Column 13.....		
9.2	Totals, Part 3, Column 13.....		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 11.....		
10.2	Totals, Part 3, Column 10.....		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		96,944,141
12.	Total valuation allowance.....		(1,467,275)
13.	Subtotal (Line 11 plus Line 12).....		95,476,866
14.	Deduct total nonadmitted amounts.....		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14).....		95,476,866

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		69,745,999
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....		
2.2	Additional investment made after acquisition (Part 2, Column 9).....	2,505,259	2,505,259
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....		
3.2	Totals, Part 3, Column 12.....		0
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....	2,160,529	
5.2	Totals, Part 3, Column 9.....		2,160,529
6.	Total gain (loss) on disposals, Part 3, Column 19.....		
7.	Deduct amounts received on disposals, Part 3, Column 16.....		
8.	Deduct amortization of premium and depreciation.....		
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17.....		
9.2	Totals, Part 3, Column 14.....		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....		
10.2	Totals, Part 3, Column 11.....		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		74,411,787
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		74,411,787

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		2,347,303,839
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		267,445,479
3.	Accrual of discount.....		3,871,792
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	2,087,396	
4.2	Part 2, Section 1, Column 15.....		
4.3	Part 2, Section 2, Column 13.....		
4.4	Part 4, Column 11.....	(11,348,235)	(9,260,839)
5.	Total gain (loss) on disposals, Part 4, Column 19.....		9,489,059
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		406,236,351
7.	Deduct amortization of premium.....		10,057,340
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....		
8.2	Part 2, Section 1, Column 19.....		
8.3	Part 2, Section 2, Column 16.....		
8.4	Part 4, Column 15.....		0
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14.....	1,589,971	
9.2	Part 2, Section 1, Column 17.....		
9.3	Part 2, Section 2, Column 14.....		
9.4	Part 4, Column 13.....		1,589,971
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5Q, Line 2.....		621,866
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....		2,201,587,534
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		2,201,587,534

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States.....	271,421,800	308,768,789	270,228,389	242,624,919
	2. Canada.....	.....	.....	.....	.....
	3. Other Countries.....	.....	.....	.....	.....
	4. Totals.....	271,421,800	308,768,789	270,228,389	242,624,919
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	38,549,893	41,503,308	42,243,501	37,415,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	85,089,462	100,543,992	88,363,947	83,770,000
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.....	679,967,895	763,905,029	690,296,625	672,488,324
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (Unaffiliated)	8. United States.....	1,017,263,288	1,133,382,716	1,022,499,066	1,010,488,049
	9. Canada.....	43,338,689	52,368,180	43,573,213	40,808,106
	10. Other Countries.....	65,956,507	73,090,136	66,866,329	64,883,801
	11. Totals.....	1,126,558,484	1,258,841,032	1,132,938,608	1,116,179,956
Parent, Subsidiaries and Affiliates	12. Totals.....	.....	.....	.....	.....
	13. Total Bonds.....	2,201,587,534	2,473,562,150	2,224,071,070	2,152,478,199
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....	.....	.....	.....	.....
	15. Canada.....	.....	.....	.....	.....
	16. Other Countries.....	.....	.....	.....	.....
	17. Totals.....	0	0	0	.....
Parent, Subsidiaries and Affiliates	18. Totals.....	.....	.....	.....	.....
	19. Total Preferred Stocks.....	0	0	0	.....
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	.....	.....	.....	.....
	21. Canada.....	.....	.....	.....	.....
	22. Other Countries.....	.....	.....	.....	.....
	23. Totals.....	0	0	0	.....
Parent, Subsidiaries and Affiliates	24. Totals.....	.....	.....	.....	.....
	25. Total Common Stocks.....	0	0	0	.....
	26. Total Stocks.....	0	0	0	.....
	27. Total Bonds and Stocks.....	2,201,587,534	2,473,562,150	2,224,071,070	.....

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1.....	1,490,528	54,325,432	109,805,691		105,800,157	XXX.	271,421,808	12.3	361,166,743	15.4	270,411,809	1,010,000
1.2 NAIC 2.....						XXX.	.0	.0		.0		
1.3 NAIC 3.....						XXX.	.0	.0		.0		
1.4 NAIC 4.....						XXX.	.0	.0		.0		
1.5 NAIC 5.....						XXX.	.0	.0		.0		
1.6 NAIC 6.....						XXX.	.0	.0		.0		
1.7 Totals.....	1,490,528	54,325,432	109,805,691	.0	105,800,157	XXX.	271,421,808	12.3	361,166,743	15.4	270,411,809	1,010,000
2. All Other Governments												
2.1 NAIC 1.....						XXX.	.0	.0		.0		
2.2 NAIC 2.....						XXX.	.0	.0		.0		
2.3 NAIC 3.....						XXX.	.0	.0		.0		
2.4 NAIC 4.....						XXX.	.0	.0		.0		
2.5 NAIC 5.....						XXX.	.0	.0		.0		
2.6 NAIC 6.....						XXX.	.0	.0		.0		
2.7 Totals.....	.0	.0	.0	.0	.0	XXX.	.0	.0	.0	.0	.0	.0
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1.....	19,796,587	13,306,590	5,446,715			XXX.	38,549,892	1.8	40,972,504	1.7	38,549,892	
3.2 NAIC 2.....						XXX.	.0	.0		.0		
3.3 NAIC 3.....						XXX.	.0	.0		.0		
3.4 NAIC 4.....						XXX.	.0	.0		.0		
3.5 NAIC 5.....						XXX.	.0	.0		.0		
3.6 NAIC 6.....						XXX.	.0	.0		.0		
3.7 Totals.....	19,796,587	13,306,590	5,446,715	.0	.0	XXX.	38,549,892	1.8	40,972,504	1.7	38,549,892	.0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1.....	18,529,145	8,614,014	46,316,302	11,630,000		XXX.	85,089,461	3.9	91,763,558	3.9	85,089,461	
4.2 NAIC 2.....						XXX.	.0	.0		.0		
4.3 NAIC 3.....						XXX.	.0	.0	7,066,076	.3		
4.4 NAIC 4.....						XXX.	.0	.0		.0		
4.5 NAIC 5.....						XXX.	.0	.0		.0		
4.6 NAIC 6.....						XXX.	.0	.0		.0		
4.7 Totals.....	18,529,145	8,614,014	46,316,302	11,630,000	.0	XXX.	85,089,461	3.9	98,829,634	4.2	85,089,461	.0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1.....	18,890,942	177,059,104	307,177,799	96,639,127	4,904,041	XXX.	604,671,013	27.5	684,360,909	29.2	604,671,012	
5.2 NAIC 2.....		31,400,728	43,896,158			XXX.	75,296,886	3.4	51,801,143	2.2	75,296,885	
5.3 NAIC 3.....						XXX.	.0	.0		.0		
5.4 NAIC 4.....						XXX.	.0	.0		.0		
5.5 NAIC 5.....						XXX.	.0	.0		.0		
5.6 NAIC 6.....						XXX.	.0	.0		.0		
5.7 Totals.....	18,890,942	208,459,832	351,073,957	96,639,127	4,904,041	XXX.	679,967,899	30.9	736,162,052	31.4	679,967,897	.0

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

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

NAIC Designation		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6.	Industrial and Miscellaneous (unaffiliated)												
6.1	NAIC 1.....	69,994,685	229,725,382	240,452,758	58,862,849	20,818,208	XXX.....	619,853,882	28.2	676,508,126	28.8	439,794,696	180,059,186
6.2	NAIC 2.....	28,280,561	156,374,544	101,980,567	62,458,747	88,114,423	XXX.....	437,208,842	19.9	389,355,114	16.6	392,902,235	44,306,606
6.3	NAIC 3.....	3,958,812	13,866,227	7,927,220	2,156,833	10,322,396	XXX.....	38,231,488	1.7	14,202,434	0.6	30,507,184	7,724,303
6.4	NAIC 4.....	453,328	6,025,606	6,257,227	30,651		XXX.....	12,766,812	0.6	5,967,464	0.3	6,184,647	6,582,165
6.5	NAIC 5.....	547,504	2,123,513	909,694	357,054		XXX.....	3,937,765	0.2	7,245,000	0.3	3,317,220	620,544
6.6	NAIC 6.....						XXX.....	0	0.0		0.0		
6.7	Totals.....	103,234,890	408,115,272	357,527,466	123,866,134	119,255,027	XXX.....	1,111,998,789	50.5	1,093,278,138	46.6	872,705,982	239,292,804
7.	Hybrid Securities												
7.1	NAIC 1.....						XXX.....	0	0.0		0.0		
7.2	NAIC 2.....						XXX.....	0	0.0		0.0		
7.3	NAIC 3.....						XXX.....	0	0.0		0.0		
7.4	NAIC 4.....						XXX.....	0	0.0		0.0		
7.5	NAIC 5.....						XXX.....	0	0.0		0.0		
7.6	NAIC 6.....						XXX.....	0	0.0		0.0		
7.7	Totals.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
8.	Parent, Subsidiaries and Affiliates												
8.1	NAIC 1.....						XXX.....	0	0.0		0.0		
8.2	NAIC 2.....						XXX.....	0	0.0		0.0		
8.3	NAIC 3.....						XXX.....	0	0.0		0.0		
8.4	NAIC 4.....						XXX.....	0	0.0		0.0		
8.5	NAIC 5.....						XXX.....	0	0.0		0.0		
8.6	NAIC 6.....						XXX.....	0	0.0		0.0		
8.7	Totals.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
9.	SVO Identified Funds												
9.1	NAIC 1.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.2	NAIC 2.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3	NAIC 3.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.4	NAIC 4.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.5	NAIC 5.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.6	NAIC 6.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.7	Totals.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10.	Unaffiliated Bank Loans												
10.1	NAIC 1.....						XXX.....	0	0.0		0.0		
10.2	NAIC 2.....						XXX.....	0	0.0		0.0		
10.3	NAIC 3.....		14,128,887				XXX.....	14,128,887	0.6	10,128,206	0.4	14,128,887	
10.4	NAIC 4.....		430,812				XXX.....	430,812	0.0	6,766,568	0.3	430,812	
10.5	NAIC 5.....						XXX.....	0	0.0		0.0		
10.6	NAIC 6.....						XXX.....	0	0.0		0.0		
10.7	Totals.....	0	14,559,699	0	0	0	XXX.....	14,559,699	0.7	16,894,774	0.7	14,559,699	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1.....	(d).....128,701,887	483,030,522	709,199,265	167,131,976	131,522,406	0	1,619,586,056	73.6	XXX	XXX	1,438,516,870	181,069,186
11.2 NAIC 2.....	(d).....28,280,561	187,775,272	145,876,725	62,458,747	88,114,423	0	512,505,728	23.3	XXX	XXX	468,199,120	44,306,606
11.3 NAIC 3.....	(d).....3,958,812	27,995,114	7,927,220	2,156,833	10,322,396	0	52,360,375	2.4	XXX	XXX	44,636,071	7,724,303
11.4 NAIC 4.....	(d).....453,328	6,456,418	6,257,227	30,651	0	0	13,197,624	0.6	XXX	XXX	6,615,459	6,582,165
11.5 NAIC 5.....	(d).....547,504	2,123,513	909,694	357,054	0	0	(c).....3,937,765	0.2	XXX	XXX	3,317,220	620,544
11.6 NAIC 6.....	(d).....0	0	0	0	0	0	(c).....0	0.0	XXX	XXX	0	0
11.7 Totals.....	161,942,092	707,380,839	870,170,131	232,135,261	229,959,225	0	(b).....2,201,587,548	100.0	XXX	XXX	1,961,284,740	240,302,804
11.8 Line 11.7 as a % of Col. 7.....	7.4	32.1	39.5	10.5	10.4	0.0	100.0	XXX	XXX	XXX	89.1	10.9
12. Total Bonds Prior Year												
12.1 NAIC 1.....	184,673,225	481,670,487	816,151,343	213,555,210	158,721,575	.....	.....XXX	XXX	1,854,771,840	79.0	1,625,347,993	229,423,850
12.2 NAIC 2.....	17,823,558	149,655,580	152,400,530	39,692,160	81,584,429	.....	.....XXX	XXX	441,156,257	18.8	400,720,333	40,435,925
12.3 NAIC 3.....	9,567,344	11,318,904	6,177,109	13,359	4,320,000	.....	.....XXX	XXX	31,396,716	1.3	24,126,187	7,270,527
12.4 NAIC 4.....	825,398	9,053,684	2,438,734	416,216	.....	.....	.....XXX	XXX	12,734,032	0.5	10,773,799	1,960,232
12.5 NAIC 5.....	.....	.....	.....	.....	.....7,245,000	.....	.....XXX	XXX	(c).....7,245,000	0.3	7,245,000	.....
12.6 NAIC 6.....	.....	.....	.....	.....	.....	.....	.....XXX	XXX	(c).....0	0.0	.....	.....
12.7 Totals.....	212,889,525	651,698,655	977,167,716	253,676,945	251,871,004	0	XXX	XXX	(b).....2,347,303,845	100.0	2,068,213,312	279,090,534
12.8 Line 12.7 as a % of Col. 9.....	9.1	27.8	41.6	10.8	10.7	0.0	XXX	XXX	100.0	XXX	88.1	11.9
13. Total Publicly Traded Bonds												
13.1 NAIC 1.....	79,913,234	414,807,244	666,171,810	156,031,053	121,593,526	.....	.....1,438,516,867	65.3	1,625,347,993	69.2	1,438,516,867	XXX
13.2 NAIC 2.....	25,268,625	163,473,745	131,695,462	61,530,978	86,230,311	.....	.....468,199,121	21.3	400,720,333	17.1	468,199,121	XXX
13.3 NAIC 3.....	3,958,812	25,850,261	2,347,770	2,156,833	10,322,396	.....	.....44,636,072	2.0	24,126,187	1.0	44,636,072	XXX
13.4 NAIC 4.....	440,694	2,405,221	3,738,893	30,651	6,615,459	.....	.....6,615,459	0.3	10,773,799	0.5	6,615,459	XXX
13.5 NAIC 5.....	547,504	1,502,969	909,694	357,054	.....	.....	.....3,317,221	0.2	7,245,000	0.3	3,317,221	XXX
13.6 NAIC 6.....	.....	.....	.....	.....	.....0	.....	.....0	0.0	0	0.0	0	XXX
13.7 Totals.....	110,128,869	608,039,440	804,863,629	220,106,569	218,146,233	0	1,961,284,740	89.1	2,068,213,312	88.1	1,961,284,740	XXX
13.8 Line 13.7 as a % of Col. 7.....	5.6	31.0	41.0	11.2	11.1	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11.....	5.0	27.6	36.6	10.0	9.9	0.0	89.1	XXX	XXX	XXX	89.1	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1.....	48,788,650	68,223,278	43,027,455	11,100,922	9,928,879	.....	.....181,069,184	8.2	229,423,850	9.8	XXX	181,069,184
14.2 NAIC 2.....	3,011,936	24,301,527	14,181,262	927,770	1,884,112	.....	.....44,306,607	2.0	40,435,925	1.7	XXX	44,306,607
14.3 NAIC 3.....	.....	.....2,144,853	5,579,450	.....	.....	.....	.....7,724,303	0.4	7,270,527	0.3	XXX	7,724,303
14.4 NAIC 4.....	12,634	4,051,197	2,518,335	.....	.....6,582,166	.....	.....6,582,166	0.3	1,960,232	0.1	XXX	6,582,166
14.5 NAIC 5.....	.....	.....620,544	.....	.....	.....620,544	.....	.....620,544	0.0	0	0.0	XXX	620,544
14.6 NAIC 6.....	.....	.....	.....	.....	.....0	.....	.....0	0.0	0	0.0	XXX	0
14.7 Totals.....	51,813,220	99,341,399	65,306,502	12,028,692	11,812,991	0	240,302,804	10.9	279,090,534	11.9	XXX	240,302,804
14.8 Line 14.7 as a % of Col. 7.....	21.6	41.3	27.2	5.0	4.9	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11.....	2.4	4.5	3.0	0.5	0.5	0.0	10.9	XXX	XXX	XXX	XXX	10.9

(a) Includes \$.....211,432,500 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

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

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

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

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1.	U.S. Governments												
1.01	Issuer Obligations.....	117,295	53,492,680	109,805,691		105,800,157	XXX	269,215,823	12.2	357,943,122	15.2	269,215,823	
1.02	Residential Mortgage-Backed Securities.....	685,146	510,840				XXX	1,195,986	0.1	1,583,621	0.1	1,195,986	
1.03	Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
1.04	Other Loan-Backed and Structured Securities.....	688,088	321,912				XXX	1,010,000	0.0	1,640,000	0.1		1,010,000
1.05	Totals.....	1,490,529	54,325,432	109,805,691	0	105,800,157	XXX	271,421,809	12.3	361,166,743	15.4	270,411,809	1,010,000
2.	All Other Governments												
2.01	Issuer Obligations.....						XXX	0	0.0		0.0		
2.02	Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
2.03	Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
2.04	Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
2.05	Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.	U.S. States, Territories and Possessions, Guaranteed												
3.01	Issuer Obligations.....	19,796,587	13,306,590	5,446,715			XXX	38,549,892	1.8	40,972,504	1.7	38,549,892	
3.02	Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
3.03	Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
3.04	Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
3.05	Totals.....	19,796,587	13,306,590	5,446,715	0	0	XXX	38,549,892	1.8	40,972,504	1.7	38,549,892	0
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01	Issuer Obligations.....	18,529,145	8,614,014	46,316,302	11,630,000		XXX	85,089,461	3.9	98,829,634	4.2	85,089,461	
4.02	Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
4.03	Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
4.04	Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
4.05	Totals.....	18,529,145	8,614,014	46,316,302	11,630,000	0	XXX	85,089,461	3.9	98,829,634	4.2	85,089,461	0
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01	Issuer Obligations.....	4,051,199	182,097,558	340,242,763	86,786,147		XXX	613,177,667	27.9	619,000,630	26.4	613,177,667	
5.02	Residential Mortgage-Backed Securities.....	14,839,742	26,362,273	10,831,194	9,852,980	4,904,041	XXX	66,790,230	3.0	109,082,186	4.6	66,790,230	
5.03	Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
5.04	Other Loan-Backed and Structured Securities.....						XXX	0	0.0	8,079,239	0.3		
5.05	Totals.....	18,890,941	208,459,831	351,073,957	96,639,127	4,904,041	XXX	679,967,897	30.9	736,162,055	31.4	679,967,897	0
6.	Industrial and Miscellaneous (unaffiliated)												
6.01	Issuer Obligations.....	50,133,071	282,316,485	204,104,787	110,846,479	119,255,026	XXX	766,655,848	34.8	712,790,744	30.4	661,982,805	104,673,044
6.02	Residential Mortgage-Backed Securities.....	10,370,543	27,614,889	20,262,911	2,047,957		XXX	60,296,300	2.7	56,126,217	2.4	20,407,150	39,889,150
6.03	Commercial Mortgage-Backed Securities.....	33,018,399	68,687,457	114,577,270			XXX	216,283,126	9.8	186,472,555	7.9	175,331,701	40,951,424
6.04	Other Loan-Backed and Structured Securities.....	9,712,876	29,496,441	18,582,497	10,971,698		XXX	68,763,512	3.1	137,888,621	5.9	14,984,326	53,779,186
6.05	Totals.....	103,234,889	408,115,272	357,527,465	123,866,134	119,255,026	XXX	1,111,998,786	50.5	1,093,278,137	46.6	872,705,982	239,292,804
7.	Hybrid Securities												
7.01	Issuer Obligations.....						XXX	0	0.0		0.0		
7.02	Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
7.03	Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
7.04	Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
7.05	Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.	Parent, Subsidiaries and Affiliates												
8.01	Issuer Obligations.....						XXX	0	0.0		0.0		
8.02	Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
8.03	Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
8.04	Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
8.05	Affiliated Bank Loans - Issued.....						XXX	0	0.0		0.0		
8.06	Affiliated Bank Loans - Acquired.....						XXX	0	0.0		0.0		
8.07	Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	.....	.....0	0.0	.....	.....0.0	.....	.....
9.02 Bond Mutual Funds Identified by the SVO.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	.....	.....0	0.0	.....	.....0.0	.....	.....
9.03 Totals.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	.....	.....0.0	.....	.....
10.02 Unaffiliated Bank Loans - Acquired.....	.....	14,559,699.....	.....	.....	.....	XXX.....	14,559,699.....	0.7	16,894,774.....	0.7	14,559,699.....	.....
10.03 Totals.....	0	14,559,699.....	0	0	0	XXX.....	14,559,699.....	0.7	16,894,774.....	0.7	14,559,699.....	0
11. Total Bonds Current Year												
11.01 Issuer Obligations.....	92,627,297.....	539,827,327.....	705,916,258.....	209,262,626.....	225,055,183.....	XXX.....	1,772,688,691.....	80.5.....	XXX.....	XXX.....	1,668,015,648.....	104,673,044.....
11.02 Residential Mortgage-Backed Securities.....	25,895,431.....	54,488,002.....	31,094,105.....	11,900,937.....	4,904,041.....	XXX.....	128,282,516.....	5.8.....	XXX.....	XXX.....	88,393,366.....	39,889,150.....
11.03 Commercial Mortgage-Backed Securities.....	33,018,399.....	68,687,457.....	114,577,270.....	0	0	XXX.....	216,283,126.....	9.8.....	XXX.....	XXX.....	175,331,701.....	40,951,424.....
11.04 Other Loan-Backed and Structured Securities.....	10,400,964.....	29,818,353.....	18,582,497.....	10,971,698.....	0	XXX.....	69,773,512.....	3.2.....	XXX.....	XXX.....	14,984,326.....	54,789,186.....
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	14,559,699.....	0	0	0	XXX.....	14,559,699.....	0.7	XXX.....	XXX.....	14,559,699.....	0
11.08 Totals.....	161,942,091.....	707,380,838.....	870,170,130.....	232,135,261.....	229,959,224.....	0	2,201,587,544.....	100.0.....	XXX.....	XXX.....	1,961,284,740.....	240,302,804.....
11.09 Line 11.08 as a % of Col. 7.....	7.4.....	32.1.....	39.5.....	10.5.....	10.4.....	0.0.....	100.0.....	XXX.....	XXX.....	XXX.....	89.1.....	10.9.....
12. Total Bonds Prior Year												
12.01 Issuer Obligations.....	145,697,551.....	428,419,386.....	812,804,633.....	206,112,612.....	236,502,452.....	XXX.....	XXX.....	XXX.....	1,829,536,634.....	77.9.....	1,752,218,638.....	77,317,995.....
12.02 Residential Mortgage-Backed Securities.....	20,237,158.....	60,168,135.....	40,257,545.....	36,518,836.....	9,610,350.....	XXX.....	XXX.....	XXX.....	166,792,024.....	7.1.....	136,854,497.....	29,937,528.....
12.03 Commercial Mortgage-Backed Securities.....	26,502,633.....	62,837,361.....	97,132,561.....	.....	.....	XXX.....	XXX.....	XXX.....	186,472,555.....	7.9.....	138,395,144.....	48,077,411.....
12.04 Other Loan-Backed and Structured Securities.....	20,452,184.....	88,042,313.....	22,309,664.....	11,045,498.....	5,758,201.....	XXX.....	XXX.....	XXX.....	147,607,860.....	6.3.....	23,850,260.....	123,757,600.....
12.05 SVO Identified Funds.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	.....	XXX.....	XXX.....	0	0.0	.....	.....
12.06 Affiliated Bank Loans.....	.....	.....	.....	.....	.....	XXX.....	XXX.....	XXX.....	0	0.0	.....	.....
12.07 Unaffiliated Bank Loans.....	.....	12,231,461.....	4,663,313.....	.....	.....	XXX.....	XXX.....	XXX.....	16,894,774.....	0.7.....	16,894,773.....	.....
12.08 Totals.....	212,889,526.....	651,698,656.....	977,167,716.....	253,676,946.....	251,871,003.....	0	XXX.....	XXX.....	2,347,303,847.....	100.0.....	2,068,213,312.....	279,090,534.....
12.09 Line 12.08 as a % of Col. 9.....	9.1.....	27.8.....	41.6.....	10.8.....	10.7.....	0.0.....	XXX.....	XXX.....	100.0.....	XXX.....	88.1.....	11.9.....
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations.....	79,574,251.....	494,904,516.....	674,843,195.....	205,451,495.....	213,242,192.....	XXX.....	1,668,015,649.....	75.8.....	1,752,218,638.....	74.6.....	1,668,015,649.....	XXX.....
13.02 Residential Mortgage-Backed Securities.....	18,836,527.....	35,682,276.....	17,696,641.....	11,273,881.....	4,904,041.....	XXX.....	88,393,366.....	4.0.....	136,854,497.....	5.8.....	88,393,366.....	XXX.....
13.03 Commercial Mortgage-Backed Securities.....	9,196,174.....	56,510,850.....	109,624,676.....	.....	.....	XXX.....	175,331,700.....	8.0.....	138,395,144.....	5.9.....	175,331,700.....	XXX.....
13.04 Other Loan-Backed and Structured Securities.....	2,521,919.....	6,382,099.....	2,699,115.....	3,381,193.....	.....	XXX.....	14,984,326.....	0.7.....	23,850,260.....	1.0.....	14,984,326.....	XXX.....
13.05 SVO Identified Funds.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	.....	.....0	0.0	0	0.0	0	XXX.....
13.06 Affiliated Bank Loans.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	0	0.0	0	XXX.....
13.07 Unaffiliated Bank Loans.....	.....	14,559,699.....	.....	.....	.....	XXX.....	14,559,699.....	0.7.....	16,894,773.....	0.7.....	14,559,699.....	XXX.....
13.08 Totals.....	110,128,871.....	608,039,440.....	804,863,627.....	220,106,569.....	218,146,233.....	0	1,961,284,740.....	89.1.....	2,068,213,312.....	88.1.....	1,961,284,740.....	XXX.....
13.09 Line 13.08 as a % of Col. 7.....	5.6.....	31.0.....	41.0.....	11.2.....	11.1.....	0.0.....	100.0.....	XXX.....	XXX.....	XXX.....	100.0.....	XXX.....
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11.....	5.0.....	27.6.....	36.6.....	10.0.....	9.9.....	0.0.....	89.1.....	XXX.....	XXX.....	XXX.....	89.1.....	XXX.....
14. Total Privately Placed Bonds												
14.01 Issuer Obligations.....	13,053,046.....	44,922,811.....	31,073,063.....	3,811,132.....	11,812,991.....	XXX.....	104,673,043.....	4.8.....	77,317,995.....	3.3.....	XXX.....	104,673,043.....
14.02 Residential Mortgage-Backed Securities.....	7,058,904.....	18,805,727.....	13,397,464.....	627,056.....	.....	XXX.....	39,889,151.....	1.8.....	29,937,528.....	1.3.....	XXX.....	39,889,151.....
14.03 Commercial Mortgage-Backed Securities.....	23,822,225.....	12,176,606.....	4,952,593.....	.....	.....	XXX.....	40,951,424.....	1.9.....	48,077,411.....	2.0.....	XXX.....	40,951,424.....
14.04 Other Loan-Backed and Structured Securities.....	7,879,045.....	23,436,254.....	15,883,382.....	7,590,505.....	.....	XXX.....	54,789,186.....	2.5.....	123,757,600.....	5.3.....	XXX.....	54,789,186.....
14.05 SVO Identified Funds.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	.....	.....0	0.0	0	0.0	XXX.....	0
14.06 Affiliated Bank Loans.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	0	0.0	XXX.....	0
14.07 Unaffiliated Bank Loans.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	0	0.0	XXX.....	0
14.08 Totals.....	51,813,220.....	99,341,398.....	65,306,502.....	12,028,693.....	11,812,991.....	0	240,302,804.....	10.9.....	279,090,534.....	11.9.....	XXX.....	240,302,804.....
14.09 Line 14.08 as a % of Col. 7.....	21.6.....	41.3.....	27.2.....	5.0.....	4.9.....	0.0.....	100.0.....	XXX.....	XXX.....	XXX.....	XXX.....	100.0.....
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11.....	2.4.....	4.5.....	3.0.....	0.5.....	0.5.....	0.0.....	10.9.....	XXX.....	XXX.....	XXX.....	XXX.....	10.9.....

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	54,851,852			54,851,852	
2. Cost of short-term investments acquired.....	0				
3. Accrual of discount.....	0				
4. Unrealized valuation increase (decrease).....	0				
5. Total gain (loss) on disposals.....	0				
6. Deduct consideration received on disposals.....	54,851,852			54,851,852	
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).....	0	0	0	0	0
11. Deduct total nonadmitted amounts.....	0				
12. Statement value at end of current period (Line 10 minus Line 11).....	0	0	0	0	0

\$10

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:..... Qualified Cash Pool moving to Sch E

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

\$15

	1	2	3	4
	Total	Bonds	Money Market Mutual Funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	0			
2. Cost of cash equivalents acquired.....	547,614,407			547,614,407
3. Accrual of discount.....	0			
4. Unrealized valuation increase (decrease).....	0			
5. Total gain (loss) on disposals.....	0			
6. Deduct consideration received on disposals.....	375,438,279			375,438,279
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).....	172,176,128	0	0	172,176,128
11. Deduct total nonadmitted amounts.....	0			
12. Statement value at end of current period (Line 10 minus Line 11).....	172,176,128	0	0	172,176,128

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

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other- Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
Mortgages in Good Standing - Commercial Mortgages - All Other														
00-1000701.....		VILLANOVA.....	PA.....	.....	12/17/2001..	7.35	496,158	.....	.....	.....	.....	.....	.....6,360,713	11/05/2001
00-1000714.....		CLOSTER.....	NJ.....	.....	11/08/2001..	7.74	236,085	.....	.....	.....	.....	.....	.....3,391,044	09/14/2001
00-1000875.....		SCOTTSDALE.....	AZ.....	.....	09/18/2002..	8.08	583,170	.....	.....	.....	.....	.....	.....4,333,560	06/17/2002
00-1000932.....		HARRISON TOWNSHIP.....	MI.....	.....	05/29/2002..	7.10	2,482,695	.....	.....	.....	.....	.....	.....6,902,857	04/05/2002
00-1000949.....		STOW.....	OH.....	.....	05/30/2002..	7.62	301,235	.....	.....	.....	.....	.....	.....2,736,256	05/06/2002
00-1001237.....		DALLAS.....	TX.....	.....	11/20/2002..	6.94	491,787	.....	.....	.....	.....	.....	.....4,511,719	11/18/2002
00-1100774.....		SOLANA BEACH.....	CA.....	.....	03/24/2005..	5.23	372,548	.....	.....	.....	.....	.....	.....7,716,160	03/16/2005
00-1102262.....		DALLAS.....	TX.....	.....	10/12/2018..	3.94	9,774,303	.....	.....	.....	.....	.....	.....27,020,000	11/10/2014
00-1102418.....		SEATTLE.....	WA.....	.....	09/10/2015..	3.35	20,000,000	.....	.....	.....	.....	.....	.....34,980,000	08/27/2015
00-1102717.....		WASHINGTON.....	DC.....	.....	10/12/2018..	3.89	14,917,165	.....	.....	.....	.....	.....	.....24,986,000	04/27/2017
00-1102749.....		HOUSTON.....	TX.....	.....	07/25/2017..	3.68	25,000,000	.....	.....	.....	.....	.....	.....36,385,905	06/28/2017
00-1102752.....		HOUSTON.....	TX.....	.....	07/28/2017..	3.25	8,775,130	.....	.....	.....	.....	.....	.....24,756,000	06/27/2017
00-1102831.....		PHOENIX.....	AZ.....	.....	02/12/2018..	4.11	13,513,866	.....	.....	.....	.....	.....	.....20,804,348	01/26/2018
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....							96,944,141	0	0	0	0	0	204,884,561	XXX
0899999. Total - Mortgages in Good Standing.....							96,944,141	0	0	0	0	0	204,884,561	XXX
3399999. Totals.....							96,944,141	0	0	0	0	0	204,884,561	XXX

General Interrogatory:

1. Mortgages in good standing \$.....0 unpaid taxes \$.....0 interest due and unpaid.

2. Restructured mortgages \$.....0 unpaid taxes \$.....0 interest due and unpaid.

3. Mortgages with overdue interest over 90 days not in process of foreclosure \$.....0 unpaid taxes \$.....0 interest due and unpaid.

4. Mortgages in process of foreclosure \$.....0 unpaid taxes \$.....0 interest due and unpaid.

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings

NONE

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages With Partial Repayments																	
00-1000701.....	VILLANOVA.....	PA.....	.....	12/17/2001.	.....	920,476	.....	.....	.....	.....	0	.....	424,318	424,318	.....	.....	0
00-1000714.....	CLOSTER.....	NJ.....	.....	11/08/2001.	.....	454,641	.....	0	.....	.....	0	.....	218,556	218,556	.....	.....	0
00-1000875.....	SCOTTSDALE.....	AZ.....	.....	09/18/2002.	.....	866,786	.....	.....	.....	.....	0	.....	283,616	283,616	.....	.....	0
00-1000932.....	HARRISON TOWNSHIP.....	MI.....	.....	05/29/2002.	.....	2,724,911	.....	.....	.....	.....	0	.....	242,215	242,215	.....	.....	0
00-1000949.....	STOW.....	OH.....	.....	05/30/2002.	.....	483,812	.....	.....	.....	.....	0	.....	182,577	182,577	.....	.....	0
00-1001237.....	DALLAS.....	TX.....	.....	11/20/2002.	.....	588,631	.....	.....	.....	.....	0	.....	96,844	96,844	.....	.....	0
00-1100774.....	SOLANA BEACH.....	CA.....	.....	03/24/2005.	.....	635,431	.....	.....	.....	.....	0	.....	262,883	262,883	.....	.....	0
00-1102262.....	DALLAS.....	TX.....	.....	10/12/2018.	.....	10,652,179	.....	.....	.....	.....	0	.....	877,876	877,876	.....	.....	0
00-1102717.....	WASHINGTON.....	DC.....	.....	10/12/2018.	.....	15,234,661	.....	.....	.....	.....	0	.....	317,496	317,496	.....	.....	0
00-1102752.....	HOUSTON.....	TX.....	.....	07/28/2017.	.....	9,935,201	.....	.....	.....	.....	0	.....	1,160,070	1,160,070	.....	.....	0
00-1102831.....	PHOENIX.....	AZ.....	.....	02/12/2018.	.....	13,710,377	.....	.....	.....	.....	0	.....	196,511	196,511	.....	.....	0
0299999. Total - Mortgages With Partial Repayments.....						56,207,104	0	0	0	0	0	0	4,262,963	4,262,963	0	0	0
0599999. Total Mortgages.....						56,207,104	0	0	0	0	0	0	4,262,963	4,262,963	0	0	0

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, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated																			
	US Government Building Open-End Feeder 1, LP.....		San Antonio.....	TX.....	USAA Equity Advisors.....		07/17/2008		38,830,945	47,504,609	47,504,609	1,340,590	-	-	-	-	2,575,043	-	5,290
2199999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated.....									38,830,945	47,504,609	47,504,609	1,340,590	0	0	0	0	2,575,043	0	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Affiliated																			
	Nationwide Realty Investors, LLC.....		Columbus.....	OH.....	Nationwide Mutual Insurance Co.....		07/02/2002		10,550,801	26,907,176	26,907,176	819,939	-	-	-	-	-	-	2,500
2299999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Affiliated.....									10,550,801	26,907,176	26,907,176	819,939	0	0	0	0	0	0	XXX
4899999. Subtotal - Unaffiliated.....									38,830,945	47,504,609	47,504,609	1,340,590	0	0	0	0	2,575,043	0	XXX
4999999. Subtotal - Affiliated.....									10,550,801	26,907,176	26,907,176	819,939	0	0	0	0	0	0	XXX
5099999. Totals.....									49,381,746	74,411,785	74,411,785	2,160,529	0	0	0	0	2,575,043	0	XXX

Book/Adjusted Carring Value by NAIC Designation Category Footnote:

1A	1B	1C	1D	1E	1F	1G
2A	2B	2C				
3A	3B	3C				
4A	4B	4C				
5A	5B	5C				
6						

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated										
	US Government Building Open-End Feeder 1, LP.....	San Antonio.....	TX.....	USAA Equity Advisors.....	07/17/2008.	.....	.....	2,505,259	.....	5,290
219999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated.....							0	2,505,259	0	XXX
4899999. Subtotal - Unaffiliated.....							0	2,505,259	0	XXX
5099999. Totals.....							0	2,505,259	0	XXX

SCHEDULE BA - PART 3

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

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

NONE

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																							
34459R	AB	1					1.B FE.....	556,178	...118.420	549,998	464,449	488,444	.....	.....(4,207)	.....	.....	.....7.550	5.585	JJ.....	16,169	35,066	04/28/2003.	07/15/2026.
455780	AG	1					1.A	54,500	...102.000	51,000	50,000	50,278	.....	.....(336)	.....	.....	.....8.900	7.467	JD.....	371	4,450	10/18/2001.	06/01/2021.
912810	EP	9				LS..	1.A	66,545,700	...114.813	57,406,250	50,000,000	53,168,801	.....	.....(1,404,325)	.....	.....	.....7.125	3.980	FA.....	1,345,618	3,562,500	05/07/2009.	02/15/2023.
912810	QV	3					1.A	96,169,009	...146.626	124,631,952	85,000,000	105,800,157	.....	.....1,198,839	(316,093)	.....	.....0.750	0.356	FA.....	277,482	725,246	11/01/2012.	02/15/2042.
912828	2R	0					1.A	9,515,665	...110.883	11,088,280	10,000,000	9,630,330	.....	.....50,016	.....	.....	.....2.250	2.867	FA.....	84,986	225,000	08/30/2018.	08/15/2027.
912828	4N	7				LS..	1.A	20,210,627	...115.859	23,171,880	20,000,000	20,170,977	.....	.....(20,689)	.....	.....	.....2.875	2.746	MN.....	74,655	575,000	01/18/2019.	05/15/2028.
912828	S5	0					1.A	74,975,931	...119.460	89,475,380	74,900,000	79,906,835	.....	.....943,999	245,906	.....	.....0.125	0.453	JJ.....	46,984	100,320	12/12/2017.	07/15/2026.
0199999.	U.S. Government - Issuer Obligations.....							268,027,610	XXX	306,374,740	240,414,449	269,215,822	2,142,838	(1,449,728)	0	0	XXX	XXX	XXX	1,846,265	5,227,582	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																							
911760	EJ	1					1.A	214,427	...107.110	234,825	219,238	217,685	.....	.....(632)	.....	.....	.....6.500	6.905	MON...	1,188	14,251	12/12/2001.	06/15/2024.
911760	HH	2					1.A	976,350	...112.575	1,104,614	981,229	978,301	.....	.....339	.....	.....	.....6.750	6.893	MON...	5,519	66,233	01/24/2002.	06/15/2026.
0299999.	U.S. Government - Residential Mortgage-Backed Securities.....							1,190,777	XXX	1,339,439	1,200,467	1,195,986	0	(293)	0	0	XXX	XXX	XXX	6,707	80,484	XXX	XXX
U.S. Government - Other Loan-Backed and Structured Securities																							
62938L	AA	8					1.B	1,010,000	...104.417	1,054,610	1,010,000	1,010,000	.....	.....	.....	.....	.....6.850	6.851	AO.....	14,606	69,185	03/13/2001.	04/15/2022.
0499999.	U.S. Government - Other Loan-Backed and Structured Securities.....							1,010,000	XXX	1,054,610	1,010,000	1,010,000	0	0	0	0	XXX	XXX	XXX	14,606	69,185	XXX	XXX
0599999.	Total - U.S. Government.....							270,228,387	XXX	308,768,789	242,624,916	271,421,808	2,142,838	(1,450,021)	0	0	XXX	XXX	XXX	1,867,578	5,377,251	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																							
57582N	H6	5					1.B FE.....	9,339,520	...104.858	8,388,640	8,000,000	8,100,562	.....	.....(105,883)	.....	.....	.....5.500	4.085	JD.....	36,667	440,000	07/25/2005.	12/01/2021.
57582N	XX	8					1.B FE.....	10,468,195	...102.928	9,911,966	9,630,000	9,678,575	.....	.....(80,456)	.....	.....	.....5.250	4.365	FA.....	210,656	505,575	07/30/2008.	08/01/2021.
57582P	AE	0					1.B FE.....	10,890,000	...118.317	11,831,700	10,000,000	10,250,590	.....	.....(61,739)	.....	.....	.....5.250	4.500	MS.....	175,000	525,000	06/21/2007.	09/01/2024.
605580	DH	9					1.C FE.....	2,247,840	...104.206	2,084,120	2,000,000	2,017,450	.....	.....(20,255)	.....	.....	.....5.250	4.170	MN.....	17,500	105,000	01/12/2006.	11/01/2021.
605580	DJ	5					1.C FE.....	1,125,500	...109.277	1,092,770	1,000,000	1,018,314	.....	.....(9,441)	.....	.....	.....5.250	4.200	MN.....	8,750	52,500	01/12/2006.	11/01/2022.
605580	EE	5					1.C FE.....	2,258,760	...109.277	2,185,540	2,000,000	2,037,687	.....	.....(19,436)	.....	.....	.....5.250	4.170	MN.....	17,500	105,000	01/12/2006.	11/01/2022.
70914P	B6	8					1.D FE.....	5,913,686	...125.571	6,008,572	4,785,000	5,446,715	.....	.....(107,281)	.....	.....	.....5.000	2.391	MS.....	70,446	239,250	06/02/2016.	09/15/2026.
1199999.	U.S. States, Territories & Possessions - Issuer Obligations.....							42,243,501	XXX	41,503,308	37,415,000	38,549,893	0	(404,491)	0	0	XXX	XXX	XXX	536,519	1,972,325	XXX	XXX
1799999.	Total - U.S. States, Territories & Possessions (Direct and Guaranteed).....							42,243,501	XXX	41,503,308	37,415,000	38,549,893	0	(404,491)	0	0	XXX	XXX	XXX	536,519	1,972,325	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																							
167560	MP	3					1.C FE.....	5,311,300	...104.266	5,213,300	5,000,000	5,026,146	.....	.....(27,448)	.....	.....	.....5.000	4.410	JD.....	20,833	250,000	07/12/2007.	12/01/2021.
172252	A2	4					1.C FE.....	3,404,610	...104.613	3,138,390	3,000,000	3,031,965	.....	.....(33,667)	.....	.....	.....5.250	4.051	JD.....	13,125	157,500	09/25/2006.	12/01/2021.
172252	A8	1				SD..	1.C FE.....	2,304,600	...131.636	2,632,720	2,000,000	2,129,732	.....	.....(15,897)	.....	.....	.....5.250	4.161	JD.....	8,750	105,000	09/25/2006.	12/01/2027.
196686	AR	0					1.C FE.....	2,248,620	...104.632	2,092,640	2,000,000	2,019,695	.....	.....(20,726)	.....	.....	.....5.250	4.141	JD.....	8,750	105,000	08/25/2006.	12/01/2021.
251129	Y9	7					1.C FE.....	9,950,556	...129.410	12,669,239	9,790,000	9,872,913	.....	.....(9,124)	.....	.....	.....5.250	5.110	MN.....	85,663	513,975	01/29/2010.	05/01/2028.
251129	Z3	9					1.C FE.....	7,882,950	...135.055	10,129,125	7,500,000	7,711,637	.....	.....(17,562)	.....	.....	.....5.250	4.870	MN.....	65,625	393,750	03/05/2008.	05/01/2030.
442331	3G	7					1.D FE.....	5,000,000	...113.530	5,676,500	5,000,000	5,000,000	.....	.....	.....	.....	.....3.845	3.845	MS.....	64,083	192,250	12/20/2017.	03/01/2031.
442331	3H	5					1.D FE.....	5,000,000	...113.198	5,659,900	5,000,000	5,000,000	.....	.....	.....	.....	.....3.925	3.925	MS.....	65,417	196,250	12/20/2017.	03/01/2032.
717883	FC	1					1.E FE.....	12,642,360	...126.062	15,127,440	12,000,000	12,278,367	.....	.....(36,586)	.....	.....	.....5.000	4.579	JD.....	50,000	600,000	02/13/2008.	06/01/2027.
717883	FJ	6					1.E FE.....	6,639,746	...118.874	7,423,681	6,245,000	6,376,136	.....	.....(26,330)	.....	.....	.....5.000	4.471	JD.....	26,021	312,250	02/14/2008.	06/01/2025.
717883	FK	3					1.E FE.....	5,292,950	...122.743	6,137,150	5,000,000	5,112,935	.....	.....(18,037)	.....	.....	.....5.000	4.525	JD.....	20,833	250,000	02/14/2008.	06/01/2026.
758449	SF	0					1.D FE.....	1,630,000	...105.785	1,724,296	1,630,000	1,630,000	.....	.....	.....	.....	.....2.497	2.497	JD.....	3,392	30,978	02/05/2020.	06/01/2034.

SCHEDULE D - PART 1

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

1			2			3 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		

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			F	o	r			R	F			U	C	C	T	R	E	A	A	A	A	S
CUSIP Identification	Description		Code	CHAR	Bond	NAIC Designation, NAIC Designation Modifier and SVO 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-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
47770V	BQ	2				1.D FE.....	4,000,000	107.866	4,314,640	4,000,000	4,000,000					2.833	2.833	JJ.....	56,660	45,958	01/24/2020.	01/01/2038.
485429	Z3	1				1.E FE.....	20,000,000	120.461	24,092,200	20,000,000	20,000,000					4.191	4.191	AO.....	176,953	838,200	08/13/2015.	04/15/2028.
544435	4D	9				1.C FE.....	1,480,775	117.463	1,468,288	1,250,000	1,356,952		(22,658)			5.000	2.901	MN.....	7,986	62,500	02/06/2015.	05/15/2029.
544435	4E	7				1.C FE.....	1,474,713	117.182	1,464,775	1,250,000	1,354,281		(22,062)			5.000	2.951	MN.....	7,986	62,500	02/06/2015.	05/15/2030.
544435	4F	4				1.C FE.....	1,474,550	116.902	1,467,120	1,255,000	1,357,020		(21,555)			5.000	3.001	MN.....	8,018	62,750	02/06/2015.	05/15/2031.
544435	4G	2				1.C FE.....	2,047,745	116.530	2,039,275	1,750,000	1,888,539		(29,231)			5.000	3.051	MN.....	11,181	87,500	02/06/2015.	05/15/2032.
544435	4H	0				1.C FE.....	1,166,310	116.252	1,162,520	1,000,000	1,077,465		(16,327)			5.000	3.091	MN.....	6,389	50,000	02/06/2015.	05/15/2033.
544435	4J	6				1.C FE.....	1,162,500	116.159	1,161,590	1,000,000	1,075,770		(15,953)			5.000	3.131	MN.....	6,389	50,000	02/06/2015.	05/15/2034.
544435	4K	3				1.C FE.....	2,274,040	114.504	2,290,080	2,000,000	2,127,909		(26,902)			4.750	3.171	MN.....	12,139	95,000	02/06/2015.	05/15/2035.
544445	AT	6				1.D FE.....	1,461,171	111.882	1,493,625	1,335,000	1,435,605		(5,906)			4.000	3.298	MN.....	6,823	53,400	05/12/2016.	05/15/2034.
544445	AV	1				1.D FE.....	1,359,113	111.474	1,393,425	1,250,000	1,340,078		(4,404)			4.000	3.394	MN.....	6,389	50,000	05/12/2016.	05/15/2036.
544445	BW	8				1.D FE.....	1,167,180	119.725	1,239,154	1,035,000	1,116,112		(13,564)			5.000	3.391	MN.....	6,613	51,750	01/06/2017.	05/15/2032.
544445	BX	6				1.D FE.....	1,908,437	119.309	2,028,253	1,700,000	1,828,040		(21,371)			5.000	3.451	MN.....	10,861	85,000	01/06/2017.	05/15/2033.
575577	HW	4				1.B FE.....	6,706,884	137.610	8,105,229	5,890,000	6,288,839		(38,149)			5.250	4.291	JJ.....	154,613	309,225	08/31/2006.	07/01/2029.
575577	HX	2				1.B FE.....	4,555,920	140.876	5,635,040	4,000,000	4,290,314		(24,264)			5.250	4.311	JJ.....	105,000	210,000	08/31/2006.	07/01/2030.
575579	LH	8				1.C FE.....	5,700,500	133.996	6,699,800	5,000,000	5,311,380		(34,550)			5.250	4.271	JJ.....	131,250	262,500	02/16/2006.	07/01/2028.
57563R	LY	3				1.F FE.....	6,593,520	115.994	6,959,640	6,000,000	6,276,122		(62,853)			5.000	3.750	JJ.....	150,000	300,000	05/29/2015.	01/01/2026.
57563R	MA	4				1.F FE.....	637,499	103.232	665,846	645,000	640,326		565			4.000	4.120	JJ.....	12,900	25,800	05/29/2015.	01/01/2028.
57563R	MB	2				1.F FE.....	430,337	103.264	449,198	435,000	431,920		317			4.125	4.230	JJ.....	8,972	17,944	05/29/2015.	01/01/2029.
57563R	MC	0				1.F FE.....	517,764	104.074	541,185	520,000	518,450		138			4.250	4.290	JJ.....	11,050	22,100	05/29/2015.	01/01/2030.
57563R	MD	8				1.F FE.....	934,425	104.118	983,915	945,000	937,389		596			4.250	4.350	JJ.....	20,081	40,163	05/29/2015.	01/01/2031.
57563R	NV	7				1.F FE.....	16,170,242	102.680	16,870,324	16,430,000	16,224,933		12,766			3.500	3.625	JJ.....	287,525	575,050	05/26/2016.	07/01/2033.
576049	W2	2				1.B FE.....	5,476,200	138.384	6,919,200	5,000,000	5,250,044		(23,350)			5.250	4.540	FA.....	109,375	262,500	08/21/2008.	08/01/2029.
57604P	B2	9				1.A FE.....	9,360,523	118.061	10,082,409	8,540,000	8,766,841		(57,187)			5.250	4.440	FA.....	186,813	448,350	07/12/2007.	08/01/2024.
57604P	B5	2				1.A FE.....	5,332,050	121.885	6,094,250	5,000,000	5,110,801		(21,338)			5.000	4.460	FA.....	104,167	250,000	07/12/2007.	08/01/2025.
591745	G6	5				1.B FE.....	10,666,900	142.962	14,296,200	10,000,000	10,412,082		(26,350)			5.250	4.780	JJ.....	262,500	525,000	06/20/2008.	07/01/2032.
592643	AT	7	@			1.G FE.....	3,590,300	96.499	9,649,900	10,000,000	7,396,793		454,968				6.450	N/A.....			08/06/2009.	10/01/2025.
592643	AU	4	@			1.G FE.....	2,467,842	95.240	7,181,096	7,540,000	5,183,369		327,062				6.625	N/A.....			08/06/2009.	10/01/2026.
592643	AV	2	@			1.G FE.....	2,999,900	93.107	9,310,700	10,000,000	6,388,320		410,332				6.750	N/A.....			08/06/2009.	10/01/2027.
59447P	P6	2				1.E FE.....	9,052,657	105.618	9,452,811	8,950,000	8,976,505		(13,734)			4.000	3.831	MN.....	59,667	358,000	11/21/2014.	11/01/2025.
59447T	ME	0				1.F FE.....	10,026,829	123.222	10,966,758	8,900,000	9,612,553		(107,733)			5.000	3.480	MN.....	56,861	445,000	12/07/2016.	11/15/2029.
59447T	MK	6				1.F FE.....	2,583,492	121.107	2,858,125	2,360,000	2,503,903		(21,495)			5.000	3.830	MN.....	15,078	118,000	01/27/2017.	11/15/2034.
594615	BG	0				1.D FE.....	7,773,206	121.249	8,123,683	6,700,000	7,249,281		(104,930)			5.000	3.141	AO.....	70,722	335,000	07/31/2015.	04/15/2028.
594615	BH	8				1.D FE.....	5,744,750	120.723	6,036,150	5,000,000	5,382,269		(72,772)			5.000	3.261	AO.....	52,778	250,000	07/31/2015.	04/15/2029.
603827	XY	7				1.F FE.....	5,000,000	109.086	5,454,300	5,000,000	5,000,000					3.796	3.796	JJ.....	94,900	189,800	12/07/2016.	01/01/2029.
603827	XZ	4				1.F FE.....	2,835,000	108.122	3,065,259	2,835,000	2,835,000					3.896	3.896	JJ.....	55,226	110,452	12/07/2016.	01/01/2030.
603827	YA	8				1.F FE.....	2,295,000	107.882	2,475,892	2,295,000	2,295,000					3.996	3.996	JJ.....	45,854	91,708	12/07/2016.	01/01/2031.
603827	YB	6				1.F FE.....	1,535,000	108.195	1,660,793	1,535,000	1,535,000					4.096	4.096	JJ.....	31,437	62,874	12/07/2016.	01/01/2032.
631060	CV	0				1.D FE.....	1,260,000	103.199	1,300,307	1,260,000	1,260,000					2.404	2.404	MS.....	10,097	13,631	02/27/2020.	09/01/2034.
64577B	H8	0				2.B FE.....	486,878	121.555	650,319	535,000	503,969		5.722			5.250	6.767	JJ.....	14,044	28,088	10/20/2017.	07/01/2025.

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates					
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22				
				F o r e i g n	B o n d C H A R	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol																		Rate Used to Obtain Fair Value	Fair Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification			Description	Code				Actual Cost			Par Value	Book/Adjusted Carrying Value					Rate of										
64577B	J2	1	New Jersey Econ Dev Auth Rev Unref Mtr V.....			2.B FE.....	4,778,053	118.707	5,300,268	4,465,000	4,660,154						5.250	4.175	JJ.....	117,206	234,413	10/20/2017.	07/01/2025.				
646080	SC	6	New Jersey St Hgr Ed Auth Rev LBASS Amt.....			1.C FE.....	3,395,643	105.271	3,637,113	3,455,000	3,414,562						3.250	3.420	JD.....	9,357	112,288	05/12/2016.	12/01/2028.				
646080	SD	4	New Jersey St Hgr Ed Auth Rev LBASS Amt.....			1.C FE.....	2,702,788	104.785	2,897,305	2,765,000	2,720,781						3.250	3.460	JD.....	7,489	89,863	05/12/2016.	12/01/2029.				
646080	SE	2	New Jersey St Hgr Ed Auth Rev LBASS Amt.....			1.C FE.....	2,697,925	104.480	2,894,096	2,770,000	2,716,957						3.250	3.480	JD.....	7,502	90,025	05/12/2016.	12/01/2030.				
646080	SF	9	New Jersey St Hgr Ed Auth Rev LBASS Amt.....			1.C FE.....	4,652,248	105.327	4,929,304	4,680,000	4,658,948						3.500	3.550	JD.....	13,650	163,800	05/12/2016.	12/01/2031.				
646136	2B	6	New Jersey St Trans Fd Rev Fed Hwy Reim.....			2.A FE.....	13,328,267	119.211	14,186,109	11,900,000	12,767,656						5.000	3.518	JD.....	26,444	595,000	11/01/2016.	06/15/2027.				
646136	2C	4	New Jersey St Trans Fd Rev Fed Hwy Reim.....			2.A FE.....	9,034,732	118.251	9,578,331	8,100,000	8,668,472						5.000	3.572	JD.....	18,000	405,000	11/01/2016.	06/15/2028.				
646136	EK	3	New Jersey St Trans Fd Rev Trans Sys Ser.....			2.A FE.....	15,040,696	113.934	14,993,714	13,160,000	13,608,293						5.500	4.260	JD.....	32,169	723,800	12/04/2007.	12/15/2023.				
646136	LU	3	New Jersey St Trans Fd Rev Trans Sys Ser.....			1.F FE.....	7,204,863	109.704	7,015,571	6,395,000	6,530,064						5.500	4.360	JD.....	15,632	351,725	07/31/2007.	12/15/2022.				
64971W	L6	5	NY City NY Trans Fin Auth Rev Sub Ser A.....			1.A FE.....	3,471,810	115.590	3,467,700	3,000,000	3,270,133						4.000	2.201	MN.....	20,000	120,000	07/14/2016.	05/01/2031.				
64983Q	JC	4	New York St Dorm Auth Rev Non St Supply.....			1.D FE.....	5,859,650	135.726	6,786,300	5,000,000	5,406,978						5.500	4.330	MN.....	35,139	275,000	09/27/2005.	05/15/2029.				
64983Q	JF	7	New York St Dorm Auth Rev Non St Supply.....			1.D FE.....	4,931,610	142.655	5,941,581	4,165,000	4,602,848						5.500	4.320	MN.....	29,271	229,075	02/15/2006.	05/15/2032.				
650035	6A	1	New York St Urban Dev Corp Rev Txbl Ref.....			1.B FE.....	17,030,090	111.761	18,999,370	17,000,000	17,021,312						3.420	3.399	MS.....	171,190	581,400	12/14/2017.	03/15/2031.				
650035	6B	9	New York St Urban Dev Corp Rev Txbl Ref.....			1.B FE.....	20,035,200	110.731	22,146,200	20,000,000	20,024,931						3.470	3.449	MS.....	204,344	694,000	12/14/2017.	03/15/2032.				
67760H	CH	2	Ohio St Tpk Commn Rev Ser A.....			1.C FE.....	2,261,680	123.232	2,464,640	2,000,000	2,095,925						5.500	4.443	FA.....	41,556	110,000	12/10/2007.	02/15/2026.				
709221	UK	9	Pennsylvania St Tpk Commn Rev Ref Ser A.....			1.C FE.....	1,252,160	122.644	1,226,440	1,000,000	1,152,650						5.000	2.231	JD.....	4,167	50,000	08/03/2016.	12/01/2032.				
709221	UW	3	Pennsylvania St Tpk Commn Rev Ref Sub Se.....			1.E FE.....	3,104,525	122.850	3,071,250	2,500,000	2,866,691						5.000	2.331	JD.....	10,417	125,000	08/03/2016.	12/01/2029.				
709221	UZ	6	Pennsylvania St Tpk Commn Rev Ref Sub Se.....			1.E FE.....	7,911,238	122.131	7,871,343	6,445,000	7,336,857						5.000	2.471	JD.....	26,854	322,250	08/03/2016.	12/01/2032.				
709222	CP	6	Pennsylvania St Tpk Commn Rev Ser A.....			1.D FE.....	4,411,923	102.700	4,138,810	4,030,000	4,051,199						5.250	4.250	JJ.....	97,560	211,575	04/03/2009.	07/15/2021.				
717817	SE	1	Philadelphia PA Airport Rev Amt-Ref-Ser.....			1.F FE.....	5,275,435	118.359	5,373,499	4,540,000	4,901,897						5.000	3.071	JD.....	10,089	227,000	08/26/2015.	06/15/2025.				
717817	SJ	0	Philadelphia PA Airport Rev Amt-Ref-Ser.....			1.F FE.....	5,918,808	115.795	6,096,607	5,265,000	5,589,971						5.000	3.491	JD.....	11,700	263,250	08/26/2015.	06/15/2029.				
717817	SK	7	Philadelphia PA Airport Rev Amt-Ref-Ser.....			1.F FE.....	4,803,745	115.374	4,961,082	4,300,000	4,550,855						5.000	3.571	JD.....	9,556	215,000	08/26/2015.	06/15/2030.				
717893	ZL	8	Philadelphia PA Wtr & Wst Rev Ref Ser B.....			1.E FE.....	7,872,530	118.003	8,012,404	6,790,000	7,310,441						5.000	3.159	JJ.....	169,750	339,500	04/01/2015.	07/01/2031.				
71884W	AL	5	Phoenix AZ Civic Impt Corp Rev Conv Cap.....			1.C FE.....	3,614,690	107.004	5,039,888	4,710,000	4,781,679						5.500	4.440	JJ.....	129,525	259,050	09/22/2005.	07/01/2022.				
735389	WG	9	Port Seattle WA Rev AMT Ref Ser C.....			1.E FE.....	4,173,374	114.453	4,303,433	3,760,000	3,945,689						5.000	3.580	AO.....	47,000	188,000	07/22/2015.	04/01/2028.				
735389	WH	7	Port Seattle WA Rev Amt Ref Ser C.....			1.E FE.....	2,206,740	114.058	2,281,160	2,000,000	2,093,056						5.000	3.660	AO.....	25,000	100,000	07/22/2015.	04/01/2029.				
735389	WJ	3	Port Seattle WA Rev Amt Ref Ser C.....			1.E FE.....	1,604,963	113.664	1,659,494	1,460,000	1,525,332						5.000	3.710	AO.....	18,250	73,000	07/22/2015.	04/01/2030.				
735389	WK	0	Port Seattle WA Rev Amt Ref Ser C.....			1.E FE.....	3,283,230	113.429	3,402,870	3,000,000	3,127,841						5.000	3.770	AO.....	37,500	150,000	07/22/2015.	04/01/2031.				
756872	LA	3	Red River TX Edu Fin Corp Txbl Ref TCU P.....			1.D FE.....	2,000,000	107.316	2,146,320	2,000,000	2,000,000						2.712	2.712	MS.....	15,971	33,900	01/16/2020.	03/15/2032.				
756872	LB	1	Red River TX Edu Fin Corp Txbl Ref TCU P.....			1.D FE.....	1,525,000	106.886	1,630,012	1,525,000	1,525,000						2.802	2.802	MS.....	12,582	26,707	01/16/2020.	03/15/2033.				
76116E	GR	5	Resolution Funding Corp Strips.....	@.....		1.A.....	796,383	88.944	949,034	1,067,000	832,255							2.768	N/A.....				05/23/2019.	01/15/2030.			
76116F	AB	3	Resolution Funding Corp Strips.....	@.....		1.A.....	6,472,739	88.944	7,711,453	8,670,000	6,764,031							2.765	N/A.....				05/23/2019.	01/15/2030.			
762244	FD	8	Rhode Island Hlth&Ed Bldg Rev Ref Hosp F.....			2.A FE.....	6,100,750	118.531	5,926,550	5,000,000	5,637,634						5.000	2.451	MN.....	31,944	250,000	07/27/2016.	05/15/2026.				
762244	FJ	5	Rhode Island Hlth&Ed Bldg Rev Ref Hosp F.....			2.A FE.....	2,009,897	115.515	1,957,979	1,695,000	1,878,732						5.000	2.811	MN.....	10,829	84,750	07/27/2016.	05/15/2031.				
762244	FK	2	Rhode Island Hlth&Ed Bldg Rev Ref Hosp F.....			2.A FE.....	2,375,320	115.007	2,300,140	2,000,000	2,218,900						5.000	2.791	MN.....	12,778	100,000	07/28/2016.	05/15/2032.				
762244	FL	0	Rhode Island Hlth&Ed Bldg Rev Ref Hosp F.....			2.A FE.....	2,646,968	114.502	2,576,295	2,250,000	2,482,078						5.000	2.911	MN.....	14,375	112,500	07/27/2016.	05/15/2033.				
76913C	BD	0	County of Riverside CA Pension Obligatio.....			1.F FE.....	7,610,000	107.165	8,155,257	7,610,000	7,610,000						3.120	3.120	FA.....	89,697	65,294	04/23/2020.	02/15/2029.				
880443	BR	6	Tennessee Energy Acq Gas Rev Ser A.....			1.G FE.....	8,497,350	116.091	10,448,190	9,000,000	8,844,588						5.250	5.780	MS.....	157,500	472,500	03/06/2008.	09/01/2024.				
88059E	5G	5	Tenn Val Auth Cpn Strip Strips.....	@.....		1.A.....	1,886,463	85.396	2,245,071	2,629,000	1,973,391							2.831	N/A.....				05/23/2019.	03/15/2031.			

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification			Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
88059E	5N	0	Tenn Val Auth Cpn Strip Strips.....	@			1.A	1,615,862	77.816	1,983,530	2,549,000	1,697,583	.....	.....51,459	.....	.....	.....	....3.102	N/A.....	.....	.....	05/23/2019.	03/15/2034.
88059E	U7	7	Tenn Val Auth Cpn Strip Strips.....	@			1.A	1,255,304	88.214	1,485,520	1,684,000	1,312,556	.....	.....36,019	.....	.....	.....	....2.802	N/A.....	.....	.....	05/23/2019.	12/15/2029.
88059E	U8	5	Tenn Val Auth Cpn Strip Strips.....	@			1.A	1,154,132	87.114	1,378,143	1,582,000	1,208,106	.....	.....33,964	.....	.....	.....	....2.872	N/A.....	.....	.....	05/23/2019.	06/15/2030.
88059E	V2	7	Tenn Val Auth Cpn Strip Strips.....	@			1.A	1,519,454	84.804	1,810,561	2,135,000	1,589,721	.....	.....44,213	.....	.....	.....	....2.841	N/A.....	.....	.....	05/23/2019.	06/15/2031.
88059E	V9	2	Tenn Val Auth Cpn Strip Strips.....	@			1.A	281,422	75.775	353,113	466,000	296,430	.....	.....9,455	.....	.....	.....	....3.268	N/A.....	.....	.....	05/23/2019.	12/15/2034.
956704	D3	1	West Virginia Univ Rev Txb1 Ref Ser A.....			1	1.D FE.....	2,620,000	102.157	2,676,513	2,620,000	2,620,000	.....	.....	.....	.....	.....2.329	2.329	AO.....	15,255	34,069	02/27/2020.	10/01/2033.
977100	HD	1	Wisconsin St Gen Fd Rev Ref Ser A.....			1	1.C FE.....	1,729,000	107.545	1,859,453	1,729,000	1,729,000	.....	.....	.....	.....	.....2.429	2.429	MN.....	7,000	30,098	01/29/2020.	05/01/2031.
2599999.	U.S.		Special Revenue & Assessment Obligations - Issuer Obligations.....					623,382,769	XXX	695,275,678	607,696,000	613,177,665	0	(1,928,850)	0	0	XXX	XXX	XXX	7,016,608	24,978,275	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																							
312905	YJ	5	FHLMC REMIC Ser 1077-E.....			4	1.A	1,280	100.836	1,239	1,229	1,227	.....	.....(8)	.....	.....	.....9.000	7.604	MON.....	9	111	12/31/1998.	05/15/2021.
312909	MY	7	FHLMC REMIC Ser 1251-Z.....			4	1.A	26,158	103.257	25,832	25,017	25,148	.....	.....(130)	.....	.....	.....8.000	6.674	MON.....	167	2,001	12/31/1998.	04/15/2022.
312915	UF	6	FHLMC REMIC Ser 1504 Z.....			4	1.A	30,689	104.663	31,225	29,834	29,974	.....	.....(71)	.....	.....	.....7.000	6.341	MON.....	174	2,088	02/26/2002.	05/15/2023.
3133T3	X8	6	FHLMC REMIC Ser 1683 Z.....			4	1.A	224,877	109.572	244,896	223,502	223,357	.....	.....(99)	.....	.....	.....6.500	6.436	MON.....	1,211	14,528	11/13/2001.	02/15/2024.
3133TA	CQ	3	FHLMC REMIC Ser 1967-BA.....			4	1.A	89,258	107.534	93,796	87,225	87,616	.....	.....(116)	.....	.....	.....7.000	6.570	MON.....	509	6,106	12/31/1998.	06/17/2027.
31359K	ZR	1	FNMA REMIC Ser 1996-45 CI K.....			4	1.A	1,899	101.297	1,886	1,862	1,858	.....	.....(6)	.....	.....	.....7.000	6.304	MON.....	11	130	03/30/2001.	09/25/2021.
31377R	BH	2	FNMA DUS Pool #384440.....			4	1.A	721,802	114.648	747,210	651,740	669,969	.....	.....(3,417)	.....	.....	.....6.600	5.518	MON.....	3,585	43,015	03/27/2003.	10/25/2026.
31381H	TQ	9	FNMA DUS Pool #461459.....			4	1.A	859,569	99.925	834,542	835,166	836,963	.....	.....(1,575)	.....	.....	.....5.450	5.102	MON.....	3,793	45,517	01/27/2004.	11/25/2023.
31393A	2V	8	FNMA REMIC Ser 2003-38 CI MP.....			4	1.A	166,174	104.020	169,051	162,518	162,423	.....	.....(170)	.....	.....	.....5.500	5.239	MON.....	745	8,939	04/01/2003.	05/25/2023.
31394J	KW	6	FHLMC REMIC Ser 2673 CI QL.....			4	1.A	188,183	103.690	192,006	185,174	185,192	.....	.....(125)	.....	.....	.....5.500	5.338	MON.....	849	10,185	02/03/2004.	09/15/2023.
3140H5	JW	2	FNMA Pool #BJ3876.....			4	1.A	6,150,613	104.856	6,656,523	6,348,252	6,157,116	.....	.....(650)	.....	.....	.....3.000	3.540	MON.....	15,871	190,448	03/13/2018.	01/25/2048.
3140KD	BK	5	FNMA Pool #BP5441.....			4	1.A	25,867,152	104.936	25,801,447	24,587,817	25,851,839	.....	.....(15,313)	.....	.....	.....3.000	2.437	MON.....	61,470	430,287	05/28/2020.	06/25/2050.
3140Q8	3K	9	FNMA Pool #CA1701.....			4	1.A	12,344,164	107.067	12,953,373	12,098,415	12,334,721	.....	.....(2,401)	.....	.....	.....4.000	3.259	MON.....	40,328	483,937	06/29/2018.	05/25/2048.
31418D	CA	8	FNMA Pool #MA3664.....			4	1.A	20,242,038	106.759	20,876,325	19,554,573	20,222,827	.....	.....(10,766)	.....	.....	.....4.000	1.968	MON.....	65,182	782,183	07/12/2019.	05/25/2049.
2699999.	U.S.		Special Revenue - Residential Mortgage-Backed Securities.....					66,913,856	XXX	68,629,351	64,792,324	66,790,230	0	(34,847)	0	0	XXX	XXX	XXX	193,904	2,019,475	XXX	XXX
3199999.	Total - U.S.		Special Revenue & Special Assessment Obligations.....					690,296,625	XXX	763,905,029	672,488,324	679,967,895	0	(1,963,697)	0	0	XXX	XXX	XXX	7,210,512	26,997,750	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																							
00206R	HY	1	AT&T Inc Sr Nt.....			1	2.B FE.....	10,365,950	131.766	13,176,630	10,000,000	10,321,989	.....	.....(28,718)	.....	.....	.....6.625	6.127	MN.....	84,653	662,500	06/05/2019.	05/15/2029.
00287Y	AW	9	Abbvie Inc Sr Nt.....			1	2.B FE.....	1,241,600	127.219	1,590,238	1,250,000	1,242,292	.....	.....161	.....	.....	.....4.450	4.491	MN.....	7,262	55,625	05/09/2016.	05/14/2046.
00287Y	DB	2	Abbvie Inc Sr Nt.....			1	2.A FE.....	5,019,632	130.692	6,534,620	5,000,000	5,019,693	.....	.....61	.....	.....	.....4.750	4.722	MS.....	69,931	.....	11/19/2020.	03/15/2045.
01400E	AB	9	Alcon Finance Corp Sr Nt.....			1	2.B FE.....	1,455,339	109.139	1,458,100	1,336,000	1,454,731	.....	.....(608)	.....	.....	.....3.000	1.862	MS.....	10,911	.....	12/11/2020.	09/23/2029.
015271	AV	1	Alexandria Real Estate Equity Sr Nt.....			1	2.A FE.....	1,335,739	99.840	1,346,842	1,349,000	1,335,806	.....	.....66	.....	.....	.....1.875	1.966	FA.....	10,258	.....	12/11/2020.	02/01/2033.
01882Y	AB	2	Alliant Energy Finance Sr Nt.....			1	2.B FE.....	986,030	116.022	1,160,222	1,000,000	988,801	.....	.....1,244	.....	.....	.....4.250	4.428	JD.....	1,889	42,500	10/03/2018.	06/15/2028.
02209S	AL	7	Altria Group Inc Co Gtd Nt.....			2	B FE.....	5,974,500	101.441	6,086,466	6,000,000	5,998,916	.....	.....3,080	.....	.....	.....4.750	4.804	MN.....	44,333	285,000	05/02/2011.	05/05/2021.
02361D	AP	5	Ameren Illinois Co Sr Nt.....			1	1.F FE.....	9,994,300	109.824	10,982,350	10,000,000	9,997,307	.....	.....596	.....	.....	.....3.250	3.257	MS.....	108,333	325,000	12/03/2014.	03/01/2025.
032177	AH	0	Amsted Industries Sr Nt.....			1	3.C FE.....	446,851	106.250	454,879	428,121	441,683	.....	.....(3,492)	.....	.....	.....5.625	4.634	JJ.....	12,041	25,821	06/26/2019.	07/01/2027.
03522A	AH	3	Anheuser-Busch Co/Inbev Sr Nt.....			1	2.B FE.....	9,551,557	127.029	12,702,870	10,000,000	9,581,251	.....	.....18,079	.....	.....	.....4.700	5.101	FA.....	195,833	470,000	05/15/2019.	02/01/2036.
035240	AQ	3	Anheuser-Busch Inbev Worldwide Sr Nt.....			1	2.B FE.....	5,793,050	123.490	7,100,652	5,750,000	5,785,872	.....	.....(3,835)	.....	.....	.....4.750	4.652	JJ.....	119,872	273,125	01/30/2019.	01/23/2029.
035242	AN	6	Anheuser-Busch Inbev Fin Sr Nt.....			1	2.B FE.....	18,251,750	128.501	23,130,126	18,000,000	18,230,195	.....	.....(4,872)	.....	.....	.....4.900	4.810	FA.....	367,500	882,000	02/09/2016.	02/01/2046.
037833	CG	3	Apple Inc Sr Nt.....			1	1.B FE.....	4,997,800	107.576	5,378,795	5,000,000	4,998,967	.....	.....313	.....	.....	.....3.000	3.007	FA.....	59,167	150,000	02/02/2017.	02/09/2024.
037833	CM	0	Apple Inc Sr Nt.....			1	1.B FE.....	6,499,675	102.276	6,647,960	6,500,000	6,499,925	.....	.....66	.....	.....	.....2.500	2.501	FA.....	64,097	162,500	02/02/2017.	02/09/2022.

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification			Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
037833	CU	2	Apple Inc Sr Nt.....	.....	..	.....1	1.B FE.....	1,998,100	...107.825	2,156,498	2,000,000	1,999,041	.....	.....268	.....	.....	.....2.850	2.865	MN.....	7,917	57,000	05/04/2017.	05/11/2024.
037833	DK	3	Apple Inc Sr Nt.....	.....	..	.....1	1.B FE.....	994,520	...112.729	1,127,290	1,000,000	996,063	.....	.....508	.....	.....	.....3.000	3.064	MN.....	4,000	30,000	11/07/2017.	11/13/2027.
039482	AB	0	Archer-Daniels-Midland Co Sr Nt.....	.....	..	.....1	1.F FE.....	5,705,323	...115.649	6,649,823	5,750,000	5,708,247	.....	.....2,924	.....	.....	.....3.250	3.342	MS.....	48,795	93,438	03/25/2020.	03/27/2030.
06050T	JZ	6	Bank of America NA Sub Bk Nt.....	.....	..	.....	1.G FE.....	9,597,390	...149.570	14,957,010	10,000,000	9,678,716	.....	.....11,521	.....	.....	.....6.000	6.324	AO.....	126,667	600,000	02/29/2012.	10/15/2036.
06051G	FL	8	Bank of America Corp Sub Nt.....	.....	..	.....	2.A FE.....	6,966,190	...117.297	8,210,769	7,000,000	6,981,498	.....	.....2,754	.....	.....	.....4.250	4.302	AO.....	57,021	297,500	10/17/2014.	10/22/2026.
06051G	HG	7	Bank of America Corp Sr MTN.....	.....	..	.....1	1.F FE.....	696,540	...116.759	700,553	600,000	695,531	.....	.....(1,009)	.....	.....	.....3.970	1.611	MS.....	7,675	.....	12/01/2020.	03/05/2029.
07274E	AG	8	Bayer US Finance LLC Sr Nt.....	.....	..	.....1	2.A FE.....	2,970,330	...109.145	3,274,335	3,000,000	2,987,608	.....	.....3.032	.....	.....	.....3.375	3.493	AO.....	23,344	101,250	10/01/2014.	10/08/2024.
075887	BF	5	Becton Dickinson & Co Sr Nt.....	.....	..	.....1	2.C FE.....	4,000,000	...110.869	4,434,744	4,000,000	4,000,000	.....	.....	.....	.....	.....3.734	3.734	JD.....	6,638	149,360	12/04/2014.	12/15/2024.
075887	BG	3	Becton Dickinson & Co Sr Nt.....	.....	..	.....1	2.C FE.....	2,000,000	...129.081	2,581,626	2,000,000	2,000,000	.....	.....	.....	.....	.....4.685	4.685	JD.....	4,164	93,700	12/04/2014.	12/15/2044.
084659	AS	0	Berkshire Hathaway Energy Sr Nt.....	.....	..	.....1	1.G FE.....	4,993,550	...113.227	5,661,350	5,000,000	4,994,566	.....	.....1,016	.....	.....	.....4.050	4.078	AO.....	42,750	113,063	03/20/2020.	04/15/2025.
096630	AD	0	Boardwalk Pipelines LLC Sr Nt.....	.....	..	.....1	2.C FE.....	4,941,000	...111.608	5,580,400	5,000,000	4,973,272	.....	.....5,961	.....	.....	.....4.950	5.101	JD.....	11,000	247,500	11/19/2014.	12/15/2024.
099724	AH	9	Borg Warner Automotive Sr Nt.....	.....	..	.....1	2.B FE.....	3,554,810	...117.230	4,103,036	3,500,000	3,548,855	.....	.....(1,135)	.....	.....	.....4.375	4.282	MS.....	45,087	153,125	03/12/2015.	03/15/2045.
10373Q	AB	6	BP Cap Mkts America Sr Nt.....	.....	..	.....	1.F FE.....	2,000,000	...113.396	2,267,912	2,000,000	2,000,000	.....	.....	.....	.....	.....3.796	3.796	MS.....	21,089	75,920	09/18/2018.	09/21/2025.
10373Q	AC	4	BP Cap Mkts America Sr Nt.....	.....	..	.....1	1.F FE.....	1,500,000	...117.399	1,760,987	1,500,000	1,500,000	.....	.....	.....	.....	.....3.937	3.937	MS.....	16,404	59,055	09/18/2018.	09/21/2028.
10373Q	AV	2	BP Cap Mkts America Sr Nt.....	.....	..	.....1	1.F FE.....	1,458,109	...110.387	1,655,798	1,500,000	1,467,680	.....	.....4,741	.....	.....	.....3.017	3.415	JJ.....	20,742	45,255	12/14/2018.	01/16/2027.
110122	CM	8	Bristol-Myers Squibb Co Sr Nt.....	.....	..	.....1	1.F FE.....	4,075,436	...108.526	4,341,020	4,000,000	4,067,061	.....	.....(8,375)	.....	.....	.....2.900	2.396	JJ.....	49,944	58,000	07/17/2020.	07/26/2024.
110122	DC	9	Bristol-Myers Squibb Co Sr Nt.....	.....	..	.....1	1.F FE.....	4,973,336	...114.079	5,703,955	5,000,000	4,975,636	.....	.....2,300	.....	.....	.....3.875	3.992	FA.....	73,194	96,875	07/17/2020.	08/15/2025.
11134L	AD	1	Broadcom Crp/ Caymn Fi Sr Nt.....	.....	..	.....1	2.C FE.....	4,983,792	...102.301	5,115,025	5,000,000	4,995,522	.....	.....4,183	.....	.....	.....3.000	3.088	JJ.....	69,167	150,000	02/21/2018.	01/15/2022.
11134L	AF	6	Broadcom Crp/ Caymn Fi Sr Nt.....	.....	..	.....1	2.C FE.....	4,995,513	...108.086	5,404,310	5,000,000	4,997,642	.....	.....721	.....	.....	.....3.625	3.642	JJ.....	83,576	181,250	02/21/2018.	01/15/2024.
125896	BQ	2	CMS Energy Corp Sr Nt.....	.....	..	.....1	2.B FE.....	1,992,440	...110.225	2,204,496	2,000,000	1,995,676	.....	.....731	.....	.....	.....3.000	3.044	MN.....	7,667	60,000	05/02/2016.	05/15/2026.
141781	BM	5	Cargill Inc Sr Nt.....	.....	..	.....1	1.F FE.....	7,010,280	...105.207	7,364,518	7,000,000	7,009,613	.....	.....(667)	.....	.....	.....2.125	2.108	AO.....	28,097	74,375	04/20/2020.	04/23/2030.
14448C	AQ	7	Carrier Global Corp Sr Nt.....	.....	..	.....1	2.C FE.....	3,008,410	...106.941	3,208,239	3,000,000	3,008,380	.....	.....(29)	.....	.....	.....2.722	2.686	FA.....	30,849	.....	12/10/2020.	02/15/2030.
17308C	C5	3	Citigroup Funding Inc Sr Nt.....	.....	..	.....1	1.G FE.....	3,027,030	...110.131	3,303,939	3,000,000	3,025,136	.....	.....(1,894)	.....	.....	.....2.976	2.868	MN.....	13,888	89,280	03/13/2020.	11/05/2030.
174610	AJ	4	Citizens Financial Group Sub Nt.....	.....	..	.....1	2.B FE.....	3,000,000	...113.488	3,404,637	3,000,000	3,000,000	.....	.....	.....	.....	.....4.350	4.350	FA.....	54,375	130,500	07/28/2015.	08/01/2025.
174610	AL	9	Citizens Financial Group Sub Nt.....	.....	..	.....	2.B FE.....	5,385,545	...107.800	5,928,973	5,500,000	5,446,472	.....	.....13,963	.....	.....	.....3.750	4.051	JJ.....	103,125	206,250	04/26/2016.	07/01/2024.
20030N	BB	6	Comcast Corp Sr Nt.....	LS.....	..	1	1.G FE.....	5,218,150	...157.286	7,864,280	5,000,000	5,179,630	.....	.....(4,864)	.....	.....	.....6.400	6.080	MS.....	106,667	320,000	06/15/2010.	03/01/2040.
20030N	BX	8	Comcast Corp Sr Nt.....	.....	..	.....1	1.G FE.....	10,094,200	...107.575	10,757,450	10,000,000	10,048,990	.....	.....(15,385)	.....	.....	.....3.000	2.829	FA.....	125,000	300,000	12/14/2017.	02/01/2024.
20030N	BY	6	Comcast Corp Sr Nt.....	.....	..	.....1	1.G FE.....	10,105,100	...112.818	11,281,840	10,000,000	10,073,629	.....	.....(10,812)	.....	.....	.....3.300	3.166	FA.....	137,500	330,000	12/20/2017.	02/01/2027.
22550L	2B	6	Credit Suisse New York Sr Nt.....	.....	..	.....	1.E FE.....	2,999,880	...103.235	3,097,053	3,000,000	2,999,924	.....	.....44	.....	.....	.....2.800	2.802	AO.....	19,133	42,000	04/06/2020.	04/08/2022.
22822V	AQ	4	Crown Castle Intl Corp Sr Nt.....	.....	..	.....1	2.C FE.....	1,784,475	...121.549	1,823,234	1,500,000	1,784,134	.....	.....(341)	.....	.....	.....4.150	3.149	JJ.....	31,125	.....	12/07/2020.	07/01/2050.
232820	AK	6	Cytec Inds Inc Sr Nt.....	.....	..	.....1	2.B FE.....	10,008,640	...109.951	10,995,100	10,000,000	10,003,947	.....	.....(823)	.....	.....	.....3.950	3.940	MN.....	65,833	395,000	11/07/2014.	05/01/2025.
233331	AW	7	DTE Energy Co Sr Nt.....	.....	..	.....	2.B FE.....	1,999,340	...106.548	2,130,952	2,000,000	1,999,487	.....	.....122	.....	.....	.....2.529	2.536	AO.....	12,645	50,580	08/08/2019.	10/01/2024.
23338V	AB	2	DTE Electric Co Sr Nt.....	.....	..	.....1	1.F FE.....	1,991,820	...108.901	2,178,010	2,000,000	1,997,189	.....	.....814	.....	.....	.....3.650	3.697	MS.....	21,494	73,000	08/20/2013.	03/15/2024.
254687	DZ	6	Disney Walt Co Sr Nt.....	.....	..	.....	1.G FE.....	20,675,212	...151.636	30,327,120	20,000,000	20,644,043	.....	.....(29,195)	.....	.....	.....6.200	5.859	JD.....	55,111	1,240,000	11/26/2019.	12/15/2034.
25470D	AF	6	Discovery Communications Nt.....	.....	..	.....1	2.C FE.....	943,520	...103.420	1,034,201	1,000,000	989,767	.....	.....7,130	.....	.....	.....3.300	4.076	MN.....	4,217	33,000	08/23/2013.	05/15/2022.
25746U	BM	0	Dominion Resources Inc Sr Nt Ser C.....	.....	..	.....1	2.B FE.....	527,972	...131.051	524,206	400,000	527,774	.....	.....(198)	.....	.....	.....4.900	2.808	FA.....	8,167	.....	12/14/2020.	08/01/2041.
26441Y	BA	4	Duke-Weeks Realty LP Sr Nt.....	.....	..	.....1	2.A FE.....	1,996,960	...112.513	2,250,254	2,000,000	1,997,786	.....	.....278	.....	.....	.....3.375	3.393	JD.....	3,000	67,500	12/05/2017.	12/15/2027.
26441Y	BB	2	Duke-Weeks Realty LP Sr Nt.....	.....	..	.....1	2.A FE.....	989,260	...117.857	1,178,570	1,000,000	991,367	.....	.....936	.....	.....	.....4.000	4.132	MS.....	11,778	40,000	09/04/2018.	09/15/2028.
26442U	AA	2	Duke Energy Progress Inc 1st Mtg Bd.....	.....	..	.....1	1.F FE.....	4,984,750	...111.473	5,573,650	5,000,000	4,992,341	.....	.....1,511	.....	.....	.....3.250	3.286	FA.....	61,389	162,500	08/10/2015.	08/15/2025.
26442U	AB	0	Duke Energy Progress Inc 1st Mtg Bd.....	.....	..	.....1	1.F FE.....	4,974,650	...126.977	6,348,855	5,000,000	4,977,213	.....	.....518	.....	.....	.....4.200	4.230	FA.....	79,333	210,000	08/10/2015.	08/15/2045.

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
								</																

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			Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
55336V	AR	1	MPLX LP Sr Nt.....	.....	..	.....1	2.B FE.....	3,986,320	...115.056	4,602,252	4,000,000	3,989,846	.....	.....1,194	.....	.....	.....4.000	4.041	MS.....	47,111	160,000	02/05/2018.	03/15/2028.
559080	AG	1	Magellan Midstream Partn Sr Nt.....	.....	..	.....1	2.A FE.....	2,396,880	...128.445	2,890,010	2,250,000	2,385,462	.....	.....(3,264)	.....	.....	.....5.150	4.716	AO.....	24,463	115,875	04/04/2017.	10/15/2043.
559080	AK	2	Magellan Midstream Partn Sr Nt.....	.....	..	.....2	2.A FE.....	1,073,190	...119.176	1,191,760	1,000,000	1,049,020	.....	.....(8,897)	.....	.....	.....5.000	3.895	MS.....	16,667	50,000	03/06/2018.	03/01/2026.
559080	AL	0	Magellan Midstream Partn Sr Nt.....	.....	..	.....1	2.A FE.....	4,399,930	...115.183	5,183,235	4,500,000	4,405,453	.....	.....1,960	.....	.....	.....4.250	4.387	MS.....	56,313	191,250	02/16/2018.	09/15/2046.
559080	AM	8	Magellan Midstream Partn Sr Nt.....	.....	..	.....1	2.A FE.....	2,874,810	...113.899	3,416,979	3,000,000	2,881,143	.....	.....2,279	.....	.....	.....4.200	4.455	AO.....	30,800	126,000	02/28/2018.	10/03/2047.
565849	AK	2	Marathon Oil Corp Sr Nt.....	.....	..	.....1	2.C FE.....	1,462,215	...102.787	1,541,805	1,500,000	1,486,572	.....	.....7,008	.....	.....	.....2.800	3.308	MN.....	7,000	42,000	05/11/2017.	11/01/2022.
57629W	CG	3	Mass Mutual Global Funding Nt.....	.....	..	.....	1.B FE.....	486,015	...108.899	517,272	475,000	483,178	.....	.....(1,907)	.....	.....	.....2.950	2.498	JJ.....	6,617	14,013	06/28/2019.	01/11/2025.
57629W	CH	1	Mass Mutual Global Funding Nt.....	.....	..	.....	1.B FE.....	1,046,710	...112.384	1,123,837	1,000,000	1,036,976	.....	.....(6,588)	.....	.....	.....3.400	2.632	MS.....	10,672	34,000	07/02/2019.	03/08/2026.
57636Q	AP	9	Mastercard Inc Sr Nt.....	.....	..	.....1	1.E FE.....	998,060	...116.274	1,162,744	1,000,000	998,187	.....	.....127	.....	.....	.....3.350	3.373	MS.....	8,840	16,750	03/24/2020.	03/26/2030.
585055	BS	4	Medtronic Inc Sr Nt.....	.....	..	.....1	1.G FE.....	7,630,345	...112.221	8,641,040	7,700,000	7,666,413	.....	.....7,290	.....	.....	.....3.500	3.613	MS.....	79,353	269,500	09/02/2015.	03/15/2025.
591894	CC	2	Metropolitan Edison Company Nt.....	.....	..	.....1	3.A FE.....	4,492,000	...113.176	4,452,048	4,000,000	4,451,378	.....	.....(40,622)	.....	.....	.....4.300	2.685	JJ.....	79,311	86,000	03/13/2020.	01/15/2029.
59217G	BY	4	Met Life Global Funding I Sr Nt.....	.....	..	.....	1.D FE.....	3,030,980	...114.090	3,422,688	3,000,000	3,021,791	.....	.....(3,256)	.....	.....	.....3.450	3.315	JD.....	3,738	103,500	01/24/2018.	12/18/2026.
594918	BX	1	Microsoft Corp Sr Nt.....	.....	..	.....1	1.A FE.....	2,978,160	...107.415	3,222,438	3,000,000	2,989,775	.....	.....3,106	.....	.....	.....2.875	2.991	FA.....	34,740	86,250	01/30/2017.	02/06/2024.
615369	AM	7	Moodys Corp Sr Nt.....	.....	..	.....1	2.A FE.....	949,730	...112.532	1,125,319	1,000,000	960,630	.....	.....4,776	.....	.....	.....3.250	3.895	JJ.....	14,986	32,500	08/29/2018.	01/15/2028.
615369	AP	0	Moodys Corp Sr Nt.....	.....	..	.....1	2.A FE.....	2,869,896	...120.171	2,884,094	2,400,000	2,867,822	.....	.....(2,074)	.....	.....	.....4.250	1.593	FA.....	42,500	.....	12/16/2020.	02/01/2029.
61744Y	AL	2	Morgan Stanley Sr Nt.....	.....	..	.....1	2.A FE.....	1,101,780	...123.248	1,109,231	900,000	1,101,222	.....	.....(558)	.....	.....	.....3.971	2.335	JJ.....	15,785	.....	12/09/2020.	07/22/2038.
61747W	AF	6	Morgan Stanley Sr Nt.....	.....	..	.....1	2.A FE.....	4,544,955	...100.298	4,513,428	4,500,000	4,500,377	.....	.....(5,678)	.....	.....	.....5.750	5.618	JJ.....	112,125	258,750	01/21/2011.	01/25/2021.
61761J	ZN	2	Morgan Stanley Sub Nt.....	.....	..	.....	2.A FE.....	2,070,690	...115.615	2,081,068	1,800,000	2,068,117	.....	.....(2,573)	.....	.....	.....3.950	1.469	AO.....	13,430	.....	12/07/2020.	04/23/2027.
63486*	AA	9	National Basketball Assn Sr Sec Nt Ser A.....	.....	..	.....	1.G FE.....	15,000,000	...100.034	15,005,075	15,000,000	15,000,000	.....	.....	.....	.....	.....2.410	2.410	JD.....	15,063	.....	12/16/2020.	12/16/2023.
637432	ND	3	National Rural Utilities Coop Sr Nt.....	.....	..	.....1	1.E FE.....	11,492,985	...108.684	12,498,637	11,500,000	11,496,903	.....	.....708	.....	.....	.....2.850	2.857	JJ.....	140,204	327,750	01/20/2015.	01/27/2025.
637432	NP	6	National Rural Utilities Coop Sr Nt.....	.....	..	.....1	1.E FE.....	3,489,710	...114.888	4,021,077	3,500,000	3,492,343	.....	.....937	.....	.....	.....3.400	3.435	FA.....	47,600	119,000	01/31/2018.	02/07/2028.
641062	AD	6	Nestle Holdings Inc. Sr Nt.....	.....	..	.....1	1.D FE.....	999,820	...107.810	1,078,097	1,000,000	999,898	.....	.....35	.....	.....	.....3.350	3.354	MS.....	9,026	33,500	09/17/2018.	09/24/2023.
641062	AE	4	Nestle Holdings Inc. Sr Nt.....	.....	..	.....1	1.D FE.....	1,994,460	...112.305	2,246,098	2,000,000	1,996,113	.....	.....744	.....	.....	.....3.500	3.545	MS.....	18,861	70,000	09/17/2018.	09/24/2025.
65339K	BQ	2	Nextera Energy Capital Sr Nt.....	.....	..	.....	2.A FE.....	1,997,160	...108.183	2,163,658	2,000,000	1,997,575	.....	.....415	.....	.....	.....2.750	2.780	MN.....	9,167	31,319	04/01/2020.	05/01/2025.
65342Q	AL	6	NextEra Energy Operating Sr Nt.....	.....	..	.....1	3.A FE.....	670,000	...106.750	715,225	670,000	670,000	.....	.....	.....	.....	.....3.875	3.875	AO.....	5,481	27,549	09/19/2019.	10/15/2026.
65473P	AJ	4	Nisource Inc Sr Nt.....	.....	..	.....1	2.B FE.....	3,997,560	...115.717	4,628,696	4,000,000	3,997,767	.....	.....207	.....	.....	.....3.600	3.607	MN.....	24,000	79,200	04/07/2020.	05/01/2030.
65473Q	BC	6	NiSource Finance Corp Sr Nt.....	.....	..	.....1	2.B FE.....	1,595,652	...130.975	1,571,704	1,200,000	1,595,092	.....	.....(560)	.....	.....	.....4.800	2.821	FA.....	21,760	.....	12/11/2020.	02/15/2044.
65473Q	BF	9	NiSource Finance Corp Sr Nt.....	.....	..	.....1	2.B FE.....	1,306,127	...126.871	1,281,397	1,010,000	1,305,728	.....	.....(399)	.....	.....	.....4.375	2.780	MN.....	5,646	.....	12/14/2020.	05/15/2047.
655044	AH	8	Noble Energy Inc Sr Nt.....	.....	..	.....1	2.C FE.....	1,011,920	...111.593	1,115,926	1,000,000	1,006,474	.....	.....(1,529)	.....	.....	.....3.900	3.719	MN.....	4,983	39,000	03/21/2017.	11/15/2024.
665772	CN	7	Northern States Pwr Co MN 1st Mtg Bd.....	.....	..	.....1	1.E FE.....	5,902,020	...129.564	7,773,840	6,000,000	5,912,116	.....	.....2,038	.....	.....	.....4.000	4.095	FA.....	90,667	240,000	08/04/2015.	08/15/2045.
679574	AG	8	Old Dominion Elec 1st Mtg Bd.....	.....	..	.....1	1.E FE.....	1,500,000	...117.391	1,760,859	1,500,000	1,500,000	.....	.....	.....	.....	.....6.210	6.210	JD.....	7,763	93,150	12/12/2002.	12/01/2028.
68389X	BN	4	Oracle Corp Sr Nt.....	.....	..	.....1	1.G FE.....	8,990,010	...114.109	10,269,828	9,000,000	8,992,837	.....	.....917	.....	.....	.....3.250	3.263	MN.....	37,375	292,500	11/07/2017.	11/15/2027.
686514	AE	0	Orlando Health Obligated Grp Nt.....	.....	..	.....1	1.F FE.....	10,289,390	...113.076	11,590,331	10,250,000	10,279,706	.....	.....(3,351)	.....	.....	.....3.777	3.733	AO.....	96,786	387,143	02/05/2018.	10/01/2028.
68902V	AK	3	Otis Worldwide Corp Sr Nt.....	LS.....	..	1	2.B FE.....	1,999,990	...107.383	2,147,658	2,000,000	2,000,002	.....	.....13	.....	.....	.....2.565	2.565	FA.....	19,380	.....	09/08/2020.	02/15/2030.
69007T	AB	0	Outfront Media Cap LLC / C Sr Nt.....	.....	..	.....1	4.B FE.....	447,150	...101.750	447,700	440,000	445,393	.....	.....(1,318)	.....	.....	.....5.000	4.628	FA.....	8,311	25,728	08/08/2019.	08/15/2027.
69346V	AA	7	Performace Food Group Sr Nt.....	.....	..	.....1	4.B FE.....	220,000	...105.500	232,100	220,000	220,000	.....	.....	.....	.....	.....5.500	5.500	AO.....	2,554	12,705	09/16/2019.	10/15/2027.
69349L	AG	3	PNC Bank NA Sub Bk Nt.....	.....	..	.....	1.G FE.....	3,241,968	...104.175	3,646,108	3,500,000	3,440,469	.....	.....30,915	.....	.....	.....2.700	3.669	MN.....	15,750	94,500	10/28/2013.	11/01/2022.
695114	CW	6	PacifiCorp 1st Mtg Bd.....	.....	..	.....1	1.E FE.....	998,200	...109.903	1,099,027	1,000,000	998,301	.....	.....101	.....	.....	.....2.700	2.720	MS.....	7,950	11,775	04/06/2020.	09/15/2030.
69512E	DL	6	PacifiCorp 1st Mtg Bd Ser E.....	.....	..	.....	1.E FE.....	1,056,190	...111.252	1,112,523	1,000,000	1,008,448	.....	.....(4,535)	.....	.....	.....8.070	7.528	MS.....	26,900	80,700	02/05/2002.	09/09/2022.
701094	AM	6	Parker-Hannifin Corp Sr Nt.....	.....	..	.....1	2.A FE.....	3,038,940	...107.249	3,217,482	3,000,000	3,027,684	.....	.....(7,794)	.....	.....	.....2.700	2.413	JD.....	3,825	81,000	07/24/2019.	06/14/2024.

SCHEDULE D - PART 1

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

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	8			9	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR		Actual Cost		Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
717081	DT	7	Pfizer Inc Sr Nt.....	.....	.....	1	1.F FE.....	2,704,764	146.582	3,789,147	2,585,000	2,690,716	(3,007)	.....	.....	.....5.600	5.264	MS.....	42,624	144,760	10/05/2015.	09/15/2040.	
718172	AT	6	Philip Morris Intl Inc Sr Nt.....	.....	.....		1.F FE.....	928,210	103.637	1,036,365	1,000,000	984,895	8,800	.....	.....	.....2.500	3.455	FA.....	8,958	25,000	11/07/2013.	08/22/2022.	
720198	AC	4	Piedmont Operating Partnership Sr Nt.....	.....	.....	1	2.B FE.....	10,962,930	104.092	11,450,109	11,000,000	10,982,809	6,716	.....	.....	.....3.400	3.468	JD.....	31,167	374,000	12/12/2017.	06/01/2023.	
737446	AQ	7	Post Holdings Inc Sr Nt.....	.....	.....	1	4.B FE.....	1,166,648	105.196	1,222,378	1,162,000	1,166,332	(316)	.....	.....	.....4.625	4.564	AO.....	11,346	34,186	02/11/2020.	04/15/2030.	
742718	CB	3	Procter & Gamble Co Sr Nt.....	.....	.....	1	1.D FE.....	943,764	143.526	1,320,436	920,000	936,336	(847)	.....	.....	.....5.500	5.310	FA.....	21,083	50,600	08/11/2009.	02/01/2034.	
74273@	AB	9	PRIT Core Realty Hldgs LLC Sr Nt Ser B.....	.....	.....		2.A.....	5,000,000	105.388	5,269,410	5,000,000	5,000,000	.....	.....	.....	.....3.850	3.850	FA.....	73,257	192,500	02/14/2013.	02/14/2023.	
742741	AA	9	Procter & Gamble ESOP Deb Ser A.....	.....	.....		1.D FE.....	291,346	100.000	214,025	214,025	214,025	(4,547)	.....	.....	.....9.360	5.101	JJ.....	10,016	20,033	01/28/2005.	01/01/2021.	
75513E	CE	9	Raytheon Tech Corp Sr Nt.....	.....	.....	1	2.A FE.....	3,999,337	102.844	4,113,740	4,000,000	3,999,386	50	.....	.....	.....2.800	2.811	MS.....	32,978	.....	12/10/2020.	03/15/2022.	
75513E	CG	4	Raytheon Tech Corp Sr Nt.....	.....	.....	1	2.A FE.....	1,997,171	108.009	2,160,176	2,000,000	1,997,235	64	.....	.....	.....3.200	3.245	MS.....	18,844	.....	12/10/2020.	03/15/2024.	
780153	AW	2	Royal Caribbean Cruises Ltd Sr Nt.....	.....	.....	1	4.B FE.....	3,984,181	88.640	3,545,580	4,000,000	3,545,580	(442,617)	1,405	.....	.....3.700	3.747	MS.....	43,578	148,000	11/30/2017.	03/15/2028.	
784710	AA	3	SSM Health Care Sr Nt Ser A.....	.....	.....	1	1.E FE.....	5,053,800	113.738	5,686,905	5,000,000	5,038,732	(5,474)	.....	.....	.....3.823	3.682	JD.....	15,929	191,150	02/08/2018.	06/01/2027.	
785592	AM	8	Sabine Pass Liquefaction 1st Lien Nt.....	.....	.....	1	2.C FE.....	3,800,980	116.632	4,082,127	3,500,000	3,662,762	(37,428)	.....	.....	.....5.625	4.322	MS.....	65,625	196,875	01/23/2017.	03/01/2025.	
785592	AU	0	Sabine Pass Liquefaction 1st Lien Nt.....	.....	.....	1	2.C FE.....	5,744,609	114.664	6,593,169	5,750,000	5,746,329	429	.....	.....	.....4.200	4.210	MS.....	71,108	241,500	07/18/2017.	03/15/2028.	
82967N	BE	7	Sirius XM Radio Inc Sr Nt.....	.....	.....	1	3.C FE.....	683,400	103.625	694,288	670,000	678,686	(3,184)	.....	.....	.....4.625	4.082	JJ.....	14,289	32,106	06/26/2019.	07/15/2024.	
832696	AK	4	Smucker JM Co Sr Nt.....	.....	.....	1	2.B FE.....	5,896,804	111.458	6,687,492	6,000,000	5,949,615	10,907	.....	.....	.....3.500	3.718	MS.....	61,833	210,000	10/13/2015.	03/15/2025.	
845437	BN	1	Southwestern Elec Power Sr Nt.....	.....	.....	1	2.A FE.....	4,955,400	117.119	5,855,930	5,000,000	4,960,474	960	.....	.....	.....3.900	3.951	AO.....	48,750	195,000	03/23/2015.	04/01/2045.	
857477	BM	4	State Street Corp Sr Nt.....	.....	.....	2	1.F FE.....	3,000,000	108.932	3,267,960	3,000,000	3,000,000	.....	.....	.....	.....2.901	2.901	MS.....	21,999	.....	11/04/2020.	03/30/2026.	
858912	AF	5	Stericycle Inc Sr Nt.....	.....	.....	1	3.C FE.....	1,039,373	104.220	1,039,073	997,000	1,024,484	(10,048)	.....	.....	.....5.375	4.218	JJ.....	24,710	58,203	06/27/2019.	07/15/2024.	
87305Q	CJ	8	TTX Co Sr Nt.....	.....	.....	1	1.F FE.....	9,919,500	118.102	11,810,220	10,000,000	9,928,879	1,744	.....	.....	.....3.900	3.946	FA.....	162,500	390,000	01/26/2015.	02/01/2045.	
87612B	BQ	4	Targa Resources Partners Sr Nt.....	.....	.....	1	3.B FE.....	348,259	108.570	376,738	347,000	348,258	(2)	.....	.....	.....5.500	5.437	MS.....	6,362	.....	12/01/2020.	03/01/2030.	
893570	BM	2	Transcontinental Gas P L Corp Deb.....	.....	.....	1	2.B FE.....	225,500	129.020	258,040	200,000	210,512	(1,434)	.....	.....	.....7.250	6.176	JD.....	1,208	14,500	02/24/2005.	12/01/2026.	
893830	BQ	1	Transocean Inc Sr Nt.....	.....	.....	1	5.C FE.....	620,544	71.500	1,083,225	1,515,000	620,544	(11,457)	1,589,967	.....	.....11.500	(2.067)	JJ.....	53,235	.....	09/11/2020.	01/30/2027.	
902494	BC	6	Tyson Foods Inc Sr Nt.....	.....	.....	1	2.B FE.....	1,996,660	114.223	2,284,450	2,000,000	1,997,723	311	.....	.....	.....3.550	3.570	JD.....	5,719	71,000	05/23/2017.	06/02/2027.	
904764	AS	6	Unilever Cap Corp Sr Nt.....	.....	.....	1	1.E FE.....	4,941,900	110.903	5,545,135	5,000,000	4,971,079	5,771	.....	.....	.....3.100	3.237	JJ.....	65,014	155,000	07/28/2015.	07/30/2025.	
904764	AX	5	Unilever Cap Corp Sr Nt.....	.....	.....	2	1.E FE.....	2,970,210	106.566	3,196,983	3,000,000	2,985,065	4,213	.....	.....	.....2.600	2.757	MN.....	12,133	78,000	05/02/2017.	05/05/2024.	
904764	BG	1	Unilever Cap Corp Sr Nt.....	.....	.....	1	1.E FE.....	1,489,170	108.592	1,628,885	1,500,000	1,493,498	1,909	.....	.....	.....3.250	3.395	MS.....	15,438	48,750	09/04/2018.	03/07/2024.	
91324P	CP	5	UnitedHealth Group Inc Sr Nt.....	.....	.....	1	1.G FE.....	2,140,580	113.934	2,278,672	2,000,000	2,108,734	(22,370)	.....	.....	.....3.750	2.476	JJ.....	34,583	75,000	07/24/2019.	07/15/2025.	
92343V	AP	9	Verizon Communications Inc Bd.....	.....	.....	1	2.A FE.....	11,555,950	142.058	14,205,810	10,000,000	11,212,821	(40,089)	.....	.....	.....6.900	5.781	AO.....	145,667	690,000	08/26/2009.	04/15/2038.	
92343V	BE	3	Verizon Communications Inc Sr Nt.....	.....	.....	1	2.A FE.....	7,653,940	132.196	9,253,685	7,000,000	7,582,942	(17,359)	.....	.....	.....4.750	4.149	MN.....	55,417	332,500	08/01/2016.	11/01/2041.	
941053	AH	3	Waste Connections Inc Sr Nt.....	.....	.....	1	2.A FE.....	1,698,219	119.064	1,785,962	1,500,000	1,678,612	(19,607)	.....	.....	.....4.250	2.531	JD.....	5,313	63,750	01/21/2020.	12/01/2028.	
941053	AJ	9	Waste Connections Inc Sr Nt.....	.....	.....	1	2.A FE.....	2,154,440	114.065	2,281,292	2,000,000	2,139,971	(14,469)	.....	.....	.....3.500	2.537	MN.....	11,667	70,000	01/21/2020.	05/01/2029.	
94106B	AA	9	Waste Connections Inc Sr Nt.....	.....	.....	1	2.A FE.....	1,999,820	107.636	2,152,722	2,000,000	1,999,842	22	.....	.....	.....2.600	2.601	FA.....	21,667	27,156	01/21/2020.	02/01/2030.	
949746	RF	0	Wells Fargo & Co Sub Nt.....	.....	.....		2.B FE.....	4,754,530	141.730	6,638,629	4,684,000	4,747,580	(1,348)	.....	.....	.....5.606	5.501	JJ.....	121,081	262,585	02/05/2014.	01/15/2044.	
94974B	GT	1	Wells Fargo & Co MT Sub Nt.....	.....	.....		2.B FE.....	4,994,200	125.183	6,259,165	5,000,000	4,994,672	112	.....	.....	.....4.400	4.407	JD.....	10,389	220,000	06/07/2016.	06/14/2046.	
96145D	AF	2	Westrock Co Sr Nt.....	.....	.....	1	2.B FE.....	2,992,753	111.475	3,344,244	3,000,000	2,994,856	1,111	.....	.....	.....3.750	3.795	MS.....	33,125	112,500	02/20/2019.	03/15/2025.	
96950F	AF	1	Williams Partners LP Sr Nt.....	.....	.....	1	2.B FE.....	1,134,500	132.994	1,329,939	1,000,000	1,121,685	(3,570)	.....	.....	.....6.300	5.286	AO.....	13,300	63,000	02/06/2017.	04/15/2040.	
96950F	AQ	7	Williams Partners LP Sr Nt.....	.....	.....	2	2.B FE.....	7,483,125	110.874	8,315,513	7,500,000	7,490,853	2,052	.....	.....	.....3.900	3.933	JJ.....	134,875	292,500	02/13/2017.	01/15/2025.	
988498	AL	5	Yum Brands Inc Sr Nt.....	.....	.....	1	4.A FE.....	1,135,750	109.650	1,206,150	1,100,000	1,132,003	(2,933)	.....	.....	.....4.750	4.349	JJ.....	24,093	44,122	09/19/2019.	01/15/2030.	
98956P	AT	9	Zimmer Hldgs Inc Sr Nt.....	.....	.....	1	2.B FE.....	3,491,530	113.238	3,963,337	3,500,000	3,492,092	562	.....	.....	.....3.550	3.579	MS.....	34,859	62,125	03/13/2020.	03/20/2030.	

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			NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	8			9	Unrealized Valuation Increase (Decrease)	13	14	15	16	17	18	19	20	21	22									
CUSIP Identification			Description			Code	Foreign Bond CHAR	Rate Used to Obtain Fair Value	Fair Value	Par Value		Book/Adjusted Carrying Value	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.					Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date									
98978V	AL	7	Zoetis Inc Sr Nt.....		2	2.B FE.....					1,991,870						111.899		2,237,974		2,000,000		1,994,291		759				3.000	3.047	MS.....		18,167		60,000	09/06/2017.	09/12/2027.
136385	AW	1	Canadian Natural Resources Sr Nt.....	.....	A	.....	1	2.B FE.....	.....	104.588	.....	3,137,640	.....	3,000,000	.....	2,998,356	.....	771	.....	.....	.....	2.950	2.978	JJ.....	.....	40,808	.....	88,500	05/23/2017.	01/15/2023.					
136385	AX	9	Canadian Natural Resources Sr Nt.....	.....	A	.....	1	2.B FE.....	.....	112.205	.....	4,768,700	.....	4,250,000	.....	4,224,410	.....	3,417	.....	.....	.....	3.850	3.957	JD.....	.....	13,635	.....	163,625	03/19/2018.	06/01/2027.					
136385	AY	7	Canadian Natural Resources Sr Nt.....	.....	A	.....	1	2.B FE.....	.....	127.006	.....	4,857,991	.....	3,825,000	.....	3,885,800	.....	(1,161)	.....	.....	.....	4.950	4.842	JD.....	.....	15,778	.....	189,338	06/06/2017.	06/01/2047.					
448055	AD	5	Husky Energy Inc Sr Nt.....	.....	.....	.....	1	2.B FE.....	.....	126.291	.....	3,788,727	.....	3,000,000	.....	3,739,236	.....	(28,779)	.....	.....	.....	6.800	4.660	MS.....	.....	60,067	.....	204,000	04/06/2018.	09/15/2037.					
65334H	AG	7	Nexen Inc Sr Nt.....	.....	.....	.....	1	1.E FE.....	.....	136.205	.....	4,086,150	.....	3,000,000	.....	2,919,189	.....	2,664	.....	.....	.....	6.400	6.673	MN.....	.....	24,533	.....	192,000	01/11/2011.	05/15/2037.					
65334H	AJ	1	Nexen Inc Sr Nt.....	.....	.....	.....	1	1.E FE.....	.....	154.821	.....	5,418,735	.....	3,500,000	.....	3,763,977	.....	(6,947)	.....	.....	.....	7.500	6.780	JJ.....	.....	110,104	.....	262,500	01/12/2011.	07/30/2039.					
67077M	AF	5	Nutrien Ltd Sr Nt.....	.....	A	.....	1	2.B FE.....	.....	134.686	.....	7,127,604	.....	5,292,000	.....	5,450,637	.....	(6,075)	.....	.....	.....	5.875	5.588	JD.....	.....	25,909	.....	310,905	04/10/2018.	12/01/2036.					
67077M	AG	3	Nutrien Ltd Sr Nt.....	.....	A	.....	1	2.B FE.....	.....	137.730	.....	6,197,828	.....	4,500,000	.....	5,291,917	.....	(24,751)	.....	.....	.....	5.625	4.301	JD.....	.....	21,094	.....	253,125	04/10/2018.	12/01/2040.					
67077M	AP	3	Nutrien Ltd Sr Nt.....	.....	A	.....	1	2.B FE.....	.....	143.677	.....	7,183,850	.....	5,000,000	.....	5,637,670	.....	(25,004)	.....	.....	.....	7.125	5.856	MN.....	.....	37,604	.....	356,250	04/10/2018.	05/23/2036.					
67077M	AS	7	Nutrien Ltd Sr Nt.....	.....	A	.....	1	2.B FE.....	.....	136.201	.....	2,043,018	.....	1,500,000	.....	1,493,426	.....	134	.....	.....	.....	5.250	5.282	JJ.....	.....	36,313	.....	78,750	04/10/2018.	01/15/2045.					
05565A	AR	4	BNP Paribas SA Sub Nt.....	.....	C	.....	.....	2.A FE.....	.....	114.782	.....	8,034,719	.....	7,000,000	.....	6,992,735	.....	1,178	.....	.....	.....	4.375	4.397	MN.....	.....	41,684	.....	306,250	05/05/2016.	05/12/2026.					
05565Q	DN	5	BP Capital Markets PLC Nt.....	.....	D	.....	.....	1.F FE.....	.....	112.283	.....	3,368,490	.....	3,000,000	.....	3,000,000	.....	.....	.....	.....	.....	3.279	3.279	MS.....	.....	27,872	.....	98,370	09/14/2017.	09/19/2027.					
05578Q	AA	1	BPCE SA Sub Nt.....	.....	D	.....	.....	2.A FE.....	.....	113.184	.....	2,263,676	.....	2,000,000	.....	2,058,842	.....	(19,269)	.....	.....	.....	5.700	4.570	AO.....	.....	21,850	.....	114,000	08/08/2018.	10/22/2023.					
05578Q	AB	9	BPCE SA Sub Nt.....	.....	D	.....	.....	2.A FE.....	.....	113.874	.....	1,138,737	.....	1,000,000	.....	1,017,252	.....	(4,371)	.....	.....	.....	5.150	4.618	JJ.....	.....	22,889	.....	51,500	08/03/2018.	07/21/2024.					
067316	AH	2	Bacardi LTD Sr Nt.....	.....	D	.....	.....	2.C FE.....	.....	138.716	.....	1,930,921	.....	1,392,000	.....	1,884,112	.....	(518)	.....	.....	.....	5.300	3.305	MN.....	.....	9,427	.....	.....	12/14/2020.	05/15/2048.					
11042T	AA	1	British Airways Plc EETC.....	.....	C	.....	.....	1.F FE.....	.....	101.013	.....	876,952	.....	868,159	.....	868,159	.....	.....	.....	.....	.....	3.800	3.818	MJSD.....	.....	1,008	.....	32,990	03/14/2018.	09/20/2031.					
225313	AM	7	Credit Agricole SA Sub Nt.....	.....	D	.....	.....	2.A FE.....	.....	109.721	.....	2,194,428	.....	2,000,000	.....	2,033,706	.....	(2,939)	.....	.....	.....	3.250	3.035	JJ.....	.....	30,153	.....	32,500	01/31/2020.	01/14/2030.					
404280	AK	5	HSBC Holdings PLC Sr Nt.....	.....	C	.....	.....	1.F FE.....	.....	101.217	.....	9,109,485	.....	9,000,000	.....	8,999,365	.....	2,399	.....	.....	.....	5.100	5.128	AO.....	.....	109,650	.....	459,000	03/29/2011.	04/05/2021.					
65557F	AA	4	Nordea Bank AB Sub Bk Nt.....	.....	C	.....	.....	1.G FE.....	.....	101.538	.....	13,199,992	.....	13,000,000	.....	12,980,072	.....	52,807	.....	.....	.....	4.875	5.307	MN.....	.....	84,500	.....	633,750	11/02/2011.	05/13/2021.					
88167A	AF	8	Teva Pharmaceuticals NE Sr Nt.....	.....	C	.....	.....	3.C FE.....	.....	89.000	.....	5,340,000	.....	6,000,000	.....	5,340,000	.....	1,019,821	.....	.....	.....	4.100	4.109	AO.....	.....	61,500	.....	246,000	08/03/2016.	10/01/2046.					
902133	AG	2	Tyco Electronics Group Co Gtd Nt.....	.....	C	.....	.....	2.A FE.....	.....	151.185	.....	18,142,152	.....	12,000,000	.....	13,292,541	.....	(43,543)	.....	.....	.....	7.125	6.090	AO.....	.....	213,750	.....	855,000	02/11/2011.	10/01/2037.					
902133	AK	3	Tyco Electronics Group Sr Nt.....	.....	C	.....	.....	2.A FE.....	.....	100.129	.....	1,501,937	.....	1,500,000	.....	1,501,076	.....	(28,055)	.....	.....	.....	4.875	2.961	JJ.....	.....	33,719	.....	73,125	12/12/2014.	01/15/2021.					
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....										770,212,749	XXX		880,434,303		756,376,580		766,655,853		577,204		(832,602)		1,589,967		0	XXX	XXX	XXX		8,260,742		28,874,997	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																																			
03215P	CD	9	Amresco Resdlt Sec Mtg Loan RMBS Ser 199.....	.....	.....	.....	4	1.A FM.....	.....	99.803	.....	17,487	.....	17,522	.....	17,522	.....	46	.....	.....	.....	5.535	5.417	MON.....	.....	81	.....	1,004	03/03/1999.	06/25/2027.					
03464R	AA	1	Angel Oak Mortgage Trust RMBS Series 202.....	.....	.....	.....	4	1.A FM.....	.....	100.954	.....	1,537,267	.....	1,522,743	.....	1,521,544	.....	(1,172)	.....	.....	.....	2.466	2.308	MON.....	.....	3,129	.....	34,422	01/17/2020.	12/25/2059.					
12596M	AA	4	Credit Suisse Mortgage Trust RMBS Ser 20.....	.....	.....	.....	4	1.A FM.....	.....	110.592	.....	8,192,671	.....	7,408,014	.....	7,402,432	.....	(2,208)	.....	.....	.....	3.650	3.625	MON.....	.....	22,533	.....	270,393	02/27/2019.	07/25/2058.					
12667G	AX	1	Countrywide Alternative Ln Tr RMBS Ser 2.....	.....	.....	.....	4	1.D FM.....	.....	77.901	.....	2,248,991	.....	2,886,975	.....	2,248,991	.....	(209,547)	.....	.....	.....	0.598	1.861	MON.....	.....	288	.....	31,413	03/09/2005.	05/25/2035.					
12667G	XN	8	Countrywide Alternative Ln Tr RMBS Ser 2.....	.....	.....	.....	4	5.B FM.....	.....	95.612	.....	3,388,333	.....	3,543,837	.....	3,317,220	.....	18,383	.....	.....	.....	5.500	6.927	MON.....	.....	16,243	.....	194,226	02/28/2006.	08/25/2035.					
126686	AC	8	CWABS Inc RMBS Ser 2006-H CI 2A1B.....	.....	.....	.....	4	1.D FM.....	.....	78.798	.....	809,541	.....	1,027,361	.....	355,672	.....	355,672	.....	.....	.....	0.309	6.788	MON.....	.....	150	.....	11,317	09/14/2007.	11/15/2036.					
126694	NS	3	CWHL Inc RMBS Ser 2005-27 CI 1A3.....	.....	.....	.....	4	4.B FM.....	.....	94.014	.....	348,020	.....	370,177	.....	348,020	.....	(3,803)	.....	.....	.....	5.500	5.898	MON.....	.....	1,697	.....	20,360	11/10/2005.	12/25/2035.					
12669G	R3	7	Countrywide Home Loans RMBS Ser 2005-15.....	.....	.....	.....	4	4.B FM.....	.....	80.995	.....	97,663	.....	120,579	.....	97,663	.....	(6,835)	.....	.....	.....	5.500	5.736	MON.....	.....	553	.....	6,580	11/10/2005.	08/25/2035.					
144527	AB	4	Carrington Mtg Loan Tr RMBS Ser 2007-FRE.....	.....	.....	.....	4	1.A FM.....	.....	99.861	.....	499,706	.....	500,400	.....	500,248	.....	.....	.....	.....	.....	0.348	0.352	MON.....	.....	15	.....	4,268	03/29/2007.	02/25/2037.					
17306U	CE	6	Citifinancial Mtg Sec Inc RMBS Ser 2004-.....	.....	.....	.....	4	1.A FM.....	.....	102.512	.....	6,720	.....	6,555	.....	6,546	.....	(1)	.....	.....	.....	4.346	4.357	MON.....	.....	24	.....	285	03/24/2004.	04/25/2034.					
17307G	YH	5	Citigroup Mtg Loan Trust RMBS Ser 2005-5.....	.....	.....	.....	4	1.D FM.....	.....	99.744	.....	1,841,072	.....	1,845,806	.....	1,705,759	.....	.....	.....	.....	.....	5.500	7.123	MON.....	.....	8,460	.....	101,495	09/28/2005.	08/25/2035.					
251563	CB	6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 CI.....	.....	.....	.....	4	1.A FM.....	.....	101.757	.....	18,954	.....	18,627	.....	18,914	.....	(32)	.....	.....	.....	5.240	4.851	MON.....	.....	81	.....	973	01/16/2004.	12/25/2033.					
251563	DM	1	Deutsche Mtg Sec Inc RMBS Ser 2004-2 CI.....	.....	.....	.....	4	1.A FM.....	.....	102.418	.....	2,083	.....	2,034	.....	2,044	.....	(17)	.....	.....	.....	5.180	4.679	MON.....	.....	9	.....	105	02/19/2004.	01/25/2034.					
36157R	3X	1	GE Cap Mtg Serv Inc RMBS Ser 1999-HE2 CI.....	.....	.....	.....	4	4.B FM.....	.....	111.982	.....	107,241	.....	95,766																					

SCHEDULE D - PART 1

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

E10.10

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
			3	4	5						8	9			12	13	14	15	16	17	18	19	20	21	22	
						NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol					Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
CUSIP Identification			Description			Code	Bond CHAR			Actual Cost			Par Value	Book/Adjusted Carrying Value												
36242D	7Q	0	GS Mortgage Securities Corp RMBS Ser 200.....	.....	.....4	1.A FM.....	140,659	...107.066	158,472	148,013	145,694	.....	.....	.....	.....	.....1,608	.....	.....	.....	....5.250	6.060	MON...	648	7,771	11/08/2005.	06/25/2035.
43739E	AP	2	Homebanc Mortgage Tr RMBS Ser 2005-1 Cl.....	.....	.....4	1.D FM.....	744,392	89.554	721,092	805,201	744,392	.....	.....	.....	.....	.....	.....	.....	.....	....0.398	2.269	MON...	36	9,337	02/15/2005.	03/25/2035.
45254N	JG	3	IMPAC CMB Tr RMBS Ser 2004-5 Cl 1A1.....	.....	.....4	1.A FM.....	174,310	...103.599	180,253	173,991	174,101	.....	.....	.....	.....	.....(170)	.....	.....	.....	....0.868	0.838	MON...	13	2,409	02/07/2005.	10/25/2034.
45254N	KX	4	IMPAC CMB Tr RMBS Ser 2004-9 Cl 1A1.....	.....	.....4	1.A FM.....	246,968	...100.528	247,651	246,352	246,735	.....	.....	.....	.....	.....(35)	.....	.....	.....	....0.908	0.856	MON...	25	3,511	02/07/2005.	01/25/2035.
55265W	CA	9	Master Seasoned Securities Tr RMBS Ser 2.....	.....	.....4	1.A FM.....	16,122	...103.760	16,191	15,605	15,992	.....	.....	.....	.....	.....1	.....	.....	.....	....6.500	5.564	MON...	85	1,014	12/09/2004.	08/25/2032.
59981B	AC	8	Mill City Mortgage Trust RMBS Ser 2019-G.....	.....	.....4	1.A FM.....	1,419,679	...103.927	1,490,805	1,434,472	1,421,407	.....	.....	.....	.....	.....1,728	.....	.....	.....	....2.750	3.080	MON...	3,287	26,299	04/03/2020.	07/25/2059.
64830G	AB	2	New Residential Mtg Ln Tr RMBS Ser 2018-.....	.....	.....4	1.A FM.....	1,830,576	...108.136	1,937,585	1,791,810	1,821,577	.....	.....	.....	.....	.....(5,707)	.....	.....	.....	....4.000	3.656	MON...	5,973	71,672	01/19/2018.	12/25/2057.
64830H	AA	2	New Residential Mtg Ln Tr RMBS Ser 2019-.....	.....	.....4	1.A FM.....	10,513,886	...105.968	10,993,951	10,374,754	10,480,912	.....	.....	.....	.....	.....(28,031)	.....	.....	.....	....3.250	2.814	MON...	28,098	337,179	07/31/2019.	02/25/2049.
64830W	AD	3	New Residential Mtg Ln Tr RMBS Ser 2019-.....	.....	.....4	1.A FM.....	6,859,449	...105.525	7,031,863	6,663,694	6,812,809	.....	.....	.....	.....	.....(38,503)	.....	.....	.....	....3.500	2.481	MON...	19,436	233,229	08/07/2019.	12/25/2058.
761118	HD	3	Residential Accredit Loans Inc RMBS Ser.....	.....	.....4	1.D FM.....	912,633	99.839	1,103,931	1,105,713	912,633	.....	.....	.....	.....	.....	.....	.....	.....	....5.750	11.280	MON...	5,298	63,579	02/28/2006.	09/25/2035.
79548K	ZJ	0	Salomon Bros Mtg Sec VII Inc RMBS Ser 19.....	.....	.....4	2.B FM.....	1,734	...102.144	1,756	1,719	1,719	.....	.....	.....	.....	.....7	.....	.....	.....	....6.630	6.593	MON...	10	114	03/18/1999.	06/25/2028.
89175M	AA	1	Towd Point Mortgage Tr RMBS Ser 2018-3 C.....	.....	.....4	1.A FM.....	5,563,109	...106.425	5,682,669	5,339,614	5,543,759	.....	.....	.....	.....	.....(19,350)	.....	.....	.....	....3.750	2.857	MON...	16,686	143,702	04/07/2020.	05/25/2058.
89175M	AB	9	Towd Point Mortgage Tr RMBS Ser 2018-3 C.....	.....	.....4	1.A FM.....	1,286,316	...109.904	1,307,862	1,190,000	1,279,987	.....	.....	.....	.....	.....(6,328)	.....	.....	.....	....3.875	2.988	MON...	3,843	34,337	03/11/2020.	05/25/2058.
89176L	AC	8	Towd Point Mortgage Tr RMBS Ser 2018-6 C.....	.....	.....4	1.A FM.....	5,478,906	...111.708	5,585,375	5,000,000	5,426,300	.....	.....	.....	.....	.....(52,607)	.....	.....	.....	....3.750	2.224	MON...	15,625	140,625	03/12/2020.	03/25/2058.
89177B	AA	3	Towd Point Mortgage Tr RMBS Ser 2019-1 C.....	.....	.....4	1.A FM.....	6,413,602	...107.446	6,933,381	6,452,904	6,418,223	.....	.....	.....	.....	.....3,284	.....	.....	.....	....3.750	3.852	MON...	20,165	241,842	01/24/2019.	03/25/2058.
939348	AE	8	Washington Mutual MSC Mtg PT RMBS Ser 20.....	.....	.....4	1.D FM.....	1,211,548	88.350	1,392,484	1,576,100	1,211,548	.....	.....	.....	.....	.....	.....	.....	.....	....3.056	8.556	MON...	4,014	49,247	03/23/2007.	04/25/2037.
3399999.			Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....					60,944,432	XXX	63,901,245	61,686,510	60,296,301	(201,802)	(146,946)	0	0	XXX	XXX	XXX	177,109	2,049,959	XXX	XXX			
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																										
05491L	AC	2	Barclays Commercial Mtg Sec CMBS Ser 201.....	.....	.....4	1.A FM.....	4,929,102	90.887	4,544,330	5,000,000	4,952,593	.....	.....	.....	.....	.....6,904	.....	.....	.....	....3.189	3.382	MON...	11,516	159,450	06/08/2017.	08/14/2036.
06427D	AQ	6	Bank of America Comm Mtg CMBS Ser 2017-B.....	.....	.....4	1.A FM.....	3,089,918	...108.727	3,261,822	3,000,000	3,041,939	.....	.....	.....	.....	.....(12,899)	.....	.....	.....	....3.366	2.903	MON...	8,415	100,980	02/02/2017.	02/15/2050.
06540W	BD	4	BANK CMBS Ser 2019-BN19 Cl A3.....	.....	.....4	1.A FM.....	10,814,643	...113.007	11,865,735	10,500,000	10,773,510	.....	.....	.....	.....	.....(29,591)	.....	.....	.....	....3.183	2.837	MON...	27,851	334,215	07/23/2019.	08/15/2061.
06541R	BB	8	BANK CMBS Ser 2019-BN23 Cl A3.....	.....	.....4	1.A FM.....	6,695,752	...111.256	6,703,168	6,025,000	6,694,165	.....	.....	.....	.....	.....(1,587)	.....	.....	.....	....2.920	1.564	MON...	14,661	.....	12/21/2020.	11/15/2029.
06541U	BW	5	BANK CMBS Ser 2020-BN30 Cl A4.....	.....	.....4	1.A FE.....	5,742,144	...102.941	5,738,933	5,575,000	5,741,731	.....	.....	.....	.....	.....(413)	.....	.....	.....	....1.925	1.585	MON...	8,943	.....	12/11/2020.	12/10/2053.
07332V	BD	6	Barclays Comm Mort Sec CMBS Ser 2017-C1.....	.....	.....4	1.A FM.....	10,711,251	...114.301	11,887,262	10,400,000	10,596,849	.....	.....	.....	.....	.....(31,167)	.....	.....	.....	....3.674	3.325	MON...	31,841	382,096	02/16/2017.	02/15/2050.
08160K	AE	4	Benchmark Mortgage Trust CMBS Ser 2019-B.....	.....	.....4	1.A FM.....	5,088,548	...110.971	5,459,763	4,920,000	5,075,835	.....	.....	.....	.....	.....(12,713)	.....	.....	.....	....2.928	2.526	MON...	12,005	108,043	03/16/2020.	12/15/2072.
08162F	AE	3	Benchmark Mtg Tr CMBS Ser 2019-B12 Cl A5.....	.....	.....4	1.A FM.....	5,858,295	...112.798	6,754,350	5,988,000	5,867,164	.....	.....	.....	.....	.....8,869	.....	.....	.....	....3.116	3.396	MON...	15,547	139,922	03/19/2020.	08/15/2052.
08163B	BA	8	Benchmark Mtg Tr CMBS Ser 2020-B22 Cl A5.....	.....	.....4	1.A FE.....	8,651,409	...103.364	8,682,534	8,400,000	8,651,797	.....	.....	.....	.....	.....388	.....	.....	.....	....1.973	1.620	MON...	13,811	.....	12/18/2020.	01/15/2054.
12515B	AE	8	CD Comm Mtg Tr CMBS Ser 2019-CD8 Cl A4.....	.....	.....4	1.A FM.....	15,449,690	...110.645	16,596,690	15,000,000	15,441,439	.....	.....	.....	.....	.....(47,277)	.....	.....	.....	....2.912	2.529	MON...	36,400	436,800	08/09/2019.	08/15/2057.
12515H	AZ	8	CD Comm Mtg Tr CMBS Ser 2017-CD5 Cl A4.....	.....	.....4	1.A FM.....	6,694,739	...113.343	7,367,321	6,500,000	6,631,949	.....	.....	.....	.....	.....(19,268)	.....	.....	.....	....3.431	3.083	MON...	18,585	223,015	07/24/2017.	08/01/2050.
12532C	BA	2	CFCRE Comm Mort Trust CMBS Ser 2017-C8 C.....	.....	.....4	1.A FM.....	4,119,986	...111.826	4,473,028	4,000,000	4,079,058	.....	.....	.....	.....	.....(11,956)	.....	.....	.....	....3.572	3.222	MON...	11,906	142,876	05/18/2017.	06/15/2050.
12593J	BE	5	Comm Mortgage Trust CMBS Ser 2015-CR24 C.....	.....	.....4	1.A FM.....	24,396,536	...110.413	26,671,398	24,156,074	24,224,970	.....	.....	.....	.....	.....(22,157)	.....	.....	.....	....3.432	3.288	MON...	69,086	829,037	07/24/2015.	08/10/2055.
12593Q	BE	9	Comm Mortgage Trust CMBS Ser 2015-CR26 C.....	.....	.....4	1.A FM.....	4,443,109	...112.084	4,819,612	4,300,000	4,382,524	.....	.....	.....	.....	.....(17,322)	.....	.....	.....	....3.630	3.178	MON...	13,008	156,090	05/04/2017.	10/10/2048.
12594P	AW	1	Credit Suisse Mortgage Trust CMBS Ser 20.....	.....	.....4	1.A FM.....	5,927,627	...108.463	6,242,069	5,755,000	5,827,517	.....	.....	.....	.....	.....(26,034)	.....	.....	.....	....3.565	3.082	MON...	17,099	205,183	12/14/2016.	12/15/2049.
17291E	AX	9	Citigroup Comm Mtg Tr CMBS Ser 2016-P6 C.....	.....	.....4	1.A FM.....	4,840,899	...109.064	5,126,022	4,700,000	4,765,363	.....	.....	.....	.....	.....(19,549)	.....	.....	.....	....3.512	3.064	MON...	13,755	165,064	12/06/2016.	12/10/2049.
17328F	AW	5	Citigroup Comm Mtg Tr CMBS Ser 2019-GC41.....	.....	.....4	1.A FM.....	10,814,957	...110.744	11,628,110	10,500,000	10,775,292	.....	.....	.....	.....	.....(29,215)	.....	.....	.....	....2.869	2.532	MON...	25,101	301,214	08/05/2019.	08/10/2056.
17328H	BD	2	Citigroup Comm Mtg Tr CMBS Ser 2019-GC43.....	.....	.....4	1.A FM.....	5,248,285	...112.259	5,646,648	5,030,000	5,231,720	.....	.....	.....	.....	.....(16,565)	.....	.....	.....	....3.038	2.525	MON...	12,734	114,609	03/17/2020.	11/10/2052.
233050	AC	7	DBUBS Mtg Tr CMBS Ser 2011-LC1A Cl A3.....	.....	.....4	1.A FM.....	549,966	99.992	544,508	544,554	544,554	.....	.....	.....	.....	.....284	.....	.....	.....	....5.002	4.899	MON...	2,270	27,362	02/08/2011.	11/10/2046.
233050	AF	0	DBUBS Mtg Tr CMBS Ser 2011-LC1A Cl B.....	.....	.....4	1.A FM.....	9,232,510	...100.085	9,007,686	9,000,000	9,000,000	.....	.....	.....	.....	.....(18,031)										

SCHEDULE D - PART 1

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

1		2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates				
			3	4	5			8	9					12	13	14	15	16	17	18	19	20	21	22		
CUSIP Identification		Description					Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
617459	AD	4								1.A FM.....	14,441,528	100.580	14,381,986	14,299,080	14,277,671		(14,317)			4.661	4.549	MON...	55,540	683,357	06/09/2011.	06/15/2044.
61763X	BF	2								3.B FM.....	9,993,750	105.959	10,595,930	10,000,000	9,988,833		(867)			3.749	3.768	MON...	32,283	381,148	09/17/2014.	08/15/2031.
61764X	BG	9								1.A FM.....	6,113,238	104.868	6,224,361	5,935,431	5,981,900		(13,589)			3.150	2.698	MON...	15,581	186,966	02/13/2015.	03/15/2048.
90117P	AC	9								1.A FM.....	12,359,928	111.836	13,420,320	12,000,000	12,176,606		(36,979)			3.901	3.557	MON...	39,005	468,060	08/07/2015.	08/10/2035.
90270R	BF	0								1.A FM.....	3,294,161	101.160	3,486,558	3,446,564	3,426,953		12,545			2.459	3.218	MON...	7,062	88,841	08/16/2013.	12/10/2045.
90276C	AE	1								1.A FM.....	8,342,874	111.746	9,051,458	8,100,000	8,264,745		(24,028)			3.487	3.138	MON...	23,537	282,447	07/31/2017.	08/15/2050.
92939K	AE	8								1.A FM.....	1,289,013	109.352	1,361,426	1,245,000	1,267,703		(6,066)			3.607	3.071	MON...	3,742	44,907	05/04/2017.	11/15/2047.
94989J	BA	3								1.A FM.....	266,385	106.128	275,487	259,582	262,169		(850)			3.306	2.775	MON...	715	8,582	05/02/2017.	05/15/2048.
3499999.	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities.....										217,810,907	XXX	230,947,563	212,791,285	216,283,123	0	(407,006)	0	0	XXX	XXX	XXX	605,882	6,704,754	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																										
01082#	AA	3								1.B	1,368,009	102.582	1,323,902	1,290,575	1,294,301		(6,963)			7.500	6.921	MON...	4,302	96,793	08/15/2002.	06/15/2021.
01448Y	AB	9								1.C FE.....	2,544,697	94.411	2,966,011	3,141,601	2,737,779		43,114			0.645	2.426	MJSD.	506	41,902	03/04/2013.	07/23/2035.
02377D	AA	0								3.B FE.....	747,234	84.541	631,718	747,234	631,718		(115,516)			3.700	3.700	AO.....	5,837	27,648	09/26/2017.	04/15/2027.
02377L	AA	2								2.A FE.....	4,343,542	97.992	4,256,333	4,343,542	4,343,542					3.150	3.150	FA.....	51,688	136,822	08/01/2019.	08/15/2033.
03334@	AA	7								1.B	627,234	110.059	690,328	627,234	627,234					6.340	6.424	MON...	1,767	39,767	02/11/2003.	02/15/2025.
03765X	AG	1								1.A FE.....	1,500,000	99.247	1,488,708	1,500,000	1,500,000					1.276	1.278	JAJO.....	3,880	16,470	02/24/2020.	04/20/2031.
03765X	AJ	5								1.C FE.....	1,000,000	97.980	979,805	1,000,000	1,000,000					1.716	1.719	JAJO.....	3,479	13,693	02/24/2020.	04/20/2031.
04964K	AN	1								1.C FE.....	10,000,000	99.620	9,961,981	10,000,000	10,000,000					1.983	1.988	FMAN.	17,627	283,278	03/30/2017.	05/28/2030.
117017	AA	1								1.B	851,013	105.757	900,006	851,013	851,013					7.230	7.232	AO.....	12,989	61,528	08/16/2001.	10/15/2022.
117017	AB	9								1.B	578,088	104.089	601,726	578,088	578,088					6.260	6.261	FA.....	13,671	36,188	12/19/2001.	02/15/2023.
12644*	AC	1								1.B	3,163,824	117.571	3,719,724	3,163,824	3,163,824					7.290	7.406	MON...	10,251	230,643	02/28/2002.	12/15/2026.
12644@	AX	3								2.A	448,796	102.280	459,028	448,796	448,796					7.070	7.072	FA.....	11,987	31,730	10/17/2001.	08/15/2021.
247361	ZW	1								2.B FE.....	1,145,785	94.987	1,088,342	1,145,785	1,145,785					2.500	2.500	JD.....	1,671	21,324	03/06/2020.	12/10/2029.
38218D	AA	7								1.C FE.....	8,528,229	105.695	8,930,830	8,449,631	8,523,135		(4,187)			3.860	3.791	MON...	14,496	334,963	08/01/2019.	10/15/2054.
38218G	AA	0								1.A FE.....	624,316	106.603	634,025	594,756	621,965		(2,023)			3.930	3.290	MON...	1,039	24,159	08/01/2019.	10/15/2053.
50026*	AA	3								2.C	378,753	105.113	376,838	358,509	360,985		(1,203)			7.600	6.990	MON...	1,211	27,217	09/11/2002.	12/15/2022.
52467@	AA	3								2.A	121,186	103.232	118,690	114,974	115,330		(351)			7.400	6.864	MON...	378	8,451	03/22/2002.	12/15/2021.
52467@	AH	8								4.A	13,248	100.202	12,657	12,632	12,634		(42)			7.750	7.194	MON...	44	914	07/02/2002.	01/15/2021.
59549R	AC	8								4.B FE.....	2,097,618	107.462	2,680,689	2,494,548	2,097,618					6.280	8.985	MON...	6,963	156,658	05/07/2008.	02/15/2036.
64133K	AA	9								1.A FE.....	2,500,000	99.404	2,485,088	2,500,000	2,500,000					1.338	1.340	JAJO.....	6,785	24,035	03/09/2020.	04/20/2033.
64133K	AC	5								1.C FE.....	500,000	98.749	493,744	500,000	500,000					1.916	1.920	JAJO.....	1,942	6,313	03/09/2020.	04/20/2033.
64508Q	AA	3								1.C	840,000	100.061	840,515	840,000	840,000					3.250	5.870	MON...	1,213	49,805	10/22/2002.	01/15/2021.
653240	AA	9								1.B	1,073,305	104.950	1,126,475	1,073,343	1,073,334		2			6.082	6.160	MON...	2,901	65,281	08/08/2002.	05/15/2023.
667294	AW	2								3.B FE.....	2,499,208	98.207	2,157,707	2,197,106	2,157,707		(113,916)			7.041	3.483	AO.....	38,675	154,698	02/14/2017.	10/01/2023.
67020B	AA	8								1.B	948,549	107.124	1,016,119	948,549	948,549					6.500	6.589	MON...	4,110	61,656	09/19/2002.	11/07/2023.
74042T	AC	5								2.A PL.....	7,958,379	75.164	6,671,791	8,876,354	7,958,379					0.617	1.830	MJSD.	1,520	107,828	09/14/2007.	12/22/2037.
78402C	AA	1								2.B	404,884	111.628	432,231	387,205	390,150		(1,300)			7.053	6.458	MON...	2,276	26,868	11/20/2003.	11/10/2028.
78442G	GG	5								2.C FE.....	4,191,824	95.970	3,990,159	4,157,732	4,170,068		(2,318)			0.967	0.922	MJSD.	1,898	65,262	03/05/2004.	03/15/2033.
90931V	AA	4								2.A FE.....	3,178,854	94.902	3,016,783	3,178,854	3,178,854					3.700	3.700	MS.....	39,206	117,618	01/31/2018.	09/01/2031.
92851@	AA	3								2.B	175,904	102.814	180,853	175,904	175,904					6.630	6.722	MON...	518	11,662	11/25/2002.	04/15/2022.

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			Code	F o r e i g n	B o n d C H A R	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification	Description		Code	F o r e i g n	B o n d C H A R	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
94978#	AT	4	Wells Fargo Bank Northwest NA CTL Ser 20.....	..	..	2.B.....	882,747	...114.131	1,007,490	882,747	882,747	.....	.....	.....	.....	.....6.650	6.743	MON...	4,892	58,703	07/28/2002.	08/01/2027.
00908P	AA	5	Air Canada LBASS EETC Ser 2017-1AA.....	.....	A	1.G FE.....	1,795,200	97.846	1,756,537	1,795,200	1,795,200	.....	.....	.....	.....	.....3.300	3.300	JJ.....	27,317	59,242	12/07/2017.	07/15/2031.
00908P	AB	3	Air Canada LBASS PTT Ser 2017-1A.....	.....	A	1.B FE.....	897,600	87.552	785,869	897,600	897,600	.....	.....	.....	.....	.....3.550	3.550	JJ.....	14,693	31,865	12/07/2017.	07/15/2031.
009090	AB	7	Air Canada LBASS EETC Ser 2015-1B.....	.....	A	1.C FE.....	1,232,703	97.375	1,215,532	1,248,306	1,241,273	.....	.....	.....	.....	.....3.875	4.185	MS.....	14,243	48,372	04/04/2017.	03/15/2023.
3599999.	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....						69,160,729	XXX	68,998,234	70,521,642	68,763,512	(229,432)	(35,499)	0	0	XXX	XXX	XXX	325,975	2,479,356	XXX	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated).....						1,118,128,817	XXX	1,244,281,345	1,101,376,017	1,111,998,789	145,970	(1,422,053)	1,589,967	0	XXX	XXX	XXX	9,369,708	40,109,066	XXX	XXX

Unaffiliated Bank Loans - Acquired

03852J	AL	5	Aramark Services Inc 1st Lien Term Ln B.....		..	3.B FE.....	4,663,313	98.575	4,596,860	4,663,313	4,596,860	(66,452)			2.147	2.156	MON...	278	112,350	06/12/2018	03/11/2025	
08579J	BD	3	Berry Plastics Corp Term Ln W Nt 1.....		..	3.B FE.....	335,797	99.832	333,539	334,102	333,539	(1,117)	(579)		2.149	1.979	MON...	439	9,038	10/18/2019	10/01/2022	
08579J	BE	1	Berry Plastics Corp Term Ln X Nt 1.....		..	3.B FE.....	1,163,248	99.484	1,151,352	1,157,319	1,151,352	(8,582)	(1,364)		2.149	2.033	MON...	1,520	31,308	10/18/2019	01/19/2024	
15018L	AE	1	Cedar Fair LP New Term Ln B Nt 1.....		..	4.B FE.....	447,597	96.250	430,812	447,597	430,812	(16,785)			1.904	1.911	MON...	95	10,809	03/14/2018	04/13/2024	
90347B	AH	1	Axalta Coating Systems New Term Ln B Nt.....		..	3.A FE.....	2,087,677	99.063	2,058,488	2,077,969	2,058,488	(20,065)	(1,649)		2.251	2.177	MJSD...	390	58,646	04/11/2018	06/01/2024	
02034#	AA	0	MISYS (Almonde Inc) Term Ln Nt 1.....		D	3.C FE.....	6,112,161	97.796	5,988,636	6,123,642	5,988,647	(88,411)	1,897		3.761	3.808	JAJO...	40,300	310,009	06/15/2017	04/28/2024	
6499999	Unaffiliated Bank Loans - Acquired.....						14,809,793	XXX	14,559,687	14,803,942	14,559,698	(201,412)	(1,695)	0	0	XXX	XXX	XXX	43,022	532,160	XXX	XXX
6599999	Total - Unaffiliated Bank Loans.....						14,809,793	XXX	14,559,687	14,803,942	14,559,698	(201,412)	(1,695)	0	0	XXX	XXX	XXX	43,022	532,160	XXX	XXX

Totals

7699999.	Total - Issuer Obligations.....	1,792,230,576	XXX	2,024,132,021	1,725,672,029	1,772,688,695	2,720,042	(4,928,671)	1,589,967	0	XXX	XXX	XXX	18,478,582	65,183,145	XXX	XXX
7799999.	Total - Residential Mortgage-Backed Securities.....	129,049,065	XXX	133,870,035	127,679,301	128,282,517	(201,802)	(182,086)	0	0	XXX	XXX	XXX	377,720	4,149,918	XXX	XXX
7899999.	Total - Commercial Mortgage-Backed Securities.....	217,810,907	XXX	230,947,563	212,791,285	216,283,123	0	(407,006)	0	0	XXX	XXX	XXX	605,882	6,704,754	XXX	XXX
7999999.	Total - Other Loan-Backed and Structured Securities.....	70,170,729	XXX	70,052,844	71,531,642	69,773,512	(229,432)	(35,499)	0	0	XXX	XXX	XXX	340,581	2,548,541	XXX	XXX
8299999.	Total - Unaffiliated Bank Loans.....	14,809,793	XXX	14,559,687	14,803,942	14,559,698	(201,412)	(1,695)	0	0	XXX	XXX	XXX	43,022	532,160	XXX	XXX
8399999.	Grand Total - Bonds.....	2,224,071,070	XXX	2,473,562,150	2,152,478,199	2,201,587,545	2,087,396	(5,554,957)	1,589,967	0	XXX	XXX	XXX	19,845,787	79,118,518	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

[illegible]

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

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

SCHEDULE D - PART 3

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

1	2			3	4	5	6	7	8	9
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - U.S. Political Subdivisions of States										
758449	SF	0	Reedy Creek Impt Dist FL GO TxbI Ref Ser.....		02/05/2020.....	JP Morgan Securities LLC.....		1,630,000	1,630,000	
2499999. Total - Bonds - U.S. Political Subdivisions of States.....								1,630,000	1,630,000	0
Bonds - U.S. Special Revenue and Special Assessment										
3140KD	BK	5	FNMA Pool #BP5441 3.000% 06/25/50.....		05/28/2020.....	Citigroup.....		25,867,152	24,587,817	57,372
47770V	BQ	2	JobsOH Beverage System Rev Stwd Liq Prof.....		01/24/2020.....	Citigroup.....		4,000,000	4,000,000	
631060	CV	0	Narragansett Bay RI Wtr Sys Re TxbI Ref.....		02/27/2020.....	Barclays Capital Inc.....		1,260,000	1,260,000	
756872	LA	3	Red River TX Edu Fin Corp TxbI Ref TCU P.....		01/16/2020.....	Jefferies & Company Inc.....		2,000,000	2,000,000	
756872	LB	1	Red River TX Edu Fin Corp TxbI Ref TCU P.....		01/16/2020.....	Jefferies & Company Inc.....		1,525,000	1,525,000	
76913C	BD	0	County of Riverside CA Pension Obligatio.....		04/23/2020.....	Raymond James USA Ltd.....		7,610,000	7,610,000	
956704	D3	1	West Virginia Univ Rev TxbI Ref Ser A.....		02/27/2020.....	Merrill Lynch.....		2,620,000	2,620,000	
977100	HD	1	Wisconsin St Gen Fd Rev Ref Ser A.....		01/29/2020.....	Citigroup.....		1,729,000	1,729,000	
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.....								46,611,152	45,331,817	57,372
Bonds - Industrial and Miscellaneous										
00287Y	DB	2	Abbvie Inc Sr Nt 4.750% 03/15/45.....		11/19/2020.....	Tax Free Exchange.....		5,019,632	5,000,000	42,222
01400E	AB	9	Alcon Finance Corp Sr Nt.....		12/11/2020.....	Various.....		1,455,339	1,336,000	9,129
015271	AV	1	Alexandria Real Estate Equity Sr Nt.....		12/11/2020.....	Various.....		1,335,739	1,349,000	8,693
03464R	AA	1	Angel Oak Mortgage Trust RMBS Series 202.....		01/17/2020.....	Nomura Securities Intl LLC.....		1,522,715	1,522,743	2,399
03765X	AG	1	Apidos CLO CLO Ser 2015-22A A1R.....		02/24/2020.....	JP Morgan Securities LLC.....		1,500,000	1,500,000	
03765X	AJ	5	Apidos CLO CLO Ser 2015-22A A2R.....		02/24/2020.....	JP Morgan Securities LLC.....		1,000,000	1,000,000	
039482	AB	0	Archer-Daniels-Midland Co Sr Nt.....		03/25/2020.....	Citigroup.....		5,705,323	5,750,000	
06051G	HG	7	Bank of America Corp Sr MTN.....		12/01/2020.....	Citigroup.....		696,540	600,000	5,823
06541R	BB	8	BANK CMBS Ser 2019-BN23 CI A3.....		12/21/2020.....	Morgan Stanley & Co LLC.....		6,695,752	6,025,000	10,751
06541U	BW	5	BANK CMBS Ser 2020-BN30 CI A4.....		12/11/2020.....	Bank of America BISD Dealer.....		5,742,144	5,575,000	6,260
08160K	AE	4	Benchmark Mortgage Trust CMBS Ser 2019-B.....		03/16/2020.....	Deutsche Bank Capital.....		5,088,548	4,920,000	6,803
08162F	AE	3	Benchmark Mtg Tr CMBS Ser 2019-B12 CI A5.....		03/19/2020.....	Various.....		5,858,295	5,988,000	10,233
08163B	BA	8	Benchmark Mtg Tr CMBS Ser 2020-B22 CI A5.....		12/18/2020.....	Deutsche Bank Capital.....		8,651,409	8,400,000	13,811
084659	AS	0	Berkshire Hathaway Energy Sr Nt.....		03/20/2020.....	Wells Fargo Securities LLC.....		4,993,550	5,000,000	
110122	CM	8	Bristol-Myers Squibb Co Sr Nt.....		07/17/2020.....	Tax Free Exchange.....		4,075,436	4,000,000	55,100
110122	DC	9	Bristol-Myers Squibb Co Sr Nt.....		07/17/2020.....	Tax Free Exchange.....		4,973,336	5,000,000	81,806
141781	BM	5	Cargill Inc Sr Nt 2.125% 04/23/30.....		04/20/2020.....	Various.....		7,010,280	7,000,000	
14448C	AQ	7	Carrier Global Corp Sr Nt.....		12/10/2020.....	Tax Free Exchange.....		3,008,410	3,000,000	26,086
17308C	C5	3	Citigroup Funding Inc Sr Nt.....		03/13/2020.....	Citigroup.....		3,027,030	3,000,000	32,736
17328H	BD	2	Citigroup Comm Mtg Tr CMBS Ser 2019-GC43.....		03/17/2020.....	Various.....		5,248,285	5,030,000	7,300
22550L	2B	6	Credit Suisse New York Sr Nt.....		04/06/2020.....	Credit Suisse Securities LLC.....		2,999,880	3,000,000	
22822V	AQ	4	Crown Castle Intl Corp Sr Nt.....		12/07/2020.....	Bank of America BISD Dealer.....		1,784,475	1,500,000	27,321
247361	ZW	1	Delta Airlines Inc PTC Ser 2020-A.....		03/06/2020.....	Morgan Stanley & Co LLC.....		1,145,785	1,145,785	
25746U	BM	0	Dominion Resources Inc Sr Nt Ser C.....		12/14/2020.....	Jefferies & Company Inc.....		527,972	400,000	7,350
337932	AL	1	Firstenergy Corp Sr Nt.....		02/18/2020.....	Various.....		1,999,460	2,000,000	
341081	FZ	5	Florida Pwr & Lt Co Sec Nt.....		03/24/2020.....	Wells Fargo Securities LLC.....		4,994,900	5,000,000	
36257H	BP	0	GS Mortgage Securities Trust CMBS Ser 20.....		03/18/2020.....	Deutsche Bank Capital.....		4,136,417	4,062,000	6,775
369550	BM	9	General Dynamics Corp Sr Nt.....		03/23/2020.....	Wells Fargo Securities LLC.....		1,978,940	2,000,000	
437076	CB	6	Home Depot Inc Sr Nt 2.700% 04/15/30.....		03/26/2020.....	JP Morgan Securities LLC.....		3,977,640	4,000,000	
442851	AL	5	Howard University Sr Nt.....		02/03/2020.....	Loop Capital Markets LLC.....		867,077	864,275	
442851	AM	3	Howard University Sr Nt.....		02/05/2020.....	Loop Capital Markets LLC.....		670,971	670,000	
442851	AN	1	Howard University Sr Nt.....		01/31/2020.....	Loop Capital Markets LLC.....		385,000	385,000	
465685	AH	8	ITC Holdings Corp Sr Nt.....		12/14/2020.....	Various.....		1,137,440	855,000	20,239

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
46647P BP 0	JP Morgan Chase & Co Fix to Flt Sr Nt.....			12/09/2020.....	Morgan Stanley & Co LLC.....		1,619,355	1,500,000	3,449
46647P BV 7	JP Morgan Chase & Co Fix to Flt Sr Nt.....			12/01/2020.....	JP Morgan Securities LLC.....		916,173	900,000	884
476556 DC 6	Jersey Central Pwr & Lt Co Sr Nt.....			04/07/2020.....	Various.....		3,287,533	3,000,000	18,992
57636Q AP 9	Mastercard Inc Sr Nt 3.350% 03/26/30.....			03/24/2020.....	Citigroup.....		998,060	1,000,000	
591894 CC 2	Metropolitan Edison Company Nt.....			03/13/2020.....	Mizuho Securities USA Inc.....		4,492,000	4,000,000	29,622
59981B AC 8	Mill City Mortgage Trust RMBS Ser 2019-G.....			04/03/2020.....	Nomura Securities Intl LLC.....		1,419,679	1,434,472	657
615369 AP 0	Moodys Corp Sr Nt 4.250% 02/01/29.....			12/16/2020.....	JP Morgan Securities LLC.....		2,869,896	2,400,000	38,817
61744Y AL 2	Morgan Stanley Sr Nt 3.971% 07/22/38.....			12/09/2020.....	Morgan Stanley & Co LLC.....		1,101,780	900,000	13,799
61761J ZN 2	Morgan Stanley Sub Nt 3.950% 04/23/27.....			12/07/2020.....	Various.....		2,070,690	1,800,000	9,085
63486* AA 9	National Basketball Assn Sr Sec Nt Ser A.....			12/16/2020.....	Bank of America BISD Dealer.....		15,000,000	15,000,000	
64133K AA 9	Neuberger Berman CLO Ltd CLO Ser 2020-36.....			03/09/2020.....	Wells Fargo Securities LLC.....		2,500,000	2,500,000	
64133K AC 5	Neuberger Berman CLO Ltd CLO Ser 2020-36.....			03/09/2020.....	Wells Fargo Securities LLC.....		500,000	500,000	
65339K BQ 2	Nextera Energy Capital Sr Nt.....			04/01/2020.....	Credit Suisse Securities LLC.....		1,997,160	2,000,000	
65473P AJ 4	Nisource Inc Sr Nt 3.600% 05/01/30.....			04/07/2020.....	Various.....		3,997,560	4,000,000	
65473Q BC 6	NiSource Finance Corp Sr Nt.....			12/11/2020.....	Jefferies & Company Inc.....		1,595,652	1,200,000	19,200
65473Q BF 9	NiSource Finance Corp Sr Nt.....			12/14/2020.....	JP Morgan Securities LLC.....		1,306,127	1,010,000	3,505
68902V AK 3	Otis Worldwide Corp Sr Nt.....			09/08/2020.....	Tax Free Exchange.....		1,999,990	2,000,000	3,278
695114 CW 6	Pacficorp 1st Mtg Bd 2.700% 09/15/30.....			04/06/2020.....	Us Bancorp Investments Inc.....		998,200	1,000,000	
737446 AQ 7	Post Holdings Inc Sr Nt.....			02/11/2020.....	Goldman Sachs & Company.....		1,166,648	1,162,000	
75513E CE 9	Raytheon Tech Corp Sr Nt.....			12/10/2020.....	Tax Free Exchange.....		3,999,337	4,000,000	26,444
75513E CG 4	Raytheon Tech Corp Sr Nt.....			12/10/2020.....	Tax Free Exchange.....		1,997,171	2,000,000	15,111
857477 BM 4	State Street Corp Sr Nt.....			11/04/2020.....	Tax Free Exchange.....		3,000,000	3,000,000	8,220
87612B BQ 4	Targa Resources Partners Sr Nt.....			12/01/2020.....	Tax Free Exchange.....		348,259	347,000	4,771
89175M AA 1	Towd Point Mortgage Tr RMBS Ser 2018-3 C.....			04/07/2020.....	Bank of America BISD Dealer.....		5,563,109	5,339,614	5,811
89175M AB 9	Towd Point Mortgage Tr RMBS Ser 2018-3 C.....			03/11/2020.....	Bank of America BISD Dealer.....		1,286,316	1,190,000	1,537
89176L AC 8	Towd Point Mortgage Tr RMBS Ser 2018-6 C.....			03/12/2020.....	Bank of America BISD Dealer.....		5,478,906	5,000,000	7,813
893830 BQ 1	Transocean Inc Sr Nt 11.500% 01/30/27.....			09/11/2020.....	Taxable Exchange.....		2,221,968	1,515,000	
941053 AH 3	Waste Connections Inc Sr Nt.....			01/21/2020.....	Various.....		1,698,219	1,500,000	9,208
941053 AJ 9	Waste Connections Inc Sr Nt.....			01/21/2020.....	JP Morgan Securities LLC.....		2,154,440	2,000,000	15,944
94106B AA 9	Waste Connections Inc Sr Nt.....			01/21/2020.....	Bank of America BISD Dealer.....		1,999,820	2,000,000	
98956P AT 9	Zimmer Hldgs Inc Sr Nt.....			03/13/2020.....	Citigroup.....		3,491,530	3,500,000	
067316 AH 2	Bacardi LTD Sr Nt 5.300% 05/15/48.....		D.....	12/14/2020.....	Jefferies & Company Inc.....		1,884,630	1,392,000	6,250
225313 AM 7	Credit Agricole SA Sub Nt.....		D.....	01/31/2020.....	Various.....		2,036,645	2,000,000	2,309
3899999.	Total - Bonds - Industrial and Miscellaneous.....						196,210,573	188,967,889	625,543
8399997.	Total - Bonds - Part 3.....						244,451,725	235,929,706	682,915
8399998.	Total - Bonds - Summary Item from Part 5.....						22,993,754	22,812,982	87,630
8399999.	Total - Bonds.....						267,445,479	258,742,688	770,545
9999999.	Total - Bonds, Preferred and Common Stocks.....						267,445,479	XXX	770,545

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							
							F o r e i g n	Disposal Date			Name of Purchaser			Number of Shares of Stock			Consideration			Par Value			Actual Cost			Prior Year Book/Adjusted Carrying Value			Unrealized Valuation Increase (Decrease)		Current Year's (Amortization) / Accretion		Current Year's Other-Than-Temporary Impairment Recognized		Total Change in B./A.C.V. (11+12-13)		Total Foreign Exchange Change in B./A.C.V.		Book/Adjusted Carrying Value at Disposal Date			Foreign Exchange Gain (Loss) on Disposal			Realized Gain (Loss) on Disposal			Total Gain (Loss) on Disposal			Bond Interest / Stock Dividends Received During Year			Stated Contractual Maturity Date	
CUSIP Identification			Description																																																				
Bonds - U.S. Government																																																							
34459R	AB	1	Morocco AID Gtd SF Bd.....	..	07/15/2020.	Redemption	100.0000.....				59,247	59,247	70,948	62,845	.....	.....(3,598)	.....	.....(3,598)	.....	.....59,247	.....	.....	.....0	3,376	07/15/2026.																														
455780	AG	1	Indonesia (Republic of) AID Sr Nt.....	..	12/01/2020.	Redemption	100.0000.....				100,000	100,000	109,000	101,228	.....	.....(1,228)	.....	.....(1,228)	.....	.....100,000	.....	.....	.....0	6,675	06/01/2021.																														
62938L	AA	8	NRRC-B Facilities Corp CTL GSA Backed.....	..	10/15/2020.	Redemption	100.0000.....				630,000	630,000	630,000	630,000	.....	.....	.....	.....0	.....	.....630,000	.....	.....	.....0	32,709	04/15/2022.																														
911760	EJ	1	Vendee Mtg Tr RMBS REMIC Ser 1994-2 3ZB.....	..	12/01/2020.	Paydown.....					100,992	100,992	98,775	100,567	.....	.....424	.....	.....424	.....	.....100,992	.....	.....	.....0	3,554	06/15/2024.																														
911760	HH	2	Vendee Mtg Tr RMBS REMIC Ser 1996-2 1Z.....	..	12/01/2020.	Paydown.....					287,734	287,734	286,303	286,776	.....	.....958	.....	.....958	.....	.....287,734	.....	.....	.....0	10,144	06/15/2026.																														
912828	MF	4	U S Treasury 01/15/2020 TIPS.....	..	01/15/2020.	Maturity.....					89,232,750	75,000,000	75,389,011	89,256,336	(14,246,543)	(1,543)	.....	....(14,248,086)	.....	.....75,008,250	.....	14,224,500	...14,224,500	613,475	01/15/2020.																														
0599999.			Total - Bonds - U.S. Government.....								90,410,723	76,177,973	76,584,037	90,437,752	(14,246,543)	(4,987)	0	(14,251,530)	0	76,186,223	0	14,224,500	...14,224,500	669,933	XXX																														
Bonds - U.S. States, Territories and Possessions																																																							
605580	DG	1	Mississippi St GO Ref Ser A.....	..	11/01/2020.	Maturity.....					2,000,000	2,000,000	2,245,900	2,018,121	.....	.....(18,121)	.....	.....(18,121)	.....	.....2,000,000	.....	.....	.....0	105,000	11/01/2020.																														
1799999.			Total - Bonds - U.S. States, Territories & Possessions.....								2,000,000	2,000,000	2,245,900	2,018,121	0	(18,121)	0	(18,121)	0	2,000,000	0	0	0	105,000	XXX																														
Bonds - U.S. Political Subdivisions of States																																																							
167501	2L	8	Chicago Ill Brd Ed Sch Ref GO Ser A.....	..	12/01/2020.	Maturity.....					7,000,000	7,000,000	7,747,950	7,066,076	.....	.....(66,076)	.....	.....(66,076)	.....	.....7,000,000	.....	.....	.....0	385,000	12/01/2020.																														
172252	ZZ	4	Cincinnati OH City SD GO Ref Classroom C.....	..	12/01/2020.	Maturity.....					3,000,000	3,000,000	3,395,190	3,032,786	.....	.....(32,786)	.....	.....(32,786)	.....	.....3,000,000	.....	.....	.....0	157,500	12/01/2020.																														
196686	AQ	2	Colorado Springs CO GO Sch Dist No 11 Se.....	..	12/01/2020.	Maturity.....					3,610,000	3,610,000	4,053,597	3,646,858	.....	.....(36,858)	.....	.....(36,858)	.....	.....3,610,000	.....	.....	.....0	189,525	12/01/2020.																														
241721	8S	1	De Soto TX Ind Sch Dist GO Cap Apprec Un.....	..	07/22/2020.	Call 90.5646.....					824,138	910,000	581,659	797,872	.....	.....22,655	.....	.....22,655	.....	.....820,527	.....	3,610	3,610	.....	08/15/2022.																														
241721	8T	9	De Soto TX Ind Sch Dist GO Cap Apprec Un.....	..	07/22/2020.	Call 86.1896.....					534,376	620,000	370,089	513,582	.....	.....15,126	.....	.....15,126	.....	.....528,708	.....	5,668	5,668	.....	08/15/2023.																														
2499999.			Total - Bonds - U.S. Political Subdivisions of States.....								14,968,514	15,140,000	16,148,485	15,057,174	0	(97,939)	0	(97,939)	0	14,959,235	0	9,278	9,278	732,025	XXX																														
Bonds - U.S. Special Revenue and Special Assessment																																																							
164243	HS	9	Cherokee Cnty GA Auth Rev Wtr & Swr Ref.....	..	08/01/2020.	Call 100.0000.....					1,370,000	1,370,000	1,585,830	1,427,756	.....	.....(8,825)	.....	.....(8,825)	.....	.....1,418,930	.....	.....(48,930)	(48,930)	75,350	08/01/2023.																														
254773	AG	9	District Columbia Hsg Fin Rev LBASS AMT.....	..	03/01/2020.	Call 100.0000.....					5,000	5,000	5,000	5,000	.....	.....	.....	.....0	.....	.....5,000	.....	.....	.....0	58	06/01/2020.																														
254773	AG	9	District Columbia Hsg Fin Rev LBASS AMT.....	..	06/01/2020.	Maturity.....					20,000	20,000	20,000	20,000	.....	.....	.....	.....0	.....	.....20,000	.....	.....	.....0	460	06/01/2020.																														
312905	YJ	5	FHLMC REMIC Ser 1077-E.....	..	12/01/2020.	Paydown.....					6,819	6,819	7,104	6,853	.....	.....(34)	.....	.....(34)	.....	.....6,819	.....	.....	.....0	296	05/15/2021.																														
312906	E5	5	FHLMC REMIC Ser 1116-XA.....	..	03/01/2020.	Paydown.....					452	452	465	455	.....	.....(2)	.....	.....(2)	.....	.....452	.....	.....	.....0	6	08/15/2021.																														
312909	MY	7	FHLMC REMIC Ser 1251-Z.....	..	12/01/2020.	Paydown.....					30,248	30,248	31,628	30,564	.....	.....(316)	.....	.....(316)	.....	.....30,248	.....	.....	.....0	1,360	04/15/2022.																														
312915	UF	6	FHLMC REMIC Ser 1504 Z.....	..	12/01/2020.	Paydown.....					20,731	20,731	21,325	20,878	.....	.....(147)	.....	.....(147)	.....	.....20,731	.....	.....	.....0	758	05/15/2023.																														
3133T3	X8	6	FHLMC REMIC Ser 1683 Z.....	..	12/01/2020.	Paydown.....					112,381	112,381	113,072	112,357	.....	.....23	.....	.....23	.....	.....112,381	.....	.....	.....0	3,979	02/15/2024.																														
3133TA	CQ	3	FHLMC REMIC Ser 1967-BA.....	..	12/01/2020.	Paydown.....					37,105	37,105	37,970	37,320	.....	.....(215)	.....	.....(215)	.....	.....37,105	.....	.....	.....0	1,497	06/17/2027.																														
31358E	XG	2	FNMA REMIC Ser 1990-83A.....	..	07/01/2020.	Paydown.....					1,449	1,449	1,544	1,451	.....	.....(2)	.....	.....(2)	.....	.....1,449	.....	.....	.....0	39	07/25/2020.																														
31358G	X4	4	FNMA REMIC Ser 1991-56G.....	..	08/01/2020.	Paydown.....					1,455	1,455	1,524	1,456	.....	.....	.....	.....0	.....	.....1,455	.....	.....	.....0	44	06/25/2021.																														
31359K	ZR	1	FNMA REMIC Ser 1996-45 CI K.....	..	12/01/2020.	Paydown.....					8,168	8,168	8,332	8,179	.....	.....(11)	.....	.....(11)	.....	.....8,168	.....	.....	.....0	286	09/25/2021.																														
313603	2H	4	FNMA REMIC Ser 1990-35E.....	..	03/01/2020.	Paydown.....					6	6	7	6	.....	.....	.....	.....0	.....	.....6	.....	.....	.....0	.....	04/25/2020.																														
313603	5J	7	FNMA REMIC Ser 1990-41D.....	..	03/01/2020.	Paydown.....					178	178	189	177	.....	.....	.....	.....0	.....	.....178	.....	.....	.....0	2	04/25/2020.																														
31377R	BH	2	FNMA DUS Pool #384440 6.600% 10/25/26.....	..	12/01/2020.	Paydown.....					85,569	85,569	94,768	88,411	.....	.....(2,842)	.....	.....(2,842)	.....	.....85,569	.....	.....	.....0	3,095	10/25/2026.																														
31381H	TQ	9	FNMA DUS Pool #461459 5.450% 11/25/23.....	..	12/01/2020.	Paydown.....					262,157	262,157	269,817	263,215	.....	.....(1,059)	.....	.....(1,059)	.....	.....262,157	.....	.....	.....0	7,809	11/25/2023.																														
31393A	2V	8	FNMA REMIC Ser 2003-38 CI MP.....	..	12/01/2020.	Paydown.....					129,977	129,977	132,901	130,037	.....	.....(61)	.....	.....(61)	.....	.....129,977	.....	.....	.....0	3,747	05/25/2023.																														
31394J	KW	6	FHLMC REMIC Ser 2673 CI QL.....	..	12/01/2020.	Paydown.....					128,865	128,865	130,959	128,964	.....	.....(99)	.....	.....(99)	.....	.....128,865	.....	.....	.....0	3,729	09/15/2023.																														
3140H5	JW	2	FNMA Pool #BJ3876 3.000% 01/25/48.....	..	12/01/2020.	Paydown.....					2,589,898	2,589,898	2,509,268	2,512,186	.....	.....77,712	.....	.....77,712	.....	.....2,589,898	.....	.....	.....0	47,627	01/25/2048.																														
3140Q7	5Y	9	FNMA Pool #CA0862 3.500% 09/25/47.....	..	05/28/2020.	Citigroup.....					6,982,273	6,614,350	6,572,494	6,573,162	.....	.....6	.....	.....6	.....	.....6,573,168	.....	409,105	409,105	114,465	09/25/2047.																														
3140Q7	5Y	9	FNMA Pool #CA0862 3.500% 09/25/47.....	..	05/01/2020.	Paydown.....					1,032,123	1,032,123	1,025,591	1,025,696	.....	.....6,427	.....	.....6,427	.....	.....1,032,123	.....	.....	.....0	10,688	09/25/2047.																														
3140Q8	3K	9	FNMA Pool #CA1701 4.000% 05/25/48.....	..	12/01/2020.	Paydown.....					11,008,328	11,008,328	11,231,934	11,225,526	.....	.....(217,199)	.....	.....(217,199)	.....	.....11,008,328	.....	.....	.....0	251,804	05/25/2048.																														
31418C	R8	9	FNMA Pool #MA3210 3.500% 12/25/47.....	..	05/28/2020.	Bank of America BISD Dealer.....					21,606,500	20,431,679	20,272,056	20,274,966	.....	.....(69)	.....	.....(69)	.....	.....20,274,897	.....	..1,331,603	1,331,603	353,582	12/25/2047.																														

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification		Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
31418C	R8	9 FNMA Pool #MA3210 3.500% 12/25/47.....	..	05/01/2020.	Paydown.....	.....	3,226,020	3,226,020	3,200,816	3,201,276	.....	24,744	.....	24,744	.....	3,226,020	.....	.....	.....0	33,148	12/25/2047.
31418D	CA	8 FNMA Pool #MA3664 4.000% 05/25/49.....	..	12/01/2020.	Paydown.....	.....	21,726,681	21,726,681	22,490,510	22,481,126	.....	(754,445)	.....	(754,445)	.....	21,726,681	.....	.....	.....0	450,544	05/25/2049.
455066	HG	8 Indiana St Office Bldg Rev LBASS Com Fac.....	..	07/01/2020.	Maturity.....	.....	8,015,000	8,015,000	8,812,813	8,054,239	.....	(39,239)	.....	(39,239)	.....	8,015,000	.....	.....	.....0	420,788	07/01/2020.
57563R	MA	4 Massachusetts Educ Fin Rev LBASS Student.....	..	01/01/2020.	Call 100.0000.....	.....	325,000	325,000	321,220	322,360	.....	.....	.....	0	.....	322,360	.....	2,640	2,640	6,500	01/01/2028.
57563R	MB	2 Massachusetts Educ Fin Rev LBASS Student.....	..	01/01/2020.	Call 100.0000.....	.....	220,000	220,000	217,642	218,282	.....	.....	.....	0	.....	218,282	.....	1,718	1,718	4,538	01/01/2029.
57563R	MC	0 Massachusetts Educ Fin Rev LBASS Student.....	..	01/01/2020.	Call 100.0000.....	.....	265,000	265,000	263,861	264,140	.....	.....	.....	0	.....	264,140	.....	860	860	5,631	01/01/2030.
57563R	MD	8 Massachusetts Educ Fin Rev LBASS Student.....	..	01/01/2020.	Call 100.0000.....	.....	475,000	475,000	469,685	470,875	.....	.....	.....	0	.....	470,875	.....	4,125	4,125	10,094	01/01/2031.
57563R	NV	7 Massachusetts Educ Fin Rev LBASS AMT Ref.....	..	01/01/2020.	Call 100.0000.....	.....	1,525,000	1,525,000	1,500,890	1,504,781	.....	.....	.....	0	.....	1,504,781	.....	20,219	20,219	26,688	07/01/2033.
613549	JN	5 Montgomery Cnty OH Rev Miami Valley Hosp.....	..	11/15/2020.	Call 100.0000.....	.....	10,000,000	10,000,000	10,754,700	10,083,393	.....	(83,393)	.....	(83,393)	.....	10,000,000	.....	.....	.....0	575,000	11/15/2022.
646080	SC	6 New Jersey St Hgr Ed Auth Rev LBASS Amt.....	..	07/13/2020.	Call 100.0000.....	.....	295,000	295,000	289,932	291,173	.....	197	.....	197	.....	291,370	.....	3,630	3,630	5,912	12/01/2028.
646080	SD	4 New Jersey St Hgr Ed Auth Rev LBASS Amt.....	..	07/13/2020.	Call 100.0000.....	.....	235,000	235,000	229,713	230,887	.....	186	.....	186	.....	231,074	.....	3,926	3,926	4,710	12/01/2029.
646080	SE	2 New Jersey St Hgr Ed Auth Rev LBASS Amt.....	..	07/13/2020.	Call 100.0000.....	.....	230,000	230,000	224,015	225,229	.....	193	.....	193	.....	225,422	.....	4,578	4,578	4,610	12/01/2030.
646080	SF	9 New Jersey St Hgr Ed Auth Rev LBASS Amt.....	..	07/13/2020.	Call 100.0000.....	.....	395,000	395,000	392,658	393,092	.....	69	.....	69	.....	393,161	.....	1,839	1,839	8,525	12/01/2031.
649085	AA	5 New Valley Generation II Ser 2001.....	..	05/01/2020.	Various.....	.....	280,661	280,661	292,827	281,149	.....	(488)	.....	(488)	.....	280,661	.....	.....	.....0	7,819	05/01/2020.
796242	NA	9 San Antonio TX Rev Airport Sys AMT-Impt.....	..	01/01/2020.	Redemption 100.0000.....	.....	8,925,000	8,925,000	9,119,476	8,925,000	.....	.....	.....	0	.....	8,925,000	.....	.....	.....0	234,281	07/01/2027.
3199999.		Total - Bonds - U.S. Special Revenue and Special Assessments.....	..			.....	101,578,044	100,035,300	102,654,536	100,841,617	0	(998,889)	0	(998,889)	0	99,842,731	0	1,735,313	1,735,313	2,679,469	XXX
Bonds - Industrial and Miscellaneous																					
01082#	AA	3 Alameda Cnty CA CTL Ser 2002-A.....	..	12/15/2020.	Redemption 100.0000.....	.....	245,069	245,069	259,773	247,099	.....	(2,030)	.....	(2,030)	.....	245,069	.....	.....	.....0	10,070	06/15/2021.
01448Y	AB	9 ALESCO Pfd Fdg Ltd ABS Ser 7A CI A1B.....	..	12/23/2020.	Paydown.....	.....	391,697	391,697	317,274	335,972	.....	55,724	.....	55,724	.....	391,697	.....	.....	.....0	3,452	07/23/2035.
020053	AS	3 ALM Loan Funding CLO Ser 2013-8A CI A1R.....	..	03/04/2020.	Redemption 100.0000.....	.....	10,000,000	10,000,000	10,000,000	10,000,000	.....	.....	.....	0	.....	10,000,000	.....	.....	.....0	134,417	10/15/2028.
02377D	AA	0 American Airlines Inc LBASS EETC Ser 201.....	..	10/15/2020.	Redemption 100.0000.....	.....	101,107	101,107	101,107	101,107	.....	.....	.....	0	.....	101,107	.....	.....	.....0	2,806	04/15/2027.
02377L	AA	2 American Airlines Inc Secured Ser AA.....	..	08/15/2020.	Redemption 100.0000.....	.....	156,458	156,458	156,458	156,458	.....	.....	.....	0	.....	156,458	.....	.....	.....0	3,837	08/15/2033.
031162	BM	1 Amgen Inc Sr Nt 3.875% 11/15/21.....	..	12/16/2020.	Call 103.1940.....	.....	3,095,819	3,000,000	3,264,240	3,062,098	.....	(27,223)	.....	(27,223)	.....	3,034,875	.....	(34,875)	(34,875)	207,465	11/15/2021.
03215P	CD	9 Amresco Resdlt Sec Mtg Loan RMBS Ser 199.....	..	12/01/2020.	Paydown.....	.....	41,757	41,757	42,331	41,647	.....	110	.....	110	.....	41,757	.....	.....	.....0	795	06/25/2027.
03334@	AA	7 AnchoragePermit Ctr Bldg Ls Tr CTL.....	..	12/15/2020.	Redemption 100.0000.....	.....	127,501	127,501	127,501	127,501	.....	.....	.....	0	.....	127,501	.....	.....	.....0	4,421	02/15/2025.
110122	BN	7 Bristol-Myers Squibb Co Sr Nt.....	..	07/17/2020.	Tax Free Exchange.....	.....	4,973,336	5,000,000	4,970,049	4,970,665	.....	2,672	.....	2,672	.....	4,973,336	.....	.....	.....0	178,681	08/15/2025.
110122	BZ	0 Bristol-Myers Squibb Co Sr Nt.....	..	07/17/2020.	Tax Free Exchange.....	.....	4,075,436	4,000,000	4,092,760	4,085,243	.....	(9,807)	.....	(9,807)	.....	4,075,436	.....	.....	.....0	135,656	07/26/2024.
117017	AA	1 Brunswick & Glynn Co Dev Auth CTL Rev Le.....	..	10/15/2020.	Redemption 100.0000.....	.....	384,268	384,268	384,268	384,268	.....	.....	.....	0	.....	384,268	.....	.....	.....0	20,960	10/15/2022.
117017	AB	9 Brunswick & Glynn Co Dev Auth CTL Rev Le.....	..	08/15/2020.	Redemption 100.0000.....	.....	208,773	208,773	208,773	208,773	.....	.....	.....	0	.....	208,773	.....	.....	.....0	9,846	02/15/2023.
12189P	AH	5 Burlington Northern Santa Fe LBASS ETC S.....	..	01/15/2020.	Maturity.....	.....	14,397	14,397	16,302	14,406	.....	(9)	.....	(9)	.....	14,397	.....	.....	.....0	569	01/15/2020.
12593J	BE	5 Comm Mortgage Trust CMBS Ser 2015-CR24 C.....	..	07/01/2020.	Paydown.....	.....	843,926	843,926	852,327	847,107	.....	(3,181)	.....	(3,181)	.....	843,926	.....	.....	.....0	10,787	08/10/2055.
12596M	AA	4 Credit Suisse Mortgage Trust RMBS Ser 20.....	..	12/01/2020.	Paydown.....	.....	1,489,520	1,489,520	1,489,316	1,488,842	.....	678	.....	678	.....	1,489,520	.....	.....	.....0	30,657	07/25/2058.
12644*	AC	1 CTL Cap Tr CTL Ser 2002-3 Anchorage.....	..	12/15/2020.	Redemption 100.0000.....	.....	363,522	363,522	363,522	363,522	.....	.....	.....	0	.....	363,522	.....	.....	.....0	14,514	12/15/2026.
12644@	AX	3 CTL Cap Tr CTL Lowes 7.070% 08/15/21.....	..	08/15/2020.	Redemption 100.0000.....	.....	418,673	418,673	418,673	418,673	.....	.....	.....	0	.....	418,673	.....	.....	.....0	22,329	08/15/2021.
12667G	AX	1 Countrywide Alternative Ln Tr RMBS Ser 2.....	..	12/25/2020.	Paydown.....	.....	441,676	452,409	423,431	381,384	42,047	.....	.....	42,047	.....	423,431	.....	18,245	18,245	3,492	05/25/2035.
12667G	XN	8 Countrywide Alternative Ln Tr RMBS Ser 2.....	..	12/01/2020.	Paydown.....	.....	634,880	636,670	595,957	592,655	3,303	.....	.....	3,303	.....	595,957	.....	38,923	38,923	20,917	08/25/2035.
126686	AC	8 CWABS Inc RMBS Ser 2006-H CI 2A1B.....	..	12/15/2020.	Paydown.....	.....	190,373	190,373	65,907	.....	.....	124,466	.....	124,466	.....	190,373	.....	.....	.....0	1,218	11/15/2036.
126694	NS	3 CWHL Inc RMBS Ser 2005-27 CI 1A3.....	..	12/01/2020.	Paydown.....	.....	101,527	101,527	98,815	96,352	3,595	.....	.....	5,175	.....	101,527	.....	.....	.....0	3,100	12/25/2035.
12669G	R3	7 Countrywide Home Loans RMBS Ser 2005-15.....	..	12/01/2020.	Paydown.....	.....	31,887	34,869	34,318	30,211	4,319	.....	.....	4,322	.....	34,533	.....	(2,645)	(2,645)	1,250	08/25/2035.
144527	AB	4 Carrington Mtg Loan Tr RMBS Ser 2007-FRE.....	..	12/29/2020.	Paydown.....	.....	1,454,891	1,454,891	1,454,451	1,454,451	.....	440	.....	440	.....	1,454,891	.....	.....	.....0	9,383	02/25/2037.
17306U	CE	6 Citifinancial Mtg Sec Inc RMBS Ser 2004.....	..	12/01/2020.	Paydown.....	.....	4,005	4,005	4,005	4,000	.....	.....	.....	5	.....	4,005	.....	.....	.....0	96	04/25/2034.

SCHEDULE D - PART 4

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

E14.2

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
17307G	YH	5	Citigroup Mtg Loan Trust RMBS Ser 2005-5.....	..	12/01/2020.	Paydown.....	.....	.....317,531	382,837	353,789	353,789	.....	.....	.....	.....0	.....	.....353,789	.....	.....(36,258)	(36,258)	11,315	08/25/2035.
191219	AV	6	Coca-Cola Enterprises Nt.....	..	06/20/2020.	Maturity.....	.....	.....18,000,000	18,000,000	6,602,400	17,485,355	.....	.....514,645	.....	.....514,645	.....	.....18,000,000	.....	.....	.....0	.....	06/20/2020.
233050	AC	7	DBUBS Mtg Tr CMBS Ser 2011-LC1A CI A3.....	..	12/01/2020.	Paydown.....	.....	.....2,117,747	2,117,747	2,138,793	2,116,643	.....	.....1,104	.....	.....1,104	.....	.....2,117,747	.....	.....	.....0	74,974	11/10/2046.
251563	CB	6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 CI.....	..	12/01/2020.	Paydown.....	.....	.....17,560	17,560	17,555	17,862	.....	.....(302)	.....	.....(302)	.....	.....17,560	.....	.....	.....0	517	12/25/2033.
251563	DM	1	Deutsche Mtg Sec Inc RMBS Ser 2004-2 CI.....	..	12/01/2020.	Paydown.....	.....	.....3,602	3,602	3,601	3,650	.....	.....(48)	.....	.....(48)	.....	.....3,602	.....	.....	.....0	91	01/25/2034.
254687	CH	7	Disney Walt Co Sr Nt 5.650% 08/15/20.....	..	08/15/2020.	Maturity.....	.....	.....7,000,000	7,000,000	6,998,100	6,998,565	.....	.....1,435	.....	.....1,435	.....	.....7,000,000	.....	.....	.....0	395,500	08/15/2020.
36157R	3X	1	GE Cap Mtg Serv Inc RMBS Ser 1999-HE2 CI.....	..	12/01/2020.	Paydown.....	.....	.....19,974	19,974	19,974	19,974	0	.....	.....	.....0	.....	.....19,974	.....	.....	.....0	728	07/25/2029.
36157R	D8	5	GE Cap Mtg Serv Inc RMBS Ser 1999-HE1 CI.....	..	12/01/2020.	Paydown.....	.....	.....225	225	225	225	.....	.....	.....	.....0	.....	.....225	.....	.....	.....0	7	04/25/2029.
36242D	7Q	0	GS Mortgage Securities Corp RMBS Ser 200.....	..	12/01/2020.	Paydown.....	.....	.....51,457	51,457	48,901	50,092	.....	.....1,366	.....	.....1,366	.....	.....51,457	.....	.....	.....0	1,345	06/25/2035.
369622	SM	8	General Elec Cap Corp Sub Nt.....	..	12/22/2020.	Call 100.8120.....	.....	.....13,105,560	13,000,000	13,039,190	13,005,384	.....	.....(4,702)	.....	.....(4,702)	.....	.....13,000,682	.....	.....(682)	(682)	1,045,279	02/11/2021.
38218D	AA	7	Goodgreen Trust LBASS Ser 2019-1A CI A.....	..	12/15/2020.	Paydown.....	.....	.....1,624,470	1,624,470	1,639,580	1,639,406	.....	.....(14,936)	.....	.....(14,936)	.....	.....1,624,470	.....	.....	.....0	41,473	10/15/2054.
38218G	AA	0	Goodgreen Trust LBASS Ser 2018-1A CI A.....	..	12/15/2020.	Paydown.....	.....	.....125,678	125,678	131,924	131,855	.....	.....(6,177)	.....	.....(6,177)	.....	.....125,678	.....	.....	.....0	2,856	10/15/2053.
43739E	AP	2	Homebanc Mortgage Tr RMBS Ser 2005-1 CI.....	..	12/28/2020.	Paydown.....	.....	.....213,642	213,642	197,508	197,508	.....	.....16,134	.....	.....16,134	.....	.....213,642	.....	.....	.....0	1,714	03/25/2035.
45254N	JG	3	IMPAC CMB Tr RMBS Ser 2004-5 CI 1A1.....	..	12/29/2020.	Paydown.....	.....	.....51,771	51,771	51,866	51,854	.....	.....(83)	.....	.....(83)	.....	.....51,771	.....	.....	.....0	412	10/25/2034.
45254N	KX	4	IMPAC CMB Tr RMBS Ser 2004-9 CI 1A1.....	..	12/28/2020.	Paydown.....	.....	.....45,853	45,853	45,968	45,931	.....	.....(78)	.....	.....(78)	.....	.....45,853	.....	.....	.....0	387	01/25/2035.
50026*	AA	3	Kohls Corp CTL Shelby MI.....	..	12/15/2020.	Redemption 100.0000.....	.....	.....159,884	159,884	168,912	161,524	.....	.....(1,641)	.....	.....(1,641)	.....	.....159,884	.....	.....	.....0	6,654	12/15/2022.
52467@	AA	3	Legg Mason Mtg Cap Corp CTL.....	..	12/15/2020.	Redemption 100.0000.....	.....	.....106,797	106,797	112,567	107,455	.....	.....(658)	.....	.....(658)	.....	.....106,797	.....	.....	.....0	4,300	12/15/2021.
52467@	AH	8	Legg Mason Mtg Cap Corp CTL.....	..	12/15/2020.	Redemption 100.0000.....	.....	.....145,400	145,400	152,493	145,910	.....	.....(510)	.....	.....(510)	.....	.....145,400	.....	.....	.....0	5,825	01/15/2021.
55265W	CA	9	Master Seasoned Securities Tr RMBS Ser 2.....	..	12/01/2020.	Paydown.....	.....	.....3,211	3,211	3,317	3,290	.....	.....(79)	.....	.....(79)	.....	.....3,211	.....	.....	.....0	140	08/25/2032.
585055	BS	4	Medtronic Inc Sr Nt 3.500% 03/15/25.....	..	10/29/2020.	Call 112.7420.....	.....	.....3,720,486	3,300,000	3,270,148	3,282,481	.....	.....2,564	.....	.....2,564	.....	.....3,285,045	.....	.....14,955	14,955	550,103	03/15/2025.
59549R	AC	8	Mid State Tr X LBASS Ser 10 CI M1.....	..	12/15/2020.	Paydown.....	.....	.....451,438	451,438	379,606	379,606	.....	.....71,832	.....	.....71,832	.....	.....451,438	.....	.....	.....0	16,195	02/15/2036.
617458	AG	9	Morgan Stanley Cap I CMBS Ser 2011-C1 CI.....	..	10/01/2020.	Paydown.....	.....	.....1,748,411	1,748,411	1,783,330	1,747,871	.....	.....540	.....	.....540	.....	.....1,748,411	.....	.....	.....0	38,942	09/15/2047.
617459	AD	4	Morgan Stanley Cap I Tr CMBS Ser 2011-C2.....	..	12/01/2020.	Paydown.....	.....	.....3,200,920	3,200,920	3,232,808	3,199,333	.....	.....1,587	.....	.....1,587	.....	.....3,200,920	.....	.....	.....0	115,848	06/15/2044.
61764X	BG	9	Morgan Stanley BAML Tr CMBS Ser 2015-C21.....	..	12/01/2020.	Paydown.....	.....	.....1,064,569	1,064,569	1,096,461	1,075,341	.....	.....(10,772)	.....	.....(10,772)	.....	.....1,064,569	.....	.....	.....0	19,598	03/15/2048.
62942Q	BQ	5	NRZ Advance Receivables Trust LBASS Ser.....	..	08/25/2020.	Paydown.....	.....	.....13,210,000	13,210,000	13,208,519	13,208,714	.....	.....1,286	.....	.....1,286	.....	.....13,210,000	.....	.....	.....0	237,597	07/15/2052.
62942Q	BV	4	NRZ Advance Receivables Trust LBASS Ser.....	..	09/15/2020.	Paydown.....	.....	.....18,285,000	18,285,000	18,281,058	18,281,403	.....	.....3,597	.....	.....3,597	.....	.....18,285,000	.....	.....	.....0	345,587	08/15/2053.
62942Q	BV	4	NRZ Advance Receivables Trust LBASS Ser.....	..	08/25/2020.	Redemption 100.0000.....	.....	.....18,285,000	18,285,000	18,281,058	18,281,403	.....	.....3,597	.....	.....3,597	.....	.....18,285,000	.....	.....	.....0	319,988	08/15/2053.
64130H	AA	9	Neuberger Berman CLO Ltd CLO Ser 2017-24.....	..	03/12/2020.	Redemption 100.0000.....	.....	.....6,000,000	6,000,000	6,000,000	6,000,000	.....	.....	.....	.....0	.....	.....6,000,000	.....	.....	.....0	74,921	04/16/2030.
64508Q	AA	3	New Haven Fed Office Bldg Ls CTL GSA Gtd.....	..	01/15/2020.	Redemption 100.0000.....	.....	.....98,086	98,086	98,086	98,086	.....	.....	.....	.....0	.....	.....98,086	.....	.....	.....0	2,894	01/15/2021.
64830G	AB	2	New Residential Mtg Ln Tr RMBS Ser 2018.....	..	12/01/2020.	Paydown.....	.....	.....407,176	407,176	415,985	415,237	.....	.....(8,061)	.....	.....(8,061)	.....	.....407,176	.....	.....	.....0	8,619	12/25/2057.
64830H	AA	2	New Residential Mtg Ln Tr RMBS Ser 2019.....	..	12/01/2020.	Paydown.....	.....	.....1,645,856	1,645,856	1,667,928	1,667,143	.....	.....(21,288)	.....	.....(21,288)	.....	.....1,645,856	.....	.....	.....0	29,994	02/25/2049.
64830W	AD	3	New Residential Mtg Ln Tr RMBS Ser 2019.....	..	12/01/2020.	Paydown.....	.....	.....1,961,422	1,961,422	2,019,042	2,016,647	.....	.....(55,224)	.....	.....(55,224)	.....	.....1,961,422	.....	.....	.....0	37,615	12/25/2058.
653240	AA	9	Newtown CTL Ser 2002 6.082% 05/15/23.....	..	12/15/2020.	Redemption 100.0000.....	.....	.....448,311	448,311	448,295	448,306	.....	.....4	.....	.....4	.....	.....448,311	.....	.....	.....0	14,906	05/15/2023.
65341K	AX	4	Nextgear Floorplan Mast Ow Tr LBASS Ser.....	..	10/15/2020.	Paydown.....	.....	.....2,400,000	2,400,000	2,399,980	2,399,993	.....	.....7	.....	.....7	.....	.....2,400,000	.....	.....	.....0	51,200	10/17/2022.
667294	AW	2	Northwest Airlines LBASS EETC Ser 2001-1.....	..	10/01/2020.	Paydown.....	.....	.....209,140	209,140	237,897	222,206	.....	.....(13,066)	.....	.....(13,066)	.....	.....209,140	.....	.....	.....0	8,084	10/01/2023.
67020B	AA	8	NRRC-D Facilities Corp CTL GSA Rev Bd Ls.....	..	12/07/2020.	Redemption 100.0000.....	.....	.....286,068	286,068	286,068	286,068	.....	.....	.....	.....0	.....	.....286,068	.....	.....	.....0	10,172	11/07/2023.
679574	AG	8	Old Dominion Elec 1st Mtg Bd.....	..	12/01/2020.	Redemption 100.0000.....	.....	.....187,500	187,500	187,500	187,500	.....	.....	.....	.....0	.....	.....187,500	.....	.....	.....0	11,644	12/01/2028.
74042T	AC	5	Preferred Term Sec Ltd LBASS Nt CI A-2 P.....	..	12/22/2020.	Paydown.....	.....	.....127,498	127,498	114,312	114,312	.....	.....13,186	.....	.....13,186	.....	.....127,498	.....	.....	.....0	1,173	12/22/2037.
74273@	AA	1	PRIT Core Realty Hldgs LLC Sr Nt Ser A.....	..	02/14/2020.	Maturity.....	.....	.....5,000,000	5,000,000	5,000,000	5,000,000	.....	.....	.....	.....0	.....	.....5,000,000	.....	.....	.....0	81,250	02/14/2020.
742741	AA	9	Procter & Gamble ESOP Deb Ser A.....	..	07/01/2020.	Various.....	.....	.....398,650	398,650	542,670	407,120	.....	.....(8,470)	.....	.....(8,470)	.....	.....398,650	.....	.....	.....0	28,208	01/01/2021.
761118	HD	3	Residential Accredit Loans Inc RMBS Ser.....	..	12/01/2020.	Paydown.....	.....	.....169,566	255,557	210,932	210,932	.....	.....	.....	.....0	.....	.....210,932	.....	.....(41,366)	(41,366)	6,580	09/25/2035.

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
				F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
CUSIP Identification		Description	Unrealized Valuation Increase (Decrease)									Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.							
774341	AH	4	Rockwell Collins Sr Nt.....	..	06/10/2020.	Tax Free Exchange.....		4,002,982	4,000,000	3,997,320	3,998,736		246		246		3,998,982		4,000	4,000	82,444	03/15/2022.
774341	AJ	0	Rockwell Collins Sr Nt.....	..	06/10/2020.	Tax Free Exchange.....		1,998,697	2,000,000	1,994,240	1,996,336		361		361		1,996,697		2,000	2,000	47,111	03/15/2024.
78402C	AA	1	SC Commercial Mtg Pass Through CTL Ser 2.....	..	12/01/2020.	Redemption 100.0000.....		58,972	58,972	61,665	59,619		(646)		(646)		58,972			0	2,241	11/10/2028.
78442G	GG	5	SLM Student Loan Tr LBASS Ser 2003-4 Cl.....	..	12/15/2020.	Paydown.....		474,682	474,682	478,574	476,355		(1,673)		(1,673)		474,682			0	5,407	03/15/2033.
79548K	ZJ	0	Salomon Bros Mtg Sec VII Inc RMBS Ser 19.....	..	12/01/2020.	Paydown.....		1,575	1,575	1,589	1,568		4		4		1,572		2	2	43	06/25/2028.
87612B	BP	6	Targa Resources Partners Sr Nt.....	..	12/01/2020.	Tax Free Exchange.....		348,259	347,000	348,301	348,276		(16)		(16)		348,259			0	19,297	03/01/2030.
89177B	AA	3	Towd Point Mortgage Tr RMBS Ser 2019-1 C.....	..	12/01/2020.	Paydown.....		1,416,813	1,416,813	1,408,184	1,408,477		8,336		8,336		1,416,813			0	29,597	03/25/2058.
893830	AZ	2	Transocean Sedco Co Gtd Nt.....	..	09/03/2020.	Various.....		1,469,873	5,163,000	5,693,034	4,156,215	1,491,545	(5,079)		1,486,466		5,642,681		(4,172,808)	(4,172,808)	327,212	12/15/2041.
893830	AZ	2	Transocean Sedco Co Gtd Nt.....	..	09/11/2020.	Taxable Exchange.....		2,221,968	3,837,000	4,313,976	3,088,785	1,183,710	(5,166)		1,178,544		4,267,329		(2,045,361)	(2,045,361)	265,083	12/15/2041.
90270R	BF	0	UBS-Barclays Comm Mort Tr CMBS Ser 2012-.....	..	12/01/2020.	Paydown.....		2,202,911	2,202,911	2,105,501	2,182,358		20,553		20,553		2,202,911			0	31,162	12/10/2045.
90931V	AA	4	United Air Lines PTC Ser 2018-1 A.....	..	09/01/2020.	Redemption 100.0000.....		173,478	173,478	173,478	173,478				0		173,478			0	4,814	09/01/2031.
92851@	AA	3	Vivendi SPC Tr CTL 6.630% 04/15/22.....	..	12/15/2020.	Redemption 100.0000.....		122,117	122,117	122,117	122,117				0		122,117			0	4,430	04/15/2022.
939348	AE	8	Washington Mutual MSC Mtg PT RMBS Ser 20.....	..	12/01/2020.	Paydown.....		168,309	172,070	132,271	132,271				0		132,271		36,039	36,039	3,893	04/25/2037.
94978#	AT	4	Wells Fargo Bank Northwest NA CTL Ser 20.....	..	12/01/2020.	Redemption 100.0000.....		101,890	101,890	101,890	101,890				0		101,890			0	3,707	08/01/2027.
94989J	BA	3	Wells Fargo Comm Mtg Tr CMBS Ser 2015-C2.....	..	12/01/2020.	Paydown.....		34,168	34,168	35,064	34,621		(452)		(452)		34,168			0	803	05/15/2048.
96928#	AC	7	William Blair CTL CTL PTC Ser 2004-1.....	..	01/13/2020.	Redemption 100.0000.....		2,314	2,314	2,654	2,318		(3)		(3)		2,314			0	7,222	01/25/2023.
00908P	AA	5	Air Canada LBASS EETC Ser 2017-1AA.....	A	07/15/2020.	Redemption 100.0000.....		102,400	102,400	102,400	102,400				0		102,400			0	2,534	07/15/2031.
00908P	AB	3	Air Canada LBASS PTT Ser 2017-1A.....	A	07/15/2020.	Redemption 100.0000.....		51,200	51,200	51,200	51,200				0		51,200			0	1,363	07/15/2031.
009090	AB	7	Air Canada LBASS EETC Ser 2015-1B.....	A	09/15/2020.	Redemption 100.0000.....		153,736	153,736	151,814	152,559		1,176		1,176		153,736			0	4,468	03/15/2023.
00507U	AU	5	Actavis Funding SCS Sr Nt.....	D	05/14/2020.	Tax Free Exchange.....		5,024,565	5,000,000	5,021,502	5,019,720		(155)		(155)		5,019,565		5,000	5,000	157,674	03/15/2045.
11042T	AA	1	British Airways Plc EETC.....	C	12/20/2020.	Redemption 100.0000.....		70,267	70,267	70,267	70,267				0		70,267			0	1,677	09/20/2031.
01877K	AB	9	Alliance Pipeline LP Sr Nt.....	..	01/25/2020.	Rate Change Interest Reversal.....									0					0	(2)	12/31/2019.
172967	EV	9	Citigroup Inc Sr Nt.....	..	05/29/2020.	Class Action Funds.....									0					0	1,272	05/22/2019.
02150W	AB	9	Countrywide Alternative Ln Tr RMBS Ser 2.....	..	12/26/2020.	Additional Income.....									0					0	5,372	03/25/2047.
3899999.	Total - Bonds - Industrial and Miscellaneous.....							172,407,133	177,187,715	166,996,945	174,623,881	2,728,519	647,703	0	3,376,222	0	178,000,100	0	(6,214,831)	(6,214,831)	5,444,177	XXX
Bonds - Unaffiliated Bank Loans																						
08579J	BD	3	Berry Plastics Corp Term Ln W Nt 1.....	..	12/22/2020.	Redemption 100.0000.....		311,427	311,427	313,008	312,484	415	(1,472)		(1,057)		311,427			0	8,648	10/01/2022.
08579J	BE	1	Berry Plastics Corp Term Ln X Nt 1.....	..	12/31/2020.	Redemption 100.0000.....		13,208	13,208	13,276	13,254	19	(65)		(46)		13,208			0	258	01/19/2024.
15018L	AE	1	Cedar Fair LP New Term Ln B Nt 1.....	..	04/27/2020.	Redemption 100.0000.....		787,846	787,846	787,846	787,846				0		787,846			0	8,449	04/13/2024.
90347B	AH	1	Axalta Coating Systems New Term Ln B Nt.....	..	12/31/2020.	Redemption 100.0000.....		326,625	326,625	328,151	326,977	782	(1,133)		(351)		326,625			0	971	06/01/2024.
000000	00	0	Array Canada Inc Term Ln Nt 1.....	A	04/15/2020.	Stifel Nicolaus & Co Inc.....		523,286	792,857	784,929	621,071	167,006	410		167,416		788,487		(265,201)	(265,201)	16,049	02/09/2023.
000000	00	0	Array Canada Inc Term Ln Nt 1.....	A	03/31/2020.	Redemption 100.0000.....		5,357	5,357	5,304	4,196	1,128	32		1,160		5,357			0	94	02/09/2023.
02034#	AA	0	MISYS (Almonde Inc) Term Ln Nt 1.....	D	11/30/2020.	Redemption 100.0000.....		66,667	66,667	66,542	66,139	439	89		528		66,667			0	2,455	04/28/2024.
8299999.	Total - Bonds - Unaffiliated Bank Loans.....							2,034,416	2,303,987	2,299,056	2,131,967	169,789	(2,139)	0	167,650	0	2,299,617	0	(265,201)	(265,201)	36,924	XXX
8399997.	Total - Bonds - Part 4.....							383,398,830	372,844,975	366,928,959	385,110,512	(11,348,235)	(474,372)	0	(11,822,607)	0	373,287,906	0	9,489,059	9,489,059	9,667,528	XXX
8399998.	Total - Bonds - Summary Item from Part 5.....							22,837,521	22,812,982	22,993,754			(156,233)		(156,233)		22,837,521				490,095	XXX
8399999.	Total - Bonds.....							406,236,351	395,657,957	389,922,713	385,110,512	(11,348,235)	(630,605)	0	(11,978,840)	0	396,125,427	0	9,489,059	9,489,059	10,157,623	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																						
589331	10	7	Merck & Co Inc Com.....	..	11/27/2020.	Class Action Funds.....			XXX						0					0	2,512	XXX
717081	10	3	Pfizer Inc.....	..	11/19/2020.	Class Action Funds.....			XXX						0					0	1,248	XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....							0	XXX	0	0	0	0	0	0	0	0	0	0	0	3,760	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
9799997.	Total - Common Stocks - Part 4.....					0	XXX	0	0	0	0	0	0	0	0	0	0	0	3,760	XXX
9799999.	Total - Common Stocks.....					0	XXX	0	0	0	0	0	0	0	0	0	0	0	3,760	XXX
9899999.	Total - Preferred and Common Stocks.....					0	XXX	0	0	0	0	0	0	0	0	0	0	0	3,760	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....					...406,236,351	XXX	...389,922,713	385,110,512	(11,348,235)	(630,605)	0	(11,978,840)	0	396,125,427	0	...9,489,059	9,489,059	10,161,383	XXX

SCHEDULE D - PART 5

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

1	2			3	4	5		6	7		8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21		
															12	13	14	15	16							
CUSIP Identification	Description			F o r e i g n	Date Acquired	Name of Vendor		Disposal Date	Name of Purchaser		Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends		
Bonds - U.S. Special Revenue and Special Assessment																										
3140KD	BK	5	FNMA Pool #BP5441	3.000% 06/25/50.	..	05/28/2020	Citigroup.....	12/01/2020	Paydown.....		2,412,183	2,537,692	2,412,183	2,412,183	.....	.....(125,509)	.....	.....(125,509)	.....	.....	.....	.....0	34,515	5,628		
3199999			Total - Bonds - U.S. Special Revenue and Special Assessments								2,412,183	2,537,692	2,412,183	2,412,183	0	(125,509)	0	(125,509)	0	0	0	0	34,515	5,628		
Bonds - Industrial and Miscellaneous																										
00287Y	CN	7	Abbvie Inc Sr Nt	4.750% 03/15/45.	..	05/14/2020	Tax Free Exchange.....	11/19/2020	Tax Free Exchange.....		5,000,000	5,019,565	5,019,632	5,019,632	.....	.....67	.....	.....67	.....	.....	.....	.....0	160,972	38,924		
			Angel Oak Mortgage Trust RMBS Series 202			..	01/17/2020	Nomura Securities Intl LLC.....	12/01/2020	Paydown.....	367,257	367,250	367,257	367,257	.....	.....7	.....	.....7	.....	.....	.....	.....0	5,453	579		
14448C	AA	2	Carrier Global Corp Sr Nt.....		..	02/18/2020	Various.....	12/10/2020	Tax Free Exchange.....		3,000,000	3,009,072	3,008,410	3,008,410	.....	.....(662)	.....	.....(662)	.....	.....	.....	.....0	64,194	.....		
247361	ZW	1	Delta Airlines Inc PTC Ser 2020-A.....		..	03/06/2020	Morgan Stanley & Co LLC.....	12/10/2020	Redemption 100.0000.....		54,215	54,215	54,215	54,215	.....	.....	.....	.....0	.....	.....	.....0	1,009	.....			
			Mill City Mortgage Trust RMBS Ser 2019-G			..	04/03/2020	Nomura Securities Intl LLC.....	12/01/2020	Paydown.....	203,330	201,233	203,330	203,330	.....	.....2,097	.....	.....2,097	.....	.....	.....	.....0	2,474	93		
68902V	AF	4	Otis Worldwide Corp Sr Nt.....		..	02/19/2020	Various.....	09/08/2020	Tax Free Exchange.....		2,000,000	1,999,997	1,999,990	1,999,990	.....	.....(7)	.....	.....(7)	.....	.....	.....	.....0	27,218	.....		
75513E	BB	6	Raytheon Tech Corp Sr Nt.....		..	06/10/2020	Tax Free Exchange.....	12/10/2020	Tax Free Exchange.....		4,000,000	3,998,982	3,999,337	3,999,337	.....	.....355	.....	.....355	.....	.....	.....	.....0	82,444	26,444		
75513E	BD	2	Raytheon Tech Corp Sr Nt.....		..	06/10/2020	Tax Free Exchange.....	12/10/2020	Tax Free Exchange.....		2,000,000	1,996,697	1,997,171	1,997,171	.....	.....474	.....	.....474	.....	.....	.....	.....0	47,111	15,111		
857477	BJ	1	State Street Corp Sr Nt.....		..	03/26/2020	Morgan Stanley & Co LLC.....	11/04/2020	Tax Free Exchange.....		3,000,000	3,000,000	3,000,000	3,000,000	.....	.....	.....	.....0	.....	.....	.....0	51,735	.....			
			Towd Point Mortgage Tr RMBS Ser 2018-3 C			..	04/07/2020	Bank of America BISD Dealer.....	12/01/2020	Paydown.....	775,996	809,051	775,996	775,996	.....	.....(33,055)	.....	.....(33,055)	.....	.....	.....	.....0	12,970	851		
3899999			Total - Bonds - Industrial and Miscellaneous.....								20,400,799	20,456,062	20,425,338	20,425,338	0	(30,724)	0	(30,724)	0	0	0	0	455,580	82,002		
8399998			Total - Bonds.....								22,812,982	22,993,754	22,837,521	22,837,521	0	(156,233)	0	(156,233)	0	0	0	0	490,095	87,630		
9999999			Total - Bonds, Preferred and Common Stocks.....								22,993,754	22,993,754	22,837,521	22,837,521	0	(156,233)	0	(156,233)	0	0	0	0	490,095	87,630		

Sch. D - Pt. 6 - Sn. 1
NONE

Sch. D - Pt. 6 - Sn. 2
NONE

Sch. DA - Pt. 1
NONE

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

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

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

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

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

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

Sch. DB - Pt. E
NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

1	2			3	4	5	6	7
CUSIP Identification	Description			Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities								
04012M	AP	4	Argent Securities Inc RMBS Ser 2006-M1 C.....	.....	1.D FM.....	173,308	173,308	07/25/2036.....
14454A	AE	9	Carrington Mtg Loan Tr RMBS Ser 2006-FRE.....	.....	1.D FM.....	1,308,720	778,778	10/25/2036.....
362351	AA	6	GSAA Home Equity Tr RMBS Ser 2006-20 Cl.....	.....	1.D FM.....	364,217	426,339	12/25/2046.....
617487	AB	9	Morgan Stanley Mtg Tr RMBS Ser 2006-16AX.....	.....	1.D FM.....	325,477	325,477	11/25/2036.....
81378E	AA	1	Securitized AB Receivables LLC RMBS Ser.....	.....	1.D FM.....	2,428,023	2,428,023	05/25/2037.....
3399999.	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....					4,599,745	4,131,925	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated).....					4,599,745	4,131,925	XXX
Totals								
6499999.	Total - Residential Mortgage-Backed Securities.....					4,599,745	4,131,925	XXX
7099999.	Subtotal - Bonds.....					4,599,745	4,131,925	XXX
Cash Equivalents (Schedule E Part 2 Type)								
000000	00	0	Overnight Repos SEC LENDING ONLY.....	.....	1.A.....	1,648,282	1,648,282	.....
9199999.	Total - Cash Equivalents (Schedule E Part 2 Type).....					1,648,282	1,648,282	XXX
9999999.	Totals.....					6,248,027	5,780,207	XXX

General Interrogatories:

1. The activity for the year: Fair Value \$.....(444,896) Book/Adjusted Carrying Value \$.....(518,821)
2. Average balance for the year: Fair Value \$.....6,912,150 Book/Adjusted Carrying Value \$.....6,541,139

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1,648,282	1B	0	1C	0
		1D	4,131,925	1E	0
		1F	0	1G	0
2A	0	2B	0	2C	0
3A	0	3B	0	3C	0
4A	0	4B	0	4C	0
5A	0	5B	0	5C	0
6	0				

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

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

General Interrogatories:

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

NONE

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
Huntington National Bank..... Columbus, OH.....	.....	.....	.....	.....	.....(3,683,486)	XXX
Bank of New York Mellon..... New York, NY.....	.....	.....	.....	.....	.....110,161	XXX
US Bank..... Cleveland, OH.....	.....	.....	.....	.....	.....1,419,120	XXX
0199999. Total - Open Depositories.....	XXX	XXX	0	0	(2,154,205)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	(2,154,205)	XXX
0599999. Total Cash.....	XXX	XXX	0	0	(2,154,205)	XXX

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

1. January.....	(281,947)	4. April.....	(1,800,497)	7. July.....	(2,718,565)	10. October.....	(3,691,280)
2. February.....	(2,584,299)	5. May.....	(3,190,156)	8. August.....	(5,267,883)	11. November.....	(3,308,433)
3. March.....	(3,185,104)	6. June.....	(3,366,927)	9. September.....	(3,051,730)	12. December.....	(2,154,205)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
Other Cash Equivalents								
	Nationwide Cash Management Co.....		12/31/2020.....	0.467		172,176,128		22,872
8799999.	Total - Other Cash Equivalents.....					172,176,128	0	22,872
8899999.	Total - Cash Equivalents					172,176,128	0	22,872

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	0	1B	0	1C	0	1D	0
1E	0	1F	0	1G	0		
2A	0	2B	0	2C	0		
3A	0	3B	0	3C	0		
4A	0	4B	0	4C	0		
5A	0	5B	0	5C	0		
6	0						

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
		Type of Deposit	Purpose of Deposit	3 Book/Adjusting Carrying Value	4 Fair Value	5 Book/Adjusting Carrying Value	6 Fair Value
States, Etc.							
1. Alabama.....	AL						
2. Alaska.....	AK						
3. Arizona.....	AZ						
4. Arkansas.....	AR						
5. California.....	CA						
6. Colorado.....	CO						
7. Connecticut.....	CT						
8. Delaware.....	DE						
9. District of Columbia.....	DC						
10. Florida.....	FL						
11. Georgia.....	GA						
12. Hawaii.....	HI						
13. Idaho.....	ID						
14. Illinois.....	IL						
15. Indiana.....	IN						
16. Iowa.....	IA						
17. Kansas.....	KS						
18. Kentucky.....	KY						
19. Louisiana.....	LA						
20. Maine.....	ME						
21. Maryland.....	MD						
22. Massachusetts.....	MA						
23. Michigan.....	MI						
24. Minnesota.....	MN						
25. Mississippi.....	MS						
26. Missouri.....	MO						
27. Montana.....	MT						
28. Nebraska.....	NE						
29. Nevada.....	NV						
30. New Hampshire.....	NH						
31. New Jersey.....	NJ						
32. New Mexico.....	NM						
33. New York.....	NY						
34. North Carolina.....	NC						
35. North Dakota.....	ND						
36. Ohio.....	OH	B...	For protection of all ph's.....	745,406	921,452		
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. US Virgin Islands.....	VI						
56. Northern Mariana Islands.....	MP						
57. Canada.....	CAN						
58. Aggregate Alien and Other.....	OT	XXX	XXX	0	0	0	0
59. Total.....	XXX		XXX	745,406	921,452	0	0
DETAILS OF WRITE-INS							
5801.							
5802.							
5803.							
5898. Summary of remaining write-ins for line 58 from overflow page.....	XXX		XXX	0	0	0	0
5899. Total (Lines 5801 thru 5803+5898) (Line 58 above).....	XXX		XXX	0	0	0	0