



ANNUAL STATEMENT

For the Year Ended December 31, 2018
of the Condition and Affairs of the

First Catholic Slovak Ladies Association Of The U.S.A.

NAIC Group Code.....	0, 0	NAIC Company Code.....	56332	Employer's ID Number.....	34-0220540
	(Current Period) (Prior Period)				
Organized under the Laws of OH		State of Domicile or Port of Entry OH		Country of Domicile US	
Incorporated/Organized.....	October 20, 1899	Commenced Business.....	January 1, 1892		
Statutory Home Office	24950 Chagrin Boulevard .. Beachwood .. OH .. US .. 44122-5634 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>				
Main Administrative Office	24950 Chagrin Boulevard .. Beachwood .. OH .. US .. 44122-5634 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>			800-464-4642 <i>(Area Code) (Telephone Number)</i>	
Mail Address	24950 Chagrin Boulevard .. Beachwood .. OH .. US .. 44122-5634 <i>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</i>				
Primary Location of Books and Records	24950 Chagrin Boulevard .. Beachwood .. OH .. US .. 44122-5634 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>			800-464-4642 <i>(Area Code) (Telephone Number)</i>	
Internet Web Site Address	WWW.FCSLA.ORG				
Statutory Statement Contact	Frank Rando <i>(Name)</i>			216-468-1017 <i>(Area Code) (Telephone Number) (Extension)</i>	
	frando@fcsla.org <i>(E-Mail Address)</i>			216-468-8003 <i>(Fax Number)</i>	

OFFICERS

Name	Title	Name	Title
1. Cynthia Maria Maleski	National President	2. Kimberly A Graham #	National Secretary
3. Stephen C Hudak	National Treasurer	4.	

OTHER

DIRECTORS OR TRUSTEES

Msgr. Peter M Polando	Cynthia Maria Maleski	Jeanette E Palanca	Sue Ann M Seich
Lawrence M Golofski	Joann Skvarek Banvich	Virginia A Holmes	Barbara Novotny Waller
Barbara A Sekerak	Dennis L Povondra	Dorothy L Urbanowicz	

State of..... Ohio
County of..... Cuyahoga

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) Cynthia Maria Maleski	_____ (Signature) Kimberly A Graham	_____ (Signature) Stephen C Hudak
1. (Printed Name) National President	2. (Printed Name) National Secretary	3. (Printed Name) National Treasurer
_____ (Title)	_____ (Title)	_____ (Title)

Subscribed and sworn to before me
This _____ day of _____ 2019

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	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities.....	1,297,277	0.1	1,297,277		1,297,277	0.1
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies.....		0.0			0	0.0
1.22 Issued by U.S. government sponsored agencies.....	2,777,045	0.3	2,777,045		2,777,045	0.3
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....		0.0			0	0.0
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations.....	3,814,649	0.4	3,814,649		3,814,649	0.4
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....	15,282,456	1.6	15,282,456		15,282,456	1.6
1.43 Revenue and assessment obligations.....	26,366,850	2.7	26,366,850		26,366,850	2.7
1.44 Industrial development and similar obligations.....	50,315	0.0	50,315		50,315	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA.....	61,379	0.0	61,379		61,379	0.0
1.512 Issued or guaranteed by FNMA and FHLMC.....	7,002	0.0	7,002		7,002	0.0
1.513 All other.....		0.0			0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....	4,370,692	0.4	4,370,692		4,370,692	0.4
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521.....		0.0			0	0.0
1.523 All other.....	153,163	0.0	153,163		153,163	0.0
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	806,075,050	82.5	806,075,050		806,075,050	82.5
2.2 Unaffiliated non-U.S. securities (including Canada).....	69,773,590	7.1	69,773,590		69,773,590	7.1
2.3 Affiliated securities.....		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....	371,020	0.0	371,020		371,020	0.0
3.2 Preferred stocks:						
3.21 Affiliated.....		0.0			0	0.0
3.22 Unaffiliated.....	2,201,328	0.2	2,201,328		2,201,328	0.2
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....		0.0			0	0.0
3.32 Unaffiliated.....	5,597,605	0.6	5,597,605		5,597,605	0.6
3.4 Other equity securities:						
3.41 Affiliated.....		0.0			0	0.0
3.42 Unaffiliated.....		0.0			0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated.....		0.0			0	0.0
3.52 Unaffiliated.....		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development.....		0.0			0	0.0
4.2 Agricultural.....		0.0			0	0.0
4.3 Single family residential properties.....	100,911	0.0	100,911		100,911	0.0
4.4 Multifamily residential properties.....	589,240	0.1	589,240		589,240	0.1
4.5 Commercial loans.....		0.0			0	0.0
4.6 Mezzanine real estate loans.....		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company.....	5,020,344	0.5	5,020,345		5,020,345	0.5
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt).....		0.0			0	0.0
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt).....		0.0			0	0.0
6. Contract loans.....	2,671,332	0.3	2,671,332		2,671,332	0.3
7. Derivatives.....		0.0			0	0.0
8. Receivables for securities.....		0.0			0	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral).....		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments.....	16,017,128	1.6	16,017,128		16,017,128	1.6
11. Other invested assets.....	14,063,851	1.4	14,063,849		14,063,849	1.4
12. Total invested assets.....	976,662,226	100.0	976,662,225	0	976,662,225	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....		5,191,497
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6).....	6,300	
2.2	Additional investment made after acquisition (Part 2, Column 9).....		6,300
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.....	177,454	
8.2	Totals, Part 3, Column 9.....		177,454
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....		5,020,344
10.	Deduct total nonadmitted amounts.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....		5,020,344

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year.....		1,620,970
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.....		923,577
8.	Deduct amortization of premium and mortgage interest points and commitment fees.....		7,242
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).....		690,151
12.	Total valuation allowance.....		
13.	Subtotal (Line 11 plus Line 12).....		690,151
14.	Deduct total nonadmitted amounts.....		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14).....		690,151

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		14,189,808
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....		
2.2	Additional investment made after acquisition (Part 2, Column 9).....		0
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....		
3.2	Totals, Part 3, Column 12.....		0
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....		
5.2	Totals, Part 3, Column 9.....		0
6.	Total gain (loss) on disposals, Part 3, Column 19.....		
7.	Deduct amounts received on disposals, Part 3, Column 16.....		
8.	Deduct amortization of premium and depreciation.....		125,959
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).....		14,063,849
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		14,063,849

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		885,808,479
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		116,016,072
3.	Accrual of discount.....		328,861
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....		
4.2	Part 2, Section 1, Column 15.....		
4.3	Part 2, Section 2, Column 13.....	(2,077,853)	
4.4	Part 4, Column 11.....	(26,358)	(2,104,211)
5.	Total gain (loss) on disposals, Part 4, Column 19.....		8,914
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		55,512,017
7.	Deduct amortization of premium.....		5,996,820
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.....	558,716	
9.2	Part 2, Section 1, Column 17.....	11,518	
9.3	Part 2, Section 2, Column 14.....		
9.4	Part 4, Column 13.....		570,234
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5R, Line 5R(2).....		220,375
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....		938,199,421
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		938,199,421

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.....	3,233,860	3,413,978	3,316,623	3,149,487
	2. Canada.....				
	3. Other Countries.....				
	4. Totals.....	3,233,860	3,413,978	3,316,623	3,149,487
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	3,814,649	4,017,303	3,804,595	3,845,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	13,282,310	13,601,802	13,467,957	13,030,000
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.....	33,696,847	34,020,942	34,190,535	31,049,295
Industrial and Miscellaneous, SVO Identified Funds, Bank Loans and Hybrid Securities (Unaffiliated)	8. United States.....	806,228,212	810,036,656	841,596,528	734,381,472
	9. Canada.....	24,031,534	23,000,199	24,811,470	19,914,000
	10. Other Countries.....	45,742,056	46,111,703	47,759,392	42,118,000
	11. Totals.....	876,001,802	879,148,558	914,167,390	796,413,472
Parent, Subsidiaries and Affiliates	12. Totals.....				
	13. Total Bonds.....	930,029,467	934,202,583	968,947,100	847,487,254
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....	2,051,948	1,919,330	2,051,948	
	15. Canada.....				
	16. Other Countries.....	149,380	155,557	149,380	
	17. Totals.....	2,201,328	2,074,887	2,201,328	
Parent, Subsidiaries and Affiliates	18. Totals.....				
	19. Total Preferred Stocks.....	2,201,328	2,074,887	2,201,328	
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	5,853,978	5,853,978	2,638,801	
	21. Canada.....				
	22. Other Countries.....	114,646	114,646	189,567	
	23. Totals.....	5,968,624	5,968,624	2,828,368	
Parent, Subsidiaries and Affiliates	24. Totals.....				
	25. Total Common Stocks.....	5,968,624	5,968,624	2,828,368	
	26. Total Stocks.....	8,169,953	8,043,512	5,029,696	
	27. Total Bonds and Stocks.....	938,199,420	942,246,094	973,976,796	

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.....	190,153	1,889,285	662,578	491,819	25	XXX	3,233,860	0.3	3,428,096	0.4	3,233,860	
1.2 NAIC 2.....						XXX	0	0.0		0.0		
1.3 NAIC 3.....						XXX	0	0.0		0.0		
1.4 NAIC 4.....						XXX	0	0.0		0.0		
1.5 NAIC 5.....						XXX	0	0.0		0.0		
1.6 NAIC 6.....						XXX	0	0.0		0.0		
1.7 Totals.....	190,153	1,889,285	662,578	491,819	25	XXX	3,233,860	0.3	3,428,096	0.4	3,233,860	0
2. All Other Governments												
2.1 NAIC 1.....						XXX	0	0.0		0.0		
2.2 NAIC 2.....						XXX	0	0.0		0.0		
2.3 NAIC 3.....						XXX	0	0.0		0.0		
2.4 NAIC 4.....						XXX	0	0.0		0.0		
2.5 NAIC 5.....						XXX	0	0.0		0.0		
2.6 NAIC 6.....						XXX	0	0.0		0.0		
2.7 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1.....	249,524	3,465,240		99,885		XXX	3,814,649	0.4	3,812,367	0.4	3,814,649	
3.2 NAIC 2.....						XXX	0	0.0		0.0		
3.3 NAIC 3.....						XXX	0	0.0		0.0		
3.4 NAIC 4.....						XXX	0	0.0		0.0		
3.5 NAIC 5.....						XXX	0	0.0		0.0		
3.6 NAIC 6.....						XXX	0	0.0		0.0		
3.7 Totals.....	249,524	3,465,240	0	99,885	0	XXX	3,814,649	0.4	3,812,367	0.4	3,814,649	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1.....	1,300,793	7,620,509	3,299,011	539,106	99,172	XXX	12,858,591	1.4	15,462,851	1.8	12,858,591	
4.2 NAIC 2.....		100,477	72,769	100,474		XXX	273,719	0.0	273,653	0.0	273,719	
4.3 NAIC 3.....				150,000		XXX	150,000	0.0	150,000	0.0	150,000	
4.4 NAIC 4.....						XXX	0	0.0		0.0		
4.5 NAIC 5.....						XXX	0	0.0		0.0		
4.6 NAIC 6.....						XXX	0	0.0		0.0		
4.7 Totals.....	1,300,793	7,720,986	3,371,780	789,580	99,172	XXX	13,282,310	1.4	15,886,504	1.8	13,282,310	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1.....	1,665,051	11,062,656	7,712,975	8,300,552	202,179	XXX	28,943,412	3.1	27,254,526	3.1	27,806,042	1,137,371
5.2 NAIC 2.....		79,884	2,047,276		2,626,265	XXX	4,753,425	0.5	2,154,115	0.2	4,753,425	
5.3 NAIC 3.....						XXX	0	0.0		0.0		
5.4 NAIC 4.....						XXX	0	0.0		0.0		
5.5 NAIC 5.....						XXX	0	0.0		0.0		
5.6 NAIC 6.....					9	XXX	9	0.0		0.0	9	
5.7 Totals.....	1,665,051	11,142,540	9,760,251	8,300,552	2,828,453	XXX	33,696,846	3.6	29,408,641	3.4	32,559,476	1,137,371

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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.....	28,061,835	75,677,627	72,715,434	165,417,678	34,836,976	.XXX	376,709,550	40.5	418,542,064	47.8	351,707,178	25,002,372
6.2 NAIC 2.....	6,430,280	52,601,227	138,008,119	147,608,576	109,597,743	.XXX	454,245,945	48.8	364,742,562	41.7	445,013,431	9,232,513
6.3 NAIC 3.....	3,315,010	497,013	19,425,087	9,301,803		.XXX	32,538,912	3.5	29,222,579	3.3	29,389,045	3,149,867
6.4 NAIC 4.....	998,848		2,708,423	676,863		.XXX	4,384,134	0.5	6,615,725	0.8	4,384,134	
6.5 NAIC 5.....		2,154,437	2,063,556	532,553		.XXX	4,750,546	0.5	3,780,451	0.4	2,632,005	2,118,541
6.6 NAIC 6.....					2	.XXX	2	0.0	2	0.0	2	
6.7 Totals.....	38,805,972	130,930,304	234,920,619	323,537,473	144,434,721	.XXX	872,629,090	93.8	822,903,384	94.0	833,125,796	39,503,294
7. Hybrid Securities												
7.1 NAIC 1.....						.XXX	0	0.0		0.0		
7.2 NAIC 2.....			2,205,384	1,167,328		.XXX	3,372,712	0.4		0.0	1,832,026	1,540,686
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	2,205,384	1,167,328	0	.XXX	3,372,712	0.4	0	0.0	1,832,026	1,540,686
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1.....						.XXX	0	0.0		0.0		
8.2 NAIC 2.....						.XXX	0	0.0		0.0		
8.3 NAIC 3.....						.XXX	0	0.0		0.0		
8.4 NAIC 4.....						.XXX	0	0.0		0.0		
8.5 NAIC 5.....						.XXX	0	0.0		0.0		
8.6 NAIC 6.....						.XXX	0	0.0		0.0		
8.7 Totals.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1.....	.XXX	.XXX	.XXX	.XXX	.XXX		0	0.0		0.0		
9.2 NAIC 2.....	.XXX	.XXX	.XXX	.XXX	.XXX		0	0.0		0.0		
9.3 NAIC 3.....	.XXX	.XXX	.XXX	.XXX	.XXX		0	0.0		0.0		
9.4 NAIC 4.....	.XXX	.XXX	.XXX	.XXX	.XXX		0	0.0		0.0		
9.5 NAIC 5.....	.XXX	.XXX	.XXX	.XXX	.XXX		0	0.0		0.0		
9.6 NAIC 6.....	.XXX	.XXX	.XXX	.XXX	.XXX		0	0.0		0.0		
9.7 Totals.....	.XXX	.XXX	.XXX	.XXX	.XXX		0	0.0	0	0.0	0	0
10. Bank Loans												
10.1 NAIC 1.....						.XXX	0	0.0	.XXX	.XXX		
10.2 NAIC 2.....						.XXX	0	0.0	.XXX	.XXX		
10.3 NAIC 3.....						.XXX	0	0.0	.XXX	.XXX		
10.4 NAIC 4.....						.XXX	0	0.0	.XXX	.XXX		
10.5 NAIC 5.....						.XXX	0	0.0	.XXX	.XXX		
10.6 NAIC 6.....						.XXX	0	0.0	.XXX	.XXX		
10.7 Totals.....	0	0	0	0	0	.XXX	0	0.0	.XXX	.XXX	0	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).....31,467,355	.....99,715,317	.....84,389,999	.....174,849,040	.....35,138,352	.....0	.....425,560,062	.....45.8	.....XXX	.....XXX	.....399,420,319	.....26,139,743
11.2 NAIC 2.....	(d).....6,430,280	.....52,781,588	.....142,333,549	.....148,876,378	.....112,224,008	.....0	.....462,645,802	.....49.7	.....XXX	.....XXX	.....451,872,602	.....10,773,200
11.3 NAIC 3.....	(d).....3,315,010	.....497,013	.....19,425,087	.....9,451,803	.....0	.....0	.....32,688,912	.....3.5	.....XXX	.....XXX	.....29,539,045	.....3,149,867
11.4 NAIC 4.....	(d).....998,848	.....0	.....2,708,423	.....676,863	.....0	.....0	.....4,384,134	.....0.5	.....XXX	.....XXX	.....4,384,134	.....0
11.5 NAIC 5.....	(d).....0	.....2,154,437	.....2,063,556	.....532,553	.....0	.....0	(c).....4,750,546	.....0.5	.....XXX	.....XXX	.....2,632,005	.....2,118,541
11.6 NAIC 6.....	(d).....0	.....0	.....0	.....0	.....11	.....0	(c).....11	.....0.0	.....XXX	.....XXX	.....11	.....0
11.7 Totals.....	.....42,211,492	.....155,148,356	.....250,920,613	.....334,386,637	.....147,362,370	.....0	(b).....930,029,467	.....100.0	.....XXX	.....XXX	.....887,848,116	.....42,181,351
11.8 Line 11.7 as a % of Col. 7.....	.....4.5	.....16.7	.....27.0	.....36.0	.....15.8	.....0.0	.....100.0	.....XXX	.....XXX	.....XXX	.....95.5	.....4.5
12. Total Bonds Prior Year												
12.1 NAIC 1.....	.....13,593,341	.....125,810,175	.....74,299,103	.....184,537,948	.....70,259,336	.....0	.....XXX	.....XXX	.....468,499,903	.....53.5	.....452,079,002	.....16,420,901
12.2 NAIC 2.....	.....27,064,938	.....52,954,570	.....47,202,510	.....111,495,101	.....128,453,211	.....0	.....XXX	.....XXX	.....367,170,330	.....41.9	.....354,951,302	.....12,219,028
12.3 NAIC 3.....	.....2,501,758	.....3,261,685	.....1,092,860	.....22,516,276	.....0	.....0	.....XXX	.....XXX	.....29,372,579	.....3.4	.....29,372,579	.....0
12.4 NAIC 4.....	.....428,654	.....2,746,183	.....2,067,210	.....1,373,679	.....0	.....0	.....XXX	.....XXX	.....6,615,725	.....0.8	.....4,472,458	.....2,143,268
12.5 NAIC 5.....	.....3,265,574	.....0	.....0	.....514,877	.....0	.....0	.....XXX	.....XXX	(c).....3,780,451	.....0.4	.....514,877	.....3,265,574
12.6 NAIC 6.....	.....0	.....0	.....0	.....0	.....2	.....0	.....XXX	.....XXX	(c).....2	.....0.0	.....2	.....0
12.7 Totals.....	.....46,854,265	.....184,772,613	.....124,661,683	.....320,437,882	.....198,712,549	.....0	.....XXX	.....XXX	(b).....875,438,991	.....100.0	.....841,390,220	.....34,048,771
12.8 Line 12.7 as a % of Col. 9.....	.....5.4	.....21.1	.....14.2	.....36.6	.....22.7	.....0.0	.....XXX	.....XXX	.....100.0	.....XXX	.....96.1	.....3.9
13. Total Publicly Traded Bonds												
13.1 NAIC 1.....	.....30,707,370	.....98,690,416	.....79,628,390	.....163,202,206	.....27,191,936	.....0	.....399,420,319	.....42.9	.....452,079,002	.....51.6	.....399,420,319	.....XXX
13.2 NAIC 2.....	.....6,430,280	.....52,531,588	.....138,911,184	.....144,049,823	.....109,949,727	.....0	.....451,872,602	.....48.6	.....354,951,302	.....40.5	.....451,872,602	.....XXX
13.3 NAIC 3.....	.....3,315,010	.....497,013	.....16,275,219	.....9,451,803	.....0	.....0	.....29,539,045	.....3.2	.....29,372,579	.....3.4	.....29,539,045	.....XXX
13.4 NAIC 4.....	.....998,848	.....0	.....2,708,423	.....676,863	.....0	.....0	.....4,384,134	.....0.5	.....4,472,458	.....0.5	.....4,384,134	.....XXX
13.5 NAIC 5.....	.....0	.....35,896	.....2,063,556	.....532,553	.....0	.....0	.....2,632,005	.....0.3	.....514,877	.....0.1	.....2,632,005	.....XXX
13.6 NAIC 6.....	.....0	.....0	.....0	.....0	.....11	.....0	.....11	.....0.0	.....2	.....0.0	.....11	.....XXX
13.7 Totals.....	.....41,451,507	.....151,754,914	.....239,586,773	.....317,913,249	.....137,141,674	.....0	.....887,848,116	.....95.5	.....841,390,220	.....96.1	.....887,848,116	.....XXX
13.8 Line 13.7 as a % of Col. 7.....	.....4.7	.....17.1	.....27.0	.....35.8	.....15.4	.....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.....	.....4.5	.....16.3	.....25.8	.....34.2	.....14.7	.....0.0	.....95.5	.....XXX	.....XXX	.....XXX	.....95.5	.....XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1.....	.....759,985	.....1,024,901	.....4,761,609	.....11,646,834	.....7,946,416	.....0	.....26,139,743	.....2.8	.....16,420,901	.....1.9	.....XXX	.....26,139,743
14.2 NAIC 2.....	.....0	.....250,000	.....3,422,365	.....4,826,555	.....2,274,281	.....0	.....10,773,200	.....1.2	.....12,219,028	.....1.4	.....XXX	.....10,773,200
14.3 NAIC 3.....	.....0	.....0	.....3,149,867	.....0	.....0	.....0	.....3,149,867	.....0.3	.....0	.....0.0	.....XXX	.....3,149,867
14.4 NAIC 4.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....2,143,268	.....0.2	.....XXX	.....0
14.5 NAIC 5.....	.....0	.....2,118,541	.....0	.....0	.....0	.....0	.....2,118,541	.....0.2	.....3,265,574	.....0.4	.....XXX	.....2,118,541
14.6 NAIC 6.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
14.7 Totals.....	.....759,985	.....3,393,442	.....11,333,840	.....16,473,388	.....10,220,697	.....0	.....42,181,351	.....4.5	.....34,048,771	.....3.9	.....XXX	.....42,181,351
14.8 Line 14.7 as a % of Col. 7.....	.....1.8	.....8.0	.....26.9	.....39.1	.....24.2	.....0.0	.....100.0	.....XXX	.....XXX	.....XXX	.....XXX	.....100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11.....	.....0.1	.....0.4	.....1.2	.....1.8	.....1.1	.....0.0	.....4.5	.....XXX	.....XXX	.....XXX	.....XXX	.....4.5

SIO7

(a) Includes \$.....42,181,351 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
 (b) Includes \$.....757,034 current year of bonds with Z designations, \$.....139 prior 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. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.
 (c) Includes \$.....0 current year of bonds with 5GI designations, \$.....0 prior year of bonds with 5* or 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 11.7	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												
1.1 Issuer Obligations.....		1,217,374		79,904		.XXX	1,297,277	0.1	1,306,839	0.1	1,297,277	
1.2 Residential Mortgage-Backed Securities.....	190,153	671,912	662,578	411,915	25	.XXX	1,936,582	0.2	2,121,257	0.2	1,936,582	
1.3 Commercial Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
1.4 Other Loan-Backed and Structured Securities.....						.XXX	0	0.0		0.0		
1.5 Totals.....	190,153	1,889,285	662,578	491,819	25	.XXX	3,233,860	0.3	3,428,096	0.4	3,233,860	0
2. All Other Governments												
2.1 Issuer Obligations.....						.XXX	0	0.0		0.0		
2.2 Residential Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
2.3 Commercial Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
2.4 Other Loan-Backed and Structured Securities.....						.XXX	0	0.0		0.0		
2.5 Totals.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations.....	249,524	3,465,240		99,885		.XXX	3,814,649	0.4	3,812,367	0.4	3,814,649	
3.2 Residential Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
3.3 Commercial Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
3.4 Other Loan-Backed and Structured Securities.....						.XXX	0	0.0		0.0		
3.5 Totals.....	249,524	3,465,240	0	99,885	0	.XXX	3,814,649	0.4	3,812,367	0.4	3,814,649	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations.....	1,300,793	7,720,986	3,371,780	789,580	99,172	.XXX	13,282,310	1.4	15,886,504	1.8	13,282,310	
4.2 Residential Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
4.3 Commercial Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
4.4 Other Loan-Backed and Structured Securities.....						.XXX	0	0.0		0.0		
4.5 Totals.....	1,300,793	7,720,986	3,371,780	789,580	99,172	.XXX	13,282,310	1.4	15,886,504	1.8	13,282,310	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 Issuer Obligations.....	1,265,395	10,025,194	9,022,562	8,052,779	2,828,424	.XXX	31,194,355	3.4	26,523,846	3.0	30,056,984	1,137,371
5.2 Residential Mortgage-Backed Securities.....	399,656	1,117,346	737,689	247,772	29	.XXX	2,502,491	0.3	2,884,794	0.3	2,502,491	
5.3 Commercial Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
5.4 Other Loan-Backed and Structured Securities.....						.XXX	0	0.0		0.0		
5.5 Totals.....	1,665,051	11,142,540	9,760,251	8,300,552	2,828,453	.XXX	33,696,846	3.6	29,408,641	3.4	32,559,476	1,137,371
6. Industrial and Miscellaneous (unaffiliated)												
6.1 Issuer Obligations.....	38,481,834	127,416,406	234,832,821	323,356,727	144,434,721	.XXX	868,522,509	93.4	822,639,797	94.0	831,137,756	37,384,753
6.2 Residential Mortgage-Backed Securities.....	6,634	12,229	4,432	1,286	0	.XXX	24,581	0.0	31,477	0.0	24,581	
6.3 Commercial Mortgage-Backed Securities.....	117,828	10,754				.XXX	128,582	0.0	232,110	0.0	128,582	
6.4 Other Loan-Backed and Structured Securities.....	199,675	3,490,916	83,367	179,461		.XXX	3,953,418	0.4		0.0	1,834,877	2,118,541
6.5 Totals.....	38,805,972	130,930,304	234,920,619	323,537,473	144,434,721	.XXX	872,629,090	93.8	822,903,384	94.0	833,125,796	39,503,294
7. Hybrid Securities												
7.1 Issuer Obligations.....			2,205,384	648,333		.XXX	2,853,718	0.3		0.0	1,313,031	1,540,686
7.2 Residential Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
7.3 Commercial Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
7.4 Other Loan-Backed and Structured Securities.....				518,995		.XXX	518,995	0.1		0.0	518,995	
7.5 Totals.....	0	0	2,205,384	1,167,328	0	.XXX	3,372,712	0.4	0	0.0	1,832,026	1,540,686
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations.....						.XXX	0	0.0		0.0		
8.2 Residential Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
8.3 Commercial Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
8.4 Other Loan-Backed and Structured Securities.....						.XXX	0	0.0		0.0		
8.5 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 11.7	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												
9.1 Exchange Traded Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.2 Bond Mutual Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3 Totals.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Bank Loans												
10.1 Bank Loans - Issued.....						XXX	0	0.0	XXX	XXX		
10.2 Bank Loans - Acquired.....						XXX	0	0.0	XXX	XXX		
10.3 Totals.....	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11. Total Bonds Current Year												
11.1 Issuer Obligations.....	41,297,546	149,845,199	249,432,548	333,027,208	147,362,317	XXX	920,964,819	99.0	XXX	XXX	880,902,008	40,062,810
11.2 Residential Mortgage-Backed Securities.....	596,443	1,801,486	1,404,698	660,974	53	XXX	4,463,654	0.5	XXX	XXX	4,463,654	0
11.3 Commercial Mortgage-Backed Securities.....	117,828	10,754	0	0	0	XXX	128,582	0.0	XXX	XXX	128,582	0
11.4 Other Loan-Backed and Structured Securities.....	199,675	3,490,916	83,367	698,455	0	XXX	4,472,413	0.5	XXX	XXX	2,353,872	2,118,541
11.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.6 Bank Loans.....	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.7 Totals.....	42,211,492	155,148,356	250,920,613	334,386,637	147,362,370	0	930,029,467	100.0	XXX	XXX	887,848,116	42,181,351
11.8 Line 11.7 as a % of Col. 7.....	4.5	16.7	27.0	36.0	15.8	0.0	100.0	XXX	XXX	XXX	95.5	4.5
12. Total Bonds Prior Year												
12.1 Issuer Obligations.....	46,107,668	182,649,333	123,061,264	319,640,435	198,710,652	XXX	XXX	XXX	870,169,353	99.4	836,120,582	34,048,771
12.2 Residential Mortgage-Backed Securities.....	643,265	1,994,501	1,600,419	797,446	1,897	XXX	XXX	XXX	5,037,528	0.6	5,037,528	0
12.3 Commercial Mortgage-Backed Securities.....	103,331	128,779	0	0	0	XXX	XXX	XXX	232,110	0.0	232,110	0
12.4 Other Loan-Backed and Structured Securities.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0.0	0	0
12.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0.0	0	0
12.6 Bank Loans.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12.7 Totals.....	46,854,265	184,772,613	124,661,683	320,437,882	198,712,549	0	XXX	XXX	875,438,991	100.0	841,390,220	34,048,771
12.8 Line 12.7 as a % of Col. 9.....	5.4	21.1	14.2	36.6	22.7	0.0	XXX	XXX	100.0	XXX	96.1	3.9
13. Total Publicly Traded Bonds												
13.1 Issuer Obligations.....	40,537,562	148,570,299	238,098,708	316,553,820	137,141,620	XXX	880,902,008	94.7	836,120,582	95.5	880,902,008	XXX
13.2 Residential Mortgage-Backed Securities.....	596,443	1,801,486	1,404,698	660,974	53	XXX	4,463,654	0.5	5,037,528	0.6	4,463,654	XXX
13.3 Commercial Mortgage-Backed Securities.....	117,828	10,754	0	0	0	XXX	128,582	0.0	232,110	0.0	128,582	XXX
13.4 Other Loan-Backed and Structured Securities.....	199,675	1,372,375	83,367	698,455	0	XXX	2,353,872	0.3	0	0.0	2,353,872	XXX
13.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
13.6 Bank Loans.....	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	XXX
13.7 Totals.....	41,451,507	151,754,914	239,586,773	317,913,249	137,141,674	0	887,848,116	95.5	841,390,220	96.1	887,848,116	XXX
13.8 Line 13.7 as a % of Col. 7.....	4.7	17.1	27.0	35.8	15.4	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.....	4.5	16.3	25.8	34.2	14.7	0.0	95.5	XXX	XXX	XXX	95.5	XXX
14. Total Privately Placed Bonds												
14.1 Issuer Obligations.....	759,985	1,274,901	11,333,840	16,473,388	10,220,697	XXX	40,062,810	4.3	34,048,771	3.9	XXX	40,062,810
14.2 Residential Mortgage-Backed Securities.....						XXX	0	0.0	0	0.0	XXX	0
14.3 Commercial Mortgage-Backed Securities.....						XXX	0	0.0	0	0.0	XXX	0
14.4 Other Loan-Backed and Structured Securities.....		2,118,541				XXX	2,118,541	0.2	0	0.0	XXX	2,118,541
14.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.6 Bank Loans.....						XXX	0	0.0	XXX	XXX	XXX	0
14.7 Totals.....	759,985	3,393,442	11,333,840	16,473,388	10,220,697	0	42,181,351	4.5	34,048,771	3.9	XXX	42,181,351
14.8 Line 14.7 as a % of Col. 7.....	1.8	8.0	26.9	39.1	24.2	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11.....	0.1	0.4	1.2	1.8	1.1	0.0	4.5	XXX	XXX	XXX	XXX	4.5

601S

**Sch. DA - Verification
NONE**

**Sch. DB - Pt. A - Verification
NONE**

**Sch. DB - Pt. B - Verification
NONE**

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

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

**Sch. DB - Verification
NONE**

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1	2	3	4
	Total	Bonds	Money Market Mutual Funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	9,000,000		9,000,000	
2. Cost of cash equivalents 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.....	3,000,000		3,000,000	
7. Deduct amortization of premium.....	0			
8. Total foreign exchange change in book/adjusted carrying value.....	0			
9. Deduct current year's other-than-temporary impairment recognized.....	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	6,000,000	0	6,000,000	0
11. Deduct total nonadmitted amounts.....	0			
12. Statement value at end of current period (Line 10 minus Line 11).....	6,000,000	0	6,000,000	0

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

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1 Description of Property	2 Code	3 Location		5 Date Acquired	6 Date of Last Appraisal	7 Actual Cost	8 Amount of Encumbrances	9 Book/Adjusted Carrying Value Less Encumbrances	10 Fair Value Less Encumbrances	Change in Book/Adjusted Carrying Value Less Encumbrances					16 Gross Income Earned Less Interest Incurred on Encumbrances	17 Taxes, Repairs, and Expenses Incurred	
		3 City	4 State							11 Current Year's Depreciation	12 Current Year's Other-Than-Temporary Impairment Recognized	13 Current Year's Change in Encumbrances	14 Total Change in B./A.C.V. (13 - 11 - 12)	15 Total Foreign Exchange Change in B./A.C.V			
Properties Occupied by the Reporting Entity - Administrative																	
HOME OFFICE.....		BEACHWOOD.....	OH.....	05/31/2007.....		6,935,837		4,917,220	7,000,000	173,898				.0		371,134	193,732
HOME OFFICE.....		BEACHWOOD.....	OH.....	12/01/2010.....		35,684		28,474		892				(892)			
LAND - CHAGRIN BLVD.....		BEACHWOOD.....	OH.....	12/31/1953.....	12/31/2003.....	20,100		20,100	7,000,000					.0			
HOME OFFICE - IMPROVEMENTS.....		BEACHWOOD.....	OH.....	07/01/2017.....		52,219		48,303		2,610				(2,610)			
HOME OFFICE - IMPROVEMENTS.....		BEACHWOOD.....	OH.....	12/19/2018.....		6,300		6,248		53				(53)			
0299999. Properties Occupied by the Reporting Entity - Administrative.....						7,050,140		5,020,345	14,000,000	177,454				(177,454)		371,134	193,732
0399999. Total - Properties Occupied by the Reporting Entity.....						7,050,140		5,020,345	14,000,000	177,454				(177,454)		371,134	193,732
0699999. Totals.....						7,050,140		5,020,345	14,000,000	177,454				(177,454)		371,134	193,732

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
Description of Property	2	3	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
HOME OFFICE - IMPROVEMENTS.....	BEACHWOOD.....	OH.....	12/19/2018	JOHNSON CONTROL - HEAT PUMP.....	.6,300		.6,248	
0199999. Total - Acquired by Purchase.....					.6,300	.0	.6,248	.0
0399999. Totals.....					.6,300	.0	.6,248	.0

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A. C. V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred

NONE

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
		City	State					9 Unrealized Valuation Increase (Decrease)	10 Current Year (Amortization) / Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
Mortgages in Good Standing - Commercial Mortgages - All Other														
12730438.....		CHICAGO.....	IL.....		05/15/2005.....	6.00.....	58,375.....		(203).....				825,000.....	11/29/2004.....
12731477.....		CHICAGO.....	IL.....		05/15/2005.....	6.38.....	42,536.....		(143).....				635,000.....	02/06/2005.....
12733291.....		CHICAGO.....	IL.....		12/15/2005.....	6.13.....	309,452.....		(1,750).....				590,000.....	07/28/2005.....
20763579.....		BRIDGEVIEW.....	IL.....		06/13/2006.....	5.63.....	279,788.....		(1,059).....				515,000.....	01/09/2006.....
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....							690,151.....	0.....	(3,155).....	0.....	0.....	0.....	2,565,000.....	XXX.....
0899999. Total - Mortgages in Good Standing.....							690,151.....	0.....	(3,155).....	0.....	0.....	0.....	2,565,000.....	XXX.....
3399999. Totals.....							690,151.....	0.....	(3,155).....	0.....	0.....	0.....	2,565,000.....	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
Loan Number	2 City	3 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 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)						13 Total Foreign Exchange Change in Book Value
Mortgages With Partial Repayments																
12730438.....	CHICAGO.....	IL.....				54,053					0		54,053	54,053		0
12731477.....	CHICAGO.....	IL.....				30,253					0		30,253	30,253		0
12733291.....	CHICAGO.....	IL.....				11,156					0		11,156	11,156		0
20763579.....	BRIDGEVIEW.....	IL.....				10,881					0		10,881	10,881		0
20765616.....	MT PROSPECT.....	IL.....				487,017		(3,977)			(3,977)		487,017	487,017		0
20771788.....	ORLAND PARK.....	IL.....				330,216		(110)			(110)		330,216	330,216		0
											0					0
											0					0
											0					0
0299999. Total - Mortgages With Partial Repayments.....						923,577	0	(4,087)	0	0	(4,087)	0	923,577	923,577	0	0
0599999. Total Mortgages.....						923,577	0	(4,087)	0	0	(4,087)	0	923,577	923,577	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 and Administrative Symbol / Market Indicator	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-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
Surplus Debentures - Unaffiliated																			
41020V AA 9	JOHN HANCOCK MUTUAL LIFE INSURANCE COMPANY			CAN...	John Hancock Life Insurance Company.....	1FE.....	10/17/2003		2,271,740	2,314,620	2,102,772		(16,403)				147,500		
604074 AA 2	MINNESOTA LIFE INSURANCE CO.....			MN....	Minnesota Life Insurance Company.....	1FE.....	09/18/2013		1,279,730	1,191,630	1,176,869		(21,633)				82,500		
638671 AC 1	NATIONWIDE MUTUAL INSURANCE COMPANY.....			OH....	Nationwide Mutual Insurance Company.....	1FE.....	09/19/2002		3,335,400	4,141,920	3,231,461		(10,218)				247,500		
644162 AB 5	METROPOLITAN LIFE INSURANCE CO.....			NY....	Metropolitan Life Insurance Company.....	1FE.....	05/02/2005		3,840,000	3,537,870	3,318,635		(52,354)				236,250		
677412 AD 0	OHIO NATIONAL LIFE INSURANCE CO.....			OH....	The Ohio National Life Insurance Company.....	2FE.....	10/31/2002		2,195,800	2,400,520	2,100,370		(9,585)				170,000		
743917 AH 9	PRUDENTIAL INSURANCE COMPANY OF AMERICA (THE)			NJ....	The Prudential Insurance Company of Amer.....	1FE.....	09/18/2002		2,293,540	2,468,520	2,133,743		(15,767)				166,000		
2399999	Total - Surplus Debentures - Unaffiliated.....								15,216,210	16,055,080	14,063,851	0	(125,959)	0	0	0	1,049,750	0	XXX
4499999	Subtotal - Unaffiliated.....								15,216,210	16,055,080	14,063,851	0	(125,959)	0	0	0	1,049,750	0	XXX
4699999	Totals.....								15,216,210	16,055,080	14,063,851	0	(125,959)	0	0	0	1,049,750	0	XXX

**Sch. BA - Pt. 2
NONE**

**Sch. BA - Pt. 3
NONE**

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																							
912810	EH	7	UNITED STATES TREASURY				1	1,285,045	111.043	1,332,516	1,200,000	1,217,374		(7,197)			7.875	7.127	FA	35,694	94,500	11/04/2004	02/15/2021
912810	FT	0	UNITED STATES TREASURY				1	21,063	123.406	24,681	20,000	20,797		(30)			4.500	4.172	FA	340	900	09/11/2008	02/15/2036
912833	X9	6	UNITED STATES TREASURY	@			1	34,750	61.213	76,516	125,000	56,834		2,592				4.724	N/A			06/20/2008	11/15/2035
912833	X9	6	UNITED STATES TREASURY	SD			1	1,390	61.045	3,052	5,000	2,273		104				4.725	N/A			06/23/2008	11/15/2035
0199999	U.S. Government - Issuer Obligations							1,342,248	XXX	1,436,766	1,350,000	1,297,277	0	(4,531)	0	0	XXX	XXX	XXX	36,034	95,400	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																							
36202A	P7	6	G2 000446 - RMBS				4	2,116	104.070	2,224	2,137	2,123		1			7.500	7.796	MON	13	165	12/17/1992	11/20/2022
36202A	S9	9	G2 000544 - RMBS				4	1,563	103.044	1,622	1,574	1,566		0			7.000	7.189	MON	9	113	02/18/1993	12/20/2022
36202A	TA	5	G2 000545 - RMBS				4	1,646	102.391	1,691	1,652	1,646		(0)			7.500	7.554	MON	10	126	12/30/1992	12/20/2022
36202A	YU	5	G2 000723 - RMBS				4	1,080	101.656	1,101	1,083	1,080		0			7.500	7.539	MON	7	82	01/27/1993	01/20/2023
36202B	3Z	6	G2 001716 - RMBS				4	227	104.045	242	233	231		0			7.000	7.208	MON	1	17	01/01/1995	05/20/2024
36202B	ED	3	G2 001032 - RMBS				4	1,322	100.387	1,328	1,323	1,321		(1)			7.000	6.852	MON	8	98	04/20/1993	04/20/2023
36202B	HT	5	G2 001142 - RMBS				4	802	103.012	827	803	801		(0)			7.000	6.986	MON	5	57	05/25/1993	05/20/2023
36202B	KZ	7	G2 001212 - RMBS				4	1,070	103.690	1,110	1,071	1,068		(0)			7.000	6.996	MON	6	76	06/17/1993	06/20/2023
36202B	NF	8	G2 001290 - RMBS				4	63	100.127	63	63	63		(0)			9.000	9.003	MON	0	6	11/20/1989	11/20/2019
36202B	VV	3	G2 001560 - RMBS				4	73	100.133	73	73	73		(0)			9.000	8.944	MON	1	7	02/20/1991	02/20/2021
36202C	6J	7	G2 002673 - RMBS				4	2,007	112.272	2,065	1,839	1,996		(10)			6.500	3.433	MON	10	122	04/13/2011	11/20/2028
36202C	BM	4	G2 001844 - RMBS				4	344	100.655	347	344	344		(0)			8.000	7.884	MON	2	30	06/18/1992	06/20/2022
36202C	CE	1	G2 001869 - RMBS				4	607	105.844	643	608	606		(0)			8.000	8.007	MON	4	50	09/26/1994	09/20/2024
36202C	EM	1	G2 001940 - RMBS				4	384	103.891	401	386	384		0			9.000	9.288	MON	3	37	02/15/1995	01/20/2025
36202C	HH	9	G2 002032 - RMBS				4	112	100.544	113	113	112		0			7.000	7.187	MON	1	8	01/01/1995	07/20/2025
36202D	5F	4	G2 003546 - RMBS				4	1,878	115.511	1,908	1,651	1,870		(7)			6.500	2.829	MON	9	109	04/12/2011	04/20/2034
36203J	LM	7	GN 350532 - RMBS				4	2,391	107.693	2,482	2,305	2,394		(18)			6.500	3.978	MON	12	152	01/01/1993	06/15/2023
36204F	NB	6	GN 368586 - RMBS				4	1,277	101.814	1,309	1,286	1,281		0			7.000	7.127	MON	8	91	01/01/1994	03/15/2024
36204Q	G3	8	GN 376518 - RMBS				4	682	100.159	684	683	683		(0)			8.000	7.945	MON	5	55	05/17/1994	05/15/2024
36204U	C7	4	GN 379994 - RMBS				4	400	100.906	392	389	393		(1)			7.500	6.750	MON	2	30	01/01/1995	04/15/2024
36204W	CP	0	GN 381778 - RMBS				4	4,362	100.124	4,377	4,372	4,366		(1)			7.500	7.531	MON	27	332	04/25/1994	04/15/2024
36205J	5T	8	GN 392458 - RMBS				4	287	100.121	298	298	293		1			7.500	8.626	MON	2	23	01/01/1994	08/15/2024
36205K	JU	7	GN 392775 - RMBS				4	1,177	101.287	1,192	1,177	1,177					8.500	8.485	MON	8	101	01/01/1994	12/15/2024
36207R	3A	1	GN 440093 - RMBS				4	139	100.091	140	140	139		0			7.000	7.168	MON	1	10	01/01/1997	02/15/2027
362165	LL	4	GN 184031 - RMBS				4	731	100.087	732	731	730		(0)			7.000	7.039	MON	4	52	04/19/1993	04/15/2023
362166	QW	3	GN 185069 - RMBS				4	1,683	100.151	1,692	1,690	1,684		0			8.000	8.157	MON	11	139	05/19/1992	01/15/2022
36223F	B4	2	GN 306159 - RMBS				4	3,085	100.871	3,104	3,077	3,075		(3)			9.000	8.863	MON	23	285	05/13/1991	05/15/2021
36223F	Q7	9	GN 306578 - RMBS				4	443	100.154	445	445	443		(0)			8.000	8.103	MON	3	37	04/27/1992	03/15/2022
36223N	XC	3	GN 313075 - RMBS				4	2,429	104.442	2,542	2,434	2,428		(0)			8.000	8.074	MON	16	203	05/17/1994	08/15/2022
36223S	V5	9	GN 316636 - RMBS				4	865	100.143	867	865	863		(0)			8.000	8.045	MON	6	72	12/17/1991	12/15/2021
36224G	S5	8	GN 328240 - RMBS				4	86	100.691	86	85	86		(0)			8.000	7.372	MON	1	7	05/17/1994	08/15/2022
36224H	MD	5	GN 328956 - RMBS				4	1,702	100.576	1,724	1,714	1,708		0			7.500	7.680	MON	11	131	12/16/1992	12/15/2022
36224K	PH	6	GN 330824 - RMBS				4	10,002	100.114	10,060	10,048	10,008		4			7.500	7.725	MON	63	776	11/18/1992	10/15/2022
36224L	MC	8	GN 331655 - RMBS				4	7,075	100.087	7,114	7,107	7,077		2			7.000	7.203	MON	41	506	10/19/1992	10/15/2022

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SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
36224M	UL	7	GN		4	1	3,553	100.083	3,567	3,564	3,556		(0)		7.000	7.052	MON	21	256	10/19/1992.	10/15/2022.	
36224P	MD	7	GN		4	1	3,670	103.129	3,864	3,747	3,711		5		7.000	7.575	MON	22	269	11/18/1992.	11/15/2022.	
38373Q	2D	2	GNR		4	1	8,224	110.784	8,245	7,442	7,908		(19)		6.500	4.922	MON	40	491	11/16/2010.	06/20/2033.	
38373S	3V	7	GNR		4	1	45,615	110.906	44,362	40,000	43,590		(523)		5.500	3.840	MON	183	2,200	03/14/2013.	03/20/2033.	
38373T	SL	0	GNR		4	1	3,157	110.585	3,278	2,965	3,233		(16)		6.500	3.688	MON	16	196	09/16/2009.	12/16/2031.	
38373V	7U	8	GNR		4	1	21,575	102.935	20,587	20,000	20,849		(111)		6.000	5.275	MON	100	1,200	11/09/2009.	03/20/2032.	
38373V	AJ	9	GNR		4	1	9,041	99.808	8,203	8,219	8,778		(35)		6.000	4.043	MON	41	501	09/02/2013.	08/20/2032.	
38373V	NQ	9	GNR		4	1	9,058	110.319	8,942	8,105	8,720		(31)		6.000	4.113	MON	41	493	11/08/2011.	09/20/2032.	
38373W	DY	1	GNR		4	1	19,685	111.441	19,587	17,576	18,805		(69)		6.500	4.578	MON	95	1,160	09/22/2011.	02/20/2032.	
38373W	JP	4	GNR		4	1	70,798	99.841	63,226	63,326	67,351		(217)		6.500	4.549	MON	343	4,171	04/30/2012.	05/17/2031.	
38373W	W6	1	GNR		4	1	7,816	99.852	7,243	7,254	8,048		(48)		6.500	3.595	MON	39	478	07/05/2010.	05/20/2032.	
38373X	LG	9	GNR		4	1	22,314	111.599	21,940	19,660	21,353		(97)		6.500	3.738	MON	106	1,290	11/11/2011.	06/20/2032.	
38373X	Y3	4	GNR		4	1	6,279	100.087	5,806	5,801	6,340		(28)		6.000	3.564	MON	29	353	01/26/2011.	07/20/2032.	
38373Y	2H	6	GNR		4	1	30,660	109.793	30,742	28,000	29,814		(204)		5.500	4.530	MON	128	1,540	09/09/2013.	01/16/2033.	
383742	DY	6	GNR		4	1	18,205	110.629	18,309	16,550	18,217		(29)		6.000	3.778	MON	83	1,009	09/02/2011.	08/20/2037.	
383742	M3	4	GNR		4	1	33,289	108.723	34,470	31,705	32,878		(18)		5.250	4.322	MON	139	1,694	01/26/2011.	04/20/2038.	
38374B	DD	2	GNR		4	1	5,784	108.436	6,164	5,684	5,853		(11)		5.000	4.295	MON	24	288	12/24/2010.	07/20/2033.	
38374B	E9	0	GNR		4	1	102,370	111.572	100,415	90,000	97,884		(1,205)		5.500	3.897	MON	413	4,950	08/23/2013.	07/20/2033.	
38374D	PQ	6	GNR		4	1	18,469	109.147	17,568	16,095	17,720		(10)		5.500	3.277	MON	74	896	06/07/2012.	01/16/2038.	
38374D	TK	5	GNR		4	1	15,484	103.920	14,763	14,206	14,705		(285)		5.750	3.477	MON	68	821	08/30/2011.	08/20/2037.	
38374D	TL	3	GNR		4	1	106,713	114.417	110,984	97,000	103,476		(759)		5.750	4.731	MON	465	5,577	04/21/2014.	08/20/2037.	
38374F	3T	9	GNR		4	1	25,330	110.371	24,957	22,612	24,345		(98)		5.500	3.690	MON	104	1,258	02/03/2012.	04/16/2034.	
38374F	6X	7	GNR		4	1	55,288	107.433	53,717	50,000	53,084		(991)		5.500	3.294	MON	229	2,750	09/09/2013.	04/20/2034.	
38374F	HC	1	GNR		4	1	38,440	112.702	38,319	34,000	36,942		(388)		5.500	4.049	MON	156	1,870	04/02/2013.	02/20/2034.	
38374F	HH	0	GNR		4	1	23,535	109.672	23,680	21,591	22,847		(43)		5.500	4.048	MON	99	1,206	11/17/2010.	02/20/2034.	
38374G	ZZ	4	GNR		4	1	4,133	100.106	3,849	3,845	4,063		(12)		6.000	4.465	MON	19	242	04/23/2010.	03/20/2032.	
38374G	SA	1	GNR		4	1	105,390	110.233	113,466	102,933	117,522		(292)		6.000	2.505	MON	515	6,276	06/04/2012.	04/17/2034.	
38374H	6M	7	GNR		4	1	31,570	109.524	33,443	30,535	31,563		(81)		5.500	4.786	MON	140	1,694	07/07/2010.	04/20/2034.	
38374J	YA	8	GNR		4	1	68,561	114.541	68,725	60,000	65,944		(654)		5.500	4.081	MON	275	3,300	02/05/2014.	10/20/2034.	
38374K	2D	4	GNR		4	1	8,065	107.798	8,013	7,433	8,313		(18)		5.500	2.645	MON	34	416	09/02/2010.	04/16/2035.	
38374K	RU	9	GNR		4	1	76,059	110.119	78,184	71,000	75,105		(580)		5.000	3.984	MON	296	3,550	09/08/2013.	01/20/2035.	
38374K	TX	1	GNR		4	1	38,894	103.081	39,444	38,265	38,479		(114)		5.000	4.375	MON	159	1,980	12/20/2010.	09/20/2034.	
38374K	UY	7	GNR		4	1	89,128	107.509	82,782	77,000	84,050		(1,894)		5.000	2.304	MON	321	3,850	12/24/2012.	02/20/2035.	
38374L	5P	2	GNR		4	1	4,783	101.740	4,782	4,700	4,719		(20)		5.000	4.081	MON	20	250	02/14/2011.	12/16/2034.	
38374L	XL	0	GNR		4	1	8,062	107.992	8,494	7,866	8,061		(5)		5.000	4.375	MON	33	399	02/16/2011.	07/20/2035.	
38374M	U9	8	GNR		4	1	15,326	112.366	16,884	15,026	15,155		(27)		6.000	5.770	MON	75	905	07/14/2009.	04/20/2036.	
38374M	W4	7	GNR		4	1	64,971	110.133	65,320	59,310	63,789		(142)		6.000	4.389	MON	297	3,601	02/17/2011.	04/20/2036.	
38374M	WR	6	GNR		4	1	50,630	109.541	50,881	46,449	49,249		(87)		5.500	4.106	MON	213	2,591	09/02/2010.	06/20/2035.	
38374N	XV	4	GNR		4	1	33,434	110.753	34,235	30,911	32,837		(44)		6.000	4.494	MON	155	1,885	01/05/2011.	10/20/2036.	
38374T	AG	9	GNR		4	1	15,468	107.892	16,184	15,000	15,359		(41)		4.500	3.179	MON	56	675	03/05/2014.	02/20/2039.	
38375D	E6	1	GNR		4	1	42,365	111.698	41,328	37,000	40,811		(400)		5.000	3.679	MON	154	1,850	09/05/2012.	12/20/2038.	

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SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	F o r e i g n	Bond CHAR	NAIC Designation and Administrative Symbol	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
38375D	KN	7	GNR 0858A PE - CMO/RMBS		4	1	31,936	111.481	32,329	29,000	31,113		(382)		5.500	3.949	MON...	133	1,595	04/02/2014	07/16/2038	
38375J	5E	1	GNR 0724B LB - CMO/RMBS		4	1	23,100	109.177	21,835	20,000	22,155		(344)		5.500	3.623	MON...	92	1,100	06/05/2013	05/16/2037	
38375L	NL	0	GNR 0756A PE - CMO/RMBS		4	1	34,960	110.677	35,417	32,000	33,858		(265)		5.500	4.463	MON...	147	1,760	11/17/2010	10/20/2037	
38375L	P7	9	GNR 0770B PE - CMO/RMBS		4	1	25,291	109.458	25,872	23,636	26,965		(45)		5.500	2.606	MON...	108	1,317	04/08/2011	11/20/2037	
38375P	CH	2	GNR 081 LB - CMO/RMBS		4	1	8,895	108.667	9,546	8,785	9,089		(5)		5.500	4.626	MON...	40	491	02/15/2008	01/20/2038	
38375P	K4	2	GNR 087A PL - CMO/RMBS		4	1	22,807	101.798	23,318	22,906	22,862		(6)		5.000	4.984	MON...	95	1,195	02/15/2008	11/20/2037	
38375P	LP	4	GNR 089D PE - CMO/RMBS		4	1	12,403	112.608	12,387	11,000	11,996		(92)		5.250	4.094	MON...	48	578	05/21/2012	02/20/2038	
38375P	SY	8	GNR 0813E HG - CMO/RMBS		4	1	56,250	107.913	53,957	50,000	54,210		(659)		5.250	3.745	MON...	219	2,625	04/09/2012	11/20/2037	
38375X	DJ	0	GNR 0847B P - CMO/RMBS		4	1	63,623	113.954	64,954	57,000	61,616		(489)		5.500	4.349	MON...	261	3,135	05/09/2012	06/16/2038	
38375X	QU	1	GNR 0869A EP - CMO/RMBS		4	1	20,024	110.269	20,492	18,584	19,609		(14)		5.750	4.456	MON...	89	1,085	03/14/2011	08/20/2038	
38375X	RD	8	GNR 0869A PE - CMO/RMBS		4	1	22,628	117.836	24,746	21,000	22,457		(125)		5.750	4.900	MON...	101	1,208	04/26/2011	08/20/2038	
38375Y	3M	2	GNR 092 PX - CMO/RMBS		4	1	31,320	111.134	32,229	29,000	30,764		(130)		5.000	4.357	MON...	121	1,450	11/01/2013	01/20/2039	
38376F	AG	7	GNR 0961B QE - CMO/RMBS		4	1	39,244	115.077	40,277	35,000	38,381		(251)		5.500	4.462	MON...	160	1,925	07/10/2014	08/20/2039	
38376J	JB	1	GNR 09104B KB - CMO/RMBS		4	1	58,125	115.546	57,773	50,000	56,626		(336)		5.500	4.295	MON...	229	2,750	08/13/2014	11/16/2039	
38376J	LF	9	GNR 09104A NC - CMO/RMBS		4	1	11,375	113.187	11,319	10,000	10,928		(163)		5.000	3.309	MON...	42	500	08/27/2012	11/20/2039	
38376P	4G	2	GNR 09127A PB - CMO/RMBS		4	1	14,788	112.393	14,611	13,000	14,277		(200)		5.000	3.348	MON...	54	650	03/28/2013	12/20/2039	
38376T	WS	7	GNR 101B NM - CMO/RMBS		4	1	68,700	114.369	68,621	60,000	66,737		(442)		5.000	3.863	MON...	250	3,000	06/10/2013	01/20/2040	
911760	LQ	7	VENDE 982A G - CMO/RMBS		4	1	4,927	110.236	4,836	4,387	4,882		(43)		6.750	3.062	MON...	25	301	09/16/2011	06/15/2028	
911760	LY	0	VENDE 983 E - CMO/RMBS		4	1	8,677	109.084	8,744	8,016	8,922		(61)		6.500	3.224	MON...	43	529	05/20/2011	03/15/2029	
0299999	U.S. Government - Residential Mortgage-Backed Securities						1,974,376	XXX	1,977,212	1,799,487	1,936,582	0	(13,729)	0	0	XXX	XXX	XXX	8,409	101,680	XXX	XXX
0599999	Total - U.S. Government						3,316,623	XXX	3,413,978	3,149,487	3,233,859	0	(18,260)	0	0	XXX	XXX	XXX	44,444	197,080	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																						
20772J	AA	0	CONNECTICUT ST			1	1FE	99,820	110.128	110,128	100,000	99,885		16		5.295	5.309	AO...	1,324	5,295	10/20/2010	10/01/2029
373384	J7	2	GEORGIA ST			2	1FE	3,269,141	104.722	3,461,062	3,305,000	3,277,820		1,776		4.380	4.469	FA...	60,316	144,759	08/02/2013	02/01/2031
574192	5C	0	MARYLAND ST			1	1FE	14,997	104.044	15,607	15,000	15,000		1		4.300	4.300	MS...	215	645	04/13/2011	03/01/2022
594612	BK	8	MICHIGAN ST			2	1FE	95,874	100.021	100,021	100,000	96,748		168		3.800	4.102	MN...	486	3,800	06/03/2013	05/15/2033
97705L	A9	8	WISCONSIN ST			2	1FE	76,261	104.508	78,381	75,000	75,672		(265)		5.000	4.590	MN...	625	3,750	09/02/2010	05/01/2032
97705M	JM	8	WISCONSIN ST			2	1	178,922	100.834	181,501	180,000	179,810		566		5.400	5.728	MN...	1,620	9,720	11/18/2010	05/01/2030
97705M	JN	6	WISCONSIN ST			2	1FE	69,581	100.861	70,603	70,000	69,714		21		5.400	5.449	MN...	630	3,780	11/18/2010	05/01/2030
1199999	U.S. States, Territories & Possessions - Issuer Obligations						3,804,595	XXX	4,017,303	3,845,000	3,814,649	0	2,282	0	0	XXX	XXX	XXX	65,216	171,749	XXX	XXX
1799999	Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						3,804,595	XXX	4,017,303	3,845,000	3,814,649	0	2,282	0	0	XXX	XXX	XXX	65,216	171,749	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																						
015302	J6	0	ALEXANDRIA VA			2	1FE	46,058	103.444	46,550	45,000	45,267		(168)		5.000	4.586	JJ...	1,125	2,250	08/31/2011	07/01/2030
038681	4D	1	ARAPAHOE CNTY COLO SCH DIST NO 005 CHERR			2	1FE	252,000	103.755	259,388	250,000	250,453		(285)		5.600	5.469	JD...	622	14,000	03/04/2010	12/15/2029
05914F	MM	9	BALTIMORE CNTY MD			1	1FE	140,980	98.344	137,682	140,000	140,742		(39)		3.569	3.520	FA...	2,082	4,997	01/14/2013	08/01/2032
067626	HP	9	BARKER CYPRESS MUN UTIL DIST TEX			2	1FE	50,000	100.687	50,344	50,000	50,000				3.625	3.625	AO...	453	1,813	09/11/2014	04/01/2034
073545	LY	9	BEACHWOOD OHIO CITY SCH DIST				1FE	1,051,600	111.118	1,166,739	1,050,000	1,050,000				5.125	5.125	JD...	4,484	53,813	08/19/2010	12/01/2026
094171	ES	0	BLOOMFIELD TWP N J			1	1FE	122,196	106.598	127,918	120,000	121,341		(137)		4.250	4.085	JJ...	2,352	5,100	01/20/2012	01/15/2027
119677	LH	3	BUFFALO N Y				1FE	50,790	97.107	48,554	50,000	50,449		(64)		3.540	3.376	FA...	738	1,770	04/30/2013	02/01/2025
154686	FT	1	CENTRAL OHIO SOLID WASTE AUTH			2	1FE	50,000	103.969	51,985	50,000	50,000				4.625	4.625	JD...	193	2,313	08/13/2013	12/01/2028

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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	For Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
167486	MF	3	CHICAGO ILL.....	..	1	2FE	71,783	98.472	73,854	75,000	72,769		223		5.164	5.635	JD.....	323	3,873	05/20/2015.	12/01/2026.	
182486	PZ	7	CLARKSVILLE TENN.....	..	2	1FE	247,455	103.948	259,870	250,000	248,657		185		4.900	4.999	JD.....	1,021	12,250	03/21/2011.	06/01/2025.	
184270	JN	7	CLAYTON MO SCH DIST.....	..	1,2	1FE	85,489	101.959	86,665	85,000	85,000				4.700	4.699	MS.....	1,332	3,995	10/21/2010.	03/01/2028.	
199492	BR	9	COLUMBUS OHIO.....	..	2	1FE	48,950	102.140	51,070	50,000	49,331		77		3.000	3.199	FA.....	567	1,500	10/07/2013.	08/15/2026.	
235308	RA	3	DALLAS TEX INDPT SCH DIST.....	..	2	1FE	3,383,940	106.868	3,206,040	3,000,000	3,227,722		(102,789)		6.450	2.743	FA.....	73,100	193,500	09/27/2013.	02/15/2035.	
242559	MX	7	DEARBORN MICH.....	..	2	1FE	49,902	102.617	51,309	50,000	49,923		6		3.625	3.640	AO.....	453	1,813	08/20/2014.	04/01/2032.	
244127	XH	4	DEER PARK TEX INDPT SCH DIST.....	..	2	1FE	75,731	102.395	76,796	75,000	75,000				4.646	4.645	FA.....	1,316	3,485	08/17/2010.	02/15/2024.	
244127	XL	5	DEER PARK TEX INDPT SCH DIST.....	..	2	1FE	35,411	102.838	35,993	35,000	35,076		(63)		5.168	4.966	FA.....	683	1,809	08/17/2010.	02/15/2027.	
266778	EG	0	DURHAM N C.....	..	1,2	1FE	101,260	102.935	102,935	100,000	100,323		(168)		4.745	4.550	AO.....	1,186	4,745	10/20/2010.	10/01/2028.	
295407	D9	8	ERIE PA.....	..	2	1FE	500,000	103.111	515,555	500,000	500,000				4.178	4.178	MN.....	2,669	20,890	06/03/2015.	11/15/2028.	
306801	J4	4	FALMOUTH MASS.....	..	2	1FE	50,000	100.953	50,477	50,000	50,000				3.500	3.500	JJ.....	807	1,750	01/12/2015.	07/15/2028.	
425506	3H	3	HENNEPIN CNTY MINN.....	..	1	1FE	33,145	102.939	36,029	35,000	34,263		171		3.500	4.087	JD.....	102	1,225	07/18/2011.	12/01/2022.	
47844P	AP	0	JOHNSON CNTY KANS.....	..	2	1FE	145,508	103.043	149,412	145,000	145,125		(63)		4.500	4.446	MS.....	2,175	6,525	10/30/2010.	09/01/2026.	
47844P	AR	6	JOHNSON CNTY KANS.....	..	2	1FE	50,375	103.137	51,569	50,000	50,093		(50)		4.650	4.533	MS.....	775	2,325	10/28/2010.	09/01/2028.	
483206	4C	9	KALAMAZOO MICH.....	..	2	1FE	1,131,790	103.603	1,139,633	1,100,000	1,126,224		(3,803)		4.670	4.210	JD.....	4,281	51,370	04/10/2015.	12/01/2044.	
494134	4V	8	KILLEEN TEX.....	..	2	1FE	97,686	100.352	100,352	100,000	98,328		119		3.125	3.300	FA.....	1,302	3,125	05/07/2013.	08/01/2030.	
509696	SD	3	LAKE FOREST ILL.....	..	2	1FE	300,000	100.199	300,597	300,000	300,000				5.150	5.150	JD.....	687	15,450	05/12/2010.	12/15/2026.	
516408	HJ	3	LANSING MICH CMNTY COLLEGE.....	..	2	1FE	24,382	105.118	26,280	25,000	24,587		42		4.000	4.238	MN.....	167	1,000	09/10/2013.	05/01/2027.	
534366	AW	9	LINCOLN NEB WEST HAYMARKET JT PUB AGY.....	..	1	1FE	100,000	123.282	123,282	100,000	100,000				5.800	5.800	JD.....	258	5,800	12/02/2010.	12/15/2035.	
587316	LY	4	MEQUON WIS.....	..	2	1FE	198,126	101.413	202,826	200,000	199,376		164		5.100	5.197	FA.....	4,250	10,200	08/05/2009.	08/01/2022.	
587335	HU	7	MERAMEC VY SCH DIST NO R-III MO FRANKLIN.....	..	1	1FE	50,475	114.771	57,386	50,000	50,000				5.491	5.490	MS.....	915	2,746	08/05/2010.	03/01/2027.	
630412	SN	5	NAPERVILLE ILL.....	..	1,2	1FE	60,366	101.825	61,095	60,000	60,059		(62)		4.800	4.689	JD.....	240	2,880	04/21/2011.	12/01/2024.	
64763F	QG	7	NEW ORLEANS LA.....	..	2	1FE	102,829	106.123	106,123	100,000	101,346		(326)		4.961	4.558	MS.....	1,654	4,961	10/23/2012.	09/01/2030.	
64763F	RG	6	NEW ORLEANS LA.....	..	2	1FE	50,550	101.529	50,765	50,000	50,272		(63)		4.400	4.247	JD.....	183	2,200	03/03/2013.	12/01/2029.	
648516	3F	7	NEW ROCHELLE N Y.....	..	2	1FE	101,375	100.573	100,573	100,000	100,648		(141)		3.156	2.991	MS.....	929	3,156	04/10/2013.	03/15/2024.	
64966H	MV	9	NEW YORK N Y.....	..	1	1FE	92,608	113.560	107,882	95,000	93,287		100		5.206	5.404	AO.....	1,236	4,946	08/19/2010.	10/01/2031.	
655711	HL	6	NORFOLK CNTY MASS.....	..	2	1FE	99,000	94.360	94,360	100,000	99,172		31		3.250	3.306	MS.....	957	3,250	11/19/2012.	09/15/2039.	
663662	KG	8	NORTHAMPTON MUN UTIL DIST TEX.....	..	2	1FE	65,325	94.302	61,296	65,000	65,076		(62)		3.000	2.897	MS.....	650	1,950	12/07/2012.	03/01/2033.	
663662	KH	6	NORTHAMPTON MUN UTIL DIST TEX.....	..	2	1FE	65,000	93.002	60,451	65,000	65,000				3.000	3.000	MS.....	650	1,950	12/07/2012.	03/01/2034.	
675583	HL	5	OCONEE CNTY S C.....	..	2	1FE	24,034	101.333	25,333	25,000	24,336		60		3.600	3.946	AO.....	225	900	08/13/2013.	04/01/2028.	
713176	T8	8	PEORIA ILL.....	..	2	1FE	254,263	102.807	257,018	250,000	250,757		(714)		6.300	5.983	JJ.....	7,875	15,750	07/12/2010.	01/01/2029.	
725277	CD	7	PITTSBURGH PA SCH DIST.....	..	2	1FE	253,750	101.694	254,235	250,000	250,414		(587)		5.202	4.944	MS.....	4,335	13,005	10/27/2009.	09/01/2024.	
741701	G8	3	PRINCE GEORGES CNTY MD.....	..	2	1FE	24,163	102.770	25,693	25,000	24,587		64		4.000	4.330	MS.....	294	1,000	07/15/2011.	09/15/2024.	
751265	QK	8	RALSTON NEB.....	..	2	3FE	151,650	79.633	119,450	150,000	150,000				5.000	5.000	MS.....	2,208	7,500	05/22/2012.	09/15/2031.	
777543	SB	6	ROSEMONT ILL.....	..	1	2FE	100,573	114.038	114,038	100,000	100,474		(7)		6.750	6.703	JD.....	563	6,750	12/07/2010.	12/01/2035.	
777543	TT	6	ROSEMONT ILL.....	..	1	2FE	101,422	100.537	100,537	100,000	100,477		(149)		4.125	3.950	JD.....	344	4,125	12/22/2011.	12/01/2021.	
78916B	M9	2	ST CLOUD MINN.....	..	2	1FE	150,600	102.249	153,374	150,000	150,157		(74)		4.750	4.687	AO.....	1,781	7,125	10/21/2010.	10/01/2029.	
791697	BX	2	ST LOUIS MO SPL ADMINISTRATIVE BRD TRANS.....	..	1	1FE	77,625	110.020	82,515	75,000	75,000				4.750	4.749	AO.....	891	3,563	11/18/2011.	04/01/2029.	
806466	NS	3	SCHENECTADY N Y CITY SCH DIST.....	..	1	1FE	101,475	95.682	95,682	100,000	100,440		(40)		4.300	4.238	JJ.....	1,983	4,300	06/14/2012.	07/15/2027.	
815668	JN	9	SEDGWICK CNTY KANS UNI SCH DIST NO 265 G.....	..	2	1FE	205,896	102.753	205,506	200,000	200,779		(973)		6.600	6.057	AO.....	3,300	13,200	10/01/2009.	10/01/2029.	
821022	8G	8	SHEBOYGAN WIS.....	..	2	1FE	99,875	100.554	100,554	100,000	99,959		15		4.700	4.711	AO.....	1,175	4,700	07/16/2010.	04/01/2023.	

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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	For Foreign Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
45469N	CX	4			2	1FE	50,000	102.122	51,061	50,000					4.000	4.000	MN	333	2,000	06/14/2012	05/01/2030
46613P	D2	9			1	1FE	36,000	110.784	33,235	30,000		(448)			5.000	3.118	AO	375	1,500	09/26/2012	10/01/2025
485247	BF	6			2	1FE	238,525	101.688	238,967	235,000		(593)			5.000	4.725	MS	3,917	11,750	06/30/2010	09/01/2024
498622	GR	4			1,2	1FE	173,307	104.340	177,378	170,000		(400)			5.250	4.964	JD	744	8,925	12/06/2011	12/01/2029
499746	VB	8			2	1FE	99,900	92.460	92,460	100,000		3			3.000	3.006	JJ	1,500	3,000	12/18/2012	07/01/2036
506485	CM	1			2	1FE	101,000	102.035	102,035	100,000		(122)			3.000	2.862	MN	500	3,000	04/26/2013	05/01/2026
522510	BB	1			2	1FE	100,900	101.123	101,123	100,000		(144)			3.000	2.845	JJ	1,500	3,000	05/20/2013	07/01/2026
546418	AC	8				6Z	15,230	0.300	46	15,230					8.800		AO			10/15/1986	10/01/1996
564377	6F	1			2	1FE	204,300	102.888	205,776	200,000		(591)			4.648	4.309	FA	3,512	9,296	01/11/2012	02/15/2032
576000	LA	9			1	1FE	104,000	110.121	110,121	100,000		(214)			4.885	4.543	JJ	2,253	4,885	08/26/2011	07/15/2028
593791	EM	4			1	1FE	5,141,160	128.959	5,158,360	4,000,000		(38,138)			6.772	4.643	MS	90,293	270,880	07/21/2014	09/01/2035
594381	FN	0			2	1FE	100,152	100.678	100,678	100,000		(19)			3.750	3.727	JJ	1,729	3,750	07/05/2012	01/15/2027
59447P	VU	2			2	1FE	29,091	101.314	30,394	30,000		46			3.750	3.997	MN	188	1,125	08/15/2014	05/01/2031
60412P	DY	3			2	1FE	50,250	101.391	50,696	50,000		(24)			3.750	3.685	AO	469	1,875	09/24/2014	10/01/2034
60636V	BV	8			2	1FE	103,250	100.744	100,744	100,000		(418)			3.840	3.366	MN	640	3,840	08/30/2012	11/01/2028
613741	CH	8			2	1FE	202,500	102.094	204,188	200,000		(341)			4.814	4.613	JD	802	9,628	01/17/2012	06/01/2039
616385	AH	3			2	1FE	165,000	101.887	168,114	165,000					6.000	5.999	JJ	4,950	9,900	12/28/2009	01/01/2029
646108	JE	1			2	1FE	100,532	102.554	102,554	100,000		(63)			4.566	4.488	MN	761	4,566	06/14/2012	11/01/2027
646136	XR	7			1	2FE	2,641,994	122.722	2,454,440	2,000,000		(15,729)			6.561	4.335	JD	5,832	131,220	01/23/2018	12/15/2040
64763F	UG	2			2	1FE	1,710,000	100.423	1,717,233	1,710,000					4.000	4.000	JD	5,700	68,400	04/29/2015	12/01/2031
647677	AJ	2			1	1FE	151,524	110.180	165,270	150,000		(34)			5.754	5.681	MON	384	8,631	02/14/2012	12/15/2038
64972F	T5	5			1,2	1FE	2,141,500	103.638	2,072,760	2,000,000		(52,557)			5.790	2.990	JD	5,147	115,800	03/11/2014	06/15/2041
64972G	BU	7			2	1FE	149,250	103.341	155,012	150,000		50			3.125	3.168	JD	208	4,688	03/21/2013	06/15/2027
658203	V6	8			1	1FE	153,375	97.603	146,405	150,000		(207)			3.672	3.479	JJ	2,754	5,508	12/11/2012	01/01/2028
658207	NX	9				1FE	46,333	100.838	45,377	45,000		(146)			3.363	3.000	JJ	757	1,513	07/23/2012	01/01/2022
67756D	BU	9			2	1FE	34,615	107.363	37,577	35,000		24			4.250	4.349	AO	372	1,488	09/12/2013	10/01/2028
67823R	AQ	7			2	1FE	372,220	102.030	377,511	370,000		(634)			5.700	5.505	AO	5,273	21,090	12/21/2009	10/01/2026
67884F	DU	7				1FE	103,750	105.455	105,455	100,000		(327)			4.500	4.094	JD	375	4,500	08/26/2011	06/01/2023
681810	JU	2			2	1FE	150,000	96.701	145,052	150,000					3.250	3.250	MN	623	4,875	12/18/2012	11/15/2037
68285T	AH	2			2	1FE	25,307	106.168	26,542	25,000		(35)			4.000	3.831	JD	83	1,000	08/13/2013	06/01/2026
68608J	SB	8			2	1FE	49,900	105.383	52,692	50,000		6			4.125	4.140	MN	264	2,063	04/14/2014	11/15/2032
69647R	BJ	2			2	1FE	2,373,240	109.851	2,197,020	2,000,000		(56,314)			6.315	3.003	AO	31,575	126,300	03/03/2015	10/01/2040
70643U	CQ	0			2	2FE	2,061,960	102.130	2,042,600	2,000,000		(7,031)			4.706	4.238	AO	23,530	94,120	10/02/2014	10/01/2033
709221	TG	0			1	1FE	18,011	129.766	19,465	15,000		(74)			6.378	5.048	JD	80	957	07/03/2012	12/01/2037
720653	JU	9			2	1FE	101,000	102.742	102,742	100,000					4.750	4.749	FA	1,979	4,750	10/19/2010	08/01/2027
724795	BG	3			2	1FE	1,000,000	98.873	988,730	1,000,000					4.521	4.521	JD	2,009	45,210	11/13/2014	12/15/2030
73358W	TZ	7			2	1FE	2,075,060	105.800	2,116,000	2,000,000		(8,713)			4.426	3.862	AO	18,688	88,520	12/22/2014	10/15/2034
736746	XV	5			1,2	1FE	102,527	101.735	101,735	100,000		(331)			4.173	3.799	JD	185	4,173	06/18/2012	06/15/2024
73674N	BN	0			2	1FE	51,500	102.640	51,320	50,000		(162)			3.980	3.604	JD	88	1,990	07/23/2012	06/15/2023
736754	LT	7			2	1FE	49,572	101.354	50,677	50,000		27			3.000	3.069	AO	375	1,500	05/13/2013	10/01/2028

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SCHEDULE D - PART 1

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

Table with columns: 1 (CUSIP Identification), 2 (Description), Codes (3, 4, 5), 6 (NAIC Designation and Administrative Symbol), 7 (Actual Cost), 8 (Rate Used to Obtain Fair Value), 9 (Fair Value), 10 (Par Value), 11 (Book/Adjusted Carrying Value), Change in Book/Adjusted Carrying Value (12-15), Interest (16-20), Dates (21, 22).

E10.6

Table with columns: 1 (CUSIP), 2 (Description), 3 (Code), 4 (Bond CHAR), 5 (NAIC Designation and Administrative Symbol), 6 (Actual Cost), 7 (Rate Used to Obtain Fair Value), 8 (Fair Value), 9 (Par Value), 10 (Book/Adjusted Carrying Value), 11 (Change in Book/Adjusted Carrying Value), 12 (Unrealized Valuation Increase/Decrease), 13 (Current Year's (Amortization) / Accretion), 14 (Current Year's Other-Than-Temporary Impairment Recognized), 15 (Total Foreign Exchange Change in B./A.C.V.), 16 (Rate of), 17 (Effective Rate of), 18 (When Paid), 19 (Admitted Amount Due & Accrued), 20 (Amount Rec. During Year), 21 (Acquired), 22 (Stated Contractual Maturity Date).

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	F o r e i g n	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31358E	2N	1	FNR		4	1	473	102.076	483	473	472		(1)		7.500	7.216	MON...	3	38	02/12/1993.	09/25/2020.	
31358E	5A	6	FNR		4	1	194	102.871	200	194	194		(0)		8.750	8.370	MON...	1	18	12/22/1994.	09/25/2020.	
31358E	7W	6	FNR		4	1	1,873	101.640	1,905	1,874	1,870		(3)		7.000	6.701	MON...	11	139	06/30/1993.	09/25/2020.	
31358E	WY	4	FNR		4	1	67	100.694	67	66	67		(0)		7.000	5.504	MON...	0	5	02/24/1993.	07/25/2020.	
31358F	4E	6	FNR		4	1	448	101.528	455	448	447		(1)		7.000	6.587	MON...	3	34	03/09/1993.	03/25/2021.	
31358K	F3	7	FNR		4	1	1,204	105.024	1,264	1,204	1,202		(2)		8.250	8.026	MON...	8	103	08/24/1994.	12/25/2021.	
31358M	WZ	3	FNR		4	1	9,334	103.910	9,711	9,346	9,328		(15)		7.000	6.807	MON...	55	673	02/09/1996.	04/25/2022.	
31358P	D2	0	FNR		4	1	1,764	106.485	1,878	1,764	1,764				7.500	7.204	MON...	11	136	11/13/1995.	08/25/2022.	
31358P	HT	7	FNR		4	1	8,106	104.828	8,549	8,155	8,135		(8)		7.500	7.283	MON...	51	635	03/13/1996.	07/25/2022.	
31358P	HV	2	FNR		4	1	2,824	104.282	2,977	2,854	2,845		(0)		7.500	7.401	MON...	18	222	12/06/1995.	07/25/2022.	
31358P	MX	2	FNR		4	1	19,524	103.661	20,239	19,524	19,507		(17)		7.000	6.800	MON...	114	1,429	12/09/1993.	08/25/2022.	
31358Q	AN	5	FNR		4	1	6,535	105.268	6,879	6,535	6,535				7.500	7.163	MON...	41	505	03/01/1996.	09/25/2022.	
31358Q	BR	5	FNR		4	1	3,868	104.138	4,069	3,907	3,894		(1)		7.000	6.967	MON...	23	285	02/27/1996.	09/25/2022.	
31358Q	HC	2	FNR		4	1	6,012	104.112	6,298	6,049	6,024		(16)		7.000	6.803	MON...	35	433	03/02/1994.	09/25/2022.	
31358R	BM	4	FNR		4	1	7,294	104.310	7,620	7,306	7,296		(6)		7.500	7.352	MON...	46	563	03/13/1996.	10/25/2022.	
31358T	4H	9	FNR		4	1	3,101	106.090	3,161	2,979	2,979				7.700	7.456	MON...	19	235	03/11/1994.	03/25/2023.	
31359B	PE	1	FNR		4	1	27,775	104.867	29,408	28,043	27,969		(10)		6.500	6.474	MON...	152	1,880	09/22/1993.	07/25/2023.	
31359D	6L	2	FNR		4	1	35,087	105.762	37,132	35,109	35,080		(25)		6.500	6.368	MON...	190	2,340	09/30/1993.	09/25/2023.	
31359E	YT	2	FNR		4	1	68,102	105.372	71,925	68,258	68,172		(42)		6.500	6.396	MON...	370	4,549	11/05/1993.	10/25/2023.	
31359G	E2	8	FNR		4	1	2,020	106.796	2,136	2,000	2,018		(6)		6.750	5.992	MON...	11	135	04/21/2008.	03/25/2024.	
31359H	JE	5	FNR		4	1	40,164	108.127	44,771	41,406	41,152		13		7.000	7.208	MON...	242	2,988	03/30/1994.	03/25/2024.	
31359H	Q8	0	FNR		4	1	1,232	106.453	1,273	1,196	1,269		(16)		7.750	3.509	MON...	8	95	12/04/2007.	05/17/2024.	
313602	Q2	3	FNR		4	1	12	100.797	12	12	12		(0)		8.000	7.487	MON...	0	1	11/13/1994.	09/25/2019.	
313603	LN	0	FNR		4	1	387	101.523	393	388	386		(1)		9.000	8.502	MON...	3	38	11/09/1994.	12/25/2019.	
31367W	HL	8	FN		4	1	703	100.010	630	630	658		(6)		7.500	4.435	MON...	4	48	11/01/2004.	10/01/2022.	
31368K	LD	6	FN		4	1	1,889	100.861	1,906	1,890	1,885		(1)		7.500	7.436	MON...	12	144	12/24/1992.	12/01/2022.	
3136AA	3V	5	FNR		4	1	15,640	97.650	15,624	16,000	15,704		29		3.000	3.263	MON...	40	480	11/25/2015.	01/25/2043.	
3137A7	H2	9	FHR		4	1	7,630	105.415	7,379	7,000	7,515		(97)		4.500	2.792	MON...	26	315	10/17/2012.	10/15/2040.	
31389N	EZ	4	FN		4	1	1,763	108.118	1,906	1,763	1,939		(7)		6.000	3.150	MON...	9	107	05/04/2011.	03/01/2032.	
31392C	CN	2	FNR		4	1	3,903	112.049	4,145	3,700	4,469		(32)		6.750	1.217	MON...	21	254	06/23/2009.	04/25/2032.	
31392C	CS	1	FNR		4	1	34,495	112.758	35,963	31,894	33,520		(61)		6.500	4.940	MON...	173	2,106	10/01/2010.	04/25/2032.	
31392E	JK	7	FNR		4	1	104,112	108.000	102,341	94,760	100,474		(429)		6.000	4.299	MON...	474	5,735	02/29/2012.	09/25/2032.	
31392J	6V	6	FNR		4	1	2,977	107.016	3,138	2,933	3,048		(3)		5.000	3.886	MON...	12	149	04/04/2011.	04/25/2033.	
31392J	UW	7	FNR		4	1	16,350	111.079	16,662	15,000	15,869		(96)		5.000	4.138	MON...	63	750	03/27/2012.	04/25/2032.	
31392U	BG	8	FHR		4	1	17,121	108.963	17,152	15,741	16,914		(51)		5.500	3.247	MON...	72	880	03/05/2012.	09/15/2032.	
31392W	LQ	1	FHR		4	1	172,260	111.092	173,304	156,000	164,900		(1,693)		6.000	4.507	MON...	780	9,360	02/28/2012.	10/15/2032.	
31392X	XT	0	FHR		4	1	20,430	108.163	19,469	18,000	19,438		(324)		6.000	4.078	MON...	90	1,080	04/06/2012.	11/15/2032.	
31393A	6C	6	FNR		4	1	81,515	102.855	83,842	81,515	81,515				5.500	5.344	MON...	374	4,620	11/01/2004.	05/25/2023.	
31393B	D6	9	FNR		4	1	2,569	109.271	2,725	2,494	2,740		(8)		5.500	2.429	MON...	11	141	07/01/2009.	05/25/2033.	
31393D	2D	2	FNR		4	1	7,000	108.461	7,592	7,000	7,000				5.000	4.957	MON...	29	354	06/24/2009.	08/25/2033.	
31393E	GM	5	FNR		4	1	90,508	110.521	96,153	87,000	87,000				5.500	5.482	MON...	399	4,785	11/01/2013.	08/25/2033.	

E10.7

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	F o r e i g n	Bond CHAR	NAIC Designation and Administrative Symbol	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
31393F	MH	6	FHR 2523B AP - CMO/RMBS			4	3,664	109.247	3,698	3,385	3,615		(0)		5.500	3.457	MON	16	204	09/02/2010	11/15/2032	
31393F	PW	0	FHR 2544D KE - CMO/RMBS			4	4,116	108.696	4,281	3,938	4,353		(12)		5.500	2.510	MON	18	221	01/28/2011	12/15/2032	
31393F	ZW	9	FHR 2531B PM - CMO/RMBS			4	1,867	109.135	1,959	1,795	2,080		(6)		5.500	1.146	MON	8	100	02/16/2011	12/15/2032	
31393G	XD	1	FHR 2541A BL - CMO/RMBS			4	23,170	110.845	23,277	21,000	22,434		(223)		5.500	4.216	MON	96	1,155	04/02/2014	12/15/2032	
31393H	FH	0	FHR 2543M LL - CMO/RMBS			4	2,020	108.957	2,179	2,000	2,025		(1)		5.500	5.044	MON	9	115	07/24/2009	12/15/2032	
31393J	3Z	9	FHR 2554C MN - CMO/RMBS			4	4,293	108.417	4,433	4,089	4,436		(10)		5.500	3.053	MON	19	229	02/16/2011	01/15/2033	
31393L	FT	5	FHR 2564D AC - CMO/RMBS			4	17,043	108.501	17,446	16,079	17,401		(47)		5.500	3.136	MON	74	906	02/08/2011	02/15/2033	
31393Q	XY	3	FHR 2610C VB - CMO/RMBS			4	38,366	103.728	40,524	39,067	38,835		17		5.500	5.771	MON	179	2,209	11/01/2004	07/15/2024	
31393T	L6	1	FNR 03109A YB - CMO/RMBS			4	27,676	115.075	29,587	25,711	26,626		(178)		6.000	5.114	MON	129	1,543	12/12/2012	11/25/2033	
31393U	JE	4	FNR 03127B EG - CMO/RMBS			4	9,872	109.946	9,438	8,584	9,280		(77)		6.000	3.911	MON	43	520	09/04/2012	12/25/2033	
31393X	5K	9	FNR 0436B CB - CMO/RMBS			4	24,810	108.600	23,892	22,000	23,833		(299)		5.000	3.242	MON	92	1,100	04/02/2012	05/25/2034	
31393X	SN	8	FNR 0425A UC - CMO/RMBS			4	18,653	110.794	19,733	17,811	18,395		(32)		5.500	4.624	MON	82	989	01/04/2012	04/25/2034	
31394A	WJ	1	FNR 0460C AB - CMO/RMBS			4	32,982	105.396	32,640	30,969	31,740		(198)		5.500	4.564	MON	142	1,710	04/25/2012	04/25/2034	
31394A	WK	8	FNR 0460C AC - CMO/RMBS			4	27,463	110.977	27,744	25,000	26,523		(225)		5.500	4.360	MON	115	1,375	04/02/2014	04/25/2034	
31394B	RM	8	FNR 0492F TB - CMO/RMBS			4	124,650	111.850	128,628	115,000	120,744		(1,114)		5.500	4.558	MON	527	6,325	09/02/2013	12/25/2034	
31394B	TR	5	FNR 0490B D - CMO/RMBS			4	23,875	100.538	25,135	25,000	24,605		350		4.000	5.677	MON	83	1,000	02/17/2011	11/25/2034	
31394C	BT	8	FNR 053A CE - CMO/RMBS			4	93	100.020	92	92	92		(0)		5.500	4.541	MON	0	10	03/09/2010	08/25/2034	
31394C	BZ	4	FNR 053A CU - CMO/RMBS			4	39,045	111.380	42,324	38,000	38,634		(83)		5.500	5.255	MON	174	2,090	07/27/2010	02/25/2035	
31394D	A7	5	FNR 0548B TD - CMO/RMBS			4	16,650	111.349	16,702	15,000	16,083		(167)		5.500	4.041	MON	69	825	01/09/2012	06/25/2035	
31394D	SU	5	FNR 0538C TC - CMO/RMBS			4	9,489	109.772	9,735	8,868	9,220		(60)		6.000	4.873	MON	44	538	10/12/2009	05/25/2035	
31394E	4D	7	FNR 0568B BE - CMO/RMBS			4	52,580	112.025	51,532	46,000	50,413		(612)		5.250	3.568	MON	201	2,415	01/28/2013	08/25/2035	
31394E	W3	8	FNR 0570B KC - CMO/RMBS			4	12,100	108.770	11,965	11,000	11,752		(159)		5.500	3.780	MON	50	605	04/02/2014	08/25/2035	
31394E	X6	0	FNR 0570C KP - CMO/RMBS			4	104,186	111.056	105,503	95,000	100,171		(810)		5.000	3.900	MON	396	4,750	09/27/2012	06/25/2035	
31394G	YZ	0	FHR 2665B LL - CMO/RMBS			4	12,180	109.929	13,191	12,000	12,247		(3)		5.500	4.938	MON	55	660	08/24/2009	08/15/2033	
31394K	R8	9	FHR 2696A DG - CMO/RMBS			4	9,887	109.536	10,314	9,416	9,895		(12)		5.500	4.023	MON	43	525	02/21/2011	10/15/2033	
31394P	VY	6	FHR 2743A PH - CMO/RMBS			4	2,361	109.965	2,509	2,282	2,421		(5)		5.500	4.055	MON	10	127	11/02/2009	02/15/2034	
31394U	S6	0	FNR 05110B GL - CMO/RMBS			4	37,244	109.496	36,038	32,912	35,724		(432)		5.500	3.387	MON	151	1,815	08/31/2012	12/25/2035	
31394V	EP	1	FNR 05122B PY - CMO/RMBS			4	82,325	115.979	83,505	72,000	78,984		(828)		6.000	4.448	MON	360	4,320	07/11/2013	01/25/2036	
31394V	JR	2	FNR 05120B PB - CMO/RMBS			4	11,263	112.939	11,294	10,000	10,895		(157)		6.000	4.236	MON	50	600	04/02/2014	01/25/2036	
31394Y	H9	8	FHR 2793A PE - CMO/RMBS			4	5,234	108.058	5,286	4,891	5,242		(8)		5.000	2.996	MON	20	248	09/02/2013	05/15/2034	
31395M	SA	8	FHR 2933D EN - CMO/RMBS			4	35,960	116.345	36,067	31,000	34,578		(327)		5.500	4.085	MON	142	1,705	01/30/2013	02/15/2035	
31395T	M9	2	FHR 2963B DE - CMO/RMBS			4	18,794	111.524	19,318	17,322	18,339		(24)		6.000	4.446	MON	87	1,055	05/25/2010	04/15/2035	
31395T	XX	7	FHR 2973A DD - CMO/RMBS			4	15,150	108.652	16,298	15,000	15,074		(18)		5.500	5.409	MON	69	825	01/28/2010	02/15/2035	
31395U	YD	7	FHR 2996A DD - CMO/RMBS			4	46,920	108.362	49,847	46,000	46,471		(76)		5.500	5.323	MON	211	2,530	12/21/2009	04/15/2035	
31396E	P4	2	FHR 3066B EE - CMO/RMBS			4	57,823	109.653	62,502	57,000	57,602		13,914		5.500	5.386	MON	261	3,135	01/27/2011	11/15/2035	
31396F	WU	3	FHR 3081B CQ - CMO/RMBS			4	15,923	110.556	16,175	14,631	16,099		(6)		5.500	3.029	MON	67	820	02/03/2012	12/15/2035	
31396J	2C	8	FHR 3126D CY - CMO/RMBS			4	23,628	110.478	23,940	21,669	24,784		(51)		6.000	2.567	MON	108	1,328	09/01/2011	03/15/2036	
31396L	3T	5	FNR 06114E HE - CMO/RMBS			4	9,535	109.523	9,946	9,081	9,431		(8)		5.500	4.641	MON	42	505	05/26/2010	12/25/2036	
31396P	FP	1	FNR 06124B B - CMO/RMBS			4	40,569	108.996	38,889	35,680	41,213		(121)		6.000	1.356	MON	178	2,196	02/01/2013	01/25/2037	
31396R	2H	9	FHR 3152F LB - CMO/RMBS			4	8,910	106.345	8,654	8,138	8,490		(35)		6.000	4.161	MON	41	500	11/15/2010	05/15/2026	

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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	For Foreign Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
025816	BK	4			2	1FE	50,953	97.878	48,939	50,000	50,626	(95)		3.625	3.387	JD	131	1,813	06/01/2015.	12/05/2024.		
03027X	AB	6			1	2FE	100,214	98.364	98,364	100,000	100,132	(27)		3.500	3.465	JJ	1,468	3,500	02/05/2016.	01/31/2023.		
03027X	AE	0			1	2FE	102,985	100.040	100,040	100,000	101,294	(453)		3.450	2.948	MS	1,016	3,450	02/11/2015.	09/15/2021.		
030955	AN	8				2FE	2,318,330	104.191	2,083,820	2,000,000	2,166,560	(13,949)		6.550	5.374	JJ	60,406	131,000	07/07/2003.	01/15/2028.		
031162	AZ	3			1	2FE	3,128,250	100.206	3,006,180	3,000,000	3,001,389	(16,060)		5.700	5.136	FA	71,250	171,000	03/24/2009.	02/01/2019.		
031162	BV	1			1,2	2FE	50,258	99.810	49,905	50,000	50,152	(26)		3.625	3.561	MN	196	1,813	09/22/2014.	05/22/2024.		
032511	BC	0			1	2FE	33,873	101.035	25,259	25,000	25,295	(1,476)		8.700	2.683	MS	640	2,175	09/26/2012.	03/15/2019.		
03523T	BF	4			C	1	2FE	4,665,540	129.056	3,871,680	3,000,000	4,588,684	(49,444)	8.200	4.248	JJ	113,433	246,000	06/05/2017.	01/15/2039.		
03523T	BQ	0			C	1	2FE	46,305	79.265	39,633	50,000	46,664	83	3.750	4.199	JJ	865	1,875	04/21/2014.	07/15/2042.		
035242	AP	1			C	1,2	2FE	354,949	94.526	330,841	350,000	354,018	(503)	3.650	3.460	FA	5,323	12,775	02/13/2017.	02/01/2026.		
037411	AK	1				2FE	1,274,960	124.210	1,242,100	1,000,000	1,127,580	(13,664)		7.950	5.779	AO	16,783	79,500	02/19/2003.	04/15/2026.		
037411	AR	6				2FE	6,520,550	100.202	5,010,100	5,000,000	6,253,590	(46,473)		6.000	4.031	JJ	138,333	300,000	08/22/2012.	01/15/2037.		
037735	CK	1				2FE	3,135,884	122.715	2,952,523	2,406,000	3,097,028	(23,371)		6.700	4.421	FA	60,899	161,202	04/28/2017.	08/15/2037.		
037833	AK	6				1FE	46,042	96.746	48,373	50,000	48,042	415		2.400	3.379	MN	193	1,200	10/22/2013.	05/03/2023.		
037833	AL	4				1FE	219,957	95.406	224,204	235,000	221,287	328		3.850	4.236	MN	1,433	9,048	06/20/2014.	05/04/2043.		
037833	AQ	3				1FE	510,635	99.787	498,935	500,000	501,426	(4,105)		2.100	1.269	MN	1,604	10,500	09/26/2016.	05/06/2019.		
037833	AT	7				1FE	2,212,180	103.670	2,073,400	2,000,000	2,201,335	(4,566)		4.450	3.826	MN	13,597	89,000	08/02/2016.	05/06/2044.		
039483	AM	4				1FE	3,548,900	122.922	3,687,660	3,000,000	3,278,103	(25,267)		7.500	6.049	MS	66,250	225,000	12/24/2002.	03/15/2027.		
039483	AN	2				1FE	2,250,000	118.698	2,373,960	2,000,000	2,154,990	(12,957)		6.750	5.636	JD	6,000	135,000	12/09/2009.	12/15/2027.		
039483	AS	1				1FE	2,444,160	126.642	2,532,840	2,000,000	2,277,511	(15,781)		7.000	5.420	FA	58,333	140,000	03/23/2004.	02/01/2031.		
040555	CK	8				1FE	3,603,455	126.429	3,234,054	2,558,000	3,472,071	(35,061)		6.875	4.021	FA	73,276	175,863	01/21/2015.	08/01/2036.		
052769	AD	8			1,2	2FE	2,545,303	101.223	2,554,869	2,524,000	2,544,579	(724)		4.375	4.225	JD	4,908	55,213	09/11/2018.	06/15/2025.		
05329W	AN	2			1,2	2FE	1,899,520	92.628	1,852,560	2,000,000	1,905,881	6,361		3.500	4.419	MN	8,944	35,000	07/18/2018.	11/15/2034.		
053332	AM	4			1,2	2FE	49,550	100.845	50,423	50,000	49,814	54		3.700	3.822	AO	391	1,850	07/23/2013.	04/15/2022.		
053611	AB	5				2FE	2,008,300	112.047	2,240,940	2,000,000	2,005,691	(190)		6.000	5.970	JJ	55,333	120,000	01/22/2003.	01/15/2033.		
05565Q	DD	7			C	1,2	501,065	97.702	488,510	500,000	500,590	(210)		2.112	2.066	MS	3,080	10,560	09/26/2016.	09/16/2021.		
057224	AK	3				1FE	5,294,624	118.388	5,064,639	4,278,000	4,954,647	(51,590)		6.875	4.857	JJ	135,619	294,113	09/09/2013.	01/15/2029.		
06050W	FZ	3				1FE	99,050	94.978	94,978	100,000	99,199	40		4.050	4.120	FA	1,530	4,050	08/07/2014.	08/15/2034.		
06051G	EH	8				1FE	558,570	103.833	519,165	500,000	530,693	(12,507)		5.000	2.317	MN	3,333	25,000	09/26/2016.	05/13/2021.		
07274N	BC	6			C	1	4,943,280	105.758	4,230,320	4,000,000	4,826,555	(26,609)		5.875	4.289	N/A	49,611	235,000	04/29/2014.	04/15/2038.		
07274N	BD	4			C	1,2	45,279	74.137	37,069	50,000	45,719	108		3.600	4.175	JJ	830	1,800	07/15/2014.	07/15/2042.		
075887	AN	9				2FE	1,179,050	113.539	1,135,390	1,000,000	1,092,824	(8,148)		7.000	5.622	FA	29,167	70,000	11/26/2003.	08/01/2027.		
075887	AQ	2				2FE	2,715,200	111.312	2,782,800	2,500,000	2,637,361	(10,211)		6.700	5.940	FA	69,792	167,500	06/18/2009.	08/01/2028.		
075887	CD	9				3FE	3,259,962	112.367	3,373,257	3,002,000	3,149,867	(14,390)		6.700	5.912	JD	16,761	185,490	12/29/2017.	12/01/2026.		
075896	AB	6			1,2	3FE	1,532,121	67.325	1,090,665	1,620,000	1,540,577	3,263		4.915	5.384	FA	33,176	79,623	04/19/2016.	08/01/2034.		
079867	AM	9				2FE	3,517,500	114.642	3,439,260	3,000,000	3,237,014	(27,996)		7.000	5.579	AO	52,500	210,000	02/25/2005.	10/01/2025.		
079867	AW	7				2FE	99,900	106.890	106,890	100,000	99,942	4		6.375	6.383	JD	531	6,375	04/30/2008.	06/01/2028.		
084664	BL	4				1FE	2,480,960	119.393	2,387,860	2,000,000	2,415,977	(12,022)		5.750	4.245	JJ	53,028	115,000	01/15/2013.	01/15/2040.		
084664	BT	7				1FE	529,285	99.813	499,065	500,000	517,888	(5,099)		3.000	1.899	MN	1,917	15,000	09/26/2016.	05/15/2022.		
084670	BF	4				1FE	214,396	101.247	202,494	200,000	207,631	(2,376)		3.400	2.112	JJ	2,852	6,800	11/03/2014.	01/31/2022.		

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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	For Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
25389J	AT	3			1,2	2FE	2,026,780	99.822	1,996,440	2,000,000	2,025,896		(884)			4.450	4.280	JJ	46,972		07/18/2018	07/15/2028
25466A	AJ	0			2	2FE	2,782,380	91.896	2,756,880	3,000,000	2,795,202		12,822			3.450	4.525	JJ	44,275	51,750	06/06/2018	07/27/2026
254687	AH	9			2	1FE	749,722	118.363	828,541	700,000	745,163		(4,400)			7.550	6.470	JJ	24,370	52,850	11/04/2004	07/15/2093
25468P	BW	5				1FE	2,820,020	130.828	2,616,560	2,000,000	2,629,736		(35,984)			7.000	3.916	MS	46,667	140,000	03/19/2013	03/01/2032
25468P	CK	0			1	1FE	4,117,520	100.481	4,019,240	4,000,000	4,003,048		(14,518)			5.500	5.112	MS	64,778	220,000	03/24/2009	03/15/2019
25468P	CX	2			1	1FE	190,549	92.779	185,558	200,000	191,467		216			3.700	3.978	JD	617	7,400	04/21/2014	12/01/2042
25470D	AS	8			1,2	2FE	3,123,510	93.127	2,793,810	3,000,000	3,119,809		(3,701)			5.000	4.672	MS	42,083	149,583	01/18/2018	09/20/2037
257375	AF	2			1,2	1FE	2,178,540	101.106	2,022,120	2,000,000	2,169,118		(3,814)			4.800	4.240	MN	16,000	96,000	06/13/2016	11/01/2043
257867	AG	6			1	4FE	661,500	92.250	645,750	700,000	676,863		1,593			6.625	7.083	AO	9,790	46,375	04/16/2002	04/15/2029
260003	AF	5			1	2FE	89,331	109.722	109,722	100,000	91,592		290			5.375	6.187	AO	1,135	5,375	04/30/2008	10/15/2035
260003	AJ	7			1,2	2FE	3,059,400	102.105	3,063,150	3,000,000	3,014,567		(6,997)			4.300	4.036	MS	43,000	129,000	03/29/2011	03/01/2021
260543	BJ	1				2FE	57,365	122.227	67,225	55,000	56,469		(81)			7.375	7.019	MN	676	4,056	03/06/2002	11/01/2029
260543	CH	4			1,2	2FE	23,831	97.081	24,270	25,000	24,467		127			3.000	3.595	MN	96	750	07/23/2013	11/15/2022
26054L	YS	6			2	2FE	50,000	97.021	48,511	50,000	50,000					3.700	3.699	AO	391	1,850	10/02/2014	10/15/2024
26138E	AS	8		C	1,2	2FE	102,654	94.270	94,270	100,000	101,952		(260)			3.400	3.072	MN	434	3,400	03/14/2016	11/15/2025
263534	BR	9			1	1FE	3,615,056	129.330	3,847,568	2,975,000	3,533,591		(20,696)			5.600	4.111	JD	7,400	166,600	04/10/2015	12/15/2036
264399	DK	9			1	1FE	99,870	117.397	117,397	100,000	99,925		5			6.000	6.010	JD	500	6,000	03/11/2008	12/01/2028
264399	ED	4			1	1FE	100,000	124.934	124,934	100,000	100,000					6.450	6.449	AO	1,362	6,450	11/04/2004	10/15/2032
26439R	AK	2		C	1	2FE	1,938,700	118.891	2,377,820	2,000,000	1,958,410		2,104			6.750	6.995	FA	51,000	135,000	04/15/2002	02/15/2032
26441C	AF	2			1,2	2FE	100,741	100.325	100,325	100,000	100,000					3.550	3.549	MS	1,045	3,550	09/06/2011	09/15/2021
26442K	AB	2				2FE	50,000	94.972	47,486	50,000	50,000					3.050	3.050	JD	68	1,525	12/13/2012	12/15/2024
266233	AB	1			1	2FE	2,447,020	113.278	2,265,560	2,000,000	2,428,561		(17,058)			6.250	4.417	FA	47,222	125,000	12/04/2017	08/15/2035
268648	AN	2			1,2	3FE	50,300	86.843	43,422	50,000	50,157		(34)			3.375	3.295	JD	141	1,688	08/04/2014	06/01/2023
26884U	AD	1			1,2	2FE	2,020,920	96.601	1,932,020	2,000,000	2,019,142		(1,778)			4.500	4.360	JD	7,500	90,000	01/08/2018	06/01/2027
277432	AB	6				2FE	1,005,680	114.509	1,145,090	1,000,000	1,002,095		(288)			7.250	7.200	JJ	33,431	72,500	02/09/1999	01/15/2024
277432	AL	4			1,2	2FE	3,152,250	92.579	2,777,370	3,000,000	3,144,576		(3,347)			4.800	4.464	MS	48,000	144,000	08/31/2016	09/01/2042
278058	AK	8		SD		2FE	2,493,498	102.486	1,870,370	1,825,000	1,854,246		(62,302)			8.875	5.247	JD	7,199	161,969	11/09/2004	06/15/2019
278058	AQ	5		C		2FE	1,155,290	112.855	1,128,550	1,000,000	1,067,922		(8,668)			6.500	5.239	JD	5,417	65,000	05/02/2005	06/01/2025
278058	AW	2		C		2FE	3,965,312	129.657	4,648,203	3,585,000	3,817,296		(13,856)			7.650	6.793	MN	35,043	274,253	01/14/2003	11/15/2029
278062	AC	8		C	1	2FE	98,500	97.341	97,341	100,000	99,138		212			2.750	2.990	MN	451	2,750	11/09/2015	11/02/2022
278642	AC	7			1,2	2FE	125,792	99.931	124,914	125,000	125,167		(111)			3.250	3.152	AO	858	4,063	11/02/2010	10/15/2020
278642	AF	0			1,2	2FE	1,883,140	74.799	1,495,980	2,000,000	1,888,993		2,689			4.000	4.380	JJ	36,889	80,000	10/03/2016	07/15/2042
291011	AQ	7			1	1FE	3,251,760	123.722	3,711,660	3,000,000	3,168,477		(7,977)			6.000	5.412	FA	68,000	180,000	10/29/2004	08/15/2032
29250R	AU	0		C	1,2	2FE	59,838	101.412	55,777	55,000	56,560		(605)			4.200	2.992	MS	680	2,310	01/11/2013	09/15/2021
29265A	AS	5			1	3FE	1,969,640	105.750	2,115,000	2,000,000	1,983,572		1,472			7.125	7.250	FA	53,833	142,500	04/28/1999	02/15/2028
29273R	AK	5			1	2FE	521,595	101.193	455,369	450,000	456,269		(30,819)			9.700	2.699	MS	12,853	43,650	11/04/2016	03/15/2019
29364G	AF	0			1,2	2FE	26,153	102.081	25,520	25,000	25,244		(158)			5.125	4.426	MS	377	1,281	04/11/2012	09/15/2020
29379V	AT	0			1	2FE	3,756,690	110.188	3,305,640	3,000,000	3,733,153		(19,622)			5.950	4.235	FA	74,375	178,500	10/20/2017	02/01/2041
29736R	AA	8			1	1FE	6,319,115	119.389	7,398,536	6,197,000	6,295,822		(3,819)			5.750	5.587	AO	75,225	356,328	09/09/2013	10/15/2033
29736R	AC	4			1	1FE	93,500	123.163	123,163	100,000	94,685		157			6.000	6.500	MN	767	6,000	04/30/2008	05/15/2037

E10.13

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	For Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
30161M	AH	6	EXELON GENERATION CO LLC			1,2	2FE	26,635	100.439	25,110	25,000	25,339	(218)		4.000	3.067	AO	250	1,000	04/13/2012	10/01/2020	
30219G	AN	8	EXPRESS SCRIPTS HOLDING CO			1,2	2FE	2,826,450	92.978	2,789,340	3,000,000	2,854,573	14,909		3.400	4.105	MS	34,000	102,000	01/30/2017	03/01/2027	
30251B	AB	4	FMR LLC			1	1FE	3,817,140	122.885	3,686,550	3,000,000	3,806,811	(10,329)		6.450	4.457	MN	24,725	96,750	07/17/2018	11/15/2039	
307000	AA	7	FAMILY DOLLAR STORES INC			1	2FE	53,893	102.250	51,125	50,000	51,052	(474)		5.000	3.938	FA	1,042	2,500	05/02/2012	02/01/2021	
31428X	BA	3	FEDEX CORP			1	2FE	2,934,510	90.891	2,726,730	3,000,000	2,939,164	2,716		3.900	4.073	FA	48,750	117,000	03/30/2017	02/01/2035	
316773	CH	1	FIFTH THIRD BANCORP				2FE	7,460,890	133.057	6,652,850	5,000,000	7,314,203	(74,072)		8.250	4.590	MS	137,500	412,500	10/10/2017	03/01/2038	
338915	AM	3	BANK OF AMERICA CORP				2FE	102,250	114.319	114,319	100,000	101,409	(100)		6.700	6.499	JJ	3,089	6,700	12/17/2007	07/15/2028	
345370	BJ	8	FORD MOTOR COMPANY				2FE	99,411	110.727	110,727	100,000	99,829	54		8.875	8.940	JJ	4,092	8,875	11/04/2004	01/15/2022	
345370	BP	4	FORD MOTOR COMPANY				2FE	899,757	108.403	981,047	905,000	902,263	347		7.500	7.553	FA	28,281	67,875	11/04/2004	08/01/2026	
345370	CQ	1	FORD MOTOR CO				2FE	2,019,580	77.659	1,553,180	2,000,000	2,018,536	(371)		4.750	4.685	JJ	43,800	95,000	04/01/2016	01/15/2043	
345370	CR	9	FORD MOTOR CO			2	2FE	1,009,860	89.409	894,090	1,000,000	1,008,228	(861)		4.346	4.220	JD	2,776	43,460	01/30/2017	12/08/2026	
361448	AY	9	GATX CORP			1,2	2FE	2,778,960	91.879	2,756,370	3,000,000	2,790,860	11,900		3.250	4.324	MS	28,708	48,750	06/22/2018	09/15/2026	
361582	AD	1	GEICO CORPORATION				1FE	3,565,920	115.754	3,472,620	3,000,000	3,190,542	(35,742)		7.350	5.740	JJ	101,675	220,500	10/14/2003	07/15/2023	
36158F	AB	6	SWISS RE SOLUTIONS HOLDING CORP	SD	C	1	1FE	3,849,504	100.443	3,615,948	3,600,000	3,604,158	(24,704)		6.450	5.721	MS	77,400	232,200	02/04/2005	03/01/2019	
36158F	AD	2	SWISS RE SOLUTIONS HOLDING CORP		C	1	1FE	487,225	131.261	656,305	500,000	490,739	512		7.750	8.000	JD	1,722	38,750	01/30/2009	06/15/2030	
362311	AH	5	VERIZON CALIFORNIA INC				4FE	50,648	98.881	44,496	45,000	48,214	(290)		6.750	5.667	MN	388	3,038	04/10/2012	05/15/2027	
362320	AT	0	GTE CORPORATION				2FE	11,496	113.374	10,137	10,000	10,416	(127)		8.750	7.102	MN	146	875	06/26/2009	11/01/2021	
362337	AK	3	FRONTIER NORTH INC				4FE	456,045	87.250	392,625	450,000	453,458	(226)		6.730	6.616	FA	11,441	30,285	11/15/2004	02/15/2028	
369622	SM	8	GENERAL ELECTRIC CAPITAL CORP				2FE	173,432	100.170	150,255	150,000	161,337	(5,233)		5.300	1.643	FA	3,092	7,950	08/30/2016	02/11/2021	
36962G	3P	7	GENERAL ELECTRIC CAPITAL CORP				2FE	3,636,420	95.971	2,879,130	3,000,000	3,559,969	(18,415)		5.875	4.415	JJ	81,760	176,250	07/17/2014	01/14/2038	
36962G	4Y	7	GENERAL ELECTRIC CO				2FE	562,150	100.302	501,510	500,000	529,811	(14,437)		4.625	1.608	JJ	11,177	23,125	09/26/2016	01/07/2021	
36962G	6F	6	GENERAL ELECTRIC CAPITAL CORPORATION				2FE	150,000	94.583	141,875	150,000	150,000			3.150	3.149	MS	1,496	4,725	05/31/2013	09/07/2022	
36966R	SZ	5	GENERAL ELECTRIC CAPITAL CORPORATION				2FE	68,230	96.968	59,150	61,000	61,000			5.500	5.498	MS	988	3,355	04/23/2012	03/15/2023	
36966T	HE	5	GENERAL ELECTRIC CAPITAL CORP				2FE	50,000	71.553	35,777	50,000	50,000			3.550	3.545	JD	79	1,775	12/15/2012	12/15/2032	
36966T	KP	6	GENERAL ELECTRIC CAPITAL CORP			2	2FE	100,000	73.375	73,375	100,000	100,000			4.125	4.125	MN	527	4,125	05/23/2014	05/15/2034	
370334	BJ	2	GENERAL MILLS INC			1	2FE	4,668,400	100.555	4,022,200	4,000,000	4,607,310	(16,899)		5.400	4.308	JD	9,600	216,000	03/06/2015	06/15/2040	
37045V	AK	6	GENERAL MOTORS CO			1,2	2FE	3,503,400	97.679	2,930,370	3,000,000	3,473,308	(17,178)		6.600	5.180	AO	49,500	198,000	03/13/2017	04/01/2036	
370ESC	AU	9	GENERAL MOTORS CORP ESCROW				6Z	0	0.001	3	300,000				7.700		N/A			11/04/2011	04/15/2049	
370ESC	AV	7	ESCROW GENL MTRS 8100 *24JN15				6Z	1	0.001	6	600,000				8.100		N/A			11/04/2011	06/15/2024	
373298	BU	1	GEORGIA-PACIFIC CORPORATION			1	1FE	5,773,440	146.545	5,861,800	4,000,000	5,525,432	(88,681)		8.875	4.760	MN	45,361	355,000	01/29/2016	05/15/2031	
375558	BF	9	GILEAD SCIENCES INC			1,2	1FE	102,200	98.159	98,159	100,000	100,000			3.650	3.649	MS	1,217	3,650	11/09/2015	03/01/2026	
375558	BJ	1	GILEAD SCIENCES INC			1,2	1FE	2,938,800	91.429	2,742,870	3,000,000	2,943,401	2,284		4.000	4.152	MS	40,000	120,000	11/17/2016	09/01/2036	
377372	AJ	6	GLAXOSMITHKLINE CAPITAL INC			C	1	1FE	100,338	100.702	100,702	100,000	100,312	(2)		4.200	4.179	MS	1,202	4,200	07/22/2014	03/18/2043
38141E	A2	5	GOLDMAN SACHS GROUP INC				1FE	29,217	100.484	25,121	25,000	25,068	(547)		7.500	5.207	FA	708	1,875	09/10/2009	02/15/2019	
38141G	CU	6	GOLDMAN SACHS GROUP, INC. (THE)			1	1FE	330,435	114.211	371,186	325,000	328,814	(141)		6.125	6.001	FA	7,520	19,906	11/04/2004	02/15/2033	
38141G	ES	9	GOLDMAN SACHS GROUP INC			1	2FE	489,822	105.521	543,433	515,000	514,919	8		5.950	5.952	JJ	14,130	30,643	09/28/2009	01/15/2027	
38141G	GM	0	GOLDMAN SACHS GROUP INC				1FE	2,662,600	114.398	2,287,960	2,000,000	2,622,578	(16,992)		6.250	4.095	FA	52,083	125,000	08/02/2016	02/01/2041	
38143Y	AC	7	GOLDMAN SACHS GROUP INC			1	2FE	2,548,140	111.707	2,234,140	2,000,000	2,518,849	(19,708)		6.450	4.310	MN	21,500	129,000	07/05/2017	05/01/2036	
40414L	AE	9	HCP INC			1,2	2FE	2,441,680	123.688	2,473,760	2,000,000	2,420,223	(10,344)		6.750	5.129	FA	56,250	135,000	11/02/2016	02/01/2041	
40414L	AG	4	HCP INC			1,2	2FE	50,100	97.611	48,806	50,000	50,051	(13)		3.150	3.118	FA	656	1,575	04/20/2015	08/01/2022	
406216	AY	7	HALLIBURTON CO			1	2FE	6,047,320	124.787	4,991,480	4,000,000	5,764,383	(52,352)		7.450	4.231	MS	87,744	298,000	01/15/2013	09/15/2039	

E10.14

SCHEDULE D - PART 1

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

1	2					6	7		10		11		Change in Book/Adjusted Carrying Value				Interest			Dates	
							8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description					NAIC Designation and Administrative Symbol	Actual Cost	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
960386 AN 0	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP.....	1.2	2FE	1,981,160	96,739	1,934,780	2,000,000	1,981,893	733	4.150	4.346	MS	24,669		10/09/2018	03/15/2024.					
960413 AT 9	WESTLAKE CHEMICAL CORP.....	1.2	2FE	1,874,740	91,885	1,837,700	2,000,000	1,877,777	3,037	3.600	4.558	FA	27,200		10/09/2018	08/15/2026.					
962166 AS 3	WEYERHAEUSER COMPANY.....		2FE	423,612	113,787	477,905	420,000	421,205	(200)	7.125	7.050	JJ	13,799	29,925	10/28/1998	07/15/2023.					
96332H CD 9	WHIRLPOOL CORP.....		2FE	53,110	102,476	51,238	50,000	50,964	(367)	4.850	4.016	JD	108	2,425	06/29/2012	06/15/2021.					
969133 AG 2	WEYERHAEUSER CO.....		2FE	618,150	114,263	571,315	500,000	525,558	(8,129)	9.000	6.923	AO	11,250	45,000	10/06/1998	10/01/2021.					
969133 AK 3	WEYERHAEUSER CO.....		2FE	875,138	120,762	1,014,401	840,000	857,540	(1,696)	7.850	7.481	JJ	32,970	65,940	12/05/2001	07/01/2026.					
969457 BG 4	WILLIAMS COMPANIES, INC. (THE).....		2FE	33,127	109,333	27,333	25,000	27,698	(952)	7.875	3.588	MS	656	1,969	09/26/2012	09/01/2021.					
969457 BU 3	WILLIAMS CO INC.....	1.2	2FE	51,516	97,672	48,836	50,000	50,653	(158)	3.700	3.331	JJ	853	1,850	01/11/2013	01/15/2023.					
96950F AG 9	WILLIAMS PARTNERS LP.....	1.2	2FE	26,448	100,816	25,204	25,000	25,322	(189)	4.125	3.305	MN	132	1,031	04/13/2012	11/15/2020.					
976656 BP 2	WISCONSIN ELECTRIC POWER COMPANY.....		1FE	7,200,690	119,393	7,163,580	6,000,000	6,737,467	(60,751)	6.500	4.852	JD	32,500	390,000	10/25/2010	06/01/2028.					
984121 CD 3	XEROX CORP.....		3FE	53,959	97,597	48,799	50,000	51,241	(494)	4.500	3.401	MN	288	2,250	01/11/2013	05/15/2021.					
984121 CJ 0	XEROX CORP.....		3FE	49,643	82,311	41,156	50,000	49,786	36	3.800	3.889	MN	243	1,900	09/18/2014	05/15/2024.					
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....			906,352,486	XXX	871,110,144	789,130,000	868,522,509	0	(5,238,349)	558,716	0	XXX	XXX	XXX	12,800,312	45,765,435	XXX	XXX		
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
55265K 6V 6	MASTR 041 519 - CMO/RMBS.....		4	10,476	100,122	10,489	10,476	10,476	(6)	5.500	5.429	MON	48	586	09/05/2012	02/25/2034.					
55265K X4 6	MASTR 0311 2A8 - CMO/RMBS.....		4	8,841	98,781	8,766	8,875	9,259	(6)	5.500	4.354	MON	41	501	04/14/2011	12/25/2033.					
74160M GL 0	PRIME 051 1A3 - CMO/RMBS.....		4	1,980	103,406	2,068	2,000	1,880	1	5.350	7.586	MON	9	107	02/02/2011	03/25/2035.					
74434T P4 3	PHMS 9363 A6 - CMO/RMBS.....		4	2,952	99,438	2,957	2,974	2,965	(1)	6.750	6.765	MON	16	203	12/30/1993	01/25/2024.					
3399999	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....			24,249	XXX	24,281	24,325	24,581	0	(6)	0	0	XXX	XXX	XXX	114	1,397	XXX	XXX		
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
61764X BE 4	MSBAM 15C21 A1 - CMBS.....		4	128,759	99,150	127,415	128,508	128,582	(155)	1.548	1.351	MON	166	2,090	11/02/2016	03/17/2048.					
3499999	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities.....			128,759	XXX	127,415	128,508	128,582	0	(155)	0	0	XXX	XXX	XXX	166	2,090	XXX	XXX		
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
023650 AG 9	AAL 001 G - ABS.....		4	613,373	106,000	582,078	549,131	569,669	(3,649)	8.057	5.427	JJ	21,999	44,243	06/14/2005	01/02/2022.					
126802 DH 7	CABMT 152 A1 - ABS.....		4	1,005,547	98,835	988,350	1,000,000	1,002,381	(1,513)	2.250	2.102	MON	1,000	22,500	02/07/2017	07/17/2023.					
336249 AC 1	CVSPAS 009 A2 - ABS.....		1	2,362,858	108,364	2,164,768	1,997,682	2,118,541	(24,727)	9.350	7.722	MON	10,896	186,783	03/05/2002	01/10/2023.					
81619P AA 5	SELECT 031 CTF - ABS.....		4	262,828	101,741	267,403	262,828	262,828		6.050	6.088	MON	618	15,578	11/04/2004	02/22/2033.					
3599999	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....			4,244,605	XXX	4,002,599	3,809,640	3,953,418	0	(29,889)	0	0	XXX	XXX	XXX	34,513	269,105	XXX	XXX		
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....			910,750,099	XXX	875,264,440	793,092,472	872,629,090	0	(5,268,398)	558,716	0	XXX	XXX	XXX	12,835,105	46,038,026	XXX	XXX		
Hybrid Securities - Issuer Obligations																					
38143V AA 7	GOLDMAN SACHS CAPITAL I.....		1	648,126	111,986	727,909	650,000	648,333	113	6.345	6.370	FA	15,581	41,243	07/16/2007	02/15/2034.					
553086 AC 3	MMI CAPITAL TRUST I.....		2FE	661,053	118,503	793,970	670,000	664,698	438	7.625	7.749	JD	2,271	51,088	11/04/2004	12/15/2027.					
893472 AA 8	TRANSAMERICA CAPITAL II.....		2FE	1,580,693	116,249	1,743,735	1,500,000	1,540,686	(3,584)	7.650	7.194	JD	9,563	114,750	11/04/2004	12/01/2026.					
4299999	Hybrid Securities - Issuer Obligations.....			2,889,872	XXX	3,265,614	2,820,000	2,853,718	0	(3,032)	0	0	XXX	XXX	XXX	27,414	207,080	XXX	XXX		
Hybrid Securities - Other Loan-Backed and Structured Securities																					
33735Y AA 6	FIRST UNION CORPORATION.....		1	527,419	123,454	618,505	501,000	518,995	(1,010)	7.950	7.456	MN	5,089	39,830	02/14/2008	11/15/2029.					
4599999	Hybrid Securities - Other Loan-Backed and Structured Securities.....			527,419	XXX	618,505	501,000	518,995	0	(1,010)	0	0	XXX	XXX	XXX	5,089	39,830	XXX	XXX		
4899999	Total - Hybrid Securities.....			3,417,291	XXX	3,884,119	3,321,000	3,372,712	0	(4,042)	0	0	XXX	XXX	XXX	32,503	246,910	XXX	XXX		
Totals																					
7799999	Total - Issuer Obligations.....			959,502,054	XXX	924,845,808	838,828,066	920,964,819	0	(5,544,743)	558,716	0	XXX	XXX	XXX	13,395,043	48,398,348	XXX	XXX		

E10.21

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
7899999	Total - Residential Mortgage-Backed Securities.....					4,544,263	XXX	4,608,255	4,220,041	4,463,654	0	(12,053)	0	0	XXX	XXX	XXX	20,248	245,405	XXX	XXX
7999999	Total - Commercial Mortgage-Backed Securities.....					128,759	XXX	127,415	128,508	128,582	0	(155)	0	0	XXX	XXX	XXX	166	2,090	XXX	XXX
8099999	Total - Other Loan-Backed and Structured Securities.....					4,772,024	XXX	4,621,104	4,310,640	4,472,413	0	(30,899)	0	0	XXX	XXX	XXX	39,602	308,934	XXX	XXX
8399999	Grand Total - Bonds.....					968,947,100	XXX	934,202,583	847,487,254	930,029,467	0	(5,587,850)	0	0	XXX	XXX	XXX	13,455,059	48,954,778	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation and Administrative Symbol / Market Indicator	Date Acquired
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																				
007924	40 0		D	2,500,000	25.00		63,257	25.040	62,600	63,257		4,063					0		P2FEL	01/11/2013.
02361D	86 0			500,000	100.00		50,646	100.330	50,165	50,646		2,210					0		P2FEU	11/22/1963.
02361D	87 8			50,000	100.00		5,100	95.062	4,753	5,100		213					0		P2FEU	11/06/1950.
064058	20 9			2,100,000	25.00		52,860	22.730	47,733	52,860		2,730					0		P2FEL	02/27/2015.
12542R	20 9			16,000,000	25.00		400,000	26.790	428,640	400,000		32,000					0		P3ZL	11/04/2004.
207597	30 3			500,000	50.00		22,250	47.662	23,831	22,250		1,000					0		P2FEU	04/03/1962.
233331	70 1			2,000,000	25.00		49,760	22.610	45,220	49,760	219	2,625					0		RP2FEL	11/23/2015.
29364D	76 1			2,000,000	25.00		50,000	22.970	45,940	50,000		2,450					0		RP1FEL	12/13/2012.
29364W	60 3			2,100,000	25.00		51,175	21.450	45,045	51,175		2,468					0		RP1FEL	05/27/2015.
38143Y	66 5			4,000,000	25.00	17.560	84,133	17.560	70,240	84,133		3,833					0		P3FEL	03/11/2014.
49446R	79 4			887,000	25.00		23,316	23.990	21,279	23,316	333	1,331					0		P2FEL	11/19/2012.
59156R	50 4			5,500,000	25.00		132,789	20.930	115,115	132,789		5,576					0		P2FEL	02/11/2015.
62010U	10 1			924,000			9	9.050	8,362	9							0		P3ZL	08/06/2012.
631005	20 4		C	1,000,000	50.00		48,625	50.945	50,945	48,625		2,250					0		P2FEU	09/23/1965.
65339K	10 0			780,000	25.00		18,470	22.900	17,862	18,470	85	1,024					0		RP2FEL	02/03/2017.
65339K	80 3			2,100,000	25.00		51,946	22.390	47,019	51,946		2,691					0		RP2FEL	02/27/2015.
653522	30 0		C	450,000	100.00		37,498	93.360	42,012	37,498		1,620					0		P2FEL	04/10/1962.
665859	87 2			2,600,000	25.00		67,578	24.810	64,506	67,578	951	3,803					0		P2FEL	10/03/2014.
694308	80 0			1,000,000	25.00	13.982	13,982	13.982	13,982	13,982					11,518	(11,518)	0		P3FEL	03/27/1962.
74348T	30 0			850,000	25.00		21,234	24.460	20,791	21,234		1,328					0		RP2FEL	06/14/2016.
744320	70 6			3,000,000	25.00		77,585	23.330	69,990	77,585		4,275					0		RP2FEL	02/12/2016.
74460W	77 6			1,000,000	25.00		26,100	22.800	22,800	26,100		1,350					0		P2FEL	03/31/2016.
74460W	80 0			2,000,000	25.00		51,815	22.600	45,200	51,815		2,688					0		P2FEL	11/19/2012.
74460W	82 6			1,775,000	25.00		47,506	25.050	44,464	47,506		2,663					0		P2FEL	03/25/2015.
74460W	87 5			2,000,000	25.00		50,000	22.010	44,020	50,000		2,600					0		P2FEL	01/11/2013.
74913G	60 0			1,700,000	25.00	18.000	40,223	18.000	30,600	40,223		2,603					0		RP3FEL	06/04/2014.
808513	40 2			2,000,000	25.00		53,863	25.390	50,780	53,863		3,000					0		P2FEL	02/12/2016.
81721M	20 8			2,000,000	25.00		48,343	20.190	40,380	48,343		2,813					0		RP2FEL	09/04/2012.
842400	20 2			1,200,000	25.00		28,100	17.610	21,132	28,100		1,224					0		P2FEL	03/23/1962.
842400	30 1			1,000,000	25.00		24,682	18.000	18,000	24,682		1,060					0		P2FEL	11/21/1963.
842434	30 0			2,000,000	25.00		67,500	27.775	55,550	67,500	750	3,000					0		P1FEU	03/08/1963.
842587	20 6			2,000,000	25.00		52,310	25.510	51,020	52,310		3,125					0		RP2FEL	11/23/2015.
842587	30 5			2,000,000	25.00		50,080	21.810	43,620	50,080	656	2,625					0		RP2FEL	03/30/2017.
854502	70 5			2,100,000	25.00		52,482	23.710	49,791	52,482		3,019					0		RP2FEL	07/02/2014.
857477	88 9			2,500,000	25.00		64,896	25.160	62,900	64,896		3,750					0		P2FEL	06/09/2015.
891027	40 1			1,000,000	25.00		26,216	25.120	25,120	26,216		1,531					0		RP2FEL	05/10/2016.
902973	15 5			5,000,000	25.00		109,928	18.720	93,600	109,928	1,118	4,436					0		P2FEL	07/01/2013.

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SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	F or ei gn	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Desig nation and Admini strative Symbol / Market Indicator	Date Acquired
94988N 20 7	WELLS FARGO REAL ESTATE INVESTMENT CORP			2,500,000	25.00		66,668	25.050	62,625	66,668		3,984					0		P2FEL	03/25/2015.
94988U 71 4	WELLS FARGO & CO			725,000	25.00		18,403	23.800	17,255	18,403		1,033					0		P2FEL	02/28/2017.
8499999. Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)							2,201,328	XXX	2,074,887	2,201,328	4,112	123,991	0	0	0	11,518	(11,518)	0	XXX	XXX
8999999. Total - Preferred Stocks							2,201,328	XXX	2,074,887	2,201,328	4,112	123,991	0	0	0	11,518	(11,518)	0	XXX	XXX

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

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																	
00206R	10 2			500.000	14,270	28.540	14,270	17,463		1,000		(5,170)		(5,170)		L	02/09/2015.
01881G	10 6			1,400.000	38,248	27.320	38,248	35,772		4,032		3,178		3,178		L	08/13/2014.
020002	10 1			23,002.000	1,900,655	82.630	1,900,655	198,578	10,581	40,254		(507,884)		(507,884)		L	07/17/1995.
023139	88 4			24,839.000	428,224	17.240	428,224	101,500				31,297		31,297		L	06/01/2013.
025932	10 4			2,019.000	182,780	90.530	182,780	398		8,985		(36,362)		(36,362)		L	03/09/1979.
030975	10 6			1,000.000	25,300	25.300	25,300	47,232		3,800		(20,930)		(20,930)		L	02/27/2015.
035710	40 9			3,150.000	30,933	9.820	30,933	50,140	945	3,780		(6,521)		(6,521)		L	05/24/2012.
04010L	10 3			1,000.000	15,580	15.580	15,580	17,196		1,540		(140)		(140)		L	09/04/2012.
125581	80 1			1,832.000	70,111	38.270	70,111	53,110		1,502		(20,079)		(20,079)		L	12/10/2009.
150185	10 6			600.000	28,380	47.300	28,380	31,482		2,157		(10,614)		(10,614)		L	06/04/2014.
20451Q	10 4			2,000.000	24,900	12.450	24,900	33,796		2,880		(9,000)		(9,000)		L	02/27/2015.
235825	20 5			66,855.000	911,234	13.630	911,234	733,863		26,742		(1,228,795)		(1,228,795)		L	11/04/2011.
25271C	10 2			700.000	6,608	9.440	6,608	70,303				(6,405)		(6,405)		L	09/04/2012.
257867	20 0			433.000	1,715	3.960	1,715	11,459		147		(2,312)		(2,312)		L	10/05/2016.
25787G	10 0			162.000	2,273	14.030	2,273	4,446				(885)		(885)		L	09/30/2016.
34407D	10 9		C	2,000.000	21,120	10.560	21,120	29,430				(4,700)		(4,700)		L	02/19/2014.
37045V	10 0			6,348.000	212,341	33.450	212,341	196,540		9,649		(47,864)		(47,864)		L	07/07/2016.
37045V	12 6			3,621.000	57,538	15.890	57,538	60,872				(27,194)		(27,194)		L	12/24/2013.
446413	10 6			19.000	3,616	190.310	3,616	610		57		(862)		(862)		L	11/01/2011.
451100	10 1			300.000	17,124	57.080	17,124	32,266		2,100		1,224		1,224		L	02/14/2014.
46625H	10 0			8,967.000	875,359	97.620	875,359	57,803		22,238		(83,572)		(83,572)		L	06/03/2013.
49456B	10 1			134.000	2,061	15.380	2,061	1,832		97		(360)		(360)		L	05/31/2012.
501921	10 0			1,311.000	2	0.002	2	2						0		U	10/14/1993.
50218P	10 7			162.000	1,134	7.000	1,134	5,782		168		(1,320)		(1,320)		L	10/19/2016.
535782	10 6			1,500.000	15	0.010	15	105				(68)		(68)		L	11/04/2013.
573331	10 5			600.000	6,168	10.280	6,168	25,722		1,200		(2,232)		(2,232)		L	02/11/2014.
583928	10 6			2,500.000	11,725	4.690	11,725	33,674				2,900		2,900		L	01/20/2014.
629377	50 8			102.000	4,039	39.600	4,039	2,820		12		1,134		1,134		L	10/09/2015.
64828T	20 1			1,700.000	24,157	14.210	24,157	21,998	850	3,400		(6,239)		(6,239)		L	02/11/2015.
666807	10 2			118.000	28,898	244.900	28,898	4,905		555		(7,317)		(7,317)		L	12/31/2003.
67551U	10 5			1,200.000	1,104	0.920	1,104	3,540		156		(1,896)		(1,896)		L	09/16/2014.
680223	10 4			1,000.000	20,570	20.570	20,570	14,806		1,780		(810)		(810)		L	02/11/2015.
681936	10 0			800.000	28,120	35.150	28,120	32,561		2,112		6,088		6,088		L	02/27/2015.
68571X	10 3			1,500.000	9,585	6.390	9,585	19,020	120	1,695		(4,335)		(4,335)		L	09/16/2014.
74348T	10 2			3,000.000	18,930	6.310	18,930	31,944	180	2,160		(1,290)		(1,290)		L	08/07/2014.
74967R	10 6			16.000	849	53.080	849	190		18		(100)		(100)		L	01/04/2016.
81721M	10 9			1,500.000	17,580	11.720	17,580	35,165		2,340		(11,145)		(11,145)		L	05/15/2014.
842587	10 7			500.000	21,960	43.920	21,960	23,452		1,190		(2,085)		(2,085)		L	02/27/2015.
85571B	10 5			1,700.000	33,507	19.710	33,507	40,647	816	3,264		(2,788)		(2,788)		L	02/11/2014.
86183Q	10 0			700.000	1,470	2.100	1,470	20,398				(3,122)		(3,122)		L	10/15/2015.

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

1	2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
			3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description		Code	gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
880349 10 5	TENNECO CL A ORD.....				342.000	9,367	27.390	9,367	3,989		342		(10,653)		(10,653)		L	01/18/2000.
92240M 10 8	VECTOR GROUP ORD.....				1,214.000	11,812	9.730	11,812	22,436		1,873		(14,063)		(14,063)		L	02/11/2015.
961214 30 1	WESTPAC BANKING ADR REP 1 ORD.....		C		500.000	8,735	17.470	8,735	14,361		1,040		(3,455)		(3,455)		L	09/06/2013.
98389B 10 0	XCEL ENERGY ORD.....				9,000.000	443,430	49.270	443,430	153,900	3,420	13,500		10,440		10,440		L	11/04/2004.
G9078F 10 7	TRITON INTERNATIONAL ORD.....		D		700.000	21,749	31.070	21,749	26,915		1,407		(4,466)		(4,466)		L	10/05/2016.
Y62151 10 8	NAVIOS MARITIME CONTAINERS ORD.....		D		13.000	37	2.830	37	52				(15)		(15)		L	12/03/2018.
Y62267 10 2	NAVIOS MARITIME PARTNERS UNT.....		D		2,700.000	2,292	0.849	2,292	47,118		216		(4,080)		(4,080)		L	09/16/2014.
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated).....						5,597,605	XXX	5,597,605	2,371,593	16,912	169,388	0	(2,044,868)	0	(2,044,868)	0	XXX	XXX
Common Stocks - Mutual Funds																		
01859M 30 9	AB HIGH INCOME C.....				5,958.833	46,956	7.880	46,956	50,777	241	2,823		(6,256)		(6,256)		U	11/04/2011.
27829C 10 5	EATON VANCE TX-MG GL B-W.....				7,550.000	71,952	9.530	71,952	151,000		8,245		1,133		1,133		L	10/05/2016.
27829F 10 8	EATON VANCE TXMGDGLDVEIN.....				1,650.000	12,309	7.460	12,309	25,355		1,505		(7,359)		(7,359)		L	10/05/2016.
453320 10 3	AMERICAN FUNDS INC A.....				3,516.720	72,550	20.630	72,550	40,653		2,434		(9,636)		(9,636)		U	12/31/2002.
56062F 47 5	MAINSTAY:MK EM DB A.....				5,901.809	62,146	10.530	62,146	66,207		2,811		(1,712)		(1,712)		L	04/24/2017.
72369G 10 8	PIONEER GL HI YLD A.....		C		7,431.216	60,713	8.170	60,713	71,691	271	3,367		(6,837)		(6,837)		U	12/27/2006.
880208 10 3	TEMPLETON GL BOND A.....				3,928.739	44,395	11.300	44,395	51,092		2,899		(2,318)		(2,318)		U	01/13/2010.
9299999. Total - Common Stocks - Mutual Funds.....						371,020	XXX	371,020	456,775	512	24,083	0	(32,985)	0	(32,985)	0	XXX	XXX
9799999. Total - Common Stock.....						5,968,624	XXX	5,968,624	2,828,368	17,424	193,470	0	(2,077,853)	0	(2,077,853)	0	XXX	XXX
9899999. Total Common and Preferred Stock.....						8,169,953	XXX	8,043,512	5,029,696	21,536	317,462	0	(2,077,853)	11,518	(2,089,371)	0	XXX	XXX

E12.1

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....5, the total \$ value (included in Column 8) of all such issues \$.....224,615.

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. Special Revenue and Special Assessment								
646136 XR 7	NEW JERSEY ST TRANSN TR FD AUTH.....		01/23/2018.....	BAIRD, ROBERT W., & COMPANY IN.....		2,641,994	2,000,000	13,877
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					2,641,994	2,000,000	13,877
Bonds - Industrial and Miscellaneous								
024836 AD 0	AMERICAN CAMPUS COMMUNITIES OPERATING PA.....		04/13/2018.....	KEYBANC CAPITAL MARKETS INC.....		2,852,040	3,000,000	56,490
052769 AD 8	AUTODESK INC.....		09/11/2018.....	KEYBANC CAPITAL MARKETS INC.....		2,545,303	2,524,000	26,993
05329W AN 2	AUTONATION INC.....		07/18/2018.....	KEYBANC CAPITAL MARKETS INC.....		1,899,520	2,000,000	12,639
09256B AE 7	BLACKSTONE HOLDINGS FINANCE CO LLC.....		01/18/2018.....	BAIRD, ROBERT W., & COMPANY IN.....		1,873,329	1,430,000	38,977
093662 AG 9	BLOCK FINANCIAL LLC.....		08/29/2018.....	KEYBANC CAPITAL MARKETS INC.....		2,036,900	2,000,000	43,750
096630 AF 5	BOARDWALK PIPELINES LP.....		01/08/2018.....	KEYBANC CAPITAL MARKETS INC.....		2,039,640	2,000,000	43,264
118230 AR 2	BUCKEYE PARTNERS LP.....		01/18/2018.....	KEYBANC CAPITAL MARKETS INC.....		1,979,440	2,000,000	14,208
12505B AC 4	CBRE SERVICES INC.....		09/20/2018.....	KEYBANC CAPITAL MARKETS INC.....		2,095,320	2,000,000	2,625
12541W AA 8	C.H. ROBINSON WORLDWIDE INC.....		04/26/2018.....	RAYMOND JAMES & ASSOCIATES.....		2,969,820	3,000,000	6,650
14040H BK 0	CAPITAL ONE FINANCIAL CORP.....		03/13/2018.....	KEYBANC CAPITAL MARKETS INC.....		1,908,100	2,000,000	9,792
169905 AE 6	CHOICE HOTELS INTERNATIONAL INC.....		12/11/2018.....	KEYBANC CAPITAL MARKETS INC.....		2,077,880	2,000,000	51,750
22822V AB 7	CROWN CASTLE INTERNATIONAL CORP.....		07/18/2018.....	KEYBANC CAPITAL MARKETS INC.....		2,005,740	2,000,000	38,319
23331A BG 3	D.R. HORTON INC.....		12/11/2018.....	KEYBANC CAPITAL MARKETS INC.....		2,022,160	2,000,000	31,139
25389J AT 3	DIGITAL REALTY TRUST LP.....		07/18/2018.....	BAIRD, ROBERT W., & COMPANY IN.....		2,026,780	2,000,000	7,169
25466A AJ 0	DISCOVER BANK.....		06/06/2018.....	RAYMOND JAMES & ASSOCIATES.....		2,782,380	3,000,000	37,663
25470D AS 8	DISCOVERY COMMUNICATIONS LLC.....		01/18/2018.....	KEYBANC CAPITAL MARKETS INC.....		3,123,510	3,000,000	50,417
26884U AD 1	EPR PROPERTIES.....		01/08/2018.....	KEYBANC CAPITAL MARKETS INC.....		2,020,920	2,000,000	9,750
30251B AB 4	FMR LLC.....		07/17/2018.....	RAYMOND JAMES & ASSOCIATES.....		3,817,140	3,000,000	34,400
361448 AY 9	GATX CORP.....		06/22/2018.....	KEYBANC CAPITAL MARKETS INC.....		2,778,960	3,000,000	27,354
44107T AV 8	HOST HOTELS & RESORTS LP.....		10/09/2018.....	KEYBANC CAPITAL MARKETS INC.....		1,932,900	2,000,000	25,778
448579 AG 7	HYATT HOTELS CORP.....		09/14/2018.....	BAIRD, ROBERT W., & COMPANY IN.....		2,981,760	3,000,000	11,667
49456B AP 6	KINDER MORGAN INC.....		03/13/2018.....	RAYMOND JAMES & ASSOCIATES.....		1,972,080	2,000,000	3,344
521865 AY 1	LEAR CORP.....		04/26/2018.....	KEYBANC CAPITAL MARKETS INC.....		1,913,031	2,005,000	9,524
524901 AV 7	LEGG MASON INC.....		08/29/2018.....	KEYBANC CAPITAL MARKETS INC.....		2,067,940	2,000,000	43,806
529043 AD 3	LEXINGTON REALTY TRUST.....		09/21/2018.....	KEYBANC CAPITAL MARKETS INC.....		983,810	1,000,000	12,222
53227J AA 2	LIFE STORAGE LP.....		04/13/2018.....	KEYBANC CAPITAL MARKETS INC.....		2,898,300	3,000,000	41,979
571903 AX 1	STARWOOD HOTELS & RESORTS WORLDWIDE INC.....		04/27/2018.....	KEYBANC CAPITAL MARKETS INC.....		3,009,720	3,000,000	11,250
573284 AQ 9	MARTIN MARIETTA MATERIALS INC.....		04/26/2018.....	KEYBANC CAPITAL MARKETS INC.....		1,882,980	2,000,000	28,558
574599 BJ 4	MASCO CORP.....		12/11/2018.....	KEYBANC CAPITAL MARKETS INC.....		3,005,490	3,000,000	26,700
617446 7X 1	MORGAN STANLEY.....		09/21/2018.....	KEYBANC CAPITAL MARKETS INC.....		2,079,420	2,000,000	33,611
61945C AD 5	MOSAIC CO.....		01/26/2018.....	KEYBANC CAPITAL MARKETS INC.....		2,209,680	2,000,000	22,708
631103 AG 3	NASDAQ INC.....		05/14/2018.....	KEYBANC CAPITAL MARKETS INC.....		1,930,260	2,000,000	29,089
636180 BN 0	NATIONAL FUEL GAS CO.....		03/13/2018.....	KEYBANC CAPITAL MARKETS INC.....		1,933,440	2,000,000	
651229 AW 6	NEWELL RUBBERMAID INC.....		03/13/2018.....	KEYBANC CAPITAL MARKETS INC.....		1,955,620	2,000,000	38,267
655664 AH 3	NORDSTROM, INC.....		01/26/2018.....	KEYBANC CAPITAL MARKETS INC.....		2,210,900	2,000,000	52,125
680223 AK 0	OLD REPUBLIC INTERNATIONAL CORP.....		06/06/2018.....	KEYBANC CAPITAL MARKETS INC.....		2,898,240	3,000,000	32,938
681936 BF 6	OMEGA HEALTHCARE INVESTORS INC.....		02/09/2018.....	RAYMOND JAMES & ASSOCIATES.....		1,930,120	2,000,000	33,000
68217F AA 0	OMNICOM GROUP INC.....		10/09/2018.....	KEYBANC CAPITAL MARKETS INC.....		1,891,480	2,000,000	35,200
709599 AW 4	PENSKE TRUCK LEASING CO LP.....		06/22/2018.....	KEYBANC CAPITAL MARKETS INC.....		1,875,140	2,000,000	7,744
749685 AV 5	RPM INTERNATIONAL INC.....		07/17/2018.....	RAYMOND JAMES & ASSOCIATES.....		2,871,180	3,000,000	38,750
7591EP AE 0	REGIONS FINANCIAL CORP.....		02/09/2018.....	RAYMOND JAMES & ASSOCIATES.....		2,407,950	1,800,000	23,231
844741 AN 8	SOUTHWEST AIRLINES CO.....		08/02/2018.....	KEYBANC CAPITAL MARKETS INC.....		3,206,606	2,650,000	84,147

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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
862121 AA 8	STORE CAPITAL CORP.....			04/13/2018.....	KEYBANC CAPITAL MARKETS INC.....			2,988,750	3,000,000	12,000
87165B AM 5	SYNCHRONY FINANCIAL.....			03/13/2018.....	RAYMOND JAMES & ASSOCIATES.....			1,904,260	2,000,000	22,822
92277G AL 1	VENTAS REALTY LP.....			05/14/2018.....	KEYBANC CAPITAL MARKETS INC.....			2,395,500	2,500,000	12,031
929160 AT 6	VULCAN MATERIALS CO.....			07/13/2018.....	KEYBANC CAPITAL MARKETS INC.....			2,500,048	2,561,000	29,409
92936U AA 7	W. P. CAREY INC.....			08/29/2018.....	KEYBANC CAPITAL MARKETS INC.....			864,119	850,000	16,292
95040Q AC 8	WELLTOWER INC.....			05/15/2018.....	RAYMOND JAMES & ASSOCIATES.....			1,962,520	2,000,000	10,861
960386 AN 0	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP.....			10/09/2018.....	KEYBANC CAPITAL MARKETS INC.....			1,981,160	2,000,000	6,225
960413 AT 9	WESTLAKE CHEMICAL CORP.....			10/09/2018.....	KEYBANC CAPITAL MARKETS INC.....			1,874,740	2,000,000	11,200
3899999	Total - Bonds - Industrial and Miscellaneous.....							113,374,025	112,320,000	1,309,827
8399997	Total - Bonds - Part 3.....							116,016,018	114,320,000	1,323,704
8399999	Total - Bonds.....							116,016,018	114,320,000	1,323,704
Common Stocks - Industrial and Miscellaneous										
Y62151 10 8	NAVIOS MARITIME CONTAINERS ORD.....		D.....	12/03/2018.....	PNC CAPITAL MKTS.....		13,500	54	XXX	
9099999	Total - Common Stocks - Industrial and Miscellaneous.....							54	XXX	0
9799997	Total - Common Stocks - Part 3.....							54	XXX	0
9799999	Total - Common Stocks.....							54	XXX	0
9899999	Total - Preferred and Common Stocks.....							54	XXX	0
9999999	Total - Bonds, Preferred and Common Stocks.....							116,016,072	XXX	1,323,704

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	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																				
36202A	P7 6		12/01/2018	Paydown		780	780	772	774		6		6		780		0	0	36	11/20/2022
36202A	S9 9		12/01/2018	Paydown		545	545	541	543		3		3		545		0	0	15	12/20/2022
36202A	TA 5		12/01/2018	Paydown		434	434	432	432		1		1		434		0	0	15	12/20/2022
36202A	YU 5		12/01/2018	Paydown		222	222	221	221		1		1		222		0	0	8	01/20/2023
36202B	3Z 6		12/01/2018	Paydown		99	99	97	99		1		1		99		0	0	4	05/20/2024
36202B	ED 3		12/01/2018	Paydown		1,325	1,325	1,324	1,324		1		1		1,325		0	0	40	04/20/2023
36202B	GP 4		07/20/2018	Paydown		48	48	48	53		(5)		(5)		48		0	0	1	12/20/2018
36202B	HT 5		12/01/2018	Paydown		241	241	241	240		0		0		241		0	0	8	05/20/2023
36202B	KZ 7		12/01/2018	Paydown		280	280	280	279		1		1		280		0	0	9	06/20/2023
36202B	NF 8		12/01/2018	Paydown		69	69	69	69		0		0		69		0	0	3	11/20/2019
36202B	WV 3		12/01/2018	Paydown		72	72	72	72		0		0		72		0	0	3	02/20/2021
36202C	6J 7		12/01/2018	Paydown		436	436	476	475		(40)		(40)		436		0	0	13	11/20/2028
36202C	BM 4		12/01/2018	Paydown		570	570	570	569		1		1		570		0	0	29	06/20/2022
36202C	CE 1		12/01/2018	Paydown		169	169	168	168		0		0		169		0	0	6	09/20/2024
36202C	EM 1		12/01/2018	Paydown		367	367	365	364		3		3		367		(0)	(0)	24	01/20/2025
36202C	HH 9		12/01/2018	Paydown		35	35	35	35		0		0		35		0	0	1	07/20/2025
36202D	5F 4		12/01/2018	Paydown		247	247	280	280		(34)		(34)		247		0	0	6	04/20/2034
36203J	LM 7		12/01/2018	Paydown		528	528	548	553		(24)		(24)		528		(0)	(0)	16	06/15/2023
36204F	NB 6		12/01/2018	Paydown		202	202	201	202		1		1		202		0	0	7	03/15/2024
36204Q	G3 8		12/01/2018	Paydown		97	97	97	97		(0)		(0)		97		0	0	4	05/15/2024
36204U	C7 4		12/01/2018	Paydown		95	95	98	96		(1)		(1)		95		0	0	3	04/15/2024
36204W	CP 0		12/01/2018	Paydown		645	645	643	644		1		1		645		0	0	23	04/15/2024
36205J	5T 8		12/01/2018	Paydown		69	69	67	68		1		1		69		(0)	(0)	2	08/15/2024
36205K	JU 7		12/01/2018	Paydown		145	145	145	145		0		0		145		0	0	6	12/15/2024
36207R	3A 1		12/01/2018	Paydown		12	12	12	12		0		0		12		0	0	0	02/15/2027
362153	KP 2		12/01/2018	Paydown		696	696	692	694		2		2		696		0	0	36	01/15/2019
362165	LL 4		12/01/2018	Paydown		150	150	150	150		0		0		150		0	0	5	04/15/2023
362166	QW 3		12/01/2018	Paydown		650	650	647	647		2		2		650		0	0	24	01/15/2022
36218N	LR 0		03/01/2018	Paydown		17	17	17	17		0		0		17		0	0	0	08/15/2018
36220Q	L2 4		04/16/2018	Paydown		12	12	8	12		0		0		12		1	1	0	03/15/2020
36223F	B4 2		12/01/2018	Paydown		1,212	1,212	1,216	1,213		(0)		(0)		1,212		0	0	52	05/15/2021
36223F	Q7 9		12/01/2018	Paydown		314	314	313	313		1		1		314		(0)	(0)	10	03/15/2022
36223N	XC 3		12/01/2018	Paydown		1,474	1,474	1,470	1,470		3		3		1,474		0	0	66	08/15/2022
36223S	V5 9		12/01/2018	Paydown		430	430	430	429		1		1		430		0	0	17	12/15/2021
36224G	S5 8		12/01/2018	Paydown		64	64	64	64		(0)		(0)		64		0	0	2	08/15/2022
36224H	MD 5		12/01/2018	Paydown		410	409	406	408		2		2		409		0	0	15	12/15/2022
36224K	PH 6		12/01/2018	Paydown		4,294	4,294	4,274	4,275		19		19		4,294		0	0	154	10/15/2022
36224L	MC 8		12/01/2018	Paydown		1,645	1,645	1,638	1,638		8		8		1,645		0	0	54	10/15/2022
36224M	UL 7		12/01/2018	Paydown		1,197	1,197	1,194	1,195		3		3		1,197		(0)	(0)	40	10/15/2022
36224P	MD 7		12/01/2018	Paydown		1,224	1,224	1,199	1,211		13		13		1,224		0	0	41	11/15/2022
38373Q	2D 2		12/01/2018	Paydown		1,372	1,372	1,516	1,461		(89)		(89)		1,372		(0)	(0)	39	06/20/2033

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
312905 Z7 0	FHR 1087 I - CMO/RMBS		12/01/2018	Paydown		955	955	949	954		.2		2		955		.0	.0	.42	06/15/2021.
312905 ZR 6	FHR 1080 E - CMO/RMBS		12/01/2018	Paydown		15	15	15	15		.0		0		15		(.0)	(.0)	.0	05/15/2021.
312906 RX 0	FHR 1119 H - CMO/RMBS		12/01/2018	Paydown		272	272	272	272		.0		0		272		.0	.0	.9	08/15/2021.
312906 VS 6	FHR 1122 G - CMO/RMBS		12/01/2018	Paydown		670	670	669	670				0		670		.0	.0	.23	08/15/2021.
312909 3W 2	FHR 1250 J - CMO/RMBS		12/01/2018	Paydown		793	793	791	792		.1		1		793		.0	.0	.26	05/15/2022.
312910 3Q 3	FHR 1311 K - CMO/RMBS		12/01/2018	Paydown		2,272	2,272	2,249	2,267		.5		5		2,272		.0	.0	.74	07/15/2022.
312910 B6 8	FHR 1312 I - CMO/RMBS		12/01/2018	Paydown		959	959	953	957		.2		2		959		.0	.0	.37	07/15/2022.
312912 AP 3	FHR 1367 KA - CMO/RMBS		12/01/2018	Paydown		7,287	7,287	7,245	7,277		.10		10		7,287		.0	.0	.195	09/15/2022.
312913 QR 0	FHR 1439 I - CMO/RMBS		12/01/2018	Paydown		2,181	2,181	2,181	2,181				0		2,181		.0	.0	.80	11/15/2022.
312913 WW 2	FHG G4 D - CMO/RMBS		12/01/2018	Paydown		1,212	1,212	1,205	1,211		.1		1		1,212		.0	.0	.46	12/25/2022.
312914 DS 0	FHR 1459 M - CMO/RMBS		12/01/2018	Paydown		2,560	2,560	2,559	2,559		.0		0		2,560		.0	.0	.86	01/15/2023.
312914 VY 7	FHR 1474 E - CMO/RMBS		12/01/2018	Paydown		200	200	200	200				0		200		.0	.0	.7	02/15/2023.
31293A 5H 7	FH C15348 - RMBS		12/01/2018	Paydown		23	23	32	28		(5)		(5)		23		.0	.0	.1	09/01/2028.
3133T0 J7 0	FHR 1578 K - CMO/RMBS		12/01/2018	Paydown		37,395	37,395	37,352	37,385		.10		10		37,395		.0	.0	1,128	09/15/2023.
3133T1 FB 3	FHR 1577 PV - CMO/RMBS		12/01/2018	Paydown		15,798	15,798	15,759	15,789		.9		9		15,798		.0	.0	.388	09/15/2023.
3133T3 PK 8	FHR 1652 PL - CMO/RMBS		12/01/2018	Paydown		25,394	25,394	25,394	25,394				0		25,394		.0	.0	.784	01/15/2024.
31340Y PX 1	FHR 44 F - CMO/RMBS		12/16/2018	Paydown		118	117	124	124		(7)		(7)		117		.0	.0	.6	05/15/2020.
31358E 2N 1	FNR 90103 K - CMO/RMBS		12/01/2018	Paydown		634	634	634	634		.0		0		634		.0	.0	.20	09/25/2020.
31358E 5A 6	FNR 90110 H - CMO/RMBS		12/01/2018	Paydown		252	252	251	251		.0		0		252		.0	.0	.10	09/25/2020.
31358E 7W 6	FNR 90109 J - CMO/RMBS		12/01/2018	Paydown		2,036	2,036	2,034	2,035		.0		0		2,036		.0	.0	.70	09/25/2020.
31358E WY 4	FNR 9086 H - CMO/RMBS		12/01/2018	Paydown		98	98	99	99		(1)		(1)		98		.0	.0	.2	07/25/2020.
31358F 4E 6	FNR 9121 J - CMO/RMBS		12/01/2018	Paydown		710	710	710	710		.0		0		710		.0	.0	.24	03/25/2021.
31358K F3 7	FNR 91162 GA - CMO/RMBS		12/01/2018	Paydown		703	702	702	702		.0		0		702		.0	.0	.26	12/25/2021.
31358M WZ 3	FNR 9249 L - CMO/RMBS		12/01/2018	Paydown		3,849	3,849	3,844	3,848		.1		1		3,849		.0	.0	.111	04/25/2022.
31358P D2 0	FNR 92135 L - CMO/RMBS		12/01/2018	Paydown		652	652	652	652				0		652		.0	.0	.22	08/25/2022.
31358P HT 7	FNR G9235 E - CMO/RMBS		12/01/2018	Paydown		4,677	4,677	4,649	4,670		.8		8		4,677		.0	.0	.163	07/25/2022.
31358P HV 2	FNR G9235 EB - CMO/RMBS		12/01/2018	Paydown		1,637	1,637	1,620	1,632		.5		5		1,637		.0	.0	.57	07/25/2022.
31358P MX 2	FNR 92149 H - CMO/RMBS		12/01/2018	Paydown		13,662	13,662	13,662	13,662		(0)		(0)		13,662		.0	.0	.516	08/25/2022.
31358Q AN 5	FNR 92161 H - CMO/RMBS		12/01/2018	Paydown		2,906	2,906	2,906	2,906				0		2,906		.0	.0	.90	09/25/2022.
31358Q BR 5	FNR G9253 J - CMO/RMBS		12/01/2018	Paydown		2,556	2,556	2,530	2,548		.8		8		2,556		.0	.0	.70	09/25/2022.
31358Q HC 2	FNR 92159 PL - CMO/RMBS		12/01/2018	Paydown		1,868	1,868	1,856	1,865		.3		3		1,868		.0	.0	.64	09/25/2022.
31358R BM 4	FNR 92195 C - CMO/RMBS		12/01/2018	Paydown		2,904	2,904	2,899	2,902		.1		1		2,904		.0	.0	.98	10/25/2022.
31358T 4H 9	FNR 9321 KA - CMO/RMBS		12/01/2018	Paydown		1,056	1,056	1,100	1,056				0		1,056		(.0)	(.0)	.38	03/25/2023.
31359B PE 1	FNR 93122 M - CMO/RMBS		12/01/2018	Paydown		12,507	12,507	12,387	12,478		.29		29		12,507		.0	.0	.350	07/25/2023.
31359D 6L 2	FNR 93178 PK - CMO/RMBS		12/01/2018	Paydown		12,374	12,374	12,366	12,372		.1		1		12,374		.0	.0	.375	09/25/2023.
31359E YT 2	FNR 93199 PX - CMO/RMBS		12/01/2018	Paydown		23,838	23,838	23,784	23,823		.16		16		23,838		.0	.0	.709	10/25/2023.
31359H JE 5	FNR 9455 H - CMO/RMBS		12/01/2018	Paydown		18,279	18,279	17,730	18,161		.118		118		18,279		.0	.0	.585	03/25/2024.
31359H Q8 0	FNR G946 PY - CMO/RMBS		12/01/2018	Paydown		472	472	486	506		(35)		(35)		472		.0	.0	.16	05/17/2024.
313602 Q2 3	FNR 8958 G - CMO/RMBS		12/01/2018	Paydown		80	80	80	80		.0		0		80		.0	.0	.2	09/25/2019.
313603 LN 0	FNR 8996 H - CMO/RMBS		12/01/2018	Paydown		608	608	608	608		.0		0		608		.0	.0	.27	12/25/2019.
313614 WE 5	FN 050145 - RMBS		11/01/2018	VARIOUS		13	13	13	13		.0		0		13		.0	.0	.1	11/01/2018.
313614 WL 9	FN 050151 - RMBS		12/01/2018	VARIOUS		25	24	25	24		.0		0		24		.0	.0	.1	12/01/2018.

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Contractual Maturity Date
31367W	HL 8	FN 181235 - RMBS	12/01/2018	Paydown		135	135	151	143		(7)		(7)		135			0	5	10/01/2022
31368K	LD 6	FN 192124 - RMBS	12/01/2018	Paydown		454	454	454	453		1		1		454		0	0	17	12/01/2022
3137A0	2Q 7	FHR 3680B LC - CMO/RMBS	01/16/2018	Paydown		403	403	419	413		(11)		(11)		403		0	0	2	06/15/2040
31389N	EZ 4	FN 630252 - RMBS	12/01/2018	Paydown		256	256	256	282		(27)		(27)		256		(0)	(0)	3	03/01/2032
31392C	CN 2	FNR 0222A GQ - CMO/RMBS	12/01/2018	Paydown		775	775	818	943		(168)		(168)		775		(0)	(0)	27	04/25/2032
31392C	CS 1	FNR 0222A GC - CMO/RMBS	12/01/2018	Paydown		6,683	6,683	7,228	7,036		(353)		(353)		6,683		0	0	228	04/25/2032
31392E	JK 7	FNR 0253E EL - CMO/RMBS	12/01/2018	Paydown		10,240	10,240	11,251	10,904		(664)		(664)		10,240		0	0	346	09/25/2032
31392J	6V 6	FNR 0323D CH - CMO/RMBS	12/01/2018	Paydown		731	731	742	760		(29)		(29)		731		0	0	15	04/25/2033
31392U	BG 8	FHR 2505B D - CMO/RMBS	12/01/2018	Paydown		3,451	3,451	3,753	3,719		(268)		(268)		3,451		0	0	85	09/15/2032
31393A	6C 6	FNR 0339B MT - CMO/RMBS	12/01/2018	Paydown		35,383	35,383	35,383	35,383		0		0		35,383		0	0	891	05/25/2023
31393B	D6 9	FNR 0341E PN - CMO/RMBS	12/01/2018	Paydown		850	850	875	936		(87)		(87)		850		0	0	20	05/25/2033
31393D	2D 2	FNR 0375B LL - CMO/RMBS	05/25/2018	Call @ 100.00		1,000	1,000	1,000	1,000		0		0		1,000		0	0	17	08/25/2033
31393F	MH 6	FHR 2523B AP - CMO/RMBS	12/01/2018	Paydown		4,775	4,775	5,169	5,099		(324)		(324)		4,775		(0)	(0)	115	11/15/2032
31393F	PW 0	FHR 2544D KE - CMO/RMBS	12/01/2018	Paydown		1,008	1,008	1,053	1,117		(109)		(109)		1,008		0	0	22	12/15/2032
31393F	ZW 9	FHR 2531B PM - CMO/RMBS	12/01/2018	Paydown		346	346	360	402		(56)		(56)		346		0	0	7	12/15/2032
31393H	FH 0	FHR 2543M LL - CMO/RMBS	08/15/2018	Call @ 100.00		1,000	1,000	1,010	1,013		(0)		(0)		1,013		(13)	(13)	32	12/15/2032
31393J	3Z 9	FHR 2554C MN - CMO/RMBS	12/01/2018	Paydown		919	919	965	999		(80)		(80)		919		(0)	(0)	25	01/15/2033
31393L	FT 5	FHR 2564D AC - CMO/RMBS	12/01/2018	Paydown		5,339	5,339	5,659	5,794		(455)		(455)		5,339		0	0	138	02/15/2033
31393Q	XY 3	FHR 2610C VB - CMO/RMBS	12/01/2018	Paydown		15,285	15,285	15,011	15,188		98		98		15,285		0	0	377	07/15/2024
31393U	JE 4	FNR 03127B EG - CMO/RMBS	12/01/2018	Paydown		1,101	1,101	1,266	1,200		(99)		(99)		1,101		0	0	44	12/25/2033
31393X	SN 8	FNR 0425A UC - CMO/RMBS	12/01/2018	Paydown		2,191	2,191	2,295	2,267		(76)		(76)		2,191		0	0	55	04/25/2034
31394A	WJ 1	FNR 0460C AB - CMO/RMBS	12/01/2018	Paydown		1,579	1,579	1,682	1,629		(49)		(49)		1,579		0	0	52	04/25/2034
31394C	BT 8	FNR 053A CE - CMO/RMBS	08/01/2018	Paydown		3,345	3,345	3,395	3,352		(7)		(7)		3,345		0	0	59	08/25/2034
31394D	SU 5	FNR 0538C TC - CMO/RMBS	12/01/2018	Paydown		1,132	1,132	1,211	1,185		(53)		(53)		1,132		0	0	59	05/25/2035
31394K	R8 9	FHR 2696A DG - CMO/RMBS	12/01/2018	Paydown		1,673	1,673	1,756	1,760		(87)		(87)		1,673		0	0	40	10/15/2033
31394P	VY 6	FHR 2743A PH - CMO/RMBS	12/01/2018	Paydown		401	401	415	427		(25)		(25)		401		0	0	11	02/15/2034
31394U	S6 0	FNR 05110B GL - CMO/RMBS	12/01/2018	Paydown		1,088	1,088	1,231	1,195		(107)		(107)		1,088		0	0	53	12/25/2035
31394Y	H9 8	FHR 2793A PE - CMO/RMBS	12/01/2018	Paydown		871	871	932	935		(64)		(64)		871		(0)	(0)	20	05/15/2034
31395T	M9 2	FHR 2963B DE - CMO/RMBS	12/01/2018	Paydown		3,449	3,449	3,742	3,656		(207)		(207)		3,449		(0)	(0)	97	04/15/2035
31396F	WU 3	FHR 3081B CQ - CMO/RMBS	12/01/2018	Paydown		3,589	3,589	3,906	3,951		(362)		(362)		3,589		0	0	93	12/15/2035
31396J	2C 8	FHR 3126D CY - CMO/RMBS	12/01/2018	Paydown		6,082	6,082	6,632	6,971		(889)		(889)		6,082		0	0	127	03/15/2036
31396L	3T 5	FNR 06114E HE - CMO/RMBS	12/01/2018	Paydown		1,389	1,389	1,459	1,444		(55)		(55)		1,389		(0)	(0)	31	12/25/2036
31396P	FP 1	FNR 06124B B - CMO/RMBS	12/01/2018	Paydown		12,704	12,704	14,445	14,718		(2,013)		(2,013)		12,704		0	0	324	01/25/2037
31396R	2H 9	FHR 3152F LB - CMO/RMBS	12/01/2018	Paydown		2,596	2,596	2,843	2,720		(124)		(124)		2,596		(0)	(0)	70	05/15/2026
31396W	QN 9	FNR 0772B B - CMO/RMBS	12/01/2018	Paydown		1,998	1,998	2,188	2,204		(205)		(205)		1,998		0	0	43	07/25/2037
31396W	QT 6	FNR 0772D DB - CMO/RMBS	12/01/2018	Paydown		678	678	708	821		(143)		(143)		678		0	0	16	07/25/2037
31396W	Y8 3	FNR 0776F EB - CMO/RMBS	12/01/2018	Paydown		276	276	291	368		(91)		(91)		276		(0)	(0)	6	08/25/2037
31397B	2W 0	FHR 3213B PE - CMO/RMBS	12/01/2018	Paydown		10,417	10,417	11,270	11,915		(1,498)		(1,498)		10,417		0	0	244	09/15/2036
31397E	QH 1	FHR 3270A AT - CMO/RMBS	12/01/2018	Paydown		594	594	630	733		(139)		(139)		594		0	0	8	01/15/2037
31397J	LW 2	FHR 3348B HT - CMO/RMBS	12/01/2018	Paydown		1,756	1,756	1,868	1,783		(27)		(27)		1,756		0	0	33	07/15/2037
31397J	VU 5	FHR 3349E MY - CMO/RMBS	12/01/2018	Paydown		2,700	2,700	2,855	3,078		(379)		(379)		2,700		0	0	64	07/15/2037

E14.3

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	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
31404B QG 0	FN 763755 - RMBS.....		12/01/2018.	Paydown.....		392	392	433	433				(42)		392			0	11	02/01/2034.
563039 AG 1	MANHATTAN KANS SALES TAX SPL OBLIG REV ..		12/01/2018.	Maturity @ 100.00.....		100,000	100,000	101,303	100,000				0	100,000			0	5,232	12/01/2018.	
958638 QK 7	WESTERN MICH UNIV REVS.....		11/15/2018.	Call @ 100.00.....		25,000	25,000	24,339	24,604		44		44	24,648		352	352	656	11/15/2024.	
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....					502,994	502,993	510,602	511,678	0	(9,059)	0	(9,059)	502,619	0	376	376	16,216	XXX	
Bonds - Industrial and Miscellaneous																				
00206R AJ 1	AT&T INC.....		02/01/2018.	Maturity @ 100.00.....		3,000,000	3,000,000	2,987,120	2,999,857		143		143	3,000,000			0	82,500	02/01/2018.	
00206R AR 3	AT&T INC.....		12/19/2018.	VARIOUS.....		4,545,659	4,525,000	4,857,966	4,575,086		(42,908)		(42,908)	4,532,178		(7,178)	(7,178)	373,509	02/15/2019.	
031162 AX 8	AMGEN INC.....		06/01/2018.	Maturity @ 100.00.....		3,000,000	3,000,000	3,024,420	3,001,336		(1,336)		(1,336)	3,000,000			0	92,250	06/01/2018.	
037411 AN 5	APACHE CORPORATION.....		02/01/2018.	Maturity @ 100.00.....		1,500,000	1,500,000	1,663,350	1,501,366		(1,366)		(1,366)	1,500,000			0	52,500	02/01/2018.	
075887 AT 6	BECTON, DICKINSON AND COMPANY.....		04/15/2018.	Maturity @ 100.00.....		5,000,000	5,000,000	4,746,130	4,992,510		7,490		7,490	5,000,000			0	122,500	04/15/2018.	
075887 BZ 1	BECTON DICKINSON AND CO.....		06/25/2018.	VARIOUS.....		5,196,407	5,000,000	5,000,000	5,026,710		(4,126)		(4,126)	5,022,584		(22,584)	(22,584)	303,963	01/15/2021.	
126117 AH 3	CNA FINANCIAL CORPORATION.....		01/15/2018.	Maturity @ 100.00.....		2,000,000	2,000,000	1,991,980	1,999,971		29		29	2,000,000			0	69,500	01/15/2018.	
13645R AH 7	CANADIAN PACIFIC RAILWAY CO.....		05/15/2018.	Maturity @ 100.00.....		25,000	25,000	30,480	25,385		(385)		(385)	25,000			0	817	05/15/2018.	
14428T BB 6	CARPENTER TECHNOLOGY CORPORATION.....		04/23/2018.	Maturity @ 100.00.....		1,000,000	1,000,000	1,000,000	1,000,000				0	1,000,000			0	36,399	04/23/2018.	
14912L 4D 0	CATERPILLAR FINANCIAL SERVICES CORPORATI		10/01/2018.	Maturity @ 100.00.....		10,000	10,000	9,666	9,976		24		24	10,000			0	707	10/01/2018.	
202795 GX 2	COMMONWEALTH EDISON COMPANY.....		07/15/2018.	Maturity @ 100.00.....		25,000	25,000	29,209	25,308		(308)		(308)	25,000			0	1,738	07/15/2018.	
219350 AS 4	CORNING INC.....		12/01/2018.	VARIOUS.....		25,445	25,000	27,731	25,473		(296)		(296)	25,177		(177)	(177)	2,101	05/15/2019.	
254063 AX 8	DILLARD'S, INC.....		01/15/2018.	Maturity @ 100.00.....		1,500,000	1,500,000	1,472,250	1,499,898		102		102	1,500,000			0	49,688	01/15/2018.	
254067 AH 4	DILLARD'S, INC.....		08/01/2018.	Maturity @ 100.00.....		1,000,000	1,000,000	1,035,350	1,001,860		(1,860)		(1,860)	1,000,000			0	71,300	08/01/2018.	
260543 BV 4	DOW CHEMICAL CO.....		05/15/2018.	Maturity @ 100.00.....		2,000,000	2,000,000	2,010,440	2,000,504		(504)		(504)	2,000,000			0	57,000	05/15/2018.	
26439R AC 0	SPECTRA ENERGY CAPITAL LLC.....		07/15/2018.	Maturity @ 100.00.....		10,000	10,000	11,168	10,083		(83)		(83)	10,000			0	675	07/15/2018.	
362320 AZ 6	GTE CORPORATION.....		04/15/2018.	Maturity @ 100.00.....		1,021,000	1,021,000	1,036,762	1,021,493		(493)		(493)	1,021,000			0	34,918	04/15/2018.	
41283D AB 9	HARLEY-DAVIDSON FUNDING CORP.....		06/15/2018.	Maturity @ 100.00.....		225,000	225,000	227,920	225,138		(138)		(138)	225,000			0	7,650	06/15/2018.	
416515 AU 8	HARTFORD FINANCIAL SERVICES GROUP INC		03/15/2018.	Maturity @ 100.00.....		57,000	57,000	59,508	57,168		(168)		(168)	57,000			0	1,796	03/15/2018.	
44643T AA 5	HUNTINGTON NATIONAL BANK (THE).....		06/15/2018.	Maturity @ 100.00.....		6,000,000	6,000,000	6,568,490	6,026,670		(26,670)		(26,670)	6,000,000			0	198,000	06/15/2018.	
50075N AV 6	MONDELEZ INTERNATIONAL INC.....		08/23/2018.	Maturity @ 100.00.....		25,000	25,000	27,786	25,240		(240)		(240)	25,000			0	1,531	08/23/2018.	
502413 AZ 0	L-3 COMMUNICATIONS CORP.....		07/06/2018.	KEYBANC CAPITAL MARKETS INC.....		77,864	75,000	82,184	77,484		(485)		(485)	76,998		(1,998)	(1,998)	6,337	07/15/2020.	
55265K 6V 6	MASTR 041 519 - CMO/RMBS.....		12/01/2018.	Paydown.....		3,081	3,081	3,081	3,081				0	3,081			0	45	02/25/2034.	
55265K X4 6	MASTR 0311 2A8 - CMO/RMBS.....		12/01/2018.	Paydown.....		3,256	3,256	3,243	3,399		(144)		(144)	3,256		(0)	(0)	74	12/25/2033.	
55266L AX 4	MBIA GLOBAL FUNDING LLC.....		07/01/2018.	Maturity @ 100.00.....		3,275,000	3,275,000	3,086,033	3,265,574		9,426		9,426	3,275,000			0	152,288	07/01/2018.	
58013M EE 0	MCDONALDS CORPORATION.....		03/01/2018.	Maturity @ 100.00.....		25,000	25,000	27,532	25,058		(58)		(58)	25,000			0	669	03/01/2018.	
590188 JF 6	BANK OF AMERICA CORP.....		07/15/2018.	Maturity @ 100.00.....		700,000	700,000	734,281	701,935		(1,935)		(1,935)	700,000			0	45,500	07/15/2018.	
61764X BE 4	MSBAM 15C21 A1 - CMBS.....		12/01/2018.	Paydown.....		103,189	103,189	103,391	103,373		(198)		(198)	103,175		14	14	775	03/17/2048.	
637432 CG 8	NATIONAL RURAL UTILITIES COOPERATIVE FIN		11/01/2018.	Maturity @ 100.00.....		795,000	795,000	763,757	792,455		2,545		2,545	795,000			0	52,073	11/01/2018.	
68389X AC 9	ORACLE CORP.....		04/15/2018.	Maturity @ 100.00.....		3,000,000	3,000,000	3,058,620	3,002,208		(2,208)		(2,208)	3,000,000			0	86,250	04/15/2018.	
70109H AH 8	PARKER HANNIFIN CORP.....		05/15/2018.	Maturity @ 100.00.....		1,220,000	1,220,000	1,245,315	1,221,202		(1,202)		(1,202)	1,220,000			0	33,550	05/15/2018.	
713448 BH 0	PEPSICO INC.....		06/01/2018.	Maturity @ 100.00.....		3,000,000	3,000,000	2,898,000	2,994,529		5,471		5,471	3,000,000			0	75,000	06/01/2018.	
74434T P4 3	PHMS 9363 A6 - CMO/RMBS.....		12/01/2018.	Paydown.....		412	412	409	411		1		1	412		(0)	(0)	14	01/25/2024.	
81619P AA 5	SELECT 031 CTF - ABS.....		12/15/2018.	Paydown.....		8,486	8,486	8,486	8,486				0	8,486			0	464	02/22/2033.	

E14.4

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
835415 AH 3	EL PASO LLC.....		02/01/2018	Maturity @ 100.00.....		1,170,000	1,170,000	1,163,822	1,169,951		49		49		1,170,000			0	40,950	02/01/2018
837004 BY 5	SOUTH CAROLINA ELECTRIC & GAS COMPANY.....		09/28/2018	Maturity @ 100.00.....		2,000,000	2,000,000	2,019,180	2,001,497		(1,313)		(1,313)		2,000,184		(184)	(184)	100,995	11/01/2018
87612F AB 9	TARGET CORPORATION.....		05/15/2018	Maturity @ 100.00.....		1,000,000	1,000,000	937,350	997,716		2,284		2,284		1,000,000			0	24,375	05/15/2018
931142 CJ 0	WAL-MART STORES INC.....		02/15/2018	Maturity @ 100.00.....		25,000	25,000	28,426	25,058		(58)		(58)		25,000			0	725	02/15/2018
969133 AM 9	WEYERHAEUSER CO.....		02/01/2018	Maturity @ 100.00.....		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	35,000	02/01/2018
3899999	Total - Bonds - Industrial and Miscellaneous.....					54,571,798	54,351,424	54,980,836	54,444,449	0	(60,918)	0	(60,918)	0	54,383,531	0	(32,107)	(32,107)	2,216,123	XXX
8399997	Total - Bonds - Part 4.....					55,387,510	55,167,134	55,813,141	55,278,976	0	(80,109)	0	(80,109)	0	55,198,868	0	(31,731)	(31,731)	2,240,619	XXX
8399999	Total - Bonds.....					55,387,510	55,167,134	55,813,141	55,278,976	0	(80,109)	0	(80,109)	0	55,198,868	0	(31,731)	(31,731)	2,240,619	XXX
Preferred Stocks - Industrial and Miscellaneous																				
74913G 50 1	QWEST CORP.....		09/04/2018	Call Redeem.....		1,500,000	37,500	40,256	40,256				0		40,256		(2,756)	(2,756)	2,428	XXX
8499999	Total - Preferred Stocks - Industrial and Miscellaneous.....					37,500	XXX	40,256	40,256	0	0	0	0	0	40,256	0	(2,756)	(2,756)	2,428	XXX
8999997	Total - Preferred Stocks - Part 4.....					37,500	XXX	40,256	40,256	0	0	0	0	0	40,256	0	(2,756)	(2,756)	2,428	XXX
8999999	Total - Preferred Stocks.....					37,500	XXX	40,256	40,256	0	0	0	0	0	40,256	0	(2,756)	(2,756)	2,428	XXX
Common Stocks - Industrial and Miscellaneous																				
00234P 10 2	AV HOMES ORD.....		10/03/2018	Not Available.....		2,393,000	51,450	XXX	20,374	39,843	(19,469)		(19,469)		20,374		31,076	31,076		XXX
03349M 10 5	ANDEAVOR ORD.....		10/04/2018	Not Available.....		62,000	9,441	XXX	3,588	7,089	(3,501)		(3,501)		3,588		5,853	5,853	110	XXX
758766 10 9	REGAL ENTERTAINMENT CL A ORD.....	C	03/01/2018	MERGER.....		1,000,000	23,000	XXX	19,625	23,010	(3,385)		(3,385)		19,625		3,375	3,375	220	XXX
92240M 10 8	VECTOR GROUP ORD.....		09/28/2018	PNC CAPITAL MKTS.....		0.850	12	XXX	16	18	(2)		(2)		16		(4)	(4)	1	XXX
Y62151 10 8	NAVIOS MARITIME CONTAINERS ORD.....	D	12/10/2018	PNC CAPITAL MKTS.....		0.500	2	XXX	2				0		2		(0)	(0)		XXX
9099999	Total - Common Stocks - Industrial and Miscellaneous.....					83,904	XXX	43,605	69,961	(26,358)	0	0	(26,358)	0	43,605	0	40,299	40,299	331	XXX
Common Stocks - Mutual Funds																				
453320 10 3	AMERICAN FUNDS INC A.....		12/19/2018	Unknown.....		3,102	XXX						0				3,102	3,102		XXX
9299999	Total - Common Stocks - Mutual Funds.....					3,102	XXX	0	0	0	0	0	0	0	0	0	3,102	3,102	0	XXX
9799997	Total - Common Stocks - Part 4.....					87,006	XXX	43,605	69,961	(26,358)	0	0	(26,358)	0	43,605	0	43,402	43,402	331	XXX
9799999	Total - Common Stocks.....					87,006	XXX	43,605	69,961	(26,358)	0	0	(26,358)	0	43,605	0	43,402	43,402	331	XXX
9899999	Total - Preferred and Common Stocks.....					124,506	XXX	83,861	110,217	(26,358)	0	0	(26,358)	0	83,861	0	40,645	40,645	2,759	XXX
9999999	Total - Bonds, Preferred and Common Stocks.....					55,512,017	XXX	55,897,002	55,389,193	(26,358)	(80,109)	0	(106,467)	0	55,282,728	0	8,914	8,914	2,243,378	XXX

E14.5

Sch. D - Pt. 5

NONE

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. DL - Pt. 1

NONE

Sch. DL - Pt. 2

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						
P N C - COMMERCIAL ACCT..... CLEVELAND OH.....					9,867,514	XXX
WELLS FARGO EDUCATIONAL FUND..... WILKES BARRE PA.....					27,618	XXX
P N C - DIVIDEND ACCT..... CLEVELAND OH.....					(8,509)	XXX
US BANK..... ST LOUIS MO.....					130,005	XXX
PETTY CASH..... BEACHWOOD OH.....					500	XXX
0199998. Deposits in.....0 depositories that do not exceed allowable limits in any one depository (see Instructions) - Oper	XXX	XXX			(0)	XXX
0199999. Total - Open Depositories.....	XXX	XXX	0	0	10,017,128	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	10,017,128	XXX
0599999. Total Cash.....	XXX	XXX	0	0	10,017,128	XXX

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

1. January.....	28,135,227	4. April.....	23,583,138	7. July.....	27,563,456	10. October.....	13,925,675
2. February.....	34,327,335	5. May.....	23,864,252	8. August.....	23,835,058	11. November.....	16,870,884
3. March.....	28,166,524	6. June.....	34,697,521	9. September.....	17,280,816	12. December.....	16,017,128

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO								
262006 20 8	DREYFUS GVT CSH MGT INST.....		09/22/2017.....	2.560		6,000,000		146,016
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO.....						6,000,000	0	146,016
8899999. Total - Cash Equivalents.....						6,000,000	0	146,016

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusting Carrying Value	4 Fair Value	5 Book/Adjusting Carrying Value	6 Fair Value
1. Alabama.....AL						
2. Alaska.....AK						
3. Arizona.....AZ						
4. Arkansas.....AR						
5. California.....CA						
6. Colorado.....CO						
7. Connecticut.....CT						
8. Delaware.....DE						
9. District of Columbia.....DC						
10. Florida.....FL						
11. Georgia.....GA						
12. Hawaii.....HI						
13. Idaho.....ID						
14. Illinois.....IL						
15. Indiana.....IN						
16. Iowa.....IA						
17. Kansas.....KS						
18. Kentucky.....KY						
19. Louisiana.....LA						
20. Maine.....ME						
21. Maryland.....MD						
22. Massachusetts.....MA						
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	B...	STATE REQUIREMENT for Insurance sales.....			2,273	3,062
35. North Dakota.....ND						
36. Ohio.....OH	B...	STATE REQUIREMENT for Insurance sales.....	1,078,132	1,165,200		
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	25,563,692	25,824,271	0	0
59. Total.....	XXX	XXX	26,641,824	26,989,471	2,273	3,062

DETAILS OF WRITE-INS

5801. PNC.....	B...	LINE OF CREDIT COLLATERAL FROM PNC BANK OF CLEVELAND.....	25,563,692	25,824,271		
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	25,563,692	25,824,271	0	0

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