



ANNUAL STATEMENT

For the Year Ended December 31, 2019

of the Condition and Affairs of the

Czech Catholic Union

NAIC Group Code..... 0, 0	NAIC Company Code..... 56324	Employer's ID Number..... 34-0105780
(Current Period) (Prior Period)		
Organized under the Laws of OH	State of Domicile or Port of Entry OH	Country of Domicile US
Licensed as Business Type:	Fraternal Benefit Society	
Incorporated/Organized..... February 21, 1905	Commenced Business..... February 21, 1905	
Statutory Home Office	5349 Dolloff Road .. Cleveland .. OH .. US .. 44127	
	(Street and Number) (City or Town, State, Country and Zip Code)	
Main Administrative Office	5349 Dolloff Road .. Cleveland .. OH .. US .. 44127	216-341-0444
	(Street and Number) (City or Town, State, Country and Zip Code)	(Area Code) (Telephone Number)
Mail Address	5349 Dolloff Road .. Cleveland .. OH .. US .. 44127	
	(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)	
Primary Location of Books and Records	5349 Dolloff Road .. Cleveland .. OH .. US .. 44127	216-341-0444
	(Street and Number) (City or Town, State, Country and Zip Code)	(Area Code) (Telephone Number)
Internet Web Site Address	WWW.CZECHCCU.ORG	
Statutory Statement Contact	Theresa Ann Aveni	216-341-0444
	(Name)	(Area Code) (Telephone Number) (Extension)
	theresa@czechccu.org	216-341-0711
	(E-Mail Address)	(Fax Number)

OFFICERS

Name	Title	Name	Title
1. Theresa Aveni	President	2. Jane M. Milczewski	Secretary
3. Audrey A Schmidt	Vice President	4.	
OTHER			
Robert Cermak	Past President	Joseph Kocab	Past President
Karla Mahoney	Director	Cindy Kveton	Director
Maryann Langevin	Director	Richard Prospal	Director
Anita Schafer	Director		

DIRECTORS OR TRUSTEES

State of.....

County of.....

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

(Signature)	(Signature)	(Signature)
Theresa Aveni	Jane M. Milczewski	Audrey A Schmidt
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President	Secretary	Vice President
(Title)	(Title)	(Title)

Subscribed and sworn to before me

This day of 2020

a. Is this an original filing?

Yes [X] No []

b. If no

1. State the amendment number

2. Date filed

3. Number of pages attached

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. Governments.....	286,996	1.6	286,996		286,996	1.6
1.02 All Other Governments.....		0.0			0	0.0
1.03 U.S. States, Territories and Possessions, etc., Guaranteed.....	25,000	0.1	25,000		25,000	0.1
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed.....	507,717	2.8	507,717		507,717	2.8
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed.....	536,916	3.0	536,916		536,916	3.0
1.06 Industrial and Miscellaneous.....	15,869,931	87.2	15,869,931		15,869,931	87.2
1.07 Hybrid Securities.....	99,104	0.5	99,104		99,104	0.5
1.08 Parent, Subsidiaries and Affiliates.....		0.0			0	0.0
1.09 SVO Identified Funds.....		0.0			0	0.0
1.10 Unaffiliated Bank Loans.....		0.0			0	0.0
1.11 Total Long-Term Bonds.....	17,325,664	95.2	17,325,664	0	17,325,664	95.2
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated).....	150,000	0.8	150,000		150,000	0.8
2.02 Parent, Subsidiaries and Affiliates.....		0.0			0	0.0
2.03 Total Preferred Stock.....	150,000	0.8	150,000	0	150,000	0.8
3. Common Stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated)	106,989	0.6	106,989		106,989	0.6
3.02 Industrial and Miscellaneous Other (Unaffiliated)		0.0			0	0.0
3.03 Parent, Subsidiaries and Affiliates Publicly Traded.....		0.0			0	0.0
3.04 Parent, Subsidiaries and Affiliates Other.....		0.0			0	0.0
3.05 Mutual Funds.....	244,934	1.3	244,934		244,934	1.3
3.06 Unit Investment Trusts.....		0.0			0	0.0
3.07 Closed-End Funds.....		0.0			0	0.0
3.08 Total Common Stocks.....	351,923	1.9	351,923	0	351,923	1.9
4. Mortgage Loans Schedule B):						
4.01 Farm Mortgages.....		0.0			0	0.0
4.02 Residential Mortgages.....		0.0			0	0.0
4.03 Commercial Mortgages.....		0.0			0	0.0
4.04 Mezzanine Real Estate Loans.....		0.0			0	0.0
4.05 Total Mortgage Loans.....	0	0.0	0	0	0	0.0
5. Real Estate (Schedule A):						
5.01 Properties Occupied by Company.....	67,843	0.4	67,843		67,843	0.4
5.02 Properties Held for Production of Income.....		0.0			0	0.0
5.03 Properties Held for Sale.....		0.0			0	0.0
5.04 Total Real Estate.....	67,843	0.4	67,843	0	67,843	0.4
6. Cash, Cash Equivalents, and Short-Term Investments::						
6.01 Cash (Schedule E, Part 1).....	209,844	1.2	209,844		209,844	1.2
6.02 Cash Equivalents (Schedule E, Part 2).....		0.0			0	0.0
6.03 Short-Term Investments (Schedule DA).....		0.0			0	0.0
6.04 Total Cash, Cash Equivalents, and Short-Term Investments.....	209,844	1.2	209,844	0	209,844	1.2
7. Contract Loans.....	88,358	0.5	88,358		88,358	0.5
8. Derivatives (Schedule DB).....		0.0			0	0.0
9. Other Invested Assets (Schedule BA).....		0.0			0	0.0
10. Receivables for Securities.....		0.0			0	0.0
11. Securities Lending (Schedule DL, Part 1).....		0.0		XXX	XXX	XXX
12. Other Invested Assets (Page 2, Line 11).....		0.0			0	0.0
13. Total Invested Assets.....	18,193,632	100.0	18,193,632	0	18,193,632	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....		41,272
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6).....		
2.2	Additional investment made after acquisition (Part 2, Column 9).....	28,984	28,984
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.....	2,413	
8.2	Totals, Part 3, Column 9.....		2,413
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....		67,843
10.	Deduct total nonadmitted amounts.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....		67,843

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		17,840,762
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		1,010,222
3.	Accrual of discount.....		30,268
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	(165,675)	
4.2	Part 2, Section 1, Column 15.....		
4.3	Part 2, Section 2, Column 13.....	38,806	
4.4	Part 4, Column 11.....		(126,869)
5.	Total gain (loss) on disposals, Part 4, Column 19.....		21,293
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		837,312
7.	Deduct amortization of premium.....		76,455
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.....		
9.2	Part 2, Section 1, Column 17.....		
9.3	Part 2, Section 2, Column 14.....	1,564	
9.4	Part 4, Column 13.....	32,750	34,314
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5Q, Line 2.....		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....		17,827,595
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		17,827,595

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.....	286,995	272,435	262,200	253,909
	2. Canada.....	.....	.....	.....	.....
	3. Other Countries.....	.....	.....	.....	.....
	4. Totals.....	286,995	272,435	262,200	253,909
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	25,000	25,262	25,382	25,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	507,717	555,834	519,086	505,000
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.....	536,916	611,184	545,365	453,390
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (Unaffiliated)	8. United States.....	15,969,035	17,457,405	16,287,464	15,590,658
	9. Canada.....	.....	.....	.....	.....
	10. Other Countries.....	.....	.....	.....	.....
	11. Totals.....	15,969,035	17,457,405	16,287,464	15,590,658
Parent, Subsidiaries and Affiliates	12. Totals.....	.....	.....	.....	.....
	13. Total Bonds.....	17,325,663	18,922,120	17,639,497	16,827,957
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....	150,000	153,710	150,000	
	15. Canada.....	.....	.....	.....	
	16. Other Countries.....	.....	.....	.....	
	17. Totals.....	150,000	153,710	150,000	
Parent, Subsidiaries and Affiliates	18. Totals.....	.....	.....	.....	
	19. Total Preferred Stocks.....	150,000	153,710	150,000	
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	351,923	351,923	403,481	
	21. Canada.....	.....	.....	.....	
	22. Other Countries.....	.....	.....	.....	
	23. Totals.....	351,923	351,923	403,481	
Parent, Subsidiaries and Affiliates	24. Totals.....	.....	.....	.....	
	25. Total Common Stocks.....	351,923	351,923	403,481	
	26. Total Stocks.....	501,923	505,633	553,481	
	27. Total Bonds and Stocks.....	17,827,586	19,427,753	18,192,978	

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.....			2,509	214,566	69,819	XXX	286,894	1.7	291,347	1.7	286,894	
1.2 NAIC 2.....		103				XXX	103	0.0		0.0	103	
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.....	0	103	2,509	214,566	69,819	XXX	286,997	1.7	291,347	1.7	286,997	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.....			25,000			XXX	25,000	0.1	25,000	0.1	25,000	
3.2 NAIC 2.....						XXX	0	0.0		0.0		
3.3 NAIC 3.....						XXX	0	0.0		0.0		
3.4 NAIC 4.....						XXX	0	0.0		0.0		
3.5 NAIC 5.....						XXX	0	0.0		0.0		
3.6 NAIC 6.....						XXX	0	0.0		0.0		
3.7 Totals.....	0	0	25,000	0	0	XXX	25,000	0.1	25,000	0.1	25,000	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1.....			135,407	163,233		XXX	298,640	1.7	339,084	1.9	298,640	
4.2 NAIC 2.....			25,000	20,000	100,000	XXX	145,000	0.8	230,263	1.3	145,000	
4.3 NAIC 3.....					14,077	XXX	14,077	0.1	14,056	0.1	14,077	
4.4 NAIC 4.....			50,000			XXX	50,000	0.3	50,000	0.3	50,000	
4.5 NAIC 5.....						XXX	0	0.0		0.0		
4.6 NAIC 6.....						XXX	0	0.0		0.0		
4.7 Totals.....	0	0	210,407	183,233	114,077	XXX	507,717	2.9	633,403	3.6	507,717	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1.....		3,838	239,879	267,377	25,821	XXX	536,915	3.1	567,206	3.2	536,915	
5.2 NAIC 2.....						XXX	0	0.0	25,000	0.1		
5.3 NAIC 3.....						XXX	0	0.0		0.0		
5.4 NAIC 4.....						XXX	0	0.0		0.0		
5.5 NAIC 5.....						XXX	0	0.0		0.0		
5.6 NAIC 6.....						XXX	0	0.0		0.0		
5.7 Totals.....	0	3,838	239,879	267,377	25,821	XXX	536,915	3.1	592,206	3.4	536,915	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

	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 11.7	Total from Column 7 Prior Year	% from Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1.....	139,776	731,215	855,770	1,467,122	803,923	XXX	3,997,806	23.1	3,819,007	21.8	3,997,806	
6.2 NAIC 2.....	69,976	1,111,790	1,704,032	3,023,695	2,971,375	XXX	8,880,868	51.3	8,808,614	50.3	8,880,868	
6.3 NAIC 3.....		389,591	497,086	675,706	400,598	XXX	1,962,981	11.3	1,887,668	10.8	1,962,981	
6.4 NAIC 4.....		53,000	110,000	387,200	205,059	XXX	755,259	4.4	731,958	4.2	755,259	
6.5 NAIC 5.....		63,750	22,000	153,375	27,250	XXX	266,375	1.5	599,196	3.4	266,375	
6.6 NAIC 6.....	132			6,510		XXX	6,642	0.0	7,589	0.0	6,642	
6.7 Totals.....	209,884	2,349,346	3,188,888	5,713,608	4,408,205	XXX	15,869,931	91.6	15,854,031	90.6	15,869,931	0
7. Hybrid Securities												
7.1 NAIC 1.....	50,000					XXX	50,000	0.3	50,000	0.3	50,000	
7.2 NAIC 2.....						XXX	0	0.0		0.0		
7.3 NAIC 3.....				49,104		XXX	49,104	0.3	49,068	0.3	49,104	
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.....	50,000	0	0	49,104	0	XXX	99,104	0.6	99,068	0.6	99,104	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1.....						XXX	0	0.0		0.0		
8.2 NAIC 2.....						XXX	0	0.0		0.0		
8.3 NAIC 3.....						XXX	0	0.0		0.0		
8.4 NAIC 4.....						XXX	0	0.0		0.0		
8.5 NAIC 5.....						XXX	0	0.0		0.0		
8.6 NAIC 6.....						XXX	0	0.0		0.0		
8.7 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.2 NAIC 2.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3 NAIC 3.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.4 NAIC 4.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.5 NAIC 5.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.6 NAIC 6.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.7 Totals.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1.....						XXX	0	0.0		0.0		
10.2 NAIC 2.....						XXX	0	0.0		0.0		
10.3 NAIC 3.....						XXX	0	0.0		0.0		
10.4 NAIC 4.....						XXX	0	0.0		0.0		
10.5 NAIC 5.....						XXX	0	0.0		0.0		
10.6 NAIC 6.....						XXX	0	0.0		0.0		
10.7 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

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).....189,776	735,053	1,258,565	2,112,298	899,563	0	5,195,255	30.0	XXX	XXX	5,195,255	0
11.2 NAIC 2.....	(d).....69,976	1,111,893	1,729,032	3,043,695	3,071,375	0	9,025,971	52.1	XXX	XXX	9,025,971	0
11.3 NAIC 3.....	(d).....0	389,591	497,086	724,810	414,675	0	2,026,162	11.7	XXX	XXX	2,026,162	0
11.4 NAIC 4.....	(d).....0	53,000	160,000	387,200	205,059	0	805,259	4.6	XXX	XXX	805,259	0
11.5 NAIC 5.....	(d).....0	63,750	22,000	153,375	27,250	0	(c).....266,375	1.5	XXX	XXX	266,375	0
11.6 NAIC 6.....	(d).....132	0	0	6,510	0	0	(c).....6,642	0.0	XXX	XXX	6,642	0
11.7 Totals.....	259,884	2,353,287	3,666,683	6,427,888	4,617,922	0	(b).....17,325,664	100.0	XXX	XXX	17,325,664	0
11.8 Line 11.7 as a % of Col. 7.....	1.5	13.6	21.2	37.1	26.7	0.0	100.0	XXX	XXX	XXX	100.0	0.0
12. Total Bonds Prior Year												
12.1 NAIC 1.....	70,034	801,301	1,175,954	1,999,016	1,045,337	.....	.....XXX	XXX	5,091,643	29.1	5,091,643	.....
12.2 NAIC 2.....	60,000	906,805	2,006,471	3,398,086	2,692,515	.....	.....XXX	XXX	9,063,877	51.8	9,063,877	.....
12.3 NAIC 3.....	.....	.....406,441	482,341	460,989	601,021	.....	.....XXX	XXX	1,950,792	11.2	1,950,791	.....
12.4 NAIC 4.....	.....	.....75,000	209,802	240,998	256,158	.....	.....XXX	XXX	781,958	4.5	781,958	.....
12.5 NAIC 5.....	.....	.....100,000	50,006	449,190	.....	.....	.....XXX	XXX	(c).....599,196	3.4	599,196	.....
12.6 NAIC 6.....	.....	.....109	.....	.....7,480	.....	.....	.....XXX	XXX	(c).....7,589	0.0	7,589	.....
12.7 Totals.....	130,034	2,289,656	3,924,574	6,555,759	4,595,032	0	XXX	XXX	(b).....17,495,054	100.0	17,495,055	0
12.8 Line 12.7 as a % of Col. 9.....	0.7	13.1	22.4	37.5	26.3	0.0	XXX	XXX	100.0	XXX	100.0	0.0
13. Total Publicly Traded Bonds												
13.1 NAIC 1.....	189,776	735,053	1,258,565	2,112,298	899,563	.....	.....5,195,255	30.0	5,091,643	29.1	5,195,255	XXX
13.2 NAIC 2.....	69,976	1,111,893	1,729,032	3,043,695	3,071,375	.....	.....9,025,971	52.1	9,063,877	51.8	9,025,971	XXX
13.3 NAIC 3.....	.....	.....389,591	497,086	724,810	414,675	.....	.....2,026,162	11.7	1,950,791	11.2	2,026,162	XXX
13.4 NAIC 4.....	.....	.....53,000	160,000	387,200	205,059	.....	.....805,259	4.6	781,958	4.5	805,259	XXX
13.5 NAIC 5.....	.....	.....63,750	22,000	153,375	27,250	.....	.....266,375	1.5	599,196	3.4	266,375	XXX
13.6 NAIC 6.....	132	.....	.....	.....6,510	.....	.....	.....6,642	0.0	7,589	0.0	6,642	XXX
13.7 Totals.....	259,884	2,353,287	3,666,683	6,427,888	4,617,922	0	17,325,664	100.0	17,495,055	100.0	17,325,664	XXX
13.8 Line 13.7 as a % of Col. 7.....	1.5	13.6	21.2	37.1	26.7	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11.....	1.5	13.6	21.2	37.1	26.7	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1.....	.....	.....	.....	.....	.....	.....	.....0	0.0	0	0.0	XXX	0
14.2 NAIC 2.....	.....	.....	.....	.....	.....	.....	.....0	0.0	0	0.0	XXX	0
14.3 NAIC 3.....	.....	.....	.....	.....	.....	.....	.....0	0.0	0	0.0	XXX	0
14.4 NAIC 4.....	.....	.....	.....	.....	.....	.....	.....0	0.0	0	0.0	XXX	0
14.5 NAIC 5.....	.....	.....	.....	.....	.....	.....	.....0	0.0	0	0.0	XXX	0
14.6 NAIC 6.....	.....	.....	.....	.....	.....	.....	.....0	0.0	0	0.0	XXX	0
14.7 Totals.....	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.8 Line 14.7 as a % of Col. 7.....	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11.....	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

(a) Includes \$.0 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

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

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

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

SCHEDULE D - PART 1A - SECTION 2

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

	1	2	3	4	5	6	7	8	9	10	11	12
Distribution by Type	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 11.08	Total from Column 7 Prior Year	% from Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations.....		103	2,509	214,566	69,819	.XXX.	286,997	1.7	15,000	0.1	286,997	
1.02 Residential Mortgage-Backed Securities.....						.XXX.	0	0.0	276,347	1.6		
1.03 Commercial Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
1.04 Other Loan-Backed and Structured Securities.....						.XXX.	0	0.0		0.0		
1.05 Totals.....	0	103	2,509	214,566	69,819	.XXX.	286,997	1.7	291,347	1.7	286,997	0
2. All Other Governments												
2.01 Issuer Obligations.....						.XXX.	0	0.0		0.0		
2.02 Residential Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
2.03 Commercial Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
2.04 Other Loan-Backed and Structured Securities.....						.XXX.	0	0.0		0.0		
2.05 Totals.....	0	0	0	0	0	.XXX.	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations.....			25,000			.XXX.	25,000	0.1	25,000	0.1	25,000	
3.02 Residential Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
3.03 Commercial Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
3.04 Other Loan-Backed and Structured Securities.....						.XXX.	0	0.0		0.0		
3.05 Totals.....	0	0	25,000	0	0	.XXX.	25,000	0.1	25,000	0.1	25,000	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations.....			210,407	183,233	114,077	.XXX.	507,717	2.9	633,403	3.6	507,717	
4.02 Residential Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
4.03 Commercial Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
4.04 Other Loan-Backed and Structured Securities.....						.XXX.	0	0.0		0.0		
4.05 Totals.....	0	0	210,407	183,233	114,077	.XXX.	507,717	2.9	633,403	3.6	507,717	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01 Issuer Obligations.....		3,838	239,879	267,377	25,821	.XXX.	536,915	3.1	592,206	3.4	536,915	
5.02 Residential Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
5.03 Commercial Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
5.04 Other Loan-Backed and Structured Securities.....						.XXX.	0	0.0		0.0		
5.05 Totals.....	0	3,838	239,879	267,377	25,821	.XXX.	536,915	3.1	592,206	3.4	536,915	0
6. Industrial and Miscellaneous (unaffiliated)												
6.01 Issuer Obligations.....	209,884	2,349,347	3,188,887	5,713,608	4,408,205	.XXX.	15,869,931	91.6	15,854,032	90.6	15,869,931	
6.02 Residential Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
6.03 Commercial Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
6.04 Other Loan-Backed and Structured Securities.....						.XXX.	0	0.0		0.0		
6.05 Totals.....	209,884	2,349,347	3,188,887	5,713,608	4,408,205	.XXX.	15,869,931	91.6	15,854,032	90.6	15,869,931	0
7. Hybrid Securities												
7.01 Issuer Obligations.....	50,000			49,104		.XXX.	99,104	0.6	99,068	0.6	99,104	
7.02 Residential Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
7.03 Commercial Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
7.04 Other Loan-Backed and Structured Securities.....						.XXX.	0	0.0		0.0		
7.05 Totals.....	50,000	0	0	49,104	0	.XXX.	99,104	0.6	99,068	0.6	99,104	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations.....						.XXX.	0	0.0		0.0		
8.02 Residential Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
8.03 Commercial Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
8.04 Other Loan-Backed and Structured Securities.....						.XXX.	0	0.0		0.0		
8.05 Affiliated Bank Loans - Issued.....						.XXX.	0	0.0		0.0		
8.06 Affiliated Bank Loans - Acquired.....						.XXX.	0	0.0		0.0		
8.07 Totals.....	0	0	0	0	0	.XXX.	0	0.0	0	0.0	0	0

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

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

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Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	.....	.....0	0.0	.....	.....0.0	.....	.....
9.02 Bond Mutual Funds Identified by the SVO.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	.....	.....0	0.0	.....	.....0.0	.....	.....
9.03 Totals.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	.....	.....0.0	.....	.....
10.02 Unaffiliated Bank Loans - Acquired.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	.....	.....0.0	.....	.....
10.03 Totals.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
11. Total Bonds Current Year												
11.01 Issuer Obligations.....	259,884	2,353,288	3,666,682	6,427,888	4,617,922	XXX.....	17,325,664	100.0	XXX.....	XXX.....	17,325,664	0
11.02 Residential Mortgage-Backed Securities.....	0	0	0	0	0	XXX.....	0	0.0	XXX.....	XXX.....	0	0
11.03 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX.....	0	0.0	XXX.....	XXX.....	0	0
11.04 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX.....	0	0.0	XXX.....	XXX.....	0	0
11.05 SVO Identified Funds.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0	0.0	XXX.....	XXX.....	0	0
11.06 Affiliated Bank Loans.....	0	0	0	0	0	XXX.....	0	0.0	XXX.....	XXX.....	0	0
11.07 Unaffiliated Bank Loans.....	0	0	0	0	0	XXX.....	0	0.0	XXX.....	XXX.....	0	0
11.08 Totals.....	259,884	2,353,288	3,666,682	6,427,888	4,617,922	0	17,325,664	100.0	XXX.....	XXX.....	17,325,664	0
11.09 Line 11.08 as a % of Col. 7.....	1.5	13.6	21.2	37.1	26.7	0.0	100.0	XXX.....	XXX.....	XXX.....	100.0	0.0
12. Total Bonds Prior Year												
12.01 Issuer Obligations.....	130,034	2,289,514	3,923,694	6,346,109	4,529,356	XXX.....	XXX.....	XXX.....	17,218,708	98.4	17,218,709	.....
12.02 Residential Mortgage-Backed Securities.....	142	880	209,649	65,676	.....	XXX.....	XXX.....	XXX.....	276,347	1.6	276,347	.....
12.03 Commercial Mortgage-Backed Securities.....	.....	.....	.....	.....	.....	XXX.....	XXX.....	XXX.....	0	0.0	.....	.....
12.04 Other Loan-Backed and Structured Securities.....	.....	.....	.....	.....	.....	XXX.....	XXX.....	XXX.....	0	0.0	.....	.....
12.05 SVO Identified Funds.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	.....	XXX.....	XXX.....	0	0.0	.....	.....
12.06 Affiliated Bank Loans.....	.....	.....	.....	.....	.....	XXX.....	XXX.....	XXX.....	0	0.0	.....	.....
12.07 Unaffiliated Bank Loans.....	.....	.....	.....	.....	.....	XXX.....	XXX.....	XXX.....	0	0.0	.....	.....
12.08 Totals.....	130,034	2,289,656	3,924,574	6,555,759	4,595,033	0	XXX.....	XXX.....	17,495,055	100.0	17,495,056	0
12.09 Line 12.08 as a % of Col. 9.....	0.7	13.1	22.4	37.5	26.3	0.0	XXX.....	XXX.....	100.0	XXX.....	100.0	0.0
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations.....	259,884	2,353,288	3,666,682	6,427,888	4,617,922	XXX.....	17,325,664	100.0	17,218,709	98.4	17,325,664	XXX.....
13.02 Residential Mortgage-Backed Securities.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	276,347	1.6	0	XXX.....
13.03 Commercial Mortgage-Backed Securities.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	0	0.0	0	XXX.....
13.04 Other Loan-Backed and Structured Securities.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	0	0.0	0	XXX.....
13.05 SVO Identified Funds.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0	0.0	0	0.0	0	XXX.....
13.06 Affiliated Bank Loans.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	XXX.....	0.0	0	XXX.....
13.07 Unaffiliated Bank Loans.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	0	0.0	0	XXX.....
13.08 Totals.....	259,884	2,353,288	3,666,682	6,427,888	4,617,922	0	17,325,664	100.0	17,495,056	100.0	17,325,664	XXX.....
13.09 Line 13.08 as a % of Col. 7.....	1.5	13.6	21.2	37.1	26.7	0.0	100.0	XXX.....	XXX.....	XXX.....	100.0	XXX.....
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11.....	1.5	13.6	21.2	37.1	26.7	0.0	100.0	XXX.....	XXX.....	XXX.....	100.0	XXX.....
14. Total Privately Placed Bonds												
14.01 Issuer Obligations.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	0	0.0	XXX.....	0
14.02 Residential Mortgage-Backed Securities.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	0	0.0	XXX.....	0
14.03 Commercial Mortgage-Backed Securities.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	0	0.0	XXX.....	0
14.04 Other Loan-Backed and Structured Securities.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	0	0.0	XXX.....	0
14.05 SVO Identified Funds.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0	0.0	0	0.0	XXX.....	0
14.06 Affiliated Bank Loans.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	0	0.0	XXX.....	0
14.07 Unaffiliated Bank Loans.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	0	0.0	XXX.....	0
14.08 Totals.....	0	0	0	0	0	0	0	0.0	0	0.0	XXX.....	0
14.09 Line 14.08 as a % of Col. 7.....	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX.....	XXX.....	XXX.....	XXX.....	0.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11.....	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX.....	XXX.....	XXX.....	XXX.....	0.0

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

S110		1	2	3	4	5
		Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Subsidiaries and Affiliates
	1. Book/adjusted carrying value, December 31 of prior year.....	0				
	2. Cost of short-term investments acquired.....	0				
	3. Accrual of discount.....	0				
	4. Unrealized valuation increase (decrease).....	0				
	5. Total gain (loss) on disposals.....	0				
	6. Deduct consideration received on disposals.....	0				
	7. Deduct amortization of premium.....	0				
	8. Total foreign exchange change in book/adjusted carrying value.....	0				
	9. Deduct current year's other-than-temporary impairment recognized.....	0				
	10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	0	0	0	0	0
	11. Deduct total nonadmitted amounts.....	0				
	12. Statement value at end of current period (Line 10 minus Line 11).....	0	0	0	0	0
	(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:.....					

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year).....		
2.	Cost paid/(consideration received) on additions:		
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12.....		
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14.....		0
3.	Unrealized valuation increase/(decrease):		
3.1	Section 1, Column 17.....		
3.2	Section 2, Column 19.....		0
4.	SSAP No. 108 Adjustments.....		
5.	Total gain (loss) on termination recognized, Section 2, Column 22.....		
6.	Considerations received/(paid) on terminations, Section 2, Column 15.....		
7.	Amortization:		
7.1	Section 1, Column 19.....		
7.2	Section 2, Column 21.....		0
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item:		
8.1	Section 1, Column 20.....		
8.2	Section 2, Column 23.....		0
9.	Total foreign exchange change in Book/Adjusted Carrying Value:		
9.1	Section 1, Column 18.....		
9.2	Section 2, Column 20.....		0
10.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 + 7 + 8 + 9).....		0
11.	Deduct nonadmitted assets.....		
12.	Statement value at end of current period (Line 10 minus Line 11).....		0

NONE

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 6 prior year).....		
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column).....		
3.1	Add:		
	Change in variation margin on open contracts - highly effective hedges:		
3.11	Section 1, Column 15, current year minus.....		
3.12	Section 1, Column 15, prior year.....		0
	Change in the valuation margin on open contracts - all other:		
3.13	Section 1, Column 18, current year minus.....		
3.14	Section 1, Column 18, prior year.....	0	0
3.2	Add:		
	Change in adjustment to basis of hedged item:		
3.21	Section 1, Column 17, current year to date minus.....		
3.22	Section 1, Column 17, prior year.....		0
	Change in amount recognized:		
3.23	Section 1, Column 19, current year to date minus.....		
3.24	Section 1, Column 19, prior year plus.....		
3.25	SSAP No. 108 Adjustments.....	0	0
3.3	Subtotal (Line 3.1 minus Line 3.2).....		0
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15).....		
4.2	Less:		
4.21	Amount used to adjust basis of hedged item (Section 2, Column 17).....		
4.22	Amount recognized (Section 2, Column 16).....		
4.23	SSAP No. 108 Adjustments.....		0
4.3	Subtotal (Line 4.1 minus Line 4.2).....		0
5.	Dispositions gains (losses) on contracts terminated in prior year:		
5.1	Total gain (loss) recognized for terminations in prior year.....		
5.2	Total gain (loss) adjusted into the hedged item(s) for terminations in prior year.....		
6.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....		0
7.	Deduct nonadmitted assets.....		
8.	Statement value at end of current period (Line 6 minus Line 7).....		0

NONE

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value

NONE

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year-To-Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory.....			0	0	0	0	0	0	0	0
2. Add: Opened or Acquired Transactions.....									0	0
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value.....	XXX.....		XXX.....		XXX.....		XXX.....		XXX.....	0
4. Less: Closed or Disposed of Transactions.....									0	0
5. Less: Positions Disposed of for Failing Effectiveness Criteria.....									0	0
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value.....	XXX.....		XXX.....		XXX.....		XXX.....		XXX.....	0
7. Ending inventory.....	0	0	0	0	0	0	0	0	0	0

NONE

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

		Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14.....	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote-Total Ending Cash Balance.....	
3.	Total (Line 1 plus Line 2).....	0
4.	Part D, Section 1, Column 5.....	
5.	Part D, Section 1, Column 6.....	
6.	Total (Line 3 minus Line 4 minus Line 5).....	0
		Fair Value Check
7.	Part A, Section 1, Column 16.....	
8.	Part B, Section 1, Column 13.....	
9.	Total (Line 7 plus Line 8).....	0
10.	Part D, Section 1, Column 8.....	
11.	Part D, Section 1, Column 9.....	
12.	Total (Line 9 minus Line 10 minus Line 11).....	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	
14.	Part B, Section 1, Column 20.....	
15.	Part D, Section 1, Column 11.....	
16.	Total (Line 13 plus Line 14 minus Line 15).....	0

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.....	0			
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.....				
7. Deduct amortization of premium.....	0			
8. Total foreign exchange change in book/adjusted carrying value.....	0			
9. Deduct current year's other-than-temporary impairment recognized.....	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	0	0	0	0
11. Deduct total nonadmitted amounts.....	0			
12. Statement value at end of current period (Line 10 minus Line 11).....	0	0	0	0

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

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's Depreciation	Current Year's Other-Than- Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Properties Occupied by the Reporting Entity - Administrative																
5349 DOLLOFF ROAD - BUILDING.....		CLEVELAND.....	OH.....	01/01/1987.	.....	.....43,399	.....	.....59,037	.....	.....1,652	.....	.....	.....(1,652)	.....	.....4,200	14,836
5349 DOLLOFF ROAD - PARKING LOT.....		CLEVELAND.....	OH.....	01/01/1987.	.....	.....5,000	.....	.....5,000	.....	.....	.....	.....	.....0	.....	.....	.....
5349 DOLLOFF ROAD - RESURFACE LOT.....		CLEVELAND.....	OH.....	06/27/2016.	.....	.....3,807	.....	.....3,806	.....	.....761	.....	.....	.....(761)	.....	.....	.....
0299999. Properties Occupied by the Reporting Entity - Administrative.....						52,206	0	67,843	0	2,413	0	0	(2,413)	0	4,200	14,836
0399999. Total - Properties Occupied by the Reporting Entity.....						52,206	0	67,843	0	2,413	0	0	(2,413)	0	4,200	14,836
0699999. Totals.....						52,206	0	67,843	0	2,413	0	0	(2,413)	0	4,200	14,836

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
5349 DOLLOFF ROAD - BUILDING	CLEVELAND	OHIO...	09/06/2019.	McMEECHAN CONSTRUCTION.....				28,984
0199999. Total - Acquired by Purchase.....					.0	.0	.0	28,984
0399999. Totals.....					.0	.0	.0	28,984

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	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other- Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation

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.

NONE

SCHEDULE B - PART 2

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

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

NONE

SCHEDULE B - PART 3

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

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

NONE

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership

NONE

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership

NONE

SCHEDULE BA - PART 3

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

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

NONE

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
							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	
CUSIP Identification	Description						Code	n	Bond CHAR															
U.S. Government - Issuer Obligations																								
912810	DE	5					1	15,000	100.000	15,000	15,000	15,000					11.125	11.125		7,848		10/01/2001.	10/01/2031.	
0199999	U.S. Government - Issuer Obligations								15,000	XXX	15,000	15,000	15,000	0	0	0	0	XXX	XXX	XXX	7,848	0	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																								
36202D	3G	4					1	1,944	110.385	1,188	1,076	1,076					5.000	5.000	MTHY.	4	60	01/28/2004.	01/20/2034.	
36202D	CC	3					1	5,934	114.138	2,455	2,151	2,151					6.500	6.500	MTHY.	12	154	09/28/2004.	08/20/2029.	
36202E	BU	2					1	1,982	110.765	1,359	1,227	1,227					5.000	5.000	MTHY.	5	68	01/31/2005.	12/20/2034.	
36202E	EH	8					1	4,381	111.890	2,728	2,438	2,437					5.500	5.500	MTHY.	11	148	07/29/2005.	07/20/2035.	
36202X	DA	2					1	4,032	108.608	2,805	2,583	2,582					5.500	5.500	MTHY.	12	177	10/22/2003.	05/15/2033.	
36206C	SB	6					1	764	100.187	358	357	358					7.000	7.000	MTHY.	2	28	01/01/1995.	06/01/2025.	
36224Y	QE	2					1	864	104.228	108	104	103					7.500	7.500	MTHY.	1	9	01/01/1994.	03/01/2023.	
36225B	PP	7					1	2,377	112.289	476	424	424					6.000	6.000	MTHY.	2	30	02/20/2003.	09/15/2031.	
36290R	5P	4					1	2,938	110.836	2,597	2,343	2,343					5.000	5.000	MTHY.	10	124	09/30/2005.	10/15/2033.	
38374B	6B	4					1	10,490	109.825	11,521	10,490	10,490					5.500	5.000	MTHY.	48	634	10/30/2003.	09/20/2033.	
38374B	DJ	9					1	8,703	109.447	13,356	12,203	12,203					5.000	5.600	MTHY.	51	631	09/09/2003.	07/20/2033.	
38374F	CU	6					1	3,458	111.550	3,774	3,383	3,383					5.500	5.510	MTHY.	16	186	01/27/2004.	02/16/2034.	
38374K	B8	5					1	11,101	108.462	11,654	10,745	10,745					5.500	5.500	MTHY.	49	648	03/29/2005.	02/20/2032.	
38374K	LR	2					1	8,141	108.754	8,853	8,140	8,258					5.000	5.000	MTHY.	34	417	01/28/2005.	10/20/2034.	
38374K	NP	4					1	4,257	105.779	4,503	4,257	11,080					5.000	5.000	MTHY.	18	237	05/27/2005.	07/20/2034.	
38374K	TX	1					1	6,802	102.108	6,939	6,796	6,796					5.000	5.000	MTHY.	28	479	02/28/2005.	02/20/2035.	
38374L	SQ	0					1	79,712	108.742	86,994	80,000	80,000					5.000	5.000	MTHY.	333	4,000	09/30/2005.	09/16/2035.	
38374L	HA	2					1	9,469	111.022	10,998	9,906	10,049					5.000	5.130	MTHY.	41	518	10/03/2005.	06/20/2035.	
38374X	SX	4					1	13,456	106.352	14,311	13,456	13,714					4.000	4.020	MTHY.	45	554	04/30/2009.	04/20/2039.	
38375J	HQ	1					1	10,305	111.758	11,515	10,304	10,451					5.500	5.500	MTHY.	47	572	04/20/2007.	02/20/2037.	
38375Q	EY	1					1	12,017	112.254	13,629	12,141	12,306					5.500	5.550	MTHY.	56	679	04/29/2008.	04/20/2038.	
38380Y	YH	2					1	19,897	100.800	20,371	20,209	42,576					3.500	3.720	MTHY.	59	1,503	09/26/2018.	09/20/2048.	
38381B	ZZ	3					1	24,176	103.174	24,943	24,176	27,244					3.350	3.500	MTHY.	71	1,079	02/12/2019.	03/20/2049.	
0299999	U.S. Government - Residential Mortgage-Backed Securities								247,200	XXX	257,435	238,909	271,996	0	0	0	0	XXX	XXX	XXX	955	12,935	XXX	XXX
0599999	Total - U.S. Government								262,200	XXX	272,435	253,909	286,996	0	0	0	0	XXX	XXX	XXX	8,803	12,935	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																								
97705L	WR	4					1FE	25,382	101.047	25,262	25,000	25,000					5.500	5.312	MN.	229	1,375	09/14/2009.	05/01/2029.	
1199999	U.S. States, Territories & Possessions - Issuer Obligations								25,382	XXX	25,262	25,000	25,000	0	0	0	0	XXX	XXX	XXX	229	1,375	XXX	XXX
1799999	Total - U.S. States, Territories & Possessions (Direct and Guaranteed)								25,382	XXX	25,262	25,000	25,000	0	0	0	0	XXX	XXX	XXX	229	1,375	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																								
076059	GJ	7					2FE	25,000	106.202	26,551	25,000	25,000					3.000	3.000	MS.	250	750	02/12/2015.	09/01/2027.	
167486	HN	2					3FE	14,085	106.467	15,970	15,000	14,077		21			6.257	6.821	JJ.	469	939	04/19/2011.	07/01/2040.	
167505	NG	7					4FE	50,000	111.533	55,767	50,000	50,000					6.319	6.319	MN.	526	3,160	04/14/2014.	11/01/2029.	
215021	RU	2					1FE	31,175	114.879	34,464	30,000	30,000		(922)			5.250	4.699	JD.	131	1,575	10/20/2014.	12/01/2033.	
215021	RW	8					2FE	20,810	108.359	21,672	20,000	20,000		(596)			5.250	4.699	JD.	87	1,050	10/20/2014.	12/01/2033.	
234667	JK	0					1FE	25,907	119.056	29,764	25,000	25,407		(50)			5.421	5.129	FA.	511	1,355	09/17/2009.	08/15/2029.	
406792	2U	4					2FE	103,007	108.355	108,355	100,000	100,000		(1,301)			5.200	5.004	FA.	1,964	5,200	03/31/2015.	08/15/2044.	

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification		Description	Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
64966H	YJ	3	NY SER G 1 BUILD AMERICA BONDS.....	.....	..	.....	.....1FE	35,315	116.797	40,879	35,000	35,000	.....	.....	.....	.....	.....5.598	5.513	MS.....	653	1,959	03/30/2010.	03/01/2026.
755553	XS	8	READING PA TXBL G/O.....	.....	..	.....	.....1FE	106,013	108.363	108,363	100,000	100,000	(2,772)	.....	.....	.....	.....5.300	4.806	MN.....	883	5,300	04/28/2015.	11/01/2033.
755553	YH	1	READING PA.....	.....	..	.....	.....1FE	50,000	105.205	52,603	50,000	50,000	.....	.....	.....	.....	.....3.250	3.250	MN.....	270	1,625	03/31/2015.	11/01/2029.
777543	QL	6	ROSEMONT ILL.....	.....	..	.....	.....1FE	33,269	120.987	36,296	30,000	33,233	(133)	.....	.....	.....	.....6.000	5.001	JD.....	150	1,800	09/05/2014.	12/01/2035.
890236	JC	7	TONGANOXIE KS RFDG SER A.....	.....	..	.....	.....1FE	24,505	100.599	25,150	25,000	25,000	67	.....	.....	.....	.....3.600	3.798	JJ.....	450	900	11/04/2014.	07/01/2027.
1899999.	U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations.....						.....	.....519,086	XXX	555,834	505,000	507,717	0	(5,686)	0	0	XXX	XXX	XXX	6,344	25,613	XXX	XXX
2499999.	Total - U.S. Political Subdivisions of States, Territories & Possessions.....						.....	.....519,086	XXX	555,834	505,000	507,717	0	(5,686)	0	0	XXX	XXX	XXX	6,344	25,613	XXX	XXX

U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations

02765U	DC	5	AMERICAN MUNICIPAL POWER.....				1FE	11,231	131.879	13,188	10,000	11,218	(72)		6.424	5.511	FA.....	242	642	02/05/2013.	02/15/2032.		
18571P	AR	6	CLERMONT COUNTY OHIO PORT AUTHORITY.....				1FE	25,198	106.038	26,510	25,000	25,000	(194)		5.750	5.578	JD.....	119	1.437	12/06/2013.	12/01/2033.		
186352	QD	5	CLEVELAND AIRPORT.....				1FE	30,000	107.673	32,302	30,000	30,000			5.000	4.999	JJ.....	750	1.500	09/13/2013.	01/01/2036.		
186406	GP	3	CLEVELAND STATE UNIVERSITY.....				1FE	50,017	106.194	53,097	50,000	50,000	(31)		5.000	4.990	JD.....	208	2.500	09/13/2013.	06/01/2037.		
232263	HY	2	CUYAHOGA COUNTY OHIO ECONOMIC DEVELOPMENT.....				1FE	30,123	103.361	31,008	30,000	30,000	(15)		5.250	5.143	JD.....	131	1.575	11/07/2013.	12/01/2037.		
31331V	HD	1	FEDERAL FARM CREDIT BANK.....				1FE	51,130	120.584	60,292	50,000	50,563	(68)		5.300	5.101	FA.....	927	2.650	06/03/2009.	08/25/2026.		
31331Y	K9	0	FEDERAL FARM CREDIT BANK.....				1FE	50,244	126.374	63,187	50,000	50,134	(12)		5.270	5.230	MN.....	439	2.635	07/24/2009.	05/01/2029.		
442348	P3	6	HOUSTON TEXAS AIRPORT SYSTEM.....				1FE	34,172	120.044	36,013	30,000	34,182	(419)		6.880	5.618	JJ.....	1,032	2.064	12/17/2012.	01/01/2028.		
490728	XA	5	KENT STATE UNIVERSITY.....				1FE	25,000	107.446	26,862	25,000	25,000			5.000	5.000	MN.....	208	1.250	09/16/2013.	05/01/2037.		
646108	JE	1	NEW JERSEY ST HSG & MTG.....				1FE	24,522	104.083	26,021	25,000	25,000	53		4.566	4.755	MN.....	190	1.141	12/10/2013.	11/01/2027.		
880591	30	0	TENNESSEE VALLEY POWER AUTHORITY.....				1FE	80,000	26.720	85,504	3,200	80,000			6.750	6.750	QUAR.....	236	2.840	06/02/1998.	06/01/2028.		
880591	DV	1	TENNESSEE VALLEY POWER AUTHORITY.....				1FE	48,160	124.800	62,400	50,000	48,677	64		4.700	4.965	JJ.....	1,083	2.350	09/14/2009.	07/15/2033.		
880591	DZ	2	TENNESSEE VALLEY POWER AUTHORITY.....				1FE	25,990	151.352	37,838	25,000	25,821	(13)		5.375	5.150	AO.....	335	1.343	12/03/2009.	04/01/2056.		
913330	BH	8	UNITY TWP PA MUN AUTH.....				1FE	25,000	103.711	25,928	25,000	25,000			3.250	3.250	JD.....	67	812	11/04/2013.	12/01/2033.		
2599999.	U.S.		Special Revenue & Assessment Obligations - Issuer Obligations.....					510,787	XXX	580,150	428,200	510,595	0	(707)	0	0	XXX	XXX	XXX	5,967	24,739	XXX	XXX

U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities

3133T4	GB	6	FEDERAL HOME LOAN MORTGAGE.....				1	3,925	106,944	730	481	550					7,000	7,500	MTHY.	3	37	01/01/1998.	03/01/2024.
31358Q	BR	5	FEDERAL NATIONAL MORTGAGE ASSN.....				1	530	103,868	81	44	55					7,000	7,030	MTHY.	3	3	01/01/1995.	09/01/2022.
31358R	BM	4	FEDERAL NATIONAL MORTGAGE ASSN.....				1	418	104,103	152	94	101					7,500	7,500	MTHY.	1	8	01/01/1992.	10/01/2022.
31358U	MV	5	FEDERAL NATIONAL MORTGAGE ASSN.....				1	2,114	105,479	731	460	1,492					7,250	7,870	MTHY.	3	38	07/07/1998.	04/25/2023.
31359F	QL	5	FEDERAL NATIONAL MORTGAGE ASSN SEQUENTIAL.....				1	5,607	106,312	943	621	641					6,500	6,620	MTHY.	3	45	01/01/1998.	12/01/2023.
31392I	Y8	5	FEDERAL NATIONAL MORTGAGE ASSN.....				1	243	109,918	2,034	1,437	1,464					6,000	6,400	MTHY.	7	89	01/01/2001.	11/01/2031.
31392X	WV	6	FEDERAL HOME LOAN MORTGAGE.....				1	1,000	104,214	1,042	1,000	1,000					5,500	5,500	MTHY.	5	54	03/21/2006.	11/15/2022.
31393X	RL	3	FEDERAL NATIONAL MORTGAGE ASSN.....				1	15,327	113,376	19,416	15,702	15,666					5,500	5,660	MTHY.	72	829	02/01/2007.	04/25/2034.
31395L	4D	0	FEDERAL HOME LOAN MORTGAGE.....				1	3,000	109,895	3,297	3,000	3,000					5,000	5,030	MTHY.	13	204	01/21/2009.	01/15/2035.
31395X	EJ	0	FEDERAL HOME LOAN MORTGAGE.....				1	2,414	110,945	2,608	2,351	2,352					5,500	5,500	MTHY.	11	129	10/28/2005.	05/15/2033.
2699999.	U.S. Special Revenue - Residential Mortgage-Backed Securities.....							34,578	XXX	31,034	25,190	26,321	0	0	0	0	XXX	XXX	XXX	118	1,436	XXX	XXX
3199999.	Total - U.S. Special Revenue & Special Assessment Obligations.....							545,365	XXX	611,184	453,390	536,916	0	(707)	0	0	XXX	XXX	XXX	6,085	26,175	XXX	XXX

Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations

001957	AW	9	AT & T CORP BONDS.....				...2FE	25,000	123.839	30,960	25,000	25,000				6.500	6.500	MS.....	478	1,625	04/01/1999.	03/15/2029.
002824	BB	5	ABBOTT LABORATORIES.....				...1FE	25,037	103.993	25,998	25,000	25,000	(4)			2.950	2.935	MS.....	217	737	03/01/2016.	03/15/2025.
00287Y	AR	O	ABBVIE INC.....				...2FE	50,725	113.167	56,584	50,000	50,009	(453)			4.500	4.388	MN.....	293	2,250	03/01/2016.	05/14/2035.
00287Y	AV	1	ABBVIE INC.....				...2FE	49,692	110.083	55,042	50,000	50,000	202			4.348	4.300	MN.....	281	2,150	04/05/2017.	05/14/2036.

E10.1

SCHEDULE D - PART 1

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

E10.2

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
007634	AA	6	AEGON NV BONDS.....			.....	..	.....	1FE	48,007	103.530	51,765	50,000	49,846	.....	204	.....	5.750	6.209	JD.....	128	2,875	04/30/2008.	12/15/2020.
008117	AG	8	AETNA, INC.....			.....	..	.....	2FE	35,224	116.183	36,017	31,000	32,211	.....	(279)	.....	7.250	6.070	FA.....	849	2,247	05/22/2003.	08/15/2023.
010392	EC	8	ALABAMA POWER CO.....			.....	..	.....	1FE	25,187	126.675	31,669	25,000	25,000	.....	.....	.....	5.700	5.646	FA.....	538	1,425	04/14/2004.	02/15/2033.
013817	AJ	0	ALCOA INC.....			.....	..	.....	3FE	101,782	114.528	114,528	100,000	101,912	.....	(215)	.....	5.900	5.512	JJ.....	2,458	5,900	10/19/2012.	02/01/2027.
020002	AQ	4	ALLSTATE CORP.....			.....	..	.....	1FE	38,400	124.276	49,710	40,000	39,023	.....	54	.....	5.350	5.629	JD.....	178	2,140	11/28/2003.	06/01/2033.
02209S	AH	6	ALTRIA GROUP INC.....			.....	..	.....	2FE	74,630	161.091	80,546	50,000	74,777	.....	(677)	.....	10.200	5.875	FA.....	2,054	5,100	10/04/2013.	02/06/2039.
02209S	BG	7	ALTRIA GROUP INC.....			.....	..	.....	2FE	248,200	118.793	237,586	200,000	247,936	.....	(264)	.....	6.200	4.786	FA.....	4,719	.....	12/16/2019.	02/14/2059.
023135	AJ	5	AMAZON COM INC.....			.....	..	.....	1FE	47,610	101.990	50,995	50,000	50,000	.....	.....	.....	2.500	3.176	MN.....	111	1,250	11/04/2014.	11/29/2022.
025816	BK	4	AMERICAN EXPRESS CO.....			.....	..	.....	2FE	24,995	105.728	26,432	25,000	24,996	.....	7	.....	3.625	3.627	JD.....	65	906	08/18/2015.	12/05/2024.
02665W	BM	2	AMERICAN HONDA FIN CORP.....			.....	..	.....	1FE	24,955	99.996	24,999	25,000	25,000	.....	.....	.....	2.000	2.089	FA.....	190	500	01/23/2018.	02/14/2020.
026874	DA	2	AMERICAN INTL GROUP.....			.....	..	.....	2FE	24,013	115.020	28,755	25,000	24,648	.....	439	.....	4.500	4.761	JJ.....	516	1,125	03/10/2017.	07/16/2044.
031162	BK	5	AMGEN INC.....			.....	..	.....	2FE	51,668	120.749	60,375	50,000	51,192	.....	(211)	.....	5.150	4.930	MN.....	329	2,575	11/05/2013.	11/15/2041.
031162	BY	5	AMGEN INC.....			.....	..	.....	2FE	50,195	104.202	52,101	50,000	50,000	.....	.....	.....	3.125	3.077	MN.....	260	1,562	03/01/2016.	05/01/2025.
032511	AN	7	ANADARKO PETROLEUM CORP.....			.....	..	.....	2FE	25,434	122.971	27,054	22,000	24,350	.....	(192)	.....	7.200	5.681	MS.....	466	1,584	08/05/2013.	03/15/2029.
035242	AA	4	ANHEUSER BUSCH INBEV.....			.....	C	.....	2FE	24,051	101.750	25,438	25,000	24,604	.....	108	.....	2.625	3.115	JJ.....	299	656	02/13/2014.	01/17/2023.
035242	AP	1	ANHEUSER BUSCH INBEV.....			.....	C	.....	2FE	24,842	106.188	26,547	25,000	24,877	.....	21	.....	3.620	3.744	FA.....	380	912	05/02/2018.	02/01/2026.
037411	AW	5	APACHE CORP.....			.....	..	.....	2FE	53,885	101.569	50,785	50,000	50,000	.....	.....	.....	5.100	4.584	MS.....	850	2,550	10/28/2014.	09/01/2040.
037411	BC	8	APACHE CORP.....			.....	..	.....	2FE	49,655	91.993	45,997	50,000	50,000	.....	.....	.....	4.250	4.290	JJ.....	980	2,125	02/26/2013.	01/15/2044.
037833	AK	6	APPLE COMPUTER INC.....			.....	..	.....	1FE	24,862	101.706	25,427	25,000	24,943	.....	17	.....	2.400	2.475	MN.....	97	600	03/31/2015.	05/03/2023.
038222	AG	0	APPLIED MATERIALS INC.....			.....	..	.....	1FE	53,469	135.530	67,765	50,000	53,033	.....	(76)	.....	5.850	5.366	JD.....	130	2,925	09/24/2013.	06/15/2041.
03938L	AP	9	ARCELORMITTAL.....			.....	C	.....	2FE	24,720	121.893	30,473	25,000	25,000	.....	.....	.....	7.000	7.092	AO.....	369	1,750	09/20/2011.	10/15/2039.
039483	AM	4	ARCHER DANIELS.....			.....	..	.....	1FE	26,594	130.493	32,623	25,000	25,773	.....	(77)	.....	7.500	6.962	MS.....	552	1,875	01/01/2001.	03/01/2027.
039483	AT	9	ARCHER DANIELS.....			.....	..	.....	1FE	36,138	131.017	45,856	35,000	35,000	.....	.....	.....	5.935	5.703	AO.....	519	2,077	12/02/2003.	10/01/2032.
046353	AG	3	ASTRAZENECA PLC.....			.....	C	.....	2FE	24,470	109.831	27,458	25,000	24,532	.....	12	.....	4.000	4.128	MS.....	286	1,000	07/28/2014.	09/18/2042.
04650N	AB	0	AT&T INC.....			.....	..	.....	2FE	28,858	120.396	34,915	29,000	28,869	.....	3	.....	5.350	5.386	MS.....	517	1,551	09/30/2013.	09/01/2040.
054303	BA	9	AVON PRODUCTS INC.....			.....	..	.....	4FE	49,925	108.750	54,375	50,000	50,000	.....	.....	.....	5.750	5.020	MS.....	1,030	3,500	05/19/2014.	03/15/2023.
059165	DX	5	BALTIMORE GAS & ELECTRIC.....			.....	..	.....	1FE	38,650	120.696	48,278	40,000	39,110	.....	43	.....	5.200	5.434	JD.....	92	2,080	03/14/2005.	06/15/2033.
059438	AH	4	BANC ONE CORP.....			.....	..	.....	2FE	25,300	129.035	25,807	20,000	20,034	.....	(390)	.....	7.625	5.584	AO.....	322	1,525	04/29/2003.	10/15/2026.
05949Q	BD	6	BANC AMERICA.....			.....	..	.....	6FE	6,465	98.809	8,751	6,526	6,510	.....	.....	.....	6.000	6.060	MTHY.....	33	389	03/21/2006.	03/25/2036.
06050W	GL	3	BANK AMERICA CORP.....			.....	..	.....	1FE	49,900	102.870	51,435	50,000	50,000	.....	.....	.....	4.000	4.013	AO.....	422	2,000	11/06/2014.	10/15/2038.
06051G	FP	9	BANK AMERICA CORP.....			.....	..	.....	2FE	49,915	106.796	53,398	50,000	49,949	.....	8	.....	3.950	3.971	AO.....	384	1,975	05/07/2015.	04/21/2025.
06406G	AA	9	BANK NY MELLON CORP.....			.....	..	.....	1FE	24,904	102.535	25,634	25,000	25,000	.....	44	.....	3.000	3.041	MN.....	127	750	08/16/2017.	10/30/2028.
06744C	K2	6	BARCLAYS BANK PLC.....			.....	..	.....	1FE	50,000	101.531	50,766	50,000	50,000	.....	.....	.....	3.250	3.610	MN.....	167	1,625	12/12/2017.	11/24/2027.
06849R	AK	8	BARRICK NA FINANCE LLC.....			.....	..	.....	2FE	26,057	126.994	31,749	25,000	25,951	.....	(20)	.....	5.750	5.458	MN.....	240	1,437	10/23/2014.	05/01/2043.
071813	AX	7	BAXTER INTL.....			.....	..	.....	2FE	91,426	133.665	100,249	75,000	88,638	.....	(485)	.....	6.250	4.722	JD.....	391	4,687	09/16/2013.	12/01/2037.
071813	BF	5	BAXTER INTL INC.....			.....	..	.....	2FE	24,862	100.735	25,184	25,000	24,943	.....	19	.....	2.400	2.482	FA.....	227	600	02/27/2015.	08/15/2022.
075896	AB	6	BED BATH & BEYOND INC.....			.....	..	.....	3FE	95,779	76.500	76,500	100,000	98,658	.....	1,432	.....	4.915	5.528	FA.....	2,048	4,915	12/28/2015.	08/01/2034.
07786D	AA	4	BELL ATLANTIC PENNSYLVANIA.....			.....	..	.....	2FE	74,848	119.832	86,279	72,000	73,437	.....	(125)	.....	6.000	5.264	JD.....	360	4,320	06/16/2003.	12/01/2028.
079860	AD	4	BELLSOUTH CORP.....			.....	..	.....	2FE	24,952	128.699	32,175	25,000	25,000	.....	2	.....	6.875	6.893	AO.....	363	1,719	04/29/2009.	10/15/2031.
079867	AW	7	BELLSOUTH TELECOMM.....			.....	..	.....	2FE	46,005	119.370	59,685	50,000	47,563	.....	203	.....	6.375	7.152	JD.....	266	3,187	06/04/2009.	06/01/2028.
084664	BT	7	BERKSHIRE HATHAWAY FIN.....			.....	..	.....	1FE	49,965	102.740	51,370	50,000	49,990	.....	4	.....	3.000	3.009	MN.....	192	1,500	10/31/2013.	05/15/2022.

SCHEDULE D - PART 1

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

E10.3

1		2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
					3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	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
084670	BJ	6	BERKSHIRE HATHAWAY INC.....				..		1FE	48,955	103.298	51,649	50,000	49,557		118		3.000	3.270	FA.....	583	1,500	02/11/2014.	02/11/2023.
093662	AE	4	BLOCK FINANCIAL LLC.....			.....	..	.....	2FE	51,755	107.250	53,625	50,000	50,000	.....	.....	5.500	5.058	MN.....	458	2,750	11/13/2012.	11/01/2022.	
118230	AC	5	BUCKEYE PARTNERS.....			.....	..	.....	4FE	82,918	104.426	78,320	75,000	81,390	.....	(292)	5.846	6.750	FA.....	1,913	5,062	09/16/2013.	08/15/2033.	
12189L	AH	4	BURLINGTON NTHN SANTA FE.....			.....	..	.....	1FE	25,000	102.220	25,555	25,000	25,000	.....	.....	3.050	3.050	MS.....	224	762	04/22/2014.	03/15/2022.	
124845	AF	5	CBS INC.....			.....	..	.....	2FE	34,725	113.989	34,197	30,000	31,356	.....	(305)	7.125	5.801	MN.....	356	2,137	05/07/2003.	11/01/2023.	
124857	AR	4	CBS CORP NEW.....			.....	..	.....	2FE	49,548	100.118	50,059	50,000	50,000	.....	182	2.900	3.002	JJ.....	669	1,450	08/11/2016.	01/15/2027.	
12505B	AC	4	CBRE SERVICES INC.....			.....	..	.....	2FE	21,503	112.442	22,488	20,000	20,737	.....	(307)	5.250	4.227	MS.....	309	1,050	05/05/2016.	03/15/2025.	
12505B	AD	2	CBRE SERVICES INC.....			.....	..	.....	2FE	5,270	111.380	5,569	5,000	5,000	.....	.....	4.875	4.214	MS.....	81	244	05/05/2016.	03/01/2026.	
12505J	AB	9	CBL & ASSOCIATES.....			.....	..	.....	5FE	48,122	64.500	32,250	50,000	32,250	.....	(17,750)	4.600	5.189	AO.....	486	2,300	11/30/2016.	10/15/2024.	
125509	BH	1	CIGNA CORP.....			.....	..	.....	2FE	86,856	126.957	95,218	75,000	84,747	.....	(369)	6.150	4.991	MN.....	589	4,612	09/17/2013.	11/15/2036.	
12612W	AB	0	CNF INC.....			.....	..	.....	4FE	76,191	101.500	76,125	75,000	75,956	.....	(42)	6.700	6.558	MN.....	838	5,025	09/16/2013.	05/01/2034.	
126408	GP	2	CSX CORP.....			.....	..	.....	2FE	34,294	139.024	36,146	26,000	32,991	.....	(228)	7.450	5.152	AO.....	484	1,937	08/05/2013.	04/01/2038.	
126650	BZ	2	CVS CAREMARK CORP.....			.....	..	.....	2FE	46,738	101.624	48,780	48,000	48,000	.....	.....	2.750	3.153	JD.....	110	1,320	07/22/2015.	12/01/2022.	
14149Y	AY	4	CARDINAL HEALTH INC SR.....			.....	..	.....	2FE	25,689	102.625	25,656	25,000	25,310	.....	(97)	3.200	2.771	MS.....	236	800	03/01/2016.	03/15/2023.	
143658	AH	5	CARNIVAL CORP.....			.....	C	.....	1FE	82,606	123.257	92,443	75,000	80,124	.....	(472)	6.650	5.611	JJ.....	2,300	4,987	09/16/2013.	01/15/2028.	
144285	AK	9	CARPENTER TECHNOLOGY.....			.....	..	.....	3FE	24,746	103.701	25,925	25,000	25,000	.....	4	4.450	4.583	MS.....	371	1,112	09/20/2013.	03/01/2023.	
149123	BD	2	CATERPILLAR INC.....			.....	..	.....	1FE	70,005	116.949	58,475	50,000	57,040	.....	(2,041)	8.000	3.345	FA.....	1,511	4,000	11/27/2012.	02/15/2023.	
14912H	RP	7	CATERPILLAR FINL SVCS.....			.....	..	.....	1FE	25,000	100.458	25,115	25,000	25,000	.....	.....	2.200	2.200	MS.....	162	550	03/19/2015.	03/15/2021.	
14916R	AD	6	CATHOLIC HEALTH INITIATIVE.....			.....	..	.....	2FE	50,524	102.440	51,220	50,000	50,464	.....	(12)	4.350	4.286	MN.....	363	2,175	09/05/2014.	11/01/2042.	
165069	AQ	8	CHESAPEAKE & POTOMAC TELEPHONE.....			.....	..	.....	2FE	64,805	137.288	61,780	45,000	59,293	.....	(901)	8.300	4.726	FA.....	1,556	3,735	11/27/2012.	08/01/2031.	
165087	AL	1	CHESAPEAKE & POTOMAC TELEPHONE.....			.....	..	.....	2FE	123,406	137.562	137,562	100,000	116,524	.....	(1,239)	8.375	6.075	AO.....	2,094	8,375	08/26/2013.	10/01/2029.	
166764	AT	7	CHEVRON CORP NEW NOTE.....			.....	..	.....	1FE	24,920	101.321	25,330	25,000	25,000	.....	.....	2.411	2.469	MS.....	197	603	03/01/2016.	03/03/2022.	
171875	AD	9	CINCINNATI BELL TELEPHONE CO.....			.....	..	.....	3FE	48,700	102.750	51,375	50,000	49,086	.....	75	6.300	6.578	JD.....	263	3,150	03/31/2014.	12/01/2028.	
172062	AE	1	CINCINNATI FINL CORP.....			.....	..	.....	2FE	27,911	133.475	33,369	25,000	27,864	.....	(131)	6.125	5.006	MN.....	255	1,531	04/21/2014.	11/01/2034.	
17248R	AJ	5	CINGULAR WIRELESS.....			.....	..	.....	2FE	53,000	132.270	66,135	50,000	51,894	.....	(104)	7.125	6.654	JD.....	158	3,562	02/11/2003.	12/15/2031.	
17275R	AF	9	CISCO SYSTEMS INC.....			.....	..	.....	1FE	112,233	136.284	136,284	100,000	110,579	.....	(307)	5.500	4.686	JJ.....	2,536	5,500	09/17/2013.	01/15/2040.	
172967	DR	9	CITIGROUP INC.....			.....	..	.....	2FE	112,695	130.357	130,357	100,000	110,759	.....	(392)	6.125	5.162	FA.....	2,144	6,125	03/31/2014.	08/25/2036.	
172967	GK	1	CITIGROUP INC.....			.....	..	.....	2FE	49,425	104.516	52,258	50,000	49,354	.....	204	4.050	4.527	JJ.....	849	2,025	08/27/2013.	07/30/2022.	
191216	BE	9	COCA COLA COMPANY.....			.....	..	.....	1FE	24,993	104.890	26,223	25,000	24,996	.....	1	3.200	3.203	MN.....	133	800	03/10/2014.	11/01/2023.	
191219	AW	4	COCA COLA ENTERPRISE.....			.....	..	.....	1FE	64,437	127.475	63,738	50,000	58,570	.....	(1,078)	7.000	4.078	AO.....	875	3,500	12/23/2013.	10/01/2026.	
191219	BE	3	COCA-COLA ENTERPRISE.....			.....	..	.....	1FE	48,600	131.646	52,658	40,000	43,979	.....	(394)	6.750	5.208	MS.....	795	2,700	07/01/2003.	09/15/2028.	
19416Q	EG	1	COLGATE PALMOLIVE CO.....			.....	..	.....	1FE	50,404	105.624	52,812	50,000	50,354	.....	(90)	3.250	3.045	MS.....	478	1,625	04/21/2014.	03/15/2024.	
20030N	AC	5	COMCAST CORP.....			.....	..	.....	1FE	27,131	143.174	30,067	21,000	25,776	.....	(252)	7.050	4.732	MS.....	436	1,480	11/05/2013.	03/15/2033.	
20030N	BF	7	COMCAST CORP.....			.....	..	.....	1FE	24,095	102.823	25,706	25,000	24,621	.....	103	2.850	3.322	JJ.....	328	712	02/13/2014.	01/15/2023.	
20825C	AF	1	CONOCOPHILLIPS.....			.....	..	.....	1FE	23,760	131.504	31,561	24,000	23,864	.....	11	5.900	5.981	AO.....	299	1,416	04/30/2009.	10/15/2032.	
209111	EH	2	CONSOLIDATED EDISON.....			.....	..	.....	1FE	30,843	122.946	36,884	30,000	30,521	.....	(28)	5.300	5.114	MS.....	530	1,590	07/29/2005.	03/01/2035.	
219350	AX	3	CORNING INC.....			.....	..	.....	2FE	51,227	110.064	55,032	50,000	51,101	.....	(41)	4.700	4.515	MS.....	692	2,350	11/10/2016.	03/15/2037.	
23338V	AA	4	DTE ELECTRIC CO.....			.....	..	.....	1FE	51,428	111.966	55,983	50,000	50,416	.....	(591)	4.000	3.840	AO.....	500	2,000	03/26/2013.	04/01/2043.	
237194	AE	5	DARDEN RESTAURANTS.....			.....	..	.....	2FE	74,115	112.949	84,712	75,000	74,251	.....	27	6.000	6.099	FA.....	1,700	4,500	08/21/2013.	08/15/2035.	
244199	BF	1	DEERE & CO.....			.....	..	.....	1FE	24,519	112.536	28,134	25,000	24,567	.....	11	3.900	4.014	JD.....	60	975	07/09/2014.	06/09/2042.	
24668P	AE	7	DELHAIZE GROUP.....			.....	C	.....	2FE	54,888	123.180	61,590	50,000	54,355	.....	(116)	5.700	5.022	AO.....	713	2,850	11/05/2014.	10/01/2040.	

SCHEDULE D - PART 1

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

E10.4

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			F o r e i g n	B o n d C H A R	N A I C D e s i g n a t i o n a n d A d m i n i s t r a t i v e S y m b o l			R a t e U s e d t o O b t a i n F a i r V a l u e	F a i r V a l u e			U n r e a l i z e d V a l u a t i o n I n c r e a s e (D e c r e a s e)	C u r r e n t Y e a r 's (A m o r t i z a t i o n) / A c c r e t i o n	C u r r e n t Y e a r's O t h e r - T h a n - T e m p o r a r y I m p a i r m e n t R e c o g n i z e d	T o t a l F o r e i g n E x c h a n g e i n B ./A ./C ./V.	R a t e o f	E f f e c t i v e R a t e o f	W h e n P a i d	A d m i t t e d A m o u n t D u e & A c c r u e d	A m o u n t R e c . D u r i n g Y e a r	A c q u i r e d	S t a t e d C o n t r a c t u a l M a t u r i t y D a t e
CUSIP Identification	Description		Code	n			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
24702R AM 3	DELL INC.....				3FE	107,940	100.000	110,000	110,000	107,979			30			5.400	4.972	MS.....	1,832	5,940	12/06/2011.	09/10/2040.
24702R AQ 4	DELL INC.....				3FE	24,788	102.750	25,688	25,000	24,954			29			4.625	4.754	AO.....	289	1,156	04/12/2013.	04/01/2021.
25152R 3H 4	DEUTSCHE BANK AG.....	C			2FE	50,000	98.966	49,483	50,000	50,000						3.500	3.500	JD.....	78	1,750	06/16/2016.	06/15/2025.
25152R XA 6	DEUTSCHE BANK AG.....	C			2FE	49,547	101.776	50,888	50,000	49,731			55			3.700	3.834	MN.....	159	1,850	07/11/2016.	05/30/2024.
25271C AN 2	DIAMOND OFFSHORE DRILL.....				5FE	48,383	54.500	27,250	50,000	27,250		(22,187)	669			4.875	5.090	MN.....	406	2,437	10/23/2014.	11/01/2043.
254010 AE 1	DIGNITY HEALTH.....				2FE	25,921	114.780	28,695	25,000	25,898			(5)			5.267	5.063	MN.....	219	1,317	04/12/2017.	11/01/2064.
25459H AQ 8	DIRECTV HOLDINGS.....				2FE	74,895	125.396	94,047	75,000	74,903			3			6.350	6.362	MS.....	1,402	4,762	09/17/2013.	03/15/2040.
254709 AL 2	DISCOVER FINL SERVICES.....				2FE	24,931	105.932	26,483	25,000	25,000			8			3.750	3.790	MS.....	305	937	02/10/2017.	03/04/2027.
25470D AG 4	DISCOVERY COMMUNICATIONS.....				2FE	46,960	110.642	55,321	50,000	47,233			70			4.950	5.390	MN.....	316	2,475	12/21/2016.	05/15/2042.
257559 AJ 3	DOMTAR CORP.....				2FE	50,665	110.179	55,090	50,000	50,628			(12)			6.250	6.147	MS.....	1,042	3,125	03/10/2017.	09/01/2042.
257867 AG 6	DONNELLEY RR & SONS CO.....				4FE	50,700	97.750	48,875	50,000	50,000						6.625	6.955	AO.....	699	3,312	03/27/2002.	04/15/2029.
260543 BC 6	DOW CHEMICAL.....				2FE	12,550	111.174	11,117	10,000	10,370			(207)			8.850	6.446	MS.....	261	885	07/16/2003.	09/15/2021.
260543 CK 7	DOW CHEMICAL CO.....				2FE	94,188	109.421	109,421	100,000	99,925			3,671			4.250	4.724	AO.....	1,063	4,250	11/19/2015.	10/01/2034.
26054L G6 4	DOW CHEMICAL CO.....				2FE	25,000	100.058	25,015	25,000	25,000						4.000	4.000	FA.....	378	1,000	08/31/2015.	08/15/2025.
264399 DK 9	DUKE ENERGY CORP.....				1FE	41,550	124.369	49,748	40,000	40,785			(67)			6.000	6.235	JD.....	200	2,400	03/19/2003.	12/01/2028.
268648 AN 2	EMC CORP.....				3FE	24,947	102.000	25,500	25,000	24,801			70			3.375	3.403	JD.....	70	844	12/12/2014.	06/01/2023.
278642 AK 9	EBAY INC.....				2FE	49,509	101.201	50,601	50,000	50,000						2.875	3.044	FA.....	599	1,437	02/18/2015.	08/01/2021.
278865 AM 2	ECOLAB INC.....				2FE	81,758	132.226	99,170	75,000	80,895			(150)			5.500	4.907	JD.....	264	4,125	09/17/2013.	12/08/2041.
292505 AK 0	ENCANA CORP.....		A		3FE	48,755	100.655	50,328	50,000	49,615			515			5.150	5.319	MN.....	329	2,575	05/29/2012.	11/15/2041.
294429 AG 0	EQUIFAX INC.....				2FE	31,255	128.651	32,163	25,000	31,316			(219)			7.000	4.862	JJ.....	875	1,750	03/09/2015.	07/01/2037.
29736R AA 8	ESTEE LAUDER NOTES.....				1FE	25,094	130.306	32,577	25,000	25,000						5.750	5.724	AO.....	303	1,437	04/16/2004.	10/15/2033.
30161M AJ 2	EXELON GENERATIONS COMPANY LLC.....				2FE	50,939	115.430	57,715	50,000	50,250			(463)			5.750	5.609	AO.....	719	2,875	04/12/2017.	10/01/2041.
30219G AK 4	EXPRESS SCRIPTS HOLDINGS.....				1FE	24,922	103.922	25,981	25,000	25,000						3.500	3.548	JD.....	39		02/10/2017.	06/15/2024.
30219G AP 3	EXPRESS SCRIPTS HOLDING.....				1FE	49,576	112.891	56,446	50,000	49,883			170			4.800	4.855	JJ.....	1,107	2,400	11/17/2016.	07/15/2046.
30231G AJ 1	EXXON MOBIL CORP.....				1FE	24,875	101.090	25,273	25,000	25,000						2.479	2.397	MS.....	191	599	07/22/2015.	03/06/2022.
303901 AE 2	FAIRFAX FINANCIAL HOLDINGS.....		A		2FE	27,188	122.335	30,584	25,000	26,910			(53)			7.750	6.991	JJ.....	893	1,937	09/30/2013.	07/15/2037.
31428X AT 3	FEDEX CORP.....				2FE	15,817	96.212	16,356	17,000	15,891			28			3.875	4.329	FA.....	274	659	11/11/2016.	08/01/2042.
31428X AU 0	FEDEX CORP.....				2FE	48,930	97.764	48,882	50,000	48,994			25			4.100	4.236	AO.....	433	2,050	11/10/2016.	04/15/2043.
316773 CH 1	FIFTH THIRD BANCORP.....				2FE	138,097	152.484	152,484	100,000	132,331			(1,018)			8.250	5.149	MS.....	2,750	8,250	03/26/2013.	03/01/2038.
341081 EQ 6	FLORIDA POWER & LIGHT.....				1FE	36,777	131.482	46,019	35,000	36,180			(56)			5.625	5.281	AO.....	492	1,969	03/14/2005.	04/01/2034.
341081 ET 0	FLORIDA POWER & LIGHT.....				1FE	22,979	124.663	31,166	25,000	23,469			63			4.950	5.551	JD.....	103	1,237	03/30/2010.	06/01/2035.
345370 BN 9	FORD MOTOR COMPANY.....				3FE	29,925	114.876	34,463	30,000	29,995			7			7.125	7.152	MN.....	273	2,137	11/30/2010.	11/15/2025.
345370 BP 4	FORD MOTOR COMPANY.....				3FE	58,800	116.153	69,692	60,000	59,403			62			7.500	7.685	FA.....	1,875	4,500	06/03/2003.	08/01/2026.
345370 BW 9	FORD MOTOR COMPANY.....				3FE	35,347	142.904	35,726	25,000	35,367			(132)			9.980	6.663	FA.....	943	2,495	09/30/2013.	02/15/2047.
345370 CA 6	FORD MOTOR COMPANY.....				3FE	115,206	118.846	118,846	100,000	115,253			(462)			7.450			3,415	3,725	06/06/2019.	07/16/2031.
35671D AZ 8	FREEPORT MCMORAN COPPER & GOLD.....				3FE	48,973	101.823	50,912	50,000	50,000						3.875	4.148	MS.....	570	1,937	02/14/2014.	03/15/2023.
35671D BC 8	FREEPORT MCMORAN COPPER & GOLD.....				3FE	52,732	103.500	51,750	50,000	50,984			(1,106)			5.450	5.085	MS.....	802	2,725	11/05/2014.	03/15/2043.
362320 BA 0	GTE CORP.....				2FE	39,300	125.145	50,058	40,000	39,612			29			6.940	7.085	AO.....	586	2,776	06/29/2001.	04/15/2028.
36962G XZ 2	GENERAL ELECTRIC CORP.....				2FE	29,809	128.269	38,481	30,000	29,963			12			6.750	6.800	MS.....	596	2,025	03/27/2002.	03/15/2032.
36962G 3A 0	GENERAL ELECTRIC CORP.....				2FE	51,630	123.794	61,897	50,000	51,343			(43)			6.150	5.902	FA.....	1,230	3,075	12/06/2011.	08/07/2037.

SCHEDULE D - PART 1

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

E10.5

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
36962G	3P	7	GENERAL ELECTRIC CAP CORP.....	.....	..	.....	.....	.....	2FE	28,163	120.985	36,296	30,000	28,529	.....	42	.....	.....	5.875	6.334	JJ.....	818	1,763	03/14/2008.	01/14/2038.
36966T	BZ	4	GENERAL ELECTRIC CAP CORP.....	.....	..	.....	.....	.....	2FE	29,207	107.470	27,942	26,000	29,231	.....	(130)	.....	.....	5.500	4.431	AO.....	302	1,430	04/16/2013.	04/15/2036.
36966T	JH	6	GENERAL ELECTRIC CAP CORP.....	.....	..	.....	.....	.....	2FE	50,000	99.340	49,670	50,000	50,000	.....	4.250	.....	.....	4.250	4.250	MN.....	803	2,125	07/29/2013.	05/18/2033.
36966T	JS	2	GENERAL ELECTRIC CAP CORP.....	.....	..	.....	.....	.....	2FE	50,000	101.434	50,717	50,000	50,000	.....	.....	.....	.....	4.250	4.250	MS.....	626	2,125	09/27/2013.	09/15/2028.
370334	BJ	2	GENERAL MILLS INC.....	.....	..	.....	.....	.....	2FE	118,307	123.462	123,462	100,000	116,024	.....	(494)	.....	.....	5.400	4.215	JD.....	240	5,400	03/10/2015.	06/15/2040.
37045X	BQ	8	GENERAL MOTORS FINANCIAL COMPANY INC.....	.....	..	.....	.....	.....	2FE	24,908	104.859	26,215	25,000	25,000	.....	28	.....	.....	4.000	4.046	AO.....	236	1,000	02/10/2017.	10/06/2026.
373298	BR	8	GEORGIA PACIFIC CORP.....	.....	..	.....	.....	.....	1FE	98,631	141.379	106,034	75,000	91,389	.....	(1,267)	.....	.....	7.750	4.922	MN.....	743	5,813	07/08/2013.	11/15/2029.
375558	BJ	1	GILEAD SCIENCES INC.....	.....	..	.....	.....	.....	1FE	48,033	110.467	55,234	50,000	49,915	.....	1,180	.....	.....	4.000	4.299	MS.....	667	2,000	12/21/2016.	09/01/2036.
38141E	Z6	9	GOLDMAN SACHS GROUP INC.....	.....	..	.....	.....	.....	2FE	25,000	105.044	26,261	25,000	25,000	.....	.....	.....	.....	4.750	4.750	MTHY.....	53	1,188	05/12/2011.	05/15/2022.
38141G	CU	6	GOLDMAN SACHS GROUP INC.....	.....	..	.....	.....	.....	2FE	66,113	135.090	87,809	65,000	65,213	.....	(45)	.....	.....	6.125	6.069	FA.....	1,504	3,981	10/16/2003.	02/15/2033.
38141G	ES	9	GOLDMAN SACHS GROUP INC.....	.....	..	.....	.....	.....	2FE	25,650	119.351	32,225	27,000	26,857	.....	108	.....	.....	5.950	6.402	JJ.....	741	1,607	07/11/2007.	01/15/2027.
38143C	CN	9	GOLDMAN SACHS GROUP INC.....	.....	..	.....	.....	.....	2FE	49,995	101.436	50,718	50,000	50,000	.....	.....	.....	.....	4.000	4.001	MTHY.....	89	2,000	05/20/2013.	05/15/2033.
38143C	DJ	7	GOLDMAN SACHS GROUP INC.....	.....	..	.....	.....	.....	2FE	25,000	107.068	26,767	25,000	25,000	.....	.....	.....	.....	4.500	4.500	MTHY.....	50	1,125	07/29/2013.	08/15/2033.
40414L	AM	1	HCP INC.....	.....	..	.....	.....	.....	2FE	49,768	104.443	52,222	50,000	50,000	.....	48	.....	.....	3.400	3.464	FA.....	708	1,700	07/28/2016.	02/01/2025.
421946	AH	7	HEALTHCARE RLTY TR INC.....	.....	..	.....	.....	.....	2FE	24,744	103.259	25,815	25,000	24,825	.....	58	.....	.....	3.992	3.750	AO.....	198	938	08/14/2018.	04/15/2023.
428236	BR	3	HEWLETT PACKARD CO.....	.....	..	.....	.....	.....	2FE	107,518	110.880	110,880	100,000	107,443	.....	(191)	.....	.....	6.000	4.929	MS.....	1,767	6,000	03/09/2015.	09/15/2041.
431116	AC	6	HIGHMARK INC.....	.....	..	.....	.....	.....	2FE	51,506	122.829	61,415	50,000	51,347	.....	(32)	.....	.....	6.125	5.900	MN.....	391	3,063	07/22/2014.	05/15/2041.
44106M	AT	9	HOSPITALITY PROP TRUST.....	.....	..	.....	.....	.....	2FE	24,621	102.806	25,702	25,000	25,000	.....	86	.....	.....	4.500	4.728	MS.....	331	1,125	12/21/2016.	03/15/2025.
45138L	AN	3	IDAHO POWER CORP.....	.....	..	.....	.....	.....	1FE	122,204	121.449	145,739	120,000	121,228	.....	(64)	.....	.....	5.500	5.500	AO.....	1,650	6,600	01/22/2004.	04/01/2033.
45138L	AY	9	IDAHO POWER CORP.....	.....	..	.....	.....	.....	1FE	54,005	117.642	58,821	50,000	53,325	.....	(98)	.....	.....	4.850	4.358	FA.....	916	2,425	12/06/2011.	08/15/2040.
454614	AK	4	INDIANA BELL TELEPHONE INC.....	.....	..	.....	.....	.....	2FE	23,450	124.869	24,974	20,000	21,514	.....	(178)	.....	.....	7.300	5.924	FA.....	552	1,460	05/07/2003.	08/15/2026.
457153	AG	9	INGRAM MICRO INC.....	.....	..	.....	.....	.....	3FE	25,428	104.986	26,247	25,000	25,000	.....	.....	.....	.....	4.950	4.690	JD.....	61	1,363	11/30/2016.	12/15/2024.
458140	AP	5	INTEL CORP.....	.....	..	.....	.....	.....	1FE	89,319	117.258	117,258	100,000	90,572	.....	220	.....	.....	4.265	4.945	JD.....	189	4,250	09/17/2013.	12/15/2042.
459200	AM	3	IBM CORP.....	.....	..	.....	.....	.....	1FE	25,781	124.509	31,127	25,000	25,290	.....	(44)	.....	.....	7.000	6.735	MN.....	297	1,750	01/01/2001.	10/01/2025.
459200	BB	6	IBM CORP.....	.....	..	.....	.....	.....	1FE	39,900	133.152	53,261	40,000	40,000	.....	.....	.....	.....	5.875	5.892	MN.....	209	2,350	07/30/2003.	11/29/2032.
459200	HF	1	INTL BUS MACHS CORP.....	.....	..	.....	.....	.....	1FE	24,875	110.493	27,623	25,000	24,889	.....	1	.....	.....	4.000	4.030	JD.....	31	500	07/28/2014.	06/20/2042.
460146	AP	8	INTERNATIONAL PAPER CO.....	.....	..	.....	.....	.....	2FE	47,430	114.268	51,421	45,000	45,812	.....	(139)	.....	.....	6.875	6.436	MN.....	516	3,094	12/10/1998.	11/10/2023.
46132F	AC	4	INVESCO FINANCE PLC.....	.....	C	.....	.....	.....	2FE	26,004	121.735	30,434	25,000	25,694	.....	(45)	.....	.....	5.375	5.049	MN.....	116	1,344	12/18/2013.	11/30/2043.
46625H	HS	2	J P MORGAN CHASE.....	.....	..	.....	.....	.....	1FE	34,636	101.378	35,482	35,000	34,961	.....	45	.....	.....	4.400	4.538	JJ.....	680	1,540	04/26/2011.	07/22/2020.
46625H	HU	7	J P MORGAN CHASE.....	.....	..	.....	.....	.....	1FE	29,382	101.777	30,533	30,000	29,969	.....	75	.....	.....	4.250	4.512	AO.....	269	1,275	01/10/2011.	10/15/2020.
46625H	JJ	0	J P MORGAN CHASE.....	.....	..	.....	.....	.....	2FE	24,802	103.919	25,980	25,000	24,913	.....	23	.....	.....	3.375	3.484	MN.....	141	844	11/17/2014.	05/01/2023.
46625H	JZ	4	J P MORGAN CHASE & CO.....	.....	..	.....	.....	.....	2FE	49,866	109.554	54,777	50,000	49,910	.....	10	.....	.....	4.125	4.154	JD.....	92	2,063	06/29/2015.	12/15/2026.
472319	AE	2	JEFFERIES GROUP INC.....	.....	..	.....	.....	.....	2FE	161,516	117.185	175,778	150,000	157,228	.....	(784)	.....	.....	6.450	5.967	JD.....	618	9,675	09/21/2012.	06/08/2027.
472319	AL	6	JEFFERIES GROUP INC NOTE.....	.....	..	.....	.....	.....	2FE	25,676	107.998	27,000	25,000	25,709	.....	(201)	.....	.....	5.125	4.176	JJ.....	573	1,281	04/28/2015.	01/20/2023.
472319	AM	4	JEFFERIES GROUP.....	.....	..	.....	.....	.....	2FE	50,550	119.178	59,589	50,000	50,547	.....	(11)	.....	.....	6.500	6.400	JJ.....	1,453	3,250	11/07/2013.	01/20/2043.
478160	AL	8	JOHNSON & JOHNSON DEBENTURES.....	.....	..	.....	.....	.....	1FE	68,593	124.666	87,266	70,000	69,083	.....	46	.....	.....	4.950	5.240	MN.....	443	3,465	12/31/2004.	05/15/2033.
478366	BB	2	JOHNSON CONTROLS.....	.....	..	.....	.....	.....	2FE	49,757	110.158	55,079	50,000	49,925	.....	112	.....	.....	5.250	5.286	JD.....	219	2,625	11/24/2015.	12/01/2041.
48126D	W4	7	J P MORGAN CHASE & CO MEDIUM TERM NOTE.....	.....	..	.....	.....	.....	1FE	48,875	99.420	49,710	50,000	50,000	.....	297	.....	.....	4.265	3.500	JD.....	92	1,750	07/23/2015.	06/12/2033.
48203R	AD	6	JUNIPER NETWORKS INC.....	.....	..	.....	.....	.....	2FE	104,889	116.118	116,118	100,000	100,000	.....	(4,882)	.....	.....	5.950	.....	.....	1,752	2,975	03/20/2019.	03/15/2041.
487836	BD	9	KELLOGG COMPANY.....	.....	..	.....	.....	.....	2FE	20,000	101.836	20,367	20,000	20,000	.....	.....	.....	.....	4.000	4.000	JD.....	36	800	01/18/2011.	12/15/2020.
49327V	2A	1	KEYBANK NA.....	.....	..	.....	.....	.....	2FE	49,944	104.172	52,086	50,000	49,960	.....	5	.....	.....	3.400	3.414	MN.....	194	1,700	04/24/2017.	05/20/2027.

SCHEDULE D - PART 1

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

E10.6

1		2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
					3	4	5			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
494550	BN	5	KINDER MORGAN ENERGY PARTICLES.....					2FE	47,755	109.385	54,693	50,000	49,246		929			5.000	5.306	FA.....	944	2,500	08/05/2013.	08/15/2042.
499040	AL	7	KNIGHT RIDDER.....					5FE	57,321	40.000	22,000	55,000	22,000	(33,919)	(121)			6.875	7.000	MS.....	1,113	3,781	01/01/2001.	03/15/2029.
500255	AN	4	KOHL'S CORP.....					2FE	92,035	109.071	98,164	90,000	91,643		(83)			6.000	6.008	JJ.....	2,490	5,400	04/26/2004.	01/15/2033.
500255	AQ	7	KOHL'S CORP.....					2FE	59,101	116.048	58,024	50,000	57,605		(249)			6.875	5.517	JD.....	153	3,438	03/26/2013.	12/15/2037.
500255	AV	6	KOHL'S CORP.....					2FE	23,019	101.723	25,431	25,000	24,231		820			5.550	6.138	JJ.....	632	1,388	05/05/2016.	07/17/2045.
50076Q	AE	6	KRAFT FOODS GROUP INC.....					2FE	50,729	106.589	53,295	50,000	50,673		(17)			5.000	4.899	JD.....	188	2,500	05/10/2017.	06/04/2042.
50076Q	AZ	9	KRAFT FOODS GROUP INC.....					2FE	24,860	103.145	25,786	25,000	24,910		34			3.500	3.652	JD.....	61	875	06/06/2018.	06/06/2022.
50077L	AD	8	KRAFT HEINZ FOODS COMPANY.....					2FE	48,425	100.029	50,015	50,000	50,000		604			3.000	3.433	JD.....	125	1,500	12/20/2017.	06/01/2026.
501044	BZ	3	KROGER CO.....					2FE	99,025	138.334	103,751	75,000	92,063		(1,141)			7.500	4.825	AO.....	1,406	5,625	02/26/2013.	04/01/2031.
501044	DC	2	KROGER CO.....					2FE	52,463	105.332	52,666	50,000	50,000		(777)			3.500	2.925	FA.....	729	1,750	03/01/2016.	02/01/2026.
52107Q	AJ	4	LAZARD GROUP LLC.....					2FE	99,400	110.100	110,100	100,000	99,448		48			4.500	4.575	MS.....	1,275	4,500	09/20/2018.	09/19/2028.
524660	AW	7	LEGGETT & PLATT INC.....					2FE	19,993	101.938	20,388	20,000	19,979		12			3.400	3.405	FA.....	257	680	12/08/2015.	08/15/2022.
524901	AR	6	LEGG MASON INC.....					2FE	25,482	113.279	28,320	25,000	25,453		(9)			5.625	5.488	JJ.....	648	1,406	03/10/2017.	01/15/2044.
525ESC	CB	3	LEHMAN BROS.....					6Z	132	1.250	165	132	132					5.400	5.790	AO.....			08/04/2004.	03/20/2020.
532457	AM	0	ELI LILLY.....					1FE	93,300	124.356	99,485	80,000	84,798		(771)			7.125	5.729	JD.....	475	5,700	08/08/2003.	06/01/2025.
53944X	DM	4	LLOYD'S TSB BANK.....				C	1FE	24,563	97.969	24,492	25,000	24,759		46			2.800	3.017	JD.....	62	700	08/14/2015.	11/29/2024.
539830	AW	9	LOCKHEED MARTIN CORP.....					1FE	47,891	134.728	53,891	40,000	46,649		(201)			5.720	4.460	JD.....	191	2,288	04/03/2013.	06/01/2040.
548661	CL	9	LOWE'S COMPANIES INC.....					2FE	63,318	124.030	62,015	50,000	60,626		(431)			5.800	4.050	AO.....	612	2,900	11/27/2012.	10/15/2036.
55262C	AD	2	MBIA INC.....					3FE	74,200	101.125	75,844	75,000	74,449		49			7.150	7.149	JJ.....	2,473	5,363	08/27/2013.	07/15/2027.
55262C	AF	7	MBIA INC.....					3FE	81,750	99.125	82,274	83,000	82,241		49			6.625	7.126	AO.....	1,375	5,499	01/01/2001.	10/01/2028.
55262C	AH	3	MBIA INC.....					3FE	64,893	99.750	64,838	65,000	65,000					6.400	3.166	FMAN.....	532	6,069	06/25/2003.	08/15/2022.
55616X	AG	2	MACY'S RETAIL HLDGS INC.....					2FE	46,641	91.804	45,902	50,000	49,054		1,612			5.125	5.623	JJ.....	1,182	2,563	05/04/2016.	01/15/2042.
55616X	AJ	6	MACY'S RETAIL HLDGS INC.....					2FE	42,739	80.428	40,214	50,000	47,775		3,351			4.300	5.329	FA.....	812	2,150	07/28/2016.	02/15/2043.
565849	AB	2	MARATHON OIL CO.....					2FE	62,422	126.814	63,407	50,000	59,392		(565)			6.800	4.740	MS.....	1,001	3,400	02/14/2014.	03/15/2032.
56585A	AH	5	MARATHON PETROLEUM CORP.....					2FE	70,299	109.938	82,454	75,000	70,576		86			4.750	5.489	MS.....	1,049	3,563	07/28/2016.	09/15/2044.
573284	AJ	5	MARTIN MARIETTA MATERIALS INC.....					2FE	21,517	122.146	26,872	22,000	21,589		13			6.250	6.432	MN.....	229	1,375	10/08/2013.	05/01/2037.
574599	AY	2	MASCO CORP.....					2FE	24,688	122.771	30,693	25,000	24,748		12			6.500	6.616	FA.....	614	1,625	10/08/2013.	08/15/2032.
577081	AW	2	MATTEL INC.....					4FE	209,614	84.500	169,000	200,000	205,059		(2,332)			5.450	5.380	MN.....	1,817	10,900	09/16/2013.	11/01/2041.
582834	AP	2	MEAD CORP.....					2FE	54,052	137.592	68,796	50,000	54,050		(49)			7.550	6.888	MS.....	1,258	3,775	09/30/2013.	03/01/2047.
583334	AB	3	MEADWESTVACO CORP.....					2FE	35,044	122.550	36,765	30,000	33,994		(213)			6.800	5.349	MN.....	261	2,040	07/22/2014.	11/15/2032.
589331	AC	1	MERCK & CO.....					1FE	17,738	120.481	18,072	15,000	16,115		(143)			6.300	4.946	JJ.....	473	945	07/01/2003.	01/01/2026.
589331	AE	7	MERCK & CO.....					1FE	35,431	126.541	44,289	35,000	35,226		(23)			5.950	6.540	JD.....	174	2,083	01/01/2001.	12/01/2028.
59156R	BN	7	METLIFE INC.....					1FE	51,935	115.746	57,873	50,000	51,809		(41)			4.050	3.827	MS.....	675	2,025	08/30/2016.	03/01/2045.
594918	AD	6	MICROSOFT CORP.....					1FE	120,704	133.699	147,069	110,000	118,634		(292)			5.200	5.343	JD.....	477	5,720	07/20/2009.	06/01/2039.
594918	AQ	7	MICROSOFT CORP.....					1FE	24,667	101.123	25,281	25,000	25,000					2.125	2.419	MN.....	68	531	01/16/2018.	11/15/2022.
604059	AE	5	MINNESOTA MINING.....					1FE	28,938	126.954	31,739	25,000	26,608		(194)			6.375	5.233	FA.....	602	1,594	04/29/2003.	02/15/2028.
605417	BY	9	MISSISSIPPI POWER CO.....					2FE	49,057	104.311	52,156	50,000	49,112		22			4.750	4.882	AO.....	501	2,375	11/10/2016.	10/15/2041.
606822	AT	1	MITSUBISHI UFJ FINL GRP.....					1FE	49,885	103.497	51,749	50,000	50,000					3.455	3.508	MS.....	571	1,728	06/06/2018.	03/02/2023.
606822	BA	1	MITSUBSHI UFJ FINL GRP.....					1FE	49,973	105.348	52,674	50,000	49,978		5			3.761	3.773	JJ.....	810	1,881	09/25/2018.	07/26/2023.
60871R	AD	2	MOLSON COORS BREWING CO.....					2FE	50,151	109.062	54,531	50,000	50,115		(6)			4.980	5.000	MN.....	417	2,500	07/24/2015.	05/01/2042.
61166W	AN	1	MONSANTO CO.....					2FE	49,502	97.933	48,967	50,000	49,570		20			4.200	4.279	JJ.....	968	2,100	04/07/2016.	07/15/2034.

SCHEDULE D - PART 1

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

E10.7

1		2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
					3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
615369	AC	9	MOODY'S CORPORATION.....			..	..	...2FE	...100,006	...109.896	...109,896	...100,000	...100,000	.....	.....	.....	.....	...4.875	...4.875	FA.....	1,842	4,875	08/26/2013.	02/15/2024.
617446	7Y	9	MORGAN STANLEY.....			..	..	...2FE	...74,840	...109.388	...82,041	...75,000	...74,894	.....	...13	.....	.....	...4.350	...4.374	MS.....	...1,024	...3,263	06/29/2015.	09/08/2026.
617482	4M	3	MORGAN STANLEY SUBNOTE.....			..	..	...2FE	...49,577	...107.151	...53,576	...50,000	...49,852	.....	...48	.....	.....	...4.875	...4.990	MN.....	...406	...2,438	08/27/2013.	11/01/2022.
620076	BA	6	MOTOROLA INC.....			..	..	...2FE	...45,781	...114.567	...45,827	...40,000	...44,827	.....	...(159)	.....	.....	...6.625	...5.543	MN.....	...339	...2,650	04/03/2013.	11/15/2037.
620076	BF	5	MOTOROLA SLTNS INC.....			..	..	...2FE	...75,000	...106.120	...79,590	...75,000	...75,000	.....	.....	.....	.....	...4.000	...4.000	MS.....	...1,000	...3,000	08/26/2014.	09/01/2024.
626717	AG	7	MURPHY OIL CORP.....			..	..	...3FE	...75,782	...92.000	...69,000	...75,000	...75,000	.....	.....	.....	.....	...6.125	...5.055	JD.....	...367	...4,313	07/22/2014.	12/01/2042.
63743F	A6	3	NATIONAL RURAL UTILITIES COOPERATIVE.....			..	..	...1FE	...50,000	...99.025	...49,513	...50,000	...50,000	.....	.....	.....	.....	...3.000	...3.000	MTHY.....	...67	...1,500	08/15/2016.	08/15/2029.
63743F	SH	0	NATIONAL RURAL UTILITIES.....			..	..	...1FE	...25,000	...101.589	...25,397	...25,000	...25,000	.....	.....	.....	.....	...3.500	...3.500	MTHY.....	...39	...875	12/20/2013.	12/15/2024.
63743F	SL	1	NATIONAL RURAL UTILITIES.....			..	..	...1FE	...25,000	...104.362	...26,091	...25,000	...25,000	.....	.....	.....	.....	...3.500	...3.500	MTHY.....	...39	...875	01/17/2014.	07/15/2024.
64110L	AN	6	NETFLIX INC.....			..	..	...3FE	...100,000	...102.500	...102,500	...100,000	...100,000	.....	.....	.....	.....	...4.375	...4.375	MN.....	...559	...4,375	12/13/2017.	11/15/2026.
651639	AM	8	NEWMONT MINING CORP.....			..	..	...2FE	...26,633	...132.442	...33,111	...25,000	...26,621	.....	...(46)	.....	.....	...6.250	...5.697	AO.....	...391	...1,563	07/09/2014.	10/01/2039.
65334H	AE	2	NEXEN INC.....			..	A	...1FE	...77,093	...127.722	...95,792	...75,000	...76,729	.....	...(68)	.....	.....	...5.875	...5.650	MS.....	...1,359	...4,406	09/16/2013.	03/10/2035.
65339K	88	6	NEXTERA ENERGY.....			..	..	...2FE	...25,000	...25.520	...25,520	...1,000	...25,000	.....	.....	.....	.....	...5.000	...5.000	JAJO.....	...262	...1,250	01/18/2013.	01/15/2073.
655664	AR	1	NORDSTROM INC.....			..	..	...2FE	...92,757	...97.774	...97,774	...100,000	...100,000	.....	...7,250	.....	.....	...5.000	...5.542	JJ.....	...2,306	...2,500	05/06/2019.	01/15/2044.
665228	CB	6	NORTHERN ILLINOIS GAS CO.....			..	..	...1FE	...49,370	...122.412	...61,206	...50,000	...49,681	.....	...29	.....	.....	...5.900	...6.000	JD.....	...246	...2,950	03/05/2009.	12/01/2032.
665772	BQ	1	NORTHERN STATES POWER.....			..	..	...1FE	...28,725	...126.634	...37,990	...30,000	...29,392	.....	...61	.....	.....	...6.500	...6.852	MS.....	...650	...1,950	05/03/2002.	03/01/2028.
665772	CA	5	NORTHERN STATES POWER - MINN.....			..	..	...1FE	...48,130	...122.242	...61,121	...50,000	...48,572	.....	...54	.....	.....	...5.250	...5.521	JJ.....	...1,210	...2,625	01/30/2009.	07/15/2035.
670346	AH	8	NUCOR CORP.....			..	..	...2FE	...57,365	...135.171	...67,586	...50,000	...56,192	.....	...(206)	.....	.....	...6.400	...5.313	JD.....	...267	...3,200	08/28/2013.	12/01/2037.
681936	BK	5	OMEGA HLTHCARE INVESTORS.....			..	..	...2FE	...50,577	...108.793	...54,397	...50,000	...50,000	.....	.....	.....	.....	...4.750	...4.606	JJ.....	...1,095	...2,375	12/20/2017.	01/15/2028.
69352J	AK	3	PPL ENERGY SUPPLY LLC.....			..	..	...4FE	...164,840	...53.000	...87,450	...165,000	...164,854	.....	...4	.....	.....	...6.000	...5.999	JD.....	...440	...9,900	01/21/2014.	12/15/2036.
694032	AT	0	PACIFIC BELL.....			..	..	...2FE	...74,276	...124.412	...74,647	...60,000	...67,807	.....	...(1,061)	.....	.....	...7.125	...5.295	MS.....	...1,259	...4,275	07/01/2003.	03/15/2026.
713448	BZ	0	PEPSICO INC.....			..	..	...1FE	...49,738	...113.821	...56,911	...50,000	...49,771	.....	...7	.....	.....	...4.000	...4.032	MS.....	...644	...2,000	07/28/2014.	03/05/2042.
71647N	AF	6	PETROBRAS GLBL FIN BV.....			..	C	...3FE	...24,599	...104.100	...26,025	...25,000	...24,836	.....	...48	.....	.....	...4.375	...4.603	MN.....	...125	...1,094	10/23/2014.	05/20/2023.
717081	DE	0	PFIZER INC.....			..	..	...1FE	...47,137	...117.099	...58,550	...50,000	...47,503	.....	...61	.....	.....	...4.300	...4.658	JD.....	...96	...2,150	09/19/2013.	06/15/2043.
718172	AM	1	PHILIP MORRIS INTL INC.....			..	..	...1FE	...51,417	...110.601	...55,301	...50,000	...51,201	.....	...(34)	.....	.....	...4.375	...4.204	MN.....	...280	...2,188	03/26/2013.	11/15/2041.
718507	BK	1	PHILLIPS PETE DEB.....			..	..	...1FE	...47,199	...131.583	...59,212	...45,000	...46,334	.....	...(106)	.....	.....	...7.000	...6.559	MS.....	...796	...3,150	02/09/2009.	03/30/2029.
718546	AH	7	PHILLIPS 66.....			..	..	...2FE	...154,696	...134.767	...188,674	...140,000	...152,786	.....	...(318)	.....	.....	...5.875	...4.471	MN.....	...1,371	...8,225	04/03/2013.	05/01/2042.
724479	AJ	9	PITNEY BOWES INC.....			..	..	...3FE	...149,357	...93.000	...139,500	...150,000	...150,000	.....	...198	.....	.....	...4.625	...4.655	MS.....	...2,043	...6,938	03/21/2014.	03/15/2024.
72650R	AR	3	PLAINS ALL AMER PIPELINE.....			..	..	...3FE	...61,144	...117.909	...58,955	...50,000	...59,371	.....	...(332)	.....	.....	...6.650	...5.020	JJ.....	...1,533	...3,325	08/28/2013.	01/15/2037.
742718	BH	1	PROCTOR & GAMBLE.....			..	..	...1FE	...53,250	...122.207	...61,104	...50,000	...51,387	.....	...(167)	.....	.....	...6.450	...6.699	JJ.....	...1,487	...3,225	01/01/2001.	01/15/2026.
74348Y	DZ	1	PROSPECT CAPITAL CORP.....			..	..	...2FE	...25,002	...99.480	...24,870	...25,000	...24,995	.....	...0	.....	.....	...5.750	...5.752	MN.....	...184	...1,438	11/30/2016.	05/15/2031.
743862	AA	2	PROVIDENT COMPANIES INC.....			..	..	...2FE	...8,957	...123.559	...9,885	...8,000	...8,563	.....	...(108)	.....	.....	...7.250	...6.009	MS.....	...171	...582	09/10/2013.	03/15/2028.
74432Q	AH	8	PRUDENTIAL FINANCIAL INC NOTES.....			..	..	...1FE	...47,380	...120.090	...60,045	...50,000	...48,365	.....	...105	.....	.....	...5.400	...5.810	JD.....	...135	...2,700	10/12/2011.	06/13/2035.
74432Q	AQ	8	PRUDENTIAL FINANCIAL INC NOTES.....			..	..	...1FE	...48,318	...135.386	...67,693	...50,000	...48,871	.....	...60	.....	.....	...5.700	...5.961	JD.....	...135	...2,850	12/06/2011.	12/14/2036.
74432A	YV	6	PRUDENTIAL FINANCIAL INC.....			..	..	...1FE	...50,000	...98.924	...49,462	...50,000	...50,000	.....	.....	.....	.....	...4.600	...4.600	MS.....	...677	...2,300	09/30/2014.	09/15/2044.
74432A	YY	0	PRUDENTIAL FINANCIAL INC.....			..	..	...1FE	...50,000	...100.294	...50,147	...50,000	...50,000	.....	.....	.....	.....	...4.050	...4.050	MN.....	...259	...2,025	11/21/2014.	11/15/2034.
747525	AJ	2	QUALCOMM INC.....			..	..	...1FE	...50,798	...118.639	...59,320	...50,000	...50,000	.....	...(791)	.....	.....	...4.650	.....	.....	...265	...2,325	02/11/2019.	05/20/2035.
779382	AR	1	ROWAN COMPANIES INC.....			..	..	...5FE	...50,059	...63.000	...31,500	...50,000	...31,500	.....	...(18,500)	.....	.....	...4.750	...4.735	JJ.....	...1,095	...2,375	05/27/2015.	01/15/2024.
78008S	LB	0	ROYAL BANK CANADA.....			..	A	...1FE	...24,750	...99.179	...24,795	...25,000	...25,000	.....	.....	.....	.....	...3.000	...3.667	AO.....	...150	...750	02/18/2015.	10/19/2034.
78010X	AE	1	ROYAL BANK OF SCOTLAND PLC.....			..	C	...2FE	...49,721	...102.232	...51,116	...50,000	...49,976	.....	...35	.....	.....	...5.624	...5.701	FA.....	...992	...2,813	01/01/2011.	08/24/2020.
78387G	AM	5	SBC COMMUNICATIIONS.....			..	..	...2FE	...86,894	...123.997	...92,998	...75,000	...84,442	.....	...(431)	.....	.....	...6.450	...5.198	JD.....	...215	...4,838	07/08/2013.	06/15/2034.

SCHEDULE D - PART 1

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

E10.8

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 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
78390X	AC	5	SAIC INC.....				2FE	48,905	108.916	54,458	50,000	50,000					5.950	6.118	JD.....	248	2,975	12/18/2013.	12/01/2040.
78442F	AZ	1	SLM CORP.....				4FE	38,800	86.000	34,400	40,000	40,000					5.625	5.838	FA.....	938	2,250	07/30/2003.	08/01/2033.
78490F	EA	3	SLM CORP.....				4FE	30,000	84.031	25,209	30,000	30,000					4.700	4.700	MTHY.....	63	1,410	06/26/2003.	12/15/2028.
78490F	EN	5	SLM CORP.....				4FE	30,000	87.604	26,281	30,000	30,000					5.300	5.299	JD.....	71	1,590	07/17/2003.	12/15/2028.
78490F	SL	4	SLM CORP.....				4FE	25,000	80.748	20,187	25,000	25,000					5.500	5.500	MS.....	405	1,375	02/10/2005.	03/15/2030.
803111	AM	5	HILLSHIRE BRANDS (SARA LEE).....				2FE	53,068	115.712	57,856	50,000	52,316		(118)			6.125	5.618	MN.....	510	3,063	05/03/2012.	11/01/2032.
808626	AG	0	SCIENCE APPLICATIONS.....				3FE	50,000	102.500	51,250	50,000	50,000					5.500	5.499	JJ.....	1,375	2,750	09/30/2014.	07/01/2033.
824348	AL	0	SHERWIN-WILLIAMS CO.....				2FE	50,505	125.496	62,748	50,000	50,139		(39)			7.375	7.272	FA.....	1,536	3,688	05/15/2009.	02/01/2027.
832696	AB	4	SMUCKER COMPANY.....				2FE	25,000	102.581	25,645	25,000	25,000					3.500	3.500	AO.....	185	875	09/13/2013.	10/15/2021.
837004	BW	9	SOUTH CAROLINA ELECTRIC & GAS.....				2FE	38,650	127.973	51,189	40,000	39,431		62			5.800	6.049	JJ.....	1,070	2,320	05/24/2004.	01/15/2033.
837004	BX	7	SOUTH CAROLINA ELECTRIC & GAS.....				2FE	45,500	125.535	62,768	50,000	47,171		149			5.300	5.949	MN.....	339	2,650	08/27/2003.	05/15/2033.
842400	FC	2	SOUTHERN CALIFORNIA EDISON.....				1FE	25,730	121.638	30,410	25,000	25,551		(21)			5.625	5.418	FA.....	586	1,406	07/20/2009.	02/01/2036.
84265V	AE	5	SOUTHERN COPPER CORP.....				2FE	52,335	133.544	69,443	52,000	52,326		(8)			6.750	6.692	AO.....	731	3,510	09/30/2013.	04/16/2040.
84265V	AG	0	SOUTHERN COPPER CORP.....				2FE	23,693	115.099	28,775	25,000	23,777		26			5.250	5.633	MN.....	193	1,313	07/28/2016.	11/08/2042.
843646	AJ	9	SOUTHERN POWER CO.....				2FE	100,506	114.298	114,298	100,000	100,000					5.250	5.216	JJ.....	2,421	5,250	08/26/2013.	07/15/2043.
857477	AL	7	STATE STREET CORP.....				1FE	24,917	103.192	25,798	25,000	24,978		10			3.100	3.145	MN.....	99	775	11/17/2014.	05/15/2023.
866930	AG	5	SUNAMERICA, INC.....				2FE	24,208	108.709	27,177	25,000	24,488		16			5.600	5.784	FA.....	583	1,400	01/31/2005.	01/31/2097.
86765B	AM	1	SUNOCO LOGISTICS.....				2FE	24,672	99.045	24,761	25,000	25,000		110			4.950	5.040	JJ.....	571	1,238	07/28/2016.	01/15/2043.
86765B	AN	9	SUNOCO LOGISTICS PRTNRS.....				2FE	24,996	105.169	26,292	25,000	25,000		1			4.250	4.251	AO.....	266	1,063	06/29/2015.	04/01/2024.
87425E	AK	9	TALISMAN ENERGY.....		A		2FE	48,928	112.012	50,405	45,000	48,440		(107)			6.250	5.558	FA.....	1,172	2,813	11/05/2014.	02/01/2038.
87612E	AK	2	TARGET CORP.....				1FE	23,525	140.311	35,078	25,000	23,939		52			6.350	6.861	MN.....	265	1,588	04/29/2009.	11/01/2032.
87612E	BA	3	TARGET CORP.....				1FE	49,695	114.393	57,197	50,000	49,728		7			4.000	4.037	JJ.....	1,000	2,000	10/23/2014.	07/01/2042.
88163V	AD	1	TEVA PHARM FINANCE LLC.....				3FE	56,644	93.250	46,625	50,000	55,495		(215)			6.150	5.138	FA.....	1,281	3,075	12/18/2013.	02/01/2036.
886546	AD	2	TIFFANY & CO SR.....				2FE	103,447	130.186	130,186	100,000	101,188		(1,532)			4.900	4.708	AO.....	1,225	4,900	12/18/2017.	10/01/2044.
887317	AW	5	TIME WARNER INC NEW.....				2FE	24,912	101.688	25,422	25,000	25,000		41			3.600	3.648	JJ.....	415	900	02/10/2017.	07/15/2025.
88732J	AU	2	TIME WARNER CABLE INC.....				3FE	60,757	126.715	63,358	50,000	59,114		(271)			6.750	5.232	JD.....	150	3,375	03/26/2013.	06/15/2039.
891906	AB	5	TOTAL SYSTEM SVCS INC.....		C		2FE	72,919	104.163	78,122	75,000	75,000					3.750	4.117	JD.....	234	2,813	04/14/2014.	06/01/2023.
893830	AF	6	TRANSOCEAN INC.....		C		5FE	207,531	77.500	135,625	175,000	135,625	(63,846)	(1,539)			7.500	5.816	AO.....	2,771	13,125	02/14/2014.	04/15/2031.
893830	AT	6	TRANSOCEAN INC.....		C		5FE	27,554	71.000	17,750	25,000	17,750	(9,473)	(67)			6.800	5.987	MS.....	501	1,700	09/05/2014.	03/15/2038.
912920	AC	9	U S WEST COMMUNICATIONS INC.....				3FE	85,000	100.450	85,383	85,000	85,000					6.875	6.875	MS.....	1,721	5,844	09/17/2013.	09/15/2033.
912920	AG	0	U S WEST COMMUNICATIONS INC.....				3FE	32,007	101.600	32,512	32,000	32,000					7.125	7.124	MN.....	291	2,280	11/07/2013.	11/15/2043.
91912E	AA	3	VALE SA.....		C		3FE	49,624	117.376	58,688	50,000	49,653		7			5.625	5.678	MS.....	859	2,813	11/17/2014.	09/11/2042.
91913Y	AL	4	VALERO ENERGY CORP.....				2FE	108,034	132.254	132,254	100,000	106,781		(232)			6.625	5.986	JD.....	294	6,625	09/19/2013.	06/15/2037.
920253	AF	8	VALMONT INDUSTRIES INCORPORATED.....				2FE	48,714	102.040	51,020	50,000	49,543		572			5.000	5.177	AO.....	625	2,500	04/10/2017.	10/01/2044.
920355	AJ	3	VALSPAR CORP/THE.....				2FE	50,485	104.942	52,471	50,000	50,179		(201)			4.400	4.341	FA.....	917	2,200	11/01/2016.	02/01/2045.
92343V	BS	2	VERIZON COMMUNICATIONS.....				2FE	57,214	133.638	66,819	50,000	55,791		(272)			6.400	5.228	MS.....	942	3,200	09/30/2013.	09/15/2033.
92344W	AB	7	VERIZON MARYLAND INC.....				2FE	101,017	113.675	119,359	105,000	103,243		88			5.125	5.000	JD.....	239	5,381	06/19/2003.	06/15/2033.
925524	AV	2	VIACOM, INC.....				2FE	23,906	119.460	29,865	25,000	24,632		55			5.500	5.813	MN.....	176	1,375	04/16/2004.	05/15/2033.
92553P	AL	6	VIACOM INC NEW.....				2FE	24,721	102.518	25,630	25,000	24,752		6			4.500	4.571	FA.....	388	1,125	07/28/2014.	02/27/2042.
92553P	AP	7	VIACOM INC.....				2FE	44,598	105.756	52,878	50,000	44,910		112			4.375	5.129	MS.....	644	2,188	12/08/2016.	03/15/2043.
92553P	AR	3	VIACOM INC NEW.....				2FE	24,837	101.449	25,362	25,000	25,000		9			3.250	3.343	MS.....	239	813	02/15/2015.	03/15/2023.

SCHEDULE D - PART 1

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

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
				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
CUSIP Identification			Description			Code																			
92857W	BD	1	VODAFONE GRP PLC.....			C			2FE	49,150	107.488	53,744	50,000	49,227		18			4.375	4.482	FA	802	2,188	09/05/2014.	02/19/2043.
92976G	AJ	0	WACHOVIA BANK NOTES.....						1FE	75,000	144.802	108,602	75,000	75,000				6.600	6.600	JJ	2,283	4,950	12/11/2007.	01/15/2038.	
929903	AM	4	WACHOVIA CORP SENIOR NOTES.....						2FE	75,005	127.343	95,507	75,000	75,000				5.500	5.500	FA	1,719	4,125	10/27/2011.	08/01/2035.	
931142	CB	7	WAL-MART STORES.....						1FE	68,044	129.421	90,595	70,000	68,679		68			5.250	5.523	MS	1,225	3,675	04/29/2009.	09/01/2035.
931427	AQ	1	WALGREENS BOOTS ALLIANCE.....						2FE	99,711	101.744	101,744	100,000	100,000		326			3.450	3.490	JD	288	3,450	12/20/2017.	06/01/2026.
947075	AP	2	WEATHERFORD INTL LTD.....			C			4FE	3,000	108.500	3,255	3,000	3,000				11.000	11.000	JD	28			12/16/2019.	12/01/2024.
94973V	AX	5	WELLPOINT INC.....						2FE	24,773	102.514	25,629	25,000	25,000				3.125	3.377	MN	100	781	07/02/2018.	05/15/2022.	
94973V	BJ	5	WELLPOINT INC.....						2FE	24,976	104.847	26,212	25,000	25,000				3.500	3.511	FA	331	875	11/12/2014.	08/15/2024.	
94974B	EV	8	WELLS FARGO & CO.....						1FE	50,000	103.245	51,623	50,000	50,000				4.600	4.600	AO	575	2,300	04/11/2011.	04/01/2021.	
94974B	FJ	4	WELLS FARGO & CO.....						2FE	24,793	103.564	25,891	25,000	24,914		24			3.450	3.560	FA	331	863	05/02/2014.	02/01/2023.
94986R	KV	2	WELLS FARGO & CO.....						1FE	50,192	99.015	49,508	50,000	50,000				3.000	3.638	FMAN	275	1,625	12/12/2017.	08/02/2027.	
959802	AH	2	WESTERN UNION CO.....						2FE	187,045	113.838	199,217	175,000	175,529		(11,418)			6.200	6.131	MN	1,326	7,750	09/17/2013.	11/17/2036.
959802	AM	1	WESTERN UNION CO.....						2FE	138,686	111.246	139,058	125,000	124,292		(14,492)			6.200	6.449	JD	215	775	11/07/2013.	06/21/2040.
959802	AU	3	WESTERN UNION CO.....						2FE	49,883	102.935	51,468	50,000	50,000				3.600	3.666	MS	530	1,800	06/06/2018.	03/15/2022.	
969133	AK	3	WILLAMETTE INDS, INC.....						2FE	27,345	126.304	31,576	25,000	25,630		(142)			7.850	7.072	JJ	981	1,963	01/01/1998.	07/01/2026.
969457	BD	1	WILLIAMS COS INC.....						2FE	88,888	133.169	99,877	75,000	85,166		(733)			7.750	6.008	JD	258	5,813	03/31/2014.	06/15/2031.
969457	BM	1	WILLIAMS COS INC.....						2FE	30,775	143.843	35,961	25,000	30,812		(310)			8.750	6.048	MS	644	2,188	05/12/2014.	03/15/2032.
976656	BW	7	WISCONSIN ELECTRIC POWER CO.....						1FE	74,766	128.377	96,283	75,000	74,931		11			5.625	5.940	MN	539	4,219	09/10/2003.	05/15/2033.
984121	CB	7	XEROX CORPORATION.....						3FE	114,852	105.500	105,500	100,000	113,064		(360)			6.750	5.236	JD	300	6,750	03/26/2013.	12/15/2039.
984121	CL	5	XEROX CORPORATION BOND.....						3FE	39,699	92.263	36,905	40,000	39,750		11			4.800	4.860	MS	640	1,920	04/28/2015.	03/01/2035.
98956P	AG	7	ZIMMER HOLDINGS INC.....						2FE	24,235	101.652	25,413	25,000	24,993		510			4.496	4.250	FA	401	1,063	04/05/2017.	08/15/2035.
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....									16,188,627	XXX	17,341,395	15,490,658	15,869,931	(165,675)	(39,633)	0	0	XXX	XXX	XXX	205,003	809,621	XXX	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated).....									16,188,627	XXX	17,341,395	15,490,658	15,869,931	(165,675)	(39,633)	0	0	XXX	XXX	XXX	205,003	809,621	XXX	XXX
Hybrid Securities - Other Loan-Backed and Structured Securities																									
38143V	AA	7	GOLDMAN SACHS GROUP INC.....						3FE	48,849	129.922	64,961	50,000	49,104		36			6.345	6.538	FA	1,199	3,173	11/29/2010.	02/15/2034.
40428H	PB	2	HSBC USA INC.....						1FE	49,988	102.097	51,049	50,000	50,000				5.000	5.003	MS	653	2,500	04/11/2001.	09/24/2020.	
4599999.	Hybrid Securities - Other Loan-Backed and Structured Securities.....									98,837	XXX	116,010	100,000	99,104	0	36	0	0	XXX	XXX	XXX	1,852	5,673	XXX	XXX
4899999.	Total - Hybrid Securities.....									98,837	XXX	116,010	100,000	99,104	0	36	0	0	XXX	XXX	XXX	1,852	5,673	XXX	XXX
Totals																									
7699999.	Total - Issuer Obligations.....									17,258,882	XXX	18,517,641	16,463,858	16,928,243	(165,675)	(46,026)	0	0	XXX	XXX	XXX	225,391	861,348	XXX	XXX
7799999.	Total - Residential Mortgage-Backed Securities.....									281,778	XXX	288,469	264,099	298,317	0	0	0	0	XXX	XXX	XXX	1,073	14,371	XXX	XXX
7999999.	Total - Other Loan-Backed and Structured Securities.....									98,837	XXX	116,010	100,000	99,104	0	36	0	0	XXX	XXX	XXX	1,852	5,673	XXX	XXX
8399999.	Grand Total - Bonds.....									17,639,497	XXX	18,922,120	16,827,957	17,325,664	(165,675)	(45,990)	0	0	XXX	XXX	XXX	228,316	881,392	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		
					F or ei																	
CUSIP Identification	Description			Code	gn	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation and Administrative Symbol	Date Acquired
Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																						
74460W	62	8	PUBLIC STORAGE 4.875% PFD.....	.....	...	.....2,000.000	.....	.....25.000	50,000	25.700	51,500	50,000	.....	.....	.....	.....	.....	.....	.....0	.....	2FE.....	09/05/2019.
74460W	59	4	PUBLIC STORAGE 7.70% PFD.....	.....	...	.....2,000.000	.....	.....25.000	50,000	25.900	51,380	50,000	.....	.....	.....	.....	.....	.....	.....0	.....	2FE.....	11/05/2019.
82981J	80	2	SITE CTRS CORP.....	.....	...	.....1,000.000	.....	.....25.000	25,000	25.360	25,360	25,000	.....	.....1,563	.....	.....	.....	.....	.....0	.....	3FE.....	03/26/2013.
949746	72	1	WELLS FARGO & CO.....	.....	...	.....1,000.000	.....	.....25.000	25,000	25.470	25,470	25,000	.....	.....1,281	.....	.....	.....	.....	.....0	.....	2FE.....	11/13/2012.
84999999. Total - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred.....									150,000	XXX	153,710	150,000	0	2,844	0	0	0	0	0	0	XXX	XXX
89999999. Total - Preferred Stocks.....									150,000	XXX	153,710	150,000	0	2,844	0	0	0	0	0	0	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1			Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
			3	4			7	8		10	11	12	13	14	15	16		
				F or ei gn														
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.	Date Acquired	NAIC Designation
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																		
00206R	10	2	AT&T INC.....		650.000	25,402	39.080	25,402	25,294		1,020		4,963		4,963		10/04/2016.	
02209S	10	3	ALTRIA GROUP INC.....		200.000	9,982	49.910	9,982	14,624		648		104		104		12/13/2017.	
30231G	10	2	EXXON MOBIL CORP.....		100.000	6,978	69.780	6,978	8,432		343		159		159		04/05/2017.	
345370	86	0	FORD MOTOR COMPANY NEW.....		1,235.000	11,486	9.300	11,486	15,760		741		2,038		2,038		12/01/2016.	
369604	10	3	GENERAL ELECTRIC COMPANY.....		400.000	4,464	11.160	4,464	12,441		172		1,436		1,436		06/29/2016.	
929740	10	8	WABTEC (GE TRANSPROTATION SPINOFF AND MERGER.....		2.000	156	77.800	156	156		11				0		02/14/2019.	
717081	10	3	PFIZER INC.....		400.000	15,672	39.180	15,672	13,634		576		(1,788)		(1,788)		10/04/2016.	
842587	10	7	SOUTHERN COMPANY.....		300.000	19,110	63.700	19,110	15,353		738		5,934		5,934		10/04/2016.	
G48833	11	8	WEATHERFORD INTL.....		458.000	12,801	27.950	12,801	11,221				1,580		1,580		12/31/2019.	
97382A	20	0	WINDSTREAM.....		19.000	2	0.090	2	2		210		1,526	1,564	(38)		07/17/2006.	
91325V	10	8	UNITI GROUP INC.....		114.000	936	8.210	936	4,698		86		(839)		(839)		04/27/2015.	
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....						106,989	XXX	106,989	121,615	0	4,545	0	15,113	1,564	13,549	0	XXX	XXX
Common Stocks - Mutual Funds																		
112830	10	4	BROOKFIELD REAL ASSETS.....		1,641.000	35,035	21.350	35,035	46,845		3,592		3,741		3,741		03/25/2013.	2.....
19766J	10	2	COLUMBIA US GVT MTG FDS SER TR II.....		12,437.811	69,278	5.570	69,278	75,005		1,893		2,488		2,488		10/17/2012.	1.....
21924U	30	0	CORNERSTONE TOTAL RETURN.....		18.000	198	10.990	198	2,169		39		(2)		(2)		03/04/2009.	1.....
25155T	51	0	DEUTSCHE MULTI STRATEGIC INCOME FUND.....		1,735.763	18,850	10.860	18,850	22,968		622		1,152		1,152		06/16/1993.	3.....
354713	50	5	FRANKLIN STRATEGIC INCOME FUND.....		4,558.217	43,668	9.580	43,668	50,352		1,894		1,459		1,459		09/04/2012.	2.....
67075A	10	6	NUVEEN PREFERRED & INCOME FUND.....		4,558.217	51,620	25.810	51,620	49,725		2,981		11,180		11,180		09/04/2012.	2.....
69346J	10	6	PGIM GLOBAL HIGH YIELD FUND.....		1,750.000	26,285	15.020	26,285	34,802		1,890		3,675		3,675		12/26/2012.	1.....
9499999. Total - Common Stocks - Mutual Funds.....						244,934	XXX	244,934	281,866	0	12,911	0	23,693	0	23,693	0	XXX	XXX
9799999. Total - Common Stock.....						351,923	XXX	351,923	403,481	0	17,456	0	38,806	1,564	37,242	0	XXX	XXX
9899999. Total Common and Preferred Stock.....						501,923	XXX	505,633	553,481	0	20,300	0	38,806	1,564	37,242	0	XXX	XXX

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - U.S. Government									
38381B	Z2	3		02/12/2019	JANNEY MONTGOMERY SCOTT		50,000	50,000	131
0599999. Total - Bonds - U.S. Government							50,000	50,000	131
Bonds - Industrial and Miscellaneous									
747525	AJ	2		02/11/2019	WELLS FARGO		50,791	50,000	536
48203R	AD	6		03/20/2019	WELLS FARGO		104,882	100,000	116
655664	AR	1		05/06/2019	WELLS FARGO		92,750	100,000	1,569
345370	CA	6		06/06/2019	JANNEY MONTGOMERY SCOTT		115,715	100,000	2,980
959802	AH	2		07/25/2019	WELLS FARGO		111,400	100,000	1,240
02209S	BG	7		09/24/2019	WELLS FARGO		124,950	100,000	723
959802	AM	1		11/26/2019	JANNEY MONTGOMERY SCOTT		114,500	100,000	2,721
02209S	BG	7		12/16/2019	WELLS FARGO		123,250	100,000	2,136
947075	AP	2		12/16/2019	WELLS FARGO		3,000	3,000	
3899999. Total - Bonds - Industrial and Miscellaneous							841,238	753,000	12,021
8399997. Total - Bonds - Part 3							891,238	803,000	12,152
8399999. Total - Bonds							891,238	803,000	12,152
Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred									
74460W	62	8		09/05/2019	WELLS FARGO	2,000.000	50,000	50,000.00	
74460W	59	4		11/05/2019	WELLS FARGO	2,000.000	50,000	50,000.00	
8499999. Total - Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred							100,000	XXX	0
8999997. Total - Preferred Stocks - Part 3							100,000	XXX	0
8999999. Total - Preferred Stocks							100,000	XXX	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded									
00206R	10	2		09/13/2019	JANNEY MONTGOMERY SCOTT	200.000	7,596	XXX	
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded							7,596	XXX	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other									
929740	10	8		02/25/2019	JANNEY MONTGOMEREY SCOTT	2.160	167	XXX	
G48833	11	8		12/16/2019	WELLF FARGO	458.000	11,221	XXX	
9199999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other							11,388	XXX	0
9799997. Total - Common Stocks - Part 3							18,984	XXX	0
9799999. Total - Common Stocks							18,984	XXX	0
9899999. Total - Preferred and Common Stocks							118,984	XXX	0
9999999. Total - Bonds, Preferred and Common Stocks							1,010,222	XXX	12,152

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																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																								
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CUSIP Identification			Description			F o r e i g n	Disposal Date			Name of Purchaser			Number of Shares of Stock			Consideration			Par Value			Actual Cost			Prior Year Book/Adjusted Carrying Value			Unrealized Valuation Increase (Decrease)		Current Year's (Amortization) / Accretion		Current Year's Other-Than-Temporary Impairment Recognized		Total Change in B./A.C.V. (11+12-13)		Total Foreign Exchange Change in B./A.C.V.		Book/Adjusted Carrying Value at Disposal Date		Foreign Exchange Gain (Loss) on Disposal		Realized Gain (Loss) on Disposal		Total Gain (Loss) on Disposal		Bond Interest / Stock Dividends Received During Year		Stated Contractual Maturity Date																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																			
Bonds - U.S. Government																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																			
36205J	ZD	0	GNMA PASS THRU POOL	..	01/15/2019.	CALLED																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																													

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
38375J	HQ	1		06/30/2019.	CALLED (PARTIAL).....	.....	.....445	445	445	445	.....	.....	.....	.....0	.....	.....445	.....	.....	.....0	.....	.....
38375Q	EY	1		06/30/2019.	CALLED (PARTIAL).....	.....	.....616	616	616	616	.....	.....	.....	.....0	.....	.....616	.....	.....	.....0	.....	.....
38380Y	YH	2		06/30/2019.	CALLED (PARTIAL).....	.....	.....1,555	1,555	1,555	1,555	.....	.....	.....	.....0	.....	.....1,555	.....	.....	.....0	.....	.....
38381B	ZZ	3		06/30/2019.	CALLED (PARTIAL).....	.....	.....7,666	7,666	7,666	7,666	.....	.....	.....	.....0	.....	.....7,666	.....	.....	.....0	.....	.....
36202D	3G	4		09/30/2019.	CALLED (PARTIAL).....	.....	.....53	53	53	53	.....	.....	.....	.....0	.....	.....53	.....	.....	.....0	.....	.....
36202D	CC	3		09/30/2019.	CALLED (PARTIAL).....	.....	.....104	104	104	104	.....	.....	.....	.....0	.....	.....104	.....	.....	.....0	.....	.....
36202E	BU	2		09/30/2019.	CALLED (PARTIAL).....	.....	.....74	74	74	74	.....	.....	.....	.....0	.....	.....74	.....	.....	.....0	.....	.....
36202E	EH	8		09/30/2019.	CALLED (PARTIAL).....	.....	.....124	124	124	124	.....	.....	.....	.....0	.....	.....124	.....	.....	.....0	.....	.....
36202X	DA	2		09/30/2019.	CALLED (PARTIAL).....	.....	.....264	264	264	264	.....	.....	.....	.....0	.....	.....264	.....	.....	.....0	.....	.....
36206C	SB	6		09/30/2019.	CALLED (PARTIAL).....	.....	.....11	11	11	11	.....	.....	.....	.....0	.....	.....11	.....	.....	.....0	.....	.....
36224Y	QE	2		09/30/2019.	CALLED (PARTIAL).....	.....	.....6	6	6	6	.....	.....	.....	.....0	.....	.....6	.....	.....	.....0	.....	.....
36225B	PP	7		09/30/2019.	CALLED (PARTIAL).....	.....	.....11	11	11	11	.....	.....	.....	.....0	.....	.....11	.....	.....	.....0	.....	.....
36290R	5P	4		09/30/2019.	CALLED (PARTIAL).....	.....	.....22	22	22	22	.....	.....	.....	.....0	.....	.....22	.....	.....	.....0	.....	.....
38374B	6B	4		09/30/2019.	CALLED (PARTIAL).....	.....	.....496	496	496	496	.....	.....	.....	.....0	.....	.....496	.....	.....	.....0	.....	.....
38374B	DJ	9		09/30/2019.	CALLED (PARTIAL).....	.....	.....225	225	225	225	.....	.....	.....	.....0	.....	.....225	.....	.....	.....0	.....	.....
38374K	B8	5		09/30/2019.	CALLED (PARTIAL).....	.....	.....472	472	472	472	.....	.....	.....	.....0	.....	.....472	.....	.....	.....0	.....	.....
38374K	LR	2		09/30/2019.	CALLED (PARTIAL).....	.....	.....406	406	406	406	.....	.....	.....	.....0	.....	.....406	.....	.....	.....0	.....	.....
38374K	NP	4		09/30/2019.	CALLED (PARTIAL).....	.....	.....378	378	378	378	.....	.....	.....	.....0	.....	.....378	.....	.....	.....0	.....	.....
38374K	TX	1		09/30/2019.	CALLED (PARTIAL).....	.....	.....1,165	1,165	1,165	1,165	.....	.....	.....	.....0	.....	.....1,165	.....	.....	.....0	.....	.....
38374L	HA	2		09/30/2019.	CALLED (PARTIAL).....	.....	.....629	629	629	629	.....	.....	.....	.....0	.....	.....629	.....	.....	.....0	.....	.....
38374X	SX	4		09/30/2019.	CALLED (PARTIAL).....	.....	.....804	804	804	804	.....	.....	.....	.....0	.....	.....804	.....	.....	.....0	.....	.....
38375J	HQ	1		09/30/2019.	CALLED (PARTIAL).....	.....	.....442	442	442	442	.....	.....	.....	.....0	.....	.....442	.....	.....	.....0	.....	.....
38375Q	EY	1		09/30/2019.	CALLED (PARTIAL).....	.....	.....620	620	620	620	.....	.....	.....	.....0	.....	.....620	.....	.....	.....0	.....	.....
38380Y	YH	2		09/30/2019.	CALLED (PARTIAL).....	.....	.....1,908	1,908	1,908	1,908	.....	.....	.....	.....0	.....	.....1,908	.....	.....	.....0	.....	.....
38381B	ZZ	3		09/30/2019.	CALLED (PARTIAL).....	.....	.....7,568	7,568	7,568	7,568	.....	.....	.....	.....0	.....	.....7,568	.....	.....	.....0	.....	.....
36202D	3G	4		12/31/2019.	CALLED (PARTIAL).....	.....	.....68	68	68	68	.....	.....	.....	.....0	.....	.....68	.....	.....	.....0	.....	.....
36202D	CC	3		12/31/2019.	CALLED (PARTIAL).....	.....	.....103	103	103	103	.....	.....	.....	.....0	.....	.....103	.....	.....	.....0	.....	.....
36202E	BU	2		12/31/2019.	CALLED (PARTIAL).....	.....	.....51	51	51	51	.....	.....	.....	.....0	.....	.....51	.....	.....	.....0	.....	.....
36202E	EH	8		12/31/2019.	CALLED (PARTIAL).....	.....	.....121	121	121	121	.....	.....	.....	.....0	.....	.....121	.....	.....	.....0	.....	.....
36202X	DA	2		12/31/2019.	CALLED (PARTIAL).....	.....	.....532	532	532	532	.....	.....	.....	.....0	.....	.....532	.....	.....	.....0	.....	.....
36206C	SB	6		12/31/2019.	CALLED (PARTIAL).....	.....	.....23	23	23	23	.....	.....	.....	.....0	.....	.....23	.....	.....	.....0	.....	.....
36224Y	QE	2		12/31/2019.	CALLED (PARTIAL).....	.....	.....13	13	13	13	.....	.....	.....	.....0	.....	.....13	.....	.....	.....0	.....	.....
36225B	PP	7		12/31/2019.	CALLED (PARTIAL).....	.....	.....63	63	63	63	.....	.....	.....	.....0	.....	.....63	.....	.....	.....0	.....	.....
36290R	5P	4		12/31/2019.	CALLED (PARTIAL).....	.....	.....79	79	79	79	.....	.....	.....	.....0	.....	.....79	.....	.....	.....0	.....	.....
38374B	6B	4		12/31/2019.	CALLED (PARTIAL).....	.....	.....438	438	438	438	.....	.....	.....	.....0	.....	.....438	.....	.....	.....0	.....	.....
38374B	DJ	9		12/31/2019.	CALLED (PARTIAL).....	.....	.....216	216	216	216	.....	.....	.....	.....0	.....	.....216	.....	.....	.....0	.....	.....
38374K	B8	5		12/31/2019.	CALLED (PARTIAL).....	.....	.....460	460	460	460	.....	.....	.....	.....0	.....	.....460	.....	.....	.....0	.....	.....
38374K	LR	2		12/31/2019.	CALLED (PARTIAL).....	.....	.....297	297	297	297	.....	.....	.....	.....0	.....	.....297	.....	.....	.....0	.....	.....
38374K	NP	4		12/31/2019.	CALLED (PARTIAL).....	.....	.....282	282	282	282	.....	.....	.....	.....0	.....	.....282	.....	.....	.....0	.....	.....
38374K	TX	1		12/31/2019.	CALLED (PARTIAL).....	.....	.....1,450	1,450	1,450	1,450	.....	.....	.....	.....0	.....	.....1,450	.....	.....	.....0	.....	.....
38374L	HA	2		12/31/2019.	CALLED (PARTIAL).....	.....	.....441	441	441	441	.....	.....	.....	.....0	.....	.....441	.....	.....	.....0	.....	.....
38374X	SX	4		12/31/2019.	CALLED (PARTIAL).....	.....	.....446	446	446	446	.....	.....	.....	.....0	.....	.....446	.....	.....	.....0	.....	.....

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
38375J	HQ	1		12/31/2019.	CALLED (PARTIAL).....	.....	.....287	287	287	287	.....	.....	.....	.....0	.....	.....287	.....	.....	.....0	.....	.....
38375Q	EY	1		12/31/2019.	CALLED (PARTIAL).....	.....	.....363	363	363	363	.....	.....	.....	.....0	.....	.....363	.....	.....	.....0	.....	.....
38380Y	YH	2		12/31/2019.	CALLED (PARTIAL).....	.....	.....1,985	1,985	1,985	1,985	.....	.....	.....	.....0	.....	.....1,985	.....	.....	.....0	.....	.....
38381B	ZZ	3		12/31/2019.	CALLED (PARTIAL).....	.....	.....6,442	6,442	6,442	6,442	.....	.....	.....	.....0	.....	.....6,442	.....	.....	.....0	.....	.....
0599999.	Total - Bonds - U.S. Government.....						54,349	54,349	54,349	54,349	0	0	0	0	0	54,349	0	0	0	13	XXX

Bonds - All Other Government

3133T4	GB	6		03/31/2019.	CALLED (PARTIAL).....	.....	.....38	38	38	38	.....	.....	.....	.....0	.....	.....38	.....	.....	.....0	.....	.....
31358Q	BR	5		03/31/2019.	CALLED (PARTIAL).....	.....	.....5	5	5	5	.....	.....	.....	.....0	.....	.....5	.....	.....	.....0	.....	.....
31358R	BM	4		03/31/2019.	CALLED (PARTIAL).....	.....	.....9	9	9	9	.....	.....	.....	.....0	.....	.....9	.....	.....	.....0	.....	.....
31358U	MV	5		03/31/2019.	CALLED (PARTIAL).....	.....	.....44	44	44	44	.....	.....	.....	.....0	.....	.....44	.....	.....	.....0	.....	.....
31359F	QL	5		03/31/2019.	CALLED (PARTIAL).....	.....	.....42	42	42	42	.....	.....	.....	.....0	.....	.....42	.....	.....	.....0	.....	.....
313602	VN	1		03/31/2019.	CALLED (PARTIAL).....	.....	.....1	1	1	1	.....	.....	.....	.....0	.....	.....1	.....	.....	.....0	.....	.....
313921	Y8	5		03/31/2019.	CALLED (PARTIAL).....	.....	.....85	85	85	85	.....	.....	.....	.....0	.....	.....85	.....	.....	.....0	.....	.....
31393X	RL	3		03/31/2019.	CALLED (PARTIAL).....	.....	.....281	281	281	281	.....	.....	.....	.....0	.....	.....281	.....	.....	.....0	.....	.....
3133T4	GB	6		06/30/2019.	CALLED (PARTIAL).....	.....	.....45	45	45	45	.....	.....	.....	.....0	.....	.....45	.....	.....	.....0	.....	.....
31358Q	BR	5		06/30/2019.	CALLED (PARTIAL).....	.....	.....9	9	9	9	.....	.....	.....	.....0	.....	.....9	.....	.....	.....0	.....	.....
31358R	BM	4		06/30/2019.	CALLED (PARTIAL).....	.....	.....13	13	13	13	.....	.....	.....	.....0	.....	.....13	.....	.....	.....0	.....	.....
31358U	MV	5		06/30/2019.	CALLED (PARTIAL).....	.....	.....58	58	58	58	.....	.....	.....	.....0	.....	.....58	.....	.....	.....0	.....	.....
31359F	QL	5		06/30/2019.	CALLED (PARTIAL).....	.....	.....77	77	77	77	.....	.....	.....	.....0	.....	.....77	.....	.....	.....0	.....	.....
313602	VN	1		06/30/2019.	CALLED (PARTIAL).....	.....	.....1	1	1	1	.....	.....	.....	.....0	.....	.....1	.....	.....	.....0	.....	.....
313921	Y8	5		06/30/2019.	CALLED (PARTIAL).....	.....	.....115	115	115	115	.....	.....	.....	.....0	.....	.....115	.....	.....	.....0	.....	.....
31393X	RL	3		06/30/2019.	CALLED (PARTIAL).....	.....	.....365	365	365	365	.....	.....	.....	.....0	.....	.....365	.....	.....	.....0	.....	.....
31395L	4D	0		06/30/2019.	CALLED (PARTIAL).....	.....	.....1,000	1,000	1,000	1,000	.....	.....	.....	.....0	.....	.....1,000	.....	.....	.....0	.....	.....
31395X	EJ	0		06/30/2019.	CALLED (PARTIAL).....	.....	.....0	0	0	0	.....	.....	.....	.....0	.....	.....0	.....	.....	.....0	.....	.....
313602	VN	1		07/25/2019.	MATURED.....	.....	.....1	0	0	2	.....	.....(1)	.....	.....(1)	.....	.....1	.....	.....	.....0	0	07/25/2019.
3133T4	GB	6		09/30/2019.	CALLED (PARTIAL).....	.....	.....41	41	41	41	.....	.....	.....	.....0	.....	.....41	.....	.....	.....0	.....	.....
31358Q	BR	5		09/30/2019.	CALLED (PARTIAL).....	.....	.....6	6	6	6	.....	.....	.....	.....0	.....	.....6	.....	.....	.....0	.....	.....
31358R	BM	4		09/30/2019.	CALLED (PARTIAL).....	.....	.....8	8	8	8	.....	.....	.....	.....0	.....	.....8	.....	.....	.....0	.....	.....
31358U	MV	5		09/30/2019.	CALLED (PARTIAL).....	.....	.....35	35	35	35	.....	.....	.....	.....0	.....	.....35	.....	.....	.....0	.....	.....
31359F	QL	5		09/30/2019.	CALLED (PARTIAL).....	.....	.....42	42	42	42	.....	.....	.....	.....0	.....	.....42	.....	.....	.....0	.....	.....
313921	Y8	5		09/30/2019.	CALLED (PARTIAL).....	.....	.....88	88	88	88	.....	.....	.....	.....0	.....	.....88	.....	.....	.....0	.....	.....
31393X	RL	3		09/30/2019.	CALLED (PARTIAL).....	.....	.....563	563	563	563	.....	.....	.....	.....0	.....	.....563	.....	.....	.....0	.....	.....
31395L	4D	0		09/30/2019.	CALLED (PARTIAL).....	.....	.....1,000	1,000	1,000	1,000	.....	.....	.....	.....0	.....	.....1,000	.....	.....	.....0	.....	.....
3133T4	GB	6		12/31/2019.	CALLED (PARTIAL).....	.....	.....61	61	61	61	.....	.....	.....	.....0	.....	.....61	.....	.....	.....0	.....	.....
31358Q	BR	5		12/31/2019.	CALLED (PARTIAL).....	.....	.....12	12	12	12	.....	.....	.....	.....0	.....	.....12	.....	.....	.....0	.....	.....
31358R	BM	4		12/31/2019.	CALLED (PARTIAL).....	.....	.....15	15	15	15	.....	.....	.....	.....0	.....	.....15	.....	.....	.....0	.....	.....
31358U	MV	5		12/31/2019.	CALLED (PARTIAL).....	.....	.....74	74	74	74	.....	.....	.....	.....0	.....	.....74	.....	.....	.....0	.....	.....
31359F	QL	5		12/31/2019.	CALLED (PARTIAL).....	.....	.....86	86	86	86	.....	.....	.....	.....0	.....	.....86	.....	.....	.....0	.....	.....
313921	Y8	5		12/31/2019.	CALLED (PARTIAL).....	.....	.....98	98	98	98	.....	.....	.....	.....0	.....	.....98	.....	.....	.....0	.....	.....
31393X	RL	3		12/31/2019.	CALLED (PARTIAL).....	.....	.....215	215	215	215	.....	.....	.....	.....0	.....	.....215	.....	.....	.....0	.....	.....
1099999.	Total - Bonds - All Other Government.....						4,532	4,531	4,531	4,533	0	(1)	0	(1)	0	4,532	0	0	0	0	XXX

Bonds - U.S. Political Subdivisions of States

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	
227705 GE 4	CROSWELL & LEXINGTON MI.....			..	05/01/2019.	REDEEMED.....	.....	25,000	25,000	25,443	25,000	.....	.....	.....	.....0	.....	25,000	.....	.....	.....0	681	05/01/2022.	
572852 C8 2	MARSHFIELD WI CORP PURP.....			..	09/20/2019.	CALLED.....	.....	30,000	30,000	30,000	30,000	.....	.....	.....	.....0	.....	30,000	.....	.....	.....0	1,800	03/01/2028.	
34440T BS 1	FOLSOM CORDOVA CA.....			..	10/01/2019.	CALLED.....	.....	25,000	25,000	25,661	25,000	.....	.....	.....	.....0	.....	25,000	.....	.....	.....0	1,847	10/01/2029.	
214381 JG 1	COOK COUNTY IL S/D NO 099.....			..	12/06/2019.	REDEEMED.....	.....	40,000	40,000	40,702	40,000	.....	.....	.....	.....0	.....	40,000	.....	.....	.....0	2,312	12/01/2025.	
2499999.	Total - Bonds - U.S. Political Subdivisions of States.....								120,000	120,000	121,806	120,000	0	0	0	0	0	120,000	0	0	0	6,640	XXX
Bonds - U.S. Special Revenue and Special Assessment																							
613549 KG 8	MONTGOMERY COUNTY OHIO.....			..	05/01/2019.	REDEEMED.....	.....	10,000	10,000	10,000	10,000	.....	.....	.....	.....0	.....	10,000	.....	.....	.....0	250	05/01/2039.	
613549 KK 9	MONTGOMERY CTY OH.....			..	08/21/2019.	CALLED.....	.....	15,000	15,000	15,000	15,000	.....	.....	.....	.....0	.....	15,000	.....	.....	.....0	604	05/01/2039.	
407837 CT 8	HAMILTON OH WASTE WATER SYSTEM.....			..	12/19/2019.	REDEEMED.....	.....	25,000	25,000	25,724	25,054	.....	.....(54)	.....	.....(54)	.....	25,000	.....	.....	.....0	2,014	10/01/2039.	
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....								50,000	50,000	50,724	50,054	0	(54)	0	(54)	0	50,000	0	0	0	2,868	XXX
Bonds - Industrial and Miscellaneous																							
416515 AV 6	HARTFORD FINANCIAL GROUP.....			..	01/15/2019.	MATURED.....	.....	50,000	50,000	48,719	50,000	.....	.....	.....	.....0	.....	50,000	.....	.....	.....0	1,500	01/15/2019.	
577081 AT 9	MATTEL INC.....			..	03/14/2019.	SOLD.....	.....	24,725	25,000	24,981	25,000	.....	.....	.....	.....0	.....	25,000	.....	.....(275)	(275)	504	10/01/2020.	
69352j an 7	PPL ENERGY SUPPLY.....			..	03/14/2019.	SOLD.....	.....	47,665	50,000	50,087	50,000	.....	.....	.....	.....0	.....	50,000	.....	.....(2,335)	(2,335)	594	12/15/2021.	
05949Q BD 6	BANC AMERICA.....			..	03/31/2019.	CALLED (PARTIAL).....	.....	231	231	231	231	.....	.....	.....	.....0	.....	231	.....	.....	.....0	.....	03/25/2036.	
263534 BG 3	E I DUPONT.....			..	04/22/2019.	REDEEMED.....	.....	98,355	76,000	86,645	82,700	.....	.....(291)	.....	.....(291)	.....	82,409	.....	.....15,946	15,946	3,801	01/15/2028.	
525ESC CB 3	LEHMAN BROS.....			..	04/30/2019.	CALLED (PARTIAL).....	.....	27	27	27	27	.....	.....	.....	.....0	.....	27	.....	.....	.....0	.....	03/25/2036.	
05949Q BD 6	BANC AMERICA.....			..	06/30/2019.	CALLED (PARTIAL).....	.....	103	103	103	103	.....	.....	.....	.....0	.....	103	.....	.....	.....0	.....	03/20/2020.	
94707V AC 4	WEATHERFORD.....			..	06/01/2019.	CODE 6 DEVALUATION.....	.....	24,625	24,625	24,625	24,625	.....	.....	.....24,625	(24,625)	.....	.....	.....	.....	.....0	.....	04/15/2022.	
68389X AG 0	ORACLE CORP.....			..	07/08/2019.	MATURED.....	.....	20,000	20,000	20,278	20,033	.....	.....(33)	.....	.....(33)	.....	20,000	.....	.....	.....0	1,000	07/08/2019.	
525ESC CB 3	LEHMAN BROS.....			..	07/31/2019.	CALLED (PARTIAL).....	.....	57	57	57	57	.....	.....	.....	.....0	.....	57	.....	.....	.....0	.....	03/20/2020.	
525ESC OS 9	LEHMAN BROS.....			..	07/31/2019.	CALLED (PARTIAL).....	.....	148	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....148	148	.....	09/28/2037.	
064159 DD 5	BANK NOVA SCOTIA BC.....			..	08/05/2019.	CALLED.....	.....	25,000	25,000	25,795	25,000	.....	.....	.....	.....0	.....	25,000	.....	.....	.....0	1,000	01/30/2029.	
690742 AD 3	OWENS CORNING.....			..	08/08/2019.	TENDER OFFER.....	.....	26,452	25,000	24,836	25,000	.....	.....	.....	.....0	.....	25,000	.....	.....1,452	1,452	694	12/15/2022.	
55262C AH 3	MBIA INC.....			..	08/29/2019.	CALLED.....	.....	35,000	35,000	38,369	35,000	.....	.....	.....	.....0	.....	35,000	.....	.....	.....0	1,680	08/15/2022.	
55262C AH 3	MBIA INC.....			..	08/29/2019.	CALLED.....	.....	12,000	12,000	12,600	12,000	.....	.....	.....	.....0	.....	12,000	.....	.....	.....0	576	08/15/2022.	
55262C AH 3	MBIA INC.....			..	08/29/2019.	CALLED.....	.....	10,000	10,000	10,100	10,000	.....	.....	.....	.....0	.....	10,000	.....	.....	.....0	480	08/15/2022.	
55262C AH 3	MBIA INC.....			..	08/29/2019.	CALLED (PARTIAL).....	.....	7,000	7,000	6,983	7,000	.....	.....	.....	.....0	.....	7,000	.....	.....	.....0	.....	08/15/2022.	
55262C AH 3	MBIA INC.....			..	08/29/2019.	CALLED (PARTIAL).....	.....	28,000	28,000	28,000	28,000	.....	.....	.....	.....0	.....	28,000	.....	.....	.....0	.....	08/15/2022.	
03938L AQ 7	ARCELORMITTAL.....			..	08/30/2019.	CALLED.....	.....	25,704	25,000	24,805	24,113	.....	.....148	.....	.....148	.....	24,261	.....	.....1,443	1,443	1,404	08/05/2020.	
05949Q BD 6	BANC AMERICA.....			..	09/30/2019.	CALLED (PARTIAL).....	.....	358	358	358	358	.....	.....	.....	.....0	.....	358	.....	.....	.....0	.....	03/25/2036.	
1730T0 S9 1	CITIGROUP FDG INC.....			..	09/27/2019.	CALLED.....	.....	50,000	50,000	50,000	50,000	.....	.....	.....	.....0	.....	50,000	.....	.....	.....0	1,500	06/27/2034.	
94707V AC 4	WEATHERFORD INTL LTD.....			..	09/30/2019.	CODE 6 DEVALUATION.....	.....	8,125	8,125	8,125	8,125	.....	.....	.....8,125	(8,125)	.....	.....	.....	.....	.....0	.....	04/15/2022.	
743862 AA 2	PROVIDENT COMPANIES INC.....			..	10/01/2019.	PARTIAL TENDER OFFER.....	.....	2,535	2,000	2,238	2,171	.....	.....(15)	.....	.....(15)	.....	2,156	.....	.....379	379	145	03/15/2028.	
525ESC CB 3	LEHMAN BROS.....			..	10/03/2019.	CALLED (PARTIAL).....	.....	40	40	40	40	.....	.....	.....	.....0	.....	40	.....	.....	.....0	.....	03/20/2020.	
626717 AD 4	MURPHY OIL CORP.....			..	11/25/2019.	TENDER OFFER.....	.....	52,400	50,000	49,740	50,000	.....	.....	.....	.....0	.....	50,000	.....	.....2,400	2,400	1,978	06/01/2022.	
626717 AF 9	MURPHY OIL CORP.....			..	11/25/2019.	TENDER OFFER.....	.....	26,250	25,000	25,000	25,000	.....	.....	.....	.....0	.....	25,000	.....	.....1,250	1,250	1,070	12/01/2022.	
790849 AK 9	ST. JUDE MEDICAL INC.....			..	12/11/2019.	SOLD.....	.....	51,521	50,000	47,780	48,056	.....	.....49	.....	.....49	.....	48,105	.....	.....3,416	3,416	2,758	04/15/2043.	
94707V AC 4	WEATHERFORD INTL LTD.....			..	12/16/2019.	CODE 6 exchange.....	.....	14,547	17,250	17,250	17,250	.....	.....	.....	.....0	.....	17,250	.....	.....(2,703)	(2,703)	1,125	04/15/2022.	
05949Q BD 6	BANC AMERICA.....			..	12/31/2019.	CALLED (PARTIAL).....	.....	129	129	129	129	.....	.....	.....	.....0	.....	129	.....	.....	.....0	.....	03/25/2036.	
525ESC OS 9	LEHMAN BROS.....			..	12/31/2019.	CALLED (PARTIAL).....	.....	172	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....172	172	.....	09/28/2037.	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
3899999.	Total - Bonds - Industrial and Miscellaneous.....					608,419	615,945	627,901	620,018	0	(142)	32,750	(32,892)	0	587,126	0	21,293	21,293	21,809	XXX
8399997.	Total - Bonds - Part 4.....					837,301	844,826	859,312	848,954	0	(197)	32,750	(32,947)	0	816,008	0	21,293	21,293	31,329	XXX
8399999.	Total - Bonds.....					837,301	844,826	859,312	848,954	0	(197)	32,750	(32,947)	0	816,008	0	21,293	21,293	31,329	XXX
Common Stocks - Parent, Subsidiaries and Affiliates Publicly Traded																				
929740	10 8 | WABTEC	..	03/31/2019.	PARTIAL.....	.....	.....11	XXX	11	.....	.....	.....	.....	.....0	.....	.....11	.....	.....	.....0	.....	XXX
9299999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates Publicly Traded.....					11	XXX	11	0	0	0	0	0	0	11	0	0	0	0	XXX
9799997.	Total - Common Stocks - Part 4.....					11	XXX	11	0	0	0	0	0	0	11	0	0	0	0	XXX
9799999.	Total - Common Stocks.....					11	XXX	11	0	0	0	0	0	0	11	0	0	0	0	XXX
9899999.	Total - Preferred and Common Stocks.....					11	XXX	11	0	0	0	0	0	0	11	0	0	0	0	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....					837,312	XXX	859,323	848,954	0	(197)	32,750	(32,947)	0	816,019	0	21,293	21,293	31,329	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends

NONE

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: \$.....0.
2. Total amount of intangible assets nonadmitted \$.....0.

NONE

E16

SCHEDULE D - PART 6 - SECTION 2

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

NONE

SCHEDULE DA - PART 1

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

1		Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
		2	3					8	9	10	11			14	15	16	17	18	19	
Description		Code	F o r e i g n	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest

NONE

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)

NONE

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
Total Written Options																								
TOTALS																								

NONE

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year- end (b)	Value of One (1) Point

NONE

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point

NONE

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				0	0						

NONE

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

1	2	3	4	5	6	7	8	9
Exchange Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)

NONE

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108

CDHS		Hedged Item								Hedging Instruments								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
Identifier	Description	Prior Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Ending Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Fair Value Gain (Loss) in Full Contract Cash Flows Attributed to Interest Rates (4-3)	Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk	Current Year Increase (Decrease) in VM-21 Liability	Current Year Increase (Decrease) in VM-21 Liability Attributed to Interest Rates	Change in the Hedged Item Attributed to Hedged Risk Percentage (6/5)	Current Year Increase (Decrease) in VM-21 Liability Attributed to Hedged Risk (8*9)	Prior Deferred Balance	Current Year Fair Value Fluctuation of the Hedge Instruments	Current Year Natural Offset to VM-21 Liability	Hedging Instruments' Current Fair Value	Hedge Gain (Loss) in Current Year Deferred Adjustment [12 - (13 + 14)]	Current Year Prescribed Deferred Amortization	Current Year Additional Deferred Amortization	Current Year Total Deferred Amortization (16 + 17)	Ending Deferred Balance (11 + 15 + 18)

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

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

General Interrogatories:

1. The activity for the year: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0
2. Average balance for the year: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1: \$.....0 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

NONE

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

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

General Interrogatories:

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

NONE

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						
JANNEY MONTGOMERY SCOTTMONEY MARKET..... OHIO.....	.....	.....	.....1,264	.....	.....	XXX
PNC COMMERCIAL ACCOUNT..... OHIO.....	.....	.....	.....	.....	.....147,665	XXX
PNC MONEY MARKET..... OHIO.....	.....	.....0.01	27	.....	.....61,128	XXX
WELLS FARGO SWEEP ACCOUNT..... OHIO.....	.....	.....	.....	.....	.....1,001	XXX
0199999. Total - Open Depositories.....	XXX	XXX	1,291	0	209,794	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	1,291	0	209,794	XXX
0499999. Cash in Company's Office.....	XXX	XXX	XXX	XXX	50	XXX
0599999. Total Cash.....	XXX	XXX	1,291	0	209,844	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR							
1. January.....	306,391	4. April.....	367,719	7. July.....	147,596	10. October.....	271,887
2. February.....	247,212	5. May.....	322,819	8. August.....	120,753	11. November.....	282,796
3. March.....	293,771	6. June.....	258,702	9. September.....	104,169	12. December.....	209,844

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

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

NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

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

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