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ANNUAL STATEMENT

For the Year Ended December 31, 2019

of the Condition and Affairs of the

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

NAIC Group Code..... 0, 0 (Current Period) (Prior Period) NAIC Company Code..... 56332 Employer's ID Number..... 34-0220540

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..... October 20, 1899 Commenced Business..... January 1, 1892

Statutory Home Office	24950 Chagrin Boulevard .. Beachwood .. OH .. US .. 44122-5634 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	24950 Chagrin Boulevard .. Beachwood .. OH .. US .. 44122-5634 *(Street and Number) (City or Town, State, Country and Zip Code)*	800-464-4642 *(Area Code) (Telephone Number)*
Mail Address	24950 Chagrin Boulevard .. Beachwood .. OH .. US .. 44122-5634 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	24950 Chagrin Boulevard .. Beachwood .. OH .. US .. 44122-5634 *(Street and Number) (City or Town, State, Country and Zip Code)*	800-464-4642 *(Area Code) (Telephone Number)*
Internet Web Site Address	WWW.FCSLA.ORG	
Statutory Statement Contact	Frank Rando *(Name)*	216-468-1017 *(Area Code) (Telephone Number) (Extension)*
	frando@fcsla.org *(E-Mail Address)*	216-468-8003 *(Fax Number)*

OFFICERS

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

OTHER

DIRECTORS OR TRUSTEES

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

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

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

(Signature)	(Signature)	(Signature)
Cynthia Maria Maleski	Kimberly A Graham	Stephen C Hudak
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
National President	National Secretary	National Treasurer
(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 1 Amount	2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. Governments	2,949,396	0.3	2,949,396		2,949,396	0.3
1.02 All Other Governments		0.0			0	0.0
1.03 U.S. States, Territories and Possessions, etc., Guaranteed	3,566,764	0.4	3,566,764		3,566,764	0.4
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed	14,490,417	1.4	14,490,417		14,490,417	1.4
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed	29,767,613	2.9	29,767,613		29,767,613	2.9
1.06 Industrial and Miscellaneous	902,945,046	88.9	902,945,046		902,945,046	88.9
1.07 Hybrid Securities	3,368,067	0.3	3,368,067		3,368,067	0.3
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	957,087,304	94.3	957,087,304	0	957,087,304	94.3
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated)	1,883,203	0.2	1,883,203		1,883,203	0.2
2.02 Parent, Subsidiaries and Affiliates		0.0			0	0.0
2.03 Total Preferred Stock	1,883,203	0.2	1,883,203	0	1,883,203	0.2
3. Common Stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated)	7,314,054	0.7	7,314,054		7,314,054	0.7
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	301,941	0.0	301,941		301,941	0.0
3.06 Unit Investment Trusts		0.0			0	0.0
3.07 Closed-End Funds	92,781	0.0	92,781		92,781	0.0
3.08 Total Common Stocks	7,708,775	0.8	7,708,775	0	7,708,775	0.8
4. Mortgage Loans Schedule B):						
4.01 Farm Mortgages		0.0			0	0.0
4.02 Residential Mortgages	579,737	0.1	579,737		579,737	0.1
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	579,737	0.1	579,737	0	579,737	0.1
5. Real Estate (Schedule A):						
5.01 Properties Occupied by Company	4,853,532	0.5	4,853,532		4,853,532	0.5
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	4,853,532	0.5	4,853,532	0	4,853,532	0.5
6. Cash, Cash Equivalents, and Short-Term Investments::						
6.01 Cash (Schedule E, Part 1)	10,512,603	1.0	10,512,603		10,512,603	1.0
6.02 Cash Equivalents (Schedule E, Part 2)	16,405,515	1.6	16,405,515		16,405,515	1.6
6.03 Short-Term Investments (Schedule DA)		0.0			0	0.0
6.04 Total Cash, Cash Equivalents, and Short-Term Investments	26,918,118	2.7	26,918,118	0	26,918,118	2.7
7. Contract Loans	2,392,099	0.2	2,392,099		2,392,099	0.2
8. Derivatives (Schedule DB)		0.0			0	0.0
9. Other Invested Assets (Schedule BA)	13,929,225	1.4	13,929,225		13,929,225	1.4
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	1,015,351,992	100.0	1,015,351,993	0	1,015,351,993	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		5,020,344
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	12,129	
	2.2 Additional investment made after acquisition (Part 2, Column 9)		12,129
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	178,941	
	8.2 Totals, Part 3, Column 9		178,941
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)		4,853,532
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		4,853,532

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		690,151
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		110,111
8.	Deduct amortization of premium and mortgage interest points and commitment fees		304
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)		579,737
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		579,737
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		579,737

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		14,063,849
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		134,624
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)		13,929,225
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		13,929,225

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		938,199,420
2.	Cost of bonds and stocks acquired, Part 3, Column 7		98,267,950
3.	Accrual of discount		421,945
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12		
	4.2 Part 2, Section 1, Column 15		
	4.3 Part 2, Section 2, Column 13	1,802,282	
	4.4 Part 4, Column 11	24,741	1,827,023
5.	Total gain (loss) on disposals, Part 4, Column 19		(780,060)
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		66,692,383
7.	Deduct amortization of premium		6,167,880
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		
	9.4 Part 4, Column 13		0
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5Q, Line 2		1,603,266
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		966,679,282
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		966,679,282

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	2,949,396	3,138,956	3,043,326	2,895,786
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	2,949,396	3,138,956	3,043,326	2,895,786
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	3,566,764	3,833,019	3,556,093	3,595,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	14,490,417	15,114,032	14,784,568	14,350,000
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	29,767,613	31,492,481	30,463,016	27,816,940
Industrial and Miscellaneous,	8. United States	874,028,855	956,993,353	913,293,710	797,270,172
SVO Identified Funds, Unaffiliated Bank Loans	9. Canada	24,399,675	25,564,449	24,953,092	19,859,000
and Hybrid Securities (Unaffiliated)	10. Other Countries	7,884,583	9,251,660	8,156,564	7,503,000
	11. Totals	906,313,113	991,809,463	946,403,366	824,632,172
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	957,087,304	1,045,387,951	998,250,368	873,289,898
PREFERRED STOCKS	14. United States	1,883,203	1,966,258	1,883,203	
Industrial and Miscellaneous (Unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals	1,883,203	1,966,258	1,883,203	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	1,883,203	1,966,258	1,883,203	
COMMON STOCKS	20. United States	7,629,566	7,629,566	2,623,620	
Industrial and Miscellaneous (Unaffiliated)	21. Canada				
	22. Other Countries	79,210	79,210	117,876	
	23. Totals	7,708,775	7,708,775	2,741,496	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	7,708,775	7,708,775	2,741,496	
	26. Total Stocks	9,591,978	9,675,033	4,624,699	
	27. Total Bonds and Stocks	966,679,282	1,055,062,984	1,002,875,067	

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	149,655	1,781,980	547,705	470,056		XXX	2,949,396	0.3	3,233,860	0.3	2,949,396	
1.2 NAIC 2						XXX	0	0.0		0.0		
1.3 NAIC 3						XXX	0	0.0		0.0		
1.4 NAIC 4						XXX	0	0.0		0.0		
1.5 NAIC 5						XXX	0	0.0		0.0		
1.6 NAIC 6						XXX	0	0.0		0.0		
1.7 Totals	149,655	1,781,980	547,705	470,056	0	XXX	2,949,396	0.3	3,233,860	0.3	2,949,396	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		3,466,870	99,894			XXX	3,566,764	0.4	3,814,649	0.4	3,566,764	
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	3,466,870	99,894	0	0	XXX	3,566,764	0.4	3,814,649	0.4	3,566,764	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 NAIC 1	4,199,767	7,434,925	2,097,865	334,082		XXX	14,066,640	1.5	12,858,591	1.4	14,066,640	
4.2 NAIC 2		100,319	72,999	100,458		XXX	273,777	0.0	273,719	0.0	273,777	
4.3 NAIC 3				150,000		XXX	150,000	0.0	150,000	0.0	150,000	
4.4 NAIC 4						XXX	0	0.0		0.0		
4.5 NAIC 5						XXX	0	0.0		0.0		
4.6 NAIC 6						XXX	0	0.0		0.0		
4.7 Totals	4,199,767	7,535,245	2,170,864	584,540	0	XXX	14,490,417	1.5	13,282,310	1.4	14,490,417	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1	4,721,627	10,297,348	3,595,956	6,145,959	202,112	XXX	24,963,002	2.6	28,943,412	3.1	23,835,500	1,127,502
5.2 NAIC 2		2,195,882			2,608,721	XXX	4,804,603	0.5	4,753,425	0.5	4,804,603	
5.3 NAIC 3						XXX	0	0.0		0.0		
5.4 NAIC 4						XXX	0	0.0		0.0		
5.5 NAIC 5						XXX	0	0.0		0.0		
5.6 NAIC 6				9		XXX	9	0.0	9	0.0	9	
5.7 Totals	4,721,627	12,493,230	3,595,956	6,145,968	2,810,833	XXX	29,767,613	3.1	33,696,846	3.6	28,640,112	1,127,502

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 NAIC 1	30,522,098	48,872,280	78,705,514	169,446,958	26,059,786	XXX	353,606,636	36.9	376,709,550	40.5	323,611,741	29,994,895
6.2 NAIC 2	6,320,753	44,957,817	151,195,936	183,215,521	122,808,161	XXX	508,498,189	53.1	454,245,945	48.8	490,454,887	18,043,302
6.3 NAIC 3	30,183	275,988	25,775,077	6,671,147		XXX	32,752,396	3.4	32,538,912	3.5	29,617,666	3,134,731
6.4 NAIC 4		2,091,857	4,940,216			XXX	7,032,073	0.7	4,384,134	0.5	4,940,216	2,091,857
6.5 NAIC 5			501,072			XXX	501,072	0.1	4,750,546	0.5	501,072	
6.6 NAIC 6			554,678		2	XXX	554,680	0.1	2	0.0	554,680	
6.7 Totals	36,873,035	96,197,943	261,672,494	359,333,627	148,867,948	XXX	902,945,046	94.3	872,629,090	93.8	849,680,262	53,264,784
7. **Hybrid Securities**												
7.1 NAIC 1						XXX	0	0.0		0.0		
7.2 NAIC 2			2,719,676	648,391		XXX	3,368,067	0.4	3,372,712	0.4	1,831,362	1,536,705
7.3 NAIC 3						XXX	0	0.0		0.0		
7.4 NAIC 4						XXX	0	0.0		0.0		
7.5 NAIC 5						XXX	0	0.0		0.0		
7.6 NAIC 6						XXX	0	0.0		0.0		
7.7 Totals	0	0	2,719,676	648,391	0	XXX	3,368,067	0.4	3,372,712	0.4	1,831,362	1,536,705
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) 39,593,147	71,853,404	85,046,933	176,397,056	26,261,897	0	399,152,437	41.7	XXX	XXX	368,030,041	31,122,397
11.2 NAIC 2	(d) 6,320,753	47,254,019	153,988,611	183,964,370	125,416,882	0	516,944,636	54.0	XXX	XXX	497,364,629	19,580,007
11.3 NAIC 3	(d) 30,183	275,988	25,775,077	6,821,147	0	0	32,902,396	3.4	XXX	XXX	29,767,666	3,134,731
11.4 NAIC 4	(d) 0	2,091,857	4,940,216	0	0	0	7,032,073	0.7	XXX	XXX	4,940,216	2,091,857
11.5 NAIC 5	(d) 0	0	501,072	0	0	0	(c) 501,072	0.1	XXX	XXX	501,072	0
11.6 NAIC 6	(d) 0	0	554,678	9	2	0	(c) 554,689	0.1	XXX	XXX	554,689	0
11.7 Totals	45,944,084	121,475,268	270,806,589	367,182,582	151,678,781	0	(b) 957,087,304	100.0	XXX	XXX	901,158,313	55,928,991
11.8 Line 11.7 as a % of Col. 7	4.8	12.7	28.3	38.4	15.8	0.0	100.0	XXX	XXX	XXX	94.2	5.8
12. **Total Bonds Prior Year**												
12.1 NAIC 1	31,467,355	99,715,317	84,389,999	174,849,040	35,138,352		XXX	XXX	425,560,062	45.8	399,420,319	26,139,743
12.2 NAIC 2	6,430,280	52,781,588	142,333,549	148,876,378	112,224,008		XXX	XXX	462,645,802	49.7	451,872,602	10,773,200
12.3 NAIC 3	3,315,010	497,013	19,425,087	9,451,803			XXX	XXX	32,688,912	3.5	29,539,045	3,149,867
12.4 NAIC 4	998,848		2,708,423	676,863			XXX	XXX	4,384,134	0.5	4,384,134	
12.5 NAIC 5		2,154,437	2,063,556	532,553			XXX	XXX	(c) 4,750,546	0.5	2,632,005	2,118,541
12.6 NAIC 6					11		XXX	XXX	(c) 11	0.0	11	
12.7 Totals	42,211,492	155,148,356	250,920,613	334,386,637	147,362,370	0	XXX	XXX	(b) 930,029,467	100.0	887,848,116	42,181,351
12.8 Line 12.7 as a % of Col. 9	4.5	16.7	27.0	36.0	15.8	0.0	XXX	XXX	100.0	XXX	95.5	4.5
13. **Total Publicly Traded Bonds**												
13.1 NAIC 1	39,582,774	70,835,683	75,935,824	165,528,488	16,147,271		368,030,041	38.5	399,420,319	42.9	368,030,041	XXX
13.2 NAIC 2	4,418,116	47,004,019	145,598,606	175,456,741	124,887,147		497,364,629	52.0	451,872,602	48.6	497,364,629	XXX
13.3 NAIC 3	30,183	275,988	22,640,347	6,821,147			29,767,666	3.1	29,539,045	3.2	29,767,666	XXX
13.4 NAIC 4			4,940,216				4,940,216	0.5	4,384,134	0.5	4,940,216	XXX
13.5 NAIC 5			501,072				501,072	0.1	2,632,005	0.3	501,072	XXX
13.6 NAIC 6			554,678	9	2		554,689	0.1	11	0.0	554,689	XXX
13.7 Totals	44,031,074	118,115,690	250,170,744	347,806,385	141,034,420	0	901,158,313	94.2	887,848,116	95.5	901,158,313	XXX
13.8 Line 13.7 as a % of Col. 7	4.9	13.1	27.8	38.6	15.7	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	4.6	12.3	26.1	36.3	14.7	0.0	94.2	XXX	XXX	XXX	94.2	XXX
14. **Total Privately Placed Bonds**												
14.1 NAIC 1	10,373	1,017,721	9,111,108	10,868,568	10,114,627		31,122,397	3.3	26,139,743	2.8	XXX	31,122,397
14.2 NAIC 2	1,902,637	250,000	8,390,006	8,507,629	529,735		19,580,007	2.0	10,773,200	1.2	XXX	19,580,007
14.3 NAIC 3			3,134,731				3,134,731	0.3	3,149,867	0.3	XXX	3,134,731
14.4 NAIC 4		2,091,857					2,091,857	0.2	0	0.0	XXX	2,091,857
14.5 NAIC 5							0	0.0	2,118,541	0.2	XXX	0
14.6 NAIC 6							0	0.0	0	0.0	XXX	0
14.7 Totals	1,913,010	3,359,578	20,635,845	19,376,197	10,644,362	0	55,928,991	5.8	42,181,351	4.5	XXX	55,928,991
14.8 Line 14.7 as a % of Col. 7	3.4	6.0	36.9	34.6	19.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.2	0.4	2.2	2.0	1.1	0.0	5.8	XXX	XXX	XXX	XXX	5.8

(a) Includes $.....55,928,991 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes $.....836,714 current year of bonds with Z designations and $.....757,034 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.
(c) Includes $.....0 current year of bonds with 5GI designations, $.....0 prior year of bonds with 5GI designations and $.....0 current year, $.....0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $.....0; NAIC 2 $.....0; NAIC 3 $.....0; NAIC 4 $.....0; NAIC 5 $.....0; NAIC 6 $.....0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. **U.S. Governments**												
1.01 Issuer Obligations		1,209,502		82,822		XXX	1,292,324	0.1	1,297,277	0.1	1,292,324	
1.02 Residential Mortgage-Backed Securities	149,655	572,478	547,705	387,234		XXX	1,657,073	0.2	1,936,582	0.2	1,657,073	
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	149,655	1,781,980	547,705	470,056	0	XXX	2,949,396	0.3	3,233,860	0.3	2,949,396	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		3,466,870	99,894			XXX	3,566,764	0.4	3,814,649	0.4	3,566,764	
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	3,466,870	99,894	0	0	XXX	3,566,764	0.4	3,814,649	0.4	3,566,764	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.01 Issuer Obligations	4,199,767	7,535,245	2,170,864	584,540		XXX	14,490,417	1.5	13,282,310	1.4	14,490,417	
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	4,199,767	7,535,245	2,170,864	584,540	0	XXX	14,490,417	1.5	13,282,310	1.4	14,490,417	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.01 Issuer Obligations	4,344,759	11,580,188	2,997,225	5,887,215	2,810,822	XXX	27,620,209	2.9	31,194,355	3.4	26,492,707	1,127,502
5.02 Residential Mortgage-Backed Securities	376,868	913,041	598,731	258,752	12	XXX	2,147,404	0.2	2,502,491	0.3	2,147,404	
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	4,721,627	12,493,230	3,595,956	6,145,968	2,810,833	XXX	29,767,613	3.1	33,696,846	3.6	28,640,112	1,127,502
6. **Industrial and Miscellaneous (unaffiliated)**												
6.01 Issuer Obligations	35,620,400	93,853,730	261,566,980	359,193,096	148,867,928	XXX	899,102,134	93.9	868,522,509	93.4	847,929,206	51,172,928
6.02 Residential Mortgage-Backed Securities	8,689	9,249	2,901	517	20	XXX	21,376	0.0	24,581	0.0	21,376	
6.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	128,582	0.0		
6.04 Other Loan-Backed and Structured Securities	1,243,945	2,334,964	102,613	140,015		XXX	3,821,537	0.4	3,953,418	0.4	1,729,680	2,091,857
6.05 Totals	36,873,035	96,197,943	261,672,494	359,333,627	148,867,948	XXX	902,945,046	94.3	872,629,090	93.8	849,680,262	53,264,784
7. **Hybrid Securities**												
7.01 Issuer Obligations			2,201,833	648,391		XXX	2,850,224	0.3	2,853,718	0.3	1,313,518	1,536,705
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			517,843			XXX	517,843	0.1	518,995	0.1	517,843	
7.05 Totals	0	0	2,719,676	648,391	0	XXX	3,368,067	0.4	3,372,712	0.4	1,831,362	1,536,705
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

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. **SVO Identified Funds**												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.02 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.03 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. **Unaffiliated Bank Loans**												
10.01 Unaffiliated Bank Loans - Issued						XXX	0	0.0		0.0		
10.02 Unaffiliated Bank Loans - Acquired						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	44,164,927	117,645,535	269,036,795	366,396,064	151,678,750	XXX	948,922,071	99.1	XXX	XXX	895,084,937	53,837,135
11.02 Residential Mortgage-Backed Securities	535,212	1,494,769	1,149,337	646,503	32	XXX	3,825,853	0.4	XXX	XXX	3,825,853	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	1,243,945	2,334,964	620,456	140,015	0	XXX	4,339,380	0.5	XXX	XXX	2,247,523	2,091,857
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	45,944,084	121,475,268	270,806,589	367,182,582	151,678,781	0	957,087,304	100.0	XXX	XXX	901,158,313	55,928,991
11.09 Line 11.08 as a % of Col. 7	4.8	12.7	28.3	38.4	15.8	0.0	100.0	XXX	XXX	XXX	94.2	5.8
12. **Total Bonds Prior Year**												
12.01 Issuer Obligations	41,297,546	149,845,199	249,432,548	333,027,208	147,362,317	XXX	XXX	XXX	920,964,819	99.0	880,902,008	40,062,810
12.02 Residential Mortgage-Backed Securities	596,443	1,801,486	1,404,698	660,974	53	XXX	XXX	XXX	4,463,654	0.5	4,463,654	
12.03 Commercial Mortgage-Backed Securities	117,828	10,754				XXX	XXX	XXX	128,582	0.0	128,582	
12.04 Other Loan-Backed and Structured Securities	199,675	3,490,916	83,367	698,455		XXX	XXX	XXX	4,472,413	0.5	2,353,872	2,118,541
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	42,211,492	155,148,356	250,920,613	334,386,637	147,362,370	0	XXX	XXX	930,029,467	100.0	887,848,116	42,181,351
12.09 Line 12.08 as a % of Col. 9	4.5	16.7	27.0	36.0	15.8	0.0	XXX	XXX	100.0	XXX	95.5	4.5
13. **Total Publicly Traded Bonds**												
13.01 Issuer Obligations	42,251,917	116,377,814	248,400,951	347,019,867	141,034,388	XXX	895,084,937	93.5	880,902,008	94.7	895,084,937	XXX
13.02 Residential Mortgage-Backed Securities	535,212	1,494,769	1,149,337	646,503	32	XXX	3,825,853	0.4	4,463,654	0.5	3,825,853	XXX
13.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	128,582	0.0	0	XXX
13.04 Other Loan-Backed and Structured Securities	1,243,945	243,107	620,456	140,015		XXX	2,247,523	0.2	2,353,872	0.3	2,247,523	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans						XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans						XXX	0	0.0	0	0.0	0	XXX
13.08 Totals	44,031,074	118,115,690	250,170,744	347,806,385	141,034,420	0	901,158,313	94.2	887,848,116	95.5	901,158,313	XXX
13.09 Line 13.08 as a % of Col. 7	4.9	13.1	27.8	38.6	15.7	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	4.6	12.3	26.1	36.3	14.7	0.0	94.2	XXX	XXX	XXX	94.2	XXX
14. **Total Privately Placed Bonds**												
14.01 Issuer Obligations	1,913,010	1,267,721	20,635,845	19,376,197	10,644,362	XXX	53,837,135	5.6	40,062,810	4.3	XXX	53,837,135
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		2,091,857				XXX	2,091,857	0.2	2,118,541	0.2	XXX	2,091,857
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans						XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans						XXX	0	0.0	0	0.0	XXX	0
14.08 Totals	1,913,010	3,359,578	20,635,845	19,376,197	10,644,362	0	55,928,991	5.8	42,181,351	4.5	XXX	55,928,991
14.09 Line 14.08 as a % of Col. 7	3.4	6.0	36.9	34.6	19.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	0.2	0.4	2.2	2.0	1.1	0.0	5.8	XXX	XXX	XXX	XXX	5.8

Sch. DA - Verification
NONE

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	6,000,000		6,000,000	
2. Cost of cash equivalents acquired	10,405,515		10,405,515	
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)	16,405,515	0	16,405,515	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	16,405,515	0	16,405,515	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																
													0			
HOME OFFICE		BEACHWOOD	OH	05/31/2007.		6,935,837		4,743,321	7,000,000	173,898			(173,898)		377,416	198,372
HOME OFFICE		BEACHWOOD	OH	12/01/2010.		35,684		27,582		892			(892)			
LAND - CHAGRIN BLVD		BEACHWOOD	OH	12/31/1953.	12/31/2003.	20,100		20,100	7,000,000				0			
HOME OFFICE - IMPROVEMENTS		BEACHWOOD	OH	07/01/2017.		52,219		45,692		2,611			(2,611)			
HOME OFFICE - IMPROVEMENTS		BEACHWOOD	OH	12/19/2018.		6,301		5,618		630			(630)			
HOME OFFICE - IMPROVEMENTS		BEACHWOOD	OH	04/18/2019.		12,129		11,219		910			(910)			
0299999. Properties Occupied by the Reporting Entity - Administrative						7,062,270	0	4,853,532	14,000,000	178,941	0	0	(178,941)	0	377,416	198,372
0399999. Total - Properties Occupied by the Reporting Entity						7,062,270	0	4,853,532	14,000,000	178,941	0	0	(178,941)	0	377,416	198,372
0699999. Totals						7,062,270	0	4,853,532	14,000,000	178,941	0	0	(178,941)	0	377,416	198,372

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								
HOME OFFICE - IMPROVEMENTS	BEACHWOOD	OH	04/18/2019.	JOHNSON CONTROL - HEAT PUMP	12,129		11,219	
0199999. Total - Acquired by Purchase					12,129	0	11,219	0
0399999. Totals					12,129	0	11,219	0

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
Mortgages in Good Standing - Residential Mortgages - All Other														
12730438		CHICAGO	IL		05/15/2005.	6.00	6						825,000	11/29/2004
12731477		CHICAGO	IL		05/15/2005.	6.38	10,253		(44)				635,000	02/06/2005
12733291		CHICAGO	IL		12/15/2005.	5.75	298,341		(134)				590,000	07/28/2005
20763579		BRIDGEVIEW	IL		06/13/2006.	6.38	271,137		(76)				515,000	01/09/2006
0399999. Total - Mortgages in Good Standing - Residential Mortgages - All Other							579,737	0	(254)	0	0	0	2,565,000	XXX
0899999. Total - Mortgages in Good Standing							579,737	0	(254)	0	0	0	2,565,000	XXX
3399999. Totals							579,737	0	(254)	0	0	0	2,565,000	XXX

General Interrogatory:

1. Mortgages in good standing $.....0 unpaid taxes $.....0 interest due and unpaid.
2. Restructured mortgages $.....0 unpaid taxes $.....0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $.....0 unpaid taxes $.....0 interest due and unpaid.
4. Mortgages in process of foreclosure $.....0 unpaid taxes $.....0 interest due and unpaid.

SCHEDULE B - PART 2

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

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

NONE

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages With Partial Repayments																	
											0						0
12730438	CHICAGO	IL				58,375		(50)			(50)		58,319	58,319			0
12731477	CHICAGO	IL				42,536					0		32,239	32,239			0
12733291	CHICAGO	IL				309,452					0		10,977	10,977			0
20763579	BRIDGEVIEW	IL				279,788					0		8,576	8,576			0
											0						0
0299999. Total - Mortgages With Partial Repayments						690,151	0	(50)	0	0	(50)	0	110,111	110,111	0	0	0
0599999. Total Mortgages						690,151	0	(50)	0	0	(50)	0	110,111	110,111	0	0	0

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation 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
Surplus Debentures - Unaffiliated																			
41020V AA 9	JOHN HANCOCK MUTUAL LIFE INSURANCE COMPANY			MA	JOHN HANCOCK MUTUAL LIFE INSURANCE COMPA	1FE	10/17/2003		2,271,740	2,338,400	2,085,140		(17,632)				147,500		
604074 AA 2	MINNESOTA LIFE INSURANCE CO.			MN	MINNESOTA LIFE INSURANCE CO.	1FE	09/18/2013		1,279,730	1,240,630	1,154,145		(22,724)				82,500		
638671 AC 1	NATIONWIDE MUTUAL INSURANCE COMPANY			OH	NATIONWIDE MUTUAL INSURANCE COMPANY	1FE	09/19/2002		3,335,400	4,318,140	3,220,190		(11,271)				247,500		
644162 AB 5	METROPOLITAN LIFE INSURANCE CO.			NY	METROPOLITAN LIFE INSURANCE CO.	1FE	05/02/2005		3,840,000	3,599,550	3,263,131		(55,504)				236,250		
677412 AD 0	OHIO NATIONAL LIFE INSURANCE CO.			OH	OHIO NATIONAL LIFE INSURANCE CO.	2FE	10/31/2002		2,195,800	2,297,020	2,089,767		(10,603)				170,000		
743917 AH 9	PRUDENTIAL INSURANCE COMPANY OF AMERICA (THE)			NJ	PRUDENTIAL INSURANCE COMPANY OF AMERICA	1FE	09/18/2002		2,293,540	2,568,020	2,116,853		(16,890)				166,000		
2799999. Total - Surplus Debentures - Unaffiliated									15,216,210	16,361,760	13,929,227	0	(134,624)	0	0	0	1,049,750	0	XXX
4899999. Subtotal - Unaffiliated									15,216,210	16,361,760	13,929,227	0	(134,624)	0	0	0	1,049,750	0	XXX
5099999. Totals									15,216,210	16,361,760	13,929,227	0	(134,624)	0	0	0	1,049,750	0	XXX

Sch. BA - Pt. 2
NONE

Sch. BA - Pt. 3
NONE

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																					
912810 EH 7	UNITED STATES TREASURY				1	1,285,045	106.824	1,281,888	1,200,000	1,209,502		(7,872)			7.875	7.127	FA	35,694	94,500	11/04/2004.	02/15/2021.
912810 FT 0	UNITED STATES TREASURY				1	21,063	132.504	26,501	20,000	20,764		(33)			4.500	4.172	FA	340	900	09/11/2008.	02/15/2036.
912833 X9 6	UNITED STATES TREASURY	@			1	34,750	69.151	86,439	125,000	59,671		2,837				4.724	N/A			06/20/2008.	11/15/2035.
912833 X9 6	UNITED STATES TREASURY	SD			1	1,390	69.151	3,458	5,000	2,386		113				4.725	N/A			06/23/2008.	11/15/2035.
0199999. U.S. Government - Issuer Obligations						1,342,248	XXX	1,398,285	1,350,000	1,292,324	0	(4,954)	0	0	XXX	XXX	XXX	36,034	95,400	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																					
36202A P7 6	G2 000446 - RMBS			4	1	1,158	104.185	1,218	1,169	1,162		1			7.500	7.797	MON	7	83	12/17/1992.	11/20/2022.
36202A S9 9	G2 000544 - RMBS			4	1	1,168	103.406	1,216	1,176	1,171		0			7.000	7.191	MON	7	79	02/18/1993.	12/20/2022.
36202A TA 5	G2 000545 - RMBS			4	1	1,159	100.846	1,173	1,163	1,159		(0)			7.500	7.556	MON	7	85	12/30/1992.	12/20/2022.
36202A YU 5	G2 000723 - RMBS			4	1	841	101.344	854	843	840		(0)			7.500	7.539	MON	5	62	01/27/1993.	01/20/2023.
36202B 3Z 6	G2 001716 - RMBS			4	1	166	105.239	178	170	169		0			7.000	7.204	MON	1	11	01/01/1995.	05/20/2024.
36202B ED 3	G2 001032 - RMBS			4	1	512	100.132	513	513	512		(0)			7.000	6.915	MON	3	30	04/20/1993.	04/20/2023.
36202B HT 5	G2 001142 - RMBS			4	1	551	103.503	571	551	550		(0)			7.000	6.994	MON	3	37	05/25/1993.	05/20/2023.
36202B KZ 7	G2 001212 - RMBS			4	1	828	104.416	865	829	827		(0)			7.000	7.003	MON	5	56	06/17/1993.	06/20/2023.
36202C 6J 7	G2 002673 - RMBS			4	1	1,638	113.257	1,700	1,501	1,620		(10)			6.500	3.510	MON	8	95	04/13/2011.	11/20/2028.
36202C BM 4	G2 001844 - RMBS			4	1	200	100.204	201	200	200		(0)			8.000	7.931	MON	1	13	06/18/1992.	06/20/2022.
36202C CE 1	G2 001869 - RMBS			4	1	475	106.328	506	476	475		(0)			8.000	8.009	MON	3	37	09/26/1994.	09/20/2024.
36202C EM 1	G2 001940 - RMBS			4	1	331	104.406	348	333	331		0			9.000	9.285	MON	3	28	02/15/1995.	01/20/2025.
36202C HH 9	G2 002032 - RMBS			4	1	98	100.585	99	99	98		0			7.000	7.185	MON	1	7	01/01/1995.	07/20/2025.
36202D 5F 4	G2 003546 - RMBS			4	1	1,721	116.654	1,766	1,513	1,706		(8)			6.500	2.933	MON	8	97	04/12/2011.	04/20/2034.
36204F NB 6	GN 368586 - RMBS			4	1	303	100.185	305	305	304		0			7.000	7.128	MON	2	20	01/01/1994.	03/15/2024.
36204Q G3 8	GN 376518 - RMBS			4	1	576	100.257	579	577	577		(0)			8.000	7.947	MON	4	46	05/17/1994.	05/15/2024.
36204U C7 4	GN 379994 - RMBS			4	1	218	100.222	212	211	213		(0)			7.500	6.888	MON	1	15	01/01/1995.	04/15/2024.
36204W CP 0	GN 381778 - RMBS			4	1	3,665	100.222	3,682	3,674	3,668		(1)			7.500	7.529	MON	23	271	04/25/1994.	04/15/2024.
36205K JU 7	GN 392775 - RMBS			4	1	1,018	101.209	1,031	1,018	1,018					8.500	8.463	MON	7	86	01/01/1994.	12/15/2024.
36207R 3A 1	GN 440093 - RMBS			4	1	126	100.191	127	127	126		0			7.000	7.167	MON	1	9	01/01/1997.	02/15/2027.
362165 LL 4	GN 184031 - RMBS			4	1	569	100.183	571	569	568		(0)			7.000	7.036	MON	3	39	04/19/1993.	04/15/2023.
362166 QW 3	GN 185069 - RMBS			4	1	1,086	100.237	1,093	1,090	1,087		0			8.000	8.158	MON	7	83	05/19/1992.	01/15/2022.
36223F B4 2	GN 306159 - RMBS			4	1	812	100.286	812	809	808		(1)			9.000	8.863	MON	6	65	05/13/1991.	05/15/2021.
36223F Q7 9	GN 306578 - RMBS			4	1	316	100.244	317	316	315		(0)			8.000	8.095	MON	2	24	04/27/1992.	03/15/2022.
36223N XC 3	GN 313075 - RMBS			4	1	1,463	102.930	1,509	1,466	1,463		(0)			8.000	8.075	MON	10	110	05/17/1994.	08/15/2022.
36223S V5 9	GN 316636 - RMBS			4	1	389	100.197	390	389	388		(0)			8.000	8.029	MON	3	29	12/17/1991.	12/15/2021.
36224G S5 8	GN 328240 - RMBS			4	1	32	100.231	32	32	32		(0)			8.000	7.552	MON	0	2	05/17/1994.	08/15/2022.
36224H MD 5	GN 328956 - RMBS			4	1	1,255	100.214	1,267	1,264	1,260		0			7.500	7.680	MON	8	92	12/16/1992.	12/15/2022.
36224L MC 8	GN 331655 - RMBS			4	1	5,310	100.181	5,344	5,334	5,313		2			7.000	7.203	MON	31	364	10/19/1992.	10/15/2022.
36224M UL 7	GN 332787 - RMBS			4	1	2,267	100.170	2,277	2,274	2,268		(0)			7.000	7.052	MON	13	153	10/19/1992.	10/15/2022.
36224P MD 7	GN 334356 - RMBS			4	1	2,664	101.174	2,752	2,720	2,697		4			7.000	7.550	MON	16	184	11/18/1992.	11/15/2022.
38373Q 2D 2	GNR 0346A HB - CMO/RMBS			4	1	6,926	112.060	7,023	6,267	6,639		(20)			6.500	4.907	MON	34	400	11/16/2010.	06/20/2033.
38373S 3V 7	GNR 0326D MB - CMO/RMBS			4	1	45,615	111.976	44,790	40,000	43,078		(512)			5.500	3.928	MON	183	2,200	03/14/2013.	03/20/2033.
38373T SL 0	GNR 0162B KP - CMO/RMBS			4	1	2,597	99.912	2,436	2,438	2,646		(14)			6.500	3.565	MON	13	155	09/16/2009.	12/16/2031.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
38373V 7U 8	GNR 0275C BG - CMO/RMBS			4	1	21,575	100.896	20,179	20,000	20,739		(110)			6.000	5.274	MON	100	1,200	11/09/2009.	03/20/2032.
38373V AJ 9	GNR 0259 CB - CMO/RMBS			4	1	7,508	100.155	6,836	6,825	7,258		(31)			6.000	4.138	MON	34	401	09/02/2013.	08/20/2032.
38373V NQ 9	GNR 0263A NY - CMO/RMBS			4	1	7,839	110.774	7,771	7,015	7,515		(32)			6.000	4.256	MON	35	414	11/08/2011.	09/20/2032.
38373W W6 1	GNR 0232D WB - CMO/RMBS			4	1	6,640	100.488	6,193	6,163	6,790		(47)			6.500	3.801	MON	33	393	07/05/2010.	05/20/2032.
38373X Y3 4	GNR 0251B DB - CMO/RMBS			4	1	5,155	99.929	4,759	4,763	5,179		(26)			6.000	3.529	MON	24	280	01/26/2011.	07/20/2032.
38373Y 2H 6	GNR 037B TJ - CMO/RMBS			4	1	30,660	114.024	31,927	28,000	29,609		(205)			5.500	4.518	MON	128	1,540	09/09/2013.	01/16/2033.
383742 DY 6	GNR 0779B BM - CMO/RMBS			4	1	15,288	112.563	15,645	13,899	15,258		(41)			6.000	3.763	MON	69	817	09/02/2011.	08/20/2037.
383742 M3 4	GNR 0834A PG - CMO/RMBS			4	1	28,086	111.302	29,772	26,749	27,715		(24)			5.250	4.415	MON	117	1,372	01/26/2011.	04/20/2038.
38374B DD 2	GNR 0362A AE - CMO/RMBS			4	1	5,463	109.249	5,866	5,369	5,516		(13)			5.000	4.442	MON	22	264	12/24/2010.	07/20/2033.
38374B E9 0	GNR 0370C MD - CMO/RMBS			4	1	102,370	113.111	101,800	90,000	96,809		(1,075)			5.500	3.909	MON	413	4,950	08/23/2013.	07/20/2033.
38374D PQ 6	GNR 082F MD - CMO/RMBS			4	1	17,193	111.899	16,766	14,983	16,461		(35)			5.500	3.606	MON	69	813	06/07/2012.	01/16/2038.
38374D TK 5	GNR 0827D JC - CMO/RMBS			4	1	10,384	104.262	9,933	9,527	9,784		(78)			5.750	3.603	MON	46	544	08/30/2011.	08/20/2037.
38374D TL 3	GNR 0827D JD - CMO/RMBS			4	1	106,713	115.427	111,964	97,000	102,797		(679)			5.750	4.767	MON	465	5,577	04/21/2014.	08/20/2037.
38374F 3T 9	GNR 0426B ED - CMO/RMBS			4	1	21,221	109.813	20,803	18,944	20,345		(51)			5.500	3.734	MON	87	1,028	02/03/2012.	04/16/2034.
38374F 6X 7	GNR 0430B UD - CMO/RMBS			4	1	42,837	109.334	42,356	38,740	40,997		(133)			5.500	3.294	MON	178	2,131	09/09/2013.	04/20/2034.
38374F HC 1	GNR 0416 EC - CMO/RMBS			4	1	38,440	113.719	38,664	34,000	36,562		(379)			5.500	4.074	MON	156	1,870	04/02/2013.	02/20/2034.
38374F HH 0	GNR 0416 GC - CMO/RMBS			4	1	19,750	112.406	20,367	18,119	19,132		(41)			5.500	4.079	MON	83	978	11/17/2010.	02/20/2034.
38374G 2Z 4	GNR 0442A AD - CMO/RMBS			4	1	2,501	100.275	2,333	2,326	2,450		(8)			6.000	4.557	MON	12	128	04/23/2010.	03/20/2032.
38374G SA 1	GNR 0437A B - CMO/RMBS			4	1	90,863	112.974	100,258	88,744	100,898		(425)			6.000	2.836	MON	444	5,210	06/04/2012.	04/17/2034.
38374H 6M 7	GNR 0469D GC - CMO/RMBS			4	1	28,179	111.874	30,492	27,256	28,108		(65)			5.500	4.779	MON	125	1,484	07/07/2010.	04/20/2034.
38374J YA 8	GNR 0486C C - CMO/RMBS			4	1	68,561	116.143	69,686	60,000	65,345		(599)			5.500	4.129	MON	275	3,300	02/05/2014.	10/20/2034.
38374K 2D 4	GNR 0533 AY - CMO/RMBS			4	1	6,927	110.407	7,049	6,384	7,112		(27)			5.500	2.887	MON	29	343	09/02/2010.	04/16/2035.
38374K RU 9	GNR 053H OC - CMO/RMBS			4	1	76,059	109.464	77,719	71,000	74,545		(559)			5.000	4.041	MON	296	3,550	09/08/2013.	01/20/2035.
38374K TX 1	GNR 0513A AE - CMO/RMBS			4	1	22,795	102.193	22,918	22,426	22,485		(66)			5.000	4.426	MON	93	1,051	12/20/2010.	09/20/2034.
38374K UY 7	GNR 0513A PE - CMO/RMBS			4	1	89,128	107.945	83,118	77,000	82,112		(1,938)			5.000	2.304	MON	321	3,850	12/24/2012.	02/20/2035.
38374L 5P 2	GNR 0574A GC - CMO/RMBS			4	1	524	100.096	515	515	514		(2)			5.000	3.873	MON	2	16	02/14/2011.	12/16/2034.
38374L XL 0	GNR 0551B DC - CMO/RMBS			4	1	6,781	109.657	7,254	6,615	6,773		(6)			5.000	4.408	MON	28	324	02/16/2011.	07/20/2035.
38374M U9 8	GNR 0617A TW - CMO/RMBS			4	1	13,067	112.063	14,356	12,811	12,916		(5)			6.000	5.798	MON	64	765	07/14/2009.	04/20/2036.
38374M W4 7	GNR 0617C QB - CMO/RMBS			4	1	55,722	112.886	57,421	50,866	54,554		(154)			6.000	4.343	MON	254	3,004	02/17/2011.	04/20/2036.
38374M WR 6	GNR 061B LE - CMO/RMBS			4	1	42,429	112.568	43,817	38,925	41,187		(84)			5.500	4.080	MON	178	2,101	09/02/2010.	06/20/2035.
38374N XV 4	GNR 0657B NW - CMO/RMBS			4	1	29,093	112.655	30,302	26,898	28,518		(56)			6.000	4.735	MON	134	1,579	01/05/2011.	10/20/2036.
38374T AG 9	GNR 0910A PH - CMO/RMBS			4	1	15,468	112.110	16,817	15,000	15,325		(34)			4.500	4.225	MON	56	675	03/05/2014.	02/20/2039.
38375D E6 1	GNR 0894A CY - CMO/RMBS			4	1	42,365	115.841	42,861	37,000	40,487		(325)			5.000	3.883	MON	154	1,850	09/05/2012.	12/20/2038.
38375D KN 7	GNR 0858A PE - CMO/RMBS			4	1	30,369	112.935	31,144	27,577	29,368		(219)			5.500	3.939	MON	126	1,517	04/02/2014.	07/16/2038.
38375J 5E 1	GNR 0724B LB - CMO/RMBS			4	1	23,100	111.711	22,342	20,000	21,826		(328)			5.500	3.608	MON	92	1,100	06/05/2013.	05/16/2037.
38375L NL 0	GNR 0756A PE - CMO/RMBS			4	1	34,960	113.144	36,206	32,000	33,615		(243)			5.500	4.617	MON	147	1,760	11/17/2010.	10/20/2037.
38375L P7 9	GNR 0770B PE - CMO/RMBS			4	1	21,464	111.943	22,456	20,060	22,809		(76)			5.500	2.624	MON	92	1,083	04/08/2011.	11/20/2037.
38375P CH 2	GNR 081 LB - CMO/RMBS			4	1	7,515	110.664	8,214	7,422	7,672		(7)			5.500	4.725	MON	34	399	02/15/2008.	01/20/2038.
38375P K4 2	GNR 087A PL - CMO/RMBS			4	1	11,709	101.489	11,935	11,760	11,734		(3)			5.000	4.989	MON	49	538	02/15/2008.	11/20/2037.
38375P LP 4	GNR 089D PE - CMO/RMBS			4	1	12,403	115.463	12,701	11,000	11,908		(88)			5.250	4.114	MON	48	578	05/21/2012.	02/20/2038.
38375P SY 8	GNR 0813E HG - CMO/RMBS			4	1	56,250	111.787	55,894	50,000	53,675		(534)			5.250	3.996	MON	219	2,625	04/09/2012.	11/20/2037.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
38375X DJ 0	GNR 0847B P - CMO/RMBS			4	1	63,623	116.293	66,287	57,000	61,128		(487)			5.500	4.303	MON	261	3,135	05/09/2012.	06/16/2038.
38375X QU 1	GNR 0869A EP - CMO/RMBS			4	1	17,132	113.128	17,987	15,900	16,756		(21)			5.750	4.581	MON	76	896	03/14/2011.	08/20/2038.
38375X RD 8	GNR 0869A PE - CMO/RMBS			4	1	22,628	119.619	25,120	21,000	22,352		(106)			5.750	4.972	MON	101	1,208	04/26/2011.	08/20/2038.
38375Y 3M 2	GNR 092 PX - CMO/RMBS			4	1	31,320	115.431	33,475	29,000	30,656		(108)			5.000	4.430	MON	121	1,450	11/01/2013.	01/20/2039.
38376F AG 7	GNR 0961B QE - CMO/RMBS			4	1	39,244	119.292	41,752	35,000	38,169		(211)			5.500	4.509	MON	160	1,925	07/10/2014.	08/20/2039.
38376J JB 1	GNR 09104B KB - CMO/RMBS			4	1	58,125	119.756	59,878	50,000	56,295		(330)			5.500	4.345	MON	229	2,750	08/13/2014.	11/16/2039.
38376J LF 9	GNR 09104A NC - CMO/RMBS			4	1	11,375	111.147	11,115	10,000	10,797		(130)			5.000	3.230	MON	42	500	08/27/2012.	11/20/2039.
38376P 4G 2	GNR 09127A PB - CMO/RMBS			4	1	14,788	112.724	14,654	13,000	14,116		(161)			5.000	3.361	MON	54	650	03/28/2013.	12/20/2039.
38376T WS 7	GNR 101B NM - CMO/RMBS			4	1	68,700	120.507	72,304	60,000	66,320		(417)			5.000	3.954	MON	250	3,000	06/10/2013.	01/20/2040.
911760 LQ 7	VENDE 982A G - CMO/RMBS			4	1	3,963	112.382	3,966	3,529	3,886		(41)			6.750	3.214	MON	20	233	09/16/2011.	06/15/2028.
911760 LY 0	VENDE 983 E - CMO/RMBS			4	1	6,776	111.366	6,970	6,259	6,908		(58)			6.500	3.489	MON	34	398	05/20/2011.	03/15/2029.
0299999.	U.S. Government - Residential Mortgage-Backed Securities					1,701,078	XXX	1,740,671	1,545,786	1,657,073	0	(11,483)	0	0	XXX	XXX	XXX	7,110	84,615	XXX	XXX
0599999.	Total - U.S. Government					3,043,326	XXX	3,138,956	2,895,786	2,949,396	0	(16,436)	0	0	XXX	XXX	XXX	43,144	180,015	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
20772J AA 0	CONNECTICUT ST			1	1FE	99,820	120.035	120,035	100,000	99,894		8			5.295	5.309	AO	1,324	5,295	10/20/2010.	10/01/2029.
373384 J7 2	GEORGIA ST			2	1FE	3,269,141	106.355	3,515,033	3,305,000	3,279,560		1,740			4.380	4.469	FA	60,316	144,759	08/02/2013.	02/01/2031.
574192 5C 0	MARYLAND ST			1	1FE	14,997	105.350	15,803	15,000	15,000		0			4.300	4.300	MS	215	645	04/13/2011.	03/01/2022.
594612 BK 8	MICHIGAN ST			2	1FE	95,874	104.513	104,513	100,000	96,918		170			3.800	4.102	MN	486	3,800	06/03/2013.	05/15/2033.
97705L A9 8	WISCONSIN ST			2	1FE	76,261	103.514	77,636	75,000	75,393		(280)			5.000	4.590	MN	625	3,750	09/02/2010.	05/01/2032.
1199999.	U.S. States, Territories & Possessions - Issuer Obligations					3,556,093	XXX	3,833,019	3,595,000	3,566,764	0	1,639	0	0	XXX	XXX	XXX	62,966	158,249	XXX	XXX
1799999.	Total - U.S. States, Territories & Possessions (Direct and Guaranteed)					3,556,093	XXX	3,833,019	3,595,000	3,566,764	0	1,639	0	0	XXX	XXX	XXX	62,966	158,249	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
015302 J6 0	ALEXANDRIA VA			2	1FE	46,058	101.655	45,745	45,000	45,091		(176)			5.000	4.586	JJ	1,125	2,250	08/31/2011.	07/01/2030.
038681 4D 1	ARAPAHOE CNTY COLO SCH DIST NO 005 CHERR			2	1FE	252,000	101.548	253,870	250,000	250,145		(308)			5.600	5.469	JD	622	14,000	03/04/2010.	12/15/2029.
05914F MM 9	BALTIMORE CNTY MD			1	1FE	140,980	107.417	150,384	140,000	140,699		(43)			3.569	3.520	FA	2,082	4,997	01/14/2013.	08/01/2032.
067626 HP 9	BARKER CYPRESS MUN UTIL DIST TEX			2	1FE	50,000	102.658	51,329	50,000	50,000					3.625	3.625	AO	453	1,813	09/11/2014.	04/01/2034.
073545 LY 9	BEACHWOOD OHIO CITY SCH DIST				1FE	1,051,600	115.210	1,209,705	1,050,000	1,050,000					5.125	5.125	JD	4,484	53,813	08/19/2010.	12/01/2026.
088365 EU 1	BEXAR CNTY TEX HOSP DIST			1,2	1FE	101,020	100.371	100,371	100,000	100,022		(178)			5.263	5.077	FA	1,988	5,263	09/08/2010.	02/15/2031.
094171 ES 0	BLOOMFIELD TWP N J			1	1FE	122,196	111.190	133,428	120,000	121,197		(144)			4.250	4.085	JJ	2,352	5,100	01/20/2012.	01/15/2027.
119677 LH 3	BUFFALO N Y				1FE	50,790	103.239	51,620	50,000	50,381		(68)			3.540	3.376	FA	738	1,770	04/30/2013.	02/01/2025.
154686 FT 1	CENTRAL OHIO SOLID WASTE AUTH			2	1FE	50,000	109.873	54,937	50,000	50,000					4.625	4.625	JD	193	2,313	08/13/2013.	12/01/2028.
167486 MF 3	CHICAGO ILL			1	2FE	71,783	105.069	78,802	75,000	72,999		231			5.164	5.635	JD	323	3,873	05/20/2015.	12/01/2026.
182486 PZ 7	CLARKSVILLE TENN			2	1FE	247,455	103.542	258,855	250,000	248,839		182			4.900	4.999	JD	1,021	12,250	03/21/2011.	06/01/2025.
184270 JN 7	CLAYTON MO SCH DIST			1,2	1FE	85,489	100.469	85,399	85,000	85,000					4.700	4.699	MS	1,332	3,995	10/21/2010.	03/01/2028.
199492 BR 9	COLUMBUS OHIO			2	1FE	48,950	104.996	52,498	50,000	49,410		79			3.000	3.199	FA	567	1,500	10/07/2013.	08/15/2026.
235308 RA 3	DALLAS TEX INDPT SCH DIST			2	1FE	3,383,940	104.997	3,149,910	3,000,000	3,122,028		(105,694)			6.450	2.743	FA	73,100	193,500	09/27/2013.	02/15/2035.
242559 MX 7	DEARBORN MICH			2	1FE	49,902	105.880	52,940	50,000	49,928		5			3.625	3.640	AO	453	1,813	08/20/2014.	04/01/2032.
244127 XH 4	DEER PARK TEX INDPT SCH DIST			2	1FE	75,731	100.334	75,251	75,000	75,000					4.646	4.645	FA	1,316	3,485	08/17/2010.	02/15/2024.
244127 XL 5	DEER PARK TEX INDPT SCH DIST			2	1FE	35,411	100.395	35,138	35,000	35,008		(68)			5.168	4.966	FA	683	1,809	08/17/2010.	02/15/2027.
266778 EG 0	DURHAM N C			1,2	1FE	101,260	102.069	102,069	100,000	100,141		(182)			4.745	4.550	AO	1,186	4,745	10/20/2010.	10/01/2028.
295407 U4 0	ERIE PA			2	1FE	85,000	109.699	93,244	85,000	85,000					4.178	4.177	MN	454	1,776	06/03/2015.	11/15/2028.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
295407 U7 3	ERIE PA			2	1FE	415,000	107.624	446,640	415,000	415,000					4.178	4.177	MN	2,216	8,669	06/03/2015.	11/15/2028.
306801 J4 4	FALMOUTH MASS			2	1FE	50,000	104.203	52,102	50,000	50,000					3.500	3.500	JJ	807	1,750	01/12/2015.	07/15/2028.
425506 3H 3	HENNEPIN CNTY MINN				1FE	33,145	104.482	36,569	35,000	34,441		177			3.500	4.087	JD	102	1,225	07/18/2011.	12/01/2022.
47844P AP 0	JOHNSON CNTY KANS			2	1FE	145,508	101.763	147,556	145,000	145,051		(74)			4.500	4.446	MS	2,175	6,525	10/30/2010.	09/01/2026.
47844P AR 6	JOHNSON CNTY KANS			2	1FE	50,375	101.792	50,896	50,000	50,038		(55)			4.650	4.533	MS	775	2,325	10/28/2010.	09/01/2028.
483206 4C 9	KALAMAZOO MICH			2	1FE	1,131,790	106.427	1,170,697	1,100,000	1,122,233		(3,991)			4.670	4.210	JD	4,281	51,370	04/10/2015.	12/01/2044.
494134 4V 8	KILLEEN TEX			2	1FE	97,686	102.696	102,696	100,000	98,448		121			3.125	3.300	FA	1,302	3,125	05/07/2013.	08/01/2030.
509696 SD 3	LAKE FOREST ILL			2	1FE	300,000	100.161	300,483	300,000	300,000					5.150	5.150	JD	687	15,450	05/12/2010.	12/15/2026.
516408 HJ 3	LANSING MICH CMNTY COLLEGE			2	1FE	24,382	105.824	26,456	25,000	24,629		42			4.000	4.238	MN	167	1,000	09/10/2013.	05/01/2027.
534366 AW 9	LINCOLN NEB WEST HAYMARKET JT PUB AGY			1	1FE	100,000	130.761	130,761	100,000	100,000					5.800	5.800	JD	258	5,800	12/02/2010.	12/15/2035.
564377 6F 1	MANSFIELD TEX			2	1FE	204,300	102.470	204,940	200,000	200,734		(626)			4.648	4.309	FA	3,512	9,296	01/11/2012.	02/15/2032.
587316 LY 4	MEQUON WIS			2	1FE	198,126	100.260	200,520	200,000	199,539		163			5.100	5.197	FA	4,250	10,200	08/05/2009.	08/01/2022.
587335 HU 7	MERAMEC VY SCH DIST NO R-III MO FRANKLIN			1	1FE	50,475	118.765	59,383	50,000	50,000					5.491	5.490	MS	915	2,746	08/05/2010.	03/01/2027.
630412 SN 5	NAPERVILLE ILL			2	1FE	60,366	100.223	60,134	60,000	60,000		(59)			4.800	4.800	JD	240	2,880	04/21/2011.	12/01/2024.
64763F QG 7	NEW ORLEANS LA			2	1FE	102,829	106.604	106,604	100,000	101,001		(345)			4.961	4.558	MS	1,654	4,961	10/23/2012.	09/01/2030.
64763F RG 6	NEW ORLEANS LA			2	1FE	50,550	105.820	52,910	50,000	50,207		(65)			4.400	4.247	JD	183	2,200	03/03/2013.	12/01/2029.
64763F UG 2	NEW ORLEANS LA			2	1FE	1,710,000	104.128	1,780,589	1,710,000	1,710,000					4.000	4.000	JD	5,700	68,400	04/29/2015.	12/01/2031.
648516 3F 7	NEW ROCHELLE N Y			2	1FE	101,375	103.591	103,591	100,000	100,501		(147)			3.156	2.991	MS	929	3,156	04/10/2013.	03/15/2024.
64966H MV 9	NEW YORK N Y			1	1FE	92,608	118.548	112,621	95,000	93,384		96			5.206	5.404	AO	1,236	4,946	08/19/2010.	10/01/2031.
655711 HL 6	NORFOLK CNTY MASS			2	1Z	99,000	100.617	100,617	100,000	99,200		28			3.250	3.306	MS	957	3,250	11/19/2012.	09/15/2039.
663662 KG 8	NORTHAMPTON MUN UTIL DIST TEX			2	1FE	65,325	100.038	65,025	65,000	65,011		(65)			3.000	2.897	MS	650	1,950	12/07/2012.	03/01/2033.
663662 KH 6	NORTHAMPTON MUN UTIL DIST TEX			2	1FE	65,000	100.033	65,021	65,000	65,000					3.000	3.000	MS	650	1,950	12/07/2012.	03/01/2034.
675583 HL 5	OCONEE CNTY S C			2	1FE	24,034	103.547	25,887	25,000	24,397		61			3.600	3.946	AO	225	900	08/13/2013.	04/01/2028.
713176 T8 8	PEORIA ILL			2	1FE	254,263	100.213	250,533	250,000	250,000		(757)			6.300	5.983	JJ	7,875	15,750	07/12/2010.	01/01/2029.
741701 G8 3	PRINCE GEORGES CNTY MD			2	1FE	24,163	101.763	25,441	25,000	24,652		65			4.000	4.330	MS	294	1,000	07/15/2011.	09/15/2024.
751265 QK 8	RALSTON NEB			2	3FE	151,650	84.316	126,474	150,000	150,000					5.000	4.999	MS	2,208	7,500	05/22/2012.	09/15/2031.
777543 SB 6	ROSEMONT ILL			1	2FE	100,573	125.615	125,615	100,000	100,458		(16)			6.750	6.703	JD	563	6,750	12/07/2010.	12/01/2035.
777543 TT 6	ROSEMONT ILL			1	2FE	101,422	102.242	102,242	100,000	100,319		(157)			4.125	3.950	JD	344	4,125	12/22/2011.	12/01/2021.
78916B M9 2	ST CLOUD MINN			2	1FE	150,600	101.573	152,360	150,000	150,069		(88)			4.750	4.687	AO	1,781	7,125	10/21/2010.	10/01/2029.
791697 BX 2	ST LOUIS MO SPL ADMINISTRATIVE BRD TRANS			1	1FE	77,625	117.757	88,318	75,000	75,000					4.750	4.749	AO	891	3,563	11/18/2011.	04/01/2029.
806466 NS 3	SCHENECTADY N Y CITY SCH DIST			1	1FE	101,475	101.094	101,094	100,000	100,396		(44)			4.300	4.238	JJ	1,983	4,300	06/14/2012.	07/15/2027.
82620Y FP 3	SIENNA PLANTATION TEX MUN UTIL DIST NO 1			2	1FE	50,000	103.357	51,679	50,000	50,000					3.625	3.625	MS	604	1,813	08/07/2014.	09/01/2032.
835240 H9 6	SOMERVILLE MASS			2	1FE	49,856	107.319	53,660	50,000	49,907		9			3.625	3.650	AO	453	1,813	11/04/2013.	10/01/2028.
850752 LP 9	SPRINGFIELD MASS				1FE	151,584	121.400	182,100	150,000	150,890		(93)			6.000	5.900	JD	750	9,000	06/24/2010.	06/01/2027.
930336 GS 5	WADSWORTH OHIO			2	1FE	2,150,000	102.773	2,209,620	2,150,000	2,150,000					4.790	4.790	JD	8,582	102,985	10/14/2010.	12/01/2025.
948101 QC 7	WEBSTER MASS			2	1FE	49,543	105.798	52,899	50,000	49,676		25			3.375	3.449	JD	75	1,688	07/15/2014.	06/15/2030.
969129 EU 5	WILLAMALANE PK & REC DIST ORE			2	1FE	98,950	103.719	103,719	100,000	99,346		62			3.000	3.084	JJ	1,500	3,000	04/12/2013.	01/01/2029.
981306 BL 6	WORCESTER MASS			2	1FE	51,425	100.185	50,093	50,000	50,000		(205)			4.375	4.375	MN	365	2,188	11/18/2011.	11/01/2021.
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						14,784,568	XXX	15,114,032	14,350,000	14,490,417	0	(112,301)	0	0	XXX	XXX	XXX	156,609	706,733	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions						14,784,568	XXX	15,114,032	14,350,000	14,490,417	0	(112,301)	0	0	XXX	XXX	XXX	156,609	706,733	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

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
047059 EK 2	ATHENS-CLARKE CNTY GA UNI GOVT DEV AUTH			2	1FE	29,679	109.734	32,920	30,000	29,808		44			3.625	3.801	JD	48	1,088	08/15/2014.	12/15/2034.
051249 GQ 7	AUGUSTA GA WTR & SEW REV			2	1FE	49,700	101.689	50,845	50,000	49,791		13			3.000	3.040	AO	375	1,500	11/19/2012.	10/01/2032.
051249 HE 3	AUGUSTA GA WTR & SEW REV			2	1FE	50,388	106.072	53,036	50,000	50,171		(41)			4.300	4.201	AO	538	2,150	07/26/2013.	10/01/2026.
084213 AP 2	BERKELEY CNTY S C UTIL REV			2	1FE	100,000	104.251	104,251	100,000	100,000					3.000	3.000	JD	250	3,000	05/09/2013.	06/01/2027.
18571P AR 6	CLERMONT CNTY OHIO PORT AUTH ECONOMIC DE			2	1FE	50,574	106.066	53,033	50,000	50,241		(74)			5.750	5.569	JD	240	2,875	12/09/2013.	12/01/2033.
186371 BT 6	CLEVELAND OHIO ECONOMIC & CMNTY DEV REV			1	1FE	1,050,375	106.985	1,123,343	1,050,000	1,050,239		(31)			3.750	3.746	JD	3,281	39,375	04/22/2015.	12/01/2026.
196696 KF 4	COLORADO ST BRD CMNTY COLLEGES & OCCUPAT			2	1FE	252,500	103.165	257,913	250,000	250,315		(360)			5.800	5.642	MN	2,417	14,500	03/10/2010.	11/01/2033.
19679R NJ 5	COLORADO WTR RES & PWR DEV AUTH WTR RES			1,2	1FE	333,770	102.549	343,539	335,000	334,072		35			5.900	5.927	MS	6,588	19,765	12/12/2010.	09/01/2035.
199098 CG 7	COLUMBUS-FRANKLIN CNTY OHIO FIN AUTH RES			2	1FE	100,750	100.477	100,477	100,000	100,000					6.625	6.623	FA	2,503	6,625	05/31/2010.	08/15/2027.
200588 NJ 6	COMMERCE CITY COLO SALES & USE TAX REV			2	1FE	50,000	105.495	52,748	50,000	50,000					3.375	3.375	FA	703	1,688	04/21/2015.	08/01/2033.
232263 JW 4	CUYAHOGA CNTY OHIO ECONOMIC DEV REV			2	1FE	1,003,769	110.097	1,029,407	935,000	976,229		(9,833)			5.500	4.227	AO	10,856	51,425	10/02/2014.	10/15/2033.
243001 DD 3	DECATUR ALA SWR REV			2	1FE	50,500	103.367	51,684	50,000	50,172		(62)			3.250	3.112	FA	614	1,625	04/26/2013.	08/15/2028.
26678P DH 0	DURHAM N C LTD OBLIG			2	1FE	50,000	102.753	51,377	50,000	50,000					3.370	3.370	JD	140	1,685	03/03/2015.	06/01/2031.
28209N AR 0	EFFINGHAM CNTY GA INDL DEV AUTH REV			2	1FE	250,000	100.620	251,550	250,000	250,000					4.300	4.299	AO	2,688	10,750	09/14/2011.	04/01/2023.
295195 AB 7	ERIE CNTY PA GEN AUTH LEASE REV			2	2FE	59,730	103.218	61,931	60,000	59,939		25			4.750	4.799	AO	713	2,375	04/24/2012.	04/01/2022.
31331J 3M 3	FEDERAL FARM CREDIT BANKS				1	243,885	117.787	294,468	250,000	246,368		325			4.300	4.500	MN	1,105	10,750	12/22/2010.	11/24/2028.
31331K J5 0	FEDERAL FARM CREDIT BANKS				1	246,445	109.062	272,655	250,000	248,105		289			3.350	3.495	AO	1,628	8,375	10/03/2013.	10/21/2025.
3133EA 5P 9	FEDERAL FARM CREDIT BANKS FUNDING CORP				1	92,836	108.436	108,436	100,000	94,583		336			3.050	3.590	JJ	1,373	3,050	05/19/2014.	07/19/2032.
3133EA G6 9	FEDERAL FARM CREDIT BANKS FUNDING CORP				1	221,195	109.142	272,855	250,000	229,283		1,380			3.100	4.000	FA	3,122	7,750	06/26/2013.	08/06/2031.
3133EC JZ 8	FEDERAL FARM CREDIT BANKS FUNDING CORP				1	511,000	110.196	550,980	500,000	507,596		(558)			3.220	3.059	MS	4,249	16,100	05/09/2013.	03/26/2031.
3133EC WN 0	FEDERAL FARM CREDIT BANKS FUNDING CORP				1	251,063	111.919	279,798	250,000	250,658		(74)			3.720	3.680	FA	3,772	9,300	11/01/2013.	08/05/2027.
3133ED RR 5	FEDERAL FARM CREDIT BANKS FUNDING CORP				1	202,346	119.976	239,952	200,000	202,100		(50)			3.930	3.863	FA	3,275	7,860	08/21/2014.	08/01/2044.
349298 QQ 5	FORT WAYNE IND SEW WKS IMPT REV			2	1FE	99,500	104.081	104,081	100,000	99,655		24			3.500	3.537	FA	1,458	3,500	04/10/2013.	08/01/2031.
373541 Y4 7	GEORGIA MUN ELEC AUTH PWR REV			1	1FE	252,188	110.410	276,025	250,000	251,309		(131)			4.980	4.900	JJ	6,225	12,450	01/18/2012.	01/01/2028.
385493 EG 2	GRAND FORKS N D SANTN REV			2	1FE	24,664	104.264	26,066	25,000	24,741		16			3.000	3.099	MS	250	750	03/03/2015.	09/01/2032.
454624 6B 8	INDIANA BD BK REV			2	1FE	23,883	102.167	25,542	25,000	24,149		49			3.500	3.833	FA	365	875	08/15/2014.	02/01/2033.
45469N CX 4	INDIANA CNTY PA INDL DEV AUTH REV			2	1FE	50,000	103.767	51,884	50,000	50,000					4.000	4.000	MN	333	2,000	06/14/2012.	05/01/2030.
46613P D2 9	JEA FLA WTR & SWR SYS REV			1	1FE	36,000	114.064	34,219	30,000	32,949		(461)			5.000	3.118	AO	375	1,500	09/26/2012.	10/01/2025.
485247 BF 6	KANSAS DEV FIN AUTH SALES TAX REV			2	1FE	238,525	100.146	235,343	235,000	235,000		(417)			5.000	5.000	MS	3,917	11,750	06/30/2010.	09/01/2024.
498622 GR 4	KLICKITAT CNTY WASH PUB UTIL DIST NO 001			1,2	1FE	173,307	106.394	180,870	170,000	170,878		(427)			5.250	4.964	JD	744	8,925	12/06/2011.	12/01/2029.
499746 VB 8	KNOXVILLE TENN ELEC REV			2	1FE	99,900	101.029	101,029	100,000	99,925		3			3.000	3.006	JJ	1,500	3,000	12/18/2012.	07/01/2036.
506485 CM 1	LAFAYETTE LA PUB IMPT SALES TAX			2	1FE	101,000	103.541	103,541	100,000	100,309		(126)			3.000	2.862	MN	500	3,000	04/26/2013.	05/01/2026.
522510 BB 1	LEBANON IND ELEC UTIL REV			2	1FE	100,900	101.357	101,357	100,000	100,152		(148)			3.000	2.845	JJ	1,500	3,000	05/20/2013.	07/01/2026.
546418 AC 8	LOUISIANA ST AGRICULTURAL FIN AUTH AGRIC				6Z	15,230	0.010	2	15,230						8.800		AO			10/15/1986.	10/01/1996.
576000 LA 9	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED			1	1FE	104,000	116.943	116,943	100,000	102,400		(226)			4.885	4.543	JJ	2,253	4,885	08/26/2011.	07/15/2028.
593791 EM 4	MIAMI UNIV OHIO GEN RCPTS			1	1FE	5,141,160	137.551	5,502,040	4,000,000	4,940,451		(40,022)			6.772	4.643	MS	90,293	270,880	07/21/2014.	09/01/2035.
594381 FN 0	MICHIGAN CITY IND SCH BLDG CORP			2	1FE	100,152	101.619	101,619	100,000	100,033		(21)			3.750	3.727	JJ	1,729	3,750	07/05/2012.	01/15/2027.
59447P VU 2	MICHIGAN FIN AUTH REV			2	1FE	29,091	104.064	31,219	30,000	29,329		46			3.750	3.997	MN	188	1,125	08/15/2014.	05/01/2031.
60412P DY 3	MINNESOTA ST MUN PWR AGY ELEC REV			2	1FE	50,250	105.799	52,900	50,000	50,140		(26)			3.750	3.685	AO	469	1,875	09/24/2014.	10/01/2034.
60636V BV 8	MISSOURI ST DEV FIN BRD REV			2	1FE	103,250	101.909	101,909	100,000	100,835		(434)			3.840	3.366	MN	640	3,840	08/30/2012.	11/01/2028.
613741 CH 8	MONTGOMERY CNTY VA ECONOMIC DEV AUTH REV			2	1FE	202,500	103.998	207,996	200,000	200,544		(364)			4.814	4.613	JD	802	9,628	01/17/2012.	06/01/2039.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
616385 AH 3	MORA MINN HSG & REDEV AUTH			2	1FE	165,000	100.000	165,000	165,000	165,000					6.000	5.999	JJ	4,950	9,900	12/28/2009.	01/01/2029.
646108 JE 1	NEW JERSEY ST HSG & MTG FIN AGY MULTI-FA			2	1FE	100,532	104.138	104,138	100,000	100,135		(69)			4.566	4.488	MN	761	4,566	06/14/2012.	11/01/2027.
646136 XR 7	NEW JERSEY ST TRANSN TR FD AUTH			1	2FE	2,641,994	132.160	2,643,200	2,000,000	2,608,721		(17,543)			6.561	4.335	JD	5,832	131,220	01/23/2018.	12/15/2040.
647677 AJ 2	NEW ORLEANS NAVY HOUSING LLC			1	1FE	151,524	120.066	180,099	150,000	151,272		(36)			5.754	5.681	MON	384	8,631	02/14/2012.	12/15/2038.
64972F T5 5	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &			1,2	1FE	2,141,500	101.613	2,032,260	2,000,000	2,025,025		(54,025)			5.790	2.990	JD	5,147	115,800	03/11/2014.	06/15/2041.
64972G BU 7	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &			2	1FE	149,250	105.810	158,715	150,000	149,572		50			3.125	3.168	JD	208	4,688	03/21/2013.	06/15/2027.
658203 V6 8	NORTH CAROLINA MUN PWR AGY NO 1 CATAWBA			1	1FE	153,375	105.420	158,130	150,000	152,010		(214)			3.672	3.479	JJ	2,754	5,508	12/11/2012.	01/01/2028.
658207 NX 9	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP				1FE	46,333	102.334	46,050	45,000	45,315		(150)			3.363	3.000	JJ	757	1,513	07/23/2012.	01/01/2022.
67756D BU 9	OHIO ST HIGHER EDL FAC COMMN REV			2	1FE	34,615	109.620	38,367	35,000	34,749		23			4.250	4.349	AO	372	1,488	09/12/2013.	10/01/2028.
67884F DU 7	OKLAHOMA DEV FIN AUTH LEASE REV				1FE	103,750	107.797	107,797	100,000	101,280		(342)			4.500	4.094	JD	375	4,500	08/26/2011.	06/01/2023.
681810 JU 2	OMAHA NEB SAN SEW REV			2	1FE	150,000	101.996	152,994	150,000	150,000					3.250	3.250	MN	623	4,875	12/18/2012.	11/15/2037.
68285T AH 2	ONSLOW CNTY N C LTD OBLIG			2	1FE	25,307	107.650	26,913	25,000	25,115		(37)			4.000	3.831	JD	83	1,000	08/13/2013.	06/01/2026.
68608J SB 8	OREGON ST FACS AUTH REV			2	1FE	49,900	108.207	54,104	50,000	49,926		4			4.125	4.140	MN	264	2,063	04/14/2014.	11/15/2032.
69647R BJ 2	PALM BAY FLA SPL OBLIG			2	1FE	2,373,240	115.132	2,302,640	2,000,000	2,233,123		(57,848)			6.315	3.003	AO	31,575	126,300	03/03/2015.	10/01/2040.
70643U CQ 0	PEMBROKE PINES FLA COMMUNICATIONS SVCS T			2	2FE	2,061,960	106.558	2,131,160	2,000,000	2,039,856		(7,420)			4.706	4.238	AO	23,530	94,120	10/02/2014.	10/01/2033.
709221 TG 0	PENNSYLVANIA ST TPK COMMN OIL FRANCHISE			1	1FE	18,011	136.212	20,432	15,000	17,335		(79)			6.378	5.048	JD	80	957	07/03/2012.	12/01/2037.
720653 JU 9	PIERCE CNTY WASH SWR REV			2	1FE	101,000	101.477	101,477	100,000	100,000					4.750	4.749	FA	1,979	4,750	10/19/2010.	08/01/2027.
724795 BG 3	PITTSBURGH & ALLEGHENY CNTY PA SPORTS &			2	1FE	1,000,000	103.092	1,030,920	1,000,000	1,000,000					4.521	4.521	JD	2,009	45,210	11/13/2014.	12/15/2030.
73358W TZ 7	PORT AUTH N Y & N J			2	1FE	2,075,060	108.648	2,172,960	2,000,000	2,048,820		(9,110)			4.426	3.862	AO	18,688	88,520	12/22/2014.	10/15/2034.
736746 XV 5	PORTLAND ORE URBAN RENEWAL & REDEV			1,2	1FE	102,527	102.809	102,809	100,000	100,524		(344)			4.173	3.799	JD	185	4,173	06/18/2012.	06/15/2024.
73674N BN 0	PORTLAND ORE RIV DIST URBAN RENEWAL & RE			2	1FE	51,500	104.028	52,014	50,000	50,438		(168)			3.980	3.604	JD	88	1,990	07/23/2012.	06/15/2023.
736754 LT 7	PORTLAND ORE WTR SYS REV			2	1FE	49,572	104.237	52,119	50,000	49,736		26			3.000	3.069	AO	375	1,500	05/13/2013.	10/01/2028.
767169 EE 1	RIO RANCHO N MEX GROSS RCPTS TAX REV			2	1FE	38,999	103.480	41,392	40,000	39,275		54			4.050	4.267	JD	135	1,620	08/26/2014.	06/01/2030.
791526 DW 3	ST LOUIS CNTY MO SPL OBLIG			2	1FE	150,000	103.406	155,109	150,000	150,000					5.700	5.700	JD	713	8,550	06/18/2010.	06/01/2030.
79164T AT 9	ST LOUIS MO INDL DEV AUTH LEASEHOLD REV			2	1FE	226,872	100.820	226,845	225,000	225,061		(291)			6.100	5.963	MS	4,041	13,725	07/02/2010.	03/15/2025.
796311 CY 2	SAN ANTONIO TEX MUN DRAIN UTIL SYS REV			2	1FE	99,250	103.990	103,990	100,000	99,506		41			3.250	3.308	FA	1,354	3,250	05/20/2013.	02/01/2030.
816434 CF 9	SELLERSBURG IND WTRWKS REV			2	1FE	24,605	102.847	25,712	25,000	24,710		20			3.375	3.499	JJ	422	844	09/28/2014.	07/01/2031.
829594 JY 7	SIOUX FALLS S D SALES TAX REV			2	1FE	49,511	103.654	51,827	50,000	49,624		21			3.500	3.569	MN	224	1,750	05/19/2014.	11/15/2033.
841514 AU 6	SOUTHEAST TEX HSG FIN CORP MULTI-FAMILY				6Z	42,836	1.000	428	42,836	9					8.600		MS			08/25/1986.	09/01/1996.
85732P CB 4	STATE PUB SCH BLDG AUTH PA REV			1	1FE	12,409	128.286	12,829	10,000	11,321		(121)			6.495	4.633	MS	191	650	07/02/2012.	09/15/2028.
880557 7V 9	TENNESSEE ST SCH BD AUTH			2	1FE	148,940	101.102	151,653	150,000	149,877		359			5.000	5.254	MN	1,250	7,500	09/15/2010.	05/01/2035.
880591 30 0	TENNESSEE VALLEY AUTHORITY			5	1	500,000	26.720	534,400	500,000	500,000					3.550	17.000	MJSD.	1,479	17,750	06/02/1998.	06/01/2028.
914046 XZ 5	UNIVERSITY ALASKA UNIV REVS			2	2FE	94,900	102.856	102,856	100,000	96,087		182			3.250	3.577	AO	813	3,250	04/10/2013.	10/01/2035.
914716 VF 9	UNIVERSITY N C CHARLOTTE REV			2	1FE	250,865	100.910	252,275	250,000	250,036		(140)			6.047	5.987	AO	3,779	15,118	12/16/2009.	04/01/2029.
924214 LB 3	VERMONT MUN BD BK			1	1FE	50,575	108.460	54,230	50,000	50,416		(24)			3.960	3.877	JD	165	1,980	08/23/2012.	12/01/2032.
953564 EC 1	WEST KNOX UTIL DIST KNOX CNTY TENN WTR &			2	1FE	96,620	105.431	105,431	100,000	98,623		273			4.600	4.951	JD	383	4,600	04/24/2011.	06/01/2024.
956695 C8 1	WEST VIRGINIA ST WTR DEV AUTH WTR DEV RE			2	1FE	98,600	102.169	102,169	100,000	98,985		58			3.500	3.596	JJ	1,750	3,500	04/10/2013.	07/01/2033.
956725 EJ 0	WEST VIRGINIA WTR DEV AUTH INFRASTRUCTUR			2	1FE	149,475	101.519	152,279	150,000	149,629		21			3.000	3.022	AO	1,125	4,500	01/29/2013.	10/01/2033.
958638 QK 7	WESTERN MICH UNIV REVS				1FE	136,300	108.272	151,581	140,000	138,350		288			5.250	5.529	MN	939	6,694	05/10/2011.	11/15/2024.
963270 FA 6	WHEELING W VA WTRWKS & SEW SYS REV			2	1FE	47,406	104.577	52,289	50,000	48,280		149			3.375	3.813	JD	141	1,688	11/05/2013.	06/01/2029.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
986093 BT 8	YONKERS N Y INDL DEV AGY REV			2	1FE	102,000	100.222	100,222	100,000	100,000					5.000	4.999	AO	1,250	5,000	04/23/2012.	10/01/2037.
2599999.	U.S. Special Revenue & Assessment Obligations - Issuer Obligations					28,262,119	XXX	29,203,590	25,758,066	27,620,209	0	(197,692)	0	0	XXX	XXX	XXX	285,189	1,335,581	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																					
312903 2J 5	FHR 168 G - CMO/RMBS			4	1	0	99.960	0	0	0		(0)			6.500	3.021	MON	0	(0)	01/06/1992.	07/15/2021.
312904 VU 6	FHR 1017 D - CMO/RMBS			4	1	174	101.994	177	174	174		(0)			8.300	8.209	MON	1	11	09/19/1994.	11/15/2020.
312905 Z7 0	FHR 1087 I - CMO/RMBS			4	1	892	103.319	927	897	895		(0)			8.500	8.515	MON	6	71	10/06/1994.	06/15/2021.
312905 ZR 6	FHR 1080 E - CMO/RMBS			4	1	0	100.251	0	0	0					7.000		MON			11/08/1995.	05/15/2021.
312906 RX 0	FHR 1119 H - CMO/RMBS			4	1	260	102.976	267	260	259		(0)			7.750	7.662	MON	2	19	11/02/1992.	08/15/2021.
312906 VS 6	FHR 1122 G - CMO/RMBS			4	1	558	102.412	573	559	559					7.000	6.633	MON	3	36	06/30/1993.	08/15/2021.
312909 3W 2	FHR 1250 J - CMO/RMBS			4	1	1,139	103.871	1,186	1,142	1,136		(3)			7.000	7.397	MON	7	76	04/05/1993.	05/15/2022.
312910 3Q 3	FHR 1311 K - CMO/RMBS			4	1	4,068	103.946	4,271	4,109	4,098		(0)			7.000	7.083	MON	24	275	05/19/1993.	07/15/2022.
312910 B6 8	FHR 1312 I - CMO/RMBS			4	1	1,253	105.618	1,331	1,260	1,258		(0)			8.000	8.037	MON	8	95	07/25/1994.	07/15/2022.
312912 AP 3	FHR 1367 KA - CMO/RMBS			4	1	8,705	104.745	9,171	8,756	8,740		(2)			6.500	6.522	MON	47	536	11/09/1993.	09/15/2022.
312913 QR 0	FHR 1439 I - CMO/RMBS			4	1	3,213	105.193	3,380	3,213	3,210		(4)			7.500	7.447	MON	20	229	11/02/1995.	11/15/2022.
312913 WW 2	FHG G4 D - CMO/RMBS			4	1	1,786	105.683	1,898	1,796	1,791		(2)			8.000	7.845	MON	12	137	12/30/1992.	12/25/2022.
312914 DS 0	FHR 1459 M - CMO/RMBS			4	1	5,325	106.011	5,646	5,326	5,320		(3)			7.500	7.446	MON	33	385	03/25/1994.	01/15/2023.
312914 VY 7	FHR 1474 E - CMO/RMBS			4	1	677	104.977	710	677	677					7.000	6.902	MON	4	46	01/06/1995.	02/15/2023.
31293A 5H 7	FH C15348 - RMBS			4	1	419	102.105	311	305	368		(5)			7.000	0.127	MON	2	21	11/01/2004.	09/01/2028.
3133T0 J7 0	FHR 1578 K - CMO/RMBS			4	1	69,728	105.890	73,920	69,808	69,737		(25)			6.900	6.871	MON	401	4,599	02/08/1994.	09/15/2023.
3133T1 FB 3	FHR 1577 PV - CMO/RMBS			4	1	31,712	106.057	33,717	31,792	31,752		(11)			6.500	6.489	MON	172	1,981	09/30/1993.	09/15/2023.
3133T3 PK 8	FHR 1652 PL - CMO/RMBS			4	1	63,257	105.893	66,985	63,257	63,203		(54)			7.000	6.960	MON	369	4,289	02/24/1994.	01/15/2024.
31358E 2N 1	FNR 90103 K - CMO/RMBS			4	1	121	100.953	123	121	121		(0)			7.500	7.242	MON	1	7	02/12/1993.	09/25/2020.
31358E 5A 6	FNR 90110 H - CMO/RMBS			4	1	10	100.767	10	10	10		(0)			8.750	8.390	MON	0		12/22/1994.	09/25/2020.
31358E 7W 6	FNR 90109 J - CMO/RMBS			4	1	393	100.419	395	393	392		(1)			7.000	6.707	MON	2	20	06/30/1993.	09/25/2020.
31358E WY 4	FNR 9086 H - CMO/RMBS			4	1	16	100.151	15	15	15		(0)			7.000	5.577	MON	0	1	02/24/1993.	07/25/2020.
31358F 4E 6	FNR 9121 J - CMO/RMBS			4	1	90	100.406	91	90	90		(0)			7.000	6.730	MON	1	4	03/09/1993.	03/25/2021.
31358K F3 7	FNR 91162 GA - CMO/RMBS			4	1	613	104.028	638	613	612		(1)			8.250	8.043	MON	4	47	08/24/1994.	12/25/2021.
31358M WZ 3	FNR 9249 L - CMO/RMBS			4	1	4,979	103.480	5,159	4,985	4,963		(13)			7.000	6.795	MON	29	329	02/09/1996.	04/25/2022.
31358P D2 0	FNR 92135 L - CMO/RMBS			4	1	1,163	105.686	1,229	1,163	1,161		(2)			7.500	7.272	MON	7	84	11/13/1995.	08/25/2022.
31358P HT 7	FNR G9235 E - CMO/RMBS			4	1	4,299	104.223	4,509	4,326	4,310		(5)			7.500	7.313	MON	27	300	03/13/1996.	07/25/2022.
31358P HV 2	FNR G9235 EB - CMO/RMBS			4	1	1,498	103.819	1,572	1,514	1,509		(0)			7.500	7.309	MON	9	105	12/06/1995.	07/25/2022.
31358P MX 2	FNR 92149 H - CMO/RMBS			4	1	11,385	103.292	11,759	11,385	11,363		(12)			7.000	6.806	MON	66	734	12/09/1993.	08/25/2022.
31358Q AN 5	FNR 92161 H - CMO/RMBS			4	1	3,891	104.691	4,074	3,891	3,881		(10)			7.500	7.298	MON	24	276	03/01/1996.	09/25/2022.
31358Q BR 5	FNR G9253 J - CMO/RMBS			4	1	2,174	103.868	2,281	2,196	2,188		(1)			7.000	6.968	MON	13	142	02/27/1996.	09/25/2022.
31358Q HC 2	FNR 92159 PL - CMO/RMBS			4	1	3,838	103.897	4,012	3,862	3,831		(15)			7.000	6.767	MON	23	260	03/02/1994.	09/25/2022.
31358R BM 4	FNR 92195 C - CMO/RMBS			4	1	4,705	104.126	4,907	4,713	4,702		(5)			7.500	7.358	MON	29	337	03/13/1996.	10/25/2022.
31358T 4H 9	FNR 9321 KA - CMO/RMBS			4	1	2,022	105.761	2,054	1,943	1,943					7.700	7.354	MON	12	143	03/11/1994.	03/25/2023.
31359B PE 1	FNR 93122 M - CMO/RMBS			4	1	17,597	105.290	18,707	17,767	17,715		(6)			6.500	6.480	MON	96	1,096	09/22/1993.	07/25/2023.
31359D 6L 2	FNR 93178 PK - CMO/RMBS			4	1	24,181	106.046	25,659	24,196	24,161		(16)			6.500	6.371	MON	131	1,510	09/30/1993.	09/25/2023.
31359E YT 2	FNR 93199 PX - CMO/RMBS			4	1	49,322	105.763	52,285	49,436	49,345		(28)			6.500	6.403	MON	268	3,094	11/05/1993.	10/25/2023.
31359G E2 8	FNR 9451 LL - CMO/RMBS			4	1	2,020	107.133	2,143	2,000	2,012		(7)			6.750	5.992	MON	11	135	04/21/2008.	03/25/2024.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31359H JE 5	FNR 9455 H - CMO/RMBS			4	1	26,955	108.079	30,033	27,788	27,626		8			7.000	7.203	MON...	162	1,848	03/30/1994.	03/25/2024.
31359H Q8 0	FNR G946 PY - CMO/RMBS			4	1	741	106.168	763	719	753		(10)			7.750	3.552	MON...	5	53	12/04/2007.	05/17/2024.
31367W HL 8	FN 181235 - RMBS			4	1	540	100.132	484	483	500		(5)			7.500	4.411	MON...	3	35	11/01/2004.	10/01/2022.
31368K LD 6	FN 192124 - RMBS			4	1	1,420	100.864	1,433	1,420	1,416		(1)			7.500	7.433	MON...	9	104	12/24/1992.	12/01/2022.
3136AA 3V 5	FNR 12149H KB - CMO/RMBS			4	1	15,640	102.562	16,410	16,000	15,735		30			3.000	3.263	MON...	40	480	11/25/2015.	01/25/2043.
3137A7 H2 9	FHR 3800A HE - CMO/RMBS			4	1	7,630	106.589	7,461	7,000	7,412		(103)			4.500	2.773	MON...	26	315	10/17/2012.	01/15/2040.
31389N EZ 4	FN 630252 - RMBS			4	1	1,237	111.020	1,374	1,237	1,355		(5)			6.000	3.047	MON...	6	73	05/04/2011.	03/01/2032.
31392C CN 2	FNR 0222A GQ - CMO/RMBS			4	1	3,432	114.912	3,739	3,253	3,893		(36)			6.750	0.766	MON...	18	215	06/23/2009.	04/25/2032.
31392C CS 1	FNR 0222A GC - CMO/RMBS			4	1	30,335	115.461	32,384	28,047	29,406		(72)			6.500	4.806	MON...	152	1,788	10/01/2010.	04/25/2032.
31392E JK 7	FNR 0253E EL - CMO/RMBS			4	1	87,719	111.011	88,631	79,839	84,393		(261)			6.000	4.169	MON...	399	4,742	02/29/2012.	09/25/2032.
31392J 6V 6	FNR 0323D CH - CMO/RMBS			4	1	2,580	110.474	2,808	2,542	2,638		(4)			5.000	3.786	MON...	11	124	04/04/2011.	04/25/2033.
31392J UW 7	FNR 0318D TB - CMO/RMBS			4	1	16,350	108.406	16,261	15,000	15,770		(99)			5.000	4.134	MON...	63	750	03/27/2012.	04/25/2032.
31392U BG 8	FHR 2505B D - CMO/RMBS			4	1	14,012	111.794	14,402	12,882	13,788		(53)			5.500	3.321	MON...	59	694	03/05/2012.	09/15/2032.
31392W LQ 1	FHR 2515E HC - CMO/RMBS			4	1	172,260	113.159	176,528	156,000	163,241		(1,659)			6.000	4.576	MON...	780	9,360	02/28/2012.	10/15/2032.
31392X XT 0	FHR 2524B HC - CMO/RMBS			4	1	18,606	110.898	18,180	16,393	17,522		(181)			6.000	4.074	MON...	82	984	04/06/2012.	11/15/2032.
31393A 6C 6	FNR 0339B MT - CMO/RMBS			4	1	52,183	103.417	53,966	52,183	52,119		(64)			5.500	5.381	MON...	239	2,726	11/01/2004.	05/25/2023.
31393B D6 9	FNR 0341E PN - CMO/RMBS			4	1	2,362	112.325	2,576	2,293	2,510		(10)			5.500	3.648	MON...	11	123	07/01/2009.	05/25/2033.
31393D 2D 2	FNR 0375B LL - CMO/RMBS			4	1	7,000	110.071	7,705	7,000	7,000					5.000	4.955	MON...	29	346	06/24/2009.	08/25/2033.
31393E GM 5	FNR 0371A HD - CMO/RMBS			4	1	90,508	112.305	97,705	87,000	87,000					5.500	5.465	MON...	399	4,785	11/01/2013.	08/25/2033.
31393F MH 6	FHR 2523B AP - CMO/RMBS			4	1	2,632	112.484	2,735	2,431	2,590		(6)			5.500	3.539	MON...	11	119	09/02/2010.	11/15/2032.
31393F PW 0	FHR 2544D KE - CMO/RMBS			4	1	3,583	110.769	3,798	3,429	3,774		(15)			5.500	2.586	MON...	16	184	01/28/2011.	12/15/2032.
31393F ZW 9	FHR 2531B PM - CMO/RMBS			4	1	1,456	112.150	1,570	1,400	1,612		(10)			5.500	1.506	MON...	6	75	02/16/2011.	12/15/2032.
31393G XD 1	FHR 2541A BL - CMO/RMBS			4	1	23,170	110.897	23,288	21,000	22,209		(225)			5.500	4.182	MON...	96	1,155	04/02/2014.	12/15/2032.
31393H FH 0	FHR 2543M LL - CMO/RMBS			4	1	2,020	109.668	2,193	2,000	2,025		(1)			5.500	5.044	MON...	9	105	07/24/2009.	12/15/2032.
31393J 3Z 9	FHR 2554C MN - CMO/RMBS			4	1	3,569	110.509	3,756	3,399	3,675		(12)			5.500	3.107	MON...	16	183	02/16/2011.	01/15/2033.
31393L FT 5	FHR 2564D AC - CMO/RMBS			4	1	11,334	110.319	11,796	10,693	11,541		(31)			5.500	3.142	MON...	49	567	02/08/2011.	02/15/2033.
31393Q XY 3	FHR 2610C VB - CMO/RMBS			4	1	27,298	105.127	29,222	27,797	27,645		13			5.500	5.759	MON...	127	1,464	11/01/2004.	07/15/2024.
31393T L6 1	FNR 03109A YB - CMO/RMBS			4	1	27,676	118.582	30,489	25,711	26,490		(135)			6.000	5.551	MON...	129	1,543	12/12/2012.	11/25/2033.
31393U JE 4	FNR 03127B EG - CMO/RMBS			4	1	8,566	112.829	8,405	7,449	8,022		(30)			6.000	4.114	MON...	37	442	09/04/2012.	12/25/2033.
31393X 5K 9	FNR 0436B CB - CMO/RMBS			4	1	24,810	110.683	24,350	22,000	23,512		(321)			5.000	3.244	MON...	92	1,100	04/02/2012.	05/25/2034.
31393X SN 8	FNR 0425A UC - CMO/RMBS			4	1	17,103	114.588	18,713	16,331	16,839		(27)			5.500	4.796	MON...	75	888	01/04/2012.	04/25/2034.
31394A WJ 1	FNR 0460C AB - CMO/RMBS			4	1	28,076	106.091	27,968	26,362	26,876		(142)			5.500	4.531	MON...	121	1,443	04/25/2012.	04/25/2034.
31394A WK 8	FNR 0460C AC - CMO/RMBS			4	1	27,463	111.214	27,804	25,000	26,308		(216)			5.500	4.402	MON...	115	1,375	04/02/2014.	04/25/2034.
31394B RM 8	FNR 0492F TB - CMO/RMBS			4	1	104,045	115.485	110,854	95,990	100,512		(273)			5.500	4.315	MON...	440	5,279	09/02/2013.	12/25/2034.
31394B TR 5	FNR 0490B D - CMO/RMBS			4	1	8,800	100.263	9,239	9,214	9,129		60			4.000	5.665	MON...	31	369	02/17/2011.	11/25/2034.
31394C BZ 4	FNR 053A CU - CMO/RMBS			4	1	39,045	113.190	43,012	38,000	38,560		(73)			5.500	5.253	MON...	174	2,090	07/27/2010.	02/25/2035.
31394D A7 5	FNR 0548B TD - CMO/RMBS			4	1	16,650	112.017	16,803	15,000	15,917		(165)			5.500	4.215	MON...	69	825	01/09/2012.	06/25/2035.
31394D SU 5	FNR 0538C TC - CMO/RMBS			4	1	8,252	113.041	8,718	7,712	8,009		(10)			6.000	4.993	MON...	39	457	10/12/2009.	05/25/2035.
31394E 4D 7	FNR 0568B BE - CMO/RMBS			4	1	52,580	113.617	52,264	46,000	49,779		(634)			5.250	3.568	MON...	201	2,415	01/28/2013.	08/25/2035.
31394E W3 8	FNR 0570B KC - CMO/RMBS			4	1	12,100	110.054	12,106	11,000	11,586		(166)			5.500	3.780	MON...	50	605	04/02/2014.	08/25/2035.
31394E X6 0	FNR 0570C KP - CMO/RMBS			4	1	104,186	113.839	108,147	95,000	99,371		(800)			5.000	4.034	MON...	396	4,750	09/27/2012.	06/25/2035.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31394G YZ 0	FHR 2665B LL - CMO/RMBS			4	1	11,165	109.207	12,013	11,000	11,221		(6)			5.500	4.938	MON	50	605	08/24/2009.	08/15/2033.
31394K R8 9	FHR 2696A DG - CMO/RMBS			4	1	8,593	111.664	9,139	8,184	8,585		(15)			5.500	4.431	MON	38	442	02/21/2011.	10/15/2033.
31394P VY 6	FHR 2743A PH - CMO/RMBS			4	1	1,935	113.379	2,120	1,870	1,980		(4)			5.500	3.932	MON	9	100	11/02/2009.	02/15/2034.
31394U S6 0	FNR 05110B GL - CMO/RMBS			4	1	30,677	111.984	30,358	27,109	29,369		(56)			5.500	3.381	MON	124	1,486	08/31/2012.	12/25/2035.
31394V EP 1	FNR 05122B PY - CMO/RMBS			4	1	82,325	117.049	84,275	72,000	78,108		(876)			6.000	4.349	MON	360	4,320	07/11/2013.	01/25/2036.
31394V JR 2	FNR 05120B PB - CMO/RMBS			4	1	11,263	115.128	11,513	10,000	10,753		(142)			6.000	4.285	MON	50	600	04/02/2014.	01/25/2036.
31394Y H9 8	FHR 2793A PE - CMO/RMBS			4	1	4,361	111.497	4,545	4,076	4,359		(10)			5.000	3.251	MON	17	200	09/02/2013.	05/15/2034.
31395M SA 8	FHR 2933D EN - CMO/RMBS			4	1	35,960	122.721	38,044	31,000	34,325		(253)			5.500	4.309	MON	142	1,705	01/30/2013.	02/15/2035.
31395T M9 2	FHR 2963B DE - CMO/RMBS			4	1	16,157	114.802	17,095	14,891	15,737		(29)			6.000	4.517	MON	74	877	05/25/2010.	04/15/2035.
31395T XX 7	FHR 2973A DD - CMO/RMBS			4	1	15,150	108.740	16,311	15,000	15,058		(16)			5.500	5.409	MON	69	825	01/28/2010.	02/15/2035.
31395U YD 7	FHR 2996A DD - CMO/RMBS			4	1	46,920	108.277	49,807	46,000	46,391		(80)			5.500	5.323	MON	211	2,530	12/21/2009.	04/15/2035.
31396E P4 2	FHR 3066B EE - CMO/RMBS			4	1	57,823	111.901	63,784	57,000	57,540		(62)			5.500	5.386	MON	261	3,135	01/27/2011.	11/15/2035.
31396F WU 3	FHR 3081B CQ - CMO/RMBS			4	1	12,857	111.297	13,148	11,814	12,975		(25)			5.500	3.023	MON	54	634	02/03/2012.	12/15/2035.
31396J 2C 8	FHR 3126D CY - CMO/RMBS			4	1	20,296	114.687	21,348	18,614	21,198		(93)			6.000	2.670	MON	93	1,080	09/01/2011.	03/15/2036.
31396L 3T 5	FNR 06114E HE - CMO/RMBS			4	1	8,077	112.897	8,684	7,692	7,979		(10)			5.500	4.544	MON	35	417	05/26/2010.	12/25/2036.
31396P FP 1	FNR 06124B B - CMO/RMBS			4	1	32,924	112.679	32,627	28,956	33,303		(144)			6.000	2.418	MON	145	1,667	02/01/2013.	01/25/2037.
31396R 2H 9	FHR 3152F LB - CMO/RMBS			4	1	7,142	107.610	7,019	6,523	6,773		(32)			6.000	4.195	MON	33	378	11/15/2010.	05/15/2026.
31396W QN 9	FNR 0772B B - CMO/RMBS			4	1	8,533	112.548	8,770	7,793	8,534		(33)			6.000	3.161	MON	39	458	09/27/2010.	07/25/2037.
31396W QT 6	FNR 0772D DB - CMO/RMBS			4	1	2,557	115.319	2,822	2,447	2,935		(17)			5.750	1.202	MON	12	137	07/09/2009.	07/25/2037.
31396W Y8 3	FNR 0776F EB - CMO/RMBS			4	1	525	113.503	565	498	646		(9)			6.000	(0.147)	MON	2	29	08/19/2009.	08/25/2037.
31397B 2W 0	FHR 3213B PE - CMO/RMBS			4	1	29,712	111.488	30,620	27,465	31,252		(98)			6.000	2.734	MON	137	1,602	09/24/2010.	09/15/2036.
31397E QH 1	FHR 3270A AT - CMO/RMBS			4	1	1,824	112.017	1,928	1,721	2,096		(10)			5.500	0.579	MON	8	92	12/23/2010.	01/15/2037.
31397J LW 2	FHR 3348B HT - CMO/RMBS			4	1	8,240	114.708	8,883	7,744	7,860		(4)			6.000	5.634	MON	39	456	04/23/2010.	07/15/2037.
31397J VU 5	FHR 3349E MY - CMO/RMBS			4	1	11,593	111.715	12,247	10,963	12,437		(38)			5.500	2.231	MON	50	591	02/10/2011.	07/15/2037.
31397L 3R 8	FNR 0861C MC - CMO/RMBS			4	1	51,304	111.371	53,777	48,286	49,875		(262)			5.500	4.655	MON	221	2,656	01/04/2011.	07/25/2038.
31397N GV 1	FNR 0910B PG - CMO/RMBS			4	1	135,743	110.880	131,947	119,000	128,770		(1,230)			5.500	4.507	MON	545	6,545	01/28/2013.	03/25/2039.
31397N QQ 1	FNR 0925A PG - CMO/RMBS			4	1	32,001	104.242	30,121	28,895	30,477		(286)			5.500	2.737	MON	132	1,589	12/08/2011.	04/25/2039.
31398G QW 2	FNR 09111B CY - CMO/RMBS			4	1	15,890	117.187	16,406	14,000	15,248		(117)			5.000	3.776	MON	58	700	08/31/2012.	03/25/2038.
31398P HR 3	FNR 1035H KP - CMO/RMBS			4	1	7,050	124.433	7,466	6,000	6,775		(47)			6.000	4.679	MON	30	360	06/27/2013.	04/25/2040.
31398P HY 8	FNR 1035K LP - CMO/RMBS			4	1	57,360	120.397	63,810	53,000	55,772		(263)			6.000	5.311	MON	265	3,180	01/28/2013.	04/25/2040.
31404B QG 0	FN 763755 - RMBS			4	1	1,529	110.994	1,534	1,382	1,520		(5)			6.500	3.615	MON	7	88	05/04/2011.	02/01/2034.
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						2,200,897	XXX	2,288,891	2,058,874	2,147,404	0	(10,244)	0	0	XXX	XXX	XXX	9,970	117,893	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						30,463,016	XXX	31,492,481	27,816,940	29,767,613	0	(207,936)	0	0	XXX	XXX	XXX	295,159	1,453,473	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
001055 AJ 1	AFLAC INC			1	1FE	31,616	104.356	31,307	30,000	30,397		(178)			4.000	3.349	FA	453	1,200	05/02/2012.	02/15/2022.
001055 AL 6	AFLAC INC			1	1FE	102,908	105.234	105,234	100,000	101,186		(319)			3.625	3.259	JD	161	3,625	03/04/2014.	06/15/2023.
001814 AR 3	ANR PIPELINE COMPANY				2FE	2,386,840	112.546	2,250,920	2,000,000	2,064,137		(31,437)			9.625	7.713	MN	32,083	192,500	08/21/2001.	11/01/2021.
00206R BH 4	AT&T INC			1,2	2FE	139,294	107.056	160,584	150,000	140,421		222			4.300	4.758	JD	287	6,450	03/18/2014.	12/15/2042.
002824 AV 2	ABBOTT LABORATORIES			1	1FE	2,440,820	138.696	2,773,920	2,000,000	2,389,285		(12,516)			6.000	4.480	AO	30,000	120,000	07/24/2015.	04/01/2039.
002824 BA 7	ABBOTT LABORATORIES			1	1FE	101,064	101.627	101,627	100,000	100,402		(175)			2.550	2.362	MS	751	2,550	02/05/2016.	03/15/2022.
00287Y AQ 2	ABBVIE INC			1,2	2FE	50,857	105.544	52,772	50,000	50,489		(86)			3.600	3.391	MN	235	1,800	06/01/2015.	05/14/2025.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
00287Y AR 0	ABBVIE INC.			1,2	2FE	3,072,630	113.349	3,400,470	3,000,000	3,064,830		(3,058)			4.500	4.302	MN	17,625	135,000	04/19/2017.	05/14/2035.
00287Y AT 6	ABBVIE INC.			1,2	2FE	508,350	100.155	500,775	500,000	500,700		(2,428)			2.500	2.005	MN	1,632	12,500	09/26/2016.	05/14/2020.
008117 AG 8	AETNA LIFE AND CASUALTY COMPANY.				1FE	1,537,825	116.273	1,758,048	1,512,000	1,519,036		(1,654)			7.250	7.101	FA	41,412	109,620	04/09/2009.	08/15/2023.
00846U AH 4	AGILENT TECHNOLOGIES INC.			1,2	2FE	40,996	102.306	40,922	40,000	40,291		(110)			3.200	2.897	AO	320	1,280	09/20/2012.	10/01/2022.
008916 AJ 7	AGRIUM INC.		C	1,2	2FE	1,721,961	117.668	1,606,168	1,365,000	1,700,263		(9,991)			6.125	4.311	JJ	38,552	83,606	10/10/2017.	01/15/2041.
010392 EB 0	ALABAMA POWER COMPANY.			1	1FE	5,472,863	109.781	5,608,711	5,109,000	5,193,583		(26,188)			5.875	5.255	JD	25,013	300,154	08/11/2005.	12/01/2022.
010392 EC 8	ALABAMA POWER COMPANY.			1	1FE	987,300	126.817	1,268,170	1,000,000	991,819		407			5.700	5.790	FA	21,533	57,000	11/18/2003.	02/15/2033.
012725 AD 9	ALBEMARLE CORP.			1,2	2FE	1,229,381	114.543	1,231,337	1,075,000	1,228,838		(543)			5.450	4.480	JD	4,882	29,294	10/29/2019.	12/01/2044.
013104 AC 8	ALBERTSON'S, INC.				4FE	2,101,732	101.284	2,051,001	2,025,000	2,059,515		(4,041)			7.750	7.413	JD	6,975	156,938	08/30/2001.	06/15/2026.
013817 AQ 4	ALCOA INC.			1	3FE	26,969	106.821	26,705	25,000	25,434		(187)			5.870	5.005	FA	522	1,468	05/01/2012.	02/23/2022.
018490 AQ 5	ALLERGAN INC.			1,2	2FE	24,501	100.787	27,212	27,000	25,982		292			2.800	4.068	MS	223	756	06/20/2014.	03/15/2023.
020002 AY 7	ALLSTATE CORP.			1	1FE	1,190,570	120.659	1,206,590	1,000,000	1,174,619		(4,865)			5.200	4.000	JJ	23,978	52,000	07/27/2016.	01/15/2042.
020039 DC 4	ALLTEL CORPORATION.			1	2FE	2,509,160	138.470	2,769,400	2,000,000	2,326,464		(17,133)			7.875	6.000	JJ	78,750	157,500	12/24/2003.	07/01/2032.
02209S AE 3	ALTRIA GROUP INC.				2FE	3,213,980	160.685	2,810,381	1,749,000	3,066,575		(45,299)			9.950	4.150	MN	24,654	174,026	08/02/2016.	11/10/2038.
022249 AU 0	ALCOA INC.			1	3FE	5,765,730	117.560	5,878,000	5,000,000	5,376,345		(36,300)			6.750	5.574	JJ	155,625	337,500	08/11/2005.	01/15/2028.
023135 AN 6	AMAZON.COM INC.			1,2	1FE	101,750	107.889	107,889	100,000	100,983		(189)			3.800	3.571	JD	274	3,800	09/03/2015.	12/05/2024.
024836 AD 0	AMERICAN CAMPUS COMMUNITIES OPERATING PA.			1,2	2FE	2,852,040	105.448	3,163,440	3,000,000	2,874,342		13,178			3.625	4.257	MN	13,896	108,750	04/13/2018.	11/15/2027.
025816 AZ 2	AMERICAN EXPRESS CO.				1FE	2,907,800	159.305	3,186,100	2,000,000	2,831,576		(28,263)			8.150	4.721	MS	46,183	163,000	03/13/2017.	03/19/2038.
025816 BK 4	AMERICAN EXPRESS CO.			2	2FE	50,953	105.696	52,848	50,000	50,528		(98)			3.625	3.387	JD	131	1,813	06/01/2015.	12/05/2024.
03027X AB 6	AMERICAN TOWER CORP.			1	2FE	100,214	103.676	103,676	100,000	100,101		(31)			3.500	3.465	JJ	1,468	3,500	02/05/2016.	01/31/2023.
03027X AE 0	AMERICAN TOWER CORP.			1	2FE	102,985	102.299	102,299	100,000	100,828		(467)			3.450	2.948	MS	1,016	3,450	02/11/2015.	09/15/2021.
030955 AN 8	AMERITECH CAPITAL FUNDING CORPORATION.				2FE	2,318,330	120.596	2,411,920	2,000,000	2,151,805		(14,755)			6.550	5.374	JJ	60,406	131,000	07/07/2003.	01/15/2028.
031162 BV 1	AMGEN INC.			1,2	2FE	50,258	105.689	52,845	50,000	50,125		(27)			3.625	3.561	MN	196	1,813	09/22/2014.	05/22/2024.
03523T BF 4	ANHEUSER-BUSCH INBEV WORLDWIDE INC.			1	2FE	4,665,540	157.343	4,720,290	3,000,000	4,537,081		(51,603)			8.200	4.248	JJ	113,433	246,000	06/05/2017.	01/15/2039.
03523T BQ 0	ANHEUSER-BUSCH INBEV WORLDWIDE INC.			1	2FE	46,305	103.333	51,667	50,000	46,749		85			3.750	4.199	JJ	865	1,875	04/21/2014.	07/15/2042.
035242 AP 1	ANHEUSER-BUSCH INBEV FINANCE INC.			1,2	2FE	354,949	106.134	371,469	350,000	353,489		(529)			3.650	3.460	FA	5,323	12,775	02/13/2017.	02/01/2026.
037411 AK 1	APACHE CORPORATION.				2FE	1,274,960	123.228	1,232,280	1,000,000	1,113,056		(14,524)			7.950	5.779	AO	16,783	79,500	02/19/2003.	04/15/2026.
037411 AR 6	APACHE CORP.			1	2FE	6,520,550	111.432	5,571,600	5,000,000	6,205,170		(48,420)			6.000	4.031	JJ	138,333	300,000	08/22/2012.	01/15/2037.
037735 CK 1	APPALACHIAN POWER CO.			1	2FE	3,135,884	136.485	3,283,829	2,406,000	3,072,465		(24,563)			6.700	4.421	FA	60,899	161,202	04/28/2017.	08/15/2037.
037833 AK 6	APPLE INC.			1	1FE	46,042	101.702	50,851	50,000	48,468		426			2.400	3.379	MN	193	1,200	10/22/2013.	05/03/2023.
037833 AL 4	APPLE INC.			1	1FE	219,957	112.149	263,550	235,000	221,616		330			3.850	4.236	MN	1,433	9,048	06/20/2014.	05/04/2043.
037833 AT 7	APPLE INC.			1	1FE	2,212,180	121.823	2,436,460	2,000,000	2,196,518		(4,817)			4.450	3.826	MN	13,597	89,000	08/02/2016.	05/06/2044.
039483 AM 4	ARCHER-DANIELS-MIDLAND COMPANY.				1FE	3,548,900	130.622	3,918,660	3,000,000	3,251,049		(27,055)			7.500	6.049	MS	66,250	225,000	12/24/2002.	03/15/2027.
039483 AN 2	ARCHER-DANIELS-MIDLAND COMPANY.				1FE	2,250,000	127.211	2,544,220	2,000,000	2,141,255		(13,735)			6.750	5.636	JD	6,000	135,000	12/09/2009.	12/15/2027.
039483 AS 1	ARCHER-DANIELS-MIDLAND COMPANY.			1	1FE	2,444,160	135.953	2,719,060	2,000,000	2,260,727		(16,785)			7.000	5.420	FA	58,333	140,000	03/23/2004.	02/01/2031.
040555 CK 8	ARIZONA PUBLIC SERVICE CO.			1	1FE	3,603,455	138.262	3,536,742	2,558,000	3,435,451		(36,620)			6.875	4.021	FA	73,276	175,863	01/21/2015.	08/01/2036.
052769 AD 8	AUTODESK INC.			1,2	2FE	2,545,303	109.193	2,756,031	2,524,000	2,541,633		(2,946)			4.375	4.225	JD	4,908	110,425	09/11/2018.	06/15/2025.
05329W AN 2	AUTONATION INC.			1,2	2FE	1,899,520	103.066	2,061,320	2,000,000	1,920,250		14,369			3.500	4.419	MN	8,944	70,000	07/18/2018.	11/15/2024.
053332 AM 4	AUTOZONE INC.			1,2	2FE	49,550	103.178	51,589	50,000	49,868		54			3.700	3.822	AO	391	1,850	07/23/2013.	04/15/2022.
053611 AB 5	AVERY DENNISON CORP.			1	2FE	2,008,300	124.490	2,489,800	2,000,000	2,005,422		(269)			6.000	5.970	JJ	55,333	120,000	01/22/2003.	01/15/2033.
05565Q DD 7	BP CAPITAL MARKETS PLC.		C	1,2	1FE	501,065	100.246	501,230	500,000	500,370		(220)			2.112	2.066	MS	3,080	10,560	09/26/2016.	09/16/2021.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
057224 AK 3	BAKER HUGHES INCORPORATED			1	1FE	5,294,624	125.164	5,354,516	4,278,000	4,900,532		(54,115)			6.875	4.858	JJ	135,619	294,113	09/09/2013.	01/15/2029.
06050W FZ 3	BANK OF AMERICA CORP				1FE	99,050	105.453	105,453	100,000	99,236		37			4.050	4.120	FA	1,530	4,050	08/07/2014.	08/15/2034.
06051G EH 8	BANK OF AMERICA CORP				1FE	558,570	104.263	521,315	500,000	517,923		(12,770)			5.000	2.317	MN	3,333	25,000	09/26/2016.	05/13/2021.
07274N BC 6	BAYER US FINANCE II LLC			1	2FE	4,943,280	115.655	4,626,200	4,000,000	4,798,304		(28,251)			5.875	4.289	AO	49,611	235,000	04/29/2014.	04/15/2038.
07274N BD 4	BAYER US FINANCE II LLC			1,2	2FE	45,279	86.941	43,471	50,000	45,829		110			3.600	4.175	JJ	830	1,800	07/15/2014.	07/15/2042.
075887 AN 9	BECTON, DICKINSON AND COMPANY				2FE	1,179,050	123.069	1,230,690	1,000,000	1,084,141		(8,683)			7.000	5.622	FA	29,167	70,000	11/26/2003.	08/01/2027.
075887 AQ 2	BECTON DICKINSON AND CO				2FE	2,715,200	123.462	3,086,550	2,500,000	2,626,355		(11,006)			6.700	5.940	FA	69,792	167,500	06/18/2009.	08/01/2028.
075887 CD 9	BECTON DICKINSON AND CO				3FE	3,259,962	119.890	3,599,098	3,002,000	3,134,731		(15,137)			6.700	5.912	JD	16,761	201,134	12/29/2017.	12/01/2026.
075896 AB 6	BED BATH & BEYOND INC			1,2	3FE	1,532,121	76.682	1,242,248	1,620,000	1,543,940		3,363			4.915	5.384	FA	33,176	79,623	04/19/2016.	08/01/2034.
079867 AM 9	BELLSOUTH TELECOMMUNICATIONS, INC				2FE	3,517,500	119.846	3,595,380	3,000,000	3,207,225		(29,789)			7.000	5.579	AO	52,500	210,000	02/25/2005.	10/01/2025.
079867 AW 7	BELLSOUTH TELECOMMUNICATIONS, INC			1	2FE	99,900	119.462	119,462	100,000	99,946		5			6.375	6.383	JD	531	6,375	04/30/2008.	06/01/2028.
084664 BL 4	BERKSHIRE HATHAWAY FINANCE CORP			1	1FE	2,480,960	137.123	2,742,460	2,000,000	2,403,408		(12,568)			5.750	4.245	JJ	53,028	115,000	01/15/2013.	01/15/2040.
084664 BT 7	BERKSHIRE HATHAWAY FINANCE CORP			1	1FE	529,285	102.727	513,635	500,000	512,702		(5,186)			3.000	1.899	MN	1,917	15,000	09/26/2016.	05/15/2022.
084670 BF 4	BERKSHIRE HATHAWAY INC				1FE	214,396	103.574	207,148	200,000	205,204		(2,426)			3.400	2.114	JJ	2,852	6,800	11/03/2014.	01/31/2022.
08652B AA 7	BEST BUY CO INC			1,2	2FE	1,916,420	109.703	2,194,060	2,000,000	1,922,813		6,393			4.450	5.000	AO	22,250	89,989	02/01/2019.	10/01/2028.
08658E AA 5	BESTFOODS				1FE	3,754,660	128.704	3,861,120	3,000,000	3,429,620		(41,828)			6.625	4.532	AO	41,958	198,750	09/23/2010.	04/15/2028.
09247X AH 4	BLACKROCK INC			1	1FE	2,032,500	103.279	2,065,580	2,000,000	2,005,397		(3,686)			4.250	4.049	MN	8,736	85,000	06/06/2011.	05/24/2021.
09256B AE 7	BLACKSTONE HOLDINGS FINANCE CO LLC			1	1FE	1,873,329	135.715	1,940,725	1,430,000	1,852,419		(11,002)			6.250	4.212	FA	33,764	89,375	01/18/2018.	08/15/2042.
093662 AG 9	BLOCK FINANCIAL LLC			1,2	2FE	2,036,900	109.857	2,197,140	2,000,000	2,030,717		(4,726)			5.250	4.929	AO	26,250	105,000	08/29/2018.	10/01/2025.
096630 AF 5	BOARDWALK PIPELINES LP			1,2	2FE	2,039,640	103.497	2,069,940	2,000,000	2,032,443		(3,722)			4.450	4.190	JJ	41,039	89,000	01/08/2018.	07/15/2027.
097023 AD 7	BOEING COMPANY (THE)				1FE	6,040,813	110.734	5,019,572	4,533,000	4,785,713		(145,919)			8.750	5.122	FA	149,841	396,638	01/26/2010.	08/15/2021.
097023 AG 0	BOEING COMPANY (THE)				1FE	1,594,610	149.612	1,496,120	1,000,000	1,419,412		(26,895)			8.625	4.122	MN	11,021	86,250	08/15/2012.	11/15/2031.
097023 AH 8	BOEING CO				1FE	1,322,400	123.659	1,236,590	1,000,000	1,107,427		(20,023)			7.950	5.299	FA	30,033	79,500	10/29/2004.	08/15/2024.
097023 AM 7	BOEING COMPANY (THE)				1FE	2,142,750	123.846	2,476,920	2,000,000	2,055,347		(8,185)			7.250	6.637	JD	6,444	145,000	10/21/2002.	06/15/2025.
111320 AJ 6	BROADCOM CORP			1,2	2FE	2,048,300	97.210	1,944,200	2,000,000	2,039,914		(2,024)			4.500	4.309	FA	37,500	90,000	05/27/2015.	08/01/2034.
115637 AL 4	BROWN-FORMAN CORP			1,2	1FE	102,300	105.753	105,753	100,000	102,047		(58)			3.750	3.616	JJ	1,729	3,750	03/26/2015.	01/15/2043.
118230 AJ 0	BUCKEYE PARTNERS LP			1,2	3FE	31,502	101.788	30,536	30,000	30,183		(210)			4.875	4.129	FA	609	1,463	05/02/2012.	02/01/2021.
118230 AR 2	BUCKEYE PARTNERS LP			1,2	3FE	1,979,440	96.636	1,932,720	2,000,000	1,982,953		1,777			4.125	4.253	JD	6,875	82,500	01/18/2018.	12/01/2027.
12189T AD 6	BURLINGTON NORTHERN SANTA FE CORPORATION				1FE	1,271,952	147.519	1,386,679	940,000	1,205,425		(10,443)			7.290	4.787	JD	5,711	68,526	08/22/2012.	06/01/2036.
12189T AX 2	BURLINGTON NORTHERN SANTA FE CORP			1	1FE	4,849,731	137.724	5,302,374	3,850,000	4,635,965		(31,388)			6.200	4.449	FA	90,176	238,700	08/22/2012.	08/15/2036.
12189T AZ 7	BURLINGTON NORTHERN SANTA FE CORP			1	1FE	3,051,060	140.039	3,374,940	2,410,000	2,917,761		(19,186)			6.150	4.400	MN	24,703	148,215	12/07/2011.	05/01/2037.
122014 AE 3	BURLINGTON RESOURCES INC				1FE	2,017,500	111.472	1,672,080	1,500,000	1,585,682		(45,365)			9.125	5.645	AO	34,219	136,875	12/20/2006.	10/01/2021.
124857 AF 0	CBS CORP			1,2	2FE	2,438,780	122.843	2,456,860	2,000,000	2,400,210		(12,009)			5.900	4.399	AO	24,911	118,000	07/27/2016.	10/15/2040.
124857 AG 8	CBS CORP			1,2	2FE	30,017	102.300	30,690	30,000	30,005		(2)			3.375	3.369	MS	338	1,013	05/02/2012.	03/01/2022.
124857 AM 5	CBS CORP			1,2	2FE	101,119	105.852	105,852	100,000	100,000					3.700	3.699	FA	1,398	3,700	12/09/2014.	08/15/2024.
12505B AC 4	CBRE SERVICES INC			1,2	2FE	2,095,320	112.506	2,250,120	2,000,000	2,077,903		(13,750)			5.250	4.368	MS	30,917	105,000	09/20/2018.	03/15/2025.
12541W AA 8	C.H. ROBINSON WORLDWIDE INC			1,2	2FE	2,969,820	109.153	3,274,590	3,000,000	2,974,102		2,546			4.200	4.325	AO	26,600	126,000	04/26/2018.	04/15/2028.
125523 AW 0	CIGNA CORP				2FE	2,190,000	129.823	2,596,460	2,000,000	2,088,770		(8,676)			7.875	7.091	MN	20,125	157,500	09/30/1998.	05/15/2027.
125523 CA 6	CIGNA CORP			1,2	2FE	2,826,450	103.976	3,119,280	3,000,000	2,869,927		15,353			3.400	4.105	MS	34,000	105,000	01/30/2017.	03/01/2027.
125523 CG 3	CIGNA CORP			1	2FE	164,975	101.433	167,364	165,000	165,001		2			4.125	4.123	MS	2,004	6,971	07/26/2011.	09/15/2020.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
126117 AE 0	CNA FINANCIAL CORPORATION				2FE	530,000	116.920	584,600	500,000	508,420		(1,845)			7.250	6.748	MN	4,632	36,250	10/08/1998.	11/15/2023.
126408 GU 1	CSX CORP			1,2	2FE	4,879,638	126.706	5,553,524	4,383,000	4,834,592		(12,564)			5.500	4.717	AO	50,892	241,065	01/29/2016.	04/15/2041.
126650 BR 0	CVS CAREMARK CORP			1	2FE	3,605,880	127.624	3,828,720	3,000,000	3,545,435		(16,508)			6.125	4.700	MS	54,104	183,750	01/29/2016.	09/15/2039.
126650 CJ 7	CVS HEALTH CORP			1,2	2FE	517,790	100.292	501,460	500,000	502,325		(4,900)			2.800	1.799	JJ	6,261	14,000	09/26/2016.	07/20/2020.
134429 AG 4	CAMPBELL SOUP COMPANY				2FE	10,190,775	108.054	8,198,057	7,587,000	7,886,182		(210,269)			8.875	5.754	MN	112,224	673,346	04/20/2005.	05/01/2021.
134429 AZ 2	CAMPBELL SOUP CO			1	2FE	87,928	98.038	98,038	100,000	89,217		268			3.800	4.570	FA	1,573	3,800	09/28/2014.	08/02/2042.
136385 AL 5	CANADIAN NATURAL RESOURCES LTD		C	1	2FE	2,433,380	130.018	2,600,360	2,000,000	2,425,602		(7,778)			6.250	4.522	MS	36,806	62,500	06/19/2019.	03/15/2038.
14040H BK 0	CAPITAL ONE FINANCIAL CORP			2	2FE	1,908,100	105.337	2,106,740	2,000,000	1,925,167		9,619			3.750	4.412	JJ	31,875	75,000	03/13/2018.	07/28/2026.
14149Y AW 8	CARDINAL HEALTH INC			1	2FE	2,078,160	100.330	2,006,600	2,000,000	2,074,389		(1,827)			4.600	4.344	MS	27,089	92,000	10/31/2017.	03/15/2043.
141781 AC 8	CARGILL INC				1FE	249,305	124.049	310,123	250,000	249,730		37			7.375	7.398	AO	4,609	18,438	11/04/2004.	10/01/2025.
141781 AT 1	CARGILL, INCORPORATED			1	1FE	186,860	131.659	263,318	200,000	190,231		399			6.125	6.660	AO	2,450	12,250	05/16/2008.	04/19/2034.
141784 AM 0	CARGILL INC				1FE	4,185,540	126.187	3,785,610	3,000,000	3,654,515		(73,851)			7.410	4.000	MN	28,405	222,300	09/26/2011.	06/18/2027.
141784 BH 0	CARGILL INC				1FE	762,608	124.093	868,651	700,000	732,128		(2,873)			6.875	6.162	MN	8,021	48,125	10/17/2003.	05/01/2028.
149123 BD 2	CATERPILLAR INC				1FE	1,252,860	117.010	1,170,100	1,000,000	1,060,840		(17,293)			8.000	5.839	FA	30,222	80,000	01/21/2003.	02/15/2023.
149123 BL 4	CATERPILLAR INC	SD		1	1FE	4,865,600	124.800	4,992,000	4,000,000	4,663,286		(30,139)			5.300	3.880	MS	62,422	212,000	05/29/2012.	09/15/2035.
149123 CC 3	CATERPILLAR INC			1,2	1FE	101,174	105.893	105,893	100,000	100,564		(125)			3.400	3.254	MN	434	3,400	09/18/2014.	05/15/2024.
151020 AL 8	CELGENE CORP			1	1FE	1,341,389	126.699	1,455,772	1,149,000	1,331,652		(4,465)			5.250	4.184	FA	22,789	60,323	10/02/2017.	08/15/2043.
166764 AY 6	CHEVRON CORP			1,2	1FE	514,495	100.458	502,290	500,000	502,936		(3,643)			2.419	1.671	MN	1,478	12,095	09/26/2016.	11/17/2020.
169905 AE 6	CHOICE HOTELS INTERNATIONAL INC			1	2FE	2,077,880	108.218	2,164,360	2,000,000	2,056,168		(20,757)			5.750	4.549	JJ	57,500	115,000	12/11/2018.	07/01/2022.
172062 AF 8	CINCINNATI FINANCIAL CORPORATION				1FE	4,714,770	129.309	5,172,360	4,000,000	4,365,828		(33,553)			6.920	5.539	MN	35,369	276,800	07/06/2005.	05/15/2028.
17275R AH 5	CISCO SYSTEMS INC			1	1FE	4,132,240	100.086	4,003,440	4,000,000	4,000,627		(16,299)			4.450	4.030	JJ	82,078	178,000	06/18/2010.	01/15/2020.
172967 EW 7	CITIGROUP INC				1FE	4,377,180	167.345	5,020,350	3,000,000	4,230,952		(37,144)			8.125	4.851	JJ	112,396	243,750	10/05/2015.	07/15/2039.
172967 GK 1	CITIGROUP INC				2FE	25,626	104.512	26,128	25,000	25,217		(79)			4.050	3.694	JJ	425	1,013	04/29/2014.	07/30/2022.
172967 HA 2	CITIGROUP INC				2FE	2,715,080	146.294	2,925,880	2,000,000	2,676,393		(16,004)			6.675	4.369	MS	40,050	133,500	07/05/2017.	09/13/2043.
1730T0 ZQ 5	CITIGROUP FUNDING INC			2	1FE	250,000	97.220	243,050	250,000	250,000					3.500	4.125	MJSD.	413	8,750	12/14/2012.	12/14/2027.
189754 AA 2	COACH INC			1,2	2FE	2,014,700	105.834	2,116,680	2,000,000	2,009,957		(1,737)			4.250	4.140	AO	21,250	85,000	01/30/2017.	04/01/2025.
191216 AR 1	COCA-COLA CO	SD		1	1FE	4,643,500	101.201	5,060,050	5,000,000	4,962,349		41,664			3.150	4.040	MN	20,125	157,500	02/08/2011.	11/15/2020.
191219 AP 9	COCA-COLA ENTERPRISES INC	SD			1FE	2,788,151	112.933	2,269,953	2,010,000	2,189,145		(80,871)			8.500	3.999	FA	71,188	170,850	06/06/2011.	02/01/2022.
195869 AG 7	COLONIAL PIPELINE COMPANY			1	1FE	7,188,400	145.640	7,282,000	5,000,000	6,610,220		(98,023)			7.630	4.240	MN	32,851	381,500	05/23/2013.	04/15/2032.
20030N AK 7	COMCAST CORP			1	1FE	6,406,250	141.662	7,083,100	5,000,000	6,121,326		(47,492)			6.500	4.507	MN	41,528	325,000	03/14/2013.	11/15/2035.
20030N BH 3	COMCAST CORP			1	1FE	53,285	115.739	61,342	53,000	53,222		(13)			4.250	4.208	JJ	1,039	2,253	04/21/2014.	01/15/2033.
20449E BT 2	COMPASS BANK				2FE	2,459,250	100.812	2,520,300	2,500,000	2,498,873		4,388			5.500	5.687	AO	34,375	137,500	05/15/2008.	04/01/2020.
205887 CD 2	CONAGRA BRANDS INC			1,2	2FE	2,047,340	118.706	2,374,120	2,000,000	2,046,310		(1,030)			5.300	5.104	MN	17,667	108,650	03/28/2019.	11/01/2038.
207597 CZ 6	CONNECTICUT LIGHT AND POWER COMPANY (THE				1FE	1,593,691	119.105	1,441,171	1,210,000	1,342,045		(23,879)			7.875	5.248	AO	23,822	95,288	05/02/2005.	10/01/2024.
20825C AF 1	CONOCOPHILLIPS			1	1FE	2,509,040	131.598	2,631,960	2,000,000	2,364,378		(21,345)			5.900	4.059	AO	24,911	118,000	04/12/2012.	10/15/2032.
209111 ES 8	CONSOLIDATED EDISON COMPANY OF NEW YORK			1	1FE	2,057,872	137.574	2,201,184	1,600,000	1,994,649		(14,739)			6.300	4.291	FA	38,080	100,800	05/18/2015.	08/15/2037.
209111 EU 3	CONSOLIDATED EDISON COMPANY OF NEW YORK			1	1FE	4,394,288	142.866	4,584,570	3,209,000	4,232,655		(36,624)			6.750	4.224	AO	54,152	216,608	12/22/2015.	04/01/2038.
212015 AQ 4	CONTINENTAL RESOURCES INC			1,2	2FE	2,038,440	106.150	2,123,000	2,000,000	2,038,291		(149)			4.900	4.765	JD	8,167	49,000	08/27/2019.	06/01/2044.
216831 AB 3	COOPER TIRE & RUBBER COMPANY				3FE	292,452	115.625	346,875	300,000	296,130		386			7.625	7.863	MS	6,735	22,875	11/04/2004.	03/15/2027.
219350 AX 3	CORNING INC			1	2FE	4,166,080	110.229	4,409,160	4,000,000	4,139,287		(5,311)			4.700	4.409	MS	55,356	188,000	05/27/2014.	03/15/2037.
224044 BR 7	COX COMMUNICATIONS INC			1	2FE	3,716,793	127.631	3,673,220	2,878,000	3,709,325		(7,468)			6.450	4.071	JD	15,469	92,816	10/09/2019.	12/01/2036.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
22541L AE 3	CREDIT SUISSE FIRST BOSTON (USA), INC.			1	1FE	100,922	146.772	146,772	100,000	100,631		(31)			7.125	7.048	JJ	3,285	7,125	11/04/2004.	07/15/2032.
22822V AB 7	CROWN CASTLE INTERNATIONAL CORP.			1,2	2FE	2,005,740	109.536	2,190,720	2,000,000	2,004,814		(686)			4.450	4.404	FA	33,622	89,000	07/18/2018.	02/15/2026.
231021 AJ 5	CUMMINS ENGINE COMPANY, INC.			1	1FE	2,418,000	132.066	3,301,650	2,500,000	2,458,571		3,580			7.125	7.399	MS	59,375	178,125	02/01/1999.	03/01/2028.
231021 AQ 9	CUMMINS INC.			1,2	1FE	2,345,992	123.183	2,710,026	2,200,000	2,334,082		(3,235)			4.875	4.452	AO	26,813	107,250	12/22/2015.	10/01/2043.
23331A BG 3	D.R. HORTON INC.			1,2	2FE	2,022,160	106.703	2,134,060	2,000,000	2,016,712		(5,217)			4.750	4.439	FA	35,889	95,000	12/11/2018.	02/15/2023.
23338V AC 0	DTE ELECTRIC CO.			1,2	1FE	50,950	105.423	52,712	50,000	50,493		(91)			3.375	3.157	MS	563	1,688	07/22/2014.	03/01/2025.
23355L AF 3	DXC TECHNOLOGY CO.			1	2FE	1,256,390	126.693	1,266,930	1,000,000	1,255,072		(1,318)			7.450	4.238	AO	15,728		12/05/2019.	10/15/2029.
237194 AE 5	DARDEN RESTAURANTS INC.			1	2FE	4,602,128	113.209	4,368,735	3,859,000	4,542,936		(29,870)			6.000	4.417	FA	87,471	231,540	12/21/2017.	08/15/2035.
237194 AM 7	DARDEN RESTAURANTS INC.			1,2	2FE	1,019,480	101.341	1,013,410	1,000,000	1,019,463		(17)			4.550	4.427	FA	17,189		11/07/2019.	02/15/2048.
239753 BJ 4	TARGET CORP.				1FE	34,000	110.304	37,503	34,000	34,000					9.000	8.993	AO	765	3,060	11/04/2004.	10/01/2021.
239753 BL 9	DAYTON HUDSON CORPORATION.				1FE	658,014	113.774	568,870	500,000	529,189		(11,769)			8.875	6.057	AO	11,094	44,375	02/19/2003.	04/01/2022.
239753 DJ 2	TARGET CORP.				1FE	3,714,580	129.041	4,313,841	3,343,000	3,524,707		(17,340)			6.750	5.888	JJ	112,826	225,653	07/18/2003.	01/01/2028.
239753 DL 7	TARGET CORP.				1FE	2,019,572	127.303	2,011,387	1,580,000	1,844,008		(24,947)			6.650	4.301	FA	43,779	105,070	11/08/2011.	08/01/2028.
247025 AE 9	DELL COMPUTER CORPORATION.			1	3FE	6,123,460	119.534	6,574,370	5,500,000	5,834,263		(30,113)			7.100	6.153	AO	82,439	390,500	09/09/2009.	04/15/2028.
25152C QB 5	DEUTSCHE BANK AG (LONDON BRANCH).		C	2	2FE	100,000	92.868	92,868	100,000	100,000					3.000	3.568	JJ	1,258	3,000	07/31/2012.	07/31/2030.
25389J AT 3	DIGITAL REALTY TRUST LP.			1,2	2FE	2,026,780	110.696	2,213,920	2,000,000	2,023,592		(2,305)			4.450	4.280	JJ	41,039	94,933	07/18/2018.	07/15/2028.
25466A AJ 0	DISCOVER BANK.			2	2FE	2,782,380	103.844	3,115,320	3,000,000	2,818,448		23,246			3.450	4.525	JJ	44,275	103,500	06/06/2018.	07/27/2026.
254687 AH 9	WALT DISNEY COMPANY (THE).			2	1FE	749,722	118.708	830,956	700,000	740,448		(4,715)			7.550	6.470	JJ	24,370	52,850	11/04/2004.	07/15/2093.
254687 EM 4	WALT DISNEY CO.			1	1FE	3,738,831	161.673	4,258,467	2,634,000	3,631,622		(31,117)			7.850	4.804	MS	68,923	206,769	05/02/2016.	03/01/2039.
25468P BW 5	WALT DISNEY COMPANY (THE).				1FE	2,820,020	144.746	2,894,920	2,000,000	2,592,417		(37,319)			7.000	3.916	MS	46,667	140,000	03/19/2013.	03/01/2032.
25468P CX 2	WALT DISNEY CO.			1	1FE	190,549	109.132	218,264	200,000	191,686		219			3.700	3.978	JD	617	7,400	04/21/2014.	12/01/2042.
25470D AS 8	DISCOVERY COMMUNICATIONS LLC.			1,2	2FE	3,123,510	112.947	3,388,410	3,000,000	3,115,523		(4,286)			5.000	4.672	MS	42,083	150,000	01/18/2018.	09/20/2037.
257375 AF 2	DOMINION GAS HOLDINGS LLC.			1,2	2FE	2,178,540	114.205	2,284,100	2,000,000	2,165,040		(4,078)			4.800	4.240	MN	16,000	96,000	06/13/2016.	11/01/2043.
257559 AJ 3	DOMTAR CORP.			1	2FE	1,939,851	110.380	2,004,501	1,816,000	1,938,592		(1,259)			6.250	5.715	MS	37,833	56,750	06/11/2019.	09/01/2042.
257867 AG 6	RR DONNELLEY & SONS CO.			1	4FE	661,500	98.072	686,504	700,000	678,456		1,593			6.625	7.083	AO	9,790	46,375	04/16/2002.	04/15/2029.
260003 AF 5	DOVER CORP.			1	2FE	89,331	119.422	119,422	100,000	91,889		296			5.375	6.187	AO	1,135	5,375	04/30/2008.	10/15/2035.
260543 BJ 1	DOW CHEMICAL CO.				2FE	57,365	132.557	72,906	55,000	56,374		(94)			7.375	7.019	MN	676	4,056	03/06/2002.	11/01/2029.
260543 CH 4	DOW CHEMICAL CO.			1,2	2FE	23,831	102.263	25,566	25,000	24,598		131			3.000	3.595	MN	96	750	07/23/2013.	11/15/2022.
26054L YS 6	DOW CHEMICAL CO.			2	2FE	50,000	100.325	50,163	50,000	50,000					3.700	3.699	AO	391	1,850	10/02/2014.	10/15/2024.
26138E AS 8	DR PEPPER SNAPPLE GROUP INC.			1,2	2FE	102,654	104.427	104,427	100,000	101,682		(270)			3.400	3.072	MN	434	3,400	03/14/2016.	11/15/2025.
264399 DK 9	DUKE ENERGY CORPORATION.			1	1FE	99,870	124.458	124,458	100,000	99,930		6			6.000	6.010	JD	500	6,000	03/11/2008.	12/01/2028.
264399 ED 4	DUKE ENERGY CORPORATION.			1	1FE	100,000	137.129	137,129	100,000	100,000					6.450	6.449	AO	1,362	6,450	11/04/2004.	10/15/2032.
26439R AK 2	SPECTRA ENERGY CAPITAL LLC.			1	2FE	1,938,700	123.613	2,472,260	2,000,000	1,960,431		2,021			6.750	6.995	FA	51,000	135,000	04/15/2002.	02/15/2032.
26441C AF 2	DUKE ENERGY CORP.			1,2	2FE	100,741	102.159	102,159	100,000	100,000					3.550	3.549	MS	1,045	3,550	09/06/2011.	09/15/2021.
26442K AB 2	DUKE ENERGY CORP.				2FE	50,000	101.714	50,857	50,000	50,000					3.050	3.050	JD	68	1,525	12/13/2012.	12/15/2024.
266233 AB 1	DUQUESNE LIGHT HLDG INC.			1	2FE	2,447,020	118.283	2,365,660	2,000,000	2,410,626		(17,935)			6.250	4.417	FA	47,222	125,000	12/04/2017.	08/15/2035.
268648 AN 2	EMC CORP.			1,2	3FE	50,300	102.249	51,125	50,000	50,121		(35)			3.375	3.295	JD	141	1,688	08/04/2014.	06/01/2023.
26884U AD 1	EPR PROPERTIES.			1,2	2FE	2,020,920	107.366	2,147,320	2,000,000	2,017,156		(1,985)			4.500	4.360	JD	7,500	90,000	01/08/2018.	06/01/2027.
277432 AB 6	EASTMAN CHEMICAL COMPANY.			1	2FE	1,005,680	117.469	1,174,690	1,000,000	1,001,736		(359)			7.250	7.200	JJ	33,431	72,500	02/09/1999.	01/15/2024.
277432 AL 4	EASTMAN CHEMICAL CO.			1,2	2FE	3,152,250	108.665	3,259,950	3,000,000	3,140,917		(3,659)			4.800	4.464	MS	48,000	144,000	08/31/2016.	09/01/2042.
278058 AQ 5	EATON CORPORATION.		C		2FE	1,155,290	115.791	1,157,910	1,000,000	1,058,761		(9,161)			6.500	5.239	JD	5,417	65,000	05/02/2005.	06/01/2025.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
278058 AW 2	EATON CORPORATION		C		2FE	3,965,312	137.060	4,913,601	3,585,000	3,802,112		(15,185)			7.650	6.794	MN	35,043	274,253	01/14/2003.	11/15/2029.
278062 AC 8	EATON CORP			1	2FE	98,500	102.017	102,017	100,000	99,354		215			2.750	2.990	MN	451	2,750	11/09/2015.	11/02/2022.
278642 AC 7	EBAY INC			1,2	2FE	125,792	100.648	125,810	125,000	125,050		(117)			3.250	3.153	AO	858	4,063	11/02/2010.	10/15/2020.
278642 AF 0	EBAY INC			1,2	2FE	3,876,280	98.687	3,947,480	4,000,000	3,884,965		2,832			4.000	4.197	JJ	73,778	80,000	12/03/2019.	07/15/2042.
291011 AQ 7	EMERSON ELECTRIC CO			1	1FE	3,251,760	132.120	3,963,600	3,000,000	3,159,837		(8,640)			6.000	5.412	FA	68,000	180,000	10/29/2004.	08/15/2032.
29250R AU 0	ENBRIDGE ENERGY PARTNERS LP			1,2	2FE	59,838	103.045	56,675	55,000	55,939		(621)			4.200	2.992	MS	680	2,310	01/11/2013.	09/15/2021.
29265A AS 5	ENERGEN CORPORATION			1	2FE	1,969,640	118.719	2,374,380	2,000,000	1,984,897		1,326			7.125	7.250	FA	53,833	142,500	04/28/1999.	02/15/2028.
29278N AD 5	ENERGY TRANSFER PARTNERS LP			1,2	2FE	3,404,280	113.174	3,395,220	3,000,000	3,403,466		(814)			5.800	4.684	JD	7,733	87,000	12/09/2019.	06/15/2038.
29364G AF 0	ENTERGY CORP			1,2	2FE	26,153	101.373	25,343	25,000	25,078		(166)			5.125	4.426	MS	377	1,281	04/11/2012.	09/15/2020.
29379V AT 0	ENTERPRISE PRODUCTS OPERATING LLC			1	2FE	3,756,690	128.947	3,868,410	3,000,000	3,712,552		(20,601)			5.950	4.235	FA	74,375	178,500	10/20/2017.	02/01/2041.
29736R AA 8	ESTEE LAUDER COMPANIES INC. (THE)			1	1FE	6,319,115	130.577	8,091,857	6,197,000	6,291,204		(4,618)			5.750	5.588	AO	75,225	356,328	09/09/2013.	10/15/2033.
29736R AC 4	ESTEE LAUDER CO INC			1	1FE	93,500	137.226	137,226	100,000	94,842		157			6.000	6.500	MN	767	6,000	04/30/2008.	05/15/2037.
30161M AH 6	EXELON GENERATION CO LLC			1,2	2FE	26,635	100.975	25,244	25,000	25,115		(225)			4.000	3.067	AO	250	1,000	04/13/2012.	10/01/2020.
30251B AB 4	FMR LLC			1	1FE	3,817,140	140.447	4,213,410	3,000,000	3,782,735		(24,076)			6.450	4.457	MN	24,725	193,500	07/17/2018.	11/15/2039.
307000 AA 7	FAMILY DOLLAR STORES INC			1	2FE	53,893	103.523	51,762	50,000	50,558		(494)			5.000	3.938	FA	1,042	2,500	05/02/2012.	02/01/2021.
31428X BA 3	FEDEX CORP			1	2FE	2,934,510	101.901	3,057,030	3,000,000	2,941,906		2,743			3.900	4.073	FA	48,750	117,000	03/30/2017.	02/01/2035.
31428X BS 4	FEDEX CORP			1,2	2FE	2,227,880	109.165	2,183,300	2,000,000	2,227,025		(855)			4.950	4.256	AO	20,350		10/16/2019.	10/17/2048.
316773 CH 1	FIFTH THIRD BANCORP				2FE	7,460,890	152.654	7,632,700	5,000,000	7,236,684		(77,519)			8.250	4.590	MS	137,500	412,500	10/10/2017.	03/01/2038.
338915 AM 3	BANK OF AMERICA CORP				2FE	102,250	123.521	123,521	100,000	101,298		(111)			6.700	6.499	JJ	3,089	6,700	12/17/2007.	07/15/2028.
343412 AF 9	FLUOR CORP			1,2	2FE	3,012,510	100.664	3,019,920	3,000,000	3,012,283		(227)			4.250	4.192	MS	37,542		10/09/2019.	09/15/2028.
345370 BJ 8	FORD MOTOR COMPANY				3FE	99,411	111.128	111,128	100,000	99,880		51			8.875	8.940	JJ	4,092	8,875	11/04/2004.	01/15/2022.
345370 BP 4	FORD MOTOR COMPANY				3FE	899,757	116.233	1,051,909	905,000	902,542		279			7.500	7.553	FA	28,281	67,875	11/04/2004.	08/01/2026.
345370 CQ 1	FORD MOTOR CO				2FE	2,019,580	88.644	1,772,880	2,000,000	2,018,106		(430)			4.750	4.685	JJ	43,806	95,000	04/01/2016.	01/15/2043.
345370 CR 9	FORD MOTOR CO			2	3FE	1,009,860	103.312	1,033,120	1,000,000	1,007,308		(921)			4.346	4.220	JD	2,777	43,460	01/30/2017.	12/08/2026.
361448 AY 9	GATX CORP			1,2	2FE	2,778,960	101.775	3,053,250	3,000,000	2,814,250		23,390			3.250	4.324	MS	28,708	97,500	06/22/2018.	09/15/2026.
361582 AD 1	GEICO CORPORATION				1FE	3,565,920	117.217	3,516,510	3,000,000	3,152,648		(37,893)			7.350	5.740	JJ	101,675	220,500	10/14/2003.	07/15/2023.
36158F AD 2	SWISS RE SOLUTIONS HOLDING CORP			1	1FE	487,225	137.616	688,080	500,000	491,258		519			7.750	8.000	JD	1,722	38,750	01/30/2009.	06/15/2030.
362311 AH 5	VERIZON CALIFORNIA INC				5FE	50,648	106.125	47,756	45,000	47,904		(310)			6.750	5.667	MN	388	3,038	04/10/2012.	05/15/2027.
362320 AT 0	GTE CORPORATION				2FE	11,496	111.119	11,112	10,000	10,278		(138)			8.750	7.102	MN	146	875	06/26/2009.	11/01/2021.
362337 AK 3	FRONTIER NORTH INC				5FE	456,045	92.284	415,278	450,000	453,168		(289)			6.730	6.616	FA	11,441	30,285	11/15/2004.	02/15/2028.
369622 SM 8	GENERAL ELECTRIC CAPITAL CORP				2FE	173,432	103.148	154,722	150,000	156,016		(5,322)			5.300	1.643	FA	3,092	7,950	08/30/2016.	02/11/2021.
36962G 3P 7	GENERAL ELECTRIC CAPITAL CORP				2FE	3,636,420	121.163	3,634,890	3,000,000	3,540,685		(19,284)			5.875	4.415	JJ	81,760	176,250	07/17/2014.	01/14/2038.
36962G 4Y 7	GENERAL ELECTRIC CO				2FE	562,150	102.250	511,250	500,000	515,146		(14,665)			4.625	1.608	JJ	11,177	23,125	09/26/2016.	01/07/2021.
36962G 6F 6	GENERAL ELECTRIC CAPITAL CORPORATION				2FE	150,000	102.215	153,323	150,000	150,000					3.150	3.149	MS	1,496	4,725	05/31/2013.	09/07/2022.
36966R 5Z 5	GENERAL ELECTRIC CAPITAL CORPORATION				2FE	68,230	106.813	65,156	61,000	61,000					5.500	5.498	MS	988	3,355	04/23/2012.	03/15/2023.
36966T HE 5	GENERAL ELECTRIC CAPITAL CORP				2FE	50,000	94.174	47,087	50,000	50,000					3.550	3.545	JD	79	1,775	12/15/2012.	12/15/2032.
36966T KP 6	GENERAL ELECTRIC CAPITAL CORP			2	2FE	100,000	98.783	98,783	100,000	100,000					4.125	4.125	MN	527	4,125	05/23/2014.	05/15/2034.
370334 BJ 2	GENERAL MILLS INC			1	2FE	4,668,400	123.674	4,946,960	4,000,000	4,589,629		(17,681)			5.400	4.308	JD	9,600	216,000	03/06/2015.	06/15/2040.
37045V AK 6	GENERAL MOTORS CO			1,2	2FE	3,503,400	117.977	3,539,310	3,000,000	3,455,000		(18,308)			6.600	5.180	AO	49,500	198,000	03/13/2017.	04/01/2036.
370ESC AU 9	GENERAL MOTORS CORP ESCROW				6Z	0	0.001	3	300,000						7.700		N/A			11/04/2011.	04/15/2049.
370ESC AV 7	ESCROW GENL MTRS 8100 *24JN15				6Z	1	0.001	6	600,000	1					8.100		N/A			11/04/2011.	06/15/2024.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
373298 BU 1	GEORGIA-PACIFIC CORPORATION			1	1FE	5,773,440	155.309	6,212,360	4,000,000	5,432,422		(93,010)			8.875	4.760	MN	45,361	355,000	01/29/2016.	05/15/2031.
375558 BF 9	GILEAD SCIENCES INC			1,2	1FE	102,200	107.615	107,615	100,000	100,000					3.650	3.649	MS	1,217	3,650	11/09/2015.	03/01/2026.
375558 BJ 1	GILEAD SCIENCES INC			1,2	1FE	2,938,800	110.641	3,319,230	3,000,000	2,945,623		2,222			4.000	4.152	MS	40,000	120,000	11/17/2016.	09/01/2036.
377372 AJ 6	GLAXOSMITHKLINE CAPITAL INC			1	1FE	100,338	116.088	116,088	100,000	100,304		(8)			4.200	4.179	MS	1,202	4,200	07/22/2014.	03/18/2043.
38141G CU 6	GOLDMAN SACHS GROUP, INC. (THE)			1	1FE	330,435	135.188	439,361	325,000	328,636		(178)			6.125	6.001	FA	7,520	19,906	11/04/2004.	02/15/2033.
38141G ES 9	GOLDMAN SACHS GROUP INC			1	2FE	489,822	119.438	615,106	515,000	514,927		8			5.950	5.952	JJ	14,130	30,643	09/28/2009.	01/15/2027.
38141G GM 0	GOLDMAN SACHS GROUP INC				1FE	2,662,600	139.873	2,797,460	2,000,000	2,604,788		(17,790)			6.250	4.095	FA	52,083	125,000	08/02/2016.	02/01/2041.
38143Y AC 7	GOLDMAN SACHS GROUP INC			1	2FE	2,548,140	133.297	2,665,940	2,000,000	2,498,204		(20,645)			6.450	4.310	MN	21,500	129,000	07/05/2017.	05/01/2036.
404119 BY 4	HCA INC			1,2	2FE	2,239,880	110.705	2,214,100	2,000,000	2,239,291		(589)			5.125	4.203	JD	4,556	52,104	12/03/2019.	06/15/2039.
40414L AE 9	HCP INC			1,2	2FE	2,441,680	140.775	2,815,500	2,000,000	2,409,217		(11,006)			6.750	5.129	FA	56,250	135,000	11/02/2016.	02/01/2041.
40414L AG 4	HCP INC			1,2	2FE	50,100	102.355	51,178	50,000	50,037		(14)			3.150	3.118	FA	656	1,575	04/20/2015.	08/01/2022.
406216 AY 7	HALLIBURTON CO			1	2FE	6,047,320	144.277	5,771,080	4,000,000	5,709,767		(54,616)			7.450	4.231	MS	87,744	298,000	01/15/2013.	09/15/2039.
41163G AF 8	HARCOURT GENERAL, INC			1	2FE	3,475,500	117.671	3,530,130	3,000,000	3,224,393		(22,813)			7.200	5.960	FA	90,000	216,000	02/20/2003.	08/01/2027.
412822 AE 8	HARLEY-DAVIDSON INC			1,2	2FE	2,015,820	103.542	2,070,840	2,000,000	2,015,729		(91)			4.625	4.572	JJ	39,313	46,250	06/19/2019.	07/28/2045.
416592 AC 7	HARTFORD LIFE, INC			1	3FE	2,170,390	111.308	2,226,160	2,000,000	2,083,246		(8,287)			7.650	6.926	JD	6,800	153,000	08/26/2002.	06/15/2027.
418056 AS 6	HASBRO INC			1	2FE	4,117,212	116.049	3,829,617	3,300,000	4,049,403		(22,059)			6.350	4.610	MS	61,701	209,550	10/11/2016.	03/15/2040.
423074 AF 0	KRAFT HEINZ FOODS CO				2FE	2,257,440	119.330	2,386,600	2,000,000	2,133,396		(12,022)			6.375	5.390	JJ	58,792	127,500	08/10/2005.	07/15/2028.
42307T AG 3	KRAFT HEINZ FOODS CO			1	2FE	4,045,005	125.847	5,033,880	4,000,000	4,026,155		(1,729)			6.750	6.660	MS	79,500	270,000	11/26/2003.	03/15/2032.
427866 AE 8	HERSHEY FOODS CORPORATION				1FE	6,639,428	107.069	5,275,290	4,927,000	5,150,849		(190,246)			8.800	4.596	FA	163,795	433,576	08/02/2010.	02/15/2021.
427866 AL 2	HERSHEY FOODS CORPORATION				1FE	3,143,052	130.720	3,501,989	2,679,000	2,915,879		(24,171)			7.200	5.750	FA	72,869	192,888	12/08/2009.	08/15/2027.
428040 BJ 7	HERTZ CORPORATION (THE)				4FE	697,224	100.750	705,250	700,000	698,670		120			7.000	7.031	JJ	22,594	49,000	05/13/1998.	01/15/2028.
428236 BF 9	HP INC			1	2FE	41,452	101.452	40,581	40,000	40,175		(185)			3.750	3.261	JD	125	1,500	05/02/2012.	12/01/2020.
428236 BQ 5	HP INC			1	2FE	5,111,550	103.752	5,187,600	5,000,000	5,022,554		(12,454)			4.375	4.098	MS	64,410	218,750	09/26/2011.	09/15/2021.
428236 BX 0	HP INC			1	2FE	19,655	104.465	20,893	20,000	19,895		36			4.050	4.258	MS	239	810	05/29/2012.	09/15/2022.
42824C AY 5	HEWLETT PACKARD ENTERPRISE CO			1,2	2FE	3,208,440	120.285	3,608,550	3,000,000	3,206,248		(2,192)			6.350	5.826	AO	40,217	95,250	05/02/2019.	10/15/2045.
431116 AC 6	HIGHMARK INC			1	1FE	3,770,340	123.034	3,691,020	3,000,000	3,769,195		(1,145)			6.125	4.282	MN	23,479		12/11/2019.	05/15/2041.
431571 AB 4	HILLENBRAND INC			1,2	2FE	2,044,280	104.576	2,091,520	2,000,000	2,043,113		(1,167)			4.500	4.121	MS	24,000		10/16/2019.	09/15/2026.
437076 AS 1	HOME DEPOT INC			1	1FE	5,382,320	137.913	5,516,520	4,000,000	5,082,622		(45,158)			5.875	3.710	JD	9,792	235,000	07/20/2012.	12/16/2036.
437076 BG 6	HOME DEPOT INC			1,2	1FE	520,700	102.016	510,080	500,000	508,925		(3,709)			2.625	1.840	JD	1,094	13,125	09/26/2016.	06/01/2022.
438516 AT 3	HONEYWELL INTERNATIONAL INC			1	1FE	5,347,752	134.816	5,724,287	4,246,000	5,126,283		(34,894)			5.700	4.019	MS	71,262	242,022	07/17/2014.	03/15/2037.
44106M AW 2	HOSPITALITY PROPERTIES TRUST			1,2	2FE	2,105,600	103.687	2,073,740	2,000,000	2,080,385		(10,311)			4.950	4.247	FA	37,400	99,000	06/05/2017.	02/15/2027.
44107T AV 8	HOST HOTELS & RESORTS LP			1,2	2FE	1,932,900	107.071	2,141,420	2,000,000	1,943,822		8,875			4.000	4.588	JD	3,556	80,000	10/09/2018.	06/15/2025.
446413 AH 9	HUNTINGTON INGALLS INDUSTRIES INC			1,2	2FE	1,742,500	104.791	1,781,447	1,700,000	1,737,637		(4,863)			5.000	4.566	MN	10,861	85,000	02/01/2019.	11/15/2025.
448579 AG 7	HYATT HOTELS CORP			1,2	2FE	2,981,760	108.529	3,255,870	3,000,000	2,983,902		1,581			4.375	4.450	MS	38,646	141,823	09/14/2018.	09/15/2028.
451713 AA 9	RICOH USA INC			1	3Z	486,875	105.325	526,625	500,000	494,875		679			6.750	6.964	JD	2,813	33,750	06/08/1998.	12/01/2025.
452308 AR 0	ILLINOIS TOOL WORKS INC			1,2	1FE	154,500	115.634	173,451	150,000	153,988		(114)			3.900	3.723	MS	1,950	5,850	02/19/2015.	09/01/2042.
456866 AG 7	INGERSOLL-RAND COMPANY				2FE	1,719,847	109.220	1,543,279	1,413,000	1,456,779		(24,693)			9.000	6.946	FA	48,042	127,170	02/11/2002.	08/15/2021.
45780D AP 7	INSTITUTE FOR ADVANCED STUDY			1	1FE	201,500	88.509	177,018	200,000	200,829		(106)			3.237	3.170	JD	540	6,474	01/14/2013.	12/01/2026.
458140 AN 0	INTEL CORP			1	1FE	5,288,300	116.521	6,059,092	5,200,000	5,264,560		(3,779)			4.000	3.877	JD	9,244	208,000	02/08/2013.	12/15/2032.
459200 AM 3	INTERNATIONAL BUSINESS MACHINES CORPORAT			1	1FE	5,369,852	124.589	5,849,454	4,695,000	4,959,635		(37,132)			7.000	5.844	AO	55,688	328,650	07/18/2003.	10/30/2025.
459200 HF 1	INTERNATIONAL BUSINESS MACHINES CORP			1	1FE	99,650	110.450	110,450	100,000	99,700		8			4.000	4.020	JD	122	4,000	06/03/2013.	06/20/2042.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
460146 CF 8	INTERNATIONAL PAPER CO.			1	2FE	2,729,720	138.448	2,768,960	2,000,000	2,666,570		(19,930)			7.300	4.701	MN	18,656	146,000	08/31/2016.	11/15/2039.
460146 CH 4	INTERNATIONAL PAPER CO.			1,2	2FE	1,921,399	124.720	2,126,476	1,705,000	1,902,450		(5,010)			6.000	5.104	MN	13,072	102,300	10/27/2015.	11/15/2041.
460146 CM 3	INTERNATIONAL PAPER CO.			1,2	2FE	1,397,193	117.617	1,617,234	1,375,000	1,394,124		(832)			5.000	4.869	MS	20,243	68,750	10/26/2015.	09/15/2035.
46625H HS 2	JPMORGAN CHASE & CO.				1FE	43,032	101.387	40,555	40,000	40,233		(409)			4.400	3.334	JJ	777	1,760	05/15/2012.	07/22/2020.
46625H JD 3	JPMORGAN CHASE & CO.				1FE	3,153,150	104.998	3,149,940	3,000,000	3,037,119		(16,972)			4.500	3.870	JJ	58,875	135,000	03/26/2012.	01/24/2022.
478165 AF 0	S C JOHNSON & SON INC.				1FE	233,050	126.861	317,153	250,000	237,839		582			5.750	6.300	FA	5,431	14,375	01/16/2009.	02/15/2033.
478165 AG 8	S C JOHNSON & SON INC.			1	1FE	2,296,858	116.600	2,407,790	2,065,000	2,269,974		(6,208)			4.800	4.084	MS	33,040	99,120	05/05/2015.	09/01/2040.
478366 BA 4	JOHNSON CONTROLS INC.		C	1,2	2	33,625	103.316	32,028	31,000	31,562		(325)			3.750	2.632	JD	97	1,163	01/11/2013.	12/01/2021.
478366 BB 2	JOHNSON CONTROLS INC.		C	1,2	2FE	1,711,100	110.355	1,760,162	1,595,000	1,701,586		(2,820)			5.250	4.749	JD	6,978	83,738	05/02/2016.	12/01/2041.
48203R AD 6	JUNIPER NETWORKS INC.			1	2FE	2,087,700	116.325	2,326,500	2,000,000	2,086,223		(1,477)			5.950	5.600	MS	35,039	59,500	04/03/2019.	03/15/2041.
487836 AT 5	KELLOGG COMPANY			1	2FE	7,495,200	139.684	8,381,040	6,000,000	6,994,016		(62,513)			7.450	5.459	AO	111,750	447,000	11/12/2009.	04/01/2031.
487836 BD 9	KELLOGG CO.			1	2FE	126,492	101.851	129,351	127,000	126,942		58			4.000	4.049	JD	226	5,080	01/31/2011.	12/15/2020.
49271V AC 4	KEURIG DR PEPPER INC.			1,2	2FE	1,998,640	118.177	2,363,540	2,000,000	1,998,846		206			4.985	4.990	MN	9,970	99,700	03/19/2019.	05/25/2038.
494368 BC 6	KIMBERLY-CLARK CORP.			1	1FE	5,771,080	147.122	5,884,880	4,000,000	5,402,331		(54,870)			6.625	3.860	FA	110,417	265,000	05/24/2012.	08/01/2037.
494550 BC 9	KINDER MORGAN ENERGY PARTNERS LP			1	2FE	30,142	104.106	26,027	25,000	25,790		(655)			5.800	3.018	MS	483	1,450	09/26/2012.	03/01/2021.
494550 BD 7	KINDER MORGAN ENERGY PARTNERS LP			1	2FE	2,383,220	126.971	2,539,420	2,000,000	2,376,427		(6,793)			6.500	4.987	MS	43,333	65,000	05/15/2019.	09/01/2039.
49456B AP 6	KINDER MORGAN INC.			1,2	2FE	1,972,080	109.059	2,181,180	2,000,000	1,976,282		2,355			4.300	4.475	MS	28,667	86,000	03/13/2018.	03/01/2028.
499040 AL 7	MCCLATCHY CO.			1	6FE	3,448,292	41.000	1,286,170	3,137,000	554,678		22,125			6.875	44.245	MS	63,502	215,669	07/18/2003.	03/15/2029.
500255 AF 1	KOHL'S CORPORATION			1	2FE	3,665,780	111.449	3,454,919	3,100,000	3,406,712		(23,865)			7.250	5.866	JD	18,729	224,750	05/15/2008.	06/01/2029.
50075N AC 8	MONDELEZ INTERNATIONAL INC.				2FE	3,291,270	127.690	3,830,700	3,000,000	3,178,095		(10,227)			6.500	5.800	MN	32,500	195,000	03/24/2003.	11/01/2031.
50076Q AU 0	KRAFT FOODS GROUP INC.				2FE	58,940	100.290	50,145	50,000	50,160		(1,463)			5.375	2.388	FA	1,053	2,688	08/09/2013.	02/10/2020.
501044 BV 2	THE KROGER CO.			1	2FE	1,364,220	137.442	1,374,420	1,000,000	1,283,080		(22,928)			8.000	4.386	MS	23,556	80,000	04/01/2016.	09/15/2029.
501044 BZ 3	THE KROGER CO.			1	2FE	1,369,222	138.431	1,439,682	1,040,000	1,301,404		(17,368)			7.500	4.611	AO	19,500	78,000	10/26/2015.	04/01/2031.
501044 CN 9	THE KROGER CO.			1,2	2FE	2,222,920	116.323	2,326,460	2,000,000	2,221,104		(1,816)			5.400	4.553	JJ	49,800		09/16/2019.	07/15/2040.
501044 DB 4	KROGER CO.			1,2	2FE	514,870	100.623	503,115	500,000	503,630		(3,557)			2.600	1.865	FA	5,417	13,000	09/26/2016.	02/01/2021.
521865 AY 1	LEAR CORP.			1,2	2FE	1,913,031	100.982	2,024,689	2,005,000	1,926,882		8,340			3.800	4.402	MS	22,434	76,190	04/26/2018.	09/15/2027.
521865 AZ 8	LEAR CORP.			1,2	2FE	998,840	103.704	1,037,040	1,000,000	998,960		120			5.250	5.257	MN	6,708	28,292	07/29/2019.	05/15/2049.
524901 AR 6	LEGG MASON INC.			1	2FE	1,594,665	113.443	1,701,645	1,500,000	1,593,518		(1,147)			5.625	5.169	JJ	38,906	42,188	05/02/2019.	01/15/2044.
524901 AV 7	LEGG MASON INC.			1	2FE	2,067,940	109.454	2,189,080	2,000,000	2,057,428		(7,933)			4.750	4.219	MS	27,972	95,000	08/29/2018.	03/15/2026.
529043 AD 3	LEXINGTON REALTY TRUST			1,2	2FE	983,810	104.003	1,040,030	1,000,000	987,088		2,548			4.400	4.725	JD	1,956	44,000	09/21/2018.	06/15/2024.
53227J AA 2	LIFE STORAGE LP			1,2	2FE	2,898,300	105.450	3,163,500	3,000,000	2,913,504		8,943			3.875	4.307	JD	5,167	116,250	04/13/2018.	12/15/2027.
532457 AZ 1	ELI LILLY AND CO.			1	1FE	115,188	120.720	144,864	120,000	117,506		271			5.500	5.858	MS	1,943	6,600	09/25/2008.	03/15/2027.
534187 BC 2	LINCOLN NATIONAL CORP.			1	2FE	32,264	104.237	31,271	30,000	30,592		(255)			4.200	3.264	MS	371	1,260	10/09/2012.	03/15/2022.
539830 AR 0	LOCKHEED MARTIN CORP.			1	1FE	2,239,826	136.871	2,489,683	1,819,000	2,180,007		(14,337)			6.150	4.451	MS	37,290	111,869	07/07/2015.	09/01/2036.
548661 AH 0	LOWE'S COMPANIES, INC.				2FE	1,170,820	127.338	1,273,380	1,000,000	1,095,994		(9,200)			6.875	5.399	FA	25,972	68,750	09/08/2009.	02/15/2028.
548661 AK 3	LOWE'S COMPANIES, INC.				2FE	1,484,329	127.409	1,783,726	1,400,000	1,450,719		(4,160)			6.500	5.974	MS	26,794	91,000	09/08/2009.	03/15/2029.
548661 CP 0	LOWES CO INC.			1	2FE	2,682,880	132.479	2,649,580	2,000,000	2,552,218		(20,250)			6.650	4.390	MS	39,161	133,000	08/20/2012.	09/15/2037.
54866N BP 3	LOWE'S COMPANIES, INC.				2FE	4,787,240	126.505	5,060,200	4,000,000	4,377,617		(38,403)			7.200	5.663	MS	96,000	288,000	10/29/2004.	09/01/2027.
55262C AE 0	MBIA INC.				4FE	502,500	103.750	518,750	500,000	501,011		(133)			7.000	6.958	JD	1,556	35,000	11/10/1998.	12/15/2025.
55262C AF 7	MBIA INC.				4FE	1,047,755	99.409	944,386	950,000	1,002,564		(4,493)			6.625	5.809	AO	15,734	62,938	08/11/2005.	10/01/2028.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
55336V AL 4	MPLX LP			1,2	2FE	2,263,300	107.986	2,159,720	2,000,000	2,261,922		(1,378)			5.200	4.364	MS	34,667		09/20/2019	03/01/2047
55616X AL 1	MACYS RETAIL HOLDINGS INC			1,2	2FE	97,777	101.011	101,011	100,000	98,786		247			3.625	3.927	JD	302	3,625	09/03/2015	06/01/2024
55616X AM 9	MACY'S RETAIL HOLDINGS INC			1,2	2FE	1,836,880	95.169	1,903,380	2,000,000	1,855,697		6,252			4.500	5.200	JD	4,000	90,000	11/02/2016	12/15/2034
56585A AB 8	MARATHON PETROLEUM CORP			1	2FE	257,750	103.543	258,858	250,000	250,000					5.125	5.122	MS	4,271	12,813	03/16/2011	03/01/2021
56585A AF 9	MARATHON PETROLEUM CORP			1,2	2FE	3,396,810	129.784	3,893,520	3,000,000	3,368,202		(9,386)			6.500	5.499	MS	65,000	195,000	09/12/2016	03/01/2041
571903 AK 9	MARRIOTT INTERNATIONAL INC			1,2	2FE	23,728	102.784	25,696	25,000	24,577		146			3.250	3.917	MS	239	813	07/23/2013	09/15/2022
571903 AX 1	STARWOOD HOTELS & RESORTS WORLDWIDE INC			1,2	2FE	3,009,720	110.234	3,307,020	3,000,000	3,009,087		(447)			4.500	4.471	AO	33,750	135,000	04/27/2018	10/01/2034
573284 AQ 9	MARTIN MARIETTA MATERIALS INC			1,2	2FE	1,882,980	102.337	2,046,740	2,000,000	1,901,349		11,107			3.450	4.232	JD	5,750	69,000	04/26/2018	06/01/2027
574599 BJ 4	MASCO CORP			1,2	2FE	3,005,490	108.904	3,267,120	3,000,000	3,004,812		(667)			4.450	4.415	AO	33,375	133,500	12/11/2018	04/01/2025
577778 BH 5	MACYS RETAIL HOLDINGS INC			1	2FE	203,186	114.282	228,564	200,000	201,766		(146)			6.700	6.565	MS	3,946	13,400	11/04/2004	09/15/2028
58013M EC 4	MCDONALDS CORPORATION			1	2FE	6,683,350	135.706	6,785,300	5,000,000	6,343,001		(50,163)			6.300	4.150	AO	66,500	315,000	03/26/2012	10/15/2037
58013M EM 2	MCDONALDS CORP			1	2FE	81,262	101.430	81,144	80,000	80,453		(214)			2.625	2.339	JJ	968	2,100	02/05/2016	01/15/2022
58155Q AE 3	MCKESSON CORP			1,2	2FE	2,328,240	122.736	2,454,720	2,000,000	2,303,942		(8,412)			6.000	4.829	MS	40,000	120,000	12/05/2016	03/01/2041
58933Y AS 4	MERCK & CO INC			1	1FE	509,655	99.977	499,885	500,000	500,317		(2,904)			1.850	1.263	FA	3,623	9,250	09/26/2016	02/10/2020
59023V AA 8	BANK OF AMERICA CORP			1	2FE	2,884,620	157.496	3,149,920	2,000,000	2,800,033		(27,457)			7.750	4.521	MN	20,236	155,000	10/12/2016	05/14/2038
59156R AJ 7	METLIFE INC			1	1FE	1,266,940	142.958	1,429,580	1,000,000	1,227,573		(11,201)			6.375	4.251	JD	2,833	63,750	04/18/2016	06/15/2034
59156R BF 4	METLIFE INC			1	1FE	100,000	103.326	103,326	100,000	100,000					3.048	3.048	MJSD	135	3,048	02/08/2013	12/15/2022
594918 AD 6	MICROSOFT CORP				1FE	4,904,640	133.903	5,356,120	4,000,000	4,745,554		(25,480)			5.200	3.830	JD	17,333	208,000	01/15/2013	06/01/2039
594918 AU 8	MICROSOFT CORP			1,2	1FE	142,625	112.249	168,374	150,000	143,481		165			3.750	4.039	MN	938	5,625	04/21/2014	05/01/2043
594918 BC 7	MICROSOFT CORP			1,2	1FE	99,000	110.100	110,100	100,000	99,184		40			3.500	3.570	FA	1,351	3,500	02/19/2015	02/12/2035
595112 BQ 5	MICRON TECHNOLOGY INC			1,2	2FE	2,091,700	110.154	2,203,080	2,000,000	2,089,360		(2,340)			4.663	4.108	FA	43,780		08/27/2019	02/15/2030
595620 AB 1	MIDAMERICAN ENERGY COMPANY			1	1FE	1,843,260	139.782	2,599,945	1,860,000	1,849,232		565			6.750	6.821	JD	349	125,550	10/25/2002	12/30/2031
59562H AJ 7	MIDAMERICAN FUNDING LLC			1	1FE	970,000	131.775	1,317,750	1,000,000	983,395		1,243			6.927	7.177	MS	23,090	69,270	11/27/2001	03/01/2029
605417 BZ 6	MISSISSIPPI POWER CO			1	2FE	48,845	107.435	53,718	50,000	48,974		27			4.250	4.396	MS	626	2,125	09/18/2014	03/15/2042
60871R AD 2	MOLSON COORS BREWING CO			1	2FE	3,347,220	109.265	3,277,950	3,000,000	3,326,937		(8,646)			5.000	4.240	MN	25,000	150,000	07/28/2017	05/01/2042
617446 7X 1	MORGAN STANLEY				2FE	2,079,420	112.632	2,252,640	2,000,000	2,067,173		(9,794)			5.000	4.348	MN	10,278	100,000	09/21/2018	11/24/2025
61760L CC 7	MORGAN STANLEY				1FE	100,000	107.214	107,214	100,000	100,000					4.150	4.149	JJ	1,741	4,150	01/31/2013	01/31/2028
61945C AD 5	MOSAIC CO			1,2	2FE	4,165,224	113.476	4,198,612	3,700,000	4,145,235		(11,112)			5.450	4.258	MN	25,766	109,000	12/05/2019	11/15/2033
620076 AH 2	MOTOROLA, INC				2FE	196,793	121.231	242,462	200,000	198,667		194			7.500	7.654	MN	1,917	15,000	11/04/2004	05/15/2025
620076 BB 4	MOTOROLA SOLUTIONS INC			1	2FE	99,918	103.396	103,396	100,000	99,962		15			3.750	3.767	MN	479	3,750	06/28/2012	05/15/2022
626717 AA 0	MURPHY OIL CORPORATION			1	3FE	2,588,429	109.534	2,853,361	2,605,000	2,595,845		661			7.050	7.102	MN	30,609	183,653	04/30/2002	05/01/2029
631103 AG 3	NASDAQ INC			1,2	2FE	1,930,260	107.121	2,142,420	2,000,000	1,942,412		7,518			3.850	4.364	JD	214	77,000	05/14/2018	06/30/2026
636180 BL 4	NATIONAL FUEL GAS CO			1,2	2FE	147,977	103.228	154,842	150,000	149,235		222			3.750	3.923	MS	1,875	5,625	10/22/2013	03/01/2023
636180 BN 0	NATIONAL FUEL GAS CO			1,2	2FE	1,933,440	103.586	2,071,720	2,000,000	1,944,028		5,981			3.950	4.382	MS	23,261	79,000	03/13/2018	09/15/2027
63743F VP 8	NATIONAL RURAL UTILITIES COOPERATIVE FIN				1FE	100,000	103.883	103,883	100,000	100,000					3.500	3.500	MON	156	3,500	02/21/2015	08/15/2029
63946B AH 3	NBCUNIVERSAL MEDIA LLC			1	1FE	30,473	102.796	30,839	30,000	30,158		(49)			2.875	2.694	JJ	398	863	01/11/2013	01/15/2023
64128X AE 0	NEUBERGER BERMAN GROUP LLC			1,2	2FE	483,670	102.742	516,792	503,000	483,906		237			4.875	5.145	AO	5,177	12,261	06/11/2019	04/15/2045
651229 AW 6	NEWELL RUBBERMAID INC			1,2	3FE	1,955,620	104.259	2,085,180	2,000,000	1,964,226		4,846			4.200	4.772	AO	21,000	84,000	03/13/2018	04/01/2026
651639 AM 8	NEWMONT MINING CORP			1	2FE	5,137,814	132.551	5,557,863	4,193,000	5,071,506		(26,906)			6.250	4.618	AO	65,516	262,063	10/10/2017	10/01/2039
654106 AD 5	NIKE INC			1,2	1FE	103,500	108.413	108,413	100,000	103,107		(88)			3.625	3.428	MN	604	3,625	03/26/2015	05/01/2043
655664 AH 3	NORDSTROM, INC				2FE	2,210,900	120.267	2,405,340	2,000,000	2,179,468		(16,825)			6.950	5.572	MS	40,928	139,000	01/26/2018	03/15/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
655844 AW 8	NORFOLK SOUTHERN CORP.			1	2FE	282,726	116.370	323,509	278,000	278,000					5.590	5.590	MN	1,899	15,540	12/18/2009.	05/17/2025.
655844 BP 2	NORFOLK SOUTHERN CORP.			1,2	2FE	104,198	106.115	106,115	100,000	101,827		(444)			3.850	3.333	JJ	1,775	3,850	03/04/2014.	01/15/2024.
655855 FB 5	SOUTHERN RAILWAY CO.				2FE	4,749,420	154.710	4,641,300	3,000,000	4,652,155		(41,141)			7.875	4.166	MN	30,188	236,250	07/27/2017.	05/15/2043.
66765R AZ 9	NORTHWEST NATURAL GAS COMPANY				1FE	4,571,720	125.321	5,012,840	4,000,000	4,316,818		(31,592)			6.650	5.400	JD	22,167	266,000	10/23/2009.	11/10/2027.
674599 BM 6	OCCIDENTAL PETROLEUM CORPORATION			1	2FE	628,110	123.653	618,265	500,000	564,624		(6,113)			7.200	5.249	AO	9,000	36,000	08/24/2005.	04/01/2028.
674599 BT 1	OCCIDENTAL PETROLEUM CORPORATION			1	2FE	2,820,400	135.887	2,717,740	2,000,000	2,441,408		(36,678)			8.450	5.359	FA	63,844	169,000	08/10/2005.	02/15/2029.
674599 CX 1	OCCIDENTAL PETROLEUM CORP.			1,2	2FE	2,036,020	101.886	2,037,720	2,000,000	2,035,837		(183)			4.300	4.163	FA	34,161		10/10/2019.	08/15/2039.
680223 AK 0	OLD REPUBLIC INTERNATIONAL CORP.			1,2	2FE	2,898,240	105.385	3,161,550	3,000,000	2,915,078		10,786			3.875	4.370	FA	40,365	116,250	06/06/2018.	08/26/2026.
681919 AZ 9	OMNICOM GROUP INC.			1	2FE	98,205	103.577	103,577	100,000	99,450		221			3.625	3.874	MN	604	3,625	10/22/2013.	05/01/2022.
681919 BA 3	OMNICOM GROUP INC.			1,2	2FE	50,548	105.670	52,835	50,000	50,286		(56)			3.650	3.515	MN	304	1,825	12/09/2014.	11/01/2024.
681936 BF 6	OMEGA HEALTHCARE INVESTORS INC.			1,2	2FE	1,930,120	107.933	2,158,660	2,000,000	1,942,189		6,470			4.500	4.980	AO	22,500	90,000	02/09/2018.	04/01/2027.
68217F AA 0	OMNICOM GROUP INC.			1,2	2FE	1,891,480	105.345	2,106,900	2,000,000	1,906,835		12,569			3.600	4.458	AO	15,200	72,000	10/09/2018.	04/15/2026.
68268N AG 8	ONEOK PARTNERS LP.			1,2	2FE	1,162,699	120.331	1,169,617	972,000	1,160,472		(2,227)			6.125	4.651	FA	24,806		08/02/2019.	02/01/2041.
68389X AK 1	ORACLE CORP.			1	1FE	2,945,250	100.975	3,029,250	3,000,000	2,996,293		6,682			3.875	4.110	JJ	53,604	116,250	02/08/2011.	07/15/2020.
68389X AV 7	ORACLE CORP.			1,2	1FE	102,750	116.942	116,942	100,000	102,190		(114)			4.300	4.093	JJ	2,066	4,300	07/22/2014.	07/08/2034.
68389X BD 6	ORACLE CORP.			1,2	1FE	94,100	106.548	106,548	100,000	95,518		347			3.250	3.776	MN	415	3,250	09/03/2015.	05/15/2030.
690742 AG 6	OWENS CORNING			1,2	2FE	1,705,100	94.822	1,896,440	2,000,000	1,707,635		2,535			4.300	5.317	JJ	39,656	43,000	06/19/2019.	07/15/2047.
693476 BJ 1	PNC FUNDING CORP.				1FE	5,048,650	100.282	5,014,100	5,000,000	5,000,643		(6,116)			5.125	4.997	FA	101,788	256,250	02/10/2010.	02/08/2020.
693506 AQ 0	PPG INDUSTRIES INC.				1FE	4,997,057	108.283	4,545,720	4,198,000	4,294,405		(66,690)			9.000	7.160	MN	62,970	377,820	02/25/2002.	05/01/2021.
69362B AJ 1	PSEG POWER LLC			1	2FE	1,139,520	139.625	1,396,250	1,000,000	1,088,706		(4,872)			8.625	7.449	AO	18,208	86,250	08/23/2001.	04/15/2031.
694476 AD 4	PACIFIC LIFECORP.			1	1FE	2,235,080	116.369	2,327,380	2,000,000	2,223,038		(5,524)			5.125	4.354	JJ	42,993	102,500	10/02/2017.	01/30/2043.
70109H AJ 4	PARKER HANNIFIN CORP.			1	2FE	3,150,085	132.301	3,128,919	2,365,000	3,043,528		(24,542)			6.250	4.025	MN	18,887	147,813	05/05/2015.	05/15/2038.
70109H AK 1	PARKER HANNIFIN CORP.			1	2FE	100,000	103.737	103,737	100,000	100,000					3.500	3.499	MS	1,031	3,500	09/14/2010.	09/15/2022.
708696 BV 0	PENNSYLVANIA ELECTRIC CO.			1	2FE	1,849,365	129.590	1,943,850	1,500,000	1,825,497		(10,936)			6.150	4.434	AO	23,063	92,250	10/02/2017.	10/01/2038.
709599 AW 4	PENSKE TRUCK LEASING CO LP.			1,2	2FE	1,875,140	102.076	2,041,520	2,000,000	1,894,604		12,926			3.400	4.294	MN	8,689	68,000	06/22/2018.	11/15/2026.
713448 BR 8	PEPSICO INC.			1	1FE	258,125	101.126	252,815	250,000	250,823		(965)			3.125	2.722	MN	1,302	7,813	08/26/2011.	11/01/2020.
713448 CC 0	PEPSICO INC.			1	1FE	97,505	107.445	107,445	100,000	97,867		59			3.600	3.741	FA	1,380	3,600	04/10/2013.	08/13/2042.
713448 EC 8	PEPSI BOTTLING GROUP, INC. (THE)			1	1FE	4,809,420	135.763	5,430,520	4,000,000	4,422,870		(34,420)			7.000	5.514	MS	93,333	280,000	07/18/2003.	03/01/2029.
718172 AC 3	PHILIP MORRIS INTERNATIONAL INC.				1FE	3,883,470	138.134	4,144,020	3,000,000	3,809,460		(28,597)			6.375	4.245	MN	23,906	191,250	04/28/2017.	05/16/2038.
718172 AH 2	PHILIP MORRIS INTERNATIONAL INC.				1FE	549,310	100.572	502,860	500,000	503,369		(14,298)			4.500	1.591	MS	5,938	22,500	09/26/2016.	03/26/2020.
718172 AW 9	PHILIP MORRIS INTERNATIONAL INC.				1FE	96,680	107.355	107,355	100,000	97,041		73			4.125	4.329	MS	1,341	4,125	08/15/2014.	03/04/2043.
72018Q AD 3	PIEDMONT NATURAL GAS COMPANY, INC.				1FE	4,438,160	120.912	4,836,480	4,000,000	4,201,812		(28,168)			7.400	6.342	JJ	148,000	296,000	09/03/2008.	10/03/2025.
73755L AK 3	POTASH CORP OF SASKATCHEWAN INC.		C	1	2FE	4,566,736	115.547	4,279,861	3,704,000	4,462,699		(22,423)			5.625	4.150	JD	17,363	208,350	12/23/2014.	12/01/2040.
737679 DC 1	POTOMAC ELECTRIC POWER CO.			1	1FE	3,122,942	155.274	3,190,881	2,055,000	2,999,010		(31,625)			7.900	4.324	JD	7,215	162,345	10/28/2015.	12/15/2038.
740816 AL 7	PRESIDENT & FELLOWS OF HARVARD COLLEGE			1	1FE	194,424	107.668	215,336	200,000	195,333		181			3.619	3.801	AO	1,810	7,238	08/11/2014.	10/01/2037.
741503 AW 6	PRICELINE GROUP INC.			1,2	1FE	50,932	106.885	53,443	50,000	50,525		(95)			3.650	3.419	MS	537	1,825	06/01/2015.	03/15/2025.
742718 AV 1	PROCTER & GAMBLE COMPANY (THE)				1FE	4,295,430	144.926	4,347,780	3,000,000	3,825,873		(65,561)			8.000	4.500	AO	43,333	240,000	08/10/2011.	10/26/2029.
742718 CB 3	PROCTER & GAMBLE COMPANY (THE)			1	1FE	7,312,310	133.074	9,315,180	7,000,000	7,224,820		(10,738)			5.500	5.175	FA	160,417	385,000	10/23/2009.	02/01/2034.
743315 AJ 2	PROGRESSIVE CORPORATION (THE)			1	1FE	71,614	130.923	98,192	75,000	73,058		147			6.625	7.013	MS	1,656	4,969	11/04/2004.	03/01/2029.
74456Q BA 3	PUBLIC SERVICE ELECTRIC AND GAS CO.			1,2	1FE	94,500	106.901	106,901	100,000	95,141		130			3.650	3.977	MS	1,217	3,650	08/26/2014.	09/01/2042.
74531E AA 0	PUGET SOUND ENERGY, INC.			1	1FE	415,567	127.916	543,643	425,000	420,033		457			7.020	7.218	MS	8,785	29,835	11/04/2004.	12/01/2027.

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

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CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
747525 AF 0	QUALCOMM INC.			1,2	1FE	50,494	105.742	52,871	50,000	50,282		(49)			3.450	3.330	MN	196	1,725	06/01/2015.	05/20/2025.
747525 AJ 2	QUALCOMM INC.			1,2	1FE	3,162,750	118.810	3,564,300	3,000,000	3,140,198		(6,647)			4.650	4.224	MN	15,888	139,500	05/02/2016.	05/20/2035.
74834L AP 5	QUEST DIAGNOSTICS INC.			1	2FE	100,650	100.179	100,179	100,000	100,007		(83)			4.750	4.664	JJ	1,992	4,750	06/30/2010.	01/30/2020.
749685 AV 5	RPM INTERNATIONAL INC.			1,2	2FE	2,871,180	103.405	3,102,150	3,000,000	2,889,715		12,765			3.750	4.350	MS	33,125	112,500	07/17/2018.	03/15/2027.
749685 AW 3	RPM INTERNATIONAL INC.			1,2	2FE	1,950,120	98.073	1,961,460	2,000,000	1,950,326		206			4.250	4.405	JJ	39,194		11/07/2019.	01/15/2048.
755111 BT 7	RAYTHEON CO.			1	1FE	20,389	100.969	20,194	20,000	20,038		(47)			3.125	2.880	AO	132	625	09/07/2011.	10/15/2020.
758202 AK 1	RELX CAPITAL INC.			1	2FE	100,216	103.027	103,027	100,000	100,096		(35)			3.125	3.087	AO	660	3,125	03/14/2016.	10/15/2022.
7591EP AE 0	REGIONS FINANCIAL CORP.				2FE	2,407,950	143.104	2,575,872	1,800,000	2,371,410		(19,867)			7.375	4.730	JD	7,744	132,750	02/09/2018.	12/10/2037.
760759 AF 7	REPUBLIC SERVICES INC.			1	2FE	2,398,580	126.832	2,536,640	2,000,000	2,339,184		(15,202)			6.086	4.530	MS	35,840	121,720	10/26/2015.	03/15/2035.
773903 AB 5	ROCKWELL INTERNATIONAL CORPORATION.			1	1FE	1,733,255	125.417	1,881,255	1,500,000	1,611,456		(10,806)			6.700	5.539	JJ	46,342	100,500	10/17/2003.	01/15/2028.
773903 AE 9	ROCKWELL AUTOMATION INC.			1	1FE	1,513,184	136.631	1,598,583	1,170,000	1,466,384		(10,886)			6.250	4.220	JD	6,094	73,125	05/18/2015.	12/01/2037.
783549 AZ 1	RYDER SYSTEM, INC.			1	2FE	112,187	121.523	157,980	130,000	121,698		1,048			6.950	8.340	JD	753	9,035	11/04/2004.	12/01/2025.
797440 BH 6	SAN DIEGO GAS & ELECTRIC CO.			1	1FE	3,299,397	118.628	3,251,593	2,741,000	3,016,023		(36,630)			6.000	4.199	JD	13,705	164,460	11/24/2010.	06/01/2026.
797440 BJ 2	SAN DIEGO GAS & ELECTRIC CO.			1	1FE	1,692,945	125.680	1,885,200	1,500,000	1,651,956		(5,104)			6.125	5.240	MS	27,052	91,875	12/08/2009.	09/15/2037.
803111 AM 5	HILLSHIRE BRANDS CO.			1	2FE	3,742,850	115.802	4,053,070	3,500,000	3,653,999		(7,995)			6.125	5.639	MN	35,729	214,375	01/30/2004.	11/01/2032.
803111 AS 2	HILLSHIRE BRANDS CO.			1	2FE	53,088	101.139	50,570	50,000	50,294		(406)			4.100	3.247	MS	604	2,050	05/14/2012.	09/15/2020.
808513 AD 7	CHARLES SCHWAB CORP.			1	1FE	5,148,450	101.561	5,078,050	5,000,000	5,010,630		(18,512)			4.450	4.060	JJ	98,271	222,500	05/02/2011.	07/22/2020.
808626 AE 5	LEIDOS INC.			1	3FE	3,009,250	117.284	3,518,520	3,000,000	3,006,020		(303)			7.125	7.100	JJ	106,875	213,750	10/01/2002.	07/01/2032.
808626 AG 0	LEIDOS INC.			1	3FE	1,971,000	102.822	2,056,440	2,000,000	1,981,172		913			5.500	5.600	JJ	55,000	110,000	06/23/2003.	07/01/2033.
824348 AL 0	SHERWIN-WILLIAMS COMPANY (THE).			1	2FE	2,082,000	125.629	2,512,580	2,000,000	2,038,741		(4,098)			7.375	7.023	FA	61,458	147,500	02/11/2002.	02/01/2027.
824348 BH 8	SHERWIN-WILLIAMS CO.			1,2	2FE	1,042,220	105.222	1,052,220	1,000,000	1,042,058		(162)			4.400	4.126	FA	18,333		10/16/2019.	02/01/2045.
837004 BV 1	SOUTH CAROLINA ELECTRIC & GAS COMPANY.			1	1FE	2,544,611	135.528	2,934,181	2,165,000	2,398,167		(13,387)			6.625	5.400	FA	59,763	143,431	03/23/2004.	02/01/2032.
84265V AG 0	SOUTHERN COPPER CORP.			1	2FE	2,260,000	115.141	2,302,820	2,000,000	2,258,901		(1,099)			5.250	4.350	MN	15,458	52,500	10/29/2019.	11/08/2042.
844741 AN 8	SOUTHWEST AIRLINES CO.			1	1FE	3,206,606	128.525	3,405,913	2,650,000	3,129,039		(55,652)			7.375	4.405	MS	65,146	195,438	08/02/2018.	03/01/2027.
845743 BL 6	SOUTHWESTERN PUBLIC SERVICE CO.			1	2FE	3,085,200	126.454	3,161,350	2,500,000	3,028,558		(21,310)			6.000	4.226	AO	37,500	150,000	03/30/2017.	10/01/2036.
854403 AD 4	STANFORD UNIVERSITY.			1	1FE	102,350	114.820	114,820	100,000	102,070		(57)			4.013	3.874	MN	669	4,013	08/26/2014.	05/01/2042.
85590A AR 5	STARWOOD HOTELS & RESORTS WORLDWIDE INC.			1,2	2FE	23,494	110.234	27,559	25,000	23,817		53			4.500	4.956	AO	281	1,125	12/14/2016.	10/01/2034.
858155 AE 4	STEELCASE INC.			1,2	2FE	1,280,226	113.080	1,402,192	1,240,000	1,277,663		(2,563)			5.125	4.700	JJ	28,774	31,775	03/19/2019.	01/18/2029.
862121 AA 8	STORE CAPITAL CORP.			1,2	2FE	2,988,750	109.384	3,281,520	3,000,000	2,990,445		940			4.500	4.547	MS	39,750	135,000	04/13/2018.	03/15/2028.
863667 AH 4	STRYKER CORP.			1,2	1FE	50,525	105.974	52,987	50,000	50,324		(52)			3.375	3.248	MN	281	1,688	11/09/2015.	11/01/2025.
86722T AB 8	SUNCOR ENERGY INC.		C	1	1FE	5,435,360	144.175	5,767,000	4,000,000	5,245,107		(39,731)			6.850	4.441	JD	22,833	274,000	10/07/2014.	06/01/2039.
86765B AK 5	SUNOCO LOGISTICS PARTNERS OPERATIONS LP.			1	2FE	1,708,866	112.064	1,669,754	1,490,000	1,706,758		(2,108)			6.100	5.005	FA	34,336	45,445	08/06/2019.	02/15/2042.
86787G AE 2	SUNTRUST BANKS, INC.				1FE	12,730	100.825	12,099	12,000	12,022		(87)			5.400	4.642	AO	162	648	04/30/2012.	04/01/2020.
87165B AM 5	SYNCHRONY FINANCIAL.			1,2	2FE	1,904,260	105.073	2,101,460	2,000,000	1,919,053		8,316			3.950	4.565	JD	6,583	79,000	03/13/2018.	12/01/2027.
871829 AD 9	SYSCO CORPORATION.				2FE	530,816	126.893	571,019	450,000	486,869		(3,966)			7.160	5.767	AO	6,802	32,220	04/22/2003.	04/15/2027.
871829 AF 4	SYSCO CORPORATION.			1	2FE	1,140,770	125.324	1,253,240	1,000,000	1,071,137		(6,349)			6.500	5.451	FA	27,083	65,000	01/30/2004.	08/01/2028.
871829 AJ 6	SYSCO CORP.			1	2FE	2,378,400	122.837	2,456,740	2,000,000	2,290,787		(12,926)			5.375	4.110	MS	29,861	107,500	04/09/2012.	09/21/2035.
87612E AK 2	TARGET CORP.			1	1FE	246,655	140.458	351,145	250,000	247,654		115			6.350	6.459	MN	2,646	15,875	04/21/2008.	11/01/2032.
87612E AU 0	TARGET CORP.			1	1FE	3,689,750	155.294	3,882,350	2,500,000	3,456,890		(35,625)			7.000	4.001	JJ	80,694	175,000	08/14/2012.	01/15/2038.
878742 AS 4	TECK RESOURCES LTD.		C	1,2	2FE	3,274,380	111.584	3,347,520	3,000,000	3,270,825		(3,555)			6.000	5.267	FA	68,000	90,000	06/27/2019.	08/15/2040.
881685 AN 1	TEXACO CAPITAL INC.				1FE	931,920	101.449	677,679	668,000	673,589		(26,783)			9.750	5.521	MS	19,177	65,130	10/30/2006.	03/15/2020.

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1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
881685 AV 3	TEXACO CAPITAL INC.				1FE	102,011	110.646	110,646	100,000	100,360		(193)			8.875	8.638	MS	2,958	8,875	11/04/2004.	09/01/2021.
881685 AX 9	TEXACO CAPITAL INC.				1FE	697,555	158.236	791,180	500,000	620,944		(6,925)			8.625	5.780	MN	5,510	43,125	04/22/2003.	11/15/2031.
884903 BH 7	THOMSON REUTERS CORP.		C	1	2FE	1,783,110	118.804	1,782,060	1,500,000	1,766,439		(7,895)			5.850	4.505	AO	18,525	87,750	10/31/2017.	04/15/2040.
884903 BT 1	THOMSON REUTERS CORP.		C	1,2	2FE	50,375	104.866	52,433	50,000	50,194		(38)			3.850	3.757	AO	406	1,925	09/29/2014.	09/29/2024.
88579Y AH 4	3M CO.			1	1FE	144,248	106.625	159,938	150,000	144,858		120			3.875	4.098	JD	258	5,813	06/20/2014.	06/15/2044.
886546 AD 2	TIFFANY &AMP CO.			1,2	2FE	2,067,660	130.408	2,608,160	2,000,000	2,063,568		(1,386)			4.900	4.679	AO	24,500	98,000	10/03/2016.	10/01/2044.
88732J AX 6	SPECTRUM MANAGEMENT HOLDING COMPANY LLC.			1,2	2FE	56,589	101.618	55,890	55,000	55,164		(202)			4.125	3.740	FA	857	2,269	05/02/2012.	02/15/2021.
88732J AY 4	SPECTRUM MANAGEMENT HOLDING COMPANY LLC.			1,2	2FE	2,303,280	114.722	2,294,440	2,000,000	2,300,478		(2,802)			5.875	4.719	MN	15,014	58,750	08/28/2019.	11/15/2040.
88738T AA 8	TIMKEN COMPANY (THE).				2FE	884,820	117.008	1,170,080	1,000,000	937,074		5,164			6.875	7.921	FA	25,972	68,750	11/26/2001.	05/08/2028.
88ESC5 AF 1	Times Mirror Co.				6Z	1	0.001	11	1,139,000	1							N/A			12/04/2013.	09/15/2027.
891027 AF 1	TORCHMARK CORPORATION.				2FE	2,927,592	116.031	3,132,837	2,700,000	2,761,308		(15,587)			7.875	7.105	MN	27,169	212,625	07/26/2002.	05/15/2023.
891092 AD 0	TORO COMPANY (THE).			1	2FE	831,692	124.158	993,264	800,000	816,495		(1,606)			7.800	7.435	JD	2,773	62,400	11/04/2004.	06/15/2027.
891490 AR 5	CONOCOPHILLIPS CO.				1FE	3,641,010	131.829	3,954,870	3,000,000	3,287,856		(32,110)			7.800	6.096	JJ	117,000	234,000	12/13/2002.	01/01/2027.
89233P 6R 2	TOYOTA MOTOR CREDIT CORPORATION.			2	1FE	100,000	99.595	99,595	100,000	100,000					3.000	3.745	JAJO	550	3,000	10/25/2012.	10/25/2032.
89233P 7J 9	TOYOTA MOTOR CREDIT CORPORATION.			2	1FE	98,250	99.664	99,664	100,000	99,341		50			3.000	3.988	FA	1,225	3,000	05/31/2013.	02/04/2033.
89352H AE 9	TRANSCANADA PIPELINES LTD.		C	1	2FE	5,687,790	144.553	6,129,047	4,240,000	5,478,547		(40,221)			7.250	4.850	FA	116,129	307,400	03/04/2014.	08/15/2038.
893570 BM 2	TRANSCONTINENTAL GAS PIPE LINE CORP.			1	2FE	1,214,068	125.150	1,608,178	1,285,000	1,251,081		3,589			7.250	7.750	JD	7,764	93,163	09/28/2001.	12/01/2026.
902118 BS 6	TYCO INTERNATIONAL FINANCE SA.		C	1,2	2	195,898	105.836	203,205	192,000	194,542		(381)			3.900	3.648	FA	2,850	7,488	03/14/2016.	02/14/2026.
902494 AZ 6	TYSON FOODS INC.			1,2	2FE	3,409,015	118.826	3,928,388	3,306,000	3,396,274		(4,453)			4.875	4.610	FA	60,886	161,168	12/05/2016.	08/15/2034.
907818 DF 2	UNION PACIFIC CORP.			1	1FE	2,183,054	132.627	2,413,811	1,820,000	2,143,625		(9,484)			5.780	4.450	JJ	48,507	105,196	07/09/2015.	07/15/2040.
907818 DM 7	UNION PACIFIC CORP.			1,2	1FE	41,878	102.500	41,000	40,000	40,588		(201)			2.950	2.403	JJ	544	1,180	01/11/2013.	01/15/2023.
911308 AA 2	UNITED PARCEL SERVICE OF AMERICA, INC.				1FE	6,370,940	101.569	5,078,450	5,000,000	5,038,702		(151,562)			8.375	5.181	AO	104,688	418,750	06/22/2009.	04/01/2020.
911308 AB 0	UNITED PARCEL SERVICE OF AMERICA, INC.			1	1FE	1,210,463	140.888	1,289,125	915,000	1,043,326		(15,337)			8.375	5.807	AO	19,158	76,631	09/16/2003.	04/01/2030.
911312 AJ 5	UNITED PARCEL SERVICE INC.			1	1FE	5,266,469	139.252	5,440,576	3,907,000	4,986,436		(40,065)			6.200	4.030	JJ	111,697	242,234	01/04/2012.	01/15/2038.
911312 AR 7	UNITED PARCEL SERVICE INC.			1	1FE	104,000	102.201	102,201	100,000	103,540		(102)			3.625	3.400	AO	906	3,625	03/03/2015.	10/01/2042.
913017 AS 8	UNITED TECHNOLOGIES CORPORATION.				2FE	9,180,464	107.709	7,274,666	6,754,000	7,006,315		(204,395)			8.750	5.394	MS	196,992	590,975	12/20/2006.	03/01/2021.
913017 BA 6	UNITED TECHNOLOGIES CORPORATION.			1	2FE	2,378,080	141.204	2,824,080	2,000,000	2,210,620		(15,542)			7.500	6.049	MS	44,167	150,000	08/01/2003.	09/15/2029.
913017 BT 5	UNITED TECHNOLOGIES CORP.			1	2FE	50,200	119.770	59,885	50,000	50,177		(5)			4.500	4.475	JD	188	2,250	03/18/2014.	06/01/2042.
913017 BV 0	UNITED TECHNOLOGIES CORP.			1	2FE	74,308	102.549	76,912	75,000	74,787		83			3.100	3.223	JD	194	2,325	10/07/2013.	06/01/2022.
91311Q AC 9	UNITED UTILITIES PLC.		C	1	2FE	397,724	120.736	482,944	400,000	398,777		101			6.875	6.923	FA	10,389	27,500	11/04/2004.	08/15/2028.
91529Y AP 1	UNUM GROUP.			1,2	2FE	987,342	97.760	1,002,040	1,025,000	987,448		107			4.500	4.730	JD	2,050	12,044	09/19/2019.	12/15/2049.
918204 AR 9	VF CORP.			1	1FE	2,084,023	129.366	2,677,876	2,070,000	2,078,186		(446)			6.000	5.954	AO	26,220	124,200	05/06/2009.	10/15/2033.
918204 AV 0	VF CORP.			1,2	1FE	152,100	102.112	153,168	150,000	150,367		(245)			3.500	3.324	MS	1,750	5,250	08/26/2011.	09/01/2021.
91913Y AL 4	VALERO ENERGY CORP.			1	2FE	2,587,160	132.434	2,648,680	2,000,000	2,581,172		(5,988)			6.625	4.250	JD	5,889	66,250	09/19/2019.	06/15/2037.
920253 AF 8	VALMONT INDUSTRIES INC.			1,2	2FE	4,067,680	102.198	4,087,920	4,000,000	4,065,063		(1,377)			5.000	4.885	AO	50,000	200,000	10/31/2017.	10/01/2044.
92277G AL 1	VENTAS REALTY LP.			1,2	2FE	2,395,500	105.584	2,639,600	2,500,000	2,411,840		10,101			3.850	4.424	AO	24,063	96,250	05/14/2018.	04/01/2027.
92343V BT 0	VERIZON COMMUNICATIONS INC.			1	2FE	2,515,340	146.554	2,931,080	2,000,000	2,489,205		(10,875)			6.550	4.809	MS	38,572	131,000	07/05/2017.	09/15/2043.
92344G AM 8	VERIZON GLOBAL FUNDING CORPORATION.			1	2FE	2,900,675	142.896	3,165,146	2,215,000	2,720,494		(34,062)			7.750	5.010	JD	14,305	171,663	01/15/2014.	12/01/2030.
925524 AX 8	VIACOM INC.			1	2FE	2,372,520	133.813	2,676,260	2,000,000	2,362,171		(10,349)			6.875	5.214	AO	23,299	137,500	03/28/2019.	04/30/2036.
92553P AR 3	VIACOM INC (NEW).			1,2	2FE	100,193	101.446	101,446	100,000	100,082		(25)			3.250	3.222	MS	957	3,250	02/11/2015.	03/15/2023.
92553P AZ 5	VIACOM INC.			1,2	2FE	31,483	104.351	37,566	36,000	32,379		148			4.850	5.870	JD	78	1,746	12/14/2015.	12/15/2034.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
927804 FG 4	VIRGINIA ELECTRIC AND POWER CO.			1	2FE	3,492,820	168.728	3,374,560	2,000,000	3,286,245		(44,951)			8.875	3.991	MN	22,681	177,500	01/21/2015.	11/15/2038.
92857W BD 1	VODAFONE GROUP PLC		C	1	2FE	96,550	107.712	107,712	100,000	96,873		75			4.375	4.596	FA	1,604	4,375	07/15/2014.	02/19/2043.
929160 AT 6	VULCAN MATERIALS CO.			1,2	2FE	2,500,048	105.668	2,706,157	2,561,000	2,508,883		6,021			3.900	4.229	AO	24,970	99,879	07/13/2018.	04/01/2027.
92936U AA 7	W. P. CAREY INC.			1,2	2FE	864,119	107.211	911,294	850,000	860,907		(2,439)			4.600	4.249	AO	9,775	39,100	08/29/2018.	04/01/2024.
929903 AM 4	WELLS FARGO BANK NA.				1FE	5,636,400	127.520	6,376,000	5,000,000	5,508,147		(21,943)			5.500	4.580	FA	114,583	275,000	05/20/2013.	08/01/2035.
931142 BF 9	WAL-MART STORES INC.				1FE	11,094,123	145.016	12,481,527	8,607,000	10,163,387		(115,115)			7.550	5.218	FA	245,491	649,829	08/10/2011.	02/15/2030.
931422 AH 2	WALGREEN CO.			1	2FE	100,157	102.043	102,043	100,000	100,000					3.100	3.099	MS	913	3,100	02/26/2013.	09/15/2022.
931427 AC 2	WALGREENS BOOTS ALLIANCE INC.			1,2	2FE	2,168,520	101.236	2,024,720	2,000,000	2,160,570		(3,688)			4.800	4.267	MN	11,467	96,000	10/06/2017.	11/18/2044.
93884P CU 2	WASHINGTON GAS LIGHT COMPANY			1	1FE	1,180,760	125.721	1,257,210	1,000,000	1,089,036		(8,403)			6.810	5.449	MS	20,052	68,100	03/23/2004.	03/13/2028.
94106L AV 1	WASTE MANAGEMENT INC.			1	2FE	1,598,522	134.655	1,743,782	1,295,000	1,565,910		(8,248)			6.125	4.520	MN	6,830	79,319	10/05/2015.	11/30/2039.
94973V BJ 5	ANTHEM INC.			1,2	2FE	51,000	104.822	52,411	50,000	50,528		(110)			3.500	3.240	FA	661	1,750	06/01/2015.	08/15/2024.
94974B FJ 4	WELLS FARGO & CO.				1FE	205,097	103.601	207,202	200,000	202,413		(727)			3.450	3.041	FA	2,645	6,900	02/05/2016.	02/13/2023.
94986R KV 2	WELLS FARGO & CO.			2	1FE	100,000	99.000	99,000	100,000	100,000					3.250	3.847	JAJO	551	3,250	07/31/2012.	08/02/2027.
95040Q AC 8	WELLTOWER INC.			1,2	2FE	1,962,520	108.873	2,177,460	2,000,000	1,969,286		4,160			4.250	4.535	AO	21,250	85,000	05/15/2018.	04/01/2026.
957674 AD 6	WESTERN ATLAS INC.				1FE	8,758,080	123.784	8,664,880	7,000,000	7,683,476		(130,466)			8.550	6.015	JD	26,600	598,500	08/19/2009.	06/15/2024.
960386 AN 0	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP.			1,2	2FE	1,981,160	106.232	2,124,640	2,000,000	1,985,086		3,193			4.400	4.595	MS	25,911	85,731	10/09/2018.	03/15/2024.
960413 AT 9	WESTLAKE CHEMICAL CORP.			1,2	2FE	1,874,740	103.648	2,072,960	2,000,000	1,891,555		13,777			3.600	4.558	FA	27,200	72,000	10/09/2018.	08/15/2026.
960413 AU 6	WESTLAKE CHEMICAL CORP.			1,2	2FE	2,014,320	101.091	2,021,820	2,000,000	2,014,341		21			4.375	4.330	MN	11,181	43,750	08/28/2019.	11/15/2047.
962166 AS 3	WEYERHAEUSER COMPANY.				2FE	423,612	115.599	485,516	420,000	420,971		(234)			7.125	7.050	JJ	13,799	29,925	10/28/1998.	07/15/2023.
963320 AV 8	WHIRLPOOL CORP.			1,2	2FE	1,062,710	103.577	1,035,770	1,000,000	1,062,633		(77)			4.500	4.105	JD	3,750		12/09/2019.	06/01/2046.
963320 AW 6	WHIRLPOOL CORP.			1,2	2FE	3,068,070	111.367	3,341,010	3,000,000	3,063,700		(4,370)			4.750	4.459	FA	49,479	71,250	03/19/2019.	02/26/2029.
96332H CD 9	WHIRLPOOL CORP.			1	2FE	53,110	103.706	51,853	50,000	50,583		(382)			4.850	4.016	JD	108	2,425	06/29/2012.	06/15/2021.
96332H CG 2	WHIRLPOOL CORP.			1	2FE	863,601	107.846	849,826	788,000	863,238		(363)			5.150	4.483	MS	13,527		10/15/2019.	03/01/2043.
969133 AG 2	WEYERHAEUSER CO.				2FE	618,150	110.577	552,885	500,000	516,808		(8,750)			9.000	6.923	AO	11,250	45,000	10/06/1998.	10/01/2021.
969133 AK 3	WEYERHAEUSER CO.				2FE	875,138	126.421	1,061,936	840,000	855,717		(1,824)			7.850	7.481	JJ	32,970	65,940	12/05/2001.	07/01/2026.
969457 BG 4	WILLIAMS COMPANIES, INC. (THE)			1	2FE	33,127	109.052	27,263	25,000	26,716		(982)			7.875	3.588	MS	656	1,969	09/26/2012.	09/01/2021.
969457 BU 3	WILLIAMS CO INC.			1,2	2FE	51,516	103.576	51,788	50,000	50,489		(164)			3.700	3.331	JJ	853	1,850	01/11/2013.	01/15/2023.
969457 BV 1	WILLIAMS COMPANIES INC.			1,2	2FE	3,541,992	118.375	3,657,788	3,090,000	3,540,047		(1,945)			5.750	4.728	JD	3,455	120,175	12/09/2019.	06/24/2044.
96950F AF 1	WILLIAMS PARTNERS LP.			1	2FE	1,189,320	123.989	1,239,890	1,000,000	1,186,447		(2,873)			6.300	4.846	AO	13,300	31,500	06/12/2019.	04/15/2040.
96950F AG 9	WILLIAMS PARTNERS LP.			1,2	2FE	26,448	101.201	25,300	25,000	25,126		(196)			4.125	3.305	MN	132	1,031	04/13/2012.	11/15/2020.
976656 BP 2	WISCONSIN ELECTRIC POWER COMPANY.				1FE	7,200,690	126.712	7,602,720	6,000,000	6,673,666		(63,801)			6.500	4.853	JD	32,500	390,000	10/25/2010.	06/01/2028.
984121 CD 3	XEROX CORP.			1	3FE	53,959	102.880	51,440	50,000	50,730		(511)			4.500	3.401	MN	288	2,250	01/11/2013.	05/15/2021.
984121 CJ 0	XEROX CORP.			1	3FE	49,643	101.541	50,771	50,000	49,822		37			3.800	3.889	MN	243	1,900	09/18/2014.	05/15/2024.
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						938,828,183	XXX	983,724,555	817,579,000	899,102,134	0	(5,140,987)	0	0	XXX	XXX	XXX	13,115,614	46,513,677	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
55265K 6V 6	MASTR 041 519 - CMO/RMBS			4	1FM	8,950	102.608	9,184	8,950	8,950					5.500	5.407	MON	41	478	09/05/2012.	02/25/2034.
55265K X4 6	MASTR 0311 2A8 - CMO/RMBS			4	1FM	7,752	101.766	7,918	7,781	8,099		(20)			5.500	4.005	MON	36	414	04/14/2011.	12/25/2033.
74160M GL 0	PRIME 051 1A3 - CMO/RMBS			4	1FM	1,980	100.833	2,017	2,000	1,881		2			5.350	7.586	MON	9	107	02/02/2011.	03/25/2035.
74434T P4 3	PHMS 9363 A6 - CMO/RMBS			4	1FM	2,434	100.598	2,468	2,453	2,445		(1)			6.750	6.710	MON	14	163	12/30/1993.	01/25/2024.
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						21,117	XXX	21,586	21,184	21,376	0	(18)	0	0	XXX	XXX	XXX	99	1,161	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
023650 AG 9	AAL 001 G - ABS			4	2FE	525,743	102.969	484,653	470,679	486,214		(2,069)			8.057	5.928	JJ	18,856	37,923	06/14/2005.	01/02/2022.
126802 DH 7	CABMT 152 A1 - ABS			4	1FE	1,005,547	100.117	1,001,170	1,000,000	1,000,838		(1,542)			2.250	2.102	MON	1,000	22,500	02/07/2017.	07/17/2023.
336249 AC 1	CVSPAS 009 A2 - ABS			1	4FE	2,362,858	111.283	2,223,080	1,997,682	2,091,857		(26,684)			9.350	7.722	MON	10,896	186,783	03/05/2002.	01/10/2023.
81619P AA 5	SELECT 031 CTF - ABS			4	3Z	242,628	99.637	241,747	242,628	242,628					6.050	6.082	MON	612	14,247	11/04/2004.	02/22/2033.
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						4,136,776	XXX	3,950,650	3,710,988	3,821,537	0	(30,296)	0	0	XXX	XXX	XXX	31,363	261,453	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						942,986,075	XXX	987,696,792	821,311,172	902,945,046	0	(5,171,301)	0	0	XXX	XXX	XXX	13,147,077	46,776,292	XXX	XXX
Hybrid Securities - Issuer Obligations																					
38143V AA 7	GOLDMAN SACHS CAPITAL I			1	2FE	648,126	129.826	843,869	650,000	648,391		58			6.345	6.370	FA	15,581	41,243	07/16/2007.	02/15/2034.
553086 AC 3	MMI CAPITAL TRUST I				2FE	661,053	124.010	830,867	670,000	665,127		429			7.625	7.749	JD	2,271	51,088	11/04/2004.	12/15/2027.
893472 AA 8	TRANSAMERICA CAPITAL II				2FE	1,580,693	117.099	1,756,485	1,500,000	1,536,705		(3,981)			7.650	7.194	JD	9,563	114,750	11/04/2004.	12/01/2026.
4299999. Hybrid Securities - Issuer Obligations						2,889,872	XXX	3,431,221	2,820,000	2,850,224	0	(3,494)	0	0	XXX	XXX	XXX	27,414	207,080	XXX	XXX
Hybrid Securities - Other Loan-Backed and Structured Securities																					
33735Y AA 6	FIRST UNION CORPORATION			1	2	527,419	136.018	681,450	501,000	517,843		(1,151)			7.950	7.457	MN	5,089	39,830	02/14/2008.	11/15/2029.
4599999. Hybrid Securities - Other Loan-Backed and Structured Securities						527,419	XXX	681,450	501,000	517,843	0	(1,151)	0	0	XXX	XXX	XXX	5,089	39,830	XXX	XXX
4899999. Total - Hybrid Securities						3,417,291	XXX	4,112,671	3,321,000	3,368,067	0	(4,645)	0	0	XXX	XXX	XXX	32,503	246,910	XXX	XXX
Totals																					
7699999. Total - Issuer Obligations						989,663,081	XXX	1,036,704,702	865,452,066	948,922,071	0	(5,457,788)	0	0	XXX	XXX	XXX	13,683,826	49,016,719	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						3,923,092	XXX	4,051,148	3,625,844	3,825,853	0	(21,745)	0	0	XXX	XXX	XXX	17,179	203,669	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						4,664,194	XXX	4,632,100	4,211,988	4,339,380	0	(31,447)	0	0	XXX	XXX	XXX	36,453	301,283	XXX	XXX
8399999. Grand Total - Bonds						998,250,368	XXX	1,045,387,951	873,289,898	957,087,304	0	(5,510,980)	0	0	XXX	XXX	XXX	13,737,458	49,521,671	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	7	8	Fair Value 9	Fair Value 10	11	Dividends 12	Dividends 13	Dividends 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	Change in Book/Adjusted Carrying Value 17	Change in Book/Adjusted Carrying Value 18	Change in Book/Adjusted Carrying Value 19	20	21
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation and Administrative Symbol	Date Acquired
Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																				
02361D 86 0	ILLINOIS POWER CO.			500.000	100.00		50,646	104.945	52,473	50,646		2,210					0		2FE	11/22/1963.
02361D 87 8	ILLINOIS POWER CO.			50.000	100.00		5,100	97.969	4,898	5,100		213					0		2FE	11/06/1950.
064058 20 9	BANK OF NEW YORK MELLON CORP.			2,100.000	25.00		52,860	26.060	54,726	52,860		2,730					0		2FE	02/27/2015.
12542R 20 9	CHS INC.			16,000.000	25.00		400,000	28.000	448,000	400,000		32,000					0		3Z	11/04/2004.
207597 30 3	CONNECTICUT LIGHT AND POWER COMPANY (THE			500.000	50.00		22,250	47.882	23,941	22,250		1,000					0		2FE	04/03/1962.
38143Y 66 5	GOLDMAN SACHS GROUP, INC. (THE)			4,000.000	25.00	21.850	84,133	21.850	87,400	84,133		3,792					0		3FE	03/11/2014.
59156R 50 4	METLIFE INC.			5,500.000	25.00		132,789	24.730	136,015	132,789		5,592					0		2FE	02/11/2015.
62010U 10 1	MOTORS LIQUIDATION UNT			924.000			9	8.850	8,177	9							0		3Z	08/06/2012.
631005 20 4	NARRAGANSETT ELECTRIC COMPANY (THE)			1,000.000	50.00		48,625	53.865	53,865	48,625		2,250					0		2FE	09/23/1965.
653522 30 0	NIAGARA MOHAWK POWER CORP.			450.000	100.00		37,498	96.450	43,403	37,498		1,620					0		2FE	04/10/1962.
665859 87 2	NORTHERN TRUST CORP.			2,600.000	25.00		67,578	25.010	65,026	67,578	951	3,803					0		2FE	10/03/2014.
694308 80 0	PACIFIC GAS AND ELECTRIC COMPANY			1,000.000	25.00	19.250	13,982	19.250	19,250	13,982							0		6FE	03/27/1962.
74460W 77 6	PUBLIC STORAGE			1,000.000	25.00		26,100	25.830	25,830	26,100		1,350					0		2FE	03/31/2016.
74460W 80 0	PUBLIC STORAGE			2,000.000	25.00		51,815	25.230	50,460	51,815		2,688					0		2FE	11/19/2012.
74460W 87 5	PUBLIC STORAGE			2,000.000	25.00		50,000	25.280	50,560	50,000		2,600					0		2FE	01/11/2013.
808513 40 2	CHARLES SCHWAB CORP.			2,000.000	25.00		53,863	26.000	52,000	53,863		3,000					0		2FE	02/12/2016.
842400 20 2	SOUTHERN CALIFORNIA EDISON COMPANY			1,200.000	25.00	22.000	28,100	22.000	26,400	28,100		1,224					0		3FE	03/23/1962.
842400 30 1	SOUTHERN CALIFORNIA EDISON COMPANY			1,000.000	25.00	23.700	24,682	23.700	23,700	24,682		1,060					0		3FE	11/21/1963.
842434 30 0	SOUTHERN CALIFORNIA GAS CO.			2,000.000	25.00		67,500	30.020	60,040	67,500	750	3,000					0		1FE	03/08/1963.
902973 15 5	U.S. BANCORP			5,000.000	25.00		109,928	21.490	107,450	109,928	1,118	4,436					0		2FE	07/01/2013.
94988U 71 4	WELLS FARGO & CO.			725.000	25.00		18,403	26.150	18,959	18,403		1,033					0		2FE	02/28/2017.
8499999. Total - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							1,345,861	XXX	1,412,573	1,345,861	2,819	75,599	0	0	0	0	0	0	XXX	XXX
Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred																				
233331 70 1	DTE ENERGY CO.			2,000.000	25.00		49,760	25.560	51,120	49,760	219	2,625					0		2FE	11/23/2015.
29364D 76 1	ENTERGY ARKANSAS INC.			2,000.000	25.00		50,000	26.020	52,040	50,000		2,450					0		1FE	12/13/2012.
29364W 60 3	ENTERGY LOUISIANA LLC.			2,100.000	25.00		51,175	25.650	53,865	51,175		2,468					0		1FE	05/27/2015.
37959E 20 1	TORCHMARK CORP.			1,000.000	25.00		26,216	26.410	26,410	26,216		1,531					0		2FE	05/10/2016.
65339K 10 0	NEXTERA ENERGY CAPITAL HOLDINGS INC.			780.000	25.00		18,470	26.050	20,319	18,470	85	1,024					0		2FE	02/03/2017.
65339K 80 3	NEXTERA ENERGY CAPITAL HOLDINGS INC.			2,100.000	25.00		51,946	25.560	53,676	51,946		2,691					0		2FE	02/27/2015.
74348T 30 0	PROSPECT CAPITAL CORP.			850.000	25.00		21,234	25.300	21,505	21,234		1,328					0		2FE	06/14/2016.
744320 70 6	PRUDENTIAL FINANCIAL INC.			3,000.000	25.00		77,585	25.890	77,670	77,585		4,275					0		2FE	02/12/2016.
74913G 60 0	QWEST CORP.			1,700.000	25.00	24.800	40,223	24.800	42,160	40,223		2,603					0		3FE	06/04/2014.
81721M 20 8	SENIOR HOUSING PROPERTIES TRUST			2,000.000	25.00		48,343	24.750	49,500	48,343		2,813					0		2FE	09/04/2012.
842587 20 6	SOUTHERN CO.			2,000.000	25.00		52,310	26.370	52,740	52,310		3,125					0		2FE	11/23/2015.
842587 30 5	SOUTHERN CO.			2,000.000	25.00		50,080	26.340	52,680	50,080	656	2,625					0		2FE	03/30/2017.
8599999. Total - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred							537,342	XXX	553,685	537,342	960	29,557	0	0	0	0	0	0	XXX	XXX
8999999. Total - Preferred Stocks							1,883,203	XXX	1,966,258	1,883,203	3,779	105,156	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	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																	
00206R 10 2	AT&T ORD			500.000	19,540	39.080	19,540	17,463		1,020		5,270		5,270		02/09/2015.	
01881G 10 6	ALLIANCEBERNSTEIN HOLDING UNT			1,400.000	42,364	30.260	42,364	35,772		3,248		4,116		4,116		08/13/2014.	
020002 10 1	ALLSTATE ORD			23,002.000	2,586,575	112.450	2,586,575	198,578	11,501	45,084		685,920		685,920		07/17/1995.	
023139 88 4	AMBAC FINANCIAL GROUP ORD			24,839.000	535,777	21.570	535,777	101,500				107,553		107,553		06/01/2013.	
025932 10 4	AMERICAN FINANCIAL GROUP ORD			2,019.000	221,383	109.650	221,383	398		9,994		38,603		38,603		03/09/1979.	
035710 40 9	ANNALY CAPITAL MANAGEMENT REIT ORD			3,150.000	29,673	9.420	29,673	50,140	788	3,465		(1,260)		(1,260)		05/24/2012.	
04010L 10 3	ARES CAPITAL ORD			1,000.000	18,650	18.650	18,650	17,196		1,680		3,070		3,070		09/04/2012.	
125581 80 1	CIT GROUP ORD			1,832.000	83,594	45.630	83,594	53,110		2,382		13,484		13,484		12/10/2009.	
150185 10 6	CEDAR FAIR UNT			600.000	33,264	55.440	33,264	31,482		2,226		4,884		4,884		06/04/2014.	
20451Q 10 4	COMPASS DIVERSIFIED HOLDINGS ORD			2,000.000	49,720	24.860	49,720	33,796		2,880		24,820		24,820		02/27/2015.	
235825 20 5	DANA INCORPORATED ORD			66,855.000	1,216,761	18.200	1,216,761	733,863		26,742		305,527		305,527		11/04/2011.	
25271C 10 2	DIAMOND OFFSHORE DRILLING ORD			700.000	5,033	7.190	5,033	70,303				(1,575)		(1,575)		09/04/2012.	
257867 20 0	RR DONNELLEY AND SONS ORD			433.000	1,710	3.950	1,710	11,459		52		(4)		(4)		10/05/2016.	
25787G 10 0	DONNELLEY FINANCIAL SOLTN ORD			162.000	1,696	10.470	1,696	4,446				(577)		(577)		09/30/2016.	
34407D 10 9	FLY LEASING ADR REP 1 ORD		C	2,000.000	39,200	19.600	39,200	29,430				18,080		18,080		02/19/2014.	
37045V 10 0	GENERAL MOTORS ORD			6,348.000	232,337	36.600	232,337	196,540		9,649		19,996		19,996		07/07/2016.	
446413 10 6	HUNTINGTON INGALLS INDUSTRIES ORD			19.000	4,767	250.880	4,767	610		69		1,151		1,151		11/01/2011.	
451100 10 1	ICAHN ENTERPRISES UNT			300.000	18,450	61.500	18,450	32,266		2,400		1,326		1,326		02/14/2014.	
46625H 10 0	JPMORGAN CHASE ORD			8,967.000	1,250,000	139.400	1,250,000	57,803		29,591		374,641		374,641		06/03/2013.	
49456B 10 1	KINDER MORGAN CL P ORD			134.000	2,837	21.170	2,837	1,832		127		776		776		05/31/2012.	
501921 10 0	THE LTV CORPORATION			1,311.000	2	0.002	2	2						0		10/14/1993.	
50218P 10 7	LSC COMMUNICATIONS ORD			162.000	59	0.367	59	5,782		84		(1,075)		(1,075)		10/19/2016.	
535782 10 6	LINNCO, LLC			1,500.000	15	0.010	15	105						0		11/04/2013.	
573331 10 5	MARTIN MIDSTREAM PARTNERS UNT			600.000	2,418	4.030	2,418	25,722		750		(3,750)		(3,750)		02/11/2014.	
583928 10 6	MEDALLION FINANCIAL ORD			2,500.000	18,175	7.270	18,175	33,674				6,450		6,450		01/20/2014.	
629377 50 8	NRG ENERGY ORD			102.000	4,055	39.750	4,055	2,820		12		15		15		10/09/2015.	
64828T 20 1	NEW RESIDENTIAL INVESTMENT REIT ORD			1,700.000	27,387	16.110	27,387	21,998	850	3,400		3,230		3,230		02/11/2015.	
666807 10 2	NORTHROP GRUMMAN ORD			118.000	40,588	343.970	40,588	4,905		609		11,690		11,690		12/31/2003.	
680223 10 4	OLD REPUBLIC INTERNATIONAL ORD			1,000.000	22,370	22.370	22,370	14,806		1,800		1,800		1,800		02/11/2015.	
681936 10 0	OMEGA HEALTHCARE REIT ORD			800.000	33,880	42.350	33,880	32,561		2,120		5,760		5,760		02/27/2015.	
68571X 10 3	ORCHID ISLAND CAPITAL ORD			1,500.000	8,775	5.850	8,775	19,020	120	1,440		(810)		(810)		09/16/2014.	
74348T 10 2	PROSPECT CAPITAL ORD			3,000.000	19,320	6.440	19,320	31,944	180	2,160		390		390		08/07/2014.	
74967R 10 6	RMR GROUP CL A ORD			16.000	730	45.640	730	190		23		(119)		(119)		01/04/2016.	
811246 10 7	SCULPTOR CAPITAL MANAGEMENT CL A ORD			120.000	2,652	22.100	2,652	3,540		114		1,548		1,548		09/16/2014.	
81721M 10 9	DIVERSIFIED HEALTHCARE ORD			1,500.000	12,660	8.440	12,660	35,165		1,260		(4,920)		(4,920)		05/15/2014.	
842587 10 7	SOUTHERN ORD			500.000	31,850	63.700	31,850	23,452		1,230		9,890		9,890		02/27/2015.	
85571B 10 5	STARWOOD PROPERTY REIT			1,700.000	42,262	24.860	42,262	40,647	816	3,264		8,755		8,755		02/11/2014.	
86183Q 10 6	STONEMOR INC			700.000	966	1.380	966	20,398				(504)		(504)		10/15/2015.	
880349 10 5	TENNECO CL A ORD			342.000	4,480	13.100	4,480	3,989		86		(4,887)		(4,887)		01/18/2000.	
902681 10 5	UGI ORD			434.000	19,599	45.160	19,599	21,244	141			(1,645)		(1,645)		08/27/2019.	
92240M 10 8	VECTOR GROUP ORD			1,274.000	17,059	13.390	17,059	22,424		1,966		5,784		5,784		02/11/2015.	

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
961214 30 1	WESTPAC BANKING ADR REP 1 ORD		C	500.000	8,490	16.980	8,490	14,361		596		(245)		(245)		09/06/2013.	
98389B 10 0	XCEL ENERGY ORD			9,000.000	571,410	63.490	571,410	153,900	3,645	14,355		127,980		127,980		11/04/2004.	
G9078F 10 7	TRITON INTERNATIONAL ORD		D	700.000	28,140	40.200	28,140	26,915		1,456		6,391		6,391		10/05/2016.	
Y62151 10 8	NAVIOS MARITIME CONTAINERS ORD		D	13.000	28	2.150	28	52				(9)		(9)		12/03/2018.	
Y62267 40 9	NAVIOS MARITIME PARTNERS UNT		D	180.000	3,352	18.620	3,352	47,118		216		1,059		1,059		09/16/2014.	
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					7,314,054	XXX	7,314,054	2,284,721	18,041	177,549	0	1,778,580	0	1,778,580	0	XXX	XXX
Common Stocks - Mutual Funds																	
01859M 30 9	AB HIGH INCOME C			5,958.833	50,114	8.410	50,114	50,777	255	2,732		3,158		3,158		11/04/2011.	
453320 10 3	AMERICAN FUNDS INC A			3,516.720	81,729	23.240	81,729	40,653		2,616		9,179		9,179		12/31/2002.	
56062F 47 5	MAINSTAY:CNDRM EMD A			5,901.809	62,736	10.630	62,736	66,207		2,658		590		590		04/24/2017.	
72369G 10 8	PIONEER GL HI YLD A			7,431.216	65,246	8.780	65,246	71,691	282	3,404		4,533		4,533		12/27/2006.	
880208 10 3	TEMPLETON GL BOND A			3,928.739	42,116	10.720	42,116	51,092		2,577		(2,279)		(2,279)		01/13/2010.	
9499999. Total - Common Stocks - Mutual Funds					301,941	XXX	301,941	280,420	537	13,987	0	15,181	0	15,181	0	XXX	XXX
Common Stocks - Closed-End Funds																	
27829C 10 5	EATON VANCE TX-MG GL B-W			7,550.000	78,294	10.370	78,294	151,000		6,587		6,342		6,342		10/05/2016.	
27829F 10 8	EATON VANCE TXMGDGLDVEIN			1,650.000	14,487	8.780	14,487	25,355		1,220		2,178		2,178		10/05/2016.	
9699999. Total - Common Stocks - Closed-End Funds					92,781	XXX	92,781	176,355	0	7,806	0	8,520	0	8,520	0	XXX	XXX
9799999. Total - Common Stock					7,708,775	XXX	7,708,775	2,741,496	18,577	199,343	0	1,802,282	0	1,802,282	0	XXX	XXX
9899999. Total Common and Preferred Stock					9,591,978	XXX	9,675,033	4,624,699	22,356	304,499	0	1,802,282	0	1,802,282	0	XXX	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Political Subdivisions of States								
295407 U4 0	ERIE PA		07/24/2019	Unknown		85,000	85,000	
295407 U7 3	ERIE PA		07/24/2019	Unknown		415,000	415,000	
2499999.	Total - Bonds - U.S. Political Subdivisions of States					500,000	500,000	0
Bonds - Industrial and Miscellaneous								
012725 AD 9	ALBEMARLE CORP		10/29/2019	RAYMOND JAMES/FI		1,229,381	1,075,000	24,411
08652B AA 7	BEST BUY CO INC		02/01/2019	RAYMOND JAMES & ASSOCIATES		1,916,420	2,000,000	31,644
136385 AL 5	CANADIAN NATURAL RESOURCES LTD	C	06/19/2019	KEYBANC CAPITAL MARKETS INC		2,433,380	2,000,000	33,333
205887 CD 2	CONAGRA BRANDS INC		03/28/2019	KEYBANC CAPITAL MARKETS INC		2,047,340	2,000,000	46,817
212015 AQ 4	CONTINENTAL RESOURCES INC		08/27/2019	KEYBANC CAPITAL MARKETS INC		2,038,440	2,000,000	23,956
224044 BR 7	COX COMMUNICATIONS INC		10/09/2019	RAYMOND JAMES/FI		3,716,793	2,878,000	67,033
23355L AF 3	DXC TECHNOLOGY CO		12/05/2019	KEYBANC CAPITAL MARKETS INC		1,256,390	1,000,000	11,175
237194 AM 7	DARDEN RESTAURANTS INC		11/07/2019	RAYMOND JAMES/FI		1,019,480	1,000,000	10,996
257559 AJ 3	DOMTAR CORP	C	06/11/2019	RAYMOND JAMES/FI		1,939,851	1,816,000	32,158
278642 AF 0	EBAY INC		12/03/2019	KEYBANC CAPITAL MARKETS INC		1,993,140	2,000,000	31,111
29278N AD 5	ENERGY TRANSFER PARTNERS LP		12/09/2019	KEYBANC CAPITAL MARKETS INC		3,404,280	3,000,000	85,067
31428X BS 4	FEDEX CORP		10/16/2019	KEYBANC CAPITAL MARKETS INC		2,227,880	2,000,000	275
343412 AF 9	FLUOR CORP		10/09/2019	RAYMOND JAMES/FI		3,012,510	3,000,000	9,208
404119 BY 4	HCA INC		12/03/2019	KEYBANC CAPITAL MARKETS INC		2,239,880	2,000,000	49,257
412822 AE 8	HARLEY-DAVIDSON INC		06/19/2019	KEYBANC CAPITAL MARKETS INC		2,015,820	2,000,000	36,743
42824C AY 5	HEWLETT PACKARD ENTERPRISE CO		05/02/2019	RAYMOND JAMES/FI		3,208,440	3,000,000	11,113
431116 AC 6	HIGHMARK INC		12/11/2019	RAYMOND JAMES/FI		3,770,340	3,000,000	14,292
431571 AB 4	HILLENBRAND INC		10/16/2019	KEYBANC CAPITAL MARKETS INC		2,044,280	2,000,000	5,750
446413 AH 9	HUNTINGTON INGALLS INDUSTRIES INC		02/01/2019	KEYBANC CAPITAL MARKETS INC		1,742,500	1,700,000	18,889
48203R AD 6	JUNIPER NETWORKS INC		04/03/2019	RAYMOND JAMES/FI		2,087,700	2,000,000	6,611
494550 BD 7	KINDER MORGAN ENERGY PARTNERS LP		05/15/2019	KEYBANC CAPITAL MARKETS INC		2,383,220	2,000,000	27,444
501044 CN 9	THE KROGER CO		09/16/2019	KEYBANC CAPITAL MARKETS INC		2,222,920	2,000,000	18,900
521865 AZ 8	LEAR CORP		07/29/2019	BAIRD, ROBERT W., & COMPANY IN		998,840	1,000,000	13,125
524901 AR 6	LEGG MASON INC		05/02/2019	RAYMOND JAMES/FI		1,594,665	1,500,000	26,016
55336V AL 4	MPLX LP		09/20/2019	KEYBANC CAPITAL MARKETS INC		2,263,300	2,000,000	6,644
565122 AE 8	KEURIG DR PEPPER INC	C	03/19/2019	KEYBANC CAPITAL MARKETS INC		1,998,640	2,000,000	32,126
595112 BQ 5	MICRON TECHNOLOGY INC		08/27/2019	KEYBANC CAPITAL MARKETS INC		2,091,700	2,000,000	12,176
61945C AD 5	MOSAIC CO		12/05/2019	KEYBANC CAPITAL MARKETS INC		1,955,544	1,700,000	6,177
64128X AE 0	NEUBERGER BERMAN GROUP LLC		06/11/2019	RAYMOND JAMES/FI		483,670	503,000	3,951
674599 CX 1	OCCIDENTAL PETROLEUM CORP		10/10/2019	KEYBANC CAPITAL MARKETS INC		2,036,020	2,000,000	16,006
68268N AG 8	ONEOK PARTNERS LP		08/02/2019	RAYMOND JAMES/FI		1,162,699	972,000	402
690742 AG 6	OWENS CORNING		06/19/2019	KEYBANC CAPITAL MARKETS INC		1,705,100	2,000,000	37,267
749685 AW 3	RPM INTERNATIONAL INC		11/07/2019	RAYMOND JAMES/FI		1,950,120	2,000,000	27,625
824348 BH 8	SHERWIN-WILLIAMS CO		10/16/2019	KEYBANC CAPITAL MARKETS INC		1,042,220	1,000,000	9,411
84265V AG 0	SOUTHERN COPPER CORP		10/29/2019	RAYMOND JAMES/FI		2,260,000	2,000,000	50,458
858155 AE 4	STEELCASE INC		03/19/2019	RAYMOND JAMES & ASSOCIATES		1,280,226	1,240,000	11,121
86765B AK 5	SUNOCO LOGISTICS PARTNERS OPERATIONS LP		08/06/2019	RAYMOND JAMES/FI		1,708,866	1,490,000	43,678
878742 AS 4	TECK RESOURCES LTD	C	07/01/2019	RAYMOND JAMES/FI		3,274,380	3,000,000	68,000
88732J AY 4	SPECTRUM MANAGEMENT HOLDING COMPANY LLC		08/28/2019	KEYBANC CAPITAL MARKETS INC		2,303,280	2,000,000	34,271
91529Y AP 1	UNUM GROUP		09/19/2019	KEYBANC CAPITAL MARKETS INC		987,342	1,025,000	1,538
91913Y AL 4	VALERO ENERGY CORP		09/19/2019	RAYMOND JAMES/FI		2,587,160	2,000,000	36,069
925524 AX 8	VIACOM INC		03/28/2019	KEYBANC CAPITAL MARKETS INC		2,372,520	2,000,000	57,674

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
960413 AU 6	WESTLAKE CHEMICAL CORP.		08/28/2019	RAYMOND JAMES/FI.		2,014,320	2,000,000	25,521
963320 AV 8	WHIRLPOOL CORP.		12/09/2019	RAYMOND JAMES/FI.		1,062,710	1,000,000	1,250
963320 AW 6	WHIRLPOOL CORP.		03/19/2019	KEYBANC CAPITAL MARKETS INC.		3,068,070	3,000,000	9,896
96332H CG 2	WHIRLPOOL CORP.		10/15/2019	RAYMOND JAMES/FI.		863,601	788,000	5,185
969457 BV 1	WILLIAMS COMPANIES INC.		12/09/2019	VARIOUS		3,541,992	3,090,000	82,944
96950F AF 1	WILLIAMS PARTNERS LP.		06/12/2019	KEYBANC CAPITAL MARKETS INC.		1,189,320	1,000,000	10,325
3899999.	Total - Bonds - Industrial and Miscellaneous					97,746,689	89,777,000	1,225,037
8399997.	Total - Bonds - Part 3					98,246,689	90,277,000	1,225,037
8399999.	Total - Bonds					98,246,689	90,277,000	1,225,037
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								
902681 10 5	UGI ORD.		08/27/2019	Unknown	434.342	21,261	XXX	
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					21,261	XXX	0
9799997.	Total - Common Stocks - Part 3					21,261	XXX	0
9799999.	Total - Common Stocks					21,261	XXX	0
9899999.	Total - Preferred and Common Stocks					21,261	XXX	0
9999999.	Total - Bonds, Preferred and Common Stocks					98,267,950	XXX	1,225,037

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																				
36202A P7 6	G2 000446 - RMBS		12/01/2019.	Paydown		968	968	958	962		6		6		968			0	41	11/20/2022.
36202A S9 9	G2 000544 - RMBS		12/01/2019.	Paydown		397	397	395	395		2		2		397		0	0	18	12/20/2022.
36202A TA 5	G2 000545 - RMBS		12/01/2019.	Paydown		489	489	487	487		2		2		489			0	23	12/20/2022.
36202A YU 5	G2 000723 - RMBS		12/01/2019.	Paydown		240	240	239	239		1		1		240		(0)	(0)	11	01/20/2023.
36202B 3Z 6	G2 001716 - RMBS		12/01/2019.	Paydown		63	63	62	63		0		0		63		0	0	3	05/20/2024.
36202B ED 3	G2 001032 - RMBS		12/01/2019.	Paydown		811	811	810	809		1		1		811		0	0	29	04/20/2023.
36202B HT 5	G2 001142 - RMBS		12/01/2019.	Paydown		251	251	251	251		1		1		251		0	0	11	05/20/2023.
36202B KZ 7	G2 001212 - RMBS		12/01/2019.	Paydown		242	242	242	241		1		1		242		0	0	11	06/20/2023.
36202B NF 8	G2 001290 - RMBS		08/01/2019.	Paydown		63	63	63	63		0		0		63		0	0	2	11/20/2019.
36202B WV 3	G2 001560 - RMBS		04/01/2019.	Paydown		73	73	73	73		0		0		73		0	0	2	02/20/2021.
36202C 6J 7	G2 002673 - RMBS		12/01/2019.	Paydown		338	338	369	367		(29)		(29)		338			0	15	11/20/2028.
36202C BM 4	G2 001844 - RMBS		12/01/2019.	Paydown		144	144	144	144		0		0		144			0	7	06/20/2022.
36202C CE 1	G2 001869 - RMBS		12/01/2019.	Paydown		132	132	132	132		0		0		132		0	0	7	09/20/2024.
36202C EM 1	G2 001940 - RMBS		12/01/2019.	Paydown		54	54	53	53		0		0		54		0	0	5	01/20/2025.
36202C HH 9	G2 002032 - RMBS		12/01/2019.	Paydown		14	14	14	14		0		0		14		0	0	1	07/20/2025.
36202D 5F 4	G2 003546 - RMBS		12/01/2019.	Paydown		138	138	157	156		(18)		(18)		138		0	0	5	04/20/2034.
36203J LM 7	GN 350532 - RMBS		12/16/2019.	Paydown		2,305	2,305	2,391	2,394		(89)		(89)		2,305		0	0	92	06/15/2023.
36204F NB 6	GN 368586 - RMBS		12/01/2019.	Paydown		981	981	974	978		3		3		981		(0)	(0)	14	03/15/2024.
36204Q G3 8	GN 376518 - RMBS		12/01/2019.	Paydown		106	106	106	106		(0)		(0)		106		0	0	5	05/15/2024.
36204U C7 4	GN 379994 - RMBS		12/01/2019.	Paydown		177	177	183	179		(2)		(2)		177		0	0	6	04/15/2024.
36204W CP 0	GN 381778 - RMBS		12/01/2019.	Paydown		698	698	697	697		1		1		698		0	0	33	04/15/2024.
36205J 5T 8	GN 392458 - RMBS		07/01/2019.	Paydown		298	298	287	293		5		5		298			0	11	08/15/2024.
36205K JU 7	GN 392775 - RMBS		12/01/2019.	Paydown		159	159	159	159				0		159		0	0	8	12/15/2024.
36207R 3A 1	GN 440093 - RMBS		12/01/2019.	Paydown		13	13	13	13		0		0		13		0	0	1	02/15/2027.
362165 LL 4	GN 184031 - RMBS		12/01/2019.	Paydown		162	162	162	161		0		0		162		(0)	(0)	7	04/15/2023.
362166 QW 3	GN 185069 - RMBS		12/01/2019.	Paydown		599	599	597	597		2		2		599			0	30	01/15/2022.
36223F B4 2	GN 306159 - RMBS		12/01/2019.	Paydown		2,268	2,268	2,274	2,267		2		2		2,268		(0)	(0)	116	05/15/2021.
36223F Q7 9	GN 306578 - RMBS		12/01/2019.	Paydown		128	128	128	128		0		0		128		(0)	(0)	7	03/15/2022.
36223N XC 3	GN 313075 - RMBS		12/01/2019.	Paydown		967	968	965	965		2		2		968		(0)	(0)	62	08/15/2022.
36223S V5 9	GN 316636 - RMBS		12/01/2019.	Paydown		476	476	476	475		1		1		476		0	0	24	12/15/2021.
36224G S5 8	GN 328240 - RMBS		12/01/2019.	Paydown		54	54	54	54		(0)		(0)		54		(0)	(0)	2	08/15/2022.
36224H MD 5	GN 328956 - RMBS		12/01/2019.	Paydown		450	450	446	448		2		2		450		0	0	21	12/15/2022.
36224K PH 6	GN 330824 - RMBS		04/01/2019.	Paydown		10,048	10,048	10,002	10,008		40		40		10,048			0	181	10/15/2022.
36224L MC 8	GN 331655 - RMBS		12/01/2019.	Paydown		1,773	1,773	1,765	1,766		8		8		1,773			0	77	10/15/2022.
36224M UL 7	GN 332787 - RMBS		12/01/2019.	Paydown		1,290	1,290	1,286	1,287		3		3		1,290			0	56	10/15/2022.
36224P MD 7	GN 334356 - RMBS		12/01/2019.	Paydown		1,027	1,027	1,006	1,017		10		10		1,027			0	42	11/15/2022.
38373Q 2D 2	GNR 0346A HB - CMO/RMBS		12/01/2019.	Paydown		1,175	1,175	1,299	1,249		(73)		(73)		1,175			0	49	06/20/2033.
38373T SL 0	GNR 0162B KP - CMO/RMBS		12/01/2019.	Paydown		526	526	560	574		(48)		(48)		526		0	0	22	12/16/2031.
38373V AJ 9	GNR 0259 CB - CMO/RMBS		12/01/2019.	Paydown		1,394	1,394	1,533	1,489		(95)		(95)		1,394		0	0	55	08/20/2032.
38373V NQ 9	GNR 0263A NY - CMO/RMBS		12/01/2019.	Paydown		1,090	1,090	1,218	1,173		(83)		(83)		1,090		(0)	(0)	44	09/20/2032.
38373W DY 1	GNR 0214B AG - CMO/RMBS		08/01/2019.	Paydown		17,576	17,576	19,685	18,805		(1,229)		(1,229)		17,576		(0)	(0)	644	02/20/2032.

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 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
38373W JP 4	GNR 0222A CD - CMO/RMBS		08/01/2019.	Paydown		63,326	63,326	70,798	67,351		(4,024)		(4,024)		63,326		0	0	2,338	05/17/2031.
38373W W6 1	GNR 0232D WB - CMO/RMBS		12/01/2019.	Paydown		1,092	1,092	1,176	1,211		(119)		(119)		1,092		0	0	46	05/20/2032.
38373X LG 9	GNR 0241A AH - CMO/RMBS		10/01/2019.	Paydown		19,660	19,660	22,314	21,353		(1,694)		(1,694)		19,660			0	916	06/20/2032.
38373X Y3 4	GNR 0251B DB - CMO/RMBS		12/01/2019.	Paydown		1,038	1,038	1,124	1,135		(96)		(96)		1,038			0	37	07/20/2032.
383742 DY 6	GNR 0779B BM - CMO/RMBS		12/01/2019.	Paydown		2,651	2,651	2,917	2,919		(267)		(267)		2,651		(0)	(0)	107	08/20/2037.
383742 M3 4	GNR 0834A PG - CMO/RMBS		12/01/2019.	Paydown		4,956	4,956	5,204	5,139		(183)		(183)		4,956		(0)	(0)	177	04/20/2038.
38374B DD 2	GNR 0362A AE - CMO/RMBS		12/01/2019.	Paydown		315	315	320	324		(9)		(9)		315			0	13	07/20/2033.
38374D PQ 6	GNR 082F MD - CMO/RMBS		12/01/2019.	Paydown		1,112	1,112	1,277	1,225		(112)		(112)		1,112			0	38	01/16/2038.
38374D TK 5	GNR 0827D JC - CMO/RMBS		12/01/2019.	Paydown		4,679	4,679	5,100	4,843		(165)		(165)		4,679			0	155	08/20/2037.
38374F 3T 9	GNR 0426B ED - CMO/RMBS		12/01/2019.	Paydown		3,668	3,668	4,109	3,949		(281)		(281)		3,668		0	0	129	04/16/2034.
38374F 6X 7	GNR 0430B UD - CMO/RMBS		12/01/2019.	Paydown		11,260	11,260	12,451	11,954		(695)		(695)		11,260		0	0	387	04/20/2034.
38374F HH 0	GNR 0416 GC - CMO/RMBS		12/01/2019.	Paydown		3,472	3,472	3,785	3,674		(202)		(202)		3,472			0	124	02/20/2034.
38374G 2Z 4	GNR 0442A AD - CMO/RMBS		12/01/2019.	Paydown		1,519	1,519	1,632	1,605		(86)		(86)		1,519		0	0	52	03/20/2032.
38374G SA 1	GNR 0437A B - CMO/RMBS		12/01/2019.	Paydown		14,188	14,188	14,527	16,199		(2,011)		(2,011)		14,188		(0)	(0)	558	04/17/2034.
38374H 6M 7	GNR 0469D GC - CMO/RMBS		12/01/2019.	Paydown		3,279	3,279	3,391	3,390		(110)		(110)		3,279		0	0	123	04/20/2034.
38374K 2D 4	GNR 0533 AY - CMO/RMBS		12/01/2019.	Paydown		1,049	1,049	1,138	1,173		(124)		(124)		1,049			0	39	04/16/2035.
38374K TX 1	GNR 0513A AE - CMO/RMBS		12/01/2019.	Paydown		15,839	15,839	16,100	15,928		(89)		(89)		15,839		(0)	(0)	531	09/20/2034.
38374L 5P 2	GNR 0574A GC - CMO/RMBS		12/01/2019.	Paydown		4,186	4,186	4,259	4,202		(16)		(16)		4,186			0	129	12/16/2034.
38374L XL 0	GNR 0551B DC - CMO/RMBS		12/01/2019.	Paydown		1,251	1,251	1,282	1,282		(31)		(31)		1,251			0	41	07/20/2035.
38374M U9 8	GNR 0617A TW - CMO/RMBS		12/01/2019.	Paydown		2,215	2,215	2,259	2,234		(19)		(19)		2,215		0	0	74	04/20/2036.
38374M W4 7	GNR 0617C QB - CMO/RMBS		12/01/2019.	Paydown		8,444	8,444	9,250	9,082		(638)		(638)		8,444		0	0	327	04/20/2036.
38374M WR 6	GNR 061B LE - CMO/RMBS		12/01/2019.	Paydown		7,524	7,524	8,201	7,978		(454)		(454)		7,524			0	260	06/20/2035.
38374N XV 4	GNR 0657B NW - CMO/RMBS		12/01/2019.	Paydown		4,014	4,014	4,341	4,264		(250)		(250)		4,014		(0)	(0)	179	10/20/2036.
38375D KN 7	GNR 0858A PE - CMO/RMBS		12/01/2019.	Paydown		1,423	1,423	1,567	1,527		(104)		(104)		1,423		(0)	(0)	65	07/16/2038.
38375L P7 9	GNR 0770B PE - CMO/RMBS		12/01/2019.	Paydown		3,576	3,576	3,826	4,080		(504)		(504)		3,576		(0)	(0)	126	11/20/2037.
38375P CH 2	GNR 081 LB - CMO/RMBS		12/01/2019.	Paydown		1,363	1,363	1,380	1,410		(47)		(47)		1,363		0	0	53	01/20/2038.
38375P K4 2	GNR 087A PL - CMO/RMBS		12/01/2019.	Paydown		11,147	11,147	11,099	11,125		22		22		11,147		0	0	377	11/20/2037.
38375X QU 1	GNR 0869A EP - CMO/RMBS		12/01/2019.	Paydown		2,684	2,684	2,892	2,833		(148)		(148)		2,684			0	104	08/20/2038.
911760 LQ 7	VENDE 982A G - CMO/RMBS		12/01/2019.	Paydown		858	858	964	955		(97)		(97)		858		0	0	35	06/15/2028.
911760 LY 0	VENDE 983 E - CMO/RMBS		12/01/2019.	Paydown		1,757	1,757	1,902	1,955		(199)		(199)		1,757			0	64	03/15/2029.
0599999.	Total - Bonds - U.S. Government					253,702	253,702	273,298	268,027	0	(14,325)	0	(14,325)	0	253,702	0	0	0	9,406	XXX
Bonds - U.S. States, Territories and Possessions																				
97705M JM 8	WISCONSIN ST		05/01/2019.	Call @ 100.00		180,000	180,000	178,922	179,810		190		190		180,000			0	4,860	05/01/2030.
97705M JN 6	WISCONSIN ST		07/15/2019.	Call @ 100.00		70,000	70,000	69,581	69,714		10		10		69,724		276	276	2,667	05/01/2030.
1799999.	Total - Bonds - U.S. States, Territories & Possessions					250,000	250,000	248,503	249,524	0	200	0	200	0	249,724	0	276	276	7,527	XXX
Bonds - U.S. Political Subdivisions of States																				
147033 BP 8	CARY ILL		11/01/2019.	Call @ 100.00		25,000	25,000	24,763	24,950		22		22		24,972		28	28	1,175	11/01/2020.
180848 DT 7	CLARK CNTY NEV		11/01/2019.	Call @ 100.00		175,000	175,000	175,781	175,102		(102)		(102)		175,000			0	10,605	11/01/2021.
295407 D9 8	ERIE PA		07/24/2019.	Unknown		500,000	500,000	500,000	500,000				0		500,000			0	10,445	11/15/2028.
725277 CD 7	PITTSBURGH PA SCH DIST		09/01/2019.	Call @ 100.00		250,000	250,000	253,750	250,414		(414)		(414)		250,000			0	13,005	09/01/2024.
815668 JN 9	SEDGWICK CNTY KANS UNI SCH DIST NO 265 G		10/01/2019.	Call @ 100.00		200,000	200,000	205,896	200,779		(779)		(779)		200,000			0	13,200	10/01/2029.

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 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
821022 8G 8	SHEBOYGAN WIS		09/01/2019.	Call @ 100.00		100,000	100,000	99,875	99,959		41		41		100,000			0	4,113	04/01/2023.
941647 HZ 5	WATERLOO IOWA		06/01/2019.	Maturity @ 100.00		140,000	140,000	139,188	140,000				0		140,000			0	3,588	06/01/2019.
2499999.	Total - Bonds - U.S. Political Subdivisions of States					1,390,000	1,390,000	1,399,253	1,391,205	0	(1,233)	0	(1,233)	0	1,389,972	0	28	28	56,130	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
295195 AB 7	ERIE CNTY PA GEN AUTH LEASE REV		05/01/2019.	Call @ 100.00		20,000	20,000	19,910	19,971		2		2		19,973		27	27	950	04/01/2022.
312903 2J 5	FHR 168 G - CMO/RMBS		12/15/2019.	Paydown		24	24	24	27		(3)		(3)		24		0	0	1	07/15/2021.
312904 VU 6	FHR 1017 D - CMO/RMBS		12/01/2019.	Paydown		341	341	340	340		0		0		341		0	0	19	11/15/2020.
312905 Z7 0	FHR 1087 I - CMO/RMBS		12/01/2019.	Paydown		813	813	808	811		2		2		813		0	0	43	06/15/2021.
312905 ZR 6	FHR 1080 E - CMO/RMBS		12/01/2019.	VARIOUS		8	8	8	8		0		0		8		(0)	(0)	0	05/15/2021.
312906 RX 0	FHR 1119 H - CMO/RMBS		12/01/2019.	Paydown		216	216	216	216		0		0		216		0	0	10	08/15/2021.
312906 VS 6	FHR 1122 G - CMO/RMBS		12/01/2019.	Paydown		593	593	592	593				0		593		0	0	24	08/15/2021.
312909 3W 2	FHR 1250 J - CMO/RMBS		12/01/2019.	Paydown		804	804	802	802		2		2		804		0	0	36	05/15/2022.
312910 3Q 3	FHR 1311 K - CMO/RMBS		12/01/2019.	Paydown		2,308	2,308	2,285	2,303		6		6		2,308			0	99	07/15/2022.
312910 B6 8	FHR 1312 I - CMO/RMBS		12/01/2019.	Paydown		825	825	820	823		2		2		825		0	0	41	07/15/2022.
312912 AP 3	FHR 1367 KA - CMO/RMBS		12/01/2019.	Paydown		4,847	4,847	4,819	4,839		8		8		4,847		0	0	214	09/15/2022.
312913 QR 0	FHR 1439 I - CMO/RMBS		12/01/2019.	Paydown		1,968	1,968	1,968	1,968				0		1,968		(0)	(0)	90	11/15/2022.
312913 WW 2	FHG G4 D - CMO/RMBS		12/01/2019.	Paydown		1,158	1,158	1,152	1,156		2		2		1,158		0	0	60	12/25/2022.
312914 DS 0	FHR 1459 M - CMO/RMBS		12/01/2019.	Paydown		2,089	2,089	2,088	2,088		1		1		2,089		0	0	99	01/15/2023.
312914 VY 7	FHR 1474 E - CMO/RMBS		12/01/2019.	Paydown		216	216	216	216				0		216			0	9	02/15/2023.
31293A 5H 7	FH C15348 - RMBS		12/01/2019.	Paydown		25	25	34	30		(6)		(6)		25		(0)	(0)	1	09/01/2028.
3133EC H3 1	FEDERAL FARM CREDIT BANKS FUNDING CORP		08/15/2019.	Call @ 100.00		500,000	500,000	501,000	500,000				0		500,000			0	15,480	03/01/2033.
3133T0 J7 0	FHR 1578 K - CMO/RMBS		12/01/2019.	Paydown		35,771	35,771	35,730	35,747		24		24		35,771			0	1,542	09/15/2023.
3133T1 FB 3	FHR 1577 PV - CMO/RMBS		12/01/2019.	Paydown		16,861	16,861	16,819	16,846		15		15		16,861		0	0	558	09/15/2023.
3133T3 PK 8	FHR 1652 PL - CMO/RMBS		12/01/2019.	Paydown		22,138	22,138	22,138	22,138				0		22,138			0	973	01/15/2024.
31340Y PX 1	FHR 44 F - CMO/RMBS		04/01/2019.	Paydown		39	39	42	40		(0)		(0)		39		(0)	(0)	1	05/15/2020.
31358E 2N 1	FNR 90103 K - CMO/RMBS		12/01/2019.	Paydown		352	352	352	351		1		1		352		0	0	16	09/25/2020.
31358E 5A 6	FNR 90110 H - CMO/RMBS		12/01/2019.	Paydown		185	185	185	184		0		0		185		0	0	6	09/25/2020.
31358E 7W 6	FNR 90109 J - CMO/RMBS		12/01/2019.	Paydown		1,481	1,481	1,480	1,478		3		3		1,481			0	62	09/25/2020.
31358E WY 4	FNR 9086 H - CMO/RMBS		12/01/2019.	Paydown		51	51	51	51		(0)		(0)		51			0	2	07/25/2020.
31358F 4E 6	FNR 9121 J - CMO/RMBS		12/01/2019.	Paydown		358	358	358	357		1		1		358		0	0	15	03/25/2021.
31358K F3 7	FNR 91162 GA - CMO/RMBS		12/01/2019.	Paydown		591	591	591	590		1		1		591		0	0	29	12/25/2021.
31358M WZ 3	FNR 9249 L - CMO/RMBS		12/01/2019.	Paydown		4,360	4,360	4,355	4,352		8		8		4,360			0	166	04/25/2022.
31358P D2 0	FNR 92135 L - CMO/RMBS		12/01/2019.	Paydown		601	601	601	601				0		601		0	0	27	08/25/2022.
31358P HT 7	FNR G9235 E - CMO/RMBS		12/01/2019.	Paydown		3,830	3,830	3,806	3,820		10		10		3,830			0	168	07/25/2022.
31358P HV 2	FNR G9235 EB - CMO/RMBS		12/01/2019.	Paydown		1,340	1,340	1,326	1,336		5		5		1,340			0	59	07/25/2022.
31358P MX 2	FNR 92149 H - CMO/RMBS		12/01/2019.	Paydown		8,139	8,139	8,139	8,132		7		7		8,139			0	344	08/25/2022.
31358Q AN 5	FNR 92161 H - CMO/RMBS		12/01/2019.	Paydown		2,643	2,643	2,643	2,643				0		2,643			0	114	09/25/2022.
31358Q BR 5	FNR G9253 J - CMO/RMBS		12/01/2019.	Paydown		1,711	1,711	1,694	1,705		6		6		1,711		0	0	77	09/25/2022.
31358Q HC 2	FNR 92159 PL - CMO/RMBS		12/01/2019.	Paydown		2,187	2,187	2,174	2,178		9		9		2,187			0	85	09/25/2022.
31358R BM 4	FNR 92195 C - CMO/RMBS		12/01/2019.	Paydown		2,593	2,593	2,589	2,589		4		4		2,593			0	115	10/25/2022.
31358T 4H 9	FNR 9321 KA - CMO/RMBS		12/01/2019.	Paydown		1,037	1,037	1,079	1,037				0		1,037			0	45	03/25/2023.

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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 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
31359B PE 1	FNR 93122 M - CMO/RMBS		12/01/2019.	Paydown		10,276	10,276	10,177	10,249		27		27		10,276		0	0	427	07/25/2023.
31359D 6L 2	FNR 93178 PK - CMO/RMBS		12/01/2019.	Paydown		10,912	10,912	10,906	10,903		9		9		10,912		0	0	434	09/25/2023.
31359E YT 2	FNR 93199 PX - CMO/RMBS		12/01/2019.	Paydown		18,823	18,823	18,780	18,799		24		24		18,823		0	0	798	10/25/2023.
31359H JE 5	FNR 9455 H - CMO/RMBS		12/01/2019.	Paydown		13,617	13,617	13,209	13,534		84		84		13,617		0	0	520	03/25/2024.
31359H Q8 0	FNR G946 PY - CMO/RMBS		12/01/2019.	Paydown		477	477	491	506		(29)		(29)		477		0	0	22	05/17/2024.
313602 Q2 3	FNR 8958 G - CMO/RMBS		08/01/2019.	Paydown		12	12	12	12		0		0		12		0	0	0	09/25/2019.
313603 LN 0	FNR 8996 H - CMO/RMBS		12/01/2019.	Paydown		388	388	387	386		1		1		388		0	0	15	12/25/2019.
31367W HL 8	FN 181235 - RMBS		12/01/2019.	Paydown		146	146	163	153		(7)		(7)		146			0	7	10/01/2022.
31368K LD 6	FN 192124 - RMBS		12/01/2019.	Paydown		469	469	469	468		1		1		469		0	0	22	12/01/2022.
31389N EZ 4	FN 630252 - RMBS		12/01/2019.	Paydown		526	526	526	579		(53)		(53)		526		(0)	(0)	11	03/01/2032.
31392C CN 2	FNR 0222A GQ - CMO/RMBS		12/01/2019.	Paydown		446	446	471	539		(93)		(93)		446		0	0	20	04/25/2032.
31392C CS 1	FNR 0222A GC - CMO/RMBS		12/01/2019.	Paydown		3,846	3,846	4,160	4,043		(196)		(196)		3,846		0	0	167	04/25/2032.
31392E JK 7	FNR 0253E EL - CMO/RMBS		12/01/2019.	Paydown		14,920	14,920	16,393	15,820		(900)		(900)		14,920		(0)	(0)	640	09/25/2032.
31392J 6V 6	FNR 0323D CH - CMO/RMBS		12/01/2019.	Paydown		391	391	397	406		(15)		(15)		391		(0)	(0)	15	04/25/2033.
31392U BG 8	FHR 2505B D - CMO/RMBS		12/01/2019.	Paydown		2,859	2,859	3,109	3,072		(213)		(213)		2,859		(0)	(0)	106	09/15/2032.
31392X XT 0	FHR 2524B HC - CMO/RMBS		12/01/2019.	Paydown		1,607	1,607	1,824	1,735		(128)		(128)		1,607			0	69	11/15/2032.
31393A 6C 6	FNR 0339B MT - CMO/RMBS		12/01/2019.	Paydown		29,332	29,332	29,332	29,332				0		29,332		0	0	1,024	05/25/2023.
31393B D6 9	FNR 0341E PN - CMO/RMBS		12/01/2019.	Paydown		200	200	206	220		(20)		(20)		200		(0)	(0)	10	05/25/2033.
31393D 2D 2	FNR 0375B LL - CMO/RMBS		04/01/2019.	Call @ 100.00									0					0	4	08/25/2033.
31393F MH 6	FHR 2523B AP - CMO/RMBS		12/01/2019.	Paydown		954	954	1,032	1,018		(65)		(65)		954		0	0	58	11/15/2032.
31393F PW 0	FHR 2544D KE - CMO/RMBS		12/01/2019.	Paydown		510	510	533	563		(54)		(54)		510		(0)	(0)	17	12/15/2032.
31393F ZW 9	FHR 2531B PM - CMO/RMBS		12/01/2019.	Paydown		395	395	411	458		(63)		(63)		395		0	0	12	12/15/2032.
31393H FH 0	FHR 2543M LL - CMO/RMBS		04/01/2019.	Call @ 100.00									0					0	5	12/15/2032.
31393J 3Z 9	FHR 2554C MN - CMO/RMBS		12/01/2019.	Paydown		690	690	725	749		(59)		(59)		690		(0)	(0)	26	01/15/2033.
31393L FT 5	FHR 2564D AC - CMO/RMBS		12/01/2019.	Paydown		5,386	5,386	5,709	5,829		(443)		(443)		5,386			0	219	02/15/2033.
31393Q XY 3	FHR 2610C VB - CMO/RMBS		12/01/2019.	Paydown		11,271	11,271	11,068	11,203		67		67		11,271		0	0	401	07/15/2024.
31393U JE 4	FNR 03127B EG - CMO/RMBS		12/01/2019.	Paydown		1,135	1,135	1,306	1,227		(92)		(92)		1,135		0	0	40	12/25/2033.
31393X SN 8	FNR 0425A UC - CMO/RMBS		12/01/2019.	Paydown		1,480	1,480	1,550	1,529		(49)		(49)		1,480		(0)	(0)	50	04/25/2034.
31394A WJ 1	FNR 0460C AB - CMO/RMBS		12/01/2019.	Paydown		4,607	4,607	4,907	4,722		(115)		(115)		4,607		(0)	(0)	141	04/25/2034.
31394B RM 8	FNR 0492F TB - CMO/RMBS		12/01/2019.	Paydown		19,010	19,010	20,605	19,959		(949)		(949)		19,010			0	611	12/25/2034.
31394B TR 5	FNR 0490B D - CMO/RMBS		12/01/2019.	Paydown		15,786	15,786	15,075	15,536		249		249		15,786		(0)	(0)	335	11/25/2034.
31394C BT 8	FNR 053A CE - CMO/RMBS		04/01/2019.	Paydown		92	92	93	92				0		92		(0)	(0)	1	08/25/2034.
31394D SU 5	FNR 0538C TC - CMO/RMBS		12/01/2019.	Paydown		1,156	1,156	1,237	1,202		(46)		(46)		1,156			0	49	05/25/2035.
31394G YZ 0	FHR 2665B LL - CMO/RMBS		08/15/2019.	Call @ 100.00		1,000	1,000	1,015	1,021		(0)		(0)		1,020		(20)	(20)	37	08/15/2033.
31394K R8 9	FHR 2696A DG - CMO/RMBS		12/01/2019.	Paydown		1,232	1,232	1,294	1,295		(63)		(63)		1,232			0	41	10/15/2033.
31394P VY 6	FHR 2743A PH - CMO/RMBS		12/01/2019.	Paydown		412	412	426	437		(25)		(25)		412			0	17	02/15/2034.
31394U S6 0	FNR 05110B GL - CMO/RMBS		12/01/2019.	Paydown		5,803	5,803	6,567	6,299		(496)		(496)		5,803			0	179	12/25/2035.
31394Y H9 8	FHR 2793A PE - CMO/RMBS		12/01/2019.	Paydown		815	815	872	874		(59)		(59)		815		0	0	26	05/15/2034.
31395T M9 2	FHR 2963B DE - CMO/RMBS		12/01/2019.	Paydown		2,431	2,431	2,637	2,573		(143)		(143)		2,431		0	0	101	04/15/2035.
31396F WU 3	FHR 3081B CQ - CMO/RMBS		12/01/2019.	Paydown		2,817	2,817	3,066	3,100		(283)		(283)		2,817		(0)	(0)	97	12/15/2035.
31396J 2C 8	FHR 3126D CY - CMO/RMBS		12/01/2019.	Paydown		3,055	3,055	3,331	3,494		(439)		(439)		3,055			0	116	03/15/2036.
31396L 3T 5	FNR 06114E HE - CMO/RMBS		12/01/2019.	Paydown		1,389	1,389	1,458	1,442		(54)		(54)		1,389			0	50	12/25/2036.

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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 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
31396P FP 1	FNR 06124B B - CMO/RMBS		12/01/2019.	Paydown		6,724	6,724	7,645	7,766		(1,043)		(1,043)		6,724		0	0	308	01/25/2037.
31396R 2H 9	FHR 3152F LB - CMO/RMBS		12/01/2019.	Paydown		1,615	1,615	1,768	1,685		(70)		(70)		1,615			0	63	05/15/2026.
31396W QN 9	FNR 0772B B - CMO/RMBS		12/01/2019.	Paydown		2,092	2,092	2,290	2,300		(208)		(208)		2,092		(0)	(0)	91	07/25/2037.
31396W QT 6	FNR 0772D DB - CMO/RMBS		12/01/2019.	Paydown		568	568	593	685		(117)		(117)		568		0	0	22	07/25/2037.
31396W Y8 3	FNR 0776F EB - CMO/RMBS		12/01/2019.	Paydown		138	138	146	181		(43)		(43)		138		0	0	7	08/25/2037.
31397B 2W 0	FHR 3213B PE - CMO/RMBS		12/01/2019.	Paydown		6,218	6,218	6,727	7,098		(880)		(880)		6,218		0	0	245	09/15/2036.
31397E QH 1	FHR 3270A AT - CMO/RMBS		12/01/2019.	Paydown		253	253	268	309		(57)		(57)		253		(0)	(0)	9	01/15/2037.
31397J LW 2	FHR 3348B HT - CMO/RMBS		12/01/2019.	Paydown		1,333	1,333	1,419	1,354		(21)		(21)		1,333		(0)	(0)	62	07/15/2037.
31397J VU 5	FHR 3349E MY - CMO/RMBS		12/01/2019.	Paydown		1,884	1,884	1,992	2,144		(260)		(260)		1,884		0	0	61	07/15/2037.
31397L 3R 8	FNR 0861C MC - CMO/RMBS		12/01/2019.	Paydown		1,714	1,714	1,821	1,779		(66)		(66)		1,714			0	93	07/25/2038.
31397N QQ 1	FNR 0925A PG - CMO/RMBS		12/01/2019.	Paydown		1,105	1,105	1,224	1,176		(71)		(71)		1,105		(0)	(0)	48	04/25/2039.
31404B QG 0	FN 763755 - RMBS		12/01/2019.	Paydown		536	536	593	591		(55)		(55)		536		(0)	(0)	32	02/01/2034.
67823R AQ 7	OKALOOSA CNTY FLA SALES TAX REV		10/01/2019.	Call @ 100.00		370,000	370,000	372,220	370,521		(521)		(521)		370,000			0	21,090	10/01/2026.
911760 LQ 7	VENDE 982A G - CMO/RMBS		04/01/2019.	Paydown									0					0	1	06/15/2028.
911760 LY 0	VENDE 983 E - CMO/RMBS		04/01/2019.	Paydown									0					0	1	03/15/2029.
927793 RS 0	VIRGINIA COMWLTH TRANSN BRD TRANSN REV		05/16/2019.	Call @ 100.00		250,000	250,000	249,445	249,696		11		11		249,706		294	294	7,165	05/15/2027.
958638 QK 7	WESTERN MICH UNIV REVS		12/01/2019.	Call @ 100.00		25,000	25,000	24,339	24,654		45		45		24,699		301	301	1,969	11/15/2024.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					1,502,356	1,502,355	1,511,655	1,509,685	0	(7,931)	0	(7,931)	0	1,501,754	0	602	602	59,783	XXX
Bonds - Industrial and Miscellaneous																				
023650 AG 9	AAL 001 G - ABS		07/02/2019.	Paydown		78,452	78,452	87,630	81,386		(2,934)		(2,934)		78,452			0	6,321	01/02/2022.
031162 AZ 3	AMGEN INC.		02/01/2019.	Maturity @ 100.00		3,000,000	3,000,000	3,128,250	3,001,389		(1,389)		(1,389)		3,000,000			0	85,500	02/01/2019.
032511 BC 0	ANADARKO PETROLEUM CORP.		03/15/2019.	Maturity @ 100.00		25,000	25,000	33,873	25,295		(295)		(295)		25,000			0	1,088	03/15/2019.
037833 AQ 3	APPLE INC.		05/06/2019.	Maturity @ 100.00		500,000	500,000	510,635	501,426		(1,426)		(1,426)		500,000			0	5,250	05/06/2019.
09247X AE 1	BLACKROCK INC.		12/10/2019.	Maturity @ 100.00		5,000,000	5,000,000	5,033,260	5,003,942		(3,942)		(3,942)		5,000,000			0	250,000	12/10/2019.
12189T BC 7	BURLINGTON NORTHERN SANTA FE CORP.		10/01/2019.	Maturity @ 100.00		100,000	100,000	102,200	100,201		(201)		(201)		100,000			0	4,700	10/01/2019.
14912L 6R 7	CATERPILLAR FINANCIAL SERVICES CORP.		05/18/2019.	Maturity @ 100.00		500,000	500,000	499,235	499,889		111		111		500,000			0	3,375	05/18/2019.
166751 AJ 6	CHEVRON CORP.		03/03/2019.	Maturity @ 100.00		25,000	25,000	27,022	25,043		(43)		(43)		25,000			0	619	03/03/2019.
17275R AE 2	CISCO SYSTEMS INC.		02/15/2019.	Maturity @ 100.00		35,000	35,000	37,852	35,050		(50)		(50)		35,000			0	866	02/15/2019.
216831 AE 7	COOPER TIRE & RUBBER COMPANY		12/15/2019.	Maturity @ 100.00		100,000	100,000	98,456	99,842		158		158		100,000			0	8,000	12/15/2019.
244199 BC 8	DEERE & CO.		10/16/2019.	Maturity @ 100.00		175,000	175,000	177,800	175,267		(267)		(267)		175,000			0	7,656	10/16/2019.
24702R AJ 0	DELL INC.		06/15/2019.	Maturity @ 100.00		3,000,000	3,000,000	3,259,320	3,015,493		(15,493)		(15,493)		3,000,000			0	88,125	06/15/2019.
25179M AP 8	DEVON ENERGY CORP.		07/27/2019.	VARIOUS		51,644	50,000	49,312	49,713		47		47		49,759		241	241	2,781	05/15/2022.
25468P CK 0	WALT DISNEY CO.		03/15/2019.	Maturity @ 100.00		4,000,000	4,000,000	4,117,520	4,003,048		(3,048)		(3,048)		4,000,000			0	110,000	03/15/2019.
260003 AJ 7	DOVER CORP.		12/04/2019.	VARIOUS		3,091,988	3,000,000	3,059,400	3,014,567		(6,908)		(6,908)		3,007,658		(7,658)	(7,658)	254,313	03/01/2021.
263534 BR 9	E I DU PONT DE NEMOURS AND CO.		04/22/2019.	VARIOUS		4,073,172	2,975,000	3,615,056	3,533,591		(6,498)		(6,498)		3,527,093		(552,093)	(552,093)	1,156,945	12/15/2036.
278058 AK 8	EATON CORPORATION	C	06/15/2019.	Maturity @ 100.00		1,825,000	1,825,000	2,493,498	1,854,246		(29,246)		(29,246)		1,825,000			0	80,984	06/15/2019.
29273R AK 5	ENERGY TRANSFER PARTNERS LP		03/15/2019.	Maturity @ 100.00		450,000	450,000	521,595	456,269		(6,269)		(6,269)		450,000			0	21,825	03/15/2019.
36158F AB 6	SWISS RE SOLUTIONS HOLDING CORP.	C	03/01/2019.	Maturity @ 100.00		3,600,000	3,600,000	3,849,504	3,604,158		(4,158)		(4,158)		3,600,000			0	116,100	03/01/2019.
38141E A2 5	GOLDMAN SACHS GROUP INC.		02/15/2019.	Maturity @ 100.00		25,000	25,000	29,217	25,068		(68)		(68)		25,000			0	938	02/15/2019.
459200 AG 6	INTERNATIONAL BUSINESS MACHINES CORPORAT		11/01/2019.	Maturity @ 100.00		1,520,000	1,520,000	1,999,418	1,556,107		(36,107)		(36,107)		1,520,000			0	127,300	11/01/2019.

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 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
46625H KA 7	JPMORGAN CHASE & CO.		12/23/2019.	Call @ 100.00		750,000	750,000	758,753	752,737		(2,737)		(2,737)		750,000			0	23,906	01/23/2020.
48203R AF 1	JUNIPER NETWORKS INC.		09/25/2019.	VARIOUS		46,700	45,000	48,028	45,872		(281)		(281)		45,591		(591)	(591)	3,828	03/15/2021.
55265K 6V 6	MASTR 041 519 - CMO/RMBS		12/01/2019.	Paydown		1,526	1,526	1,526	1,526				0		1,526			0	49	02/25/2034.
55265K X4 6	MASTR 0311 2A8 - CMO/RMBS		12/01/2019.	Paydown		1,094	1,094	1,090	1,141		(47)		(47)		1,094		0	0	31	12/25/2033.
585055 AV 8	MEDTRONIC INC.	C	08/09/2019.	VARIOUS		5,182,450	5,000,000	5,010,000	5,002,724		(738)		(738)		5,001,986		(1,986)	(1,986)	368,075	03/15/2021.
585055 AX 4	MEDTRONIC INC.	C	08/09/2019.	VARIOUS		103,704	100,000	101,965	100,888		(174)		(174)		100,713		(713)	(713)	6,517	03/15/2022.
59217G BF 5	METROPOLITAN LIFE GLOBAL FUNDING I		04/10/2019.	Maturity @ 100.00		250,000	250,000	254,398	250,501		(501)		(501)		250,000			0	2,875	04/10/2019.
59217G BV 0	METROPOLITAN LIFE GLOBAL FUNDING I		09/13/2019.	Maturity @ 100.00		500,000	500,000	499,050	499,774		226		226		500,000			0	7,750	09/13/2019.
594918 AC 8	MICROSOFT CORP.		06/01/2019.	Maturity @ 100.00		500,000	500,000	539,860	506,249		(6,249)		(6,249)		500,000			0	10,500	06/01/2019.
61746B DR 4	MORGAN STANLEY		07/23/2019.	Maturity @ 100.00		1,000,000	1,000,000	1,005,480	1,001,267		(1,267)		(1,267)		1,000,000			0	23,750	07/23/2019.
61764X BE 4	MSBAM 15C21 A1 - CMBS		08/01/2019.	Paydown		128,508	128,508	128,759	128,582		(74)		(74)		128,508		(0)	(0)	905	03/17/2048.
631103 AD 0	NASDAQ OMX GROUP INC.		05/01/2019.	VARIOUS		50,976	50,000	52,729	50,426		(134)		(134)		50,292		(292)	(292)	3,181	01/15/2020.
635405 AM 5	PNC FINANCIAL SERVICES GROUP INC.		05/15/2019.	Maturity @ 100.00		4,000,000	4,000,000	4,487,920	4,018,546		(18,546)		(18,546)		4,000,000			0	137,500	05/15/2019.
651639 AL 0	NEWMONT MINING CORP.		10/01/2019.	Maturity @ 100.00		100,000	100,000	100,973	100,000				0		100,000			0	5,125	10/01/2019.
66989G AA 8	NOVARTIS SECURITIES INVESTMENT LTD.	C	02/10/2019.	Maturity @ 100.00		4,000,000	4,000,000	4,022,480	4,000,336		(336)		(336)		4,000,000			0	102,500	02/10/2019.
674599 BE 4	OCCIDENTAL PETROLEUM CORPORATION		08/01/2019.	Maturity @ 100.00		1,600,000	1,600,000	2,027,888	1,629,981		(29,981)		(29,981)		1,600,000			0	148,000	08/01/2019.
69352J AN 7	TALEN ENERGY SUPPLY LLC		05/21/2019.	Not Provided		35,525	35,000	37,669	35,896		(122)		(122)		35,774		(249)	(249)	698	12/15/2021.
694308 GM 3	PACIFIC GAS AND ELECTRIC CO.		01/28/2019.	KEYBANC CAPITAL MARKETS INC.		1,740,000	2,000,000	1,900,520	1,900,520		329		329		1,900,849		(160,849)	(160,849)		02/15/2038.
717081 DL 4	PFIZER INC.		05/15/2019.	Maturity @ 100.00		500,000	500,000	510,655	501,517		(1,517)		(1,517)		500,000			0	5,250	05/15/2019.
74434T P4 3	PHMS 9363 A6 - CMO/RMBS		12/01/2019.	Paydown		521	521	517	520		1		1		521		(0)	(0)	22	01/25/2024.
81619P AA 5	SELECT 031 CTF - ABS		04/01/2019.	Paydown			20,200	20,200	20,200				0		20,200		(20,200)	(20,200)	92	02/22/2033.
852060 AG 7	SPRINT CAPITAL CORPORATION	C	05/01/2019.	Maturity @ 100.00		1,000,000	1,000,000	961,290	998,848		1,152		1,152		1,000,000			0	34,500	05/01/2019.
883556 AX 0	THERMO FISHER SCIENTIFIC INC.		10/15/2019.	VARIOUS		5,186,100	5,000,000	5,113,000	5,028,767		(10,129)		(10,129)		5,018,637		(18,637)	(18,637)	438,600	03/01/2021.
931422 AE 9	WALGREEN CO.		01/15/2019.	Maturity @ 100.00		993,000	993,000	1,009,672	993,082		(82)		(82)		993,000			0	26,066	01/15/2019.
959802 AL 3	WESTERN UNION CO.		12/27/2019.	VARIOUS		4,036,532	4,000,000	4,186,240	4,028,544		(22,431)		(22,431)		4,006,113		(6,113)	(6,113)	296,847	04/01/2020.
3899999. Total - Bonds - Industrial and Miscellaneous						62,881,891	61,558,300	65,510,714	62,259,432	0	(211,665)	0	(211,665)	0	62,047,767	0	(769,142)	(769,142)	3,979,252	XXX
8399997. Total - Bonds - Part 4						66,277,949	64,954,357	68,943,422	65,677,873	0	(234,954)	0	(234,954)	0	65,442,919	0	(768,236)	(768,236)	4,112,098	XXX
8399999. Total - Bonds						66,277,949	64,954,357	68,943,422	65,677,873	0	(234,954)	0	(234,954)	0	65,442,919	0	(768,236)	(768,236)	4,112,098	XXX
Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred																				
007924 40 0	AEGON NV	D	06/17/2019.	PNC CAPITAL MKTS	2,500.000	62,500		63,257	63,257				0		63,257		(757)	(757)	2,031	XXX
49446R 79 4	KIMCO REALTY CORP.		09/16/2019.	PNC CAPITAL MKTS	887.000	22,175		23,316	23,316				0		23,316		(1,141)	(1,141)	1,216	XXX
74460W 82 6	PUBLIC STORAGE		06/27/2019.	PNC CAPITAL MKTS	1,775.000	44,375		47,506	47,506				0		47,506		(3,131)	(3,131)	1,331	XXX
857477 88 9	STATE STREET CORP.		12/16/2019.	PNC CAPITAL MKTS	2,500.000	62,500		64,896	64,896				0		64,896		(2,396)	(2,396)	3,750	XXX
94988N 20 7	WELLS FARGO REAL ESTATE INVESTMENT CORP		12/11/2019.	PNC CAPITAL MKTS	2,500.000	62,500		66,668	66,668				0		66,668		(4,168)	(4,168)	3,785	XXX
8499999. Total - Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred						254,050	XXX	265,643	265,643	0	0	0	0	0	265,643	0	(11,593)	(11,593)	12,114	XXX
Preferred Stocks - Industrial and Miscellaneous Redeemable Preferred																				
854502 70 5	STANLEY BLACK & DECKER INC.		12/13/2019.	PNC CAPITAL MKTS	2,100.000	52,500		52,482	52,482				0		52,482		18	18	3,002	XXX
8599999. Total - Preferred Stocks - Industrial and Miscellaneous Redeemable Preferred						52,500	XXX	52,482	52,482	0	0	0	0	0	52,482	0	18	18	3,002	XXX
8999997. Total - Preferred Stocks - Part 4						306,550	XXX	318,125	318,125	0	0	0	0	0	318,125	0	(11,575)	(11,575)	15,116	XXX
8999999. Total - Preferred Stocks						306,550	XXX	318,125	318,125	0	0	0	0	0	318,125	0	(11,575)	(11,575)	15,116	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
030975 10 6	AMERIGAS PARTNERS UNT	..	08/27/2019.	VARIOUS	1,000.000	32,530	XXX	47,232	25,300	21,932			21,932		47,232		(14,703)	(14,703)	2,850	XXX
37045V 12 6	GENERAL MOTORS EQY WARRANT	..	07/02/2019.	PNC CAPITAL MKTS	3,621.000	73,559	XXX	60,872	57,538	3,334			3,334		60,872		12,687	12,687		XXX
902681 10 5	UGI ORD	..	08/29/2019.	PNC CAPITAL MKTS	0.342	16	XXX	17					0		17		(0)	(0)		XXX
92240M 10 8	VECTOR GROUP ORD	..	10/01/2019.	PNC CAPITAL MKTS	0.700	8	XXX	12	(584)	(525)			(525)		12		(4)	(4)	1	XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					106,113	XXX	108,133	82,254	24,741	0	0	24,741	0	108,133	0	(2,020)	(2,020)	2,851	XXX
Common Stocks - Mutual Funds																				
453320 10 3	AMERICAN FUNDS INC A	..	12/18/2019.	Unknown		1,771	XXX						0				1,771	1,771		XXX
9499999.	Total - Common Stocks - Mutual Funds					1,771	XXX	0	0	0	0	0	0	0	0	0	1,771	1,771	0	XXX
9799997.	Total - Common Stocks - Part 4					107,884	XXX	108,133	82,254	24,741	0	0	24,741	0	108,133	0	(249)	(249)	2,851	XXX
9799999.	Total - Common Stocks					107,884	XXX	108,133	82,254	24,741	0	0	24,741	0	108,133	0	(249)	(249)	2,851	XXX
9899999.	Total - Preferred and Common Stocks					414,434	XXX	426,258	400,379	24,741	0	0	24,741	0	426,258	0	(11,824)	(11,824)	17,966	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					66,692,383	XXX	69,369,680	66,078,252	24,741	(234,954)	0	(210,213)	0	65,869,176	0	(780,060)	(780,060)	4,130,064	XXX

Sch. D - Pt. 5
NONE

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

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

Sch. DA - Pt. 1
NONE

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

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

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

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

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

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

Sch. DB - Pt. E
NONE

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Open Depositories							
							XXX
P N C - COMMERCIAL ACCT	CLEVELAND OH					(547,477)	XXX
WELLS FARGO EDUCATIONAL FUND	WILKES BARRE PA					30,901	XXX
P N C - BUS MONEY MARKET	CLEVELAND OH					11,033,470	XXX
P N C - DIVIDEND ACCT	CLEVELAND OH					(9,790)	XXX
							XXX
US BANK	ST LOUIS MO					5,000	XXX
PETTY CASH	BEACHWOOD OH					500	XXX
0199999. Total - Open Depositories		XXX	XXX	0	0	10,512,603	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	10,512,603	XXX
0599999. Total Cash		XXX	XXX	0	0	10,512,603	XXX

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

1. January	21,611,655	4. April	38,110,304	7. July	38,182,335	10. October	27,275,976
2. February	28,679,107	5. May	40,963,881	8. August	40,634,614	11. November	29,416,865
3. March	28,718,130	6. June	38,760,127	9. September	38,425,653	12. December	26,918,118

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO								
262006 20 8	DREYFUS GVT CSH MGT INST		09/22/2017	2.560		6,000,000		137,378
60934N 80 7	PNC BANK WORKING CASH SWEEP		01/07/2019	1.268		10,405,515		374,169
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						16,405,515	0	511,547
8899999. Total - Cash Equivalents						16,405,515	0	511,547

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR						
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA						
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA						
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM						
33. New York NY						
34. North Carolina NC	B	STATE REQUIREMENT for Insurance sales			2,386	3,458
35. North Dakota ND						
36. Ohio OH	B	STATE REQUIREMENT for Insurance sales	1,060,840	1,170,100		
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. US Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX	25,039,419	26,934,453	0	0
59. Total	XXX	XXX	26,100,258	28,104,553	2,386	3,458

DETAILS OF WRITE-INS

5801. PNC	B	LINE OF CREDIT COLLATERAL FROM PNC BANK OF CLEVELAND	25,039,419	26,934,453		
5802.						
5803.						
5898. Summary of remaining write-ins for line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Total (Lines 5801 thru 5803+5898) (Line 58 above)	XXX	XXX	25,039,419	26,934,453	0	0

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