



ANNUAL STATEMENT

For the Year Ended December 31, 2019

of the Condition and Affairs of the

FIRST CATHOLIC SLOVAK UNION OF THE UNITED STATES OF AMERICA & CANADA

NAIC Group Code..... 0, 0	NAIC Company Code..... 56340	Employer's ID Number..... 34-0220550
(Current Period) (Prior Period)		
Organized under the Laws of OH	State of Domicile or Port of Entry OH	Country of Domicile US
Licensed as Business Type:	Fraternal Benefit Society	
Incorporated/Organized..... January 9, 1892	Commenced Business..... October 1, 1890	
Statutory Home Office	6611 ROCKSIDE ROAD .. INDEPENDENCE .. OH .. US .. 44131	
	(Street and Number) (City or Town, State, Country and Zip Code)	
Main Administrative Office	6611 ROCKSIDE ROAD .. INDEPENDENCE .. OH .. US .. 44131	216-642-9406
	(Street and Number) (City or Town, State, Country and Zip Code)	(Area Code) (Telephone Number)
Mail Address	6611 ROCKSIDE ROAD .. INDEPENDENCE .. OH .. US .. 44131	
	(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)	
Primary Location of Books and Records	6611 ROCKSIDE ROAD .. INDEPENDENCE .. OH .. US .. 44131	216-642-9406
	(Street and Number) (City or Town, State, Country and Zip Code)	(Area Code) (Telephone Number)
Internet Web Site Address	WWW.FCSU.COM	
Statutory Statement Contact	KENNETH ANTHONY ARENDT	216-642-9406
	(Name)	(Area Code) (Telephone Number) (Extension)
	FCSU@AOL.COM	216-642-4310
	(E-Mail Address)	(Fax Number)

OFFICERS

Name	Title	Name	Title
1. ANDREW MATHEW RAJEC	PRESIDENT	2. KENNETH ANTHONY ARENDT	EXECUTIVE SECRETARY
3. GEORGE F. MATTA II	TREASURER	4. ANDREW R. HARCAR SR	VICE PRESIDENT
OTHER			
GARY J. MATTA	GENERAL COUNSEL	EDWARD COWMAN	ACTUARY

DIRECTORS OR TRUSTEES

ANDREW MATHEW RAJEC	ANDREW R. HARCAR SR	KENNETH ANTHONY ARENDT	GEORGE F. MATTA II
REV. THOMAS NASTA	SABINA SABADOS	THOMAS IVANEC #	LEONARD ZILKO #
JAMES MARMOL	MARTHA ZAVADA-WOJCIK	MILOS MITRO	DAMIAN NASTA
KEVIN COLLINS #	MICHAEL LAKO	TIMOTHY GRAVES #	

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)
ANDREW MATHEW RAJEC	KENNETH ANTHONY ARENDT	GEORGE F. MATTA II
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
PRESIDENT	EXECUTIVE SECRETARY	TREASURER
(Title)	(Title)	(Title)
Subscribed and sworn to before me	a. Is this an original filing?	Yes [X] No []
This day of FEBRUARY 2020	b. If no	1. State the amendment number
		2. Date filed
		3. Number of pages attached

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. Governments.....	16,136,790	3.9	16,136,790		16,136,790	3.9
1.02 All Other Governments.....	147,953	0.0	147,953		147,953	0.0
1.03 U.S. States, Territories and Possessions, etc., Guaranteed.....	2,800,994	0.7	2,800,994		2,800,994	0.7
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed.....		0.0			0	0.0
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed.....	29,920,202	7.3	29,920,202		29,920,202	7.3
1.06 Industrial and Miscellaneous.....	326,189,585	79.2	326,189,585		326,189,585	79.2
1.07 Hybrid Securities.....		0.0			0	0.0
1.08 Parent, Subsidiaries and Affiliates.....		0.0			0	0.0
1.09 SVO Identified Funds.....		0.0			0	0.0
1.10 Unaffiliated Bank Loans.....		0.0			0	0.0
1.11 Total Long-Term Bonds.....	375,195,522	91.1	375,195,522	0	375,195,522	91.1
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated).....		0.0			0	0.0
2.02 Parent, Subsidiaries and Affiliates.....		0.0			0	0.0
2.03 Total Preferred Stock.....	0	0.0	0	0	0	0.0
3. Common Stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated)	1,678,940	0.4	1,678,940		1,678,940	0.4
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.....	3,694,098	0.9	3,694,098		3,694,098	0.9
3.05 Mutual Funds.....		0.0			0	0.0
3.06 Unit Investment Trusts.....		0.0			0	0.0
3.07 Closed-End Funds.....		0.0			0	0.0
3.08 Total Common Stocks.....	5,373,038	1.3	5,373,038	0	5,373,038	1.3
4. Mortgage Loans Schedule B):						
4.01 Farm Mortgages.....		0.0			0	0.0
4.02 Residential Mortgages.....	21,876	0.0	21,876		21,876	0.0
4.03 Commercial Mortgages.....	77,094	0.0	77,094		77,094	0.0
4.04 Mezzanine Real Estate Loans.....		0.0			0	0.0
4.05 Total Mortgage Loans.....	98,970	0.0	98,970	0	98,970	0.0
5. Real Estate (Schedule A):						
5.01 Properties Occupied by Company.....	573,086	0.1	573,086		573,086	0.1
5.02 Properties Held for Production of Income.....	357,633	0.1	357,633		357,633	0.1
5.03 Properties Held for Sale.....		0.0			0	0.0
5.04 Total Real Estate.....	930,719	0.2	930,719	0	930,719	0.2
6. Cash, Cash Equivalents, and Short-Term Investments::						
6.01 Cash (Schedule E, Part 1).....	15,883,668	3.9	15,883,668		15,883,668	3.9
6.02 Cash Equivalents (Schedule E, Part 2).....		0.0			0	0.0
6.03 Short-Term Investments (Schedule DA).....	4,946,477	1.2	4,946,477		4,946,477	1.2
6.04 Total Cash, Cash Equivalents, and Short-Term Investments.....	20,830,145	5.1	20,830,145	0	20,830,145	5.1
7. Contract Loans.....	1,204,506	0.3	1,204,506		1,204,506	0.3
8. Derivatives (Schedule DB).....		0.0			0	0.0
9. Other Invested Assets (Schedule BA).....	8,042,686	2.0	8,042,686		8,042,686	2.0
10. Receivables for Securities.....		0.0			0	0.0
11. Securities Lending (Schedule DL, Part 1).....		0.0		XXX	XXX	XXX
12. Other Invested Assets (Page 2, Line 11).....		0.0			0	0.0
13. Total Invested Assets.....	411,675,586	100.0	411,675,587	0	411,675,587	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....		2,150,977
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6).....		
2.2	Additional investment made after acquisition (Part 2, Column 9).....		0
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13.....		
3.2	Totals, Part 3, Column 11.....		0
4.	Total gain (loss) on disposals, Part 3, Column 18.....		6,927,605
5.	Deduct amounts received on disposals, Part 3, Column 15.....		8,084,987
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.....	58,960	
8.2	Totals, Part 3, Column 9.....	3,917	62,877
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....		930,718
10.	Deduct total nonadmitted amounts.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....		930,718

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year.....		371,258
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7).....	80,000	
2.2	Additional investment made after acquisition (Part 2, Column 8).....		80,000
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.....		352,288
8.	Deduct amortization of premium and mortgage interest points and commitment fees.....		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
9.1	Totals, Part 1, Column 13.....		
9.2	Totals, Part 3, Column 13.....		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 11.....		
10.2	Totals, Part 3, Column 10.....		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		98,970
12.	Total valuation allowance.....		
13.	Subtotal (Line 11 plus Line 12).....		98,970
14.	Deduct total nonadmitted amounts.....		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14).....		98,970

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		7,210,059
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....	206,718	
2.2	Additional investment made after acquisition (Part 2, Column 9).....		206,718
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.....	625,909	
5.2	Totals, Part 3, Column 9.....		625,909
6.	Total gain (loss) on disposals, Part 3, Column 19.....		
7.	Deduct amounts received on disposals, Part 3, Column 16.....		
8.	Deduct amortization of premium and depreciation.....		
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17.....		
9.2	Totals, Part 3, Column 14.....		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....		
10.2	Totals, Part 3, Column 11.....		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		8,042,686
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		8,042,686

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		355,998,842
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		48,483,547
3.	Accrual of discount.....		163,105
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....		
4.2	Part 2, Section 1, Column 15.....		
4.3	Part 2, Section 2, Column 13.....	2,543,593	
4.4	Part 4, Column 11.....	18,889	2,562,482
5.	Total gain (loss) on disposals, Part 4, Column 19.....		113,593
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		25,350,499
7.	Deduct amortization of premium.....		1,402,509
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.....		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....		380,568,561
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		380,568,561

FIRST CATHOLIC SLOVAK UNION OF THE UNITED STATES OF AMERICA & CANA
SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States.....	16,284,743	15,946,069	16,312,829	16,288,295
	2. Canada.....	.....	.....	.....	.....
	3. Other Countries.....	.....	.....	.....	.....
	4. Totals.....	16,284,743	15,946,069	16,312,829	16,288,295
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	2,800,994	3,054,498	2,799,759	2,800,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	.....	.....	.....	.....
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.....	29,920,202	32,077,157	30,429,188	29,713,985
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (Unaffiliated)	8. United States.....	326,189,585	353,912,181	332,938,145	315,074,470
	9. Canada.....	.....	.....	.....	.....
	10. Other Countries.....	.....	.....	.....	.....
	11. Totals.....	326,189,585	353,912,181	332,938,145	315,074,470
Parent, Subsidiaries and Affiliates	12. Totals.....	.....	.....	.....	.....
	13. Total Bonds.....	375,195,523	404,989,905	382,479,921	363,876,750
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....	.....	.....3,344	.....	.....
	15. Canada.....	.....	.....	.....	.....
	16. Other Countries.....	.....	.....	.....	.....
	17. Totals.....	0	3,344	0	.....
Parent, Subsidiaries and Affiliates	18. Totals.....	.....	.....	.....	.....
	19. Total Preferred Stocks.....	0	3,344	0	.....
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	1,678,940	1,678,940	1,685,330	.....
	21. Canada.....	.....	.....	.....	.....
	22. Other Countries.....	.....	.....	.....	.....
	23. Totals.....	1,678,940	1,678,940	1,685,330	.....
Parent, Subsidiaries and Affiliates	24. Totals.....	3,694,098	3,694,098	122,511	.....
	25. Total Common Stocks.....	5,373,038	5,373,038	1,807,841	.....
	26. Total Stocks.....	5,373,038	5,376,382	1,807,841	.....
	27. Total Bonds and Stocks.....	380,568,561	410,366,287	384,287,762	.....

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.....	4,946,477	1,579,577		1,680,232	12,876,980	XXX	21,083,267	5.5	17,103,419	4.8	21,083,267	
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.....	4,946,477	1,579,577	0	1,680,232	12,876,980	XXX	21,083,267	5.5	17,103,419	4.8	21,083,267	0
2. All Other Governments												
2.1 NAIC 1.....				147,953		XXX	147,953	0.0	175,242	0.0	147,953	
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	147,953	0	XXX	147,953	0.0	175,242	0.0	147,953	0
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1.....		899,600	500,000	1,401,394		XXX	2,800,994	0.7	2,801,730	0.8	2,800,994	
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	899,600	500,000	1,401,394	0	XXX	2,800,994	0.7	2,801,730	0.8	2,800,994	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1.....						XXX	0	0.0		0.0		
4.2 NAIC 2.....						XXX	0	0.0		0.0		
4.3 NAIC 3.....						XXX	0	0.0		0.0		
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.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1.....	562,362	1,549,853	7,577,661	19,075,271	1,155,055	XXX	29,920,202	7.9	36,030,129	10.1	29,920,202	
5.2 NAIC 2.....						XXX	0	0.0	249,717	0.1		
5.3 NAIC 3.....						XXX	0	0.0		0.0		
5.4 NAIC 4.....						XXX	0	0.0		0.0		
5.5 NAIC 5.....						XXX	0	0.0		0.0		
5.6 NAIC 6.....						XXX	0	0.0		0.0		
5.7 Totals.....	562,362	1,549,853	7,577,661	19,075,271	1,155,055	XXX	29,920,202	7.9	36,279,846	10.2	29,920,202	0

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

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

	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 11.7	Total from Column 7 Prior Year	% from Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1.....	2,009,925	19,584,411	36,235,443	63,260,873	39,867,844	.XXX	160,958,497	42.3	150,648,022	42.2	160,958,497	
6.2 NAIC 2.....	2,131,076	23,936,037	28,599,908	45,049,618	55,217,343	.XXX	154,933,982	40.8	139,738,162	39.1	154,933,982	
6.3 NAIC 3.....	199,965	4,284,365	95,332	3,320,332	1,631,409	.XXX	9,531,403	2.5	8,861,714	2.5	9,531,403	
6.4 NAIC 4.....						.XXX	0	0.0	1,347,244	0.4		
6.5 NAIC 5.....		494,107		271,595		.XXX	765,703	0.2		0.0	765,703	
6.6 NAIC 6.....						.XXX	0	0.0		0.0		
6.7 Totals.....	4,340,966	48,298,920	64,930,683	111,902,419	96,716,596	.XXX	326,189,585	85.8	300,595,143	84.2	326,189,585	0
7. Hybrid Securities												
7.1 NAIC 1.....						.XXX	0	0.0		0.0		
7.2 NAIC 2.....						.XXX	0	0.0		0.0		
7.3 NAIC 3.....						.XXX	0	0.0		0.0		
7.4 NAIC 4.....						.XXX	0	0.0		0.0		
7.5 NAIC 5.....						.XXX	0	0.0		0.0		
7.6 NAIC 6.....						.XXX	0	0.0		0.0		
7.7 Totals.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1.....						.XXX	0	0.0		0.0		
8.2 NAIC 2.....						.XXX	0	0.0		0.0		
8.3 NAIC 3.....						.XXX	0	0.0		0.0		
8.4 NAIC 4.....						.XXX	0	0.0		0.0		
8.5 NAIC 5.....						.XXX	0	0.0		0.0		
8.6 NAIC 6.....						.XXX	0	0.0		0.0		
8.7 Totals.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1.....	.XXX	.XXX	.XXX	.XXX	.XXX		0	0.0		0.0		
9.2 NAIC 2.....	.XXX	.XXX	.XXX	.XXX	.XXX		0	0.0		0.0		
9.3 NAIC 3.....	.XXX	.XXX	.XXX	.XXX	.XXX		0	0.0		0.0		
9.4 NAIC 4.....	.XXX	.XXX	.XXX	.XXX	.XXX		0	0.0		0.0		
9.5 NAIC 5.....	.XXX	.XXX	.XXX	.XXX	.XXX		0	0.0		0.0		
9.6 NAIC 6.....	.XXX	.XXX	.XXX	.XXX	.XXX		0	0.0		0.0		
9.7 Totals.....	.XXX	.XXX	.XXX	.XXX	.XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1.....						.XXX	0	0.0		0.0		
10.2 NAIC 2.....						.XXX	0	0.0		0.0		
10.3 NAIC 3.....						.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

SIOIS

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

SI07

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).....7,518,764	23,613,442	44,313,104	85,565,723	53,899,879	0	214,910,911	56.5	XXX	XXX	214,910,911	0
11.2 NAIC 2.....	(d).....2,131,076	23,936,037	28,599,908	45,049,618	55,217,343	0	154,933,982	40.8	XXX	XXX	154,933,982	0
11.3 NAIC 3.....	(d).....199,965	4,284,365	95,332	3,320,332	1,631,409	0	9,531,403	2.5	XXX	XXX	9,531,403	0
11.4 NAIC 4.....	(d).....0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.5 NAIC 5.....	(d).....0	494,107	0	271,595	0	0	(c).....765,703	0.2	XXX	XXX	765,703	0
11.6 NAIC 6.....	(d).....0	0	0	0	0	0	(c).....0	0.0	XXX	XXX	0	0
11.7 Totals.....	9,849,805	52,327,951	73,008,344	134,207,269	110,748,631	0	(b).....380,141,999	100.0	XXX	XXX	380,141,999	0
11.8 Line 11.7 as a % of Col. 7.....	2.6	13.8	19.2	35.3	29.1	0.0	100.0	XXX	XXX	XXX	100.0	0.0
12. Total Bonds Prior Year												
12.1 NAIC 1.....	6,026,814	19,003,036	48,430,460	85,864,736	47,433,496	.....	.....XXX	XXX	206,758,542	57.9	206,758,542	.....
12.2 NAIC 2.....	2,107,270	30,899,832	22,037,153	43,688,749	41,254,876	.....	.....XXX	XXX	139,987,879	39.2	139,987,879	.....
12.3 NAIC 3.....	.....	.....3,041,125	458,386	3,901,591	1,460,613	.....	.....XXX	XXX	8,861,714	2.5	8,861,714	.....
12.4 NAIC 4.....	.....	.....492,463	306,683	548,099	.....	.....	.....XXX	XXX	1,347,244	0.4	1,347,244	.....
12.5 NAIC 5.....	.....	.....	.....	.....	.....	.....	.....XXX	XXX	(c).....0	0.0	.....	.....
12.6 NAIC 6.....	.....	.....	.....	.....	.....	.....	.....XXX	XXX	(c).....0	0.0	.....	.....
12.7 Totals.....	8,134,084	53,436,455	71,232,681	134,003,174	90,148,985	0	XXX	XXX	(b).....356,955,380	100.0	356,955,380	0
12.8 Line 12.7 as a % of Col. 9.....	2.3	15.0	20.0	37.5	25.3	0.0	XXX	XXX	100.0	XXX	100.0	0.0
13. Total Publicly Traded Bonds												
13.1 NAIC 1.....	7,518,764	23,613,442	44,313,104	85,565,723	53,899,879	.....	.....214,910,911	56.5	206,758,542	57.9	214,910,911	XXX
13.2 NAIC 2.....	2,131,076	23,936,037	28,599,908	45,049,618	55,217,343	.....	.....154,933,982	40.8	139,987,879	39.2	154,933,982	XXX
13.3 NAIC 3.....	199,965	4,284,365	95,332	3,320,332	1,631,409	.....	.....9,531,403	2.5	8,861,714	2.5	9,531,403	XXX
13.4 NAIC 4.....	.....	.....	.....	.....	.....	.....	.....0	0.0	1,347,244	0.4	0	XXX
13.5 NAIC 5.....	.....	.....494,107	.....	.....271,595	.....	.....	.....765,703	0.2	0	0.0	765,703	XXX
13.6 NAIC 6.....	.....	.....	.....	.....	.....	.....	.....0	0.0	0	0.0	0	XXX
13.7 Totals.....	9,849,805	52,327,951	73,008,345	134,207,269	110,748,630	0	380,141,999	100.0	356,955,380	100.0	380,141,999	XXX
13.8 Line 13.7 as a % of Col. 7.....	2.6	13.8	19.2	35.3	29.1	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11.....	2.6	13.8	19.2	35.3	29.1	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1.....	.....	.....	.....	.....	.....	.....	.....0	0.0	0	0.0	XXX	0
14.2 NAIC 2.....	.....	.....	.....	.....	.....	.....	.....0	0.0	0	0.0	XXX	0
14.3 NAIC 3.....	.....	.....	.....	.....	.....	.....	.....0	0.0	0	0.0	XXX	0
14.4 NAIC 4.....	.....	.....	.....	.....	.....	.....	.....0	0.0	0	0.0	XXX	0
14.5 NAIC 5.....	.....	.....	.....	.....	.....	.....	.....0	0.0	0	0.0	XXX	0
14.6 NAIC 6.....	.....	.....	.....	.....	.....	.....	.....0	0.0	0	0.0	XXX	0
14.7 Totals.....	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.8 Line 14.7 as a % of Col. 7.....	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11.....	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

(a) Includes \$.0 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes \$.0 current year of bonds with Z designations and \$.0 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.
(c) Includes \$.0 current year of bonds with 5GI designations, \$.0 prior year of bonds with 5GI designations and \$.0 current year, \$.0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.4,946,477; NAIC 2 \$.0; NAIC 3 \$.0; NAIC 4 \$.0; NAIC 5 \$.0; NAIC 6 \$.0.

FIRST CATHOLIC SLOVAK UNION OF THE UNITED STATES OF AMERICA & CANADA
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.....	4,946,477					XXX	4,946,477	1.3	3,943,679	1.1	4,946,477	
1.02	Residential Mortgage-Backed Securities.....		1,579,577		1,680,232	12,876,980	XXX	16,136,790	4.2	13,159,739	3.7	16,136,790	
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.....	4,946,477	1,579,577	0	1,680,232	12,876,980	XXX	21,083,267	5.5	17,103,418	4.8	21,083,267	0
2.	All Other Governments												
2.01	Issuer Obligations.....				147,953		XXX	147,953	0.0		0.0	147,953	
2.02	Residential Mortgage-Backed Securities.....						XXX	0	0.0	175,242	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	147,953	0	XXX	147,953	0.0	175,242	0.0	147,953	0
3.	U.S. States, Territories and Possessions, Guaranteed												
3.01	Issuer Obligations.....		899,600	500,000	1,401,394		XXX	2,800,994	0.7	2,801,730	0.8	2,800,994	
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	899,600	500,000	1,401,394	0	XXX	2,800,994	0.7	2,801,730	0.8	2,800,994	0
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01	Issuer Obligations.....						XXX	0	0.0		0.0		
4.02	Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
4.03	Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
4.04	Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
4.05	Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01	Issuer Obligations.....	562,362	1,549,853	7,577,661	19,075,271	1,155,055	XXX	29,920,202	7.9	36,279,846	10.2	29,920,202	
5.02	Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
5.03	Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
5.04	Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
5.05	Totals.....	562,362	1,549,853	7,577,661	19,075,271	1,155,055	XXX	29,920,202	7.9	36,279,846	10.2	29,920,202	0
6.	Industrial and Miscellaneous (unaffiliated)												
6.01	Issuer Obligations.....	4,340,966	48,298,920	64,930,684	111,902,420	96,716,595	XXX	326,189,585	85.8	300,595,143	84.2	326,189,585	
6.02	Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
6.03	Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
6.04	Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
6.05	Totals.....	4,340,966	48,298,920	64,930,684	111,902,420	96,716,595	XXX	326,189,585	85.8	300,595,143	84.2	326,189,585	0
7.	Hybrid Securities												
7.01	Issuer Obligations.....						XXX	0	0.0		0.0		
7.02	Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
7.03	Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
7.04	Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
7.05	Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.	Parent, Subsidiaries and Affiliates												
8.01	Issuer Obligations.....						XXX	0	0.0		0.0		
8.02	Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
8.03	Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
8.04	Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
8.05	Affiliated Bank Loans - Issued.....						XXX	0	0.0		0.0		
8.06	Affiliated Bank Loans - Acquired.....						XXX	0	0.0		0.0		
8.07	Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

601S

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.....	9,849,805	50,748,373	73,008,345	132,527,037	97,871,650	XXX.....	364,005,210	95.8	XXX.....	XXX.....	364,005,210	0
11.02 Residential Mortgage-Backed Securities.....	0	1,579,577	0	1,680,232	12,876,980	XXX.....	16,136,790	4.2	XXX.....	XXX.....	16,136,790	0
11.03 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX.....	0	0.0	XXX.....	XXX.....	0	0
11.04 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX.....	0	0.0	XXX.....	XXX.....	0	0
11.05 SVO Identified Funds.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0	0.0	XXX.....	XXX.....	0	0
11.06 Affiliated Bank Loans.....	0	0	0	0	0	XXX.....	0	0.0	XXX.....	XXX.....	0	0
11.07 Unaffiliated Bank Loans.....	0	0	0	0	0	XXX.....	0	0.0	XXX.....	XXX.....	0	0
11.08 Totals.....	9,849,805	52,327,951	73,008,345	134,207,269	110,748,630	0	380,141,999	100.0	XXX.....	XXX.....	380,141,999	0
11.09 Line 11.08 as a % of Col. 7.....	2.6	13.8	19.2	35.3	29.1	0.0	100.0	XXX.....	XXX.....	XXX.....	100.0	0.0
12. Total Bonds Prior Year												
12.01 Issuer Obligations.....	8,134,084	53,436,379	71,232,681	132,053,817	78,763,436	XXX.....	XXX.....	XXX.....	343,620,398	96.3	343,620,398	.....
12.02 Residential Mortgage-Backed Securities.....	76	.....	.....	1,949,357	11,385,548	XXX.....	XXX.....	XXX.....	13,334,982	3.7	13,334,982	.....
12.03 Commercial Mortgage-Backed Securities.....	.....	.....	.....	.....	.....	XXX.....	XXX.....	XXX.....	0	0.0	0	.....
12.04 Other Loan-Backed and Structured Securities.....	.....	.....	.....	.....	.....	XXX.....	XXX.....	XXX.....	0	0.0	0	.....
12.05 SVO Identified Funds.....	XXX.....	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.....	8,134,084	53,436,455	71,232,681	134,003,174	90,148,985	0	XXX.....	XXX.....	356,955,380	100.0	356,955,380	0
12.09 Line 12.08 as a % of Col. 9.....	2.3	15.0	20.0	37.5	25.3	0.0	XXX.....	XXX.....	100.0	XXX.....	100.0	0.0
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations.....	9,849,805	50,748,373	73,008,345	132,527,037	97,871,650	XXX.....	364,005,210	95.8	343,620,398	96.3	364,005,210	XXX.....
13.02 Residential Mortgage-Backed Securities.....	.....	1,579,577	.....	1,680,232	12,876,980	XXX.....	16,136,790	4.2	13,334,982	3.7	16,136,790	XXX.....
13.03 Commercial Mortgage-Backed Securities.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	0	0.0	0	XXX.....
13.04 Other Loan-Backed and Structured Securities.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	0	0.0	0	XXX.....
13.05 SVO Identified Funds.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0	0.0	0	0.0	0	XXX.....
13.06 Affiliated Bank Loans.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	0	0.0	0	XXX.....
13.07 Unaffiliated Bank Loans.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	0	0.0	0	XXX.....
13.08 Totals.....	9,849,805	52,327,951	73,008,345	134,207,269	110,748,630	0	380,141,999	100.0	356,955,380	100.0	380,141,999	XXX.....
13.09 Line 13.08 as a % of Col. 7.....	2.6	13.8	19.2	35.3	29.1	0.0	100.0	XXX.....	XXX.....	XXX.....	100.0	XXX.....
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11.....	2.6	13.8	19.2	35.3	29.1	0.0	100.0	XXX.....	XXX.....	XXX.....	100.0	XXX.....
14. Total Privately Placed Bonds												
14.01 Issuer Obligations.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	0	0.0	XXX.....	0
14.02 Residential Mortgage-Backed Securities.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	0	0.0	XXX.....	0
14.03 Commercial Mortgage-Backed Securities.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	0	0.0	XXX.....	0
14.04 Other Loan-Backed and Structured Securities.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	0	0.0	XXX.....	0
14.05 SVO Identified Funds.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0	0.0	0	0.0	XXX.....	0
14.06 Affiliated Bank Loans.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	0	0.0	XXX.....	0
14.07 Unaffiliated Bank Loans.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	0	0.0	XXX.....	0
14.08 Totals.....	0	0	0	0	0	0	0	0.0	0	0.0	XXX.....	0
14.09 Line 14.08 as a % of Col. 7.....	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX.....	XXX.....	XXX.....	XXX.....	0.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11.....	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX.....	XXX.....	XXX.....	XXX.....	0.0

Annual Statement for the year 2019 of the

FIRST CATHOLIC SLOVAK UNION OF THE UNITED STATES OF AMERICA & CANADA

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

\$10

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	3,943,679	3,943,679			
2. Cost of short-term investments acquired.....	6,937,631	6,937,631			
3. Accrual of discount.....	0				
4. Unrealized valuation increase (decrease).....	0				
5. Total gain (loss) on disposals.....	0				
6. Deduct consideration received on disposals.....	5,934,833	5,934,833			
7. Deduct amortization of premium.....	0				
8. Total foreign exchange change in book/adjusted carrying value.....	0				
9. Deduct current year's other-than-temporary impairment recognized.....	0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	4,946,477	4,946,477	0	0	0
11. Deduct total nonadmitted amounts.....	0				
12. Statement value at end of current period (Line 10 minus Line 11).....	4,946,477	4,946,477	0	0	0

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

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

Sch. E - Pt. 2 Verification
NONE

FIRST CATHOLIC SLOVAK UNION OF THE UNITED STATES OF AMERICA & CANADA
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																
OFFICE SPACE & LAND.....		INDEPENDENCE.....	OHIO.	01/01/1987.	01/05/2011.	867,285	.....	.....349,814	532,800	58,960	.....	.....	.....(58,960)	.....	.....	.....86,319
LEASEHOLD IMPROVEMENTS.....		INDEPENDENCE.....	OHIO.	VARIOUS...	01/05/2011.	353,228	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....
DOUGHBOY MEMORIAL PLAZA		MIDDLETOWN.....	PA.....	12/31/2014.	12/31/2014.	190,813	.....	.....223,272	216,521	.....	.....	.....	.....0	.....	.....	.....2,000
0299999. Properties Occupied by the Reporting Entity - Administrative.....						1,411,326	0	573,086	749,321	58,960	0	0	(58,960)	0	0	88,319
0399999. Total - Properties Occupied by the Reporting Entity.....						1,411,326	0	573,086	749,321	58,960	0	0	(58,960)	0	0	88,319
Properties Held for the Production of Income																
ROCKSIDE BLDG LEASED UNITS.....		INDEPENDENCE.....	OHIO.	01/01/1987.	01/05/2011.	1,517,425	.....	.....357,633	1,067,200	.....	.....	.....	.....0	.....	.....324,859	202,154
0499999. Total - Properties Held for the Production of Income.....						1,517,425	0	357,633	1,067,200	0	0	0	0	0	324,859	202,154
0699999. Totals.....						2,928,751	0	930,719	1,816,521	58,960	0	0	(58,960)	0	324,859	290,473

FIRST CATHOLIC SLOVAK UNION OF THE UNITED STATES OF AMERICA & CANADA
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

NONE

FIRST CATHOLIC SLOVAK UNION OF THE UNITED STATES OF AMERICA & CANADA
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
Property Disposed																			
LAND ESTATES.....	MIDDLETOWN.....	PA...	11/01/2019.	DHK HARRISBURG LLC	35,102	.....	.....35,102	.....	.....	.....	.....0	.....	.....35,102	241,793	.....	.....206,691	206,691	.....	.....
PRINTERY BUILDING & LAND.....	MIDDLETOWN.....	PA...	11/01/2019.	DHK HARRISBURG LLC	1,328,851	.....	.....3,000	.....	.....	.....	.....0	.....	.....3,000	20,665	.....	.....17,665	17,665	.....	.....
LAND DEVELOPEMENT.....	MIDDLETOWN.....	PA...	11/01/2019.	DHK HARRISBURG LLC	471,000	.....	.....470,090	.....	.....	.....	.....0	.....	.....470,090	3,238,117	.....	.....2,768,027	2,768,027	.....	.....
LAND IMPROVEMENT ESTATES.....	MIDDLETOWN.....	PA...	11/01/2019.	DHK HARRISBURG LLC	298,374	.....	.....90,432	3,917	.....	.....	.....(3,917)	.....	.....86,515	595,940	.....	.....509,425	509,425	.....	.....
ESTATE BUILDINGS.....	MIDDLETOWN.....	PA...	11/01/2019.	DHK HARRISBURG LLC	64,562	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	.....0	.....	.....
LAND - MIDDLETOWN.....	MIDDLETOWN.....	PA...	11/01/2019.	DHK HARRISBURG LLC	562,675	.....	.....562,675	.....	.....	.....	.....0	.....	.....562,675	3,988,472	.....	.....3,425,797	3,425,797	.....	.....
0199999. Total - Property Disposed.....					2,760,564	0	1,161,299	3,917	0	0	(3,917)	0	1,157,382	8,084,987	0	6,927,605	6,927,605	0	0
0399999. Totals.....					2,760,564	0	1,161,299	3,917	0	0	(3,917)	0	1,157,382	8,084,987	0	6,927,605	6,927,605	0	0

FIRST CATHOLIC SLOVAK UNION OF THE UNITED STATES OF AMERICA & CANADA

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 - Insured or Guaranteed														
988.....		East Millsboro.....	PA.....	.....	08/01/1996.	8.50	6,978	.....	.....	.....	.....	.....	.....81,000	08/01/1996
1023.....		Canfield.....	OH.....	.....	06/01/1992.	8.50	14,898	.....	.....	.....	.....	.....	.....103,300	06/01/1992
0299999. Total - Mortgages in Good Standing - Residential Mortgages - Insured or Guaranteed.....							21,876	0	0	0	0	0	184,300	XXX
Mortgages in Good Standing - Commercial Mortgages - Insured or Guaranteed														
1046.....		Akron.....	OH.....	S.....	09/01/2019.	3.50	77,094	.....	.....	.....	.....	.....	.....300,000	08/15/2019
0499999. Total - Mortgages in Good Standing - Commercial Mortgages - Insured or Guaranteed.....							77,094	0	0	0	0	0	300,000	XXX
0899999. Total - Mortgages in Good Standing.....							98,970	0	0	0	0	0	484,300	XXX
3399999. Totals.....							98,970	0	0	0	0	0	484,300	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
Mortgages in Good Standing - Commercial Mortgages - Insured or Guaranteed								
1046.....	Akron.....	OH.....	.....	09/01/2019.....	3.50	80,000	.....	.....300,000
0499999. Total - Mortgages in Good Standing - Commercial Mortgages - Insured or Guaranteed.....						80,000	0	300,000
0899999. Total - Mortgages in Good Standing.....						80,000	0	300,000
3399999. Totals.....						80,000	0	300,000

FIRST CATHOLIC SLOVAK UNION OF THE UNITED STATES OF AMERICA & CANADA

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																	
0988.....	East Millsboro.....	PA.....	.....	08/01/1996.	VARIOUS...	12,717	.....	.....	.....	.....	.....0	.....	.....6,978	5,740	.....	.....	.....0
1023.....	Canfield.....	OH.....	.....	06/01/1992.	VARIOUS...	18,412	.....	.....	.....	.....	.....0	.....	.....14,898	3,514	.....	.....	.....0
1039.....	Middletown.....	PA.....	S.....	01/01/1995.	VARIOUS...	340,128	.....	.....	.....	.....	.....0	.....	.....	.....340,128	.....	.....	.....0
1046.....	Akron.....	OH ...	.....	09/10/2019.	VARIOUS...	.....	.....	.....	.....	.....	.....0	.....	.....77,094	2,906	.....	.....	.....0
0299999. Total - Mortgages With Partial Repayments.....						371,257	0	0	0	0	0	0	98,970	352,288	0	0	0
0599999. Total Mortgages.....						371,257	0	0	0	0	0	0	98,970	352,288	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
Non-Registered Private Funds with Underlying Assets Having the Characteristics of Bonds - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
000000 00 0	UBS HEDGE FUNDS.....		CLEVELAND.....	OH.....	UBS FINANCIAL SERVICES GROUP.....	1FE.....	12/01/2012	13	4,978,906	5,350,804	5,350,804	434,917	.....	.....	.....	.....	.....47,464	.....	.....0.100
000000 00 0	MAI WEALTH DIVIDEND STRATEGY FUND.....		CLEVELAND.....	OH.....	MAI WEALTH ADVISORS LLC.....	1FE.....	01/31/2013	5	1,000,000	1,441,137	1,441,137	203,381	.....	.....	.....	.....	.....	.....	.....0.170
000000 00 0	CLUTTERBUCK SPECIAL SITUATION FUND.....		CLEVELAND.....	OH.....	CLUTTERBUCK CAP MANAGEMENT LLC.....	1FE.....	08/31/2013	11	1,000,000	1,250,741	1,250,741	(12,389)	.....	.....	.....	.....	.....	.....	.....0.100
0999999. Total - Non-Registered Private Funds with Underlying Assets Having the Characteristics of Bonds - NAIC Designation Not Assigned by the SVO - Unaffiliated.....									6,978,906	8,042,682	8,042,682	625,909	0	0	0	0	47,464	0	XXX
4899999. Subtotal - Unaffiliated.....									6,978,906	8,042,682	8,042,682	625,909	0	0	0	0	47,464	0	XXX
5099999. Totals.....									6,978,906	8,042,682	8,042,682	625,909	0	0	0	0	47,464	0	XXX

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
092992 C6 1	UBS - BLACKSTONE ALTERNATIVE ALPHA FUND.....	CLEVELAND	OH.....	UBS	1FE.....	13	17,550	.....	.....	.....0.001
00085C AE 1	UBS - ACAP STRATEGIC FUND	CLEVELAND	OH.....	UBS	1FE.....	13	60,889	.....	.....	.....0.001
	UBS - ALPHAKEY'S MILLENNIUM FUND.....	CLEVELAND.....	OH.....	UBS.....	1FE.....	13	128,279	.....	.....	.....0.001
0999999. Total - Non-Registered Private Funds with Underlying Assets Having Characteristics of Bonds - NAIC Designation Not Assigned by SVO - Unaffiliated.....							206,718	0	0	XXX
4899999. Subtotal - Unaffiliated.....							206,718	0	0	XXX
5099999. Totals.....							206,718	0	0	XXX

FIRST CATHOLIC SLOVAK UNION OF THE UNITED STATES OF AMERICA & CANADA
SCHEDULE BA - PART 3

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

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

NONE

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																												
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																											
		F o r e i g n	Bond CHAR	NAIC Designation and Admini- strative Symbol	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																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																		
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FIRST CATHOLIC SLOVAK UNION OF THE UNITED STATES OF AMERICA & CANADA
SCHEDULE D - PART 1

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

1			2			Codes			6	7	Fair Value			10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5	NAIC Designation and Administrative Symbol		8	9							12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	n	Bond CHAR			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
38378G	SG	4	GNMA CMO PAC-2 2012-143 DE.....	.....	..	.....	.....	1FE	.....	198,675	94.402	189,149	200,365	200,365	.....	.....	.....	.....	.....	.....2.000	2.017	MON...	329	4,007	04/26/2013.	12/20/2042.
38378G	TC	2	GNMA CMO PAC 2012-143 ED.....	.....	..	.....	.....	1FE	.....	199,050	85.287	173,008	202,854	201,366	.....	.....	.....67	.....	.....	.....2.000	2.038	MON...	333	4,057	12/27/2012.	12/20/2042.
38378H	L8	7	GNMA CMO 2012-128 HK.....	.....	..	.....	.....	1FE	.....	638,767	87.762	566,973	646,035	646,035	.....	.....	.....	.....	.....	.....2.000	2.023	MON...	1,062	12,921	10/30/2012.	09/16/2042.
38378J	R7	9	GNMA CMO PAC-2 2013-41 KE.....	.....	..	.....	.....	1FE	.....	412,341	98.950	404,222	408,511	408,508	.....	.....	.....(41)	.....	.....	.....3.000	2.972	MON...	1,007	12,255	04/23/2013.	10/20/2042.
38378J	T4	4	GNMA CMO 2013-41 CB.....	.....	..	.....	.....	1FE	.....	476,554	84.588	416,111	491,927	483,525	.....	.....	.....377	.....	.....	.....2.500	2.581	MON...	1,011	12,298	04/23/2013.	03/20/2043.
38378M	ST	3	GNMA CMO 2013-51 SC INV FLT.....	.....	..	.....	.....	1FE	.....	386,185	95.249	371,868	390,417	388,567	.....	.....	.....83	.....	.....	.....4.000	4.044	MON...	1,284	7,513	04/22/2013.	04/20/2043.
38378M	TU	9	GNMA CMO 2013-51 C.....	.....	..	.....	.....	1FE	.....	775,664	96.078	750,210	780,834	778,621	.....	.....	.....98	.....	.....	.....2.500	2.517	MON...	1,604	19,521	04/11/2013.	04/20/2043.
38380T	B7	0	GOVERNMENT NATIONAL MORT GNR 2017-107 T.....	.....	..	.....	.....	1FE	.....	2,027,188	99.428	1,988,560	2,000,000	2,027,188	.....	.....	.....	.....	.....	.....3.000	2.960	MON...	4,932	15,000	09/27/2019.	01/20/2047.
0299999. U.S. Government - Residential Mortgage-Backed Securities.....										16,162,890	XXX	15,790,037	16,141,484	16,136,790	.....	.....0	(139)	0	0	XXX	XXX	XXX	56,695	401,474	XXX	XXX
0599999. Total - U.S. Government.....										16,162,890	XXX	15,790,037	16,141,484	16,136,790	.....	.....0	(139)	0	0	XXX	XXX	XXX	56,695	401,474	XXX	XXX
All Other Governments - Residential Mortgage-Backed Securities																										
38373V	NM	8	GNMA 2002-63 CL NU.....	.....	..	.....	.....	1FE	.....	63,602	...109.078	67,280	61,681	62,272	.....	.....	.....(248)	.....	.....	.....6.250	6.061	MON...	317	3,832	09/03/2003.	09/20/2032.
38374T	RK	2	GNMA CMO TAC 2009-22 JL.....	.....	..	.....	.....	1FE	.....	86,338	104.254	88,752	85,131	85,681	.....	.....	.....(293)	.....	.....	.....4.000	3.944	MON...	280	3,349	04/21/2010.	04/20/2039.
0799999. All Other Governments - Residential Mortgage-Backed Securities.....										149,939	XXX	156,032	146,811	147,953	.....	.....0	(541)	0	0	XXX	XXX	XXX	597	7,181	XXX	XXX
1099999. Total - All Other Governments.....										149,939	XXX	156,032	146,811	147,953	.....	.....0	(541)	0	0	XXX	XXX	XXX	597	7,181	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																										
19668Q	DD	4	COLORADO ST BLDG EXCELLENT REV 2010 B.....	.....	..	.....2	.....	1FE	.....	400,000	...100.903	403,612	400,000	400,000	.....	.....	.....	.....	.....	.....6.242	6.242	MS.....	7,319	24,968	03/03/2010.	03/15/2030.
438701	RG	1	HONOLULU HAWAII CITY & CNTY REV.....	.....	..	.....2	.....	1FE	.....	503,335	...102.048	510,240	500,000	500,415	.....	.....	.....(831)	.....	.....	.....5.996	5.956	JJ.....	15,031	29,980	11/09/2010.	07/01/2030.
452024	HH	8	ILLINOIS MUN ELEC AGY PWR SUPPLY REV.....	.....	..	.....	.....	1FE	.....	501,580	...135.631	678,155	500,000	500,978	.....	.....	.....(65)	.....	.....	.....7.288	7.265	FA.....	15,175	36,440	11/24/2010.	02/01/2035.
651333	DR	4	NEWFOUNDLAND - PROV OF - USD.....	.....	..	.....	.....	1FE	.....	99,800	...117.620	117,620	100,000	99,985	.....	.....	.....6	.....	.....	.....8.650	8.667	AO.....	1,659	8,650	11/04/1992.	10/22/2022.
669827	DP	9	NOVA SCOTIA - PROVINCE OF US\$.....	.....	..	.....	.....	1FE	.....	196,694	...114.957	229,914	200,000	199,744	.....	.....	.....103	.....	.....	.....8.250	8.389	JJ.....	6,962	24,750	10/16/1992.	07/30/2022.
669827	DP	9	NOVA SCOTIA - PROVINCE OF US\$.....	.....	..	.....	.....	1FE	.....	98,350	...114.957	114,957	100,000	99,872	.....	.....	.....51	.....	.....	.....8.250	8.388	JJ.....	3,481	.....	11/04/1992.	07/30/2022.
691021	KU	2	OWENSBORO KY ELEC LT & PWR REV.....	.....	..	.....2	.....	1FE	.....	500,000	...100.000	500,000	500,000	500,000	.....	.....	.....	.....	.....	.....5.380	5.380	JJ.....	13,487	26,900	11/05/2010.	01/01/2024.
691021	KV	0	OWENSBORO ELECTRIC.....	.....	..	.....2	.....	1FE	.....	500,000	...100.000	500,000	500,000	500,000	.....	.....	.....	.....	.....	.....5.580	5.580	JJ.....	13,988	27,900	11/05/2010.	01/01/2025.
1199999. U.S. States, Territories & Possessions - Issuer Obligations.....										2,799,759	XXX	3,054,498	2,800,000	2,800,994	.....	.....0	(736)	0	0	XXX	XXX	XXX	77,102	179,588	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed).....										2,799,759	XXX	3,054,498	2,800,000	2,800,994	.....	.....0	(736)	0	0	XXX	XXX	XXX	77,102	179,588	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																										
02765U	DC	5	AMERICAN MUN PWR-OHIO INC REV.....	.....	..	.....	.....	1FE	.....	510,305	...131.991	659,955	500,000	505,593	.....	.....	.....(463)	.....	.....	.....6.424	6.294	FA.....	12,144	32,120	12/01/2009.	02/15/2032.
033177	XT	8	ANCHORAGE ALASKA ELEC UTIL REV 2009 B.....	.....	..	.....2	.....	1FE	.....	506,070	...100.330	501,650	500,000	499,869	.....	.....	.....(1,567)	.....	.....	.....6.077	6.004	JD.....	2,497	30,385	12/02/2009.	12/01/2026.
033177	XU	5	ANCHORAGE ALASKA ELEC UTIL REV.....	.....	..	.....2	.....	1FE	.....	454,901	...100.349	451,571	450,000	450,000	.....	.....	.....(718)	.....	.....	.....6.358	6.290	JD.....	2,352	28,611	12/03/2009.	12/01/2029.
033717	KR	9	ANDERSON CNTY SC SCH DIST #1.....	.....	..	.....2	.....	1FE	.....	511,929	...100.556	501,759	498,985	500,236	.....	.....	.....(1,358)	.....	.....	.....5.800	5.653	MS.....	9,594	29,000	06/24/2010.	03/01/2027.
04108K	VM	7	ARKANSAS ST DEV FIN AUTH REV.....	.....	..	.....2	.....	1FE	.....	245,000	...101.085	247,658	245,000	245,000	.....	.....	.....	.....	.....	.....6.300	6.300	AO.....	3,848	15,435	03/03/2010.	04/01/2030.
059231	TN	0	BALTIMORE MD REV TAXBLE.....	.....	..	.....2	.....	1FE	.....	249,625	...102.550	256,375	250,000	249,947	.....	.....	.....106	.....	.....	.....7.000	7.011	JJ.....	8,774	17,500	12/03/2010.	07/01/2035.
074561	LD	1	BEAUMONT TEX WTRWKS & SWR SYS REV.....	.....	..	.....2	.....	1FE	.....	504,507	...102.621	482,319	470,000	474,098	.....	.....	.....(6,148)	.....	.....	.....6.157	5.736	MS.....	9,593	28,938	10/03/2013.	09/01/2036.
088281	CB	4	BEXAR CNTY TEX GO.....	.....	..	.....2	.....	1FE	.....	408,920	...100.228	400,912	400,000	398,939	.....	.....	.....(1,819)	.....	.....	.....6.628	6.483	JD.....	1,162	26,512	09/03/2009.	06/15/2039.
106284	DB	5	BREA CALIF PUB FING AUTH WTR REV.....	.....	..	.....2	.....	1FE	.....	802,178	...102.411	768,083	750,000	754,226	.....	.....	.....(8,453)	.....	.....	.....6.726	6.289	JJ.....	25,292	50,445	10/22/2010.	07/01/2036.
155888	CL	2	CENTRAL WEBER UTAH SWR INPT DI REV.....	.....	..	.....2	.....	1FE	.....	534,713	...100.778	529,085	525,000	525,273	.....	.....	.....(1,641)	.....	.....	.....6.500	6.382	MS.....	11,313	34,125	06/23/2010.	03/01/2035.
165329	DG	5	CHESAPEAKE VA WTR & SWR SYS REV.....	.....	..	.....2	.....	1FE	.....	500,000	...101.892	509,460	500,000	500,000	.....	.....	.....	.....	.....	.....5.641	5.641	JJ.....	14,141	28,205	04/01/2010.	07/01/2026.
165329	DH	3	CHESAPEAKE VA WTR & SWR SYS REV.....	.....	..	.....2	.....	1FE	.....	500,000	...101.795	508,975	500,000	500,000	.....	.....	.....	.....	.....	.....5.953	5.953	JJ.....	14,923	29,765	04/01/2010.	07/01/2030.
165618	BX	6	CHESTER CNTY PA SCH AUTH SCH REV.....	.....	..	.....2	.....	1FE	.....	250,000	...100.473	251,183	250,000	250,000	.....	.....	.....	.....	.....	.....5.481	5.481	AO.....	3,416	13,703	07/01/2010.	04/01/2021.
165618	BY	4	CHESTER CNTY PA SCH AUTH SCH REV.....	.....	..	.....2	.....	1FE	.....	500,000	...100.772	503,860	500,000	500,000	.....	.....	.....	.....	.....	.....6.231	6.231	AO.....	7,767	31,155	07/01/2010.	04/01/2025.

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	n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
172252	H8	4	CINCINNATI OHIO CITY SCH DIST GO.....			.....	..	.....	1FE	504,535	...116.257	581,285	500,000	501,518	.....	.....(280)	.....	.....5.439	5.390	JD.....	2,235	27,195	06/03/2010.	06/01/2025.	
19679R	NJ	5	COLORADO WTR RES & PWR DEV REV.....				C		2	1FE	502,500	...102.549	512,745	500,000	500,436		(654)		5.900	5.871	MS.....	9,779	29,500	10/25/2010.	09/01/2035.
210295	DF	5	CONSOLIDATED WYO MUNICIPL ELECT PWR REV.....				..		2	1FE	503,750	...101.709	508,545	500,000	500,388		(932)		6.704	6.654	JD.....	2,755	33,520	07/12/2010.	06/01/2030.
220245	QQ	0	CORPUS CHRISTI TEX UTIL SYS REV.....				..		2	1FE	320,550	...102.331	306,993	300,000	301,313		(2,626)		6.243	5.843	JJ.....	8,672	34,961	12/19/2013.	07/15/2020.
220245	QQ	0	CORPUS CHRISTI TEX UTIL SYS REV.....				..		2	1FE	282,490	...102.331	266,061	260,000	261,050		(2,099)		6.243	5.746	JJ.....	7,516		03/10/2014.	07/15/2020.
223777	CM	3	COWLITZ CNTY WASH PUB UTIL DIST REV.....			.....	..	.....	1FE	505,250	...115.514	577,570	500,000	501,709	.....	.....(302)	.....	.....6.188	6.124	MS.....	10,257	30,940	03/17/2010.	09/01/2025.	
259226	BQ	0	DOUGLAS CNTY NE.....			.....	..	.....	1FE	225,000	...120.958	272,156	225,000	225,000	.....	.....	.....	.....7.340	7.340	JJ.....	8,280	16,515	12/09/2010.	07/01/2028.	
283734	MX	6	EL PASO TX BABS B.....			.....	..	.....	2	1FE	250,000	...100.000	250,000	250,000	250,000	.....	.....	.....6.163	6.163	FA.....	5,825	15,408	09/25/2009.	08/15/2034.	
299461	NL	3	EVANSVILLE IND SEWER WKS REV BNDS.....			.....	..	.....	2	1FE	500,000	...127.136	635,680	500,000	500,000	.....	.....	.....6.500	6.500	JJ.....	16,295	32,500	12/01/2010.	07/01/2031.	
31200C	AM	8	FAU FIN CORP FLA CAP IMPT REV 2010A.....				..		2	1FE	306,750	...102.770	308,310	300,000	300,486		(971)		7.439	7.275	JJ.....	11,189	22,317	03/04/2010.	07/01/2030.
317747	DQ	3	FINDLAY OHIO CITY SCH DIST GO.....			.....	..	.....	2	1FE	500,000	...100.230	501,150	500,000	500,000	.....	.....	.....6.250	6.250	JD.....	2,568	31,250	02/11/2010.	12/01/2037.	
34281P	LD	3	FLORIDA ST GOVERNMENTAL UTIL REV.....				..		2	1FE	507,000	...103.353	516,765	500,000	500,750		(1,000)		6.348	6.260	AO.....	7,913	31,740	10/05/2010.	10/01/2030.
385478	EV	0	GRAND FORKS ND PUB S/D.....			.....	..	.....	1FE	200,000	...125.689	251,378	200,000	200,000	.....	.....	.....	.....6.000	6.000	FA.....	4,997	12,000	12/29/2010.	08/01/2028.	
436212	EG	5	HOLLYWOOD FLA WTR & SWR REV.....				..		2	1FE	559,980	...100.382	501,910	500,000	500,000		(9,844)		7.198	6.427	AO.....	8,973	35,990	10/21/2013.	10/01/2039.
442331	QM	9	HOUSTON TEX GO 01/08/09 6.29% DUE 03/01/.....			.....	..	.....	1FE	1,085,383	...120.647	1,061,694	880,000	1,007,649	.....	.....(10,531)	.....	.....6.290	5.100	MS.....	18,350	55,981	10/04/2012.	03/01/2032.	
452024	GT	3	ILLINOIS MUN ELEC AGY PWR SUPPLY REV.....			.....	..	.....	1FE	552,690	...129.693	648,465	500,000	529,221	.....	.....(2,898)	.....	.....6.832	6.181	FA.....	14,226	34,160	10/14/2010.	02/01/2035.	
45528S	5R	3	INDIANAPOLIS IND LOC PUB IMPT REV.....			.....	..	.....	1FE	500,000	...120.143	600,715	500,000	500,000	.....	.....	.....	.....5.966	5.966	JJ.....	13,812	29,830	03/04/2010.	01/15/2030.	
478718	E4	7	JOHNSON CNTY KS UNI SCH DIST 233 A.....				..		2	1FE	501,900	...102.380	511,900	500,000	500,235		(352)		5.300	5.280	MS.....	8,785	26,500	06/09/2010.	09/01/2026.
485429	AU	8	KANSAS ST DEV FIN AUTH REV.....			.....	..	.....	2	1FE	450,000	...101.159	455,216	450,000	450,000	.....	.....	.....6.100	6.100	MN.....	4,512	27,450	07/09/2010.	05/01/2030.	
489710	QC	0	KENNEWICK WASH GO TXBL SER B.....				..		2	1FE	703,752	...101.623	711,361	700,000	700,380		(912)		6.173	6.140	JD.....	3,552	43,211	03/18/2010.	12/01/2030.
489890	KB	8	KENOWA HILLS MICH PUB SCHS GO.....			.....	..	.....	2	1FE	400,000	...100.814	403,256	400,000	400,000	.....	.....	.....6.375	6.375	MN.....	4,192	25,500	06/23/2010.	05/01/2026.	
491501	CX	8	KENTUCKY ST MUN PWR AGY PWR REV.....			.....	..	.....	2	1FE	500,000	...102.750	513,750	500,000	500,000	.....	.....	.....6.040	6.040	MS.....	10,012	30,200	05/05/2010.	09/01/2026.	
498530	SU	4	KLEIN TEX INDPT SCH DIST GO.....			.....	..	.....	2	1FE	365,000	...102.146	372,833	365,000	365,000	.....	.....	.....5.760	5.760	FA.....	8,755	21,024	05/18/2010.	08/01/2030.	
542690	W4	0	LONG ISLAND PWR AUTH N Y ELEC REV.....			.....	..	.....	1FE	300,000	...103.880	311,640	300,000	300,000	.....	.....	.....	.....5.100	5.100	MN.....	2,515	15,300	06/03/2010.	05/01/2021.	
567609	CU	4	MARIEMONT OHIO CITY SCH DIST GO.....				..		2	1FE	366,170	...103.939	363,787	350,000	352,185		(2,384)		6.200	5.926	JD.....	1,784	21,700	09/01/2010.	12/01/2035.
584556	DZ	4	UNIV OF MISS MED CTR BLDG CORP.....				..		2	1FE	460,473	...102.035	454,056	445,000	445,994		(2,385)		6.692	6.467	JD.....	2,448	29,779	06/28/2010.	06/01/2032.
60534Q	UE	9	MISSISSIPPI DEV BANK SPL OBLG GO.....			.....	..	.....	1FE	549,163	...119.738	694,480	580,000	571,429	.....	.....1,065	.....	.....5.460	5.767	AO.....	7,895	.....	05/24/2010.	10/01/2036.	
63165T	BR	5	NASSAU CNTY N Y SER I GO.....				..		2	1FE	501,770	...100.319	501,595	500,000	500,000		(436)		6.100	6.078	AO.....	7,604	30,500	12/04/2009.	10/01/2029.
64711N	NN	1	NEW MEXICO FIN AUTH REV.....			.....	..	.....	2	1FE	250,000	...101.423	253,558	250,000	250,000	.....	.....	.....6.080	6.080	JD.....	1,249	15,200	08/12/2010.	06/01/2030.	
64966H	4L	1	NEW YORK N Y GO.....				..		2	1FE	501,265	...102.702	513,510	500,000	500,220		(293)		5.817	5.802	AO.....	7,251	29,085	10/12/2010.	10/01/2031.
64966J	AS	5	NEW YORK CITY SER F1.....			.....	..	.....	2	1FE	200,000	...104.211	208,422	200,000	200,000	.....	.....	.....6.646	6.646	JD.....	1,092	13,292	12/15/2010.	12/01/2031.	
65364U	AB	2	NIAGARA MOHAWK POWER CORP SENIOR NT SER.....			.....	..	.....	1FE	750,000	...101.657	762,428	750,000	750,000	.....	.....	.....	.....2.721	2.721	MN.....	1,845	20,408	11/28/2012.	11/28/2022.	
658203	L2	8	NORTH CAROLINA MUN PWR AGY REV.....			.....	..	.....	1FE	509,325	...128.453	642,265	500,000	504,965	.....	.....(414)	.....	.....6.184	6.071	JJ.....	15,502	30,920	09/16/2009.	01/01/2032.	
658203	W2	6	NORTH CAROLINA POWER AGENCY.....			.....	..	.....	1FE	504,750	...106.849	534,245	500,000	502,982	.....	.....(249)	.....	.....3.922	3.885	JJ.....	9,832	19,610	12/11/2012.	01/01/2032.	
665250	BX	3	NORTHERN ILL MUN PWR AGY.....			.....	..	.....	1FE	180,000	...122.656	220,781	180,000	180,000	.....	.....	.....	.....7.620	7.620	JJ.....	6,877	37,236	12/01/2010.	01/01/2030.	
665250	BX	3	NORTHERN ILL MUN PWR AGY.....			.....	..	.....	1FE	303,000	...122.656	367,968	300,000	301,568	.....	.....(157)	.....	.....7.620	7.545	JJ.....	11,461	.....	12/03/2010.	01/01/2030.	
686430	EX	3	ORLANDO FLA CMNTY REDEV AGY TAX REV.....				..		2	1FE	314,871	...103.618	310,854	300,000	301,571		(2,357)		7.784	7.416	MS.....	7,741	23,352	04/22/2010.	09/01/2040.
690477	DG	6	OVIEDO FLA UTIL REV BDS TAXBLE.....				..		2	1FE	383,532	...102.545	410,180	400,000	396,876		4,166		5.863	6.115	AO.....	5,847	23,452	01/12/2011.	10/01/2035.
70338J	AB	0	PATRIOTS ENERGY GROUP S C GAS.....				..		2	1FE	541,035	...102.222	511,110	500,000	502,639		(6,333)		7.409	6.847	JD.....	3,045	37,045	12/02/2010.	06/01/2030.
704612	DC	1	PEACE RIVER/MANASOTA FL REGL WTR REV.....				..		2	1FE	365,700	...103.289	356,347	345,000	347,749		(3,665)		6.402	6.040	AO.....	5,507	54,097	09/13/2013.	10/01/2040.
704612	DC	1	PEACE RIVER/MANASOTA FL REGL WTR REV.....				..		2	1FE	542,745	...103.289	516,445	500,000	505,735		(7,646)		6.402	5.898	AO.....	7,981		12/20/2013.	10/01/2040.

SCHEDULE D - PART 1

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

1			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Code	n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
744533	BL	3				1FE	248,115	102.382	255,955	250,000	249,853		136			4.400	4.433	FA	4,581	11,000	01/13/2011.	02/01/2021.
76222R	HT	2			2	1FE	303,000	101.054	303,162	300,000	300,199		(795)			6.098	6.038	AO	4,561	18,294	05/13/2010.	04/01/2030.
786005	PN	2				1FE	506,570	133.758	668,790	500,000	504,078		(250)			6.156	6.076	MN	3,879	30,780	07/29/2010.	05/15/2036.
79765R	SU	4				1FE	500,000	112.137	560,685	500,000	500,000					5.500	5.500	MN	4,521	27,500	06/17/2010.	11/01/2025.
799017	GA	0			2	1FE	500,000	103.176	515,880	500,000	500,000					6.733	6.733	MS	11,160	33,665	02/17/2010.	09/01/2034.
800618	AF	7			2	1FE	519,555	101.996	509,980	500,000	501,243		(2,983)			6.668	6.417	JD	2,740	33,340	01/20/2011.	06/01/2030.
802385	LF	9			2	1FE	506,080	102.820	514,100	500,000	500,533		(914)			6.763	6.682	FA	14,082	33,815	02/10/2010.	08/01/2034.
812643	GE	8				1FE	400,000	121.270	485,080	400,000	400,000					5.750	5.750	FA	9,578	23,000	02/08/2011.	02/01/2027.
837227	H8	3				1FE	504,500	123.159	615,795	500,000	502,224		(210)			6.243	6.187	FA	12,999	62,430	03/19/2010.	08/01/2030.
837227	H8	3				1FE	500,000	123.159	615,795	500,000	500,000					6.243	6.243	FA	12,999		03/24/2010.	08/01/2030.
906347	TH	2			2	1FE	303,843	104.119	312,357	300,000	300,748		(816)			6.400	6.319	JD	1,578	19,200	02/01/2011.	12/01/2030.
914716	VF	9			2	1FE	501,730	100.910	504,550	500,000	500,110		(442)			6.047	6.026	AO	7,538	30,235	12/03/2009.	04/01/2029.
958792	CD	3				1FE	407,320	111.082	438,774	395,000	398,983		(759)			6.007	5.825	AO	5,916	23,728	04/23/2010.	04/01/2025.
2599999.	U.S. Special Revenue & Assessment Obligations - Issuer Obligations						30,429,188	XXX	32,077,157	29,713,985	29,920,202	0	(83,583)	0	0	XXX	XXX	XXX	523,874	1,791,553	XXX	XXX
3199999.	Total - U.S. Special Revenue & Special Assessment Obligations						30,429,188	XXX	32,077,157	29,713,985	29,920,202	0	(83,583)	0	0	XXX	XXX	XXX	523,874	1,791,553	XXX	XXX

Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations

00085C	AE	1				1FE	500,000	101.000	505,000	500,000	500,000					5.110	5.110	QU	5,040	15,827	03/07/2019.	04/20/2031.
001055	AF	9				1FE	133,699	138.023	173,909	126,000	131,374		(261)			6.450	6.079	FA	3,073	8,127	12/29/2011.	08/15/2040.
00205G	AC	1			2	2FE	746,715	113.137	848,528	750,000	747,535		165			5.000	5.022	MS	10,171	62,500	03/16/2015.	03/23/2035.
00205G	AC	1			2	2FE	527,875	113.137	565,685	500,000	522,873		(1,533)			5.000	4.736	MS	6,781		10/05/2016.	03/23/2035.
00206R	DF	6			2	2FE	565,084	127.989	639,945	500,000	554,537		(2,682)			6.000	5.309	FA	11,342	30,000	03/21/2016.	08/15/2040.
00206R	GT	3				2FE	385,073	126.859	380,577	300,000	372,847		(6,113)			7.125	5.551	JD	937	21,375	12/01/2017.	12/15/2031.
00206R	HA	3			2	2FE	204,035	119.590	240,214	200,865	203,811		(112)			5.150	5.070	MN	1,304	36,256	12/01/2017.	11/15/2046.
00206R	HA	3			2	2FE	511,074	119.590	601,699	503,135	510,515		(280)			5.150	5.070	MN	3,266		12/01/2017.	11/15/2046.
002824	AY	6				1FE	591,000	131.367	656,835	500,000	577,147		(3,794)			5.300	4.484	MN	2,468	26,500	06/07/2016.	05/27/2040.
00287Y	AL	3				2FE	479,425	102.066	510,330	500,000	494,544		1,926			2.900	3.024	MN	2,185	14,500	03/12/2014.	11/06/2022.
00287Y	AR	0			2	2FE	496,545	113.349	566,745	500,000	497,383		176			4.500	4.531	MN	2,897	45,000	05/05/2015.	05/14/2035.
00287Y	AR	0			2	2FE	497,500	113.349	566,745	500,000	498,106		128			4.500	4.523	MN	2,897		05/06/2015.	05/14/2035.
006346	AS	9				1FE	496,718	103.861	510,788	491,800	496,005		(690)			4.810	4.762	MON	1,944	23,657	11/15/2018.	11/15/2048.
009089	AA	1				1FE	458,453	106.465	486,389	456,854	458,001		(313)			4.125	4.111	MN	2,375	19,790	07/05/2018.	11/26/2023.
009090	AA	9				1FE	393,448	104.575	426,403	407,748	395,217		1,811			3.600	3.731	MS	4,303	15,330	12/19/2018.	03/15/2027.
009158	AR	7				1FE	492,360	102.035	510,175	500,000	498,681		720			3.000	3.047	MN	2,384	15,000	03/13/2014.	11/03/2021.
010392	EE	4				1FE	565,940	124.281	621,405	500,000	550,387		(3,827)			5.600	4.948	MS	8,208	28,000	02/11/2016.	03/15/2033.
011842	SH	5			2	1FE	407,276	102.907	411,628	400,000	400,830		(1,107)			6.284	6.172	AO	6,267	25,136	09/16/2010.	10/01/2035.
012725	AD	9				2FE	641,862	114.543	687,258	600,000	641,862					5.450	5.095	JD	2,688	29,975	06/26/2019.	12/01/2044.
012725	AD	9				2FE	579,730	114.543	572,715	500,000	579,730					5.450	4.700	JD	2,240		10/23/2019.	12/01/2044.
012873	AK	1				2FE	590,205	121.894	609,470	500,000	552,871		(4,468)			7.375	6.248	MN	6,062	36,875	05/01/2012.	11/01/2031.
013716	AU	9				1FE	567,650	135.758	678,790	500,000	552,988		(3,807)			6.125	5.395	JD	1,342	55,125	05/02/2016.	12/15/2033.
013716	AU	9				1FE	456,796	135.758	543,032	400,000	444,486		(3,197)			6.125	5.363	JD	1,074		05/06/2016.	12/15/2033.
013716	AW	5				1FE	604,172	128.998	675,950	524,000	582,251		(3,778)			5.750	4.987	JD	2,476	30,130	06/25/2014.	06/01/2035.
017175	AB	6				2FE	540,750	102.450	512,250	500,000	501,819		(2,729)			5.625	5.201	MS	8,245	56,250	04/19/2012.	09/15/2020.

SCHEDULE D - PART 1

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

1	2					6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
								8	9			12	13	14	15	16	17	18	19	20	21	22
								Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification	Description					NAIC Design- ation and Admini- strative Symbol	Actual Cost			Par Value	Book/Adjusted Carrying Value											
017175	AB	6	ALLEGHANY CORP SENIOR NT.....			2FE	544,000	102.450	512,250	500,000	502,226		(3,339)			5.625	5.170	MS.....	8,245		06/20/2012.	09/15/2020.
017175	AC	4	ALLEGHANY CORP SENIOR BD.....			2FE	249,745	106.428	266,070	250,000	249,966		51			4.950	4.955	JD.....	136	12,375	06/26/2012.	09/15/2020.
017175	AD	2	ALLEGHANY CORP.....		2	2FE	531,715	116.296	581,480	500,000	527,757		(1,149)			4.900	4.608	MS.....	7,182	24,500	08/02/2016.	09/15/2044.
01877Z	AD	2	ALLIANCE PIPELINE L P FGN SR BD SEDOL 29.....			2FE	221,040	79.552	157,188	197,591	203,694		(1,760)			5.546	4.958	JD.....	150	8,079	01/25/2012.	12/31/2023.
01959E	AC	2	ALLIED WORLD ASSURANCE CO HLDS TD.....			2FE	498,750	105.562	527,810	500,000	499,194		140			4.350	4.361	AO.....	3,754	21,750	01/05/2017.	10/29/2025.
020002	AQ	4	ALLSTATE CORP.....			1FE	572,460	124.369	621,845	500,000	551,382		(3,830)			5.350	4.673	JD.....	2,199	26,750	09/12/2014.	06/01/2033.
023135	AP	1	AMAZON.COM INC.....		2	1FE	540,290	126.019	630,095	500,000	529,812		(2,068)			4.800	4.442	JD.....	1,710	48,000	03/13/2015.	12/05/2034.
023135	AP	1	AMAZON.COM INC.....		2	1FE	556,800	126.019	630,095	500,000	542,029		(2,915)			4.800	4.310	JD.....	1,710		03/24/2015.	12/05/2034.
02376A	AA	7	AMERICAN AIRLINES GROUP INC.....			1FE	231,140	102.147	234,636	229,704	230,895		(127)			3.350	3.329	AO.....	1,623	8,035	08/01/2017.	10/15/2029.
023771	S2	5	AMERICAN AIRLINES.....			1FE	415,008	102.695	447,662	435,914	418,506		2,063			3.250	3.414	AO.....	2,989	14,777	04/26/2018.	10/15/2028.
02377C	AA	2	AMERICAN AIRLINES INC.....			1FE	231,480	101.693	233,593	229,704	231,176		(157)			3.600	3.572	AO.....	1,744	8,635	08/01/2017.	10/15/2029.
026351	AZ	9	AMERICAN GENERAL CORP SENIOR NT.....			2FE	585,365	125.239	626,195	500,000	549,972		(5,502)			6.625	5.659	FA.....	12,524	33,125	01/07/2014.	02/15/2029.
026874	AZ	0	AMERICAN INTERNATIONAL GROUP INC.....			2FE	580,750	133.566	667,830	500,000	564,999		(3,980)			6.250	5.381	MN.....	5,137	31,250	03/30/2016.	05/01/2036.
026874	DE	4	AMERICAN INTL GROUP INC.....			2FE	478,165	115.851	579,255	500,000	479,488		1,323			4.700	4.915	JJ.....	11,203	23,500	01/01/2019.	07/10/2035.
02765U	DX	9	AMERICAN MUN PWR OHIO INC REV.....			1FE	887,920	128.446	1,130,325	880,000	883,704		(458)			6.849	6.788	FA.....	22,787	60,271	12/06/2010.	02/15/2028.
03073E	AM	7	AMERISOURCEBERGEN CORP.....			2FE	502,630	103.986	519,930	500,000	501,281		(261)			3.250	3.233	MS.....	5,387	16,250	03/10/2015.	03/01/2025.
03073E	AP	0	AMERISOURCEBERGEN CORP.....		2	2FE	475,500	104.480	522,400	500,000	480,228		2,579			3.450	3.628	JD.....	756	17,250	03/01/2018.	12/15/2027.
031162	BE	9	AMGEN INC.....			2FE	558,320	119.032	595,160	500,000	550,627		(2,328)			4.950	4.433	AO.....	6,171	24,750	10/04/2016.	10/01/2041.
031162	BK	5	AMGEN INC.....			2FE	542,250	120.956	604,780	500,000	540,847		(1,403)			5.150	4.749	MN.....	3,245	25,750	04/09/2019.	11/15/2041.
03331X	AB	7	ANCHORAGE CREDIT FUNDING LTD.....			1FE	500,000	104.350	521,750	500,000	500,000					5.080	5.080	JJ.....	11,065		06/06/2019.	07/25/2037.
034863	AR	1	ANGLO AMERICAN CAPITAL PLC.....			2FE	527,650	109.358	546,790	500,000	521,672		(2,989)			4.750	4.501	AO.....	5,336	23,750	10/25/2017.	04/10/2027.
035229	DA	8	ANHEUSER BUSCH COS INC.....			2FE	597,390	121.147	605,735	500,000	572,952		(4,489)			5.750	4.813	AO.....	7,168	28,750	09/30/2014.	04/01/2036.
035240	AF	7	ANHEUSER-BUSCH INBEV WORLWIDE INC.....			2FE	1,193,170	123.519	1,235,190	1,000,000	1,162,280		(10,526)			5.875	4.924	JD.....	2,575	58,750	12/16/2016.	06/15/2035.
037411	AW	5	APACHE CORP SENIOR NT.....		2	2FE	1,003,710	101.757	1,017,570	1,000,000	1,002,780		(138)			5.100	5.081	MS.....	16,907	51,000	06/25/2013.	09/01/2040.
037411	AY	1	APACHE CORP SR UNSECURED BND.....		2	2FE	521,070	104.173	520,865	500,000	516,241		(753)			5.250	5.038	FA.....	10,932	26,250	08/05/2013.	02/01/2042.
03765H	AB	7	APOLLO MANAGEMENT HOLDINGS L P.....		2	1FE	505,150	107.615	538,075	500,000	503,160		(519)			4.400	4.355	MN.....	2,049	55,000	05/24/2016.	05/27/2026.
03765H	AB	7	APOLLO MANAGEMENT HOLDINGS L P.....		2	1FE	252,575	107.615	269,038	250,000	251,580		(260)			4.400	4.355	MN.....	1,025		05/25/2016.	05/27/2026.
03765H	AB	7	APOLLO MANAGEMENT HOLDINGS L P.....		2	1FE	515,960	107.615	538,075	500,000	509,904		(1,628)			4.400	4.264	MN.....	2,049		06/06/2016.	05/27/2026.
038222	AG	0	APPLIED MATERIALS INC SENIOR NT.....			1FE	586,580	135.742	678,710	500,000	565,499		(3,058)			5.850	4.987	JD.....	1,282	73,125	05/17/2013.	06/15/2041.
038222	AG	0	APPLIED MATERIALS INC SENIOR NT.....			1FE	802,500	135.742	1,018,065	750,000	790,161		(1,875)			5.850	5.467	JD.....	1,923		08/12/2013.	06/15/2041.
038222	AK	1	APPLIED MATERIALS INC.....		2	1FE	501,495	126.342	631,710	500,000	501,159		(76)			5.100	5.085	AO.....	6,358	25,500	09/21/2015.	10/01/2035.
039483	AU	6	ARCHER DANIELS MIDLAND CO.....			1FE	590,845	124.769	623,845	500,000	567,134		(4,285)			5.375	4.549	MS.....	7,878	26,875	09/09/2014.	09/15/2035.
04010L	AV	5	ARES CAPITAL CORP.....			2FE	499,740	104.462	522,310	500,000	499,812		36			4.250	4.252	MS.....	7,045	42,500	01/08/2018.	03/01/2025.
04010L	AV	5	ARES CAPITAL CORP.....			2FE	494,355	104.462	522,310	500,000	495,882		797			4.250	4.299	MS.....	7,045		02/01/2018.	03/01/2025.
04048R	DS	2	ARIZONA STATE UNIV.....			1FE	500,000	126.830	634,150	500,000	500,000					6.204	6.204	JJ.....	15,552	31,020	03/30/2010.	07/01/2030.
040555	CH	5	ARIZONA PUBLIC SERVICE CO.....			1FE	592,720	122.840	614,200	500,000	568,177		(4,352)			5.500	4.640	MS.....	9,116	54,120	08/05/2014.	09/01/2035.
040555	CH	5	ARIZONA PUBLIC SERVICE CO.....			1FE	574,150	122.840	594,546	484,000	550,620		(4,252)			5.500	4.636	MS.....	8,825		09/10/2014.	09/01/2035.
04248N	AA	1	ARMY HAWAII FAMILY HSG.....			1FE	426,088	121.659	463,745	381,184	419,598		(1,278)			5.524	4.942	JD.....	923	21,248	12/03/2014.	06/15/2050.
04273W	AB	7	ARROW ELECTRONICS INC SENIOR BD.....			2FE	504,500	102.806	514,030	500,000	500,476		(408)			5.125	5.079	MS.....	8,495	25,625	08/17/2011.	03/01/2021.
04621X	AD	0	ASSURANT INC.....			2FE	860,625	119.786	898,395	750,000	855,032		(5,593)			6.750	5.882	FA.....	19,140	25,313	04/17/2019.	02/15/2034.

SCHEDULE D - PART 1

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

E10.5

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
04621X	AF	5	ASSURANT INC SENIOR NT.....	.....	..	.....	..2FE	501,860	...104.581	522,905	500,000	500,538	.....	.....(170)	.....	.....	.....4.000	3.985	MS.....	5,863	20,000	04/04/2013.	03/15/2023.
048677	AB	4	ATLANTIC MARINE CORPS CMNTYS LLC BOND SE.....	.....	..	.....	..1FE	1,011,704	...118.645	1,126,336	949,333	1,000,314	.....	.....(1,661)	.....	.....	.....5.343	5.014	JD.....	4,169	51,004	05/08/2013.	12/01/2050.
048825	BA	0	ATLANTIC RICHFIELD CO DEB.....	.....	..	.....	..1FE	577,500	...112.290	561,450	500,000	514,978	.....	.....(7,189)	.....	.....	.....8.250	7.143	FA.....	17,178	41,250	08/27/2010.	02/01/2022.
05178T	AA	9	AURORA MILITARY HSG III LLC.....	.....	..	.....	..1FE	774,348	...117.374	807,897	688,310	765,057	.....	.....(5,346)	.....	.....	.....5.820	5.173	JJ.....	18,548	40,565	04/17/2018.	07/15/2034.
052396	SW	4	AUSTIN TEX TXBL.....	.....	..	.....	..1FE	501,170	...106.954	534,770	500,000	500,739	.....	.....(76)	.....	.....	.....3.795	3.786	MS.....	6,290	18,975	09/12/2014.	09/01/2029.
052396	SX	2	AUSTIN TEX TXBL.....	.....	..	..2	..1FE	500,000	...106.603	533,015	500,000	500,000	.....	.....(76)	.....	.....	.....4.024	4.024	MS.....	6,670	20,120	09/10/2014.	09/01/2034.
052451	AQ	4	AUSTIN TEX RENT CAR SPL FAC REV.....	.....	..	..2	..1FE	505,145	...107.868	539,340	500,000	502,487	.....	.....(878)	.....	.....	.....5.750	5.691	MN.....	3,623	28,750	02/01/2013.	11/15/2042.
052451	AR	2	AUSTIN TEX RENT CAR SPL FAC REV.....	.....	..	..2	..1FE	502,500	...108.155	540,775	500,000	500,900	.....	.....(318)	.....	.....	.....5.750	5.721	MN.....	3,623	57,500	08/01/2013.	11/15/2042.
052451	AR	2	AUSTIN TEX RENT CAR SPL FAC REV.....	.....	..	..2	..1FE	547,690	...108.155	540,775	500,000	518,028	.....	.....(6,363)	.....	.....	.....5.750	5.249	MN.....	3,623	.....	12/10/2014.	11/15/2042.
052769	AE	6	AUTODESK INC.....	.....	..	.....	..2FE	497,880	...104.815	524,075	500,000	498,330	.....	.....225	.....	.....	.....3.500	3.515	JD.....	767	17,500	12/15/2017.	06/15/2027.
05352G	AA	5	AVANA BONHON LLC.....	.....	..	.....	..1FE	500,000	...99.865	499,325	500,000	500,000	.....	.....	.....	.....	.....6.125	6.125	MS.....	8,978	7,826	09/13/2019.	09/15/2024.
05369A	AA	9	AVIATION CAPITAL GROUP LLC.....	.....	..	.....	..2FE	473,805	...100.645	503,225	500,000	478,773	.....	.....2,710	.....	.....	.....3.500	3.694	MN.....	2,877	17,500	03/08/2018.	11/01/2027.
05369A	AD	3	AVIATION CAPITAL GROUP LLC.....	.....	..	.....	..2FE	498,345	...104.543	522,715	500,000	498,664	.....	.....239	.....	.....	.....4.125	4.139	FA.....	8,589	20,625	09/05/2018.	08/01/2025.
05464H	AC	4	AXIS SPECIALTY FINANCE PLC.....	.....	..	.....	..2FE	500,000	...106.002	530,010	500,000	500,000	.....	.....	.....	.....	.....4.000	4.000	JD.....	1,370	20,000	12/21/2017.	12/06/2027.
05526D	BD	6	BAT CAPITAL CORP.....	.....	..	..2	..2FE	501,760	...101.228	506,140	500,000	501,576	.....	.....(92)	.....	.....	.....4.390	4.375	FA.....	8,299	21,950	08/08/2017.	08/15/2037.
055451	AV	0	BHP BILLITON FINANCE USA LTD.....	.....	..	.....	..1FE	510,730	...127.871	639,355	500,000	509,196	.....	.....(389)	.....	.....	.....5.000	4.895	MS.....	6,301	50,000	03/30/2016.	09/30/2043.
055451	AV	0	BHP BILLITON FINANCE USA LTD.....	.....	..	.....	..1FE	540,815	...127.871	639,355	500,000	535,101	.....	.....(1,483)	.....	.....	.....5.000	4.623	MS.....	6,301	.....	04/15/2016.	09/30/2043.
05620P	GX	5	BABYLON N Y TXBL IMPT.....	.....	..	..2	..1FE	349,125	...107.858	377,503	350,000	349,492	.....	.....92	.....	.....	.....4.000	4.010	JJ.....	7,019	14,000	07/02/2015.	07/01/2028.
05620P	GY	3	BABYLON N Y TXBL IMPT.....	.....	..	..2	..1FE	558,600	...108.406	607,074	560,000	559,171	.....	.....151	.....	.....	.....4.150	4.160	JJ.....	11,652	23,240	07/02/2015.	07/01/2029.
057224	AZ	0	BAKER HUGHES INC.....	.....	..	.....	..1FE	676,860	...117.742	682,904	580,000	656,538	.....	.....(3,703)	.....	.....	.....5.125	4.392	MS.....	8,714	29,725	09/03/2014.	09/15/2040.
057224	AZ	0	BAKER HUGHES INC.....	.....	..	.....	..1FE	574,100	...117.742	588,710	500,000	574,100	.....	.....	.....	.....	.....5.125	4.464	MS.....	7,512	.....	09/27/2019.	09/15/2040.
057224	AZ	0	BAKER HUGHES INC.....	.....	..	.....	..1FE	572,955	...117.742	588,710	500,000	572,955	.....	.....	.....	.....	.....5.125	4.472	MS.....	7,512	.....	10/23/2019.	09/15/2040.
06769Q	AA	8	BARNABAS HEALTH SYSTEM.....	.....	..	.....	..1FE	340,939	...106.290	366,701	345,000	342,014	.....	.....351	.....	.....	.....4.000	4.048	JJ.....	6,919	13,800	02/03/2017.	07/01/2028.
06849R	AK	8	BARRICK NORTH AMER FINANCE LLC SENIOR BD.....	.....	..	.....	..2FE	499,580	...127.208	636,040	500,000	499,671	.....	.....14	.....	.....	.....5.750	5.755	MN.....	4,726	28,750	09/26/2013.	05/01/2043.
07274N	AZ	6	BAYER US FIN II LLC.....	.....	..	.....	..2FE	469,706	...103.697	518,485	500,000	472,546	.....	.....1,893	.....	.....	.....4.200	4.471	JJ.....	9,723	63,000	07/12/2018.	07/15/2034.
07274N	AZ	6	BAYER US FIN II LLC.....	.....	..	.....	..2FE	469,706	...103.697	518,485	500,000	472,546	.....	.....1,893	.....	.....	.....4.200	4.471	JJ.....	9,723	.....	07/12/2018.	07/15/2034.
07274N	AZ	6	BAYER US FIN II LLC.....	.....	..	.....	..2FE	469,706	...103.697	518,485	500,000	472,546	.....	.....1,893	.....	.....	.....4.200	4.471	JJ.....	9,723	.....	07/12/2018.	07/15/2034.
07284R	AA	0	BAYLOR COLLEGE MEDICINE DEB.....	.....	..	.....	..1FE	522,500	...122.002	610,010	500,000	517,555	.....	.....(654)	.....	.....	.....5.259	5.033	MN.....	3,314	65,738	09/27/2012.	11/15/2046.
07284R	AA	0	BAYLOR COLLEGE MEDICINE DEB.....	.....	..	.....	..1FE	760,110	...122.002	915,015	750,000	758,061	.....	.....(300)	.....	.....	.....5.259	5.189	MN.....	4,971	.....	06/10/2013.	11/15/2046.
075887	CE	7	BECTON DICKINSON & CO.....	.....	..	.....	..2FE	304,927	...119.890	299,725	250,000	294,262	.....	.....(6,399)	.....	.....	.....6.700	5.493	JD.....	1,377	16,750	05/01/2018.	12/01/2026.
077340	EY	9	BEL AIRE KANS PUB BLDG COMMN REV.....	.....	..	..2	..1FE	141,345	...101.625	137,194	135,000	135,348	.....	.....(1,046)	.....	.....	.....6.824	6.518	MN.....	1,514	9,212	09/14/2010.	05/01/2035.
084423	AP	7	BERKLEY W R CORP.....	.....	..	.....	..2FE	588,870	...123.000	615,000	500,000	575,718	.....	.....(4,432)	.....	.....	.....6.250	5.307	FA.....	11,815	31,250	02/08/2017.	02/15/2037.
084423	AS	1	BERKLEY W R CORP SENIOR NT.....	.....	..	.....	..2FE	501,250	...105.452	527,260	500,000	500,229	.....	.....(106)	.....	.....	.....4.625	4.613	MS.....	6,779	23,125	03/16/2012.	03/15/2022.
088365	EM	9	BEXAR CNTY TEX HOSP DIST.....	.....	..	..2	..1FE	497,054	...100.378	476,796	475,000	475,381	.....	.....(4,571)	.....	.....	.....5.413	5.173	FA.....	9,721	25,712	04/07/2014.	02/15/2040.
09062X	AD	5	BIOGEN INC.....	.....	..	.....	..1FE	556,265	...120.606	603,030	500,000	556,265	.....	.....	.....	.....	.....5.200	4.674	MS.....	7,622	13,000	06/18/2019.	09/15/2045.
09256B	AE	7	BLACKSTONE HOLDINGS FINANCE LLC SENIOR B.....	.....	..	.....	..1FE	1,178,500	...135.715	1,357,150	1,000,000	1,136,160	.....	.....(6,029)	.....	.....	.....6.250	5.303	FA.....	23,630	62,500	04/23/2013.	08/15/2042.
09256B	AG	2	BLACKSTONE HOLDINGS FINANCE LLC.....	.....	..	.....	..1FE	537,080	...121.106	605,530	500,000	532,263	.....	.....(1,321)	.....	.....	.....5.000	4.655	JD.....	1,096	25,000	06/08/2016.	06/15/2044.
096630	AC	2	BOARDWALK PIPELINES LP SENIOR BD.....	.....	..	..2	..2FE	500,680	...102.032	510,160	500,000	500,193	.....	.....(68)	.....	.....	.....3.380	3.375	FA.....	7,038	16,875	11/05/2012.	02/01/2023.
096630	AE	8	BOARDWALK PIPELINES L P.....	.....	..	..2	..2FE	566,705	...112.425	562,125	500,000	550,400	.....	.....(8,173)	.....	.....	.....5.950	5.250	JD.....	2,445	29,750	10/23/2017.	06/01/2026.
096630	AF	5	BOARDWALK PIPELINES L P.....	.....	..	..2	..2FE	513,545	...103.497	517,485	500,000	510,811	.....	.....(1,491)	.....	.....	.....4.450	4.333	JJ.....	10,302	22,250	09/26/2017.	07/15/2027.
097023	AM	7	BOEING COMPANY.....	.....	..	.....	..1FE	110,805	...123.846	123,846	100,000	102,536	.....	.....(468)	.....	.....	.....7.250	6.543	JD.....	318	21,750	10/16/2003.	06/15/2025.

SCHEDULE D - PART 1

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

E10.6

1		2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
					3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
097023	AM 7	BOEING COMPANY.....						1FE	35,474	123.846	39,673	32,034	32,841		(149)			7.250	6.547	JD.....	102		10/16/2003.	06/15/2025.
097023	AM 7	BOEING COMPANY.....						1FE	110,320	123.846	123,846	100,000	102,423		(447)			7.250	6.572	JD.....	318		10/17/2003.	06/15/2025.
097023	AM 7	BOEING COMPANY.....						1FE	69,502	123.846	78,023	63,000	64,526		(282)			7.250	6.572	JD.....	200		10/17/2003.	06/15/2025.
099743	GV 2	BORGER TEX TXBL.....						1FE	497,500	106.117	530,585	500,000	498,461		161			4.000	4.020	FA.....	8,329	20,000	06/09/2014.	08/01/2029.
110122	BG 2	BRISTOL-MYERS SQUIBB CO.....						1FE	503,000	103.319	516,595	500,000	503,000					3.250	3.231	FA.....	6,144		11/22/2019.	08/15/2022.
110122	BR 8	BRISTOL-MYERS SQUIBB CO.....						1FE	556,477	133.267	666,335	500,000	556,477					5.700	5.122	AO.....	6,012		11/22/2019.	10/15/2040.
110122	BR 8	BRISTOL-MYERS SQUIBB CO.....						1FE	541,029	133.267	666,335	500,000	541,029					5.700	5.268	AO.....	6,012		11/22/2019.	10/15/2040.
11133T	AC 7	BROADRIDGE FINANCIAL SOLUTIONS INC.....						2FE	500,000	104.506	522,530	500,000	500,000					3.400	3.400	JD.....	186	17,000	10/03/2017.	06/27/2026.
11271L	AA 0	BROOKFIELD FINANCE INC.....						1FE	500,500	108.666	543,330	500,000	500,389		(61)			4.250	4.246	JD.....	1,688	21,250	03/26/2018.	06/02/2026.
11271L	AC 6	BROOKFIELD FINANCE INC.....						1FE	486,050	107.587	537,935	500,000	488,554		1,431			3.900	4.012	JJ.....	8,495	19,500	04/12/2018.	01/25/2028.
118230	AJ 0	BUCKEYE PARTNERS LP BOND.....					2	3FE	777,600	101.788	763,410	750,000	752,790		(3,349)			4.888	4.715	FA.....	15,267	36,563	10/16/2012.	02/01/2021.
118230	AP 6	BUCKEYE PARTNERS L P.....					2	3FE	527,150	87.504	437,520	500,000	524,361		(1,005)			5.600	5.312	AO.....	5,907	52,080	04/13/2017.	10/15/2044.
118230	AP 6	BUCKEYE PARTNERS L P.....					2	3FE	464,443	87.504	376,267	430,000	461,822		(1,312)			5.600	5.185	AO.....	5,080		08/04/2017.	10/15/2044.
120568	AZ 3	BUNGE LTD FINANCE CORP.....						2FE	489,415	102.828	514,140	500,000	491,605		1,095			3.750	3.831	MS.....	4,983	18,750	01/10/2018.	09/25/2027.
121899	CD 8	BURLINGTON NORTHERN RAILROAD CO MTG SR K.....						1FE	95,875	100.000	100,000	100,000	100,000		163			6.550	6.832	JJ.....	3,284	6,550	09/03/1993.	01/01/2020.
12189L	AP 6	BURLINGTN NORTHERN SANTA FE.....					2	1FE	563,065	127.453	637,265	500,000	553,967		(2,330)			5.150	4.573	MS.....	8,536	25,750	03/02/2016.	09/01/2043.
12189P	AH 5	BURLINGTON NORTHERN SANTA FE BOND.....						1FE	(5,764)	100.122	6,286	6,278	6,278					7.908	(8.614)	JJ.....	230	575	02/04/2009.	01/15/2020.
12200B	AA 6	BURLINGTON NORTHERN SANTA FE 04-1 TRUST.....						1FE	38,073	101.053	34,780	34,417	34,417					4.575	4.136	JJ.....	729	2,764	12/22/2010.	01/15/2021.
12325J	AF 8	BUSINESS DEVELOPMENT CORP.....						1FE	1,000,000	100.058	1,000,580	1,000,000	1,000,000					4.850	4.850	JD.....	2,126		12/03/2019.	12/15/2024.
123262	AN 7	BUSINESS JET SECURITIES LLC.....						1FE	352,999	101.133	355,789	351,803	352,909		(109)			4.335	4.320	MON.....	1,253	19,031	12/06/2018.	02/15/2033.
12326Q	AA 2	BUSINESS JET SECURITIES LLC.....						1FE	944,259	102.652	964,479	939,562	944,259					4.212	4.191	MON.....	3,253	20,093	06/12/2019.	07/15/2034.
124857	AK 9	CBS CORP.....					2	2FE	533,200	113.036	565,180	500,000	530,852		(1,281)			4.900	4.595	FA.....	9,263	24,500	09/12/2017.	08/15/2044.
12527G	AD 5	CF INDUSTRIES INC SENIOR BD.....						3FE	643,845	104.510	679,315	650,000	645,225		204			4.950	4.997	JD.....	2,645	32,175	06/21/2013.	06/01/2043.
12527G	AF 0	CF INDUSTRIES INC.....						3FE	567,500	111.935	559,675	500,000	549,565		(3,499)			5.150	4.537	MS.....	7,549	41,200	02/03/2015.	03/15/2034.
12527G	AF 0	CF INDUSTRIES INC.....						3FE	334,221	111.935	335,805	300,000	325,267		(1,784)			5.150	4.623	MS.....	4,529		03/24/2015.	03/15/2034.
125509	AG 4	CIGNA CORPORATION.....						2FE	99,233	114.707	114,707	100,000	99,933		22			8.300	8.364	JJ.....	3,843	8,300	01/11/1993.	01/15/2023.
125509	AH 2	CIGNA CORPORATION NOTES.....						2FE	197,000	114.810	229,620	200,000	199,733		84			7.650	7.766	MS.....	5,072	15,300	04/07/1993.	03/01/2023.
126117	AE 0	CNA FINANCIAL CORP DEBS.....						2FE	199,366	116.920	233,840	200,000	199,927		19			7.250	7.273	MN.....	1,827	76,125	11/17/1993.	11/15/2023.
126117	AE 0	CNA FINANCIAL CORP DEBS.....						2FE	99,000	116.920	116,920	100,000	99,885		30			7.250	7.323	MN.....	914		12/02/1993.	11/15/2023.
126117	AE 0	CNA FINANCIAL CORP DEBS.....						2FE	148,319	116.920	175,380	150,000	149,834		43			7.250	7.332	MN.....	1,371		02/18/1994.	11/15/2023.
126117	AE 0	CNA FINANCIAL CORP DEBS.....						2FE	200,000	116.920	233,840	200,000	200,000					7.250	7.250	MN.....	1,827		03/06/1998.	11/15/2023.
126117	AE 0	CNA FINANCIAL CORP DEBS.....						2FE	200,634	116.920	233,840	200,000	200,071		(18)			7.250	7.227	MN.....	1,827		09/08/1998.	11/15/2023.
126117	AE 0	CNA FINANCIAL CORP DEBS.....						2FE	200,000	116.920	233,840	200,000	200,000					7.250	7.250	MN.....	1,827		03/23/1999.	11/15/2023.
12626P	AL 7	CRH AMERICA INC SENIOR BD.....						2FE	264,780	103.499	258,748	250,000	251,505		(1,505)			5.750	5.429	JJ.....	6,656	14,375	09/01/2011.	01/15/2021.
126408	AM 5	CSX CORPORATION DEB.....						2FE	99,940	114.081	114,081	100,000	99,996		2			8.625	8.630	MN.....	1,087	8,625	05/29/1992.	05/15/2022.
126650	CL 2	CVS HEALTH CORP.....					2	2FE	443,000	106.488	471,742	443,000	443,000					3.880	3.880	JJ.....	7,723	17,166	07/14/2015.	07/20/2025.
12665U	AA 2	CVS PASS-THROUGH TRUST.....					2	2FE	435,534	106.475	463,348	435,171	434,864		(132)			4.704	4.700	JJ.....	9,759		10/07/2015.	01/10/2036.
12673P	AJ 4	CA TECHNOLOGIES INC.....					2	2FE	526,245	109.041	545,205	500,000	520,369		(2,945)			4.700	4.466	MS.....	6,889	47,000	11/10/2017.	03/15/2027.
12673P	AJ 4	CA TECHNOLOGIES INC.....					2	2FE	520,300	109.041	545,205	500,000	515,755		(2,278)			4.700	4.517	MS.....	6,889		01/09/2018.	03/15/2027.
13342B	AM 7	CAMERON INTERNATIONAL CORP.....					2	2FE	723,404	108.439	683,166	630,000	711,651		(3,487)			5.125	4.463	JD.....	1,415	57,913	09/30/2016.	12/15/2043.
13342B	AM 7	CAMERON INTERNATIONAL CORP.....					2	2FE	523,770	108.439	542,195	500,000	520,919		(893)			5.125	4.892	JD.....	1,123		11/17/2016.	12/15/2043.

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

E10.8

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
210295	DD	0	CONSOLIDATED WYO MUNICIPALITIES REV.....					2	1FE	422,000	101.720	406,880	400,000	401,483	(3,558)				6.854	6.497	JD	2,253	27,416	08/19/2010	06/01/2035
210795	PZ	7	CONTINENTAL AIRLINES INC BOND SER 2012-4.....						1FE	338,339	105.200	357,721	340,039	339,489	135				4.150	4.171	AO	3,132	14,878	04/10/2012	04/11/2024
21079V	AA	1	CONTINENTAL AIRLINES INC BOND SER 2010-1.....						1FE	206,565	102.158	216,434	211,862	211,926	512				4.750	4.872	JJ	4,742		09/16/2011	01/12/2021
219350	AR	6	CORNING INC.....					2	2FE	587,870	121.628	608,140	500,000	564,827	(9,847)				7.250	6.166	FA	13,705	36,250	12/14/2016	08/15/2036
219350	AV	7	CORNING INC.....						2FE	720,288	124.446	759,121	610,000	705,058	(4,618)				5.750	4.870	FA	13,261	35,075	10/17/2016	08/15/2040
219350	AX	3	CORNING INC.....						2FE	519,885	110.229	551,145	500,000	514,842	(865)				4.700	4.520	MS	6,889	49,585	05/20/2014	03/15/2037
219350	AX	3	CORNING INC.....						2FE	586,080	110.229	611,771	555,000	578,408	(1,364)				4.700	4.451	MS	7,647		07/01/2014	03/15/2037
22003B	AK	2	CORPORATE OFFICE PROPERTIES L P.....					2	2FE	530,565	107.809	539,045	500,000	522,151	(4,219)				5.000	4.712	JJ	12,534	25,000	01/19/2018	07/01/2025
224044	BT	3	COX COMMUNICATIONS INC.....						2FE	341,280	133.944	401,832	300,000	334,872	(1,893)				6.950	6.109	JD	1,714	20,850	09/30/2016	06/01/2038
224044	BY	2	COX COMMUNICATIONS INC SENIOR BD SER 144.....						2FE	572,376	108.349	650,094	600,000	578,752	927				4.700	4.927	JD	1,236	28,200	06/12/2013	12/15/2042
224044	CF	2	COX COMMUNICATIONS INC.....					2	2FE	512,605	110.730	553,650	500,000	509,529	(653)				4.800	4.682	FA	9,995	24,000	05/05/2015	02/01/2035
224050	AE	4	COX ENTERPRISES INC.....						2FE	187,840	127.233	254,466	200,000	196,768	431				7.350	7.826	JJ	6,806	14,750	06/28/2001	07/15/2027
231021	AJ	5	CUMMINS ENGINE INC.....						1FE	294,000	132.066	396,198	300,000	298,449	190				7.125	7.270	MS	7,086	21,375	01/29/1999	03/01/2028
23311R	AE	6	DCP MIDSTREAM LLC SENIOR BD SER 144A.....					2	3FE	811,335	102.975	772,313	750,000	758,773	(6,192)				4.750	4.391	MS	8,979	35,625	10/16/2012	09/30/2021
23355L	AD	8	DXC TECHNOLOGY CO.....						2FE	715,818	107.677	737,587	685,000	709,826	(3,424)				4.750	4.545	AO	6,864	68,163	04/10/2018	04/15/2027
23355L	AD	8	DXC TECHNOLOGY CO.....						2FE	717,075	107.677	807,578	750,000	721,066	3,991				4.750	4.968	AO	7,515		01/25/2019	04/15/2027
238676	DM	9	DAVIE FLA WTR & SWR REV.....					2	1FE	515,500	103.219	516,095	500,000	501,988	(2,650)				6.062	5.880	AO	7,557	30,310	08/05/2010	10/01/2025
244199	AU	9	DEERE & COMPANY.....						1FE	194,852	113.097	226,194	200,000	199,711	144				8.500	8.725	JJ	8,151	17,000	05/05/1992	01/09/2022
247358	AA	2	DELTA AIR LINES INC MED TERM NT SER 2012.....						1FE	173,293	100.851	171,677	170,228	170,315	(323)				4.750	4.666	MN	1,196	9,593	07/13/2012	05/07/2020
24916P	FP	7	DENVER COLO CITY & CNTY BRD WTR COMMRS.....					2	1FE	549,470	102.765	513,825	500,000	514,090	(15,371)				5.170	4.705	JD	1,133	25,850	10/23/2015	12/15/2040
249174	ML	4	DENVER COLO CITY & CNTY SCH DIST.....						1FE	328,068	97.300	389,200	400,000	367,806	6,548				1.390	1.695	JD	457	5,560	09/11/2014	12/01/2024
25179M	AL	7	DEVON ENERGY CORP SENIOR BD.....					2	2FE	552,955	121.510	607,550	500,000	540,143	(1,912)				5.600	5.064	JJ	12,964	56,000	06/04/2013	07/15/2041
25179M	AL	7	DEVON ENERGY CORP SENIOR BD.....					2	2FE	544,145	121.510	607,550	500,000	533,464	(1,593)				5.600	5.146	JJ	12,964		06/10/2013	07/15/2041
25271C	AM	4	DIAMOND OFFSHORE DRILLING INC.....					2	5FE	484,260	85.291	426,455	500,000	494,107	1,644				3.450	3.562	MN	2,836	17,250	02/23/2015	11/01/2023
254010	AA	9	DIGNITY HEALTH SENIOR DEB.....						2FE	398,528	101.836	407,344	400,000	399,605	139				3.125	3.137	MN	2,055	29,188	10/18/2012	11/01/2022
254010	AA	9	DIGNITY HEALTH SENIOR DEB.....						2FE	491,675	101.836	543,804	534,000	521,224	4,509				3.125	3.394	MN	2,743		10/09/2013	11/01/2022
257375	AF	2	DOMINION GAS HOLDINGS LLC.....					2	2FE	517,800	114.205	571,025	500,000	515,819	(678)				4.800	4.635	MN	3,945	24,000	12/28/2016	11/01/2043
257469	AJ	5	DOMINION RESOURCES INC.....						2FE	1,144,510	120.440	1,204,400	1,000,000	1,105,587	(7,773)				5.250	4.587	FA	21,863	52,500	04/23/2015	08/01/2033
257559	AJ	3	DOMTAR CORP.....						2FE	539,585	110.380	551,900	500,000	539,585					6.250	5.791	MS	10,360		11/01/2019	09/01/2042
257559	AJ	3	DOMTAR CORP.....						2FE	548,300	110.380	551,900	500,000	548,300					6.250	5.699	MS	10,360		11/22/2019	09/01/2042
257559	AJ	3	DOMTAR CORP.....						2FE	551,730	110.380	551,900	500,000	551,730					6.250	5.664	MS	10,360		12/03/2019	09/01/2042
259561	PJ	1	DOUGLAS CNTY WASH PUB UTIL DIST.....						1FE	281,023	128.443	321,108	250,000	274,514	(1,186)				5.450	4.848	MS	4,517	13,625	09/22/2014	09/01/2040
259561	PT	9	DOUGLAS CNTY WASH PUB UTIL DIST REV.....						1FE	507,500	114.854	574,270	500,000	503,850	(361)				5.245	5.167	MS	8,694	26,225	08/24/2010	09/01/2030
260003	AF	5	DOVER CORP.....						2FE	581,535	119.422	597,110	500,000	560,290	(3,828)				5.375	4.621	AO	5,670	26,875	09/25/2014	10/15/2035
260543	BE	2	DOW CHEMICAL CORP.....						2FE	197,860	117.471	234,942	200,000	199,809	60				7.375	7.455	MS	4,890	25,813	03/03/1993	03/01/2023
260543	BE	2	DOW CHEMICAL CORP.....						2FE	149,250	117.471	176,207	150,000	149,934	21				7.375	7.412	MS	3,667		06/17/1993	03/01/2023
260543	BJ	1	DOW CHEMICAL CO.....						2FE	312,000	132.557	397,671	300,000	304,055	(412)				7.375	7.091	MN	3,637	22,125	03/20/2003	11/01/2029
26138E	AU	3	DR PEPPER SNAPPLE GROUP INC.....						2FE	447,135	99.640	498,200	500,000	458,537	6,219				2.550	2.851	MS	3,738	12,750	03/09/2018	09/15/2026
264399	DK	9	DUKE ENERGY CO SR NOTES.....						1FE	292,515	124.458	373,374	300,000	297,516	279				6.000	6.154	JD	1,479	73,980	10/17/2003	12/01/2028
264399	DK	9	DUKE ENERGY CO SR NOTES.....						1FE	426,938	124.458	538,903	433,000	430,409	291				6.000	6.085	JD	2,135		06/10/2009	12/01/2028
264399	DK	9	DUKE ENERGY CO SR NOTES.....						1FE	571,520	124.458	622,290	500,000	540,336	(4,524)				6.000	5.249	JD	2,466		09/17/2013	12/01/2028

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

E10.9

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates			
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification		Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
26439X	AH	6	DUKE ENERGY FIELD SVCS LLC NTS 144A.....				3FE		588,425	105.343	526,715	500,000	561,567		(3,657)			6.450	5.481	MN.....	5,125	32,250	12/13/2012.	11/03/2036.
266233	AB	1	DUQUESNE LIGHT HOLDINGS INC SENIOR BD.....				2FE		579,180	118.283	591,415	500,000	554,579		(3,502)			6.250	5.396	FA.....	11,815	31,250	05/22/2013.	08/15/2035.
26884T	AE	2	ERAC USA FINANCE LLC SENIOR BD SER 144A.....				2FE		560,000	126.793	633,965	500,000	545,862		(2,069)			5.633	5.029	MS.....	8,257	70,313	05/22/2013.	03/15/2042.
26884T	AE	2	ERAC USA FINANCE LLC SENIOR BD SER 144A.....				2FE		814,500	126.793	950,948	750,000	799,478		(2,232)			5.633	5.187	MS.....	12,385		06/24/2013.	03/15/2042.
270618	DX	6	EAST BATON ROUGE LA SEW COMMN.....				1FE	2	511,140	105.642	528,210	500,000	506,252		(1,230)			3.830	3.747	FA.....	7,975	19,150	03/26/2015.	02/01/2029.
271579	BT	0	EAST CHERRY CREEK VY WTR & SANTN REV.....				1FE	2	500,763	102.749	498,333	485,000	487,238		(2,686)			5.720	5.540	MN.....	3,496	27,742	08/07/2013.	11/15/2035.
277432	AP	5	EASTMAN CHEMICAL CO.....				2FE	2	517,405	107.508	537,540	500,000	515,237		(628)			4.650	4.494	AO.....	4,905	23,250	08/12/2016.	10/15/2044.
278265	AD	5	EATON VANCE CORP SENIOR NT.....				1FE		475,000	104.998	524,990	500,000	491,823		2,393			3.625	3.816	JD.....	795	18,125	09/13/2013.	06/15/2023.
283734	TF	8	EL PASO TEX REF TXBL.....				1FE	2	553,310	108.649	543,245	500,000	528,511		(7,957)			5.177	4.678	FA.....	9,787	25,885	01/22/2015.	08/15/2034.
292480	AJ	9	ENABLE MIDSTREAM PARTNERS L P.....				2FE	2	1,000,000	91.723	917,230	1,000,000	1,000,000					5.000	5.000	MN.....	6,301	44,525	08/27/2019.	05/15/2044.
292480	AJ	9	ENABLE MIDSTREAM PARTNERS L P.....				2FE	2	777,173	91.723	716,357	781,000	777,173					5.000	5.025	MN.....	4,921		09/04/2019.	05/15/2044.
292505	AK	0	ENCANA CORP FGN SR BD.....				2FE	2	533,230	100.830	504,150	500,000	525,037		(1,174)			5.150	4.829	MN.....	3,245	25,750	04/19/2013.	11/15/2041.
29250R	AT	3	ENBRIDGE ENERGY PARTNERS L P SENIOR BD.....				2FE	2	246,013	118.860	297,150	250,000	247,193		139			5.500	5.589	MS.....	4,031	70,000	09/13/2011.	09/15/2040.
29250R	AT	3	ENBRIDGE ENERGY PARTNERS L P SENIOR BD.....				2FE	2	495,500	118.860	594,300	500,000	496,832		157			5.500	5.550	MS.....	8,062		09/13/2011.	09/15/2040.
29250R	AT	3	ENBRIDGE ENERGY PARTNERS L P SENIOR BD.....				2FE	2	518,110	118.860	594,300	500,000	515,521		(770)			5.500	5.308	MS.....	8,062		09/27/2016.	09/15/2040.
29273R	AF	6	ENERGY TRANSFER PARTNERS SENIOR NT.....				2FE		597,500	118.819	594,095	500,000	568,294		(4,077)			6.625	5.544	AO.....	6,988	33,125	04/24/2013.	10/15/2036.
29273R	AP	4	ENERGY TRANSFER PARTNERS SENIOR NT.....				2FE		505,015	112.852	564,260	500,000	503,578		(171)			6.050	5.990	JD.....	2,486	30,250	09/22/2011.	06/01/2041.
29273R	AR	0	ENERGY TRANSFER PARTNERS L P SENIOR BD.....				2FE	2	249,105	118.879	297,198	250,000	249,350		30			6.500	6.523	FA.....	6,767	16,250	01/17/2012.	02/01/2042.
29364D	AT	7	ENTERGY ARKANSAS INC.....				1FE	2	515,625	107.115	535,575	500,000	510,387		(2,113)			4.950	4.800	JD.....	1,085	24,750	04/20/2016.	12/15/2044.
29364W	AT	5	ENTERGY LOUISIANA LLC.....				1FE	2	673,153	107.048	695,812	650,000	664,455		(3,212)			5.000	4.828	JJ.....	15,048	57,500	04/24/2015.	07/15/2044.
29364W	AT	5	ENTERGY LOUISIANA LLC.....				1FE	2	523,750	107.048	535,240	500,000	515,681		(3,485)			5.000	4.773	JJ.....	11,575		10/12/2016.	07/15/2044.
29365T	AD	6	ENTERGY TEXAS INC.....				2FE	2	527,895	107.506	537,530	500,000	520,711		(3,824)			5.600	5.304	AO.....	5,907	25,750	08/18/2017.	10/15/2044.
293791	AF	6	ENTERPRISE PRODUCTS OPERATING LP.....				2FE		601,000	136.121	680,605	500,000	575,217		(5,713)			6.875	5.720	MS.....	11,396	34,375	08/17/2015.	03/01/2033.
293791	AP	4	ENTERPRISE PRODUCTS OPERATING LP SENIOR.....				2FE		558,835	135.885	679,425	500,000	536,699		(2,488)			6.650	5.950	AO.....	7,014	33,250	08/11/2011.	10/15/2034.
29379V	AG	8	ENTERPRISE PRODS OPERATING LLC SENIOR NT.....				2FE		814,506	130.732	915,124	700,000	784,914		(4,299)			6.125	5.264	AO.....	9,045	42,875	06/19/2013.	10/15/2039.
294429	AG	0	EQUIFAX INC SENIOR NT.....				2FE		569,855	128.561	642,805	500,000	546,809		(2,675)			7.000	6.142	JJ.....	17,548	35,000	09/20/2011.	07/01/2037.
294429	AL	9	EQUIFAX INC.....				2FE		458,100	100.518	502,590	500,000	466,739		5,184			3.250	3.547	JD.....	1,336	16,250	05/16/2018.	06/01/2026.
29444G	AJ	6	EQUITABLE COS INC DEBS.....				2FE		98,450	122.333	122,333	100,000	99,524		58			7.000	7.110	AO.....	1,745	7,000	12/21/2001.	04/01/2028.
29717P	AD	9	ESSEX PORTFOLIO L P SENIOR NT.....				2FE	2	495,371	103.442	517,210	500,000	498,961		445			3.625	3.659	FA.....	6,853	18,125	05/01/2013.	08/15/2022.
29736R	AA	8	ESTEE LAUDER COS INC.....				1FE		197,500	130.577	261,154	200,000	198,889		81			5.750	5.823	AO.....	2,426	11,500	04/16/2004.	10/15/2033.
29736R	AC	4	ESTEE LAUDER CO INC SENIOR NT.....				1FE		627,627	137.226	761,604	555,000	607,610		(3,035)			6.000	5.306	MN.....	4,197	33,300	08/05/2013.	05/15/2037.
299808	AF	2	EVEREST REINSURANCE HLDGS INC.....				1FE		502,690	110.649	553,245	500,000	502,399		(98)			4.868	4.842	JD.....	2,001	36,729	01/10/2017.	06/01/2044.
299808	AF	2	EVEREST REINSURANCE HLDGS INC.....				1FE		573,429	110.649	563,203	509,000	573,429					4.868	4.321	JD.....	2,037		10/25/2019.	06/01/2044.
30161M	AG	8	EXELON GENERATION CO LLC SENIOR BD.....				2FE		472,648	120.603	482,412	400,000	452,774		(2,672)			6.250	5.289	AO.....	6,233	25,000	01/24/2013.	10/01/2039.
30161M	AN	3	EXELON GENERATION CO LLC SENIOR BD.....				2FE	2	805,238	114.485	858,638	750,000	792,332		(1,932)			5.600	5.216	JD.....	1,841	42,000	06/11/2013.	06/15/2042.
302491	AS	4	FMC CORP SENIOR BD.....				2FE	2	509,000	105.416	527,080	500,000	503,286		(857)			4.100	4.028	FA.....	8,537	20,500	01/28/2014.	02/01/2024.
30251B	AD	0	FMR LLC.....				1FE		1,074,400	122.498	1,224,980	1,000,000	1,057,812		(4,419)			4.950	4.607	FA.....	20,614	49,500	05/18/2016.	02/01/2033.
30251B	AE	8	FMR LLC SENIOR BD SER 144A.....				1FE		527,500	124.952	624,760	500,000	521,235		(920)			5.150	4.882	FA.....	10,723	25,750	05/15/2013.	02/01/2043.
30259A	AA	0	PDF III LTD.....				1FE		1,016,250	101.883	1,018,830	1,000,000	1,016,250					3.900	3.838	JD.....	1,175		08/26/2019.	10/25/2022.
302635	AE	7	FS KKR CAPITAL CORP.....				2FE		500,965	101.385	506,925	500,000	500,965					4.125	4.117	FA.....	8,589		12/06/2019.	02/01/2025.
31331F	AX	9	FEDERAL EXPRESS CORP BOND SER 1998-1 CL.....				2FE		59,703	102.755	62,920	61,233	61,011		111			6.720	6.892	JJ.....	1,905	6,761	04/14/2009.	01/15/2022.

SCHEDULE D - PART 1

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

E10.10

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31331F	AX	9	FEDERAL EXPRESS CORP BOND SER 1998-1 CL						2FE	308,326	102.755	270,210	262,965	262,965					6.720	5.731	JJ	8,182	8,823	05/18/2009.	01/15/2022.
33738M	AB	7	FIRST UN NATL BK NC						1FE	332,000	124.413	497,652	400,000	380,115		2,230			6.500	7.831	JD	2,137	26,000	09/25/2000.	12/01/2028.
341081	ES	2	FLORIDA POWER & LIGHT CO						1FE	834,069	129.933	895,238	689,000	795,738		(7,077)			5.650	4.667	FA	16,211	38,929	09/08/2014.	02/01/2035.
343498	AB	7	FLOWERS FOODS INC						2FE	471,365	102.035	510,175	500,000	480,160		2,939			3.500	3.713	AO	4,363	17,500	12/08/2016.	10/01/2026.
345277	AB	3	FORD HOLDINGS INC						3FE	193,740	100.897	201,794	200,000	199,965		212			9.375	9.678	MS	6,216	18,750	07/17/1991.	03/01/2020.
345370	BY	5	FORD MOTOR CO BONDS						3FE	84,500	111.358	111,358	100,000	95,332		533			6.625	7.840	AO	1,652	6,625	04/22/2002.	10/01/2028.
345370	CA	6	FORD MOTOR CO GLOBAL NOTES						3FE	194,660	118.717	237,434	200,000	198,000		174			7.450	7.654	JJ	6,858	14,900	10/12/2001.	07/16/2031.
345397	VR	1	FORD MOTOR CREDIT CO LLC						3FE	510,260	103.233	516,165	500,000	505,335		(4,925)			5.750	5.634	FA	11,973	28,750	01/15/2019.	02/01/2021.
347314	AK	2	FORT EUSTIS/STORY HOUSE LLC						1FE	213,300	102.190	204,380	200,000	200,901		(2,163)			4.980	4.669	JD	437	19,920	04/23/2014.	12/15/2020.
347471	AP	9	FORT JAMES CORP DEBS						1FE	199,578	111.979	223,958	200,000	199,951		13			7.750	7.766	MN	1,953	23,250	11/23/1993.	11/15/2023.
347471	AP	9	FORT JAMES CORP DEBS						1FE	100,000	111.979	111,979	100,000	100,000					7.750	7.750	MN	977		01/13/1994.	11/15/2023.
348609	AC	2	FORT SAM HOUSTON FAMILY HSG L P						1FE	770,000	114.805	803,635	700,000	750,249		(3,313)			5.625	5.114	MS	11,543	39,375	04/16/2014.	03/15/2035.
35137L	AD	7	FOX CORP						2FE	558,825	122.279	611,395	500,000	556,831		(1,994)			5.476	4.900	JJ	11,927	13,690	05/09/2019.	01/25/2039.
36158F	AA	8	GE GLOBAL INSURANCE HLDG CORP						1FE	588,150	123.830	619,150	500,000	569,193		(11,374)			7.000	5.951	FA	13,233	35,000	05/24/2018.	02/15/2026.
365298	L4	8	GARDEN GROVE CALIF UNI SCH DIST GO					2	1FE	501,500	102.488	512,440	500,000	500,209		(359)			6.080	6.062	FA	12,660	30,400	10/15/2010.	08/01/2030.
370334	BJ	2	GENERAL MILLS INC						2FE	604,779	123.674	631,974	511,000	594,471		(4,088)			5.400	4.563	JD	1,210	27,594	07/20/2017.	06/15/2040.
370334	CF	9	GENERAL MILLS INC						2FE	749,993	108.130	810,975	750,000	749,994		1			4.000	4.000	AO	6,164	30,000	04/20/2018.	04/17/2025.
372640	GL	0	GEORGETOWN CNTY S C SCH DIST GO						1FE	506,285	114.644	573,220	500,000	502,131		30,000			5.375	5.308	MS	8,909	26,875	08/04/2010.	03/01/2025.
37331N	AH	4	GEORGIA-PACIFIC					2	1FE	595,608	105.639	607,424	575,000	589,662		(2,982)			3.600	3.475	MS	6,862	20,700	12/14/2017.	03/01/2025.
373384	2Y	1	GEORGIA ST						1FE	502,610	107.661	538,305	500,000	501,991		(132)			4.150	4.128	FA	8,641	20,750	06/11/2015.	02/01/2035.
375558	AX	1	GILEAD SCIENCES INC					2	1FE	543,930	120.015	600,075	500,000	538,021		(1,601)			4.800	4.412	AO	5,984	24,000	05/04/2016.	04/01/2044.
375558	BG	7	GILEAD SCIENCES INC					2	1FE	507,250	119.330	596,650	500,000	505,647		(372)			4.600	4.534	MS	7,625	23,000	10/09/2015.	09/01/2035.
377372	AB	3	GLAXOSMITHKLINE CAPITAL INC						1FE	591,915	128.698	643,490	500,000	566,462		(4,664)			5.375	4.540	AO	5,670	26,875	09/30/2014.	04/15/2034.
37959G	AA	5	GLOBAL ATLANTIC FINANCE CO						2FE	500,785	98.784	493,920	500,000	500,785		(412)			4.400	4.393	AO	4,641		10/24/2019.	10/15/2029.
37959G	AA	5	GLOBAL ATLANTIC FINANCE CO						2FE	500,000	98.784	493,920	500,000	500,000					4.400	4.400	AO	4,641		12/17/2019.	10/15/2029.
38141G	CU	6	GOLDMAN SACHS GLOBAL BONDS						1FE	567,350	135.188	675,940	500,000	562,568		(4,782)			6.125	5.398	FA	11,579	30,625	12/27/2018.	02/15/2033.
384712	EK	7	GRAHAM TEX TAXABLE						1FE	539,785	106.940	534,700	500,000	526,506		(2,288)			5.250	4.863	FA	9,925	26,250	07/09/2014.	08/15/2031.
386244	TW	7	GRAND RAPIDS MICH BLDG AUTH REV					2	1FE	505,000	102.352	516,878	505,000	505,000					5.700	5.700	AO	7,177	28,785	09/15/2010.	10/01/2030.
387883	UF	6	GRANT CNTY WASH PUB UTIL DIST REV					2	1FE	405,672	107.620	430,480	400,000	403,060		(874)			5.630	5.551	JJ	11,291	22,520	08/29/2013.	01/01/2043.
392684	DP	8	GREEN BAY WIS REDEV AUTH						1FE	106,418	108.701	108,701	100,000	104,033		(428)			5.400	5.074	JD	444	5,400	09/11/2014.	06/01/2029.
400524	GV	0	GUADALUPE-BLANCO RIV AUTH TEX					2	1FE	516,250	105.597	527,985	500,000	508,057		(2,479)			4.633	4.487	AO	4,887	23,165	06/12/2014.	04/15/2033.
402740	AE	4	GULFSTREAM NATURAL GAS SYSTEM LLC					2	2FE	563,365	117.770	588,850	500,000	556,727		(2,247)			5.950	5.281	AO	6,276	29,750	02/08/2017.	10/15/2045.
404280	BB	4	HSBC HOLDINGS PLC						1FE	999,950	106.649	1,066,490	1,000,000	999,966		5			3.900	3.900	MN	3,847	39,000	01/19/2017.	05/25/2026.
406216	BJ	9	HALLIBURTON CO					2	2FE	501,845	113.079	565,395	500,000	501,466		(96)			4.850	4.832	MN	3,056	48,500	03/30/2016.	11/15/2035.
406216	BJ	9	HALLIBURTON CO					2	2FE	519,660	113.079	565,395	500,000	516,108		(1,050)			4.850	4.667	MN	3,056		09/13/2016.	11/15/2035.
40624Q	AB	0	HALLMARK FINANCIAL SERVICES INC						1FE	200,000	105.000	210,000	200,000	200,000					6.250	6.250	FA	4,726		08/14/2019.	08/15/2029.
40624Q	AB	0	HALLMARK FINANCIAL SERVICES INC						1FE	305,493	105.000	315,000	300,000	305,493					6.250	6.138	FA	7,089		08/14/2019.	08/15/2029.
41013M	TT	7	JOHN HANCOCK LIFE INSURANCE CO					2	1FE	300,000	111.204	333,612	300,000	300,000					6.000	6.000	FA	6,805	18,000	08/28/2003.	08/15/2023.
41013M	UX	6	JOHN HANCOCK LIFE INSURANCE CO					2	1FE	400,000	111.074	444,296	400,000	400,000					5.800	5.800	MS	6,801	23,200	09/18/2003.	09/15/2023.
413875	AN	5	HARRIS CORP						2FE	881,250	133.089	998,168	750,000	854,222		(4,983)			6.150	5.234	JD	2,022	46,125	10/22/2014.	12/15/2040.

SCHEDULE D - PART 1

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

E10.11

1		2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
					3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
414009	HC	7	HARRIS CNTY TEX CULTURAL ED FACS REV.....				2	1FE	500,000	108.165	540,825	500,000	500,000					4.000	4.000	JD.....	1,644	20,000	03/25/2013.	12/01/2031.
41652P	AB	5	HARTFORD HEALTHCARE CORP.....					1FE	552,720	124.588	622,940	500,000	550,632		(2,088)			5.746	5.198	AO.....	7,163	57,460	12/07/2018.	04/01/2044.
41652P	AB	5	HARTFORD HEALTHCARE CORP.....					1FE	553,035	124.588	622,940	500,000	550,935		(2,100)			5.746	5.195	AO.....	7,163		01/28/2019.	04/01/2044.
418056	AH	0	HASBRO INC.....					2FE	564,025	119.157	595,785	500,000	531,044		(3,652)			6.600	5.851	JJ.....	15,279	33,000	08/04/2011.	07/15/2028.
42217K	BA	3	HEALTH CARE REIT INC.....				2	2FE	498,155	104.347	521,735	500,000	499,462		184			3.750	3.764	MS.....	5,497	18,750	12/06/2012.	03/15/2023.
42824C	AX	7	HEWLETT PACKARD ENTERPRISE CO.....				2	2FE	496,274	119.906	599,530	500,000	496,873		205			6.200	6.247	AO.....	6,540	124,000	12/30/2016.	10/15/2035.
42824C	AX	7	HEWLETT PACKARD ENTERPRISE CO.....				2	2FE	1,000,972	119.906	1,199,060	1,000,000	1,000,816		(54)			6.200	6.194	AO.....	13,079		12/30/2016.	10/15/2035.
42824C	AX	7	HEWLETT PACKARD ENTERPRISE CO.....				2	2FE	553,645	119.906	599,530	500,000	546,043		(3,019)			6.200	5.599	AO.....	6,540		06/23/2017.	10/15/2035.
42824C	AY	5	HEWLETT PACKARD ENTERPRISE CO.....				2	2FE	265,398	120.285	300,713	250,000	264,005		(555)			6.350	5.982	AO.....	3,349	15,875	06/09/2017.	10/15/2045.
431116	AB	8	HIGHMARK INC.....					1FE	513,775	102.885	514,425	500,000	502,009		(1,507)			4.750	4.623	MN.....	2,993	23,750	12/07/2012.	05/15/2021.
431116	AC	6	HIGHMARK INC SENIOR NT SER 144A.....					1FE	529,290	123.034	615,170	500,000	521,679		(1,016)			6.125	5.786	MN.....	3,860	45,938	09/28/2012.	05/15/2041.
431116	AC	6	HIGHMARK INC SENIOR NT SER 144A.....					1FE	581,865	123.034	615,170	500,000	579,384		(2,481)			6.125	5.263	MN.....	3,860		05/17/2019.	05/15/2041.
436106	AA	6	HOLLYFRONTIER CORP.....					2FE	800,363	112.721	845,408	750,000	794,967		(5,396)			5.875	5.505	AO.....	10,985	22,031	04/16/2019.	04/01/2026.
438670	T3	5	HONOLULU HAWAII CITY & CNTY.....				2	1FE	969,120	106.189	1,019,414	960,000	965,488		(954)			3.730	3.695	AO.....	8,927	35,808	03/26/2015.	10/01/2031.
44106M	AQ	5	HOSPITALITY PROPERTIES TR SENIOR NT.....				2	2FE	196,790	105.186	210,372	200,000	199,348		313			5.000	5.082	FA.....	3,781	20,000	08/09/2012.	08/15/2022.
44106M	AQ	5	HOSPITALITY PROPERTIES TR SENIOR NT.....				2	2FE	199,472	105.186	210,372	200,000	199,893		51			5.000	5.013	FA.....	3,781		08/10/2012.	08/15/2022.
442435	4Y	6	HOUSTON TEX UTIL SYS.....					1FE	502,500	103.597	517,985	500,000	500,625		(268)			3.228	3.212	MN.....	2,034	16,140	04/03/2014.	05/15/2022.
442435	5B	5	HOUSTON TEX UTIL SYSTEM.....					1FE	519,460	108.839	544,195	500,000	511,670		(1,400)			3.828	3.685	MN.....	2,412	19,140	09/12/2014.	05/15/2028.
44329H	AH	7	HP COMMUNITIES LLC.....					1FE	716,690	113.978	740,857	650,000	710,502		(4,125)			5.630	5.106	MS.....	10,728	36,595	07/20/2018.	09/15/2034.
449505	AA	4	IFM US COLONIAL PIPELINE 2 LLC SENIOR NT.....				2	3FE	564,230	104.557	522,785	500,000	507,052		(6,510)			6.450	5.716	MN.....	5,301	32,250	07/12/2012.	05/01/2021.
45665Q	AF	0	INFINITY PPTY & CASUALTY CORP SENIOR BD.....					2FE	319,776	106.166	318,498	300,000	306,745		(2,529)			5.000	4.691	MS.....	4,233	40,000	11/05/2012.	09/19/2022.
45665Q	AF	0	INFINITY PPTY & CASUALTY CORP SENIOR BD.....					2FE	539,750	106.166	530,830	500,000	513,404		(5,027)			5.000	4.632	MS.....	7,055		04/15/2013.	09/19/2022.
457153	AF	1	INGRAM MICRO INC SENIOR NT.....				2	3FE	250,545	103.298	258,245	250,000	250,111		(53)			5.000	4.989	FA.....	4,897	12,500	08/08/2012.	08/10/2022.
457153	AG	9	INGRAM MICRO INC.....				2	3FE	524,335	105.051	525,255	500,000	511,001		(2,358)			4.950	4.720	JD.....	1,085	27,250	03/31/2015.	12/15/2024.
458140	AN	0	INTEL CORP.....					1FE	495,575	116.521	582,605	500,000	497,194		217			4.000	4.036	JD.....	877	20,000	12/11/2012.	12/15/2032.
459200	HU	8	IBM CORP.....					1FE	498,960	105.964	529,820	500,000	499,606		97			3.625	3.633	FA.....	7,002	18,125	02/12/2014.	02/12/2024.
459200	KB	6	INTERNATIONAL BUSINESS MACHS CORP.....					1FE	496,370	112.720	563,600	500,000	496,491		121			4.150	4.180	MN.....	2,615	10,375	05/13/2019.	05/15/2039.
460146	AP	8	INTERNATIONAL PAPER CO.....					2FE	194,420	114.331	228,662	200,000	199,381		162			6.875	7.072	MN.....	2,260	27,500	08/28/1998.	11/01/2023.
460146	AP	8	INTERNATIONAL PAPER CO.....					2FE	191,800	114.331	228,662	200,000	199,089		238			6.875	7.169	MN.....	2,260		09/09/1998.	11/01/2023.
460146	CM	3	INTERNATIONAL PAPER CO.....				2	2FE	503,535	117.617	588,085	500,000	502,685		(177)			5.000	4.965	MS.....	7,329	25,000	05/14/2015.	09/15/2035.
46132F	AC	4	INVESCO FINANCE PLACE.....					1FE	633,401	121.911	649,786	533,000	621,175		(3,700)			5.375	4.523	MN.....	2,433	28,649	10/13/2016.	11/30/2043.
472319	AM	4	JEFFERIES GROUP INC.....					2FE	586,225	119.112	595,560	500,000	586,225					6.500	5.544	JJ.....	14,603		11/01/2019.	01/20/2043.
472319	AM	4	JEFFERIES GROUP INC.....					2FE	595,185	119.112	595,560	500,000	595,185					6.500	5.460	JJ.....	14,603		11/26/2019.	01/20/2043.
472319	AM	4	JEFFERIES GROUP INC.....					2FE	597,230	119.112	595,560	500,000	597,230					6.500	5.442	JJ.....	14,603		12/13/2019.	01/20/2043.
478165	AG	8	JOHNSON S C & SON INC.....					1FE	545,000	116.600	583,000	500,000	535,969		(1,740)			4.800	4.404	MS.....	7,956	24,000	12/01/2014.	09/01/2040.
478375	AJ	7	JOHNSON CONTROLS INTERNATIONAL PLC.....					2FE	531,735	114.680	573,400	500,000	530,649		(1,086)			5.700	5.360	MS.....	9,448	14,250	04/11/2019.	03/01/2041.
478375	AK	4	JOHNSON CONTROLS INTL PLC.....					2FE	253,130	110.355	275,888	250,000	253,026		(104)			5.250	5.185	JD.....	1,079	13,125	04/17/2019.	12/01/2041.
478898	FF	1	JOHNSON CNTY TEX TXBL SER 2015.....				2	1FE	500,000	110.542	552,710	500,000	500,000					4.627	4.627	FA.....	8,747	23,135	12/08/2015.	02/15/2035.
48203R	AD	6	JUNIPER NETWORKS INC SENIOR BD.....					2FE	543,250	116.325	581,625	500,000	532,808		(1,550)			5.950	5.476	MS.....	8,721	38,675	06/10/2013.	03/15/2041.
48203R	AD	6	JUNIPER NETWORKS INC SENIOR BD.....					2FE	320,535	116.325	348,975	300,000	320,535					5.950	5.569	MS.....	5,233		06/11/2019.	03/15/2041.
48203R	AG	9	JUNIPER NETWORKS INC.....					2FE	518,895	108.216	541,080	500,000	508,112		(1,947)			4.500	4.336	MS.....	6,596	22,500	02/04/2015.	03/15/2024.

SCHEDULE D - PART 1

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

E10.12

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
482480	AE	0	KLA-TENCOR CORP.....					2	2FE	520,900	109.734	548,670	500,000	509,566	(2,087)				4.650	4.463	MN.....	3,822	23,250	12/22/2014.	11/01/2024.
482480	AF	7	KLA-TENCOR CORP.....					2	2FE	558,125	119.887	599,435	500,000	543,276	(2,985)				5.650	5.062	MN.....	4,644	56,500	04/01/2015.	11/01/2034.
482480	AF	7	KLA-TENCOR CORP.....					2	2FE	563,010	119.887	599,435	500,000	550,758	(3,501)				5.650	5.018	MN.....	4,644		08/23/2016.	11/01/2034.
48249D	AA	9	KKR GROUP FINANCE CO II LLC SENIOR BD SE.....					2	1FE	511,130	122.202	611,010	500,000	508,579	(380)				5.500	5.380	FA.....	11,452	92,675	05/02/2013.	02/01/2043.
48249D	AA	9	KKR GROUP FINANCE CO II LLC SENIOR BD SE.....					2	1FE	636,838	122.202	837,084	685,000	647,622	1,655				5.500	5.916	FA.....	15,689		07/24/2013.	02/01/2043.
48249D	AA	9	KKR GROUP FINANCE CO II LLC SENIOR BD SE.....					2	1FE	522,000	122.202	611,010	500,000	518,850	(835)				5.500	5.268	FA.....	11,452		04/06/2016.	02/01/2043.
486063	MF	4	KATY TEX INDPT SCH DIST GO 12/01/10.....					2	1FE	1,133,500	100.410	1,004,100	1,000,000	1,001,888	(22,655)				5.288	4.665	FA.....	19,993	52,880	11/26/2012.	02/15/2025.
49151E	7C	1	KENTUCKY ST PPTY & BLDGS COMMN.....						1FE	563,835	111.121	555,605	500,000	530,503	(5,229)				5.373	4.765	MN.....	4,416	26,865	06/09/2014.	11/01/2025.
49337W	AH	3	KEYSPAN CORP.....						2FE	239,292	115.081	230,162	200,000	228,282	(2,134)				5.875	4.910	AO.....	2,929	11,750	02/18/2015.	04/01/2033.
494550	AJ	5	KINDER MORGAN INC.....						2FE	873,750	130.734	980,505	750,000	818,588	(6,142)				7.400	6.352	MS.....	16,270	55,500	06/21/2011.	03/15/2031.
494550	BM	7	KINDER MORGAN ENERGY PARTNERS SENIOR BD.....					2	2FE	497,990	103.147	515,735	500,000	499,460	191				3.450	3.464	FA.....	6,522	17,250	08/08/2012.	02/15/2023.
496719	AA	3	KINGSTONE COS INC.....						2FE	508,245	100.478	502,390	500,000	505,153	(1,767)				5.500	5.411	JD.....	75	27,500	04/09/2018.	12/30/2022.
497266	AC	0	KIRBY CORP.....						2FE	500,000	105.726	528,630	500,000	500,000					4.200	4.200	MS.....	6,962	21,000	03/01/2018.	03/01/2028.
499764	PM	4	KNOXVILLE TENN GAS REV SYS SER P.....					2	1FE	500,000	100.705	503,525	500,000	500,000					6.200	6.200	MS.....	10,277	31,000	12/08/2010.	03/01/2032.
50076Q	AE	6	KRAFT FOODS GROUP INC SENIOR BD.....						2FE	600,000	106.802	640,812	600,000	600,000					5.000	5.000	JD.....	2,219	30,000	06/21/2013.	06/04/2042.
50247V	AB	5	LYB INTERNATIONAL FINANCE B V.....						2FE	588,061	118.025	617,271	523,000	588,061					5.250	4.669	JJ.....	12,713		10/10/2019.	07/15/2043.
50247V	AC	3	LYB INTERNATIONAL FINANCE B V.....						2FE	549,900	112.543	562,715	500,000	549,900					4.878	4.435	MS.....	7,150		10/24/2019.	03/15/2044.
50540R	AU	6	LABORATORY CORP OF AMERICA HOLDINGS.....					2	2FE	502,430	105.606	528,030	500,000	501,915	(258)				3.600	3.583	MS.....	5,967	18,000	08/16/2017.	09/01/2027.
50587K	AA	9	LAFARGEHOLCIM FINANCE US LLC.....						2FE	481,590	101.658	508,290	500,000	485,561	2,166				3.500	3.634	MS.....	4,795	17,500	03/08/2018.	09/22/2026.
524660	AW	7	LEGGETT & PLATT INC SENIOR NT.....					2	2FE	249,265	101.921	254,803	250,000	249,843	67				3.400	3.410	FA.....	3,214	8,500	08/09/2012.	08/15/2022.
52517P	2S	9	LEHMAN BROTHERS HLDS EURO MED TERM NTZ.....					2	6	116,860	0.012	12	100,048						6.200	5.308	JD.....	272		06/01/2007.	06/15/2027.
52517P	2S	9	LEHMAN BROTHERS HLDS EURO MED TERM NTZ.....					2	6	310,876	0.012	35	293,441						6.200	5.852	JD.....	798		06/15/2007.	06/15/2027.
52517P	3Y	5	LEHMAN BROS HOLDINGS MED TERM NTS.....					2	6	333,755	0.013	43	329,036						6.625	6.531	JJ.....	9,376		07/13/2007.	07/27/2027.
52517P	SZ	5	LEHMAN BROTHERS HOLDING NOTES.....						6	157,778	0.013	19	146,498						5.875	5.455	MN.....	1,085		06/18/2004.	11/15/2017.
52517P	SZ	5	LEHMAN BROTHERS HOLDING NOTES.....						6	59,233	0.013	6	49,831						5.875	4.942	MN.....	369		06/18/2004.	11/15/2017.
52519F	DJ	7	LEHMAN BROS NOTES SERIES A.....					2	6	135,274	0.012	16	131,881						5.700	5.557	MON.....	618		12/27/2004.	12/14/2029.
5252M0	BZ	9	LEHMAN BROS HOLDING INC MED TERM NOTE.....						6	212,738	0.013	26	197,511						5.625	5.222	JJ.....	4,870		03/07/2008.	01/24/2013.
531543	AC	0	LIBERTY UNIVERSITY INC SENIOR DEB.....						1FE	621,192	121.985	731,910	600,000	616,257	(733)				5.100	4.926	MS.....	10,144	30,600	06/17/2013.	03/01/2042.
540257	AQ	5	LODI CALIF PUB FING AUTH WTR REV.....					2	1FE	500,000	101.676	508,380	500,000	500,000					6.387	6.387	JD.....	2,625	51,096	10/20/2010.	06/01/2030.
540257	AQ	5	LODI CALIF PUB FING AUTH WTR REV.....					2	1FE	304,875	101.676	305,028	300,000	300,310	(744)				6.387	6.285	JD.....	1,575		10/26/2010.	06/01/2030.
540424	AP	3	LOEWS CORP SENIOR NT.....						1FE	773,465	130.523	913,661	700,000	750,707	(3,362)				6.000	5.430	FA.....	17,490	102,000	06/21/2013.	02/01/2035.
540424	AP	3	LOEWS CORP SENIOR NT.....						1FE	587,870	130.523	652,615	500,000	568,055	(4,512)				6.000	5.103	FA.....	12,493		09/04/2015.	02/01/2035.
540424	AP	3	LOEWS CORP SENIOR NT.....						1FE	590,490	130.523	652,615	500,000	581,893	(5,429)				6.000	5.081	FA.....	12,493		06/01/2018.	02/01/2035.
543190	AB	8	LONGTRAIN LEASING III LLC.....						1FE	502,656	102.981	514,905	500,000	501,921	(452)				4.600	4.576	JJ.....	10,649	20,300	05/01/2018.	01/15/2025.
543859	AH	5	LORAL CORPORATION DEBENTURES.....						1FE	95,760	116.134	111,489	96,000	95,973	7				7.000	7.018	MS.....	1,970	41,720	10/28/1993.	09/15/2023.
543859	AH	5	LORAL CORPORATION DEBENTURES.....						1FE	537,685	116.134	580,670	500,000	507,972	(2,174)				7.000	6.509	MS.....	10,260		04/22/2009.	09/15/2023.
544495	UH	5	LOS ANGELES CALIF DEPT WTR & PWR.....					2	1FE	575,740	102.115	510,575	500,000	507,495	(14,990)				6.166	5.355	JJ.....	15,457	61,660	04/14/2015.	07/01/2040.
544495	UH	5	LOS ANGELES CALIF DEPT WTR & PWR.....					2	1FE	555,330	102.115	510,575	500,000	509,222	(18,443)				6.166	5.552	JJ.....	15,457		07/19/2017.	07/01/2040.
546850	BY	3	LOUISVILLE KY REGL ARPT AUTH.....						1FE	509,905	105.672	528,360	500,000	504,318	(960)				3.683	3.611	JJ.....	9,233	18,415	09/12/2014.	07/01/2024.
548661	CL	9	LOWES COS INC.....						2FE	576,960	124.200	621,000	500,000	574,014	(2,946)				5.800	5.026	AO.....	6,118	14,500	05/13/2019.	10/15/2036.
54866N	BP	3	LOWES COMPANIES.....						2FE	91,160	126.505	126,505	100,000	97,730	296				7.200	7.898	MS.....	2,387	7,200	06/16/2000.	09/01/2027.

SCHEDULE D - PART 1

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

E10.13

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
55336V	AG	5	MPLX L P					2	2FE	487,946	108.688	543,440	500,000	493,163		1,465			4.875	4.995	JD	2,003	48,750	09/29/2016	12/01/2024.
55336V	AG	5	MPLX L P					2	2FE	502,470	108.688	543,440	500,000	501,401		(300)			4.875	4.851	JD	2,003		09/29/2016	12/01/2024.
55336V	AM	2	MPLX L P						2FE	574,638	101.691	610,146	600,000	575,532		894			4.500	4.699	AO	5,696	22,500	05/10/2019	04/15/2038.
55336V	AM	2	MPLX L P						2FE	414,084	101.691	406,764	400,000	414,084					4.500	4.347	AO	3,797		08/14/2019	04/15/2038.
559080	AF	3	MAGELLAN MIDSTREAM PARTNERS L P						2FE	602,592	102.143	612,858	600,000	602,592					4.200	4.182	JD	2,071	12,600	10/16/2019	12/01/2042.
56045R	DE	6	MAINE STATE MUNI BOND BK						1FE	423,780	109.984	439,936	400,000	411,363		(1,948)			4.450	4.200	MN	2,926	17,800	06/20/2014	11/01/2025.
564759	PS	1	MANUFACTURERES & TRADERS TRUST CO					2	1FE	277,875	100.060	300,180	300,000	297,318					5.585	6.030	JD	138	10,647	05/27/2008	12/28/2020.
56585A	AF	9	MARATHON PETROLEUM CORP SENIOR BD					2	2FE	346,200	129.784	389,352	300,000	335,103		(1,698)			6.500	5.633	MS	6,464	100,750	07/17/2013	03/01/2041.
56585A	AF	9	MARATHON PETROLEUM CORP SENIOR BD					2	2FE	600,475	129.784	648,920	500,000	580,745		(3,907)			6.500	5.412	MS	10,774		12/01/2014	03/01/2041.
56585A	AF	9	MARATHON PETROLEUM CORP SENIOR BD					2	2FE	857,535	129.784	973,380	750,000	838,242		(4,270)			6.500	5.685	MS	16,161		07/24/2015	03/01/2041.
56607V	AA	8	MARBLE POINT LN FING LTD						1FE	500,000	105.863	529,315	500,000	500,000					7.500	7.500	MN	4,623	37,396	11/16/2018	11/16/2025.
570535	AK	0	MARKEL CORP SENIOR BD						2FE	530,615	106.375	531,875	500,000	506,772		(2,709)			4.900	4.617	JJ	12,284	24,500	08/08/2012	07/01/2022.
57419R	PG	4	MARYLAND ST CMNTY DEV ADMIN DEPT						1FE	502,500	104.843	524,215	500,000	501,202		(233)			3.646	3.628	MS	6,043	18,230	09/12/2014	03/01/2025.
574218	NF	6	MARYLAND ST HLTH & HGR EDL FACS REV						1FE	496,250	116.351	581,755	500,000	497,365		160			4.665	4.700	JJ	11,694	23,325	05/21/2013	07/01/2036.
575158	GP	9	MASON CNTY WASH PUB HOSP DIST GO					2	1FE	250,000	103.906	259,765	250,000	250,000					6.297	6.297	JD	1,294	15,743	09/15/2010	12/01/2030.
575898	CS	8	MASSACHUSETTS ST PORT AUTH						1FE	117,000	122.081	122,081	100,000	111,464		(997)			6.202	5.301	JJ	3,110	6,202	09/12/2014	07/01/2031.
582839	AF	3	MEAD JOHNSON NUTRITION CO						1FE	559,880	133.337	666,685	500,000	548,679		(2,454)			5.900	5.269	MN	4,849	29,500	08/26/2015	11/01/2039.
585055	BT	2	MEDTRONIC INC						1FE	74,434	118.408	87,622	74,000	74,272		(150)			4.337	4.312	MS	941	56,306	09/02/2015	03/15/2035.
585055	BT	2	MEDTRONIC INC						1FE	519,590	118.408	592,040	500,000	515,182		(1,001)			4.337	4.173	MS	6,357		09/02/2015	03/15/2035.
585055	BT	2	MEDTRONIC INC						1FE	503,171	118.408	592,040	500,000	502,458		(162)			4.337	4.310	MS	6,357		09/02/2015	03/15/2035.
59151K	AJ	7	METHANEX CORP					2	2FE	517,000	95.838	479,190	500,000	514,029		(575)			5.650	5.464	JD	2,322	56,500	01/14/2015	12/01/2044.
59151K	AJ	7	METHANEX CORP					2	2FE	524,250	95.838	479,190	500,000	520,013		(820)			5.650	5.389	JD	2,322		01/21/2015	12/01/2044.
59217G	AX	7	METROPOLITAN LIFE GLOBAL FDG I MED TERM						1FE	499,745	102.898	514,490	500,000	499,932		23			3.000	3.002	JJ	7,151	30,000	01/10/2013	01/10/2023.
59217G	AX	7	METROPOLITAN LIFE GLOBAL FDG I MED TERM						1FE	484,400	102.898	514,490	500,000	495,125		1,625			3.000	3.097	JJ	7,151		03/04/2014	07/10/2023.
597839	CF	4	MIDLOTHIAN TEX CMNTY DEV CORP					2	1FE	437,580	111.563	435,096	390,000	418,218		(6,047)			5.500	4.902	MS	7,111	21,450	04/27/2015	09/01/2034.
60871R	AD	2	MOLSON COORS BREWING CO SENIOR BD						2FE	618,672	109.265	655,590	600,000	614,332		(642)			5.000	4.849	MN	4,932	30,000	06/11/2013	05/01/2042.
614810	AB	5	MONTPELIER RE HOLDINGS LTD FGN SR BD						1FE	510,720	105.497	527,485	500,000	502,327		(846)			4.700	4.601	AO	4,958	23,500	01/29/2013	10/15/2022.
61746B	CY	0	MORGAN STANLEY						1FE	566,835	121.776	608,880	500,000	555,000		(8,354)			6.250	5.513	FA	12,329	31,250	08/02/2018	08/09/2026.
61746B	EF	9	MORGAN STANLEY						1FE	983,850	106.452	1,064,520	1,000,000	988,718		1,612			3.625	3.685	JJ	16,288	36,250	01/19/2017	01/20/2027.
61945C	AD	5	MOSAIC CO SENIOR BD					2	2FE	584,200	113.476	567,380	500,000	561,374		(4,603)			5.450	4.664	MN	3,434	54,500	04/08/2015	05/15/2033.
61945C	AD	5	MOSAIC CO SENIOR BD					2	2FE	566,320	113.476	567,380	500,000	548,623		(3,647)			5.450	4.812	MN	3,434		05/01/2015	05/15/2033.
61945C	AE	3	MOSAIC CO					2	2FE	545,770	117.472	587,360	500,000	539,865		(1,708)			5.625	5.153	MN	3,545	28,125	08/15/2016	11/15/2043.
61980A	AD	5	MOTIVA ENTERPRISES LLC						2FE	591,655	120.857	604,285	500,000	579,096		(3,955)			6.850	5.789	JJ	15,858	68,843	11/20/2016	01/15/2040.
61980A	AD	5	MOTIVA ENTERPRISES LLC						2FE	602,718	120.857	616,371	510,000	599,367		(3,351)			6.850	5.796	JJ	16,175		04/22/2019	01/15/2040.
61980A	AD	5	MOTIVA ENTERPRISES LLC						2FE	590,735	120.857	604,285	500,000	587,455		(3,280)			6.850	5.798	JJ	15,858		04/25/2019	01/15/2040.
620076	BB	4	MOTOROLA SOLUTIONS INC SENIOR NT						2FE	281,478	103.396	290,543	281,000	281,095		(51)			3.750	3.744	MN	1,328	14,849	05/15/2012	05/15/2022.
628530	BC	0	MYLAN INC					2	2FE	522,140	110.730	553,650	500,000	519,851		(851)			5.400	5.171	MN	2,367	27,000	05/04/2017	11/29/2043.
62946A	AD	6	NP SPE II LLC 2017-1						1FE	497,813	104.131	520,655	500,000	498,136		213			4.219	4.238	AO	4,161	21,095	07/26/2018	10/20/2027.
62947A	AC	7	NPRL 2019-2A A3 MTGE						1FE	504,375	99.004	495,020	500,000	504,375					3.802	3.769	MN	3,125	1,584	11/20/2019	11/19/2049.
629568	AX	4	NABORS INDUSTRIES INC SENIOR BD						3FE	498,350	99.600	498,000	500,000	499,805		117			4.625	4.640	MS	6,779	23,125	02/17/2012	09/15/2021.
631103	AG	3	NASDAQ INC						2FE	482,485	107.121	535,605	500,000	486,096		2,167			3.850	3.990	JJ	8,122	19,250	05/10/2018	06/30/2026.

SCHEDULE D - PART 1

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

E10.14

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification		Description																				
636180 BM 2		NATIONAL FUEL GAS CO.....			2	2FE	504,895	110.619	553,095	500,000	502,527		(481)			5.200	5.150	JJ.....	12,038	26,000	06/26/2015.	07/15/2025.
636180 BN 0		NATIONAL FUEL GAS CO.....				2FE	495,495	103.586	517,930	500,000	496,427		466			3.950	3.986	MS.....	5,790	19,750	01/18/2018.	09/15/2027.
63968A QQ 1		NEBRASKA PUB PWR DIST.....				1FE	686,370	117.749	706,494	600,000	657,409		(5,741)			5.323	4.653	JJ.....	16,013	31,938	03/26/2015.	01/01/2030.
647677 AF 0		NEW ORLEANS NAVY HSG LLC.....				1FE	868,143	105.284	891,508	846,765	881,221		(3,559)			4.314	4.208	JD.....	1,601	37,230	04/23/2014.	12/15/2029.
647677 AJ 2		NEW ORLEANS NAVY HSG LLC.....				1FE	581,000	120.066	600,330	500,000	563,821		(3,374)			5.754	4.952	JD.....	1,261	57,540	03/03/2015.	12/15/2038.
647677 AJ 2		NEW ORLEANS NAVY HSG LLC.....				1FE	559,710	120.066	600,330	500,000	551,526		(2,724)			5.754	5.140	JD.....	1,261		02/03/2017.	12/15/2038.
64972B VT 9		NEW YORK N Y CITY HSG DEV CORP.....				1FE	500,000	103.035	515,175	500,000	500,000					4.400	4.400	MN.....	3,616	22,000	07/09/2014.	11/01/2032.
651639 AM 8		NEWMONT MINING CORP SENIOR BD.....				2FE	537,200	132.551	662,755	500,000	527,586		(1,397)			6.250	5.817	AO.....	7,791	31,250	06/03/2013.	10/01/2039.
651639 AP 1		NEWMONT MINING CORP BOND.....			2	2FE	463,300	116.997	584,985	500,000	472,001		1,292			4.888	5.275	MS.....	7,165	24,375	05/03/2013.	03/15/2042.
65334H AE 2		NEXEN INC FGN SR BD.....				1FE	720,402	128.643	836,180	650,000	698,624		(3,206)			5.875	5.301	MS.....	11,718	38,188	06/14/2013.	03/10/2035.
65334H AG 7		NEXEN INC FGN BD.....				1FE	835,835	137.530	962,710	700,000	797,515		(5,626)			6.400	5.360	MN.....	5,646	44,800	06/11/2013.	05/15/2037.
65364U AH 9		NIAGARA MOHAWK POWER.....			2	1FE	499,995	113.438	567,190	500,000	499,996		0			4.278	4.278	AO.....	5,333	21,390	09/22/2014.	10/01/2034.
654894 AE 4		NOBLE AFFILIATES INC. SR. NOTES.....				2FE	98,793	114.655	114,655	100,000	99,863		36			7.250	7.339	AO.....	1,529	7,250	10/21/1993.	10/15/2023.
655664 AS 9		NORDSTROM INC.....				2FE	500,000	103.915	519,575	500,000	500,000					4.000	4.000	MS.....	5,863	20,000	08/18/2017.	03/15/2027.
656531 AD 2		NORSK HYDRO ASA YANKEE DEB.....				1FE	526,195	125.192	625,960	500,000	508,019		(1,375)			7.150	6.794	MN.....	4,505	35,750	03/19/2009.	11/15/2025.
663903 DM 1		NORTHEAST OHIO REGL SWR DIST WASTEWTR.....			2	1FE	570,000	103.678	518,390	500,000	511,111		(13,333)			6.038	5.296	MN.....	3,805	30,190	08/13/2015.	11/15/2040.
664787 AD 0		NORTHERN BORDER PIPELINE CO SENIOR BD SE.....				2FE	603,700	108.009	540,045	500,000	512,766		(7,660)			7.500	6.212	AO.....	9,349	75,000	03/30/2012.	09/15/2021.
664787 AD 0		NORTHERN BORDER PIPELINE CO SENIOR BD SE.....				2FE	585,000	108.009	540,045	500,000	514,719		(8,831)			7.500	6.410	AO.....	9,349		09/05/2013.	09/15/2021.
665501 AK 8		NORTHERN NATURAL GAS CO.....				1FE	496,710	105.459	527,295	500,000	497,178		124			4.100	4.127	MS.....	6,010	61,500	05/04/2016.	09/15/2042.
665501 AK 8		NORTHERN NATURAL GAS CO.....				1FE	996,270	105.459	1,054,590	1,000,000	996,801		141			4.100	4.115	MS.....	12,019		05/18/2016.	09/15/2042.
665789 AX 1		NORTHERN STATES POWER CO.....			2	1FE	455,000	103.954	519,770	500,000	463,426		1,644			3.700	4.066	AO.....	4,612	18,500	12/02/2014.	10/01/2042.
667469 AA 8		NORTHWEST FLORIDA TIMBER FIN LLC.....				1FE	295,800	101.028	303,084	300,000	296,150		350			4.750	4.817	MS.....	4,607	7,125	03/28/2019.	03/04/2029.
669771 AS 6		NOVA GAS TRANSMISSION LTD DEBS.....				2FE	100,000	116.267	116,267	100,000	100,000					7.875	7.875	AO.....	1,963		06/16/1993.	04/01/2023.
67077M AN 8		NUTRIEN LTD.....				2FE	1,004,769	104.582	1,045,820	1,000,000	1,004,275		(282)			4.125	4.105	MS.....	12,092	41,250	04/12/2018.	03/15/2035.
67078A AD 5		NVENT FINANCE SARL.....			2	2FE	503,999	103.769	518,845	500,000	503,490		(436)			4.550	4.514	AO.....	4,799	22,750	10/31/2018.	04/15/2028.
674599 BM 6		OCCIDENTAL PETROLEUM CORP.....				2FE	196,500	123.653	247,306	200,000	199,094		110			7.200	7.328	AO.....	3,590	50,400	01/05/1999.	04/01/2028.
674599 BM 6		OCCIDENTAL PETROLEUM CORP.....				2FE	385,828	123.653	494,612	400,000	396,328		445			7.200	7.464	AO.....	7,180		01/13/1999.	04/01/2028.
674599 BM 6		OCCIDENTAL PETROLEUM CORP.....				2FE	97,250	123.653	123,653	100,000	99,287		87			7.200	7.404	AO.....	1,795		02/03/1999.	04/01/2028.
674599 DK 8		OCCIDENTAL PETROLEUM CORP.....				2FE	505,400	100.873	504,365	500,000	505,400					4.500	4.452	JJ.....	10,418		10/08/2019.	07/15/2044.
674667 QR 4		OCEAN CITY MD.....			2	1FE	574,410	103.364	516,820	500,000	510,658		(12,789)			5.875	5.114	MN.....	4,829	29,375	06/02/2014.	11/01/2028.
675232 AA 0		OCEANEERING INTL INC.....			2	3FE	498,845	98.250	491,250	500,000	499,497		110			4.650	4.661	MN.....	2,930	23,250	01/22/2015.	11/15/2024.
677050 AC 0		OGLETHORPE POWER CORP BOND SER 2007 144A.....				1FE	588,500	117.261	586,305	500,000	552,860		(4,805)			6.191	5.260	JJ.....	15,520	30,955	01/23/2013.	01/01/2031.
677050 AJ 5		OGLETHORPE POWER CORP BOND SER A.....				2FE	494,775	101.539	507,695	500,000	496,052		172			4.200	4.244	JD.....	1,726	21,000	01/08/2013.	12/01/2042.
677071 AB 8		OHANA MILITARY COMNTYS LLC BOND SER A CL.....				1FE	278,000	116.775	291,938	250,000	268,395		(1,247)			6.043	5.434	AO.....	3,767	15,108	09/05/2012.	10/01/2034.
677071 AF 9		OHANA MILITARY COMMUNITIES LLC BOND SER.....				1FE	174,895	109.864	188,379	171,466		(217)				5.675	5.564	AO.....	2,426	10,555	04/26/2011.	10/01/2026.
677071 AG 7		OHANA MILITARY COMMUNITIES LLC.....				1FE	580,315	123.781	618,905	500,000	572,391		(4,322)			5.780	4.980	AO.....	7,205	28,900	03/27/2018.	10/01/2036.
677071 AM 4		OHANA MILITARY COMMUNITIES BND SER B 144.....				1FE	488,182	109.220	495,944	454,078	468,787		(1,692)			5.462	5.811	AO.....	6,183	26,937	12/09/2009.	10/01/2026.
677659 U2 8		OHIO ST WTR DEV AUTH.....			2	1FE	417,323	101.719	371,274	365,000	369,226		(10,143)			6.050	5.291	JD.....	1,815	22,083	10/03/2014.	12/01/2031.
678331 DD 8		OKANOGAN CNTY WASH PUB UTIL DIST REV.....				1FE	346,450	137.653	447,372	325,000	341,190		(774)			6.046	5.672	JD.....	1,615	19,650	07/19/2013.	12/01/2040.
67910H MS 6		OKLAHOMA MUNI PWR SYS BABS.....				1FE	463,725	133.906	555,710	415,000	452,356		(1,868)			6.310	5.647	JJ.....	13,129	26,187	02/14/2014.	01/01/2040.
680223 AK 0		OLD REPUBLIC INTL CORP.....				2FE	492,250	105.385	526,925	500,000	493,938		921			3.875	3.936	FA.....	6,741	19,375	03/06/2018.	08/26/2026.

SCHEDULE D - PART 1

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

E10.15

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
68233D	AR	8	ONCOR ELECTRIC DELIVERY.....						1FE	186,000	111.729	223,458	200,000	198,351		619			7.000	7.527	MS.....	4,641	14,000	12/17/2002.	09/01/2022.
68245J	AB	6	ONEBEACON US HOLDINGS INC SENIOR NT.....						1FE	506,250	105.480	527,400	500,000	501,560		(551)			4.600	4.543	MN.....	3,277	46,000	11/27/2012.	11/09/2022.
68245J	AB	6	ONEBEACON US HOLDINGS INC SENIOR NT.....						1FE	508,150	105.480	527,400	500,000	504,948		(1,746)			4.600	4.526	MN.....	3,277		03/01/2018.	11/09/2022.
68268N	AC	7	ONEOK PARTNERS.....						2FE	609,250	127.574	637,870	500,000	576,155		(4,547)			6.650	5.458	AO.....	8,290	33,250	03/28/2013.	10/01/2036.
68268N	AG	8	ONEOK PARTNERS LP SENIOR BD.....					2	2FE	866,078	120.331	902,483	750,000	837,512		(4,252)			6.133	5.311	FA.....	19,155	45,938	05/28/2013.	02/01/2041.
68389X	AV	7	ORACLE CORP.....					2	1FE	502,500	116.942	584,710	500,000	501,785		(127)			4.300	4.279	JJ.....	10,367	43,000	07/02/2014.	07/08/2034.
68389X	AV	7	ORACLE CORP.....					2	1FE	503,615	116.942	584,710	500,000	502,580		(184)			4.300	4.269	JJ.....	10,367		07/15/2014.	07/08/2034.
68389X	BE	4	ORACLE CORP.....					2	1FE	492,270	111.471	557,355	500,000	494,144		395			3.900	3.961	MN.....	2,458	19,500	05/05/2015.	05/15/2035.
69121K	AB	0	OWL ROCK CAPITAL CORP.....						2FE	498,090	100.367	501,835	500,000	498,090					4.000	4.015	MS.....	5,041		12/06/2019.	03/30/2025.
693506	BE	6	PPG INDUSTRIES INC.....						1FE	588,790	116.762	583,810	500,000	577,637		(3,727)			5.500	4.671	MN.....	3,466	27,500	01/25/2017.	11/15/2040.
69362B	AJ	1	PSEG POWER LLC.....						2FE	607,500	139.625	698,125	500,000	580,951		(7,196)			8.625	7.099	AO.....	9,098	43,125	06/07/2016.	04/15/2031.
69362B	AY	8	PSEG POWER LLC SR NT.....					2	2FE	528,270	103.062	515,310	500,000	503,419		(2,413)			4.150	3.928	MS.....	6,083	20,750	05/07/2012.	09/15/2021.
702333	SE	1	PASADENA TEX INDPT SCH DIST.....					2	1FE	303,000	103.728	311,184	300,000	301,165		(559)			4.089	4.049	FA.....	4,638	12,267	06/05/2014.	02/15/2030.
705322	AJ	4	PEDERNALES ELECTRIC COOP INC BOND SER 02.....						1FE	332,250	109.944	329,832	300,000	306,487		(3,114)			5.952	5.374	MN.....	2,250	23,808	07/12/2011.	11/15/2022.
70806T	AG	0	PENNANPARK CLO I LTD.....						1FE	500,000	101.000	505,000	500,000	500,000					4.266	4.266	QU.....	4,500		09/19/2019.	10/15/2031.
70914P	NF	5	PENNSYLVANIA STATE BABS.....					2	1FE	549,500	101.193	505,965	500,000	503,129		(9,388)			5.350	4.868	MN.....	4,397	26,750	04/14/2014.	05/01/2030.
71644E	AH	1	SUNCOR ENERGY INC PETRO CANADA.....						1FE	565,865	123.087	615,435	500,000	562,398		(3,467)			5.350	4.727	JJ.....	12,386	13,375	04/22/2019.	07/15/2033.
71644E	AF	9	PETRO CANADA.....						1FE	190,000	129.286	258,572	200,000	197,351		300			7.000	7.368	MN.....	1,764	14,000	03/08/1999.	11/15/2028.
71644E	AG	7	PETRO CANADA SENIOR NT.....						1FE	685,332	129.797	778,782	600,000	659,011		(3,849)			5.950	5.209	MN.....	4,499	35,700	06/19/2013.	05/15/2035.
718172	AU	3	PHILIP MORRIS INTL INC.....						1FE	471,230	104.140	520,700	500,000	474,540		1,127			3.875	4.112	FA.....	7,007	19,375	12/02/2016.	08/21/2042.
718546	AH	7	PHILLIPS 66.....						1FE	555,820	134.982	674,910	500,000	542,998		(1,925)			5.875	5.285	MN.....	4,829	88,125	07/23/2013.	05/01/2042.
718546	AH	7	PHILLIPS 66.....						1FE	1,140,750	134.982	1,349,820	1,000,000	1,114,031		(5,106)			5.875	5.150	MN.....	9,658		11/13/2014.	05/01/2042.
718549	AC	2	PHILLIPS 66 PARTNERS L P.....						2FE	724,733	108.428	813,210	750,000	727,852		883			4.680	4.843	FA.....	13,271	35,100	07/19/2016.	02/15/2045.
718781	CE	5	PHILOMATH ORE SCH DIST.....						1FE	291,188	111.833	279,583	250,000	272,753		(3,068)			5.472	4.698	JD.....	600	13,680	06/09/2014.	06/15/2027.
720186	AH	8	PIEDMONT NATURAL GAS CO INC.....					2	1FE	499,130	113.028	565,140	500,000	499,372		44			4.100	4.107	MS.....	5,841	20,500	09/15/2014.	09/18/2034.
72018Q	AD	3	PIEDMONT NATURAL GAS CO INC MED TERM NT.....						1FE	534,685	120.912	604,560	500,000	510,580		(1,840)			7.400	6.920	AO.....	9,022	37,000	03/03/2009.	10/03/2025.
72650R	AR	3	PLAINS ALL AMERICAN PIPELINE L P SENIOR.....						2FE	547,335	118.074	590,370	500,000	537,814		(2,224)			6.650	6.075	JJ.....	15,395	33,250	10/08/2015.	01/15/2037.
72650R	BF	8	PLAINS ALL AMER PIPELINE LP/PAA FIN CORP.....					2	2FE	764,108	102.886	771,645	750,000	756,343		(1,384)			3.600	3.534	MN.....	4,438	27,000	03/04/2015.	11/01/2024.
731167	EA	6	POLK CNTY FLA UTIL SYS REV 09/14/10.....					2	1FE	708,359	102.667	703,269	685,000	688,091		(4,121)			5.935	5.739	AO.....	10,136	70,330	08/07/2013.	10/01/2040.
731167	EA	6	POLK CNTY FLA UTIL SYS REV 09/14/10.....					2	1FE	520,790	102.667	513,335	500,000	502,770		(3,693)			5.935	5.698	AO.....	7,398		10/09/2013.	10/01/2040.
73358W	HG	2	PORT AUTH OF N Y & N J.....					2	1FE	517,000	105.326	526,630	500,000	507,568		(3,364)			4.500	4.352	AO.....	5,610	22,500	07/17/2014.	04/01/2037.
73358W	TZ	7	PORT AUTH N Y & N J.....					2	1FE	500,000	108.648	543,240	500,000	500,000					4.426	4.426	AO.....	4,669	22,130	10/07/2014.	10/15/2034.
737679	CY	4	POTOMAC ELECTRIC POWER.....						1FE	288,913	126.075	365,618	290,000	289,485		36			5.750	5.772	AO.....	3,518	16,675	09/16/2004.	04/15/2034.
740189	AN	5	PRECISION CASTPARTS CORP.....					2	1FE	746,250	111.024	832,680	750,000	747,143		192			4.200	4.221	JD.....	1,381	31,500	06/04/2015.	06/15/2035.
742404	AN	6	PRINCETON THEOLOGICAL SEMINARY DEB.....						1FE	509,030	110.480	552,400	500,000	504,460		(686)			4.555	4.474	JJ.....	11,419	22,775	10/16/2013.	07/01/2026.
74251V	AH	5	PRINCIPAL FINANCIAL GROUP INC SENIOR BD.....						1FE	500,000	102.651	513,255	500,000	500,000					3.125	3.125	MN.....	1,969	15,625	11/26/2012.	05/15/2023.
74267C	AC	0	PROASSURANCE CORP SENIOR NT.....						2FE	510,760	109.779	548,895	500,000	503,797		(991)			5.300	5.188	MN.....	3,340	53,000	11/25/2013.	11/15/2023.
74267C	AC	0	PROASSURANCE CORP SENIOR NT.....						2FE	531,750	109.779	548,895	500,000	522,129		(5,773)			5.300	4.984	MN.....	3,340		05/14/2018.	11/15/2023.
743315	AJ	2	PROGRESSIVE CORP.....						1FE	94,553	130.923	130,923	100,000	98,237		192			6.625	7.007	MS.....	2,196	6,625	04/15/2002.	03/01/2029.
743755	AJ	9	PROVIDENCE HEALTH & SVCS BOND.....						1FE	515,650	108.047	540,235	500,000	505,387		(1,436)			4.379	4.246	AO.....	5,459	21,895	10/09/2013.	10/01/2023.

SCHEDULE D - PART 1

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

E10.16

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
74432Q	AC	9	PRUDENTIAL FINANCIAL INC.....						1FE	190,250	128.969	257,938	200,000	195,632		324			5.750	6.045	JJ	5,325	46,000	12/19/2003.	07/15/2033.
74432Q	AC	9	PRUDENTIAL FINANCIAL INC.....						1FE	195,060	128.969	257,938	200,000	197,788		164			5.750	5.896	JJ	5,325		12/29/2003.	07/15/2033.
74432Q	AC	9	PRUDENTIAL FINANCIAL INC.....						1FE	98,250	128.969	128,969	100,000	99,238		56			5.750	5.852	JJ	2,662		01/15/2004.	07/15/2033.
74432Q	AC	9	PRUDENTIAL FINANCIAL INC.....						1FE	297,000	128.969	386,907	300,000	298,686		97			5.750	5.808	JJ	7,987		02/12/2004.	07/15/2033.
74443D	CK	5	PUBLIC FIN AUTH WIS EDL FAC.....						2FE	557,060	112.529	562,645	500,000	553,912		(3,148)			6.750	6.059	JD	2,774	33,750	05/08/2019.	06/01/2031.
745332	BL	9	PUGET SOUND ENERGY INC MED TERM NT SER B.....						1FE	538,655	128.674	643,370	500,000	517,675		(1,928)			7.000	6.498	MS	10,836	35,000	08/07/2009.	03/09/2029.
745332	BU	9	PUGET SOUND ENERGY INC.....						1FE	593,340	123.289	616,445	500,000	578,976		(5,123)			5.483	4.620	JD	2,253	27,415	04/11/2017.	06/01/2035.
747525	AF	0	QUALCOMM INC.....						1FE	478,590	105.742	528,710	500,000	483,688		3,059			3.450	3.604	MN	1,938	17,250	05/11/2018.	05/20/2025.
747525	AJ	2	QUALCOMM INC.....					2	1FE	500,765	118.810	594,050	500,000	500,579		(39)			4.650	4.643	MN	2,612	69,750	05/14/2015.	05/20/2035.
747525	AJ	2	QUALCOMM INC.....					2	1FE	488,250	118.810	594,050	500,000	491,054		603			4.650	4.762	MN	2,612		06/05/2015.	05/20/2035.
747525	AJ	2	QUALCOMM INC.....					2	1FE	464,170	118.810	594,050	500,000	472,581		1,848			4.650	5.009	MN	2,612		07/24/2015.	05/20/2035.
74834L	AN	0	QUEST DIAGNOSTIC INC BOND.....						2FE	300,284	131.745	330,680	251,000	286,415		(2,024)			6.950	5.809	JJ	8,746	17,445	06/17/2013.	07/01/2037.
74834L	AQ	3	QUEST DIAGNOSTICS INC.....						2FE	826,000	119.312	835,184	700,000	807,490		(5,375)			5.750	4.873	JJ	16,982	40,250	08/03/2016.	01/30/2040.
749607	AC	1	RLI CORP SENIOR NT.....						2FE	402,392	107.161	428,644	400,000	400,817		(223)			4.875	4.846	MS	5,716	19,500	10/03/2013.	09/15/2023.
75574U	40	8	READY CAPITAL CORP.....						2PL	400,000	27.420	109,680	400,000	400,000					6.200	6.200	JJ	10,464	6,751	07/18/2019.	07/30/2026.
75574U	40	8	READY CAPITAL CORP.....						2PL	507,520	27.420	137,100	500,000	507,520					6.200	6.108	JJ	13,079		12/02/2019.	07/30/2026.
755763	AA	7	READYCAP HOLDINGS LLC.....						1PL	537,760	102.250	511,250	500,000	537,760					7.500	6.973	FA	14,178	18,750	07/18/2019.	02/15/2022.
759351	AJ	8	REINSURANCE GROUP OF AMERICA INC SENIOR.....						2FE	835,298	103.871	779,033	750,000	762,157		(8,582)			5.000	4.489	JD	3,082	62,500	10/31/2012.	06/01/2021.
759351	AJ	8	REINSURANCE GROUP OF AMERICA INC SENIOR.....						2FE	554,035	103.871	519,355	500,000	506,401		(4,519)			5.000	4.512	JD	2,055		01/15/2013.	06/01/2021.
75972Y	AA	9	RENAISSANCERE FINANCE INC.....						1FE	490,450	105.751	528,755	500,000	492,751		1,381			3.700	3.772	AO	4,612	37,000	05/11/2018.	04/01/2025.
75972Y	AA	9	RENAISSANCERE FINANCE INC.....						1FE	491,185	105.751	528,755	500,000	493,228		1,290			3.700	3.766	AO	4,612		06/29/2018.	04/01/2025.
763227	QB	4	RICHARDSON TEX.....					2	1FE	517,961	105.714	544,427	515,000	516,808		(356)			4.000	3.977	FA	7,788	20,600	03/27/2015.	02/15/2035.
779240	HF	0	ROUND ROCK TEX INDPT SCH DIST.....					2	1FE	444,856	102.432	409,728	400,000	404,804		(8,236)			6.024	5.417	FA	10,035	24,096	03/31/2014.	08/01/2035.
78390X	AC	5	SAIC INC SENIOR BD SER 1.....					2	2FE	834,000	109.121	818,408	750,000	812,529		(3,063)			5.950	5.351	JD	3,668	44,625	04/18/2013.	12/01/2040.
78413K	AB	8	SES GLOBAL AMERICAS HLDGS GROUP.....						2FE	490,750	97.378	486,890	500,000	491,118		368			5.300	5.400	MS	7,042	79,500	09/12/2017.	03/25/2044.
78413K	AB	8	SES GLOBAL AMERICAS HLDGS GROUP.....						2FE	486,865	97.378	486,890	500,000	487,387		522			5.300	5.443	MS	7,042		09/18/2017.	03/25/2044.
78413K	AB	8	SES GLOBAL AMERICAS HLDGS GROUP.....						2FE	484,380	97.378	486,890	500,000	485,001		621			5.300	5.471	MS	7,042		10/04/2017.	03/25/2044.
786005	PM	4	SACRAMENTO CALIF MUN UTIL DIST REV.....						1FE	501,251	135.882	611,469	450,000	486,493		(2,234)			6.322	5.676	MN	3,585	28,449	08/13/2013.	05/15/2036.
791697	BX	2	ST LOUIS MO SPL ADMIN. BOARD.....						1FE	318,603	117.757	353,271	300,000	311,381		(1,230)			4.750	4.473	AO	3,553	14,250	06/11/2014.	04/01/2029.
793323	LV	6	ST PETERSBURG FLA PUB UTIL.....					2	1FE	593,260	103.361	516,805	500,000	512,814		(17,085)			6.400	5.394	AO	7,978	32,000	08/15/2014.	10/01/2039.
795681	GM	1	SALT LAKE CNTY UTAH MUN BLDG.....						1FE	357,594	122.760	368,280	300,000	336,517		(3,682)			5.820	4.883	JD	1,435	17,460	09/12/2014.	12/01/2029.
79588T	AC	4	SAMMONS FINANCIAL GROUP INC.....					2	2FE	505,235	103.377	516,885	500,000	503,782		(534)			4.450	4.404	MN	2,987	22,250	05/09/2017.	05/12/2027.
796237	VZ	5	SAN ANTONIO TEX TXB GEN-B.....					2	1FE	689,162	102.388	619,447	605,000	614,239		(15,839)			6.038	5.301	FA	15,212	36,530	06/05/2014.	08/01/2040.
796269	UD	8	SAN ANTONIO TEX INDPT SCH DIST.....					2	1FE	491,401	102.689	451,832	440,000	445,407		(9,269)			6.097	5.459	FA	10,143	26,827	03/31/2014.	08/15/2031.
797355	L7	7	SAN DIEGO CALIF UNI SCH DIST.....						1FE	484,288	113.601	488,484	430,000	460,358		(4,048)			5.260	4.670	JJ	11,340	22,618	07/21/2014.	07/01/2027.
798764	7F	7	SAN MARCOS TEX.....					2	1FE	500,000	104.153	520,765	500,000	500,000					4.000	4.000	FA	7,562	20,000	12/11/2014.	02/15/2032.
803402	DE	3	SARASOTA FLA WTR & SWR SYS REV.....					2	1FE	1,036,000	102.768	1,027,680	1,000,000	1,004,747		(6,330)			5.675	5.478	AO	14,149	56,750	07/30/2013.	10/01/2040.
808626	AE	5	SCIENCE APPLICATIONS INTL CORP NOTE.....						3FE	607,150	117.284	586,420	500,000	563,606		(5,088)			7.125	5.868	JJ	17,861	35,625	02/29/2012.	07/01/2032.
81170T	DS	6	SEACOAST FLA UTIL AUTH WTR & SWR REV.....						1FE	502,610	100.758	503,790	500,000	500,118		(707)			6.430	6.397	MS	10,658	32,150	10/20/2009.	03/01/2030.
81180W	AR	2	SEAGATE HDD CAYMAN.....					2	2FE	498,300	106.252	531,260	500,000	498,744		175			4.875	4.892	JD	2,003	48,750	06/14/2017.	06/01/2027.
81180W	AR	2	SEAGATE HDD CAYMAN.....					2	2FE	501,875	106.252	531,260	500,000	501,385		(193)			4.875	4.857	JD	2,003		06/23/2017.	06/01/2027.

SCHEDULE D - PART 1

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

E10.17

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
812728	QQ	9	SEATTLE WASH WTR SYS.....				1FE	594,500	122.628	613,140	500,000	556,990		(6,640)			5.520	4.643	FA.....	11,494	27,600	09/12/2014.	08/01/2028.
816705	HB	6	SEMINOLE CNTY FLA WTR & SWR REV.....			2	1FE	668,338	103.393	656,546	635,000	639,411		(5,882)			6.443	6.122	AO.....	10,200	40,913	08/26/2013.	10/01/2040.
816851	AP	4	SEMPRA ENERGY SENIOR BD.....				2FE	591,350	129.630	648,150	500,000	574,835		(3,789)			6.000	5.073	AO.....	6,329	30,000	10/21/2015.	10/15/2039.
822582	BE	1	SHELL INTERNATIONAL FIN B V.....				1FE	694,162	116.941	818,587	700,000	695,560		290			4.130	4.165	MN.....	3,960	28,875	05/06/2015.	05/11/2035.
824348	AQ	9	SHERWIN-WILLIAMS CO.....				2FE	482,600	103.093	515,465	500,000	484,744		666			4.000	4.144	JD.....	877	20,000	11/04/2016.	12/15/2042.
832696	AB	4	SMUCKER JM CO.....				2FE	512,880	102.578	512,890	500,000	502,755		(1,574)			3.500	3.412	AO.....	3,692	17,500	02/24/2014.	10/15/2021.
833096	HH	6	SNOHOMISH CNTY WASH PUB HOSP GO.....			2	1FE	490,000	103.028	504,837	490,000	490,000					6.129	6.129	JD.....	2,468	30,032	09/23/2010.	12/01/2030.
833116	BT	2	SNOHOMISH CNTY WASH PUB UTIL DIST.....				1FE	570,450	110.277	551,385	500,000	532,908		(5,562)			5.254	4.605	JD.....	2,159	26,270	04/17/2014.	12/01/2025.
835495	AJ	1	SONOCO PRODUCTS CO SENIOR BD.....				2FE	540,500	122.213	611,065	500,000	538,645		(1,855)			5.750	5.319	MN.....	4,726	57,500	01/17/2019.	11/01/2040.
835495	AJ	1	SONOCO PRODUCTS CO SENIOR BD.....				2FE	540,490	122.213	611,065	500,000	538,636		(1,854)			5.750	5.319	MN.....	4,726		01/18/2019.	11/01/2040.
837004	CD	0	SOUTH CAROLINA ELECTRIC & GAS CO.....				1FE	570,415	126.348	631,740	500,000	558,899		(2,957)			5.500	4.821	JD.....	1,205	27,500	04/12/2016.	12/15/2039.
842471	BY	9	SOUTHERN CALIF PUB PWR AUTH.....				1FE	379,471	107.398	359,783	335,000	351,530		(4,944)			5.610	4.953	JD.....	1,545	23,282	04/09/2014.	07/01/2024.
84474Y	AA	4	SOUTHWEST AIRLINES CO BOND SER 2007-1 CL.....				1FE	353,653	105.453	339,035	321,503	331,205		(2,773)			6.150	5.591	FA.....	8,234	23,814	07/08/2011.	02/01/2024.
84858D	AA	6	SPIRIT AIRLINES INC.....				1FE	455,880	104.458	479,560	459,093	456,231		366			4.100	4.129	AO.....	4,693	20,038	12/19/2018.	04/01/2028.
848644	R3	6	SPOKANE CNTY WASH TXB.....			2	1FE	529,700	102.814	514,070	500,000	504,657		(5,080)			5.010	4.729	JD.....	2,059	25,050	04/21/2014.	12/01/2032.
848712	NY	7	SPOKANE CNTY WASH SCH DIST.....			2	1FE	558,455	103.069	515,345	500,000	509,009		(9,828)			5.500	4.924	JD.....	2,260	27,500	04/22/2014.	12/01/2029.
850752	LP	9	SPRINGFIELD MASS.....				1FE	117,578	121.400	121,400	100,000	109,999		(1,348)			6.000	5.103	JD.....	493	6,000	09/11/2014.	06/01/2027.
858155	AE	4	STEELCASE INC.....				2FE	997,420	113.080	1,130,800	1,000,000	997,678		258			5.125	5.138	JJ.....	23,308	25,625	01/17/2019.	01/18/2029.
863667	AG	6	STRYKER CORP.....				1FE	495,640	113.458	567,290	500,000	496,113		160			4.375	4.413	MN.....	2,757	21,875	01/03/2017.	05/15/2044.
863667	AH	4	STRYKER CORP.....				1FE	480,975	105.974	529,870	500,000	483,759		2,784			3.750	3.898	MN.....	3,082	16,875	12/18/2018.	11/01/2025.
86765B	AK	5	SUNOCO LOGISTICS PTNRS OPERS LP SENIOR B.....				2FE	580,000	112.064	560,320	500,000	560,257		(2,729)			6.100	5.259	FA.....	11,532	30,500	01/24/2013.	02/15/2042.
86765B	AM	1	SUNOCO LOGISTICS PTNRS OPERS LP SEN BND.....			2	2FE	517,120	99.003	495,015	500,000	513,192		(586)			4.950	4.786	JJ.....	11,460	54,450	05/03/2013.	01/15/2043.
86765B	AM	1	SUNOCO LOGISTICS PTNRS OPERS LP SEN BND.....			2	2FE	592,212	99.003	594,018	600,000	593,214		302			4.950	5.015	JJ.....	13,752		09/06/2016.	01/15/2043.
872287	AF	4	TCI COMMUNICATIONS INC DEBS.....				1FE	99,625	130.202	130,202	100,000	99,911		15			7.875	7.905	FA.....	2,977	7,875	04/22/2002.	02/15/2026.
87233Q	AC	2	TC PIPELINES LP.....				2FE	488,280	104.620	523,100	500,000	490,709		1,267			3.900	3.994	MN.....	1,923	19,500	02/23/2018.	05/25/2027.
87425E	AJ	2	TALISMAN ENERGY INC SENIOR NT.....				2FE	526,250	112.022	560,110	500,000	518,901		(1,106)			5.850	5.558	FA.....	12,181	29,250	07/29/2013.	02/01/2037.
87425E	AN	3	TALISMAN ENERGY INC FGN SR BD.....			2	2FE	491,765	108.662	488,979	450,000	481,883		(1,460)			5.500	5.033	MN.....	3,119	24,750	05/08/2013.	05/15/2042.
874476	HD	9	TALLAHASSEE FLA ENERGY SYS REV.....				1FE	648,939	135.387	785,245	580,000	631,995		(2,506)			5.969	5.335	AO.....	8,631	34,620	07/29/2013.	10/01/2040.
880162	DL	3	TEMPLE TX UTIL SYSTEMS TXBL.....			2	1FE	500,000	109.088	545,440	500,000	500,000					5.050	5.050	FA.....	10,515	50,500	03/19/2014.	08/01/2044.
880162	DL	3	TEMPLE TX UTIL SYSTEMS TXBL.....			2	1FE	522,000	109.088	545,440	500,000	513,380		(2,919)			5.050	4.837	FA.....	10,515		05/20/2014.	08/01/2044.
88163V	AD	1	TEVA PHARMACEUTICALS.....				3FE	567,145	93.510	467,550	500,000	548,581		(3,021)			6.150	5.422	FA.....	12,805	92,250	02/04/2014.	02/01/2036.
88163V	AD	1	TEVA PHARMACEUTICALS.....				3FE	599,500	93.510	467,550	500,000	573,746		(4,585)			6.150	5.129	FA.....	12,805		07/15/2014.	02/01/2036.
882384	AC	4	TEXAS EASTERN TRANSMISSION LP SENIOR NT.....			2	2FE	499,010	100.980	504,900	500,000	499,771		92			2.800	2.806	AO.....	2,953	14,000	10/24/2012.	10/15/2022.
88283L	HU	3	TEXAS ST TRANSM COMMN.....				1FE	587,155	120.471	602,355	500,000	556,720		(5,534)			5.178	4.409	AO.....	6,455	25,890	09/12/2014.	04/01/2030.
884903	BM	6	THOMSON REUTERS CORP FGN SR BD.....			2	2FE	958,750	100.447	1,004,470	1,000,000	966,323		1,475			4.500	4.694	MN.....	4,685	64,125	05/28/2013.	05/23/2043.
884903	BM	6	THOMSON REUTERS CORP FGN SR BD.....			2	2FE	388,106	100.447	426,900	425,000	394,879		1,319			4.500	4.928	MN.....	1,991		07/24/2013.	05/23/2043.
89153V	AB	5	TOTAL CAPITAL INTL.....				1FE	336,737	102.169	349,418	342,000	340,817		568			2.875	2.920	FA.....	3,664	9,833	02/24/2014.	02/17/2022.
89352H	AD	1	TRANS-CANADA PIPELINES LTD FGN SR NT.....				2FE	581,685	130.473	652,365	500,000	560,065		(3,384)			6.200	5.329	AO.....	6,540	58,900	01/07/2014.	10/15/2037.
89352H	AD	1	TRANS-CANADA PIPELINES LTD FGN SR NT.....				2FE	523,427	130.473	587,129	450,000	510,492		(3,408)			6.200	5.330	AO.....	5,886		05/12/2016.	10/15/2037.
893830	AF	6	TRANSOCEAN SEDCO FOREX INC NOTE.....				5FE	288,750	77.752	194,380	250,000	271,595		(3,926)			7.500	6.494	AO.....	3,955	37,500	02/01/2012.	04/15/2031.
89642C	AA	8	TRINITAS CAPITAL MANAGEMENT LLC.....				1FE	500,000	102.857	514,285	500,000	500,000					7.750	7.750	JD.....	1,699	38,750	06/06/2018.	06/15/2023.

SCHEDULE D - PART 1

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

E10.18

1		2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
					3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
89657A	AB	2	TRINITY RAIL LEASING L.P.....						1FE	505,000	103.985	519,925	500,000	499,821		(3,043)		4.620	4.574	MON...	1,899	23,100	08/02/2018.	06/17/2020.
89657B	AC	8	TRINITY RAIL LEASING 2019-2A A2 LLC.....						1FE	498,750	98.875	494,375	500,000	498,750				3.100	3.108	MON...	595	1,292	12/02/2019.	10/17/2020.
89690E	AC	1	TRIP RAIL MASTER FUNDING LLC.....						1FE	463,913	104.165	457,636	439,338	463,913				6.024	5.705	MON...	2,175	11,328	08/16/2019.	07/15/2021.
89690E	AC	1	TRIP RAIL MASTER FUNDING LLC.....						1FE	521,401	104.165	520,825	500,000	521,401				6.024	5.777	MON...	2,476		12/02/2019.	07/15/2021.
898735	SF	3	TUCSON ARIZ COPS-T.....						1FE	513,635	113.219	566,095	500,000	508,448		(889)		4.506	4.386	JJ	11,296	22,530	07/09/2014.	07/01/2029.
902494	AT	0	TYSON FOODS INC SENIOR BD.....					2	2FE	508,885	105.280	526,400	500,000	501,839		(849)		4.500	4.421	JD	986	22,500	08/02/2012.	06/15/2022.
90278W	30	3	UIRC-GSA INTERNATIONAL LLC.....						1PL	500,000	100.000	500,000	500,000	500,000				6.000	6.000	QU			10/28/2019.	12/31/2024.
90345W	AD	6	US AIRWAYS BOND SER 2012-2 CL A.....						1FE	241,280	108.038	255,012	236,040	236,542		(630)		4.625	4.525	JD	897	11,797	12/18/2013.	12/01/2020.
904000	AB	2	ULTRAMAR DIAMOND SHAMROCK CORP.....						2FE	836,078	120.370	902,775	750,000	821,559		(4,032)		6.750	6.055	AO	10,680	50,625	07/20/2016.	10/15/2037.
905572	AD	5	UNION CARBIDE CHEMS & PLST.....						2FE	197,000	119.376	238,752	200,000	199,601		123		7.875	7.995	AO	3,927	55,125	02/24/2003.	04/01/2023.
905572	AD	5	UNION CARBIDE CHEMS & PLST.....						2FE	525,000	119.376	596,880	500,000	503,597		(1,107)		7.875	7.500	AO	9,817		06/13/2003.	04/01/2023.
905581	AR	5	UNION CARBIDE CORP.....						2FE	199,000	121.585	243,170	200,000	199,792		39		7.500	7.538	JD	1,233	37,500	01/15/2003.	06/01/2025.
905581	AR	5	UNION CARBIDE CORP.....						2FE	300,000	121.585	364,755	300,000	300,000				7.500	7.500	JD	1,849		02/10/2003.	06/01/2025.
906437	AS	7	UNION CNTY ORE SCH DIST 11-T.....						1FE	595,170	125.707	628,535	500,000	558,406		(6,202)		5.700	4.789	JD	1,249	28,500	06/11/2014.	06/15/2029.
90783V	AA	3	UNION PACIFIC RAILROAD BOND 2005-1 TRUST.....					2	1	202,659	107.434	207,357	193,008	193,637		(1,487)		5.082	4.840	JJ	4,891		01/25/2011.	01/02/2029.
90931C	AA	6	UNITED AIR LINES INC.....						1FE	455,051	108.081	490,598	453,917	454,979		(79)		4.150	4.140	FA	6,606	11,830	02/11/2019.	08/25/2033.
90932P	AA	6	UNITED AIR LINES INC.....						1FE	378,313	106.508	399,934	375,497	376,900		(215)		4.000	3.970	AO	3,333	15,838	03/25/2014.	04/11/2026.
913017	BJ	7	UNITED TECHNOLOGIES CORP.....						2FE	581,475	128.570	642,850	500,000	564,399		(4,200)		5.400	4.643	MN	4,438	27,000	02/04/2016.	05/01/2035.
91428L	FS	0	UNIVERSITY HAWAII REV.....					2	1FE	768,750	102.744	770,580	750,000	751,997		(2,663)		5.834	5.692	AO	10,909	43,755	09/30/2010.	10/01/2030.
914760	3L	5	UNIV. OF OKLAHOMA.....					2	1FE	503,785	101.759	508,795	500,000	500,445		(890)		6.102	6.056	JJ	15,297	30,510	03/26/2010.	07/01/2030.
91754R	QD	2	UTAH ST BRD REGENTS.....						1FE	120,045	124.445	124,445	100,000	113,113		(1,239)		6.241	5.199	FA	2,599	6,241	09/12/2014.	08/01/2030.
918204	AR	9	V F CORP BOND DTD 04/15/04 6.00%.....						1FE	1,113,500	129.366	1,293,660	1,000,000	1,076,054		(5,531)		6.000	5.388	AO	12,658	60,000	08/06/2013.	10/15/2033.
91913Y	AE	0	VALERO ENERGY CORP BOND.....						2FE	270,863	138.957	347,393	250,000	261,671		(953)		7.500	6.922	AO	3,955	18,750	09/07/2010.	04/15/2032.
91913Y	AL	4	VALERO ENERGY CORP NOTE.....						2FE	769,508	132.434	993,255	750,000	762,563		(721)		6.625	6.457	JD	2,178	49,688	09/02/2010.	06/15/2037.
91915W	AB	8	VALIDUS HOLDINGS LTD SENIOR NT.....						2FE	529,030	161.614	808,070	500,000	520,608		(1,030)		8.875	8.388	JJ	19,209	88,750	02/21/2012.	01/26/2040.
91915W	AB	8	VALIDUS HOLDINGS LTD SENIOR NT.....						2FE	613,050	161.614	808,070	500,000	582,155		(4,108)		8.875	7.238	JJ	19,209		08/24/2012.	01/26/2040.
920253	AF	8	VALMONT INDUSTRIES INC.....					2	2FE	246,090	102.198	255,495	250,000	246,783		133		5.000	5.079	AO	3,116	50,000	11/21/2014.	10/01/2044.
920253	AF	8	VALMONT INDUSTRIES INC.....					2	2FE	491,200	102.198	510,990	500,000	492,297		318		5.000	5.090	AO	6,233		08/03/2016.	10/01/2044.
920253	AF	8	VALMONT INDUSTRIES INC.....					2	2FE	233,503	102.198	255,495	250,000	235,297		606		5.000	5.353	AO	3,116		02/01/2017.	10/01/2044.
921814	AA	7	VANDERBILT UNIVERSITY MEDICAL CENTER.....						1FE	350,000	108.451	379,579	350,000	350,000				4.172	4.172	JJ	7,321	35,462	07/12/2017.	07/01/2037.
921814	AA	7	VANDERBILT UNIVERSITY MEDICAL CENTER.....						1FE	488,850	108.451	542,255	500,000	489,639		592		4.172	4.267	JJ	10,459		09/14/2018.	07/01/2037.
92343V	DU	5	VERIZON COMMUNICATIONS INC.....						2FE	791,145	125.482	941,115	750,000	785,397		(2,062)		5.250	4.977	MS	11,435	65,625	04/18/2017.	03/16/2037.
92343V	DU	5	VERIZON COMMUNICATIONS INC.....						2FE	537,620	125.482	627,410	500,000	533,694		(1,963)		5.250	4.883	MS	7,623		08/03/2017.	03/16/2037.
92345Y	AE	6	VERISK ANALYTICS INC.....					2	2FE	547,685	124.291	621,455	500,000	543,057		(1,728)		5.500	5.021	JD	1,205	27,500	05/01/2017.	06/15/2045.
925524	AV	2	VIACOM INC.....						2FE	189,250	119.559	239,118	200,000	195,242		357		5.500	5.812	MN	1,386	71,500	04/13/2004.	05/15/2033.
925524	AV	2	VIACOM INC.....						2FE	93,875	119.559	119,559	100,000	97,290		203		5.500	5.859	MN	693		04/14/2004.	05/15/2033.
925524	AV	2	VIACOM INC.....						2FE	95,635	119.559	119,559	100,000	98,000		150		5.500	5.751	MN	693		10/19/2004.	05/15/2033.
925524	AV	2	VIACOM INC.....						2FE	196,520	119.559	239,118	200,000	198,422		118		5.500	5.597	MN	1,386		02/01/2005.	05/15/2033.
925524	AV	2	VIACOM INC.....						2FE	196,332	119.559	239,118	200,000	198,336		125		5.500	5.603	MN	1,386		02/18/2005.	05/15/2033.
925524	AV	2	VIACOM INC.....						2FE	293,850	119.559	358,677	300,000	297,194		210		5.500	5.615	MN	2,079		03/01/2005.	05/15/2033.
925524	AV	2	VIACOM INC.....						2FE	182,660	119.559	239,118	200,000	192,089		593		5.500	6.022	MN	1,386		03/28/2005.	05/15/2033.

SCHEDULE D - PART 1

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

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost			Rate Used to Obtain Fair Value	Fair Value												Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
92812Q	V3	8	VIRGINA ST HSG DEV AUTH.....			.....	..	.....2	1FE	534,425	...103.499	517,495	500,000	515,002	.....	.....(10,002)	.....	.....	.....	.....5.251	4.913	JJ.....	13,163	26,255	06/22/2017.	01/01/2039.
92857W	AQ	3	VODAFONE GROUP PLC FGN BD.....			.....	..	.....	....2FE	565,560	...129.052	645,260	500,000	548,018	.....	.....(2,811)	.....	.....	.....	.....6.150	5.437	FA.....	10,615	92,250	01/28/2014.	02/27/2037.
92857W	AQ	3	VODAFONE GROUP PLC FGN BD.....			.....	..	.....	....2FE	580,000	...129.052	645,260	500,000	561,307	.....	.....(3,589)	.....	.....	.....	.....6.150	5.302	FA.....	10,615	.....	11/17/2014.	02/27/2037.
92857W	AQ	3	VODAFONE GROUP PLC FGN BD.....			.....	..	.....	....2FE	539,320	...129.052	645,260	500,000	531,288	.....	.....(1,831)	.....	.....	.....	.....6.150	5.702	FA.....	10,615	.....	09/02/2015.	02/27/2037.
931422	AK	5	WALGREEN CO.....			.....	..	.....	....2FE	678,825	...99.432	745,740	750,000	680,859	.....	.....2,034	.....	.....	.....	.....4.400	4.861	MS.....	9,674	16,500	05/17/2019.	09/15/2042.
931427	AB	4	WALGREENS BOOTS ALLIANCE.....			.....	..	.....2	2FE	805,305	...104.289	782,168	750,000	790,894	.....	.....(2,853)	.....	.....	.....	.....4.500	4.191	MN.....	3,976	33,750	03/24/2015.	11/18/2034.
949746	SH	5	WELLS FARGO & CO.....			.....	..	.....	....1FE	463,275	...102.479	512,395	500,000	470,253	.....	.....4,407	.....	.....	.....	.....3.000	3.238	AO.....	2,836	15,000	06/12/2018.	10/23/2026.
94974B	FY	1	WELLS FARGO & CO.....			.....	..	.....	....1FE	1,007,700	...107.832	1,078,320	1,000,000	1,005,198	.....	.....(810)	.....	.....	.....	.....4.100	4.069	JD.....	3,145	41,000	01/19/2017.	06/03/2026.
95874T	BQ	1	WESTERN MUN WTR DIST FACS AUTH CALIF.....			.....	..	.....2	1FE	564,615	...103.020	515,100	500,000	517,222	.....	.....(22,962)	.....	.....	.....	.....6.510	5.765	AO.....	8,115	32,550	07/13/2017.	10/01/2040.
959802	AM	1	WESTERN UNION CO.....			.....	..	.....	....2FE	781,568	...111.188	833,910	750,000	780,449	.....	.....(1,119)	.....	.....	.....	.....6.200	5.950	JD.....	1,274	46,500	04/11/2019.	06/21/2040.
960413	AS	1	WESTLAKE CHEMICAL CORP.....			.....	..	.....2	2FE	501,568	...107.043	535,215	500,000	501,422	.....	.....(54)	.....	.....	.....	.....5.000	4.984	FA.....	9,452	75,000	04/26/2017.	08/15/2046.
960413	AS	1	WESTLAKE CHEMICAL CORP.....			.....	..	.....2	2FE	950,020	...107.043	1,070,430	1,000,000	951,717	.....	.....1,697	.....	.....	.....	.....5.000	5.263	FA.....	18,904	.....	02/07/2019.	08/15/2046.
962166	AS	3	WEYERHAEUSER CO DEBS.....			.....	..	.....	....2FE	98,300	...115.599	115,599	100,000	99,812	.....	.....54	.....	.....	.....	.....7.125	7.248	JJ.....	3,299	21,375	08/02/1993.	07/15/2023.
962166	AS	3	WEYERHAEUSER CO DEBS.....			.....	..	.....	....2FE	210,952	...115.599	231,198	200,000	201,558	.....	.....(445)	.....	.....	.....	.....7.125	6.755	JJ.....	6,598	.....	04/09/2003.	07/15/2023.
962166	BR	4	WEYERHAEUSER CO.....			.....	..	.....	....2FE	217,514	...138.567	277,134	200,000	207,476	.....	.....(615)	.....	.....	.....	.....7.375	6.781	MS.....	4,324	14,750	12/05/2003.	03/15/2032.
962166	BT	0	WEYERHAEUSER CO.....			.....	..	.....	....2FE	419,676	...132.700	530,800	400,000	408,849	.....	.....(636)	.....	.....	.....	.....6.875	6.553	JD.....	1,205	27,500	12/23/2003.	12/15/2033.
96332H	CG	2	WHIRLPOOL CORP MED TERM NT.....			.....	..	.....	....2FE	609,132	...107.846	647,076	600,000	607,078	.....	.....(306)	.....	.....	.....	.....5.150	5.073	MS.....	10,244	30,900	06/21/2013.	03/01/2043.
96949L	AB	1	WILLIAMS PARTNERS L P.....			.....	..	.....2	2FE	496,600	...106.085	530,425	500,000	496,600	.....	.....	.....	.....	.....	.....4.000	4.027	MS.....	5,863	20,000	03/24/2015.	09/15/2015.
96950F	AF	1	WILLIAMS PARTNERS L P SENIOR BD.....			.....	..	.....	....2FE	608,350	...123.989	619,945	500,000	580,911	.....	.....(3,996)	.....	.....	.....	.....6.300	5.178	AO.....	6,645	63,000	05/03/2013.	04/15/2040.
96950F	AF	1	WILLIAMS PARTNERS L P SENIOR BD.....			.....	..	.....	....2FE	583,385	...123.989	619,945	500,000	562,512	.....	.....(3,087)	.....	.....	.....	.....6.300	5.400	AO.....	6,645	.....	06/03/2013.	04/15/2040.
97064E	AA	6	WILLIS ENGINE SECURITIZATION TR.....			.....	..	.....	....1FE	475,806	...104.539	491,110	469,786	473,124	.....	.....(2,222)	.....	.....	.....	.....4.750	4.690	MON.....	1,834	22,202	08/23/2018.	09/15/2043.
976656	BZ	0	WISCONSIN ELECTRIC POWER CO.....			.....	..	.....	....1FE	350,847	...131.768	395,304	300,000	348,009	.....	.....(2,838)	.....	.....	.....	.....5.700	4.874	JD.....	1,405	17,100	12/27/2018.	12/01/2036.
983919	AH	4	XILINX INC.....			.....	..	.....	....1FE	495,845	...101.274	506,370	500,000	499,447	.....	.....474	.....	.....	.....	.....3.000	3.025	MS.....	4,397	15,000	03/13/2014.	03/15/2021.
98417E	AK	6	XSTRATA FINANCE CANADA LTD FGN SR NT SER.....			.....	..	.....	....2FE	804,750	...104.608	784,560	750,000	758,456	.....	.....(4,612)	.....	.....	.....	.....4.950	4.613	MN.....	4,679	37,125	08/02/2012.	11/15/2021.
98417E	AR	1	GLENCORE FINANCE CANADA LTD.....			.....	..	.....	....2FE	553,285	...106.222	531,110	500,000	548,979	.....	.....(2,153)	.....	.....	.....	.....5.500	4.970	AO.....	5,048	27,750	08/23/2017.	10/25/2042.
98934K	AB	6	ZENECA WILMINGTON INC.....			.....	..	.....	....2FE	543,910	...117.396	586,980	500,000	509,249	.....	.....(2,413)	.....	.....	.....	.....7.000	6.435	MN.....	4,411	35,000	03/02/2009.	11/15/2023.
98956P	AG	7	ZIMMER HOLDINGS INC.....			.....	..	.....2	2FE	775,560	...101.695	762,713	750,000	769,202	.....	.....(1,273)	.....	.....	.....	.....4.250	4.110	FA.....	12,051	31,875	03/24/2015.	08/15/2035.
989822	AA	9	ZURICH REINSURANCE SR NOTES.....			.....	..	.....	....2FE	191,940	...114.792	229,584	200,000	198,831	.....	.....312	.....	.....	.....	.....7.125	7.424	AO.....	3,006	21,375	09/06/2001.	10/15/2023.
989822	AA	9	ZURICH REINSURANCE SR NOTES.....			.....	..	.....	....2FE	102,208	...114.792	114,792	100,000	100,373	.....	.....(99)	.....	.....	.....	.....7.125	6.971	AO.....	1,503	.....	12/18/2003.	10/15/2023.
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....									332,938,146	XXX	353,912,181	315,074,470	326,189,585	0	(1,071,462)	0	0	XXX	XXX	XXX	4,176,358	15,168,828	XXX	XXX	
3899999.	Total - Industrial & Miscellaneous (Unaffiliated).....									332,938,146	XXX	353,912,181	315,074,470	326,189,585	0	(1,071,462)	0	0	XXX	XXX	XXX	4,176,358	15,168,828	XXX	XXX	
Totals																										
7699999.	Total - Issuer Obligations.....									366,167,093	XXX	389,043,836	347,588,455	358,910,780	0	(1,155,780)	0	0	XXX	XXX	XXX	4,777,335	17,139,968	XXX	XXX	
7799999.	Total - Residential Mortgage-Backed Securities.....									16,312,830	XXX	15,946,069	16,288,295	16,284,742	0	(680)	0	0	XXX	XXX	XXX	57,292	408,655	XXX	XXX	
8399999.	Grand Total - Bonds.....									382,479,922	XXX	404,989,905	363,876,750	375,195,522	0	(1,156,461)	0	0	XXX	XXX	XXX	4,834,626	17,548,624	XXX	XXX	

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2			Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
				3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description			Code	F or ei gn	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation and Administrative Symbol	Date Acquired
Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																						
52520E	20	0	LEHMAN BROS HLDG CAP TR V SECS.....			.....	.....	.....	.....	.....0.142	2,272	.....	.....	.....	.....	.....	.....	.....	.....0	.....	6.....	04/02/2004.
52520X	20	8	LEHMAN BROS HLDGS CAP TR VI 6.24%.....			.....	.....	.....	.....	.....0.134	1,072	.....	.....	.....	.....	.....	.....	.....	.....0	.....	6.....	01/05/2005.
8499999. Total - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred.....									0	XXX	3,344	0	0	0	0	0	0	0	0	0	XXX	XXX
8999999. Total - Preferred Stocks.....									0	XXX	3,344	0	0	0	0	0	0	0	0	0	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1				Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
				3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description			Code	F or ei gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation

Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded

000000	00	3	FEDERAL HOME LOAN BANK OF CINCINNATI.....	.....	...	.....3,106.000	310.600	100.000	310.600	310.600	.....	.....56.614	.....	.....	.....	.....0	.....	10/29/2008.	.....
000000	00	3	FEDERAL HOME LOAN BANK OF CINCINNATI.....	.....	...	.....910.000	91,000	100.000	91,000	91,000	.....	.....24,352	.....	.....	.....	.....0	.....	04/27/2009.	.....
000000	00	3	FEDERAL HOME LOAN BANK OF CINCINNATI.....	.....	...	.....200.000	20,000	100.000	20,000	20,000	.....	.....	.....	.....	.....	.....0	.....	05/08/2009.	.....
000000	00	3	FEDERAL HOME LOAN BANK OF CINCINNATI.....	.....	...	.....400.000	40,000	100.000	40,000	40,000	.....	.....	.....	.....	.....	.....0	.....	05/28/2009.	.....
000000	00	3	FEDERAL HOME LOAN BANK OF CINCINNATI.....	.....	...	.....400.000	40,000	100.000	40,000	40,000	.....	.....	.....	.....	.....	.....0	.....	07/10/2009.	.....
000000	00	3	FEDERAL HOME LOAN BANK OF CINCINNATI.....	.....	...	.....400.000	40,000	100.000	40,000	40,000	.....	.....	.....	.....	.....	.....0	.....	11/06/2009.	.....
000000	00	3	FEDERAL HOME LOAN BANK OF CINCINNATI.....	.....	...	.....507.000	50,700	100.000	50,700	50,700	.....	.....	.....	.....	.....	.....0	.....	03/26/2010.	.....
000000	00	3	FEDERAL HOME LOAN BANK OF CINCINNATI.....	.....	...	.....399.000	39,900	100.000	39,900	39,900	.....	.....	.....	.....	.....	.....0	.....	10/14/2010.	.....
000000	00	3	FEDERAL HOME LOAN BANK OF CINCINNATI.....	.....	...	.....1,000.000	100,000	100.000	100,000	100,000	.....	.....	.....	.....	.....	.....0	.....	01/21/2011.	.....
000000	00	3	FEDERAL HOME LOAN BANK OF CINCINNATI.....	.....	...	.....200.000	20,000	100.000	20,000	20,000	.....	.....	.....	.....	.....	.....0	.....	02/11/2011.	.....
000000	00	3	FEDERAL HOME LOAN BANK OF CINCINNATI.....	.....	...	.....400.000	40,000	100.000	40,000	40,000	.....	.....	.....	.....	.....	.....0	.....	03/18/2011.	.....
000000	00	3	FEDERAL HOME LOAN BANK OF CINCINNATI.....	.....	...	.....1,363.000	136,300	100.000	136,300	136,300	.....	.....	.....	.....	.....	.....0	.....	04/28/2011.	.....
000000	00	3	FEDERAL HOME LOAN BANK OF CINCINNATI.....	.....	...	.....193.000	19,300	100.000	19,300	19,300	.....	.....	.....	.....	.....	.....0	.....	04/12/2012.	.....
000000	00	3	FEDERAL HOME LOAN BANK OF CINCINNATI.....	.....	...	.....799.000	79,900	100.000	79,900	79,900	.....	.....	.....	.....	.....	.....0	.....	04/24/2012.	.....
000000	00	3	FEDERAL HOME LOAN BANK OF CINCINNATI.....	.....	...	.....737.000	73,700	100.000	73,700	73,700	.....	.....	.....	.....	.....	.....0	.....	01/24/2013.	.....
000000	00	3	FEDERAL HOME LOAN BANK OF CINCINNATI.....	.....	...	.....376.000	37,600	100.000	37,600	37,600	.....	.....	.....	.....	.....	.....0	.....	04/04/2013.	.....
000000	00	3	FEDERAL HOME LOAN BANK OF CINCINNATI.....	.....	...	.....306.000	30,600	100.000	30,600	30,600	.....	.....	.....	.....	.....	.....0	.....	04/08/2013.	.....
000000	00	3	FEDERAL HOME LOAN BANK OF CINCINNATI.....	.....	...	.....1,999.000	199,900	100.000	199,900	199,900	.....	.....	.....	.....	.....	.....0	.....	04/08/2013.	.....
000000	00	3	FEDERAL HOME LOAN BANK OF CINCINNATI.....	.....	...	.....465.000	46,500	100.000	46,500	46,500	.....	.....	.....	.....	.....	.....0	.....	04/10/2014.	.....
000000	00	3	FEDERAL HOME LOAN BANK OF CINCINNATI.....	.....	...	.....206.000	20,600	100.000	20,600	20,600	.....	.....	.....	.....	.....	.....0	.....	03/19/2015.	.....
000000	00	3	FEDERAL HOME LOAN BANK OF CINCINNATI.....	.....	...	.....1,386.000	138,600	100.000	138,600	138,600	.....	.....	.....	.....	.....	.....0	.....	04/04/2016.	.....
000000	00	3	FEDERAL HOME LOAN BANK OF CINCINNATI.....	.....	...	.....187.000	18,700	100.000	18,700	18,700	.....	.....	.....	.....	.....	.....0	.....	04/06/2017.	.....
000000	00	3	FEDERAL HOME LOAN BANK OF CINCINNATI.....	.....	...	.....163.000	16,300	100.000	16,300	16,300	.....	.....	.....	.....	.....	.....0	.....	03/20/2018.	.....
000000	00	3	FEDERAL HOME LOAN BANK OF CINCINNATI.....	.....	...	.....235.000	23,500	100.000	23,500	23,500	.....	.....	.....	.....	.....	.....0	.....	04/08/2019.	.....
446150	10	4	HUNTINGTON BANCSHARES INC.....	.....	...	.....3,000.000	45,240	15.080	45,240	51,630	450	1,290	.....	.....9,480	.....	.....9,480	.....	10/26/2007.	.....
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....			.....	...	.....1,678,940	1,678,940	XXX	1,678,940	1,685,330	450	82,255	0	9,480	.....	.....9,480	0	XXX	XXX

Common Stocks - Parent, Subsidiaries and Affiliates Other

47235*	10	8	JEDNOTA INC.....	.....	...	.....86.000	3,694,098	...42,954.628	3,694,098	122,511	.....	.....125,000	.....	.....2,534,113	.....	.....2,534,113	.....	09/29/1986.	.....
9399999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates Other.....			.....	...	.....3,694,098	3,694,098	XXX	3,694,098	122,511	0	125,000	0	2,534,113	0	2,534,113	0	XXX	XXX
9799999.	Total - Common Stock.....			.....	...	.....5,373,038	5,373,038	XXX	5,373,038	1,807,841	450	207,255	0	2,543,593	0	2,543,593	0	XXX	XXX
9899999.	Total Common and Preferred Stock.....			.....	...	.....5,373,038	5,376,382	XXX	5,376,382	1,807,841	450	207,255	0	2,543,593	0	2,543,593	0	XXX	XXX

SCHEDULE D - PART 3

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

1			2			3	4	5	6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends		
Bonds - U.S. Government												
3137BH	KR	7	FREDDIE MAC 4461 JA MTGE.....		08/22/2019.....	KEYBANK NA.....		2,000,058	1,970,652	4,981		
38376G	5R	7	GOVERNMENT NATL MTG ASSN.....		10/24/2019.....	STIFEL NICOLAUS.....		518,592	519,159	944		
38380T	B7	0	GOVERNMENT NATIONAL MORT GNR 2017-107 T.....		09/27/2019.....	KEYBANK NA.....		2,027,188	2,000,000	4,833		
0599999. Total - Bonds - U.S. Government.....								4,545,837	4,489,811	10,758		
Bonds - Industrial and Miscellaneous												
00085C	AE	1	ABPCI DIRECT LENDING FUND CLO LTD.....		03/07/2019.....	RAYMOND JAMES INSTITIONAL.....		500,000	500,000			
012725	AD	9	ALBEMARLE CORP.....		06/26/2019.....	KEYBANK NA.....		641,862	600,000	2,453		
012725	AD	9	ALBEMARLE CORP.....		10/23/2019.....	STIFEL NICOLAUS.....		579,730	500,000	10,900		
026874	DE	4	AMERICAN INTL GROUP INC.....		01/01/2019.....	KEYBANK NA.....		478,165	500,000	11,619		
031162	BK	5	AMGEN INC.....		04/09/2019.....	SUN TRUST ROBINSON HUMPHREY.....		542,250	500,000	10,300		
03331X	AB	7	ANCHORAGE CREDIT FUNDING LTD.....		06/06/2019.....	RAYMOND JAMES INSTITIONAL.....		500,000	500,000			
04621X	AD	0	ASSURANT INC.....		04/17/2019.....	FTN FIN SECURITIES CORP.....		860,625	750,000	8,719		
05352G	AA	5	AVANA BONHON LLC.....		09/13/2019.....	KEYBANK NA.....		500,000	500,000			
057224	AZ	0	BAKER HUGHES INC.....		09/27/2019.....	FTN FIN SECURITIES CORP.....		574,100	500,000	1,139		
057224	AZ	0	BAKER HUGHES INC.....		10/23/2019.....	FTN FIN SECURITIES CORP.....		572,955	500,000	2,847		
09062X	AD	5	BIOGEN INC.....		06/18/2019.....	MORGAN STANLEY.....		556,265	500,000	6,861		
110122	BG	2	BRISTOL-MYERS SQUIBB CO.....		11/22/2019.....	EXCHANGE.....		503,000	500,000			
110122	BR	8	BRISTOL-MYERS SQUIBB CO.....		11/22/2019.....	EXCHANGE.....		556,477	500,000			
110122	BR	8	BRISTOL-MYERS SQUIBB CO.....		11/22/2019.....	EXCHANGE.....		541,029	500,000			
12325J	AF	8	BUSINESS DEVELOPMENT CORP.....		12/03/2019.....	SAMUEL A. RAMIREZ & CO. INC.....		1,000,000	1,000,000			
12326Q	AA	2	BUSINESS JET SECURITIES LLC.....		06/12/2019.....	RAYMOND JAMES INSTITIONAL.....		1,005,000	1,000,000			
140501	AA	5	CAPITAL SOUTHWEST CORP.....		09/24/2019.....	RAYMOND JAMES INSTITIONAL.....		500,000	500,000			
14149Y	BB	3	CARDINAL HEALTH INC.....		06/12/2019.....	JP MORGAN CHASE.....		453,085	500,000	1,813		
14149Y	BD	9	CARDINAL HEALTH INC.....		07/26/2019.....	FTN FIN SECURITIES CORP.....		492,705	500,000	9,188		
17288X	AB	0	CITADEL L P.....		09/16/2019.....	INSTITUTIONAL SALES DALLAS.....		500,855	500,000	135		
17288X	AB	0	CITADEL L P.....		12/17/2019.....	FTN FIN SECURITIES CORP.....		1,052,370	1,000,000	12,594		
23355L	AD	8	DXC TECHNOLOGY CO.....		01/25/2019.....	FTN FIN SECURITIES CORP.....		717,075	750,000	10,292		
257559	AJ	3	DOMTAR CORP.....		11/01/2019.....	RAYMOND JAMES INSTITIONAL.....		539,585	500,000	5,208		
257559	AJ	3	DOMTAR CORP.....		11/22/2019.....	RAYMOND JAMES INSTITIONAL.....		548,300	500,000	7,378		
257559	AJ	3	DOMTAR CORP.....		12/03/2019.....	FTN FIN SECURITIES CORP.....		551,730	500,000	8,160		
292480	AJ	9	ENABLE MIDSTREAM PARTNERS L P.....		08/27/2019.....	KEYBANK NA.....		1,000,000	1,000,000	14,444		
292480	AJ	9	ENABLE MIDSTREAM PARTNERS L P.....		09/04/2019.....	BPU INVESTMENT GRP INC.....		777,173	781,000	12,040		
299808	AF	2	EVEREST REINSURANCE HLDGS INC.....		10/25/2019.....	JEFFERIES AND CO.....		573,429	509,000	10,187		
30259A	AA	0	FDF III LTD.....		08/26/2019.....	RAYMOND JAMES INSTITIONAL.....		1,016,250	1,000,000	3,575		
302635	AE	7	FS KKR CAPITAL CORP.....		12/06/2019.....	MORGAN STANLEY.....		500,965	500,000	1,146		
345397	VR	1	FORD MOTOR CREDIT CO LLC.....		01/15/2019.....	FTN FIN SECURITIES CORP.....		510,260	500,000	13,257		
35137L	AD	7	FOX CORP.....		05/09/2019.....	RAYMOND JAMES INSTITIONAL.....		558,825	500,000	8,214		
37959G	AA	5	GLOBAL ATLANTIC FINANCE CO.....		10/24/2019.....	RAYMOND JAMES INSTITIONAL.....		500,785	500,000	1,283		
37959G	AA	5	GLOBAL ATLANTIC FINANCE CO.....		12/17/2019.....	JEFFERIES AND CO.....		500,000	500,000	4,400		
40624Q	AB	0	HALLMARK FINANCIAL SERVICES INC.....		08/14/2019.....	RAYMOND JAMES INSTITIONAL.....		200,000	200,000			
40624Q	AB	0	HALLMARK FINANCIAL SERVICES INC.....		08/14/2019.....	RAYMOND JAMES INSTITIONAL.....		305,493	300,000			
41652P	AB	5	HARTFORD HEALTHCARE CORP.....		01/28/2019.....	RBC DOMINION.....		553,035	500,000	9,497		
431116	AC	6	HIGHMARK INC SENIOR NT SER 144A.....		05/17/2019.....	SOUTHWEST SECURITIES.....		581,865	500,000	510		
436106	AA	6	HOLLYFRONTIER CORP.....		04/16/2019.....	JP MORGAN CHASE.....		800,363	750,000	1,836		
459200	KB	6	INTERNATIONAL BUSINESS MACHS CORP.....		05/13/2019.....	NOMURA.....		496,370	500,000			
472319	AM	4	JEFFERIES GROUP INC.....		11/01/2019.....	JEFFERIES AND CO.....		586,225	500,000	9,479		

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
472319	AM	4	JEFFERIES GROUP INC.....	11/26/2019.....	JEFFERIES AND CO.....		595,185	500,000	11,646
472319	AM	4	JEFFERIES GROUP INC.....	12/13/2019.....	JEFFERIES AND CO.....		597,230	500,000	13,271
478375	AJ	7	JOHNSON CONTROLS INTERNATIONAL PLC.....	04/11/2019.....	FTN FIN SECURITIES CORP.....		531,735	500,000	3,167
478375	AK	4	JOHNSON CONTROLS INTL PLC.....	04/17/2019.....	FTN FIN SECURITIES CORP.....		253,130	250,000	4,958
48203R	AD	6	JUNIPER NETWORKS INC SENIOR BD.....	06/11/2019.....	SOUTHWEST SECURITIES.....		320,535	300,000	4,363
50247V	AB	5	LYB INTERNATIONAL FINANCE B V.....	10/10/2019.....	STIFEL NICOLAUS.....		588,061	523,000	6,864
50247V	AC	3	LYB INTERNATIONAL FINANCE B V.....	10/24/2019.....	STIFEL NICOLAUS.....		549,900	500,000	2,911
548661	CL	9	LOWES COS INC.....	05/13/2019.....	KEYBANK NA.....		576,960	500,000	2,417
55336V	AM	2	MPLX L P.....	05/10/2019.....	RAYMOND JAMES INSTITIONAL.....		574,638	600,000	2,175
55336V	AM	2	MPLX L P.....	08/14/2019.....	FTN FIN SECURITIES CORP.....		414,084	400,000	6,050
559080	AF	3	MAGELLAN MIDSTREAM PARTNERS L P.....	10/16/2019.....	MORGAN STANLEY.....		602,592	600,000	9,590
61980A	AD	5	MOTIVA ENTERPRISES LLC.....	04/22/2019.....	JP MORGAN CHASE.....		602,718	510,000	9,413
61980A	AD	5	MOTIVA ENTERPRISES LLC.....	04/25/2019.....	FTN FIN SECURITIES CORP.....		590,735	500,000	9,514
62947A	AC	7	NPRL 2019-2A A3 MTGE.....	11/20/2019.....	RAYMOND JAMES INSTITIONAL.....		504,375	500,000	158
667469	AA	8	NORTHWEST FLORIDA TIMBER FIN LLC.....	03/28/2019.....	KEYBANK NA.....		295,800	300,000	792
674599	DK	8	OCCIDENTAL PETROLEUM CORP.....	10/08/2019.....	NATIONAL ALLIANCE SECURITIES C.....		505,400	500,000	5,313
69121K	AB	0	OWL ROCK CAPITAL CORP.....	12/06/2019.....	JEFFERIES AND CO.....		498,090	500,000	3,444
70806T	AG	0	PENNANPARK CLO I LTD.....	09/19/2019.....	RAYMOND JAMES INSTITIONAL.....		500,000	500,000	
716442	AH	1	SUNCOR ENERGY INC PETRO CANADA.....	04/22/2019.....	FTN FIN SECURITIES CORP.....		565,865	500,000	7,208
74443D	CK	5	PUBLIC FIN AUTH WIS EDL FAC.....	05/08/2019.....	RAYMOND JAMES INSTITIONAL.....		557,060	500,000	14,906
75574U	40	8	READY CAPITAL CORP.....	07/18/2019.....	KEYBANK NA.....		400,000	400,000	
75574U	40	8	READY CAPITAL CORP.....	12/02/2019.....	SOUTHWEST SECURITIES.....		507,520	500,000	
755763	AA	7	READYCAP HOLDINGS LLC.....	07/18/2019.....	KEYBANK NA.....		537,760	500,000	16,354
835495	AJ	1	SONOCO PRODUCTS CO SENIOR BD.....	01/17/2019.....	JEFFERIES AND CO.....		540,500	500,000	6,469
835495	AJ	1	SONOCO PRODUCTS CO SENIOR BD.....	01/18/2019.....	RAYMOND JAMES INSTITIONAL.....		540,490	500,000	6,549
858155	AE	4	STEELCASE INC.....	01/17/2019.....	WILLIAM BLAIR.....		997,420	1,000,000	569
89657B	AC	8	TRINITY RAIL LEASING 2019-2A A2 LLC.....	12/02/2019.....	RAYMOND JAMES INSTITIONAL.....		498,750	500,000	646
89690E	AC	1	TRIP RAIL MASTER FUNDING LLC.....	08/16/2019.....	RAYMOND JAMES INSTITIONAL.....		463,913	439,338	368
89690E	AC	1	TRIP RAIL MASTER FUNDING LLC.....	12/02/2019.....	BPU INVESTMENT GRP INC.....		521,401	500,000	1,587
90278W	30	3	UIRC-GSA INTERNATIONAL LLC.....	10/28/2019.....	RAYMOND JAMES INSTITIONAL.....		500,000	500,000	
90931C	AA	6	UNITED AIR LINES INC.....	02/11/2019.....	INSTITUTIONAL SALES DALLAS.....		501,250	500,000	
931422	AK	5	WALGREEN CO.....	05/17/2019.....	RAYMOND JAMES INSTITIONAL.....		678,825	750,000	6,050
959802	AM	1	WESTERN UNION CO.....	04/11/2019.....	FTN FIN SECURITIES CORP.....		781,568	750,000	14,208
960413	AS	1	WESTLAKE CHEMICAL CORP.....	02/07/2019.....	FTN FIN SECURITIES CORP.....		950,020	1,000,000	24,444
3899999. Total - Bonds - Industrial and Miscellaneous.....							43,371,710	41,462,338	394,878
8399997. Total - Bonds - Part 3.....							47,917,547	45,952,149	405,637
8399998. Total - Bonds - Summary Item from Part 5.....							542,500	500,000	8,708
8399999. Total - Bonds.....							48,460,047	46,452,149	414,345
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded									
000000	00	3	FEDERAL HOME LOAN BANK OF CINCINNATI.....	04/08/2019.....	FHLB CINCINNATI.....	235.000	23,500	XXX	
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....							23,500	XXX	0
9799997. Total - Common Stocks - Part 3.....							23,500	XXX	0
9799999. Total - Common Stocks.....							23,500	XXX	0
9899999. Total - Preferred and Common Stocks.....							23,500	XXX	0
9999999. Total - Bonds, Preferred and Common Stocks.....							48,483,547	XXX	414,345

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	
							Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11		12		13		14		15		Book/Adjusted Carrying Value at Disposal Date	Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date								
CUSIP Identification			Description											Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.																			
Bonds - U.S. Government																																					
312906	2P	4	FHLMC REMIC SERIES 1136-H.....	..	12/16/2019.	PRINCIPAL.....		58	58	56	39					0				0		39		18	18	1	09/15/2021.										
3130AF	JM	0	FEDERAL HOME LN BANKS.....	..	12/18/2019.	CALLED.....		1,000,000	1,000,000	1,000,000	1,000,000					0				0		1,000,000			0	48,500	12/18/2043.										
3136A9	HB	7	FNMA CMO 2012-111 HS INV FLT.....	..	11/25/2019.	PRINCIPAL.....		1,147	1,147	1,101	1,129					0				0		1,129		17	17	15	10/25/2042.										
3137AQ	Z7	6	FHLMC CMO 4064 TS INV FLT.....	..	06/17/2019.	PRINCIPAL.....		0	0	0	0					0				0		0			0	0	06/15/2042.										
3137AR	CX	2	FHLMC CMO 4061 SL INV FLT.....	..	06/17/2019.	PRINCIPAL.....		0	0	0	0					0				0		0			0	0	06/15/2042.										
3137AY	RP	8	FHLMC CMO PAC 4165 KA74.....	..	12/16/2019.	PRINCIPAL.....		7	7	7	7					0				0		7			0	0	02/15/2043.										
3137B4	GG	5	FHLMC CMO 4238 YS INV FLT.....	..	06/17/2019.	PRINCIPAL.....		0	0	0	0					0				0		0			0	0	12/15/2040.										
3137BH	KR	7	FREDDIE MAC 4461 JA MTGE.....	..	12/16/2019.	PRINCIPAL.....		414,335	414,335	420,517	420,517					0				0		420,517		(6,183)	(6,183)	2,308	08/31/2021.										
3137BQ	LJ	4	FREDDIE MAC.....	..	06/17/2019.	PRINCIPAL.....		0	0	0	0					0				0		0			0	0	05/15/2033.										
31395W	JS	7	FHLMC CMO 3005 SW INV FLT.....	..	12/16/2019.	PRINCIPAL.....		248	248	270	260					0				0		260		(13)	(13)	15	07/15/2035.										
31397N	UG	8	FNMA CMO 2009-19 TD.....	..	12/26/2019.	PRINCIPAL.....		19,966	19,966	20,210	20,088					0				0		20,088		(122)	(122)	545	08/25/2036.										
36202E	V9	7	GNMA CMO 2 MJM 4240.....	..	12/20/2019.	PRINCIPAL.....		7,516	7,516	8,078	7,789					0				0		7,789		(272)	(272)	410	09/20/2038.										
38373M	B8	2	GNMA CMO PAC 2007-16 PS INV FLT.....	..	12/20/2019.	PRINCIPAL.....		10,434	10,434	15,504	10,398					0				0		10,398		36	36	787	04/20/2037.										
38374U	BP	5	GNMA CMO 2009-32 AB.....	..	12/16/2019.	PRINCIPAL.....		17,783	17,783	18,749	17,783					0				0		17,783			0	370	05/16/2039.										
38374U	CJ	8	GNMA CMO PAC 2009-32 AP.....	..	12/16/2019.	PRINCIPAL.....		17,267	17,267	18,239	17,267					0				0		17,267			0	360	05/16/2039.										
38375Y	NF	5	GNMA CMO PAC 2008-79 CS.....	..	12/20/2019.	PRINCIPAL.....		17,866	17,866	18,103	17,998					0				0		17,998		(132)	(132)	384	06/20/2035.										
38376G	5R	7	GOVERNMENT NATL MTG ASSN.....	..	12/16/2019.	PRINCIPAL.....		17,530	17,530	17,511	17,511					0				0		17,511		19	19	1,028	10/16/2040.										
38378D	X2	6	GNMA CMO 2012-32 GS INV FLT.....	..	12/16/2019.	PRINCIPAL.....		2,682	2,682	2,677	2,682					0				0		2,682			0	86	04/16/2041.										
38378F	SB	7	GNMA CMO 2013-5 MA.....	..	12/20/2019.	PRINCIPAL.....		35,307	35,307	33,848	35,173					0				0		35,173		133	133	649	07/20/2042.										
38378G	SG	4	GNMA CMO PAC-2 2012-143 DE.....	..	12/20/2019.	PRINCIPAL.....		6	6	6	6					0				0		6			0	0	12/20/2042.										
0599999.	Total - Bonds - U.S. Government.....							1,562,150	1,562,150	1,574,878	1,568,648	0	0	0	0	0	1,568,648	0	(6,498)	(6,498)	55,459	XXX															
Bonds - All Other Government																																					
38373V	NM	8	GNMA 2002-63 CL NU.....	..	12/20/2019.	PRINCIPAL.....		9,485	9,485	9,781	9,595					0				0		9,595		(110)	(110)	319	09/20/2032.										
38374T	RK	2	GNMA CMO TAC 2009-22 JL.....	..	12/20/2019.	PRINCIPAL.....		17,015	17,015	17,256	17,153					0				0		17,153		(138)	(138)	359	04/20/2039.										
1099999.	Total - Bonds - All Other Government.....							26,500	26,500	27,037	26,748	0	0	0	0	0	26,748	0	(248)	(248)	679	XXX															
Bonds - U.S. Special Revenue and Special Assessment																																					
098203	RQ	7	BONITA CALIF UNI SCH DIST GO.....	..	08/01/2019.	CALLED.....		500,000	500,000	508,915	500,883		(883)		(883)		500,000		(0)	(0)		34,000	08/01/2029.														
158249	HW	5	CHAMPAIGN CNTY ILL CMNTY UNIT GO.....	..	10/15/2019.	CALLED.....		500,000	500,000	500,000	500,000					0		500,000			0	26,821	06/01/2032.														
341507	ZN	4	FLORIDA ST BRD ED LOTTERY REV.....	..	07/01/2019.	CALLED.....		250,000	250,000	250,000	250,000					0		250,000			0	15,103	07/01/2025.														
34157P	AV	6	FLORIDA ST INTL UNIV PKG FAC REV.....	..	07/05/2019.	CALLED.....		570,412	570,000	583,731	571,224		(1,224)		(1,224)		570,000		412	412		37,050	07/01/2029.														
373109	BM	8	GEORGETOWN UNIV D C REV.....	..	04/01/2019.	FHLB CINCINNATI.....		120,000	125,000	133,188	125,000					0		125,000		(5,000)	(5,000)	4,332	04/01/2019.														
438670	VK	4	HONOLULU HAWAII CITY & CNTY GO SER E.....	..	09/03/2019.	PRINCIPAL.....		300,000	300,000	306,393	300,775		(775)		(775)		300,000			0	18,900	09/01/2033.															
442331	QM	9	HOUSTON TEX GO 01/08/09 6.29% DUE 03/01/..	..	03/01/2019.	PARTIAL CALLED SECURITY.....		20,000	20,000	24,668	23,100					0		23,100		(3,100)	(3,100)		03/01/2032.														
469487	BW	1	JACKSONVILLE FL BAB.....	..	10/01/2019.	CALLED.....		250,000	250,000	250,000	250,000					0		250,000			0	15,648	10/01/2030.														
483854	FJ	9	KANE COOK & DU PAGE CNTYS ILL GO SER C.....	..	12/16/2019.	CALLED.....		250,000	250,000	250,000	250,000					0		250,000			0	15,000	12/15/2034.														
516823	N2	3	LAREDO TEX GOV TAX & REV 2009 B.....	..	02/15/2019.	CALLED.....		500,000	500,000	500,000	500,000					0		500,000			0	15,915	02/15/2029.														
60534Q	UE	9	MISSISSIPPI DEV BANK SPL OBLG GO.....	..	10/01/2019.	PRINCIPAL.....		20,000	20,000	19,258	19,695					0		19,695		305	305	32,760	10/01/2036.														
606092	ES	9	MISSOURI JT MUN ELEC UTIL COMMN REV 2009	..	01/02/2019.	CALLED.....																															
606092	ES	9	MISSOURI JT MUN ELEC UTIL COMMN REV 2009	..	01/02/2019.	CALLED.....		500,000	500,000	503,125	500,000					0		500,000			0	33,950	01/01/2029.														
								500,000	500,000	509,765	500,000					0		500,000			0					01/01/2029.											

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					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
607114	U5	2		02/15/2019.	CALLED.....		500,000	500,000	502,915	500,134	.....	.....	.....	.....0	.....	.....500,134	.....	.....(134)	(134)	15,213	02/15/2030.
665250	BX	3		01/02/2019.	PARTIAL CALLED SECURITY.....		5,000	5,000	5,000	5,000	.....	.....	.....	.....0	.....	.....5,000	.....	.....	.....0	.....	01/01/2030.
665250	BX	3		02/13/2019.	PARTIAL CALLED SECURITY.....		10,000	10,000	10,000	10,000	.....	.....	.....	.....0	.....	.....10,000	.....	.....	.....0	.....	01/01/2030.
702282	LQ	5		08/01/2019.	CALLED.....		500,000	500,000	500,000	500,000	.....	.....	.....	.....0	.....	.....500,000	.....	.....	.....0	34,965	08/01/2029.
702541	GQ	0		11/25/2019.	CALLED.....		500,000	500,000	500,000	500,000	.....	.....	.....	.....0	.....	.....500,000	.....	.....	.....0	35,420	10/01/2019.
91412F	7X	9		05/15/2019.	PRINCIPAL.....		500,000	500,000	504,000	500,252	.....	.....(252)	.....	.....(252)	.....	.....500,000	.....	.....	.....0	15,675	05/15/2031.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....						6,295,412	6,300,000	6,360,958	6,306,062	0	(3,133)	0	(3,133)	0	6,302,929	0	(7,517)	(7,517)	350,750	XXX
Bonds - Industrial and Miscellaneous																					
006346	AS	9		12/16/2019.	PRINCIPAL.....		7,604	7,604	7,680	7,675	.....	.....	.....	.....0	.....	.....7,675	.....	.....(71)	(71)	207	11/15/2048.
009089	AA	1		05/15/2019.	PARTIAL CALLED SECURITY.....		15,262	15,262	15,316	15,307	.....	.....	.....	.....0	.....	.....15,307	.....	.....(45)	(45)	.....	11/26/2023.
009089	AA	1		11/15/2019.	PRINCIPAL PAYMENT.....		15,262	15,262	15,316	15,302	.....	.....	.....	.....0	.....	.....15,302	.....	.....(40)	(40)	.....	11/26/2023.
009090	AA	9		03/15/2019.	PARTIAL CALLED SECURITY.....		12,062	12,062	11,639	11,648	.....	.....	.....	.....0	.....	.....11,648	.....	.....414	414	.....	03/15/2027.
009090	AA	9		09/16/2019.	PRINCIPAL PAYMENT.....		12,062	12,062	11,639	11,674	.....	.....	.....	.....0	.....	.....11,674	.....	.....388	388	.....	03/15/2027.
01877Z	AD	2		01/02/2019.	PARTIAL CALLED SECURITY.....		20,608	20,608	23,054	21,419	.....	.....	.....	.....0	.....	.....21,419	.....	.....(811)	(811)	.....	12/31/2023.
01877Z	AD	2		07/02/2019.	PARTIAL CALLED SECURITY.....		22,366	22,366	25,020	23,156	.....	.....	.....	.....0	.....	.....23,156	.....	.....(790)	(790)	.....	12/31/2023.
02153L	AA	2		10/18/2019.	CALLED.....		519,264	500,000	537,550	504,750	.....	.....(2,137)	.....	.....(2,137)	.....	.....502,612	.....	.....16,652	16,652	32,813	09/30/2020.
02376A	AA	7		04/15/2019.	PARTIAL CALLED SECURITY.....		6,765	6,765	6,808	6,803	.....	.....	.....	.....0	.....	.....6,803	.....	.....(38)	(38)	.....	10/15/2029.
02376A	AA	7		10/15/2019.	PARTIAL CALLED SECURITY.....		6,765	6,765	6,808	6,801	.....	.....	.....	.....0	.....	.....6,801	.....	.....(36)	(36)	.....	10/15/2029.
023771	S2	5		04/15/2019.	PARTIAL CALLED SECURITY.....		12,245	12,245	11,658	11,714	.....	.....	.....	.....0	.....	.....11,714	.....	.....531	531	.....	10/15/2028.
023771	S2	5		10/15/2019.	PARTIAL CALLED SECURITY.....		12,625	12,625	12,020	12,106	.....	.....	.....	.....0	.....	.....12,106	.....	.....519	519	.....	10/15/2028.
02377C	AA	2		04/15/2019.	PARTIAL CALLED SECURITY.....		6,765	6,765	6,818	6,812	.....	.....	.....	.....0	.....	.....6,812	.....	.....(47)	(47)	.....	10/15/2029.
02377C	AA	2		10/15/2019.	PARTIAL CALLED SECURITY.....		6,765	6,765	6,818	6,810	.....	.....	.....	.....0	.....	.....6,810	.....	.....(45)	(45)	.....	10/15/2029.
035240	AD	2		04/25/2019.	CALLED.....		514,157	500,000	521,965	513,454	.....	.....(1,121)	.....	.....(1,121)	.....	.....512,332	.....	.....1,824	1,824	14,583	01/15/2022.
03871L	AU	7		12/19/2019.	CALLED.....		1,000,000	1,000,000	1,136,620	1,027,075	.....	.....(27,075)	.....	.....(27,075)	.....	.....1,000,000	.....	.....(0)	(0)	68,040	12/01/2039.
04248N	AA	1		06/17/2019.	PRINCIPAL PAYMENT.....		2,268	2,268	2,535	2,501	.....	.....	.....	.....0	.....	.....2,501	.....	.....(233)	(233)	.....	06/15/2050.
04248N	AA	1		12/16/2019.	PRINCIPAL PAYMENT.....		2,333	2,333	2,608	2,569	.....	.....	.....	.....0	.....	.....2,569	.....	.....(236)	(236)	.....	06/15/2050.
048677	AB	4		06/03/2019.	PRINCIPAL PAYMENT.....		3,348	3,348	3,567	3,531	.....	.....	.....	.....0	.....	.....3,531	.....	.....(183)	(183)	.....	12/01/2050.
048677	AB	4		12/02/2019.	PARTIAL CALLED SECURITY.....		3,587	3,587	3,822	3,780	.....	.....	.....	.....0	.....	.....3,780	.....	.....(193)	(193)	.....	12/01/2050.
05178T	AA	9		01/15/2019.	PARTIAL CALLED SECURITY.....		3,933	3,933	4,424	4,402	.....	.....	.....	.....0	.....	.....4,402	.....	.....(469)	(469)	.....	07/15/2034.
05178T	AA	9		07/15/2019.	PRINCIPAL PAYMENT.....		6,709	6,709	7,547	7,483	.....	.....	.....	.....0	.....	.....7,483	.....	.....(774)	(774)	.....	07/15/2034.
05569A	AB	5		05/08/2019.	MATURED.....		500,000	500,000	500,855	500,014	.....	.....(6)	.....	.....(6)	.....	.....500,009	.....	.....(9)	(9)	13,808	11/08/2019.
099724	AD	8		10/01/2019.	MATURED.....		100,000	100,000	93,250	99,879	.....	.....121	.....	.....121	.....	.....100,000	.....	.....0	0	8,000	10/01/2019.
12189P	AH	5		07/15/2019.	PRINCIPAL.....		33,486	33,486	40,999	33,486	.....	.....	.....	.....0	.....	.....33,486	.....	.....	.....0	1,348	01/15/2020.
12200B	AA	6		01/15/2019.	PARTIAL CALLED SECURITY.....		37,736	37,736	41,745	37,736	.....	.....	.....	.....0	.....	.....37,736	.....	.....	.....0	.....	01/15/2021.
12200B	AA	6		04/10/2019.	PARTIAL CALLED SECURITY.....		5,063	5,063	5,601	5,063	.....	.....	.....	.....0	.....	.....5,063	.....	.....	.....0	.....	01/15/2021.
12200B	AA	6		07/17/2019.	PRINCIPAL PAYMENT.....		233	233	257	233	.....	.....	.....	.....0	.....	.....233	.....	.....	.....0	.....	01/15/2021.
123262	AN	7		01/15/2019.	PARTIAL CALLED SECURITY.....		4,943	4,943	4,960	4,960	.....	.....	.....	.....0	.....	.....4,960	.....	.....(17)	(17)	.....	02/15/2033.

SCHEDULE D - PART 4

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

E14.2

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification		Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
123262	AN	7		02/15/2019.	PARTIAL CALLED SECURITY.....		11,137	11,137	11,174	11,174				0		11,174		(38)	(38)		02/15/2033.
123262	AN	7		03/15/2019.	PARTIAL CALLED SECURITY.....		4,032	4,032	4,046	4,046				0		4,046		(14)	(14)		02/15/2033.
123262	AN	7		04/15/2019.	PARTIAL CALLED SECURITY.....		5,288	5,288	5,306	5,306				0		5,306		(18)	(18)		02/15/2033.
123262	AN	7		05/15/2019.	PARTIAL CALLED SECURITY.....		5,814	5,814	5,833	5,833				0		5,833		(19)	(19)		02/15/2033.
123262	AN	7		06/17/2019.	PRINCIPAL PAYMENT.....		10,436	10,436	10,472	10,471				0		10,471		(34)	(34)		02/15/2033.
123262	AN	7		07/15/2019.	PARTIAL CALLED SECURITY.....		4,416	4,416	4,431	4,431				0		4,431		(14)	(14)		02/15/2033.
123262	AN	7		08/15/2019.	PRINCIPAL PAYMENT.....		4,585	4,585	4,600	4,600				0		4,600		(15)	(15)		02/15/2033.
123262	AN	7		09/16/2019.	PARTIAL CALLED SECURITY.....		4,978	4,978	4,994	4,994				0		4,994		(16)	(16)		02/15/2033.
123262	AN	7		10/15/2019.	PARTIAL CALLED SECURITY.....		8,066	8,066	8,093	8,092				0		8,092		(26)	(26)		02/15/2033.
123262	AN	7		11/15/2019.	PRINCIPAL PAYMENT.....		59,025	59,025	59,226	59,214				0		59,214		(189)	(189)		02/15/2033.
123262	AN	7		12/16/2019.	PARTIAL CALLED SECURITY.....		4,322	4,322	4,337	4,336				0		4,336		(14)	(14)		02/15/2033.
12326Q	AA	2		07/15/2019.	PARTIAL CALLED SECURITY.....		20,046	20,046	20,146	20,146				0		20,146		(100)	(100)		07/15/2034.
12326Q	AA	2		08/15/2019.	PRINCIPAL PAYMENT.....		8,228	8,228	8,269	8,269				0		8,269		(41)	(41)		07/15/2034.
12326Q	AA	2		09/16/2019.	PARTIAL CALLED SECURITY.....		6,610	6,610	6,643	6,643				0		6,643		(33)	(33)		07/15/2034.
12326Q	AA	2		10/15/2019.	PARTIAL CALLED SECURITY.....		7,817	7,817	7,856	7,856				0		7,856		(39)	(39)		07/15/2034.
12326Q	AA	2		11/15/2019.	PRINCIPAL PAYMENT.....		6,771	6,771	6,804	6,804				0		6,804		(34)	(34)		07/15/2034.
12326Q	AA	2		12/16/2019.	PARTIAL CALLED SECURITY.....		10,966	10,966	11,021	11,021				0		11,021		(55)	(55)		07/15/2034.
12665U	AA	2		12/10/2019.	PRINCIPAL.....		16,734	16,734	16,748	16,771				0		16,771		(37)	(37)	19,787	01/10/2036.
151020	AF	1		11/22/2019.	EXCHANGE.....		556,477	500,000	563,595	558,727		(2,250)		(2,250)		556,477		0	0	57,000	10/15/2040.
151020	AH	7		11/22/2019.	EXCHANGE.....		503,000	500,000	510,000	503,909		(909)		(909)		503,000		0	0	16,250	08/15/2022.
210795	PZ	7		04/11/2019.	PARTIAL CALLED SECURITY.....		12,305	12,305	12,243	12,281				0		12,281		23	23		04/11/2024.
210795	PZ	7		10/11/2019.	PARTIAL CALLED SECURITY.....		12,305	12,305	12,243	12,284				0		12,284		21	21		04/11/2024.
21079U	AA	3		11/12/2019.	PRINCIPAL PAYMENT.....		283,883	283,883	322,917	283,883				0		283,883		(0)	(0)	20,958	05/10/2018.
21079U	AA	3		05/10/2019.	PRINCIPAL PAYMENT.....		10,392	10,392	11,821	10,392				0		10,392		0	0		05/10/2018.
21079V	AA	1		07/12/2019.	PRINCIPAL.....		57,754	57,754	56,310	57,650				0		57,650		104	104	11,627	01/12/2021.
22546Q	AC	1		08/13/2019.	MATURED.....		500,000	500,000	575,670	508,783		(8,783)		(8,783)		500,000		(0)	(0)	26,500	08/13/2019.
247358	AA	2		05/07/2019.	PRINCIPAL PAYMENT.....		20,481	20,481	20,849	20,514				0		20,514		(33)	(33)		05/07/2020.
247358	AA	2		11/07/2019.	PRINCIPAL PAYMENT.....		21,481	21,481	21,868	21,498				0		21,498		(17)	(17)		05/07/2020.
24736W	AA	8		04/15/2019.	PARTIAL CALLED SECURITY.....		184,970	184,970	197,224	185,064		(93)		(93)		184,970		(0)	(0)	4,902	04/15/2019.
29267H	AA	7		06/27/2019.	KEYBANK NA.....		893,854	659,000	735,708	712,472		(1,437)		(1,437)		711,034		182,820	182,820	23,065	07/15/2034.
31331F	AX	9		07/15/2019.	PRINCIPAL.....		527	527	618	527				0		527		0	0	18	01/15/2022.
31331F	AX	9		07/15/2019.	PRINCIPAL.....		143,257	143,257	139,676	142,476				0		142,476		781	781	11,037	01/15/2022.
347314	AK	2		12/16/2019.	PARTIAL CALLED SECURITY.....		200,000	200,000	213,300	201,082				0		201,082		(1,082)	(1,082)		12/15/2020.
362311	AG	7		06/21/2019.	STIFEL NICOLAUS.....		185,378	200,000	216,500	205,963		(298)		(298)		205,664		(20,287)	(20,287)	15,188	05/15/2027.
362311	AG	7		06/21/2019.	STIFEL NICOLAUS.....		235,935	250,000	256,250	252,423		(121)		(121)		252,302		(16,367)	(16,367)		05/15/2027.
362333	AF	9		06/21/2019.	CITIGROUP GLOBAL MARKETS INC.....		287,232	300,000	317,952	306,683		(307)		(307)		306,376		(19,144)	(19,144)	10,290	02/01/2028.
48203R	AF	1		09/25/2019.	CALLED.....		518,890	500,000	544,905	509,876		(3,039)		(3,039)		506,837		12,053	12,053	23,639	03/15/2021.
52517P	2S	9		04/04/2019.	KEYBANK NA.....		804							0				804	804		06/15/2027.
52517P	2S	9		07/18/2019.	KEYBANK NA.....		1,742							0				1,742	1,742		06/15/2027.

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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					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
52517P 2S 9	LEHMAN BROTHERS HLDS EURO MED TERM NTZ			..	10/03/2019.	KEYBANK NA.....	.....	.....1,231	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....1,231	1,231	.....	06/15/2027.
52517P 3Y 5	LEHMAN BROS HOLDINGS MED TERM NTS.....			..	04/04/2019.	KEYBANK NA.....	.....	.....666	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....666	666	.....	07/27/2027.
52517P 3Y 5	LEHMAN BROS HOLDINGS MED TERM NTS.....			..	07/18/2019.	KEYBANK NA.....	.....	.....1,442	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....1,442	1,442	.....	07/27/2027.
52517P 3Y 5	LEHMAN BROS HOLDINGS MED TERM NTS.....			..	10/03/2019.	KEYBANK NA.....	.....	.....1,019	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....1,019	1,019	.....	07/27/2027.
52517P SZ 5	LEHMAN BROTHERS HOLDING NOTES.....			..	04/04/2019.	KEYBANK NA.....	.....	.....404	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....404	404	.....	11/15/2017.
52517P SZ 5	LEHMAN BROTHERS HOLDING NOTES.....			..	07/01/2019.	KEYBANK NA.....	.....	.....875	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....875	875	.....	11/15/2017.
52517P SZ 5	LEHMAN BROTHERS HOLDING NOTES.....			..	10/03/2019.	KEYBANK NA.....	.....	.....618	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....618	618	.....	11/15/2017.
52519F DJ 7	LEHMAN BROS NOTES SERIES A.....			..	04/04/2019.	KEYBANK NA.....	.....	.....265	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....265	265	.....	12/14/2029.
52519F DJ 7	LEHMAN BROS NOTES SERIES A.....			..	07/18/2019.	KEYBANK NA.....	.....	.....575	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....575	575	.....	12/14/2029.
52519F DJ 7	LEHMAN BROS NOTES SERIES A.....			..	10/03/2019.	KEYBANK NA.....	.....	.....406	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....406	406	.....	12/14/2029.
5252M0 BZ 9	LEHMAN BROS HOLDING INC MED TERM			..	04/04/2019.	KEYBANK NA.....	.....	.....399	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....399	399	.....	01/24/2013.
5252M0 BZ 9	LEHMAN BROS HOLDING INC MED TERM			..	07/18/2019.	KEYBANK NA.....	.....	.....865	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....865	865	.....	01/24/2013.
5252M0 BZ 9	LEHMAN BROS HOLDING INC MED TERM			..	10/03/2019.	KEYBANK NA.....	.....	.....611	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....611	611	.....	01/24/2013.
570535 AJ 3	MARKEL CORP SENIOR NOTE.....			..	10/18/2019.	CALLED.....	.....	.....526,302	500,000	537,465	508,005	.....	.....(2,484)	.....	.....(2,484)	.....	.....505,521	.....	.....20,782	20,782	23,555	06/01/2021.
585055 BT 2	MEDTRONIC INC.....			..	07/12/2019.	TENDER.....	.....	.....489,060	426,000	428,497	427,999	.....	.....	.....	.....0	.....	.....427,999	.....	.....61,061	61,061	.....	03/15/2035.
620076 AB 2	MOTOROLA INC.....			..	05/24/2019.	TENDER.....	.....	.....229,504	200,000	186,520	196,879	.....	.....164	.....	.....164	.....	.....197,043	.....	.....32,461	32,461	7,875	05/15/2025.
620076 BB 4	MOTOROLA SOLUTIONS INC SENIOR NT.....			..	05/24/2019.	TENDER.....	.....	.....215,119	219,000	219,372	219,095	.....	.....	.....	.....0	.....	.....219,095	.....	.....(3,976)	(3,976)	.....	05/15/2022.
629400 AE 2	NP FERRUM LLC/NP FERRUM CDA LP.....			..	11/20/2019.	PRINCIPAL PAYMENT.....	.....	.....504,531	500,000	514,347	514,347	.....	.....(2,869)	.....	.....(2,869)	.....	.....511,477	.....	.....(6,947)	(6,947)	23,132	03/01/2023.
644693 KV 4	NEW HAMPSHIRE ST TPK SYS REV.....			..	12/16/2019.	CALLED.....	.....	.....500,000	500,000	512,500	501,714	.....	.....(1,885)	.....	.....(1,885)	.....	.....499,829	.....	.....171	171	35,207	11/01/2029.
647677 AF 0	NEW ORLEANS NAVY HSG LLC.....			..	06/17/2019.	PRINCIPAL PAYMENT.....	.....	.....5,000	5,000	5,126	5,216	.....	.....	.....	.....0	.....	.....5,216	.....	.....(216)	(216)	.....	12/15/2029.
647677 AF 0	NEW ORLEANS NAVY HSG LLC.....			..	09/16/2019.	PARTIAL CALLED SECURITY.....	.....	.....5,000	5,000	5,126	5,210	.....	.....	.....	.....0	.....	.....5,210	.....	.....(210)	(210)	.....	12/15/2029.
647677 AF 0	NEW ORLEANS NAVY HSG LLC.....			..	12/16/2019.	PARTIAL CALLED SECURITY.....	.....	.....10,000	10,000	10,252	10,410	.....	.....	.....	.....0	.....	.....10,410	.....	.....(410)	(410)	.....	12/15/2029.
655664 AH 3	NORDSTROM INC DEBS.....			..	05/17/2019.	SOUTHWEST SECURITIES.....	.....	.....355,908	300,000	296,451	298,752	.....	.....45	.....	.....45	.....	.....298,797	.....	.....57,110	57,110	10,425	03/15/2028.
668027 AT 2	NORTHWESTERN BELL TEL CO.....			..	06/21/2019.	NATIONAL ALLIANCE SECURITIES C...	.....	.....218,325	200,000	196,843	198,826	.....	.....43	.....	.....43	.....	.....198,869	.....	.....19,456	19,456	7,750	05/01/2030.
677050 AE 6	OGLETHORPE POWER CORP NOTE 2009-A SER 14			..	03/15/2019.	MATURED.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
677071 AF 9	OHANA MILITARY COMMUNITIES LLC BOND SER			..	04/01/2019.	PARTIAL CALLED SECURITY.....	.....	.....500,000	500,000	499,590	500,000	.....	.....1	.....	.....1	.....	.....500,000	.....	.....	.....0	15,250	03/15/2019.
677071 AF 9	OHANA MILITARY COMMUNITIES LLC BOND SER			..	10/01/2019.	PARTIAL CALLED SECURITY.....	.....	.....9,568	9,568	9,760	9,653	.....	.....	.....	.....0	.....	.....9,653	.....	.....(85)	(85)	.....	10/01/2026.
677071 AM 4	OHANA MILITARY COMMUNITIES BND SER B 144			..	10/01/2019.	PARTIAL CALLED SECURITY.....	.....	.....9,738	9,738	9,933	9,819	.....	.....	.....	.....0	.....	.....9,819	.....	.....(81)	(81)	.....	10/01/2026.
677071 AM 4	OHANA MILITARY COMMUNITIES BND SER B 144			..	04/01/2019.	PARTIAL CALLED SECURITY.....	.....	.....26,314	26,314	28,290	27,166	.....	.....	.....	.....0	.....	.....27,166	.....	.....(852)	(852)	.....	10/01/2026.
67740Q AG 1	OHIO NATIONAL FINANCIAL SVCS INC SENIOR			..	07/25/2019.	FTN FIN SECURITIES CORP.....	.....	.....25,556	25,556	27,519	26,462	.....	.....	.....	.....0	.....	.....26,462	.....	.....(906)	(906)	.....	10/01/2026.
67740Q AG 1	OHIO NATIONAL FINANCIAL SVCS INC SENIOR			..	07/25/2019.	FTN FIN SECURITIES CORP.....	.....	.....576,996	500,000	597,490	563,876	.....	.....(2,590)	.....	.....(2,590)	.....	.....561,287	.....	.....15,709	15,709	33,125	05/01/2031.
67740Q AG 1	OHIO NATIONAL FINANCIAL SVCS INC SENIOR			..	07/25/2019.	FTN FIN SECURITIES CORP.....	.....	.....111,513	100,000	210,816	113,207	.....	.....(2,303)	.....	.....(2,303)	.....	.....110,903	.....	.....609	609	.....	05/01/2031.
70213B AA 9	OHIO NATIONAL FINANCIAL SVCS INC SENIOR			..	07/25/2019.	SAMUEL A. RAMIREZ & CO. INC.....	.....	.....460,786	400,000	374,784	443,612	.....	.....	.....	.....0	.....	.....443,612	.....	.....17,174	17,174	.....	05/01/2031.
705322 AJ 4	PARTNER REFINANCE B LLC SENIOR NT.....			..	07/19/2019.	CALLED.....	.....	.....513,765	500,000	552,855	507,008	.....	.....(2,473)	.....	.....(2,473)	.....	.....504,535	.....	.....9,230	9,230	17,417	06/01/2020.
705322 AJ 4	PEDERNALES ELECTRIC COOP INC BOND SER 02			..	11/15/2019.	PARTIAL CALLED SECURITY.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
								100,000	100,000	110,750	102,335	.....	.....	.....	.....0	.....	.....102,335	.....	.....(2,335)	(2,335)	.....	11/15/2022.

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification		Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
743674	AX	1		10/15/2019.	MATURED.....		500,000	500,000	598,000	504,083						500,000		(0)	(0)	36,875	10/15/2019.
837004	CK	4		02/26/2019.	TENDER.....		505,680	500,000	498,970	499,061		3		3		499,063		6,617	6,617	4,043	06/15/2046.
842471	BY	9		07/01/2019.	PARTIAL CALLED SECURITY.....		80,000	80,000	90,620	85,718				0		85,718		(5,718)	(5,718)		07/01/2024.
84474Y	AA	4		02/01/2019.	PARTIAL CALLED SECURITY.....																
							41,726	41,726	45,899	43,290				0		43,290		(1,564)	(1,564)		02/01/2024.
84474Y	AA	4		08/01/2019.	PARTIAL CALLED SECURITY.....																
							44,848	44,848	49,333	46,361				0		46,361		(1,513)	(1,513)		02/01/2024.
845389	DY	8		08/01/2019.	CALLED.....		250,000	250,000	252,218	250,255		(255)		(255)		250,000		(0)	(0)	18,075	08/01/2039.
84858D	AA	6		04/01/2019.	PARTIAL CALLED SECURITY.....		19,753	19,753	19,615	19,619				0		19,619		135	135		04/01/2028.
84858D	AA	6		10/01/2019.	PARTIAL CALLED SECURITY.....		19,753	19,753	19,615	19,626				0		19,626		127	127		04/01/2028.
88163V	AD	1		08/16/2019.	BPU INVESTMENT GRP INC.....		391,623	500,000	565,580	558,798		(2,008)		(2,008)		556,791		(165,168)	(165,168)		02/01/2036.
893526	8Y	2		01/15/2019.	MATURED.....		500,000	500,000	531,950	500,000				0		500,000		(0)	(0)	17,813	01/15/2019.
893830	AF	6		10/25/2019.	KEYBANK NA.....		163,229	250,000	288,750	272,577				0		272,577		(109,348)	(109,348)		04/15/2031.
90345W	AD	6		06/03/2019.	PRINCIPAL PAYMENT.....		12,533	12,533	12,811	12,578				0		12,578		(45)	(45)		12/01/2020.
90345W	AD	6		12/03/2019.	PARTIAL CALLED SECURITY.....		12,772	12,772	13,055	12,802				0		12,802		(30)	(30)		12/01/2020.
90783V	AA	3		07/02/2019.	PRINCIPAL.....																
							35,011	35,011	36,762	35,394				0		35,394		(383)	(383)	10,702	01/02/2029.
90931C	AA	6		12/30/2019.	PARTIAL CALLED SECURITY.....		46,083	46,083	46,199	46,192				0		46,192		(109)	(109)		08/25/2033.
90932P	AA	6		04/11/2019.	DEUTSCHE BANK.....		13,652	13,652	13,755	13,709				0		13,709		(57)	(57)		04/11/2026.
90932P	AA	6		10/11/2019.	PARTIAL CALLED SECURITY.....		13,628	13,628	13,730	13,681				0		13,681		(53)	(53)		04/11/2026.
91311Q	AE	5		02/01/2019.	MATURED.....		500,000	500,000	564,635	503,307		(472)		(472)		502,835		(2,835)	(2,835)	13,438	08/01/2019.
915137	X7	3		08/15/2019.	CALLED.....		400,000	400,000	474,440	409,715		(9,715)		(9,715)		400,000		(0)	(0)	25,104	08/15/2041.
97064E	AA	6		12/16/2019.	PRINCIPAL.....		24,576	24,576	24,891	24,814				0		24,814		(238)	(238)	640	09/15/2043.
3899999.		Total - Bonds - Industrial and Miscellaneous.....					16,701,383	16,216,932	17,493,660	16,675,807	0	(78,340)	0	(78,340)	0	16,597,467	0	103,916	103,916	679,483	XXX
8399997.		Total - Bonds - Part 4.....					24,585,445	24,105,582	25,456,533	24,577,265	0	(81,473)	0	(81,473)	0	24,495,792	0	89,653	89,653	..1,086,372	XXX
8399998.		Total - Bonds - Summary Item from Part 5.....					541,029	500,000	542,500			(1,471)		(1,471)		541,029					XXX
8399999.		Total - Bonds.....					25,126,473	24,605,582	25,999,033	24,577,265	0	(82,944)	0	(82,944)	0	25,036,821	0	89,653	89,653	..1,086,372	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																					
00206R	10	2		04/08/2019.	UBS.....	3,545,000	114,394	XXX	100,013	100,013	104			104		100,013		14,381	14,381	1,808	XXX
16115Q	30	8		04/08/2019.	UBS.....	750,000	65,776	XXX	59,962	59,962	11,190			11,190		59,962		5,814	5,814		XXX
16115Q	30	8		04/08/2019.	UBS.....	200,000	17,542	XXX	15,980	15,980	2,974			2,974		15,980		1,562	1,562		XXX
16115Q	30	8		04/08/2019.	UBS.....	300,000	26,313	XXX	24,130	24,130	4,621			4,621		24,130		2,183	2,183		XXX
9099999.		Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....					224,026	XXX	200,085	200,085	18,889	0	0	18,889	0	200,085	0	23,940	23,940	1,808	XXX
9799997.		Total - Common Stocks - Part 4.....					224,026	XXX	200,085	200,085	18,889	0	0	18,889	0	200,085	0	23,940	23,940	1,808	XXX
9799999.		Total - Common Stocks.....					224,026	XXX	200,085	200,085	18,889	0	0	18,889	0	200,085	0	23,940	23,940	1,808	XXX
9899999.		Total - Preferred and Common Stocks.....					224,026	XXX	200,085	200,085	18,889	0	0	18,889	0	200,085	0	23,940	23,940	1,808	XXX
9999999.		Total - Bonds, Preferred and Common Stocks.....					25,350,499	XXX	26,199,118	24,777,350	18,889	(82,944)	0	(64,055)	0	25,236,906	0	113,593	113,593	..1,088,180	XXX

SCHEDULE D - PART 5

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

1	2		3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
												12	13	14	15	16					
CUSIP Identification	Description		F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - Industrial and Miscellaneous																					
151020	AF	1		02/01/2019	CELGENE CORP.....	11/22/2019	EXCHANGE.....	500,000	542,500	541,029	541,029	.....	.....(1,471)	.....	.....(1,471)	.....	.....	.....	.....0	.....	.....8,708
3899999.	Total - Bonds - Industrial and Miscellaneous.....							500,000	542,500	541,029	541,029	0	(1,471)	0	(1,471)	0	0	0	0	0	8,708
8399998.	Total - Bonds.....							500,000	542,500	541,029	541,029	0	(1,471)	0	(1,471)	0	0	0	0	0	8,708
9999999.	Total - Bonds, Preferred and Common Stocks.....								542,500	541,029	541,029	0	(1,471)	0	(1,471)	0	0	0	0	0	8,708

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2					3	4	5	6	7	8	9	10	Stock of Such Company	
														Owned by Insurer on Statement Date	
														11	12
	Description						NAIC			Do Insurer's Assets					
CUSIP Identification	Name of Subsidiary, Controlled or Affiliated Company					Foreign	Company	ID Number	NAIC Valuation Method	Assets Connected with	Total Amount of Such	Book/Adjusted Carrying	Nonadmitted Amount	Number of Shares	% of Outstanding
							Code			Holding of Such	Intangible Assets	Value			
										Company's Stock?					
Common Stocks - Other Affiliates															
47235*	10	8	JEDNOTA INC. ....			.....	.....	.....	.....	.....NO	.....	.....3,694,098	.....	.....86.000	100.0
1799999. Total - Common Stocks - Other Affiliates.....											0	3,694,098	0	XXX	XXX
1899999. Total - Common Stocks.....											0	3,694,098	0	XXX	XXX
1999999. Total - Preferred and Common Stock.....											0	3,694,098	0	XXX	XXX

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

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
Common Stocks					
000000 00 0	JEDNOTA GENERAL INC.....	JEDNOTA INC.....	.....	6.000	100.0
000000 00 0	JEDNOTA PROPERTIES INC.....	JEDNOTA INC.....	.....	6.000	100.0
0299999. Total - Common Stock			0	XXX	XXX
0399999. Total - Preferred and Common Stock			0	XXX	XXX

FIRST CATHOLIC SLOVAK UNION OF THE UNITED STATES OF AMERICA & CANADA
SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
		F o r e i g n	Date Acquired				Unrealized Valuation Increase (Decrease)	Current Year's / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.			Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Description	Code			Name of Vendor	Maturity Date	Book/Adjusted Carrying Value					Par Value	Actual Cost							
U.S. Government Bonds - Issuer Obligations																			
U.S. TREASURY NOTE.....		..	12/20/2019.	JP MORGAN	07/16/2020.	991,702	.....	.....	.....	.....	.....1,000,000	991,702	.....	.....	.....	.....	.....	.....	.....
U.S. TREASURY NOTE.....		..	12/20/2019.	JP MORGAN	08/13/2020.	990,412	.....	.....	.....	.....	.....1,000,000	990,412	.....	.....	.....	.....	.....	.....	.....
U.S. TREASURY NOTE.....		..	12/20/2019.	JP MORGAN	09/10/2020.	989,193	.....	.....	.....	.....	.....1,000,000	989,193	.....	.....	.....	.....	.....	.....	.....
U.S. TREASURY NOTE.....		..	12/20/2019.	JP MORGAN	10/08/2020.	988,199	.....	.....	.....	.....	.....1,000,000	988,199	.....	.....	.....	.....	.....	.....	.....
U.S. TREASURY NOTE.....		..	12/20/2019.	JP MORGAN	11/05/2020.	986,971	.....	.....	.....	.....	.....1,000,000	986,971	.....	.....	.....	.....	.....	.....	.....
0199999. U.S. Government Bonds - Issuer Obligations.....						4,946,477	0	0	0	0	5,000,000	4,946,477	0	0	XXX	XXX	XXX	0	0
0599999. Total - U.S. Government Bonds.....						4,946,477	0	0	0	0	5,000,000	4,946,477	0	0	XXX	XXX	XXX	0	0
Total Bonds																			
7699999. Subtotals - Issuer Obligations.....						4,946,477	0	0	0	0	5,000,000	4,946,477	0	0	XXX	XXX	XXX	0	0
8399999. Subtotals - Bonds.....						4,946,477	0	0	0	0	5,000,000	4,946,477	0	0	XXX	XXX	XXX	0	0
9199999. Total - Short-Term Investments.....						4,946,477	0	0	0	0	XXX.....	4,946,477	0	0	XXX	XXX	XXX	0	0

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

FIRST CATHOLIC SLOVAK UNION OF THE UNITED STATES OF AMERICA & CANADA
SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
KEY BANK - General Acct.....	CLEVELAND OH.....				3,033,726	XXX
KEY BANK - FCSU Corp Center.....	CLEVELAND OH.....				74,753	XXX
KEY BANK Investment Sweep.....	CLEVELAND OH.....	0.17	225,547		9,162,797	XXX
KEY BANK - Jednota Youth Building Fund.....	CLEVELAND OH.....	3.00			351,278	XXX
FHLB.....	CINCINNATI OH.....	0.02	37,105		2,470,974	XXX
BANK OF MONTREAL.....	TORONTO ONTARIO CANADA.....				4,977	XXX
KEY BANK - CANADIAN FOREIGN CURRENCY UTS.....	CLEVELAND OH.....				491,552	XXX
PETTY CASH.....	CLEVELAND OH.....				500	XXX
US BANK - NORTH CAROLINA DEPOSIT.....	MINNEAPOLIS MN.....	0.01	100		5,000	XXX
UBS CASH ACCOUNT.....	CLEVELAND OH.....	0.01	391		288,111	XXX
0199999. Total - Open Depositories.....	XXX	XXX	263,143	0	15,883,668	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	263,143	0	15,883,668	XXX
0599999. Total Cash.....	XXX	XXX	263,143	0	15,883,668	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR							
1. January.....	10,855,061	4. April.....	9,963,048	7. July.....	12,052,057	10. October.....	14,202,762
2. February.....	12,691,225	5. May.....	9,825,512	8. August.....	14,755,633	11. November.....	22,565,892
3. March.....	14,738,118	6. June.....	9,818,314	9. September.....	11,915,020	12. December.....	15,883,668

Annual Statement for the year 2019 of the

FIRST CATHOLIC SLOVAK UNION OF THE UNITED STATES OF AMERICA & CANADA

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

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

NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

1		2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
			Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
States, Etc.		Purpose of Deposit				
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	B.... STATUTORY SECURITY DEPOSIT.....	35,000	35,000		
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	ST.. STATUTORY CASH DEPOSIT.....	5,000	5,000		
35.	North Dakota.....ND					
36.	Ohio.....OH					
37.	Oklahoma.....OK					
38.	Oregon.....OR					
39.	Pennsylvania.....PA					
40.	Rhode Island.....RI					
41.	South Carolina.....SC	B.... STATUTORY SECURITY DEPOSIT.....	125,000	125,000		
42.	South Dakota.....SD					
43.	Tennessee.....TN					
44.	Texas.....TX					
45.	Utah.....UT					
46.	Vermont.....VT					
47.	Virginia.....VA					
48.	Washington.....WA					
49.	West Virginia.....WV					
50.	Wisconsin.....WI					
51.	Wyoming.....WY					
52.	American Samoa.....AS					
53.	Guam.....GU					
54.	Puerto Rico.....PR					
55.	US Virgin Islands.....VI					
56.	Northern Mariana Islands.....MP					
57.	Canada.....CAN					
58.	Aggregate Alien and Other.....OT	XXX XXX	0	0	0	0
59.	Total.....	XXX XXX	165,000	165,000	0	0
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898.	Summary of remaining write-ins for line 58 from overflow page.....	XXX XXX	0	0	0	0
5899.	Total (Lines 5801 thru 5803+5898) (Line 58 above).....	XXX XXX	0	0	0	0

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