



ANNUAL STATEMENT

For the Year Ended December 31, 2020

of the Condition and Affairs of the

Czech Catholic Union

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

OFFICERS

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

DIRECTORS OR TRUSTEES

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)
Theresa Aveni	Jane M. Milczewski	
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President	Secretary	
(Title)	(Title)	(Title)
Subscribed and sworn to before me	a. Is this an original filing?	Yes [X] No []
This _____ day of _____ 2021	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.....	170,145	0.9	170,145		170,145	0.9
1.02 All Other Governments.....		0.0			0	0.0
1.03 U.S. States, Territories and Possessions, etc., Guaranteed.....		0.0			0	0.0
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed.....	507,548	2.7	507,548		507,548	2.7
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed.....	452,336	2.4	452,336		452,336	2.4
1.06 Industrial and Miscellaneous.....	15,826,172	85.2	15,826,172		15,826,172	85.2
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.....	16,956,201	91.3	16,956,201	0	16,956,201	91.3
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated).....	758,609	4.1	758,609		758,609	4.1
2.02 Parent, Subsidiaries and Affiliates.....		0.0			0	0.0
2.03 Total Preferred Stock.....	758,609	4.1	758,609	0	758,609	4.1
3. Common Stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated)	200,945	1.1	200,945		200,945	1.1
3.02 Industrial and Miscellaneous Other (Unaffiliated)		0.0			0	0.0
3.03 Parent, Subsidiaries and Affiliates Publicly Traded.....		0.0			0	0.0
3.04 Parent, Subsidiaries and Affiliates Other.....		0.0			0	0.0
3.05 Mutual Funds.....	237,935	1.3	237,935		237,935	1.3
3.06 Unit Investment Trusts.....		0.0			0	0.0
3.07 Closed-End Funds.....		0.0			0	0.0
3.08 Total Common Stocks.....	438,880	2.4	438,880	0	438,880	2.4
4. Mortgage Loans Schedule B):						
4.01 Farm Mortgages.....		0.0			0	0.0
4.02 Residential Mortgages.....		0.0			0	0.0
4.03 Commercial Mortgages.....		0.0			0	0.0
4.04 Mezzanine Real Estate Loans.....		0.0			0	0.0
4.05 Total Valuation Allowance.....		0.0			0	0.0
4.06 Total Mortgage Loans.....	0	0.0	0	0	0	0.0
5. Real Estate (Schedule A):						
5.01 Properties Occupied by Company.....	64,975	0.3	64,975		64,975	0.3
5.02 Properties Held for Production of Income.....		0.0			0	0.0
5.03 Properties Held for Sale.....		0.0			0	0.0
5.04 Total Real Estate.....	64,975	0.3	64,975	0	64,975	0.3
6. Cash, Cash Equivalents, and Short-Term Investments::						
6.01 Cash (Schedule E, Part 1).....	274,447	1.5	274,447		274,447	1.5
6.02 Cash Equivalents (Schedule E, Part 2).....		0.0			0	0.0
6.03 Short-Term Investments (Schedule DA).....		0.0			0	0.0
6.04 Total Cash, Cash Equivalents, and Short-Term Investments.....	274,447	1.5	274,447	0	274,447	1.5
7. Contract Loans.....	82,800	0.4	82,800		82,800	0.4
8. Derivatives (Schedule DB).....		0.0			0	0.0
9. Other Invested Assets (Schedule BA).....		0.0			0	0.0
10. Receivables for Securities.....		0.0			0	0.0
11. Securities Lending (Schedule DL, Part 1).....		0.0		XXX	XXX	XXX
12. Other Invested Assets (Page 2, Line 11).....		0.0			0	0.0
13. Total Invested Assets.....	18,575,912	100.0	18,575,912	0	18,575,912	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....		67,843
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6).....		
2.2	Additional investment made after acquisition (Part 2, Column 9).....		0
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13.....		
3.2	Totals, Part 3, Column 11.....		0
4.	Total gain (loss) on disposals, Part 3, Column 18.....		
5.	Deduct amounts received on disposals, Part 3, Column 15.....		
6.	Total foreign exchange change in book/adjusted carrying value:		
6.1	Totals, Part 1, Column 15.....		
6.2	Totals, Part 3, Column 13.....		0
7.	Deduct current year's other-than-temporary impairment recognized:		
7.1	Totals, Part 1, Column 12.....		
7.2	Totals, Part 3, Column 10.....		0
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11.....	2,868	
8.2	Totals, Part 3, Column 9.....		2,868
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....		64,975
10.	Deduct total nonadmitted amounts.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....		64,975

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		17,827,595
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		3,413,415
3.	Accrual of discount.....		12,394
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	3,500	
4.2	Part 2, Section 1, Column 15.....		
4.3	Part 2, Section 2, Column 13.....	(31,450)	
4.4	Part 4, Column 11.....	63,846	35,896
5.	Total gain (loss) on disposals, Part 4, Column 19.....		20,623
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		2,946,053
7.	Deduct amortization of premium.....		45,122
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.....	175,531	
9.2	Part 2, Section 1, Column 17.....		
9.3	Part 2, Section 2, Column 14.....		
9.4	Part 4, Column 13.....	103	175,634
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5Q, Line 2.....		10,582
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....		18,153,697
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		18,153,697

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.....	170,144	178,120	169,700	169,608
	2. Canada.....				
	3. Other Countries.....				
	4. Totals.....	170,144	178,120	169,700	169,608
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	507,548	574,041	518,598	505,000
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals.....	452,336	533,706	450,803	446,026
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (Unaffiliated)	8. United States.....	15,826,173	18,452,553	16,265,068	15,356,451
	9. Canada.....				
	10. Other Countries.....				
	11. Totals.....	15,826,173	18,452,553	16,265,068	15,356,451
Parent, Subsidiaries and Affiliates	12. Totals.....				
	13. Total Bonds.....	16,956,201	19,738,420	17,404,169	16,477,085
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....	758,609	756,364	758,609	
	15. Canada.....				
	16. Other Countries.....				
	17. Totals.....	758,609	756,364	758,609	
Parent, Subsidiaries and Affiliates	18. Totals.....				
	19. Total Preferred Stocks.....	758,609	756,364	758,609	
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	438,880	438,880	518,133	
	21. Canada.....				
	22. Other Countries.....				
	23. Totals.....	438,880	438,880	518,133	
Parent, Subsidiaries and Affiliates	24. Totals.....				
	25. Total Common Stocks.....	438,880	438,880	518,133	
	26. Total Stocks.....	1,197,489	1,195,244	1,276,742	
	27. Total Bonds and Stocks.....	18,153,690	20,933,664	18,680,911	

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

SI05

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.....		328	1,691	168,125		XXX	170,144	1.0	286,894	1.7	170,144	
1.2 NAIC 2.....						XXX	0	0.0	103	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.....	0	328	1,691	168,125	0	XXX	170,144	1.0	286,997	1.7	170,144	0
2. All Other Governments												
2.1 NAIC 1.....						XXX	0	0.0		0.0		
2.2 NAIC 2.....						XXX	0	0.0		0.0		
2.3 NAIC 3.....						XXX	0	0.0		0.0		
2.4 NAIC 4.....						XXX	0	0.0		0.0		
2.5 NAIC 5.....						XXX	0	0.0		0.0		
2.6 NAIC 6.....						XXX	0	0.0		0.0		
2.7 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1.....						XXX	0	0.0	25,000	0.1		
3.2 NAIC 2.....						XXX	0	0.0		0.0		
3.3 NAIC 3.....						XXX	0	0.0		0.0		
3.4 NAIC 4.....						XXX	0	0.0		0.0		
3.5 NAIC 5.....						XXX	0	0.0		0.0		
3.6 NAIC 6.....						XXX	0	0.0		0.0		
3.7 Totals.....	0	0	0	0	0	XXX	0	0.0	25,000	0.1	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1.....			135,354	163,093		XXX	298,447	1.8	298,640	1.7	298,447	
4.2 NAIC 2.....			25,000	20,000	100,000	XXX	145,000	0.9	145,000	0.8	145,000	
4.3 NAIC 3.....				14,099		XXX	14,099	0.1	14,077	0.1	14,099	
4.4 NAIC 4.....			50,000			XXX	50,000	0.3	50,000	0.3	50,000	
4.5 NAIC 5.....						XXX	0	0.0		0.0		
4.6 NAIC 6.....						XXX	0	0.0		0.0		
4.7 Totals.....	0	0	210,354	197,192	100,000	XXX	507,546	3.0	507,717	2.9	507,546	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1.....		3,135	155,613	234,039	25,806	XXX	418,593	2.5	536,915	3.1	418,593	
5.2 NAIC 2.....			33,743			XXX	33,743	0.2		0.0	33,743	
5.3 NAIC 3.....						XXX	0	0.0		0.0		
5.4 NAIC 4.....						XXX	0	0.0		0.0		
5.5 NAIC 5.....						XXX	0	0.0		0.0		
5.6 NAIC 6.....						XXX	0	0.0		0.0		
5.7 Totals.....	0	3,135	189,356	234,039	25,806	XXX	452,336	2.7	536,915	3.1	452,336	0

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

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

	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.....	25,000	763,822	561,242	1,499,643	568,944	XXX	3,418,651	20.2	3,997,806	23.1	3,418,651	
6.2 NAIC 2.....	85,150	1,300,614	1,551,823	4,330,631	2,795,498	XXX	10,063,716	59.4	8,880,868	51.3	10,063,716	
6.3 NAIC 3.....		155,000	342,097	479,461	360,226	XXX	1,336,784	7.9	1,962,981	11.3	1,336,784	
6.4 NAIC 4.....		150,000	124,166	296,986	303,575	XXX	874,727	5.2	755,259	4.4	874,727	
6.5 NAIC 5.....		2,340	94,340			XXX	96,680	0.6	266,375	1.5	96,680	
6.6 NAIC 6.....		23,562	1,100	5,569	5,385	XXX	35,616	0.2	6,642	0.0	35,616	
6.7 Totals.....	110,150	2,395,338	2,674,768	6,612,290	4,033,628	XXX	15,826,174	93.3	15,869,931	91.6	15,826,174	0
7. Hybrid Securities												
7.1 NAIC 1.....						XXX	0	0.0	50,000	0.3		
7.2 NAIC 2.....						XXX	0	0.0		0.0		
7.3 NAIC 3.....						XXX	0	0.0	49,104	0.3		
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	99,104	0.6	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

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1.....	(d).....25,000	767,285	853,900	2,064,900	594,750	0	4,305,835	25.4	XXX	XXX	4,305,835	0
11.2 NAIC 2.....	(d).....85,150	1,300,614	1,610,566	4,350,631	2,895,498	0	10,242,459	60.4	XXX	XXX	10,242,459	0
11.3 NAIC 3.....	(d).....0	155,000	342,097	493,560	360,226	0	1,350,883	8.0	XXX	XXX	1,350,883	0
11.4 NAIC 4.....	(d).....0	150,000	174,166	296,986	303,575	0	924,727	5.5	XXX	XXX	924,727	0
11.5 NAIC 5.....	(d).....0	2,340	94,340	0	0	(c).....0	96,680	0.6	XXX	XXX	96,680	0
11.6 NAIC 6.....	(d).....0	23,562	1,100	5,569	5,385	0	(c).....35,616	0.2	XXX	XXX	35,616	0
11.7 Totals.....	110,150	2,398,801	3,076,169	7,211,646	4,159,434	0	(b).....16,956,200	100.0	XXX	XXX	16,956,200	0
11.8 Line 11.7 as a % of Col. 7.....	0.6	14.1	18.1	42.5	24.5	0.0	100.0	XXX	XXX	XXX	100.0	0.0
12. Total Bonds Prior Year												
12.1 NAIC 1.....	189,776	735,053	1,258,565	2,112,298	899,563	.....	.....XXX	XXX	5,195,255	30.0	5,195,255	.....
12.2 NAIC 2.....	69,976	1,111,893	1,729,032	3,043,695	3,071,375	.....	.....XXX	XXX	9,025,971	52.1	9,025,971	.....
12.3 NAIC 3.....	.....	.....389,591	497,086	724,810	414,675	.....	.....XXX	XXX	2,026,162	11.7	2,026,162	.....
12.4 NAIC 4.....	.....	.....53,000	160,000	387,200	205,059	.....	.....XXX	XXX	805,259	4.6	805,259	.....
12.5 NAIC 5.....	.....	.....63,750	22,000	153,375	27,250	.....	.....XXX	XXX	(c).....266,375	1.5	266,375	.....
12.6 NAIC 6.....	132	.....	.....	.....6,510	.....	.....	.....XXX	XXX	(c).....6,642	0.0	6,642	.....
12.7 Totals.....	259,884	2,353,287	3,666,683	6,427,888	4,617,922	0	XXX	XXX	(b).....17,325,664	100.0	17,325,664	0
12.8 Line 12.7 as a % of Col. 9.....	1.5	13.6	21.2	37.1	26.7	0.0	XXX	XXX	100.0	XXX	100.0	0.0
13. Total Publicly Traded Bonds												
13.1 NAIC 1.....	25,000	767,285	853,900	2,064,900	594,750	.....	.....4,305,835	25.4	5,195,255	30.0	4,305,835	XXX
13.2 NAIC 2.....	85,150	1,300,614	1,610,566	4,350,631	2,895,498	.....	.....10,242,459	60.4	9,025,971	52.1	10,242,459	XXX
13.3 NAIC 3.....	.....	.....155,000	342,097	493,560	360,226	.....	.....1,350,883	8.0	2,026,162	11.7	1,350,883	XXX
13.4 NAIC 4.....	.....	.....150,000	174,166	296,986	303,575	.....	.....924,727	5.5	805,259	4.6	924,727	XXX
13.5 NAIC 5.....	.....	.....2,340	94,340	.....	.....	.....	.....96,680	0.6	266,375	1.5	96,680	XXX
13.6 NAIC 6.....	.....	.....23,562	1,100	5,569	5,385	.....	.....35,616	0.2	6,642	0.0	35,616	XXX
13.7 Totals.....	110,150	2,398,801	3,076,169	7,211,646	4,159,434	0	16,956,200	100.0	17,325,664	100.0	16,956,200	XXX
13.8 Line 13.7 as a % of Col. 7.....	0.6	14.1	18.1	42.5	24.5	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.....	0.6	14.1	18.1	42.5	24.5	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1.....	.....	.....	.....	.....	.....	.....	.....0	0.0	0	0.0	XXX	0
14.2 NAIC 2.....	.....	.....	.....	.....	.....	.....	.....0	0.0	0	0.0	XXX	0
14.3 NAIC 3.....	.....	.....	.....	.....	.....	.....	.....0	0.0	0	0.0	XXX	0
14.4 NAIC 4.....	.....	.....	.....	.....	.....	.....	.....0	0.0	0	0.0	XXX	0
14.5 NAIC 5.....	.....	.....	.....	.....	.....	.....	.....0	0.0	0	0.0	XXX	0
14.6 NAIC 6.....	.....	.....	.....	.....	.....	.....	.....0	0.0	0	0.0	XXX	0
14.7 Totals.....	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.8 Line 14.7 as a % of Col. 7.....	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11.....	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

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

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

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

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

SCHEDULE D - PART 1A - SECTION 2

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

	1	2	3	4	5	6	7	8	9	10	11	12
Distribution by Type	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 11.08	Total from Column 7 Prior Year	% from Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations.....		328	1,691	168,125		.XXX.	170,144	1.0	286,997	1.7	170,144	
1.02 Residential Mortgage-Backed Securities.....						.XXX.	.0	0.0		0.0		
1.03 Commercial Mortgage-Backed Securities.....						.XXX.	.0	0.0		0.0		
1.04 Other Loan-Backed and Structured Securities.....						.XXX.	.0	0.0		0.0		
1.05 Totals.....	.0	328	1,691	168,125	.0	.XXX.	170,144	1.0	286,997	1.7	170,144	.0
2. All Other Governments												
2.01 Issuer Obligations.....						.XXX.	.0	0.0		0.0		
2.02 Residential Mortgage-Backed Securities.....						.XXX.	.0	0.0		0.0		
2.03 Commercial Mortgage-Backed Securities.....						.XXX.	.0	0.0		0.0		
2.04 Other Loan-Backed and Structured Securities.....						.XXX.	.0	0.0		0.0		
2.05 Totals.....	.0	.0	.0	.0	.0	.XXX.	.0	0.0	.0	0.0	.0	.0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations.....						.XXX.	.0	0.0	25,000	0.1		
3.02 Residential Mortgage-Backed Securities.....						.XXX.	.0	0.0		0.0		
3.03 Commercial Mortgage-Backed Securities.....						.XXX.	.0	0.0		0.0		
3.04 Other Loan-Backed and Structured Securities.....						.XXX.	.0	0.0		0.0		
3.05 Totals.....	.0	.0	.0	.0	.0	.XXX.	.0	0.0	25,000	0.1	.0	.0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations.....			210,354	197,193	100,000	.XXX.	507,547	3.0	507,717	2.9	507,547	
4.02 Residential Mortgage-Backed Securities.....						.XXX.	.0	0.0		0.0		
4.03 Commercial Mortgage-Backed Securities.....						.XXX.	.0	0.0		0.0		
4.04 Other Loan-Backed and Structured Securities.....						.XXX.	.0	0.0		0.0		
4.05 Totals.....	.0	.0	210,354	197,193	100,000	.XXX.	507,547	3.0	507,717	2.9	507,547	.0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01 Issuer Obligations.....		3,134	189,356	234,039	25,806	.XXX.	452,335	2.7	536,915	3.1	452,335	
5.02 Residential Mortgage-Backed Securities.....						.XXX.	.0	0.0		0.0		
5.03 Commercial Mortgage-Backed Securities.....						.XXX.	.0	0.0		0.0		
5.04 Other Loan-Backed and Structured Securities.....						.XXX.	.0	0.0		0.0		
5.05 Totals.....	.0	3,134	189,356	234,039	25,806	.XXX.	452,335	2.7	536,915	3.1	452,335	.0
6. Industrial and Miscellaneous (unaffiliated)												
6.01 Issuer Obligations.....	110,150	2,395,339	2,580,428	6,706,630	4,033,628	.XXX.	15,826,175	93.3	15,869,931	91.6	15,826,175	
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.....	110,150	2,395,339	2,580,428	6,706,630	4,033,628	.XXX.	15,826,175	93.3	15,869,931	91.6	15,826,175	.0
7. Hybrid Securities												
7.01 Issuer Obligations.....						.XXX.	.0	0.0	99,104	0.6		
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	99,104	0.6	.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.....	110,150	2,398,801	2,981,829	7,305,987	4,159,434	XXX.....	16,956,201	100.0	XXX.....	XXX.....	16,956,201	0
11.02 Residential Mortgage-Backed Securities.....	0	0	0	0	0	XXX.....	0	0.0	XXX.....	XXX.....	0	0
11.03 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX.....	0	0.0	XXX.....	XXX.....	0	0
11.04 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX.....	0	0.0	XXX.....	XXX.....	0	0
11.05 SVO Identified Funds.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0	0.0	XXX.....	XXX.....	0	0
11.06 Affiliated Bank Loans.....	0	0	0	0	0	XXX.....	0	0.0	XXX.....	XXX.....	0	0
11.07 Unaffiliated Bank Loans.....	0	0	0	0	0	XXX.....	0	0.0	XXX.....	XXX.....	0	0
11.08 Totals.....	110,150	2,398,801	2,981,829	7,305,987	4,159,434	0	16,956,201	100.0	XXX.....	XXX.....	16,956,201	0
11.09 Line 11.08 as a % of Col. 7.....	0.6	14.1	17.6	43.1	24.5	0.0	100.0	XXX.....	XXX.....	XXX.....	100.0	0.0
12. Total Bonds Prior Year												
12.01 Issuer Obligations.....	259,884	2,353,288	3,666,682	6,427,888	4,617,922	XXX.....	XXX.....	XXX.....	17,325,664	100.0	17,325,664	.....
12.02 Residential Mortgage-Backed Securities.....	.....	.....	.....	.....	.....	XXX.....	XXX.....	XXX.....	0	0.0	.....	.....
12.03 Commercial Mortgage-Backed Securities.....	.....	.....	.....	.....	.....	XXX.....	XXX.....	XXX.....	0	0.0	.....	.....
12.04 Other Loan-Backed and Structured Securities.....	.....	.....	.....	.....	.....	XXX.....	XXX.....	XXX.....	0	0.0	.....	.....
12.05 SVO Identified Funds.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	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.....	259,884	2,353,288	3,666,682	6,427,888	4,617,922	0	XXX.....	XXX.....	17,325,664	100.0	17,325,664	0
12.09 Line 12.08 as a % of Col. 9.....	1.5	13.6	21.2	37.1	26.7	0.0	XXX.....	XXX.....	100.0	XXX.....	100.0	0.0
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations.....	110,150	2,398,801	2,981,829	7,305,987	4,159,434	XXX.....	16,956,201	100.0	17,325,664	100.0	16,956,201	XXX.....
13.02 Residential Mortgage-Backed Securities.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	0	0.0	0	XXX.....
13.03 Commercial Mortgage-Backed Securities.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	0	0.0	0	XXX.....
13.04 Other Loan-Backed and Structured Securities.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	0	0.0	0	XXX.....
13.05 SVO Identified Funds.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0	0.0	0	0.0	0	XXX.....
13.06 Affiliated Bank Loans.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	XXX.....	0.0	0	XXX.....
13.07 Unaffiliated Bank Loans.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	0	0.0	0	XXX.....
13.08 Totals.....	110,150	2,398,801	2,981,829	7,305,987	4,159,434	0	16,956,201	100.0	17,325,664	100.0	16,956,201	XXX.....
13.09 Line 13.08 as a % of Col. 7.....	0.6	14.1	17.6	43.1	24.5	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.....	0.6	14.1	17.6	43.1	24.5	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

Sch. DA - Verification
NONE

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

Sch. E - Pt. 2 Verification
NONE

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's Depreciation	Current Year's Other-Than- Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Properties Occupied by the Reporting Entity - Administrative																
5349 DOLLOFF ROAD - BUILDING.....		CLEVELAND.....	OH.....	01/01/1987.	.....	.....43,399	.....	.....56,169	.....	.....2,107	.....	.....	.....(2,107)	.....	.....3,000	19,187
5349 DOLLOFF ROAD - PARKING LOT.....		CLEVELAND.....	OH.....	01/01/1987.	.....	.....5,000	.....	.....5,000	.....	.....	.....	.....	.....0	.....	.....	.....
5349 DOLLOFF ROAD - RESURFACE LOT.....		CLEVELAND.....	OH.....	06/27/2016.	.....	.....3,807	.....	.....3,806	.....	.....761	.....	.....	.....(761)	.....	.....	.....
0299999. Properties Occupied by the Reporting Entity - Administrative.....						52,206	0	64,975	0	2,868	0	0	(2,868)	0	3,000	19,187
0399999. Total - Properties Occupied by the Reporting Entity.....						52,206	0	64,975	0	2,868	0	0	(2,868)	0	3,000	19,187
0699999. Totals.....						52,206	0	64,975	0	2,868	0	0	(2,868)	0	3,000	19,187

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

Sch. BA - Pt. 1
NONE

Sch. BA - Pt. 2
NONE

Sch. BA - Pt. 3
NONE

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description			Code	n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
U.S. Government - Issuer Obligations																								
912810	DE	5	UNITED STATES TREASURY BONDS.....				1.A	15,000	100.000	15,000	15,000	15,000					11.125	11.125		8,316		10/01/2001.	10/01/2031.	
0199999.	U.S. Government - Issuer Obligations.....							15,000	XXX	15,000	15,000	15,000	0	0	0	0	XXX	XXX	XXX	8,316	0	XXX	XXX	
U.S. Government - Residential Mortgage-Backed Securities																								
36202D	3G	4	GNMA PASS THRU POOL.....				1.A	1,657	113.745	896	1,076	788					5.000	5.000	MTHY.	3	48	01/28/2004.	01/20/2034.	
36202D	CC	3	GNMA PASS THRU POOL.....				1.A	5,473	115.740	1,957	1,691	1,691					6.500	6.500	MTHY.	9	127	09/28/2004.	08/20/2029.	
36202E	BU	2	GNMA PASS THRU POOL.....				1.A	1,699	113.980	1,076	944	944					5.000	5.000	MTHY.	4	55	01/31/2005.	12/20/2034.	
36202E	EH	8	GNMA PASS THRU POOL.....				1.A	3,833	114.173	2,158	1,890	1,890					5.500	5.500	MTHY.	9	121	07/29/2005.	07/20/2035.	
36202X	DA	2	GNMA PASS THRU POOL.....				1.A	3,490	112.993	2,306	2,041	2,040					5.500	5.500	MTHY.	9	132	10/22/2003.	05/15/2033.	
36206C	SB	6	GNMA PASS THRU POOL.....				1.A	283	100.370	284	283	284					7.000	7.000	MTHY.	2	23	01/01/1995.	06/01/2025.	
36224Y	QE	2	GNMA PASS THRU POOL.....				1.A	45	103.676	47	45	44					7.500	7.500	MTHY.		6	01/01/1994.	03/01/2023.	
36225B	PP	7	GNMA PASS THRU POOL.....				1.A	2,278	118.808	387	326	326					6.000	6.000	MTHY.	2	22	02/20/2003.	09/15/2031.	
36290R	5P	4	GNMA PASS THRU POOL.....				1.A	2,252	114.557	1,899	2,343	1,658					5.000	5.000	MTHY.	7	102	09/30/2005.	10/15/2033.	
38374B	6B	4	MULTICLASS CMO.....				1.A	8,281	108.864	9,015	8,281	8,281					5.500	5.000	MTHY.	38	520	10/30/2003.	09/20/2033.	
38374B	DJ	9	MULTICLASS CMO.....				1.A	6,619	113.086	11,443	10,119	10,119					5.000	5.600	MTHY.	42	569	09/09/2003.	07/20/2033.	
38374F	CU	6	MULTICLASS CMO.....				1.A	3,296	109.712	3,534	3,383	3,221					5.500	5.510	MTHY.	15	186	01/27/2004.	02/16/2034.	
38374K	B8	5	MULTICLASS CMO.....				1.A	9,110	107.651	9,424	8,754	8,755					5.500	5.500	MTHY.	40	545	03/29/2005.	02/20/2032.	
38374K	LR	2	GOVERNMENT NATIONAL MORTGAGE ASSN.....				1.A	6,470	111.925	7,242	6,470	6,622					5.000	5.000	MTHY.	27	378	01/28/2005.	10/20/2034.	
38374K	NP	4	GOVERNMENT NATIONAL MORTGAGE ASSN.....				1.A	2,538	104.927	2,662	2,537	9,330					5.000	5.000	MTHY.	11	183	05/27/2005.	07/20/2034.	
38374K	TX	1	MULTICLASS CMO.....				1.A	594	100.218	589	6,796	588					5.000	5.000	MTHY.	2	210	02/28/2005.	02/20/2035.	
38374L	5Q	0	MULTICLASS CMO.....				1.A	31,210	109.992	34,432	31,304	31,304					5.000	5.000	MTHY.	131	1,840	09/30/2005.	09/16/2035.	
38374L	5Q	0	MULTICLASS CMO.....				1.A	31,110	109.992	34,432	31,304	31,304					5.000	5.000	MTHY.	130	1,840	09/30/2005.	09/16/2035.	
38374L	HA	2	GOVERNMENT NATIONAL MORTGAGE ASSN.....				1.A	7,323	111.571	8,658	7,760	7,912					5.000	5.130	MTHY.	32	459	10/03/2005.	06/20/2035.	
38374X	SX	4	GOVERNMENT NATIONAL MORTGAGE ASSN.....				1.A	9,831	110.249	10,837	9,830	10,236					4.000	4.020	MTHY.	33	493	04/30/2009.	04/20/2039.	
38375J	HQ	1	GOVERNMENT NATIONAL MORTGAGE ASSN.....				1.A	8,059	113.439	9,141	8,058	8,213					5.500	5.500	MTHY.	37	522	04/20/2007.	02/20/2037.	
38375Q	EY	1	GOVERNMENT NATIONAL MORTGAGE ASSN.....				1.A	9,249	114.168	10,701	9,373	9,595					5.500	5.550	MTHY.	43	615	04/29/2008.	04/20/2038.	
0299999.	U.S. Government - Residential Mortgage-Backed Securities.....							154,700	XXX	163,120	154,608	155,145	0	0	0	0	XXX	XXX	XXX	626	8,996	XXX	XXX	
U.S. Government - Commercial Mortgage-Backed Securities																								
0399999.	U.S. Government - Commercial Mortgage-Backed Securities.....							0	XXX	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
U.S. Government - Other Loan-Backed and Structured Securities																								
0499999.	U.S. Government - Other Loan-Backed and Structured Securities.....							0	XXX	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
0599999.	Total - U.S. Government.....							169,700	XXX	178,120	169,608	170,145	0	0	0	0	0	XXX	XXX	XXX	8,942	8,996	XXX	XXX
All Other Governments - Issuer Obligations																								
0699999.	All Other Governments - Issuer Obligations.....							0	XXX	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
All Other Governments - Residential Mortgage-Backed Securities																								
0799999.	All Other Governments - Residential Mortgage-Backed Securities.....							0	XXX	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX

SCHEDULE D - PART 1

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

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

All Other Governments - Commercial Mortgage-Backed Securities

0899999.	All Other Gov't - Commercial Mortgage-Backed Securities.....					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX

All Other Governments - Other Loan-Backed and Structured Securities

0999999.	All Other Governments - Other Loan-Backed and Structured Securities.....					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1099999.	Total - All Other Governments.....					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX

U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations

1199999.	U.S. States, Territories & Possessions - Issuer Obligations.....					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX

U.S. States, Territories & Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities

1299999.	U.S. States, Territories - Residential Mortgage-Backed Securities.....					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX

U.S. States, Territories & Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities

1399999.	U.S. States, Territories - Commercial Mortgage-Backed Securities.....					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX

U.S. States, Territories & Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities

1499999.	U.S. States, Territories - Other Loan-Backed and Structured Securities.....					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1799999.	Total - U.S. States, Territories & Possessions (Direct and Guaranteed).....					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX

U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations

076059	GJ	7	BEDFORD CNTY PA.....		2	2.A FE.....	25,000	109,088	27,272	25,000	25,000				3.000	3.000	MS.....	250	750	02/12/2015.	09/01/2027.
167486	HN	2	CHICAGO ILLINOIS SERVICE DEPT.....			3.A FE.....	14,107	107,800	16,170	15,000	14,099		22		6.257	6.821	JJ.....	469	939	04/19/2011.	07/01/2040.
167505	NG	7	CHICAGO ILLINOIS BRD ED.....			4.A FE.....	50,000	107,050	53,525	50,000	50,000				6.319	6.319	MN.....	526	3,160	04/14/2014.	11/01/2029.
215021	RU	2	COOK COUNTY IL SCHOOL DISTRICT.....		2	1.C FE.....	30,955	117,256	35,177	30,000	30,000				5.250	4.699	JD.....	131	1,575	10/20/2014.	12/01/2033.
215021	RW	8	COOK COUNTY IL SCHOOL DISTRICT.....		2	2.A FE.....	20,659	112,017	22,403	20,000	20,000				5.250	4.699	JD.....	87	1,050	10/20/2014.	12/01/2033.
234667	JK	0	DALLAS COUNTY HOSPITAL DISTRICT.....			1.D FE.....	25,907	128,904	32,226	25,000	25,355		(53)		5.421	5.129	FA.....	512	1,355	09/17/2009.	08/15/2029.
406792	2U	4	HAMDEN CT TXBL G/O.....		2	2.C FE.....	103,007	109,155	109,155	100,000	100,000				5.200	5.004	FA.....	1,964	5,200	03/31/2015.	08/15/2044.
64966H	YJ	3	NY SER G 1 BUILD AMERICA BONDS.....			1.C FE.....	35,315	122,862	43,002	35,000	35,000				5.598	5.513	MS.....	653	1,959	03/30/2010.	03/01/2026.
755553	XS	8	READING PA TXBL G/O.....		2	1.F FE.....	106,013	117,899	117,899	100,000	100,000				5.300	4.806	MN.....	883	5,300	04/28/2015.	11/01/2033.
755553	YH	1	READING PA.....		2	1.F FE.....	50,000	109,102	54,551	50,000	50,000				3.250	3.250	MN.....	271	1,625	03/31/2015.	11/01/2029.
777543	QL	6	ROSEMONT IL.....			1.G FE.....	33,130	124,052	37,216	30,000	33,094		(140)		6.000	5.001	JD.....	150	1,800	09/05/2014.	12/01/2035.
890236	JC	7	TONGANOXIE KS RFDG SER A.....		2	1.F FE.....	24,505	101,779	25,445	25,000	25,000				3.600	3.798	JJ.....	450	900	11/04/2014.	07/01/2027.
1899999.	U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations.....						518,598	XXX	574,041	505,000	507,548	0	(171)	0	XXX	XXX	XXX	6,346	25,613	XXX	XXX
2499999.	Total - U.S. Political Subdivisions of States, Territories & Possessions.....						518,598	XXX	574,041	505,000	507,548	0	(171)	0	XXX	XXX	XXX	6,346	25,613	XXX	XXX

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

02765U	DC	5	AMERICAN MUNICIPAL POWER.....			1.F FE.....	11,155	134,227	13,423	10,000	11,142		(76)		6.424	5.511	FA.....	242	642	02/05/2013.	02/15/2032.
18571P	AR	6	CLERMONT COUNTY OHIO PORT AUTHORITY.....		2	1.D FE.....	25,134	109,970	27,493	25,000	25,000				5.750	5.578	JD.....	120	1,438	12/06/2013.	12/01/2033.
186352	QD	5	CLEVELAND AIRPORT.....		2	1.G FE.....	30,000	104,750	31,425	30,000	30,000				5.000	4.999	JJ.....	750	1,500	09/13/2013.	01/01/2030.
186406	GP	3	CLEVELAND STATE UNIVERSITY.....		2	1.E FE.....	50,008	103,365	51,683	50,000	50,000				5.000	4.990	JD.....	208	2,500	09/13/2013.	06/01/2037.

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	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B/A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
232263	HY	2			..2	1.D FE.....	30,060	...102.507	30,752	30,000	30,000					5.250	5.143	JD.....	131	1,575	11/07/2013.	12/01/2037.
31331V	HD	1				1.B FE.....	51,130	...126.155	63,078	50,000	50,492		(72)			5.300	5.101	FA.....	928	2,650	06/03/2009.	08/25/2026.
31331Y	K9	0				1.B FE.....	50,244	...134.674	67,337	50,000	50,121		(13)			5.270	5.230	MN.....	439	2,635	07/24/2009.	05/01/2029.
442348	P3	6				2.A FE.....	33,732	...114.471	34,341	30,000	33,743		(439)			6.880	5.618	JJ.....	1,032	2,064	12/17/2012.	01/01/2028.
490728	XA	5			..2	1.E FE.....	25,000	...106.404	26,601	25,000	25,000					5.000	5.000	MN.....	208	1,250	09/16/2013.	05/01/2037.
646108	JE	1			..2	1.D FE.....	24,522	...102.791	25,698	25,000	25,000					4.566	4.755	MN.....	190	1,141	12/10/2013.	11/01/2027.
880591	DV	1				1.B FE.....	48,160	...136.752	68,376	50,000	48,745		68			4.700	4.965	JJ.....	1,084	2,350	09/14/2009.	07/15/2033.
880591	DZ	2				1.B FE.....	25,990	...171.693	42,923	25,000	25,806		(14)			5.375	5.150	AO.....	336	1,344	12/03/2009.	04/01/2056.
913330	BH	8			..2	1.C FE.....	25,000	...105.988	26,497	25,000	25,000					3.250	3.250	JD.....	68	812	11/04/2014.	12/01/2033.
2599999.	U.S. Special Revenue & Assessment Obligations - Issuer Obligations.....						430,135	XXX	509,627	425,000	430,049	0	(546)	0	0	XXX	XXX	XXX	5,736	21,901	XXX	XXX

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

3133T4	GB	6				1.A	302	...106.729	322	302	371					7.000	7.500	MTHY.	2	28	01/01/1998.	03/01/2024.
31358Q	BR	5				1.A	18	...102.834	19	18	29					7.000	7.030	MTHY.	2	2	01/01/1995.	09/01/2022.
31358R	BM	4				1.A	48	...103.338	50	48	55					7.500	7.500	MTHY.	5	5	01/01/1992.	10/01/2022.
31358U	MV	5				1.A	230	...104.527	240	230	1,261					7.250	7.580	MTHY.	1	25	07/07/1998.	04/25/2023.
31359F	QL	5				1.A	399	...106.142	424	399	418					6.500	6.620	MTHY.	2	33	01/01/1998.	12/01/2023.
313921	Y8	5				1.A	1,124	...112.842	1,321	1,171	1,198					6.000	6.400	MTHY.	6	79	01/01/2001.	11/01/2031.
31392X	VV	6				1.A	1,000	...103.275	1,033	1,000	1,000					5.500	5.500	MTHY.	5	55	03/21/2006.	11/15/2022.
31393X	RL	3				1.A	13,133	...117.137	15,822	13,507	13,603					5.500	5.660	MTHY.	62	828	02/01/2007.	04/25/2034.
31395L	4D	0				1.A	2,000	...114.151	2,283	2,000	2,000					5.000	5.030	MTHY.	9	121	01/21/2009.	01/15/2035.
31395X	EJ	0				1.A	2,414	...109.082	2,565	2,351	2,352					5.500	5.500	MTHY.	11	129	10/28/2005.	05/15/2033.
2699999.	U.S. Special Revenue - Residential Mortgage-Backed Securities.....						20,668	XXX	24,079	21,026	22,287	0	0	0	0	XXX	XXX	XXX	98	1,305	XXX	XXX
3199999.	Total - U.S. Special Revenue & Special Assessment Obligations.....						450,803	XXX	533,706	446,026	452,336	0	(546)	0	0	XXX	XXX	XXX	5,834	23,206	XXX	XXX

Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations

001957	AW	9			..2	2.B FE.....	25,000	...128.556	32,139	25,000	25,000					6.500	6.500	MS.....	478	1,625	04/01/1999.	03/15/2029.
002824	BB	5			..2	1.F FE.....	25,037	...109.702	27,426	25,000	25,000					2.950	2.935	MS.....	217	737	03/01/2016.	03/15/2025.
00287Y	AR	0			..2	2.B FE.....	50,725	...125.553	62,777	50,000	50,000		(9)			4.500	4.388	MN.....	294	2,250	03/01/2016.	05/14/2035.
00287Y	AV	1			..2	2.B FE.....	49,692	...123.058	61,529	50,000	50,000					4.300	4.348	MN.....	281	2,150	04/05/2017.	05/14/2036.
008117	AG	8				2.A FE.....	35,224	...116.147	36,006	31,000	31,914		(297)			7.250	6.070	FA.....	849	2,247	05/22/2003.	08/15/2023.
010392	EC	8			..2	1.F FE.....	25,188	...136.183	34,046	25,000	25,000					5.700	5.646	FA.....	538	1,425	04/14/2004.	02/15/2033.
013817	AJ	0			..2	3.C FE.....	51,822	...118.063	59,032	50,000	51,856		(246)			5.900	5.195	FA.....	1,229	2,950	10/19/2012.	02/01/2027.
013817	AJ	0			..2	3.C FE.....	49,712	...118.063	59,032	50,000	49,829		20			5.900	5.962	FA.....	1,229	2,950	10/08/2013.	02/01/2027.
020002	AQ	4			..2	1.G FE.....	38,400	...136.721	54,688	40,000	39,080		57			5.350	5.629	JD.....	178	2,140	11/28/2003.	06/01/2033.
02209S	AH	6				2.B FE.....	73,904	...171.558	85,779	50,000	74,060		(717)			10.200	5.875	FA.....	2,054	5,100	10/04/2013.	02/06/2039.
02209S	BG	7			..2	2.B FE.....	124,957	...140.157	140,157	100,000	124,095		(641)			6.200	4.786	FA.....	2,359	6,200	09/24/2019.	02/14/2059.
02209S	BG	7			..2	2.B FE.....	123,257	...140.157	140,157	100,000	122,599		(601)			6.200	4.865	FA.....	2,360	6,200	12/16/2019.	02/14/2059.
023135	AJ	5			..2	1.D FE.....	47,610	...103.852	51,926	50,000	50,000					2.500	3.176	MN.....	111	1,250	11/04/2014.	11/29/2022.
025816	BK	4			..2	2.B FE.....	24,995	...110.964	27,741	25,000	25,000					3.625	3.627	JD.....	65	906	08/18/2015.	12/05/2024.
026874	DA	2			..2	2.A FE.....	24,013	...127.917	31,979	25,000	25,000		352			4.500	4.761	JJ.....	516	1,125	03/10/2017.	07/16/2044.
031162	BK	5			..2	2.A FE.....	51,668	...139.220	69,610	50,000	50,981		(211)			5.150	4.930	MN.....	329	2,575	11/05/2013.	11/15/2041.

SCHEDULE D - PART 1

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

E10.3

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
031162	BY	5	AMGEN INC.....	.....	.....	.....	.....	2	2.A FE.....	50,195	110.154	55,077	50,000	50,000					3.125	3.077	MN.....	260	1,562	03/01/2016.	05/01/2025.
032511	AN	7	ANADARKO PETROLEUM CORP.....	.....	.....	.....	.....		3.C FE.....	25,434	99.239	21,833	22,000	24,147		(204)			7.200	5.681	MS.....	466	1,584	08/05/2013.	03/15/2029.
035242	AP	1	ANHEUSER BUSCH INBEV.....	.....	.....	.....	.....	2	2.A FE.....	24,842	113.273	28,318	25,000	24,898		21			3.650	3.744	FA.....	380	912	05/02/2018.	02/01/2026.
037411	AW	5	APACHE CORP.....	.....	.....	.....	.....	2	3.A FE.....	53,885	107.250	53,625	50,000	50,000					5.100	4.584	MS.....	850	2,550	10/28/2014.	09/01/2040.
037411	BC	8	APACHE CORP.....	.....	.....	.....	.....	2	3.A FE.....	49,655	98.663	49,332	50,000	50,000					4.250	4.290	JJ.....	980	2,125	02/26/2013.	01/15/2044.
037833	AK	6	APPLE COMPUTER INC.....	.....	.....	.....	.....	2	1.B FE.....	24,862	104.896	26,224	25,000	24,961		17			2.400	2.475	MN.....	97	600	03/31/2015.	05/03/2023.
038222	AG	0	APPLIED MATERIALS INC.....	.....	.....	.....	.....	2	1.G FE.....	53,469	157.309	78,655	50,000	52,953		(80)			5.850	5.366	JD.....	130	2,925	09/24/2013.	06/15/2041.
03938L	AP	9	ARCELORMITTAL.....	.....	.....	.....	.....	2	3.A FE.....	24,720	140.312	35,078	25,000	25,000					7.000	7.092	AO.....	369	1,781	09/20/2011.	10/15/2039.
046353	AG	3	ASTRAZENECA PLC.....	.....	.....	.....	.....	2	2.A FE.....	24,470	123.441	30,860	25,000	24,545		13			4.000	4.128	MS.....	286	1,000	07/28/2014.	09/18/2042.
04650N	AB	0	AT&T INC.....	.....	.....	.....	.....	2	2.B FE.....	28,858	130.874	37,953	29,000	28,873		3			5.350	5.386	MS.....	517	1,551	09/30/2013.	09/01/2040.
059165	DX	5	BALTIMORE GAS & ELECTRIC.....	.....	.....	.....	.....	2	1.G FE.....	38,650	123.320	49,328	40,000	39,156		46			5.200	5.434	JD.....	92	2,080	03/14/2005.	06/15/2033.
059438	AH	4	BANC ONE CORP.....	.....	.....	.....	.....		2.A FE.....	25,300	136.800	27,360	20,000	20,000		(34)			7.625	5.584	AO.....	322	1,525	04/29/2003.	10/15/2026.
05949Q	BD	6	BANC AMERICA.....	.....	.....	.....	.....		6. FE.....	5,389	99.655	5,432	5,451	5,569					6.000	6.060	MTHY.....	27	373	03/21/2006.	03/25/2036.
06050W	GL	3	BANK AMERICA CORP.....	.....	.....	.....	.....		1.G FE.....	49,900	112.436	56,218	50,000	50,000					4.000	4.013	AO.....	422	2,000	11/06/2014.	10/15/2038.
06051G	FP	9	BANK AMERICA CORP.....	.....	.....	.....	.....		2.A FE.....	49,915	112.729	56,365	50,000	49,958		9			3.950	3.971	AO.....	384	1,975	05/07/2015.	04/21/2025.
06406G	AA	9	BANK NY MELLON CORP.....	.....	.....	.....	.....	2	1.G FE.....	24,904	112.970	28,243	25,000	25,000					3.000	3.041	MN.....	127	750	08/16/2017.	10/30/2028.
06744C	K2	6	BARCLAYS BANK PLC.....	.....	.....	.....	.....	2	1.F FE.....	50,000	105.068	52,534	50,000	50,000					3.250	3.610	MN.....	167	1,625	12/12/2017.	11/24/2027.
06849R	AK	8	BARRICK NA FINANCE LLC.....	.....	.....	.....	.....	2	2.B FE.....	26,057	145.650	36,413	25,000	25,930		(21)			5.750	5.458	MN.....	240	1,437	10/23/2014.	05/01/2043.
071813	AX	7	BAXTER INTL.....	.....	.....	.....	.....	2	2.A FE.....	91,426	144.877	108,658	75,000	88,130		(508)			6.250	4.722	JD.....	391	4,687	09/16/2013.	12/01/2037.
071813	BF	5	BAXTER INTL INC.....	.....	.....	.....	.....	2	2.A FE.....	24,862	102.931	25,733	25,000	24,962		19			2.400	2.482	FA.....	227	600	02/27/2015.	08/15/2022.
075896	AB	6	BED BATH & BEYOND INC.....	.....	.....	.....	.....	2	4.A FE.....	46,474	88.993	44,497	50,000	49,991		1,333			4.915	5.528	FA.....	1,024	2,457	12/28/2015.	08/01/2034.
075896	AB	6	BED BATH & BEYOND INC.....	.....	.....	.....	.....	2	4.A FE.....	49,306	88.993	44,497	50,000	50,000					4.915	5.034	FA.....	1,024	2,457	07/27/2016.	08/01/2034.
07786D	AA	4	BELL ATLANTIC PENNSYLVANIA.....	.....	.....	.....	.....		2.A FE.....	27,563	122.008	30,502	25,000	26,178		(117)			6.000	5.264	JD.....	120	1,500	06/16/2003.	12/01/2028.
07786D	AA	4	BELL ATLANTIC PENNSYLVANIA.....	.....	.....	.....	.....		2.A FE.....	35,000	122.008	42,703	35,000	35,000					6.000	6.000	JD.....	180	2,100	10/30/2003.	12/01/2028.
07786D	AA	4	BELL ATLANTIC PENNSYLVANIA.....	.....	.....	.....	.....		2.A FE.....	12,285	122.008	14,641	12,000	12,127		(14)			6.000	5.815	JD.....	60	720	12/21/2004.	12/01/2028.
079860	AD	4	BELLSOUTH CORP.....	.....	.....	.....	.....	2	2.B FE.....	24,952	133.768	33,442	25,000	25,000					6.875	6.893	AO.....	363	1,719	04/29/2009.	10/15/2031.
079867	AW	7	BELLSOUTH TELECOMM.....	.....	.....	.....	.....	2	2.B FE.....	46,005	124.377	62,189	50,000	47,781		218			6.375	7.152	JD.....	266	3,187	06/04/2009.	06/01/2028.
084664	BT	7	BERKSHIRE HATHAWAY FIN.....	.....	.....	.....	.....	2	1.C FE.....	49,965	103.814	51,907	50,000	49,994		4			3.000	3.009	MN.....	192	1,500	10/31/2013.	05/15/2022.
084670	BJ	6	BERKSHIRE HATHAWAY INC.....	.....	.....	.....	.....	2	1.C FE.....	48,955	105.497	52,749	50,000	49,679		122			3.000	3.270	FA.....	583	1,500	02/11/2014.	02/11/2023.
093662	AE	4	BLOCK FINANCIAL LLC.....	.....	.....	.....	.....	2	2.C FE.....	51,755	106.276	53,138	50,000	50,000					5.500	5.058	MN.....	458	2,750	11/13/2012.	11/01/2022.
10922N	AF	0	BRIGHTHOUSE FINL INC.....	.....	.....	.....	.....	2	2.C FE.....	92,736	104.425	100,248	96,000	92,879		143			4.700	4.927	JD.....	113	2,256	01/17/2020.	06/22/2047.
118230	AC	5	BUCKEYE PARTNERS.....	.....	.....	.....	.....	2	4.A FE.....	82,919	105.000	78,750	75,000	81,082		(309)			6.750	5.846	FA.....	1,913	5,062	09/16/2013.	08/15/2033.
12189L	AH	4	BURLINGTON NTHN SANTA FE.....	.....	.....	.....	.....	2	1.G FE.....	25,000	102.545	25,636	25,000	25,000					3.050	3.050	MS.....	224	762	04/22/2014.	03/15/2022.
124845	AF	5	CBS INC.....	.....	.....	.....	.....	2	2.B FE.....	34,725	116.493	34,948	30,000	31,033		(323)			7.125	5.801	MN.....	356	2,137	05/07/2003.	11/01/2023.
124857	AR	4	CBS CORP NEW.....	.....	.....	.....	.....	2	2.B FE.....	49,548	109.730	54,865	50,000	50,000					2.900	3.002	JJ.....	669	1,450	08/11/2016.	01/15/2027.
12505B	AD	2	CBRE SERVICES INC.....	.....	.....	.....	.....	2	2.A FE.....	5,270	118.278	5,914	5,000	5,000					4.875	4.214	MS.....	81	244	05/05/2016.	03/01/2026.
12505J	AB	9	CBL & ASSOCIATES.....	.....	.....	.....	.....	2	6. FE.....	48,122	39.500	19,750	50,000	20,438		17,750		29,562	4.600	5.189	AO.....		1,150	11/30/2016.	10/15/2024.
125509	BH	1	CIGNA CORP.....	.....	.....	.....	.....	2	2.B FE.....	86,856	139.563	104,672	75,000	84,360		(388)			6.150	4.991	MN.....	589	4,612	09/17/2013.	11/15/2036.
12612W	AB	0	CNF INC.....	.....	.....	.....	.....	2	4.A FE.....	76,191	118.934	89,201	75,000	75,912		(45)			6.700	6.558	MN.....	838	5,025	09/16/2013.	05/01/2034.

SCHEDULE D - PART 1

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

E10.4

1		2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates							
					3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22						
CUSIP Identification		Description			Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date						
126408	GP	2	CSX CORP.....	.....	.....	..	..	2 A FE.....	.....	34,294	150.659	.....	39,171	.....	26,000	.....	32,751	.....	(240)	.....	.....	7.450	5.152	AO.....	.....	484	.....	1,937	08/05/2013.	04/01/2038.
126650	BZ	2	CVS CAREMARK CORP.....	.....	.....	.....	..	..	2 B FE.....	.....	46,738	103.957	.....	49,899	.....	48,000	.....	48,000	.....	2.750	.....	3.153	JD.....	.....	110	.....	1,320	07/22/2015.	12/01/2022.	
136385	AL	5	CANADIAN NATL RESOURCES.....	.....	.....	A	.....	..	2 B FE.....	.....	89,163	134.134	.....	100,601	.....	75,000	.....	89,018	.....	(138)	.....	6.250	4.653	MS.....	.....	1,380	.....	.....	11/03/2020.	03/15/2038.
14149Y	AY	4	CARDINAL HEALTH INC SR.....	.....	.....	.....	..	..	2 B FE.....	.....	25,689	105.772	.....	26,443	.....	25,000	.....	25,211	.....	(99)	.....	3.200	2.771	MS.....	.....	236	.....	800	03/01/2016.	03/15/2023.
144285	AK	9	CARPENTER TECHNOLOGY.....	.....	.....	.....	..	..	2 C FE.....	.....	24,746	104.722	.....	26,181	.....	25,000	.....	25,000	.....	4.450	.....	4.583	MS.....	.....	371	.....	1,112	09/20/2013.	03/01/2023.	
149123	BD	2	CATERPILLAR INC.....	.....	.....	.....	..	..	1 G FE.....	.....	70,005	114.861	.....	57,431	.....	50,000	.....	54,929	.....	(2,111)	.....	8.000	3.345	FA.....	.....	1,511	.....	4,000	11/27/2012.	02/15/2023.
14912H	RP	7	CATERPILLAR FINL SVCS.....	.....	.....	.....	..	..	1 G FE.....	.....	25,000	100.051	.....	25,013	.....	25,000	.....	25,000	.....	2.200	.....	2.200	MS.....	.....	162	.....	550	03/19/2015.	03/15/2021.	
14916R	AD	6	CATHOLIC HEALTH INITIATIVE.....	.....	.....	.....	..	..	2 A FE.....	.....	50,524	117.008	.....	58,504	.....	50,000	.....	50,452	.....	(12)	.....	4.350	4.286	MN.....	.....	363	.....	2,175	09/05/2014.	11/01/2042.
165069	AQ	8	CHESAPEAKE & POTOMAC TELEPHONE.....	.....	.....	.....	..	..	2 A FE.....	.....	64,805	138.910	.....	62,510	.....	45,000	.....	58,349	.....	(944)	.....	8.300	4.726	FA.....	.....	1,556	.....	3,735	11/27/2012.	08/01/2031.
165087	AL	1	CHESAPEAKE & POTOMAC TELEPHONE.....	.....	.....	.....	..	..	2 A FE.....	.....	123,406	138.003	.....	138,003	.....	100,000	.....	115,208	.....	(1,316)	.....	8.375	6.075	AO.....	.....	2,094	.....	8,375	08/26/2013.	10/01/2029.
166764	AT	7	CHEVRON CORP NEW NOTE.....	.....	.....	.....	..	..	2 C FE.....	.....	24,920	102.165	.....	25,541	.....	25,000	.....	25,000	.....	2.411	.....	2.469	MS.....	.....	197	.....	603	03/01/2016.	03/03/2022.	
171875	AD	9	CINCINNATI BELL TELEPHONE CO.....	.....	.....	.....	..	..	2 A FE.....	.....	48,700	106.500	.....	53,250	.....	50,000	.....	49,166	.....	80	.....	6.300	6.578	JD.....	.....	262	.....	3,150	03/31/2014.	12/01/2028.
172062	AE	1	CINCINNATI FINL CORP.....	.....	.....	.....	..	..	2 A FE.....	.....	27,775	139.292	.....	34,823	.....	25,000	.....	27,726	.....	(138)	.....	6.125	5.006	MN.....	.....	255	.....	1,531	04/21/2014.	11/01/2034.
17248R	AJ	5	CINGULAR WIRELESS.....	.....	.....	.....	..	..	2 B FE.....	.....	53,000	139.005	.....	69,503	.....	50,000	.....	51,782	.....	(111)	.....	7.125	6.654	JD.....	.....	158	.....	3,562	02/11/2003.	12/15/2031.
17275R	AF	9	CISCO SYSTEMS INC.....	.....	.....	.....	..	..	2 E FE.....	.....	56,117	149.476	.....	74,738	.....	50,000	.....	55,129	.....	(161)	.....	5.500	4.686	JJ.....	.....	1,268	.....	2,750	09/17/2013.	01/15/2040.
172967	DR	9	CITIGROUP INC.....	.....	.....	.....	..	..	2 B FE.....	.....	112,695	140.373	.....	140,373	.....	100,000	.....	110,346	.....	(413)	.....	6.125	5.162	FA.....	.....	2,144	.....	6,125	03/31/2014.	08/25/2036.
172967	GK	1	CITIGROUP INC.....	.....	.....	.....	..	..	2 B FE.....	.....	49,640	105.749	.....	52,875	.....	50,000	.....	49,566	.....	212	.....	4.050	4.527	JJ.....	.....	849	.....	2,025	08/27/2013.	07/30/2022.
191216	BE	9	COCA COLA COMPANY.....	.....	.....	.....	..	..	2 E FE.....	.....	24,993	108.423	.....	27,106	.....	25,000	.....	24,997	.....	1	.....	3.200	3.203	MN.....	.....	133	.....	800	03/10/2014.	11/01/2023.
191219	AW	4	COCA COLA ENTERPRISE.....	.....	.....	.....	..	..	1 E FE.....	.....	64,437	131.175	.....	65,588	.....	50,000	.....	57,444	.....	(1,126)	.....	7.000	4.078	AO.....	.....	875	.....	3,500	12/23/2013.	10/01/2026.
191219	BE	3	COCA-COLA ENTERPRISE.....	.....	.....	.....	..	..	2 E FE.....	.....	48,600	133.069	.....	53,227	.....	40,000	.....	43,564	.....	(415)	.....	6.750	5.208	MS.....	.....	795	.....	2,700	07/01/2003.	09/15/2028.
19416Q	EG	1	COLGATE PALMOLIVE CO.....	.....	.....	.....	..	..	2 D FE.....	.....	50,312	109.039	.....	54,520	.....	50,000	.....	50,261	.....	(92)	.....	3.250	3.045	MS.....	.....	478	.....	1,625	04/21/2014.	03/15/2024.
20030N	AC	5	COMCAST CORP.....	.....	.....	.....	..	..	2 G FE.....	.....	27,131	153.483	.....	32,231	.....	21,000	.....	25,512	.....	(264)	.....	7.050	4.732	MS.....	.....	436	.....	1,480	11/05/2013.	03/15/2033.
20825C	AF	1	CONOCOPHILLIPS.....	.....	.....	.....	..	..	2 G FE.....	.....	23,760	136.492	.....	32,758	.....	24,000	.....	23,875	.....	11	.....	5.900	5.981	AO.....	.....	299	.....	1,416	04/30/2009.	10/15/2032.
209111	EH	2	CONSOLIDATED EDISON.....	.....	.....	.....	..	..	2 G FE.....	.....	30,843	131.546	.....	39,464	.....	30,000	.....	30,491	.....	(30)	.....	5.300	5.114	MS.....	.....	530	.....	1,590	07/29/2005.	03/01/2035.
219350	AX	3	CORNING INC.....	.....	.....	.....	..	..	2 A FE.....	.....	51,227	122.176	.....	61,088	.....	50,000	.....	51,057	.....	(43)	.....	4.700	4.515	MS.....	.....	692	.....	2,350	11/10/2016.	03/15/2037.
23338V	AA	4	DTE ELECTRIC CO.....	.....	.....	.....	..	..	2 F FE.....	.....	51,428	123.463	.....	61,732	.....	50,000	.....	50,000	.....	(416)	.....	4.000	3.840	AO.....	.....	500	.....	2,000	03/26/2013.	04/01/2043.
23355L	AF	3	DXC TECHNOLOGY CO.....	.....	.....	.....	..	..	2 C FE.....	.....	122,789	130.683	.....	130,683	.....	100,000	.....	121,354	.....	(1,428)	.....	7.450	4.023	AO.....	.....	1,573	.....	3,725	06/04/2020.	10/15/2029.
23355L	AF	3	DXC TECHNOLOGY CO.....	.....	.....	.....	..	..	2 C FE.....	.....	126,307	130.683	.....	130,683	.....	100,000	.....	124,878	.....	(1,422)	.....	7.450	4.023	AO.....	.....	1,573	.....	3,725	07/02/2020.	10/15/2029.
237194	AE	5	DARDEN RESTAURANTS.....	.....	.....	.....	..	..	2 C FE.....	.....	74,115	119.600	.....	89,700	.....	75,000	.....	74,280	.....	29	.....	6.000	6.099	FA.....	.....	1,700	.....	4,500	08/21/2013.	08/15/2035.
244199	BF	1	DEERE & CO.....	.....	.....	.....	..	..	2 F FE.....	.....	24,519	127.098	.....	31,775	.....	25,000	.....	24,578	.....	11	.....	3.900	4.014	JD.....	.....	59	.....	975	07/09/2014.	06/09/2042.
24668P	AE	7	DELHAIZE GROUP.....	.....	.....	C	.....	..	2 B FE.....	.....	54,888	143.084	.....	71,542	.....	50,000	.....	54,233	.....	(122)	.....	5.700	5.022	AO.....	.....	713	.....	2,850	11/05/2014.	10/01/2040.
24702R	AM	3	DELL INC.....	.....	.....	.....	..	..	2 C FE.....	.....	54,686	112.590	.....	57,554	.....	60,000	.....	63,197	.....	(94)	.....	5.400	4.972	MS.....	.....	999	.....	3,240	12/06/2011.	09/10/2040.
25152R	3H	4	DEUTSCHE BANK AG.....	.....	.....	C	.....	..	2 C FE.....	.....	50,000	97.987	.....	48,994	.....	50,000	.....	50,000	.....	.....	.....	3.500	3.500	JD.....	.....	78	.....	1,750	06/16/2016.	06/15/2025.
25152R	XA	6	DEUTSCHE BANK AG.....	.....	.....	C	.....	..	2 C FE.....	.....	49,547	107.776	.....	53,888	.....	50,000	.....	49,788	.....	57	.....	3.700	3.834	MN.....	.....	159	.....	1,850	07/11/2016.	05/30/2024.
25271C	AN	2	DIAMOND OFFSHORE DRILL.....	.....	.....	.....	..	..	6.....	.....	48,383	12.250	.....	6,125	.....	50,000	.....	5,385	.....	22,187	.....	223	.....	44,275	.....	.....	.....	.....	10/23/2014.	11/01/2043.
254010	AE	1	DIGNITY HEALTH.....	.....	.....	.....	..	..	2 A FE.....	.....	25,921	135.315	.....	33,829	.....	25,000	.....	25,893	.....	(6)	</									

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 Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
257559	AJ	3	DOMTAR CORP.....	.....	.....	.....	.....	2	2.C FE.....	50,665	.....	119.818	50,000	50,615	.....	(13)	.....	.....	6.250	6.147	MS.....	1,042	3,125	03/10/2017.	09/01/2042.
257867	AG	6	DONNELLEY RR & SONS CO.....	.....	.....	.....	.....	2	4.C FE.....	28,800	102.195	30,659	30,000	30,000	.....	.....	.....	.....	6.625	6.955	AO.....	450	1,987	03/27/2002.	04/15/2029.
257867	AG	6	DONNELLEY RR & SONS CO.....	.....	.....	.....	.....	2	4.C FE.....	21,900	102.195	20,439	20,000	20,000	.....	.....	.....	.....	6.625	5.906	AO.....	249	1,325	04/15/2003.	04/15/2029.
260543	BC	6	DOW CHEMICAL.....	.....	.....	.....	.....	2	2.C FE.....	12,550	105.297	10,530	10,000	10,150	.....	(220)	.....	.....	8.850	6.446	MS.....	261	885	07/16/2003.	09/15/2021.
260543	CK	7	DOW CHEMICAL CO.....	.....	.....	.....	.....	2	2.C FE.....	47,063	120.744	60,372	50,000	50,000	.....	67	.....	.....	4.250	4.724	AO.....	531	2,125	11/19/2015.	10/01/2034.
260543	CK	7	DOW CHEMICAL CO.....	.....	.....	.....	.....	2	2.C FE.....	47,125	120.744	60,372	50,000	50,000	.....	8	.....	.....	4.250	4.715	AO.....	531	2,125	12/22/2015.	10/01/2034.
26054L	G6	4	DOW CHEMICAL CO.....	.....	.....	.....	.....	2	2.C FE.....	25,000	99.993	24,998	25,000	25,000	.....	.....	.....	.....	4.000	4.000	FA.....	378	1,000	08/31/2015.	08/15/2025.
264399	DK	9	DUKE ENERGY CORP.....	.....	.....	.....	.....	2	1.G FE.....	14,550	130.921	19,638	15,000	14,783	.....	21	.....	.....	6.000	6.235	JD.....	75	900	03/19/2003.	12/01/2028.
264399	DK	9	DUKE ENERGY CORP.....	.....	.....	.....	.....	2	1.G FE.....	27,000	130.921	32,730	25,000	25,931	.....	.....	.....	.....	6.000	5.417	JD.....	125	1,500	06/16/2003.	12/01/2028.
278865	AM	2	ECOLAB INC.....	.....	.....	.....	.....	2	2.A FE.....	81,758	143.806	107,855	75,000	80,738	.....	(157)	.....	.....	5.500	4.907	JD.....	264	4,125	09/17/2013.	12/08/2041.
292505	AK	0	ENCANA CORP.....	.....	.....	A	.....	2	3.A FE.....	48,755	94.583	47,292	50,000	50,000	.....	385	.....	.....	5.150	5.319	MN.....	329	2,575	05/29/2012.	11/15/2041.
294429	AG	0	EQUIFAX INC.....	.....	.....	.....	.....	2	2.B FE.....	31,021	137.494	34,374	25,000	31,085	.....	(230)	.....	.....	7.000	4.862	JJ.....	875	1,750	03/09/2015.	07/01/2037.
29736R	AA	8	ESTEE LAUDER NOTES.....	.....	.....	.....	.....	2	1.E FE.....	25,094	138.185	34,546	25,000	25,000	.....	.....	.....	.....	5.750	5.724	AO.....	303	1,437	04/16/2004.	10/15/2033.
30161M	AG	8	EXELON GENERATIONS COMPANY LLC.....	.....	.....	.....	.....	2	2.B FE.....	271,110	120.475	271,069	225,000	271,103	.....	.....	.....	.....	6.250	4.608	AO.....	3,516	.....	12/16/2020.	10/01/2039.
30161M	AJ	2	EXELON GENERATIONS COMPANY LLC.....	.....	.....	.....	.....	2	2.B FE.....	50,939	113.425	56,713	50,000	50,000	.....	(250)	.....	.....	5.750	5.609	AO.....	719	2,875	04/12/2017.	10/01/2041.
30219G	AK	4	EXPRESS SCRIPTS HOLDINGS.....	.....	.....	.....	.....	2	1.G FE.....	24,922	108.359	27,090	25,000	25,000	.....	.....	.....	.....	3.500	3.548	JD.....	39	875	02/10/2017.	06/15/2024.
30219G	AP	3	EXPRESS SCRIPTS HOLDING.....	.....	.....	.....	.....	2	1.G FE.....	49,576	113.053	56,527	50,000	50,000	.....	117	.....	.....	4.800	4.855	JJ.....	1,107	2,400	11/17/2016.	07/15/2046.
30231G	AJ	1	EXXON MOBIL CORP.....	.....	.....	.....	.....	2	1.C FE.....	24,876	102.240	25,560	25,000	25,000	.....	.....	.....	.....	2.397	2.497	MS.....	191	599	07/22/2015.	03/06/2022.
303901	AE	2	FAIRFAX FINANCIAL HOLDINGS.....	.....	.....	A	.....	2	2.C FE.....	27,188	133.308	33,327	25,000	26,853	.....	(57)	.....	.....	7.750	6.991	JJ.....	893	1,937	09/30/2013.	07/15/2037.
31428X	AT	3	FEDEX CORP.....	.....	.....	.....	.....	2	2.B FE.....	15,817	116.474	19,801	17,000	15,921	.....	30	.....	.....	3.875	4.329	FA.....	274	659	11/11/2016.	08/01/2042.
31428X	AU	0	FEDEX CORP.....	.....	.....	.....	.....	2	2.B FE.....	48,930	118.022	59,011	50,000	49,019	.....	26	.....	.....	4.100	4.236	AO.....	433	2,050	11/10/2016.	04/15/2043.
316773	CH	1	FIFTH THIRD BANCORP.....	.....	.....	.....	.....	2	2.B FE.....	71,631	169.123	84,562	50,000	67,675	.....	(616)	.....	.....	8.250	5.149	MS.....	1,375	4,125	03/26/2013.	03/01/2038.
316773	CH	1	FIFTH THIRD BANCORP.....	.....	.....	.....	.....	2	2.B FE.....	66,466	169.123	84,562	50,000	63,581	.....	(458)	.....	.....	8.250	5.737	MS.....	1,375	4,125	07/09/2013.	03/01/2038.
341081	EQ	6	FLORIDA POWER & LIGHT.....	.....	.....	.....	.....	2	1.E FE.....	36,777	144.372	50,530	35,000	36,121	.....	(59)	.....	.....	5.625	5.281	AO.....	492	1,969	03/14/2005.	04/01/2034.
341081	ET	0	FLORIDA POWER & LIGHT.....	.....	.....	.....	.....	2	1.E FE.....	22,979	138.172	34,543	25,000	23,536	.....	66	.....	.....	4.950	5.551	JD.....	103	1,237	03/30/2010.	06/01/2035.
345370	BN	9	FORD MOTOR COMPANY.....	.....	.....	.....	.....	3	3.B FE.....	29,925	114.500	34,350	30,000	30,000	.....	5	.....	.....	7.125	7.152	MN.....	273	2,137	11/30/2010.	11/15/2025.
345370	BP	4	FORD MOTOR COMPANY.....	.....	.....	.....	.....	3	3.B FE.....	58,800	116.375	69,825	60,000	59,469	.....	66	.....	.....	7.500	7.685	FA.....	1,875	4,500	06/03/2003.	08/01/2026.
345370	BW	9	FORD MOTOR COMPANY.....	.....	.....	.....	.....	3	3.B FE.....	35,204	143.750	35,938	25,000	35,226	.....	(141)	.....	.....	9.980	6.663	FA.....	942	2,495	09/30/2013.	02/15/2047.
345370	CA	6	FORD MOTOR COMPANY.....	.....	.....	.....	.....	3	3.B FE.....	114,240	128.250	128,250	100,000	114,290	.....	(963)	.....	.....	7.450	5.640	JJ.....	3,414	7,450	06/06/2019.	07/16/2031.
35671D	AZ	8	FREEPORT MCMORAN COPPER & GOLD.....	.....	.....	.....	.....	2	3.B FE.....	48,973	104.330	52,165	50,000	50,000	.....	.....	.....	.....	3.875	4.148	MS.....	570	1,937	02/14/2014.	03/15/2023.
35671D	BC	8	FREEPORT MCMORAN COPPER & GOLD.....	.....	.....	.....	.....	2	3.B FE.....	52,732	124.500	62,250	50,000	50,000	.....	(984)	.....	.....	5.450	5.085	MS.....	802	2,725	11/05/2014.	03/15/2043.
362320	BA	0	GTE CORP.....	.....	.....	.....	.....	2	2.B FE.....	39,300	131.482	52,593	40,000	39,643	.....	31	.....	.....	6.940	7.085	AO.....	586	2,776	06/29/2001.	04/15/2028.
36962G	XZ	2	GENERAL ELECTRIC CORP.....	.....	.....	.....	.....	2	2.A FE.....	29,809	140.124	42,037	30,000	29,976	.....	13	.....	.....	6.750	6.800	MS.....	596	2,025	03/27/2002.	03/15/2032.
36962G	3A	0	GENERAL ELECTRIC CORP.....	.....	.....	.....	.....	2	2.A FE.....	51,630	137.701	68,851	50,000	51,298	.....	(45)	.....	.....	6.150	5.902	FA.....	1,230	3,075	12/06/2011.	08/07/2037.
36962G	3P	7	GENERAL ELECTRIC CAP CORP.....	.....	.....	.....	.....	2	2.A FE.....	28,163	135.377	40,613	30,000	28,575	.....	45	.....	.....	5.875	6.334	JJ.....	818	1,762	03/14/2008.	01/14/2038.
36966T	BZ	4	GENERAL ELECTRIC CAP CORP.....	.....	.....	.....	.....	2	2.A FE.....	29,069	123.322	32,064	26,000	29,094	.....	(136)	.....	.....	5.500	4.431	AO.....	302	1,430	04/16/2013.	04/15/2036.
36966T	JH	6	GENERAL ELECTRIC CAP CORP.....	.....	.....	.....	.....	2	2.A FE.....	50,000	106.049	53,025	50,000	50,000	.....	.....	.....	.....	4.250	4.250	MN.....	803	2,125	07/29/2013.	05/18/2033.
36966T	JS	2	GENERAL ELECTRIC CAP CORP.....	.....	.....	.....	.....	2	2.A FE.....	50,000	109.927	54,964	50,000	50,000	.....	.....	.....	.....	4.250	4.250	MS.....	626	2,125	09/27/2013.	09/15/2028.
370334	BJ	2	GENERAL MILLS INC.....	.....	.....	.....	.....	2	2.B FE.....	118,307	142.974	142,974	100,000	115,509	.....	(515)	.....	.....	5.400	4.215	JD.....	240	5,400	03/10/2015.	06/15/2040.

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 Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value			Fair Value	Par Value												Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
37045V	AL	4	GENERAL MOTORS CO.....		..	..2	2.C FE.....		125,382	144.254	144,254	100,000	125,122		(253)			6.750	4.982	AO.....	1,688		09/30/2020.	04/01/2046.
37045X	BQ	8	GENERAL MOTORS FINANCIAL COMPANY INC.....	.....	..	..2	2.C FE.....	.....	24,908	112.587	28,147	25,000	25,000	.....	.....	.....	4.000	4.046	AO.....	236	1,000	02/10/2017.	10/06/2026.	
373298	BR	8	GEORGIA PACIFIC CORP.....	.....	..	..2	1.G FE.....	.....	98,631	147.864	110,898	75,000	90,058	.....	(1,331)	.....	7.750	4.922	MN.....	743	5,812	07/08/2013.	11/15/2029.	
38141E	Z6	9	GOLDMAN SACHS GROUP INC.....	.....	..	..2	2.A FE.....	.....	25,000	104.879	26,220	25,000	25,000	.....	.....	.....	4.750	4.750	MTHY.....	53	1,188	05/12/2011.	05/15/2022.	
38141G	CU	6	GOLDMAN SACHS GROUP INC.....	.....	..	..2	2.A FE.....	.....	40,300	143.950	57,580	40,000	40,000	.....	.....	.....	6.125	6.069	FA.....	900	2,450	10/16/2003.	02/15/2033.	
38141G	CU	6	GOLDMAN SACHS GROUP INC.....	.....	..	..2	2.A FE.....	.....	25,813	143.950	35,988	25,000	25,166	.....	(47)	.....	6.125	6.069	FA.....	604	1,531	04/08/2004.	02/15/2033.	
38141G	ES	9	GOLDMAN SACHS GROUP INC.....	.....	..	..2	2.C FE.....	.....	25,650	126.032	34,029	27,000	26,971	.....	115	.....	5.950	6.402	JJ.....	741	1,607	07/11/2007.	01/15/2027.	
38143C	CN	9	GOLDMAN SACHS GROUP INC.....	.....	..	..2	2.A FE.....	.....	49,995	108.812	54,406	50,000	50,000	.....	.....	.....	4.000	4.001	MTHY.....	89	2,000	05/20/2013.	05/15/2033.	
38143C	DJ	7	GOLDMAN SACHS GROUP INC.....	.....	..	..2	2.A FE.....	.....	25,000	112.964	28,241	25,000	25,000	.....	.....	.....	4.500	4.500	MTHY.....	50	1,125	07/29/2013.	08/15/2033.	
40414L	AM	1	HCP INC.....	.....	..	..2	2.A FE.....	.....	49,768	110.465	55,233	50,000	50,000	.....	.....	.....	3.400	3.464	FA.....	708	1,700	07/28/2016.	02/01/2025.	
406216	AW	1	HALLIBURTON COMPANY.....	.....	..	..2	2.A FE.....	.....	247,796	132.891	265,782	200,000	246,696	.....	(1,100)	.....	6.700	4.725	MS.....	3,946	6,700	07/15/2020.	09/15/2038.	
428236	BR	3	HEWLETT PACKARD CO.....	.....	..	..2	2.B FE.....	.....	56,904	130.648	65,324	50,000	56,861	.....	(190)	.....	6.000	4.929	MS.....	883	3,000	03/09/2015.	09/15/2041.	
428236	BR	3	HEWLETT PACKARD CO.....	.....	..	..2	2.B FE.....	.....	50,426	130.504	65,252	50,000	50,382	.....	(10)	.....	6.000	5.934	MS.....	883	3,000	11/30/2016.	09/15/2041.	
42824C	AY	5	HP ENTERPRISE CO.....	.....	..	..2	2.B FE.....	.....	133,307	131.629	131,629	100,000	133,300	.....	.....	.....	6.350	4.179	AO.....	1,341	.....	12/30/2020.	10/15/2045.	
431116	AC	6	HIGHMARK INC.....	.....	..	..2	2.B FE.....	.....	51,506	125.551	62,776	50,000	51,313	.....	(34)	.....	6.125	5.900	MN.....	391	3,062	07/22/2014.	05/15/2041.	
44106M	AT	9	HOSPITALITY PROP TRUST.....	.....	..	..2	3.C FE.....	.....	24,621	98.500	24,625	25,000	25,000	.....	.....	.....	4.500	4.728	MS.....	331	1,125	12/21/2016.	03/15/2025.	
45138L	AN	3	IDAHO POWER CORP.....	.....	..	..2	1.G FE.....	.....	50,000	131.388	65,694	50,000	50,000	.....	.....	.....	5.500	5.500	AO.....	688	2,750	01/16/2004.	04/01/2033.	
45138L	AN	3	IDAHO POWER CORP.....	.....	..	..2	1.G FE.....	.....	30,300	131.388	39,416	30,000	30,000	.....	.....	.....	5.500	5.431	AO.....	412	1,650	01/22/2004.	04/01/2033.	
45138L	AN	3	IDAHO POWER CORP.....	.....	..	..2	1.G FE.....	.....	41,904	131.388	52,555	40,000	41,160	.....	(68)	.....	5.500	5.174	AO.....	550	2,200	07/27/2005.	04/01/2033.	
45138L	AY	9	IDAHO POWER CORP.....	.....	..	..2	1.G FE.....	.....	54,005	128.897	64,449	50,000	53,223	.....	(102)	.....	4.850	4.358	FA.....	916	2,425	12/06/2011.	08/15/2040.	
454614	AK	4	INDIANA BELL TELEPHONE INC.....	.....	..	..2	2.B FE.....	.....	23,450	127.116	25,423	20,000	21,326	.....	(188)	.....	7.300	5.924	FA.....	552	1,460	05/07/2003.	08/15/2026.	
457153	AG	9	INGRAM MICRO INC.....	.....	..	..2	3.A FE.....	.....	25,428	115.005	28,751	25,000	25,000	.....	.....	.....	5.450	4.690	JD.....	61	1,362	11/30/2016.	12/15/2024.	
458140	AP	5	INTEL CORP.....	.....	..	..2	1.E FE.....	.....	89,319	128.549	128,549	100,000	90,803	.....	232	.....	4.250	4.945	JD.....	189	4,250	09/17/2013.	12/15/2042.	
459200	AM	3	IBM CORP.....	.....	..	..2	1.F FE.....	.....	25,781	129.946	32,487	25,000	25,243	.....	(47)	.....	7.000	6.735	MN.....	297	1,750	01/01/2001.	10/01/2025.	
459200	BB	6	IBM CORP.....	.....	..	..2	1.F FE.....	.....	39,900	144.319	57,728	40,000	40,000	.....	.....	.....	5.875	5.892	MN.....	209	2,350	07/30/2003.	11/29/2032.	
459200	HF	1	INTL BUS MACHS CORP.....	.....	..	..2	1.F FE.....	.....	24,875	123.930	30,983	25,000	24,891	.....	3	.....	4.000	4.030	JD.....	31	1,000	07/28/2014.	06/20/2042.	
460146	AP	8	INTERNATIONAL PAPER CO.....	.....	..	..2	2.B FE.....	.....	47,430	113.728	51,178	45,000	45,665	.....	(148)	.....	6.875	6.436	MN.....	516	3,094	12/10/1998.	11/10/2023.	
46132F	AC	4	INVESCO FINANCE PLC.....	.....	C	..2	2.A FE.....	.....	26,004	130.373	32,593	25,000	25,647	.....	(47)	.....	5.375	5.049	MN.....	116	1,344	12/18/2013.	11/30/2043.	
46625H	JJ	0	J P MORGAN CHASE.....	.....	..	..2	2.A FE.....	.....	24,803	106.880	26,720	25,000	24,937	.....	24	.....	3.375	3.484	MN.....	141	844	11/17/2014.	05/01/2023.	
46625H	JZ	4	J P MORGAN CHASE & CO.....	.....	..	..2	2.A FE.....	.....	49,866	116.906	58,453	50,000	49,920	.....	11	.....	4.125	4.154	JD.....	92	2,062	06/29/2015.	12/15/2026.	
472319	AE	2	JEFFERIES GROUP INC.....	.....	..	..2	2.C FE.....	.....	52,341	126.734	63,367	50,000	51,228	.....	(161)	.....	6.450	5.967	JD.....	118	3,225	09/21/2012.	06/08/2027.	
472319	AE	2	JEFFERIES GROUP INC.....	.....	..	..2	2.C FE.....	.....	109,175	126.734	126,734	100,000	105,172	.....	(667)	.....	6.450	5.472	JD.....	500	6,450	01/31/2014.	06/08/2027.	
472319	AL	6	JEFFERIES GROUP INC NOTE.....	.....	..	..2	2.C FE.....	.....	25,464	109.244	27,311	25,000	25,499	.....	(210)	.....	5.125	4.176	JJ.....	573	1,281	04/28/2015.	01/20/2023.	
472319	AM	4	JEFFERIES GROUP.....	.....	..	..2	2.C FE.....	.....	50,539	137.359	68,680	50,000	50,536	.....	(12)	.....	6.500	6.400	JJ.....	1,453	3,250	11/07/2013.	01/20/2043.	
478160	AL	8	JOHNSON & JOHNSON DEBENTURES.....	.....	..	..2	1.A FE.....	.....	23,933	139.987	34,997	25,000	24,341	.....	37	.....	4.950	5.240	MN.....	155	1,237	12/31/2004.	05/15/2033.	
478160	AL	8	JOHNSON & JOHNSON DEBENTURES.....	.....	..	..2	1.A FE.....	.....	24,789	139.987	34,997	25,000	24,872	.....	7	.....	4.950	5.006	MN.....	155	1,237	01/26/2005.	05/15/2033.	
478160	AL	8	JOHNSON & JOHNSON DEBENTURES.....	.....	..	..2	1.A FE.....	.....	19,871	139.987	27,997	20,000	19,918	.....	4	.....	4.950	4.992	MN.....	133	990	02/22/2005.	05/15/2033.	
478366	BB	2	JOHNSON CONTROLS.....	.....	..	..2	2.A FE.....	.....	49,757	127.618	63,809	50,000	50,000	.....	75	.....	5.250	5.286	JD.....	219	2,625	11/24/2015.	12/01/2041.	
48126D	W4	7	J P MORGAN CHASE & CO MEDIUM TERM NOTE.....	.....	..	..2	1.G FE.....	.....	48,875	104.772	52,386	50,000	50,000	.....	.....	.....	3.500	4.265	JD.....	92	1,750	07/23/2015.	06/12/2033.	
48203R	AD	6	JUNIPER NETWORKS INC.....	.....	..	..2	2.B FE.....	.....	104,889	131.455	131,455	100,000	100,000	.....	.....	.....	5.950	.....	.....	1,752	5,950	03/20/2019.	03/15/2041.	

SCHEDULE D - PART 1

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

E10.7

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification			Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
49327V	2A	1	KEYBANK NA.....	.....	..	.....	2.A FE.....	49,944	112.277	56,139	50,000	49,966	.....	.....6	.....	.....	.....3.400	3.414	MN.....	194	1,700	04/24/2017.	05/20/2027.
494550	BN	5	KINDER MORGAN ENERGY PARTICLES.....	.....	..	.....2	2.B FE.....	47,755	116.276	58,138	50,000	50,000	.....	.....754	.....	.....	.....5.000	5.306	FA.....	944	2,500	08/05/2013.	08/15/2042.
499040	AL	7	KNIGHT RIDDER.....	.....	..	.....2	6.....	19,696	0.599	120	20,000	400	12,334	.....	.....19,934	.....	.....6.875	7.000	MS.....	.....	.....	09/26/2001.	03/15/2029.
499040	AL	7	KNIGHT RIDDER.....	.....	..	.....2	6.....	37,625	0.599	210	35,000	700	21,585	.....	.....34,885	.....	.....6.875	6.281	MS.....	.....	.....	09/05/2003.	03/15/2029.
500255	AN	4	KOHL'S CORP.....	.....	..	.....	2.C FE.....	39,950	105.959	42,384	40,000	40,000	.....	.....	.....	.....	.....6.000	6.008	JJ.....	890	2,400	04/26/2004.	01/15/2033.
500255	AN	4	KOHL'S CORP.....	.....	..	.....	2.C FE.....	52,086	105.959	52,980	50,000	51,555	.....	.....(88)	.....	.....	.....6.000	5.641	JJ.....	1,600	3,000	12/18/2013.	01/15/2033.
500255	AQ	7	KOHL'S CORP.....	.....	..	.....2	2.C FE.....	59,101	114.411	57,206	50,000	57,342	.....	.....(263)	.....	.....	.....6.875	5.517	JD.....	153	3,437	03/26/2013.	12/15/2037.
500255	AU	8	KOHL'S CORP.....	.....	..	.....2	2.C FE.....	74,237	108.134	81,101	75,000	74,249	.....	.....13	.....	.....	.....4.250	4.487	JJ.....	1,452	.....	09/29/2020.	07/17/2025.
500255	AV	6	KOHL'S CORP.....	.....	..	.....2	2.C FE.....	23,019	107.580	26,895	25,000	25,000	.....	.....769	.....	.....	.....5.550	6.138	JJ.....	632	1,387	05/05/2016.	07/17/2045.
501044	BZ	3	KROGER CO.....	.....	..	.....2	2.B FE.....	99,025	147.149	110,362	75,000	90,866	.....	.....(1,197)	.....	.....	.....7.500	4.825	AO.....	1,406	5,625	02/26/2013.	04/01/2031.
501044	DC	2	KROGER CO.....	.....	..	.....2	2.B FE.....	52,463	112.232	56,116	50,000	50,000	.....	.....	.....	.....	.....3.500	2.925	FA.....	729	1,750	03/01/2016.	02/01/2026.
52107Q	AJ	4	LAZARD GROUP LLC.....	.....	..	.....2	2.C FE.....	99,400	118.683	118,683	100,000	99,498	.....	.....50	.....	.....	.....4.500	4.575	MS.....	1,275	4,500	09/20/2018.	09/19/2028.
524660	AW	7	LEGGETT & PLATT INC.....	.....	..	.....2	2.C FE.....	19,993	103.204	20,641	20,000	19,991	.....	.....12	.....	.....	.....3.400	3.405	FA.....	257	680	12/08/2015.	08/15/2022.
524901	AR	6	LEGG MASON INC.....	.....	..	.....2	1.F FE.....	25,482	143.290	35,823	25,000	25,444	.....	.....(10)	.....	.....	.....5.625	5.488	JJ.....	648	1,406	03/10/2017.	01/15/2044.
527288	BF	0	LEUCADIA NATIONAL CORP.....	.....	..	.....2	2.C FE.....	125,207	130.648	130,648	100,000	124,924	.....	.....(276)	.....	.....	.....6.625	4.805	AO.....	1,251	3,313	09/30/2020.	10/23/2043.
532457	AM	0	ELI LILLY.....	.....	..	.....	1.F FE.....	35,175	127.488	38,246	30,000	31,573	.....	.....(315)	.....	.....	.....7.125	5.729	JD.....	119	2,137	08/08/2003.	06/01/2025.
532457	AM	0	ELI LILLY.....	.....	..	.....	1.F FE.....	58,125	127.488	63,744	50,000	52,409	.....	.....(501)	.....	.....	.....7.125	5.799	jd.....	356	3,562	09/08/2003.	06/01/2025.
53944X	DM	4	LLOYD'S TSB BANK.....	.....	C	.....	1.E FE.....	24,563	103.446	25,862	25,000	24,806	.....	.....47	.....	.....	.....2.800	3.017	JD.....	62	700	08/14/2015.	11/29/2024.
539830	AW	9	LOCKHEED MARTIN CORP.....	.....	..	.....2	1.G FE.....	47,891	147.086	58,834	40,000	46,439	.....	.....(210)	.....	.....	.....5.720	4.460	JD.....	191	2,288	04/03/2013.	06/01/2040.
548661	CL	9	LOWE'S COMPANIES INC.....	.....	..	.....2	2.A FE.....	63,318	132.972	66,486	50,000	60,177	.....	.....(449)	.....	.....	.....5.800	4.050	AO.....	612	2,900	11/27/2012.	10/15/2036.
55262C	AD	2	MBIA INC.....	.....	..	.....	3.C FE.....	25,000	98.000	24,500	25,000	25,000	.....	.....	.....	.....	.....7.150	7.149	JJ.....	824	1,787	08/27/2013.	07/15/2027.
55262C	AD	2	MBIA INC.....	.....	..	.....	3.C FE.....	49,200	98.000	49,000	50,000	49,502	.....	.....53	.....	.....	.....7.150	7.335	JJ.....	1,649	3,575	09/30/2013.	07/15/2027.
55262C	AF	7	MBIA INC.....	.....	..	.....	3.C FE.....	37,600	92.000	36,800	40,000	38,788	.....	.....108	.....	.....	.....6.625	7.126	AO.....	687	2,650	06/26/2001.	10/01/2028.
55262C	AF	7	MBIA INC.....	.....	..	.....	3.C FE.....	24,125	92.000	23,000	25,000	24,560	.....	.....39	.....	.....	.....6.625	6.915	AO.....	350	1,656	04/19/2002.	10/01/2028.
55262C	AF	7	MBIA INC.....	.....	..	.....	3.C FE.....	20,025	92.000	16,560	18,000	18,946	.....	.....(95)	.....	.....	.....6.625	5.773	AO.....	338	1,192	06/13/2003.	10/01/2028.
55336V	AT	7	MPLX LP.....	.....	..	.....2	2.B FE.....	113,037	131.477	131,477	100,000	112,649	.....	.....(381)	.....	.....	.....5.500	4.674	FA.....	2,078	2,750	03/05/2020.	02/15/2049.
55616X	AG	2	MACYS RETAIL HLDGS INC.....	.....	..	.....2	4.B FE.....	46,641	75.935	37,968	50,000	50,000	.....	.....946	.....	.....	.....5.125	5.623	JJ.....	1,182	2,562	05/04/2016.	01/15/2042.
55616X	AJ	6	MACYS RETAIL HLDGS INC.....	.....	..	.....2	4.B FE.....	42,739	71.850	35,925	50,000	50,000	.....	.....2,225	.....	.....	.....4.300	5.329	FA.....	812	2,150	07/28/2016.	02/15/2043.
565849	AB	2	MARATHON OIL CO.....	.....	..	.....2	2.C FE.....	62,422	123.096	61,548	50,000	58,801	.....	.....(592)	.....	.....	.....6.800	4.740	MS.....	1,001	3,400	02/14/2014.	03/15/2032.
56585A	AB	2	MARATHON OIL CO.....	.....	..	.....2	2.C FE.....	82,008	123.096	92,322	75,000	81,930	.....	.....(71)	.....	.....	.....6.800	5.680	MS.....	1,502	.....	09/30/2020.	03/15/2032.
56585A	AH	5	MARATHON PETROLEUM CORP.....	.....	..	.....2	2.B FE.....	22,368	114.872	28,718	25,000	22,571	.....	.....49	.....	.....	.....4.750	5.489	MS.....	350	1,188	07/28/2016.	09/15/2044.
56585A	AH	5	MARATHON PETROLEUM CORP.....	.....	..	.....2	2.B FE.....	47,931	114.605	57,302	50,000	48,096	.....	.....42	.....	.....	.....4.750	5.028	MS.....	699	2,375	08/30/2016.	09/15/2044.
56585A	AM	4	MARATHON PETROLEUM CORP.....	.....	..	.....2	2.B FE.....	59,475	123.363	61,682	50,000	59,340	.....	.....(128)	.....	.....	.....5.850	4.576	JD.....	130	1,463	09/17/2020.	12/15/2045.
573284	AJ	5	MARTIN MARIETTA MATERIALS INC.....	.....	..	.....2	2.B FE.....	21,517	128.080	28,178	22,000	21,602	.....	.....14	.....	.....	.....6.250	6.432	MN.....	229	1,375	10/08/2013.	05/01/2037.
574599	AY	2	MASCO CORP.....	.....	..	.....2	2.B FE.....	24,688	133.517	33,379	25,000	24,760	.....	.....13	.....	.....	.....6.500	6.616	FA.....	614	1,625	10/08/2013.	08/15/2032.
577081	AW	2	MATTEL INC.....	.....	..	.....2	4.C FE.....	75,756	110.035	82,526	75,000	75,000	.....	.....	.....	.....	.....5.450	5.380	MN.....	690	4,088	09/16/2013.	11/01/2041.
577081	AW	2	MATTEL INC.....	.....	..	.....2	4.C FE.....	55,445	110.035	55,018	50,000	52,574	.....	.....(999)	.....	.....	.....5.450	4.732	MN.....	450	2,725	10/28/2014.	11/01/2041.
577081	AW	2	MATTEL INC.....	.....	..	.....2	4.C FE.....	51,306	110.035	55,018	50,000	50,000	.....	.....	.....	.....	.....5.450	5.264	MN.....	450	2,725	12/31/2015.	11/01/2041.
577081	AW	2	MATTEL INC.....	.....	..	.....2	4.C FE.....	27,049	110.035	27,509	25,000	26,001	.....	.....(485)	.....	.....	.....5.450	4.820	MN.....	227	1,363	03/10/2015.	11/01/2041.
582834	AP	2	MEAD CORP.....	.....	..	.....	2.B FE.....	53,998	141.738	70,869	50,000	53,998	.....	.....(53)	.....	.....	.....7.550	6.888	MS.....	1,258	3,775	09/30/2013.	03/01/2047.

SCHEDULE D - PART 1

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

E10.8

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
583334	AB	3	MEADWESTVACO CORP.....	.....	..	..	2 B FE.....	35,044	127.226	38,168	30,000	33,769	.....	.....(225)	.....	.....	.....6.800	5.349	MN.....	261	2,040	07/22/2014.	11/15/2032.
589331	AC	1	MERCK & CO.....	.....	..	..	1 E FE.....	17,738	124.193	18,629	15,000	15,965	.....	.....(150)	.....	.....	.....6.300	4.946	JJ.....	473	945	07/01/2003.	01/01/2026.
589331	AE	7	MERCK & CO.....	.....	..	..	1 E FE.....	18,500	132.185	26,437	20,000	19,296	.....	.....69	.....	.....	.....5.950	6.540	JD.....	91	1,190	04/27/2001.	12/01/2028.
589331	AE	7	MERCK & CO.....	.....	..	..	1 E FE.....	16,931	132.185	19,828	15,000	15,906	.....	.....(92)	.....	.....	.....5.950	6.540	JD.....	83	893	06/28/2005.	12/01/2028.
59156R	BN	7	METLIFE INC.....	.....	..	..	1 G FE.....	51,935	128.008	64,004	50,000	51,767	.....	.....(43)	.....	.....	.....4.050	3.827	MS.....	675	2,025	08/30/2016.	03/01/2045.
594918	AD	6	MICROSOFT CORP.....	.....	..	..	1 A FE.....	48,939	150.724	75,362	50,000	49,399	.....	.....38	.....	.....	.....5.200	5.343	JD.....	177	2,600	07/20/2009.	06/01/2039.
594918	AD	6	MICROSOFT CORP.....	.....	..	..	1 A FE.....	71,765	150.724	90,434	60,000	68,931	.....	.....(341)	.....	.....	.....5.200	5.343	JD.....	300	3,120	12/06/2011.	06/01/2039.
594918	AQ	7	MICROSOFT CORP.....	.....	..	..	1 A FE.....	24,667	103.676	25,919	25,000	25,000	.....	.....	.....	.....	.....2.125	2.419	MN.....	68	531	01/16/2018.	11/15/2022.
604059	AE	5	MINNESOTA MINING.....	.....	..	..	1 E FE.....	28,938	132.394	33,099	25,000	26,404	.....	.....(204)	.....	.....	.....6.375	5.233	FA.....	602	1,594	04/29/2003.	02/15/2028.
605417	BY	9	MISSISSIPPI POWER CO.....	.....	..	..	2 A FE.....	49,057	121.327	60,664	50,000	49,135	.....	.....23	.....	.....	.....4.750	4.882	AO.....	501	2,375	11/10/2016.	10/15/2041.
606822	AT	1	MITSUBISHI UFJ FINL GRP.....	.....	C	.....	1 G FE.....	49,885	106.549	53,275	50,000	50,000	.....	.....	.....	.....	.....3.455	3.508	MS.....	571	1,728	06/06/2018.	03/02/2023.
606822	BA	1	MITSUBSHI UFJ FINL GRP.....	.....	C	.....	1 G FE.....	49,973	108.415	54,208	50,000	49,983	.....	.....5	.....	.....	.....3.761	3.773	JJ.....	810	1,881	09/25/2018.	07/26/2023.
60871R	AD	2	MOLSON COORS BREWING CO.....	.....	..	..	2 C FE.....	50,151	124.978	62,489	50,000	50,109	.....	.....(5)	.....	.....	.....5.000	5.000	MN.....	417	2,500	07/24/2015.	05/01/2042.
61166W	AN	1	MONSANTO CO.....	.....	..	..	2 B FE.....	49,502	105.228	52,614	50,000	49,591	.....	.....21	.....	.....	.....4.200	4.279	JJ.....	968	2,100	04/07/2016.	07/15/2034.
615369	AC	9	MOODY'S CORPORATION.....	.....	..	..	2 A FE.....	100,006	112.588	112,588	100,000	100,000	.....	.....	.....	.....	.....4.875	4.875	FA.....	1,842	4,875	08/26/2013.	02/15/2024.
617446	7Y	9	MORGAN STANLEY.....	.....	..	..	2 B FE.....	74,840	117.899	88,424	75,000	74,908	.....	.....14	.....	.....	.....4.350	4.374	MS.....	1,024	3,263	06/29/2015.	09/08/2026.
617482	4M	3	MORGAN STANLEY SUBNOTE.....	.....	..	..	2 B FE.....	49,577	107.750	53,875	50,000	49,902	.....	.....51	.....	.....	.....4.875	4.990	MN.....	406	2,438	08/27/2013.	11/01/2022.
620076	BA	6	MOTOROLA INC.....	.....	..	..	2 C FE.....	45,781	128.778	51,511	40,000	44,659	.....	.....(168)	.....	.....	.....6.625	5.543	MN.....	339	2,650	04/03/2013.	11/15/2037.
626717	AG	7	MURPHY OIL CORP.....	.....	..	..	3 C FE.....	75,782	88.750	66,563	75,000	75,000	.....	.....	.....	.....	.....5.125	5.055	JD.....	398	4,594	07/22/2014.	12/01/2042.
63743F	A6	3	NATIONAL RURAL UTILITIES COOPERATIVE.....	.....	..	..	1 F FE.....	50,000	108.491	54,246	50,000	50,000	.....	.....	.....	.....	.....3.000	3.000	MTHY.....	67	1,500	08/15/2016.	08/15/2029.
63743F	SH	0	NATIONAL RURAL UTILITIES.....	.....	..	..	1 F FE.....	25,000	107.877	26,969	25,000	25,000	.....	.....	.....	.....	.....3.500	3.500	MTHY.....	39	875	12/20/2013.	12/15/2024.
63743F	SL	1	NATIONAL RURAL UTILITIES.....	.....	..	..	1 F FE.....	25,000	108.228	27,057	25,000	25,000	.....	.....	.....	.....	.....3.500	3.500	MTHY.....	39	875	01/17/2014.	07/15/2024.
651639	AM	8	NEWMONT MINING CORP.....	.....	..	..	2 B FE.....	26,586	151.351	37,838	25,000	26,574	.....	.....(47)	.....	.....	.....6.250	5.697	AO.....	391	1,563	07/09/2014.	10/01/2039.
65334H	AE	2	NEXEN INC.....	.....	A	.....	1 E FE.....	77,093	130.612	97,959	75,000	76,657	.....	.....(72)	.....	.....	.....5.875	5.650	MS.....	1,359	4,406	09/16/2013.	03/10/2035.
655664	AR	1	NORDSTROM INC.....	.....	..	..	3 A FE.....	92,757	93.519	93,519	100,000	100,000	.....	.....	.....	.....	.....5.000	5.542	JJ.....	2,305	5,000	05/06/2019.	01/15/2044.
665228	CB	6	NORTHERN ILLINOIS GAS CO.....	.....	..	..	1 E FE.....	49,370	130.884	65,442	50,000	49,713	.....	.....31	.....	.....	.....5.900	6.000	JD.....	246	2,950	03/05/2009.	12/01/2032.
665772	BQ	1	NORTHERN STATES POWER.....	.....	..	..	1 F FE.....	28,725	131.657	39,497	30,000	29,457	.....	.....65	.....	.....	.....6.500	6.852	MS.....	650	1,950	05/03/2002.	03/01/2028.
665772	CA	5	NORTHERN STATES POWER - MINN.....	.....	..	..	1 F FE.....	48,130	136.754	68,377	50,000	48,629	.....	.....57	.....	.....	.....5.250	5.521	JJ.....	1,210	2,625	01/30/2009.	07/15/2035.
670346	AH	8	NUCOR CORP.....	.....	..	..	2 A FE.....	57,365	152.045	76,023	50,000	55,975	.....	.....(217)	.....	.....	.....6.400	5.313	JD.....	267	3,200	08/28/2013.	12/01/2037.
681936	BK	5	OMEGA HLTHCARE INVESTORS.....	.....	..	..	2 C FE.....	50,577	113.916	56,958	50,000	50,000	.....	.....	.....	.....	.....4.750	4.606	JJ.....	1,095	2,375	12/20/2017.	01/15/2028.
68258N	AC	7	ONEOK PARTNERS LP.....	.....	..	..	2 C FE.....	115,210	126.214	126,214	100,000	114,966	.....	.....(237)	.....	.....	.....6.650	5.235	AO.....	1,663	.....	09/30/2020.	10/01/2020.
69352J	AK	3	PPL ENERGY SUPPLY LLC.....	.....	..	..	5 A FE.....	90,000	52.100	46,890	90,000	46,890	(43,110)	.....	.....	.....	.....6.000	5.999	JD.....	240	5,400	01/21/2014.	12/15/2036.
69352J	AK	3	PPL ENERGY SUPPLY LLC.....	.....	..	..	5 A FE.....	74,840	52.100	39,075	75,000	39,075	(35,783)	4	.....	.....	.....6.000	6.017	JD.....	200	4,500	05/13/2014.	12/15/2036.
694032	AT	0	PACIFIC BELL.....	.....	..	..	2 B FE.....	12,400	126.438	12,644	10,000	10,820	.....	.....(134)	.....	.....	.....7.125	5.295	MS.....	259	713	07/01/2003.	03/15/2026.
694032	AT	0	PACIFIC BELL.....	.....	..	..	2 B FE.....	61,876	126.438	63,219	50,000	55,876	.....	.....(976)	.....	.....	.....7.125	5.295	MS.....	1,000	3,563	12/18/2013.	03/15/2026.
713448	BZ	0	PEPSICO INC.....	.....	..	..	1 E FE.....	49,738	129.407	64,704	50,000	49,777	.....	.....7	.....	.....	.....4.000	4.032	MS.....	644	2,000	07/28/2014.	03/05/2042.
717081	DE	0	PFIZER INC.....	.....	..	..	1 F FE.....	47,137	131.065	65,533	50,000	47,566	.....	.....63	.....	.....	.....4.300	4.658	JD.....	96	2,150	09/19/2013.	06/15/2043.
718172	AM	1	PHILIP MORRIS INTL INC.....	.....	..	..	1 F FE.....	51,417	124.643	62,322	50,000	51,165	.....	.....(35)	.....	.....	.....4.375	4.204	MN.....	280	2,188	03/26/2013.	11/15/2041.
718507	BK	1	PHILLIPS PETE DEB.....	.....	..	..	1 G FE.....	47,199	136.450	61,403	45,000	46,221	.....	.....(113)	.....	.....	.....7.000	6.559	MS.....	796	3,150	02/09/2009.	03/30/2029.
718546	AH	7	PHILLIPS 66.....	.....	..	..	2 A FE.....	49,090	138.851	55,540	40,000	47,602	.....	.....(215)	.....	.....	.....5.875	4.471	MN.....	371	2,351	04/03/2013.	05/01/2042.

SCHEDULE D - PART 1

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 Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
718546	AH	7	PHILLIPS 66.....	.....	..	..	..2	2.A FE.....	105,606	138.851	138,851	100,000	104,850	.....	.....(118)	.....	.....	.....	5.875	5.485	MN.....	1,000	5,874	08/26/2013.	05/01/2042.
724479	AJ	9	PITNEY BOWES INC.....	.....	..	..	..2	4.A FE.....	49,879	100.625	50,313	50,000	50,000	.....	.....	.....	.....	.....	4.625	4.655	MS.....	681	2,313	03/21/2014.	03/15/2024.
724479	AJ	9	PITNEY BOWES INC.....	.....	..	..	..2	4.A FE.....	49,813	100.625	50,313	50,000	50,000	.....	.....	.....	.....	.....	4.625	4.688	MS.....	681	2,313	11/30/2016.	03/15/2024.
724479	AJ	9	PITNEY BOWES INC.....	.....	..	..	..2	4.A FE.....	49,666	100.625	50,313	50,000	50,000	.....	.....	.....	.....	.....	4.625	4.737	MS.....	681	2,313	12/21/2016.	03/15/2024.
72650R	AR	3	PLAINS ALL AMER PIPELINE.....	.....	..	..	..2	3.A FE.....	61,144	121.946	60,973	50,000	59,022	.....	.....(349)	.....	.....	.....	6.650	5.020	JJ.....	1,533	3,325	08/28/2013.	01/15/2037.
742718	BH	1	PROCTOR & GAMBLE.....	.....	..	..	..2	1.D FE.....	24,250	126.840	31,710	25,000	24,717	.....	.....41	.....	.....	.....	6.450	6.699	JJ.....	743	1,613	04/27/2001.	01/15/2026.
742718	BH	1	PROCTOR & GAMBLE.....	.....	..	..	..2	1.D FE.....	29,000	126.840	31,710	25,000	26,494	.....	.....(217)	.....	.....	.....	6.450	5.236	JJ.....	744	1,613	04/29/2003.	01/15/2026.
74348T	AT	9	PROSPECT CAPITAL CORP.....	.....	..	..	..2	2.C FE.....	101,891	102.666	102,666	100,000	100,000	.....	.....(1,884)	.....	.....	.....	6.375	5.899	MS.....	2,125	3,188	07/27/2020.	03/01/2025.
74348Y	DZ	1	PROSPECT CAPITAL CORP.....	.....	..	..	..2	2.C FE.....	25,002	99.142	24,786	25,000	24,995	.....	.....0	.....	.....	.....	5.750	5.752	MN.....	184	1,438	11/30/2016.	05/15/2031.
743862	AA	2	PROVIDENT COMPANIES INC.....	.....	..	..	..2	2.C FE.....	8,957	127.189	10,175	8,000	8,496	.....	.....(66)	.....	.....	.....	7.250	6.009	MS.....	171	580	09/10/2013.	03/15/2028.
74432Q	AH	8	PRUDENTIAL FINANCIAL INC NOTES.....	.....	..	..	..2	1.G FE.....	47,380	132.579	66,290	50,000	48,477	.....	.....112	.....	.....	.....	5.400	5.810	JD.....	135	2,700	10/12/2011.	06/13/2035.
74432Q	AQ	8	PRUDENTIAL FINANCIAL INC NOTES.....	.....	..	..	..2	1.G FE.....	48,318	144.764	72,382	50,000	48,935	.....	.....5.961	.....	.....	.....	5.700	5.961	JD.....	135	2,850	12/06/2011.	12/14/2036.
74432A	YV	6	PRUDENTIAL FINANCIAL INC.....	.....	..	..	..2	1.F FE.....	50,000	99.995	49,998	50,000	50,000	.....	.....	.....	.....	.....	4.600	4.600	MS.....	677	2,300	09/30/2014.	09/15/2044.
74432A	YY	0	PRUDENTIAL FINANCIAL INC.....	.....	..	..	..2	1.G FE.....	50,000	100.157	50,079	50,000	50,000	.....	.....	.....	.....	.....	4.050	4.050	MN.....	259	2,025	11/21/2014.	11/15/2034.
747525	AJ	2	QUALCOMM INC.....	.....	..	..	..2	1.G FE.....	50,798	133.673	66,837	50,000	50,000	.....	.....	.....	.....	.....	4.650	4.511	MN.....	265	2,325	02/11/2019.	05/20/2035.
78387G	AM	5	SBC COMMUNICATIONS.....	.....	..	..	..2	2.B FE.....	86,894	136.388	102,291	75,000	83,988	.....	.....(454)	.....	.....	.....	6.450	5.198	JD.....	215	4,838	07/08/2013.	06/15/2034.
78390X	AC	5	SAIC INC.....	.....	..	..	..2	2.C FE.....	48,905	120.411	60,206	50,000	50,000	.....	.....6.118	.....	.....	.....	5.950	6.118	JD.....	248	2,975	12/18/2013.	12/01/2040.
78442F	AZ	1	SLM CORP.....	.....	..	..	..2	4.A FE.....	38,800	96.000	38,400	40,000	40,000	.....	.....	.....	.....	.....	5.625	5.838	FA.....	938	2,250	07/30/2003.	08/01/2033.
78490F	SL	4	SLM CORP.....	.....	..	..	..2	4.A FE.....	25,000	83.306	20,827	25,000	25,000	.....	.....	.....	.....	.....	5.500	5.500	MS.....	405	1,375	02/10/2005.	03/15/2030.
803111	AM	5	HILLSHIRE BRANDS (SARA LEE).....	.....	..	..	..2	2.A FE.....	53,068	125.893	62,947	50,000	52,190	.....	.....(125)	.....	.....	.....	6.125	5.618	MN.....	510	3,063	05/03/2012.	11/01/2032.
808626	AG	0	SCIENCE APPLICATIONS.....	.....	..	..	..2	2.C FE.....	50,000	122.556	61,278	50,000	50,000	.....	.....	.....	.....	.....	5.500	5.499	JJ.....	1,375	2,750	09/30/2014.	07/01/2033.
824348	AL	0	SHERWIN-WILLIAMS CO.....	.....	..	..	..2	2.C FE.....	50,505	127.413	63,707	50,000	50,096	.....	.....(42)	.....	.....	.....	7.375	7.272	FA.....	1,536	3,688	05/15/2009.	02/01/2027.
832696	AB	4	SMUCKER COMPANY.....	.....	..	..	..2	2.B FE.....	25,000	102.452	25,613	25,000	25,000	.....	.....	.....	.....	.....	3.500	3.500	AO.....	185	875	09/13/2013.	10/15/2021.
837004	BW	9	SOUTH CAROLINA ELECTRIC & GAS.....	.....	..	..	..2	1.G FE.....	38,650	129.546	51,818	40,000	39,498	.....	.....66	.....	.....	.....	5.800	6.049	JJ.....	1,070	2,320	05/24/2004.	01/15/2033.
837004	BX	7	SOUTH CAROLINA ELECTRIC & GAS.....	.....	..	..	..2	1.G FE.....	45,500	134.333	67,167	50,000	47,329	.....	.....159	.....	.....	.....	5.300	5.949	MN.....	339	2,650	08/27/2003.	05/15/2033.
842400	FC	2	SOUTHERN CALIFORNIA EDISON.....	.....	..	..	..2	1.G FE.....	25,730	127.346	31,837	25,000	25,528	.....	.....(22)	.....	.....	.....	5.625	5.418	FA.....	586	1,406	07/20/2009.	02/01/2036.
84265V	AE	5	SOUTHERN COPPER CORP.....	.....	..	..	..2	2.B FE.....	52,327	150.505	78,263	52,000	52,317	.....	.....(9)	.....	.....	.....	6.750	6.692	AO.....	731	3,510	09/30/2013.	04/16/2040.
84265V	AG	0	SOUTHERN COPPER CORP.....	.....	..	..	..2	2.B FE.....	23,693	134.056	33,514	25,000	23,805	.....	.....27	.....	.....	.....	5.250	5.633	MN.....	193	1,313	07/28/2016.	11/08/2042.
843646	AJ	9	SOUTHERN POWER CO.....	.....	..	..	..2	2.A FE.....	100,506	122.770	122,770	100,000	100,000	.....	.....	.....	.....	.....	5.250	5.216	JJ.....	2,421	5,250	08/26/2013.	07/15/2043.
857477	AL	7	STATE STREET CORP.....	.....	..	..	..2	1.G FE.....	24,917	106.333	26,583	25,000	24,988	.....	.....11	.....	.....	.....	3.100	3.145	MN.....	99	775	11/17/2014.	05/15/2023.
866930	AG	5	SUNAMERICA, INC.....	.....	..	..	..2	2.A FE.....	24,208	118.725	29,681	25,000	24,505	.....	.....17	.....	.....	.....	5.600	5.784	FA.....	583	1,400	01/31/2005.	01/31/2097.
86765B	AM	1	SUNOCO LOGISTICS.....	.....	..	..	..2	2.C FE.....	24,672	103.408	25,852	25,000	25,000	.....	.....	.....	.....	.....	4.950	5.040	JJ.....	571	1,238	07/28/2016.	01/15/2043.
86765B	AN	9	SUNOCO LOGISTICS PRTRNS.....	.....	..	..	..2	2.C FE.....	24,996	108.278	27,070	25,000	25,000	.....	.....	.....	.....	.....	4.250	4.251	AO.....	266	1,063	06/29/2015.	04/01/2024.
87425E	AK	9	TALISMAN ENERGY.....	.....	A	..	..2	2.B FE.....	48,928	118.626	53,382	45,000	48,327	.....	.....(113)	.....	.....	.....	6.250	5.558	FA.....	1,172	2,813	11/05/2014.	02/01/2038.
87425E	AN	3	TALISMAN ENERGY.....	.....	A	..	..2	2.B FE.....	75,885	106.007	73,145	69,000	75,749	.....	.....(129)	.....	.....	.....	5.500	4.757	MN.....	485	1,898	09/17/2020.	05/15/2042.
88163V	AD	1	TEVA PHARM FINANCE LLC.....	.....	..	..	..2	3.C FE.....	56,644	106.250	53,125	50,000	55,269	.....	.....(227)	.....	.....	.....	6.150	5.138	FA.....	1,281	3,075	12/18/2013.	02/01/2036.
886546	AD	2	TIFFANY & CO SR.....	.....	..	..	..2	2.B FE.....	103,446	137.125	137,125	100,000	100,000	.....	.....(1,188)	.....	.....	.....	4.900	4.708	AO.....	1,225	4,900	12/18/2017.	10/01/2044.
887317	AW	5	TIME WARNER INC NEW.....	.....	..	..	..2	2.B FE.....	24,912	106.715	26,679	25,000	25,000	.....	.....	.....	.....	.....	3.600	3.648	JJ.....	415	900	02/10/2017.	07/15/2025.
891906	AB	5	TOTAL SYSTEM SVCS INC.....	.....	..	..	..2	2.C FE.....	72,919	106.893	80,170	75,000	75,000	.....	.....	.....	.....	.....	3.750	4.117	JD.....	234	2,813	04/14/2014.	06/01/2023.

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value			Fair Value	Par Value												Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
893830	AT	6	TRANSOCEAN INC.	.....	C	2	5.C FE.....	27,554	33.500	8,375	25,000	8,375	(9,303)	(71)	.....	.....6.800	5.987	MS.....	501	1,700	09/05/2014.	03/15/2038.	
G9420R	AB	2	VALARIS PLC (FORMERLY ROWAN COMPANIES).....	.....	C	2	6.....	50,059	5.750	2,875	50,000	3,125	18,500	.....	.....46,875	4.750	4.735	JJ.....	1,095	1,188	05/27/2015.	01/15/2024.	
91913Y	AL	4	VALERO ENERGY CORP.....	.....	.....	.....2	2.B FE.....	108,034	132.877	132,877	100,000	106,545	.....	.....(237)	.....	.....6.625	5.986	JD.....	294	6,625	09/19/2013.	06/15/2037.	
920253	AF	8	VALMONT INDUSTRIES INCORPORATED.....	.....	.....	.....2	2.C FE.....	48,714	115.636	57,818	50,000	50,000	.....	.....457	.....	.....5.000	5.177	AO.....	625	2,500	04/10/2017.	10/01/2044.	
920355	AJ	3	VALSPAR CORP/THE.....	.....	.....	.....2	2.C FE.....	50,485	121.017	60,509	50,000	50,000	.....	.....(179)	.....	.....4.400	4.341	FA.....	917	2,200	11/01/2016.	02/01/2045.	
92343V	BS	2	VERIZON COMMUNICATIONS.....	.....	.....	.....2	2.A FE.....	57,214	141.799	70,900	50,000	55,504	.....	.....(287)	.....	.....6.400	5.228	MS.....	942	3,200	09/30/2013.	09/15/2033.	
92344W	AB	7	VERIZON MARYLAND INC.....	.....	.....	.....2	2.A FE.....	25,483	117.169	29,292	25,000	25,000	.....	.....	.....	.....5.125	5.000	JD.....	65	1,281	06/19/2003.	06/15/2033.	
92344W	AB	7	VERIZON MARYLAND INC.....	.....	.....	.....2	2.A FE.....	27,788	117.169	35,151	30,000	30,000	.....	.....	.....	.....5.125	5.642	JD.....	60	1,538	03/24/2004.	06/15/2033.	
92344W	AB	7	VERIZON MARYLAND INC.....	.....	.....	.....2	2.A FE.....	47,747	117.290	58,645	50,000	48,336	.....	.....93	.....	.....5.125	5.502	JD.....	114	2,563	09/30/2013.	06/15/2033.	
925524	AV	2	VIACOM, INC.....	.....	.....	.....2	2.B FE.....	23,906	129.273	32,318	25,000	24,690	.....	.....58	.....	.....5.500	5.813	MN.....	176	1,375	04/16/2004.	05/15/2033.	
92553P	AL	6	VIACOM INC NEW.....	.....	.....	.....2	2.B FE.....	24,721	101.838	25,460	25,000	24,758	.....	.....6	.....	.....4.500	4.571	FA.....	387	1,125	07/28/2014.	02/27/2042.	
92553P	AP	7	VIACOM INC.....	.....	.....	.....2	2.B FE.....	44,598	117.968	58,984	50,000	45,027	.....	.....117	.....	.....4.375	5.129	MS.....	644	2,188	12/08/2016.	03/15/2043.	
92857W	BD	1	VODAFONE GRP PLC.....	.....	C	2	2.B FE.....	49,150	123.795	61,898	50,000	49,246	.....	.....19	.....	.....4.375	4.482	FA.....	802	2,188	09/05/2014.	02/19/2043.	
92976G	AJ	0	WACHOVIA BANK NOTES.....	.....	.....	.....	2.A FE.....	75,000	152.824	114,618	75,000	75,000	.....	.....	.....	.....6.600	6.600	JJ.....	2,283	4,950	12/11/2007.	01/15/2038.	
929903	AM	4	WACHOVIA CORP SENIOR NOTES.....	.....	.....	.....	2.B FE.....	75,005	134.238	100,679	75,000	75,000	.....	.....	.....	.....5.500	5.500	FA.....	1,719	4,125	10/27/2011.	08/01/2035.	
931142	CB	7	WAL-MART STORES.....	.....	.....	.....	1.C FE.....	24,060	145.492	36,373	25,000	24,427	.....	.....35	.....	.....5.250	5.523	MS.....	425	1,313	04/29/2009.	09/01/2035.	
931142	CB	7	WAL-MART STORES.....	.....	.....	.....	1.C FE.....	43,984	145.492	65,471	45,000	44,323	.....	.....36	.....	.....5.250	5.415	MS.....	800	2,363	03/30/2010.	09/01/2035.	
931427	AQ	1	WALGREENS BOOTS ALLIANCE.....	.....	.....	.....2	2.B FE.....	99,711	110.600	110,600	100,000	100,000	.....	.....	.....	.....3.450	3.490	JD.....	287	3,450	12/20/2017.	06/01/2026.	
947075	AP	2	WEATHERFORD INTL LTD.....	.....	C	2	5.B FE.....	3,000	78.000	2,340	3,000	2,340	(660)	.....	.....	.....11.000	11.000	JD.....	28	319	12/16/2019.	12/01/2024.	
94973V	AX	5	WELLPOINT INC.....	.....	.....	.....2	2.B FE.....	24,773	103.752	25,938	25,000	25,000	.....	.....	.....	.....3.125	3.377	MN.....	100	781	07/02/2018.	05/15/2022.	
94973V	BJ	5	WELLPOINT INC.....	.....	.....	.....2	2.B FE.....	24,976	109.723	27,431	25,000	25,000	.....	.....	.....	.....3.500	3.511	FA.....	331	875	11/12/2014.	08/15/2024.	
94974B	EV	8	WELLS FARGO & CO.....	.....	.....	.....	2.A FE.....	50,000	101.056	50,528	50,000	50,000	.....	.....	.....	.....4.600	4.600	AO.....	575	2,300	04/11/2011.	04/01/2021.	
94974B	FJ	4	WELLS FARGO & CO.....	.....	.....	.....	2.B FE.....	24,793	105.975	26,494	25,000	24,939	.....	.....25	.....	.....3.450	3.560	FA.....	331	863	05/02/2014.	02/01/2023.	
959802	AH	2	WESTERN UNION CO.....	.....	.....	.....2	2.B FE.....	75,638	126.930	95,198	75,000	75,510	.....	.....(20)	.....	.....6.200	6.131	MN.....	568	4,650	09/17/2013.	11/17/2036.	
959802	AH	2	WESTERN UNION CO.....	.....	.....	.....2	2.B FE.....	111,407	126.930	126,930	100,000	100,000	.....	.....	.....	.....6.200	5.193	MN.....	758	6,200	07/25/2019.	11/17/2036.	
959802	AM	1	WESTERN UNION CO.....	.....	.....	.....2	2.B FE.....	24,218	124.778	31,195	25,000	24,309	.....	.....17	.....	.....6.200	6.449	JD.....	43	1,550	11/07/2013.	06/21/2040.	
959802	AM	1	WESTERN UNION CO.....	.....	.....	.....2	2.B FE.....	114,052	124.778	124,778	100,000	100,000	.....	.....	.....	.....6.200	5.057	JD.....	172	6,200	11/26/2019.	06/21/2040.	
959802	AU	3	WESTERN UNION CO.....	.....	.....	.....2	2.B FE.....	49,883	103.273	51,637	50,000	50,000	.....	.....	.....	.....3.600	3.666	MS.....	530	1,800	06/06/2018.	03/15/2022.	
969133	AK	3	WILLAMETTE INDS, INC.....	.....	.....	.....	2.B FE.....	27,345	127.356	31,839	25,000	25,477	.....	.....(153)	.....	.....7.850	7.072	JJ.....	981	1,963	01/01/1998.	07/01/2026.	
969457	BD	1	WILLIAMS COS INC.....	.....	.....	.....2	2.C FE.....	88,888	134.648	100,986	75,000	84,389	.....	.....(777)	.....	.....7.750	6.008	JD.....	258	5,813	03/31/2014.	06/15/2031.	
969457	BM	1	WILLIAMS COS INC.....	.....	.....	.....2	2.C FE.....	30,443	146.284	36,571	25,000	30,483	.....	.....(329)	.....	.....8.750	6.048	MS.....	644	2,188	05/12/2014.	03/15/2032.	
976656	BW	7	WISCONSIN ELECTRIC POWER CO.....	.....	.....	.....2	1.G FE.....	47,813	138.244	69,122	50,000	48,757	.....	.....80	.....	.....5.625	5.940	MN.....	350	2,813	09/10/2003.	05/15/2033.	
976656	BW	7	WISCONSIN ELECTRIC POWER CO.....	.....	.....	.....2	1.G FE.....	26,954	138.244	34,561	25,000	26,186	.....	.....(68)	.....	.....5.625	5.100	MN.....	189	1,406	02/03/2005.	05/15/2033.	
984121	CB	7	XEROX CORPORATION.....	.....	.....	.....2	3.B FE.....	60,822	107.179	53,590	50,000	58,951	.....	.....(277)	.....	.....6.750	5.236	JD.....	150	3,375	03/26/2013.	12/15/2039.	
984121	CB	7	XEROX CORPORATION.....	.....	.....	.....2	3.B FE.....	54,030	107.179	53,590	50,000	53,732	.....	.....(103)	.....	.....6.750	6.081	JD.....	150	3,375	12/20/2017.	12/15/2039.	
98956P	AG	7	ZIMMER HOLDINGS INC.....	.....	.....	.....2	2.C FE.....	24,235	112.945	28,236	25,000	25,000	.....	.....7	.....	.....4.496	4.250	FA.....	401	1,063	04/05/2017.	08/15/2035.	
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....							16,265,061	XXX	18,452,553	15,356,451	15,826,172	3,500	(30,783)	175,531	0	XXX	XXX	XXX	205,928	766,584	XXX	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated).....							16,265,061	XXX	18,452,553	15,356,451	15,826,172	3,500	(30,783)	175,531	0	XXX	XXX	XXX	205,928	766,584	XXX	XXX
Totals																							
7699999.	Total - Issuer Obligations.....							17,228,794	XXX	19,551,221	16,301,451	16,778,769	3,500	(31,500)	175,531	0	XXX	XXX	XXX	226,326	814,098	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
7799999.	Total - Residential Mortgage-Backed Securities.....					175,368	XXX	187,199	175,634	177,432	0	0	0	0	XXX	XXX	XXX	724	10,301	XXX	XXX
7899999.	Total - Commercial Mortgage-Backed Securities.....					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7999999.	Total - Other Loan-Backed and Structured Securities.....					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8399999.	Grand Total - Bonds.....					17,404,162	XXX	19,738,420	16,477,085	16,956,201	3,500	(31,500)	175,531	0	XXX	XXX	XXX	227,050	824,399	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	404,893	1B	200,125	1C	308,423	1D	256,827	1E	710,118	1F	887,097	1G	1,538,353
2A	2,769,159	2B	4,574,185	2C	2,899,115								
3A	373,121	3B	451,668	3C	526,094								
4A	571,151	4B	100,000	4C	253,575								
5A	85,965	5B	2,340	5C	8,375								
6	35,617												

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	n	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, NAIC Designation Modifier and SVO Administrative Symbol	Date Acquired
Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																						
020002	83	8				1,500.000		27.590	41,385	27.950	41,925	41,385							0		2.B FE.....	10/22/2020.
05561Q	30	0				3,000.000		25.370	77,240	25.430	76,290	77,240		1,008					0		2.G FE.....	06/26/2020.
117043	50	5				3,600.000		27.480	100,608	27.100	97,560	100,608		1,491					0		2.B FE.....	08/31/2020.
362397	85	3				3,160.000		26.880	84,941	26.090	82,444	84,941		1,076					0		2.E FE.....	08/18/2020.
637432	10	5				2,000.000		27.230	55,649	29.280	58,560	55,649		2,062					0		2.G FE.....	03/03/2020.
G68603	14	4		C		1,880.000		26.600	50,008	25.640	48,203	50,008		1,704					0		2.B FE.....	08/14/2020.
759351	70	3				3,660.000		27.190	99,911	27.500	100,650	99,911							0		2.B FE.....	12/10/2020.
75968N	30	9				3,500.000		28.320	99,127	28.420	99,470	99,127							0		2.B FE.....	12/10/2020.
829815	80	2				1,000.000		25.000	25,000	24.542	24,520	25,000		1,563					0		3.A FE.....	03/26/2013.
902973	75	9				1,825.000		27.330	49,872	28.490	51,994	49,872		1,255					0		2.G FE.....	05/20/2020.
902973	83	3				1,830.000		27.250	49,868	26.660	48,788	49,868		1,487					0		2.G FE.....	06/03/2020.
949746	72	1				1,000.000		25.000	25,000	25.960	25,960	25,000		1,281					0		2.B FE.....	11/20/2012.
8499999. Total - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred.....									758,609	XXX	756,364	758,609	0	12,927	0	0	0	0	0	0	XXX	XXX
8999999. Total - Preferred Stocks.....									758,609	XXX	756,364	758,609	0	12,927	0	0	0	0	0	0	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

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

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2			Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18	
				3	4			7	8		10	11	12	13	14	15	16			
				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, NAIC Designation Modifier and SVO Administra- tive Symbol
CUSIP Identification		Description			Code															
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
00206R	10	2	AT & T INC.....			650.000	18,694	28.760	18,694	24,555		1,352		(6,708)		(6,708)		10/04/2016.		
00206R	10	2	AT & T INC.....			950.000	27,322	28.760	27,322	27,842				(521)		(521)		12/18/2020.		
02209S	10	3	ALTRIA GROUP INC.....			200.000	8,200	41.000	8,200	14,398		676		(1,782)		(1,782)		12/13/2017.		
30231G	10	2	EXXON MOBIL CORP.....			100.000	4,122	41.220	4,122	8,259		348		(2,856)		(2,856)		04/05/2017.		
30231G	10	2	EXXON MOBIL CORP.....			800.000	32,976	41.220	32,976	33,991				(1,015)		(1,015)		12/18/2020.		
345370	86	0	FORD MOTOR COMPANY NEW.....			1,235.000	10,856	8.790	10,856	15,159		185		(629)		(629)		12/01/2016.		
369604	10	3	GENERAL ELECTRIC COMPANY.....			400.000	4,320	10.800	4,320	12,087		16		(144)		(144)		06/29/2016.		
717081	10	3	PFIZER INC.....			400.000	14,724	36.180	14,724	13,205		1,317		(948)		(948)		10/04/2016.		
744320	10	2	PRUDENTIAL FINANCIAL.....			400.000	31,228	78.070	31,228	30,407				(4,980)		(4,980)		12/18/2020.		
842587	10	7	SOUTHERN COMPANY.....			300.000	18,429	61.430	18,429	15,013		762		(681)		(681)		10/04/2016.		
91325V	10	3	UNITI GROUP INC.....			114.000	1,337	11.750	1,337	4,698		76		401		401		04/27/2015.		
92556V	10	6	VIATRIS INC (SPINOFF OF PFIZER).....			49.000	918	18.740	918	709				209		209		12/07/2020.		
929740	10	8	WABTEC ((GE TRANSPORTATION SPINOFF AND MERGER).....			2.000	146	73.000	146	156		1		(9)		(9)		02/14/2019.		
931427	10	8	WALGREENS BOOTS ALLIANCE INC.....			625.000	24,925	39.880	24,925	25,459				(535)		(535)		12/18/2020.		
G48833	11	8	WEATHERFORD INTL.....			458.000	2,748	6.000	2,748	11,221				(10,052)		(10,052)		12/16/2019.		
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....							200,945	XXX	200,945	237,159		0	4,733	0	(30,250)	0	(30,250)	0	XXX	XXX
Common Stocks - Mutual Funds																				
112830	10	4	BROOKFIELD REAL ASSETS.....			1,641.000	29,259	17.830	29,259	49,987		3,919		(5,776)		(5,776)		03/25/2013.	2.A	
19766J	10	2	COLUMBIA US GVT MTG FDS SER TR II.....			12,437.811	70,398	22.640	70,398	75,000		2,587		1,119		1,119		10/17/2012.	1.A	
21924U	30	0	CORNERSTONE TOTAL RETURN			18.000	205	11.400	205	2,169		39		7		7		03/04/2009.	1.A	
25157W	10	7	DEUTSCHE MULTI STRATEGIC INCOME FUND.....			1,735.763	20,031	11.540	20,031	19,179		411		1,180		1,180		06/16/1993.	3.A	
354713	50	5	FRANKLIN STRATEGIC INCOME FUND.....			4,558.217	43,394	9.500	43,394	49,834		1,718		(273)		(273)		09/04/2012.	2.A	
67075A	10	6	NUVEEN PREFERRED & INCOME TERM FUND.....			2,000.000	49,220	24.610	49,220	49,805		3,172		(2,400)		(2,400)		07/31/2012.	2.A	
69346J	10	6	PGIM GLOBAL HIGH YIELD FUND.....			1,750.000	25,428	14.530	25,428	35,000		2,205		4,943		4,943		12/26/2012.	1.A	
9499999. Total - Common Stocks - Mutual Funds.....							237,935	XXX	237,935	280,974	0	14,051	0	(1,200)	0	(1,200)	0	XXX	XXX	
9799999. Total - Common Stock.....							438,880	XXX	438,880	518,133	0	18,784	0	(31,450)	0	(31,450)	0	XXX	XXX	
9899999. Total Common and Preferred Stock.....							1,197,489	XXX	1,195,244	1,276,742	0	31,711	0	(31,450)	0	(31,450)	0	XXX	XXX	

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A .....96,031	1B .....0	1C .....0	1D .....0	1E .....0	1F .....0	1G
2A .....121,873	2B .....0	2C .....0				
3A .....20,031	3B .....0	3C .....0				
4A .....0	4B .....0	4C .....0				
5A .....0	5B .....0	5C0				
60						

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 - Industrial and Miscellaneous										
10922N	AF	0	BRIGHTHOUSE FINL INC.....		01/17/2020.....	JANNEY MONTGOMERY SCOTT.....		92,736	96,000	376
55336V	AT	7	MPLX LP.....		03/05/2020.....	WELLS FARGO.....		113,030	100,000	367
23355L	AF	3	DXC TECHNOLOGY CO.....		06/04/2020.....	WELLS FARGO.....		122,782	100,000	1,097
23355L	AF	3	DXC TECHNOLOGY CO.....		07/02/2020.....	WELLS FARGO.....		126,300	100,000	1,697
406216	AW	1	HALLIBURTON COMMPANY.....		07/15/2020.....	WELLS FARGO.....		247,796	200,000	4,541
74348T	AT	9	PROSPECT CAPITAL CORP.....		07/27/2020.....	WELLS FARGO.....		101,884	100,000	2,621
56585A	AM	4	MARAATHON PETROLEUM CORP.....		09/17/2020.....	WELLS FARGO.....		59,468	50,000	780
87425E	AN	3	TALISMAN ENERGY.....		09/17/2020.....	WELLS FARGO.....		75,878	69,000	1,328
500255	AU	8	KOHL'S CORP.....		09/29/2020.....	JANNEY MONTGOMERY SCOTT.....		74,237	75,000	655
37045V	AL	4	GENERAL MOTORS CO.....		09/30/2020.....	WELLS FARGO.....		125,375	100,000	19
527288	BF	0	LEUCADIA NATIONAL CORP.....		09/30/2020.....	WELLS FARGO.....		125,200	100,000	2,926
565849	AB	2	MARATHON OIL CO.....		09/30/2020.....	WELLS FARGO.....		82,001	75,000	241
68268N	AC	7	ONEOK PARTNERS LP.....		09/30/2020.....	WELLS FARGO.....		115,203	100,000	18
136385	AL	5	CANADIAN NATL RESOURCES.....		11/03/2020.....	WELLS FARGO.....		89,156	75,000	651
30161M	AG	8	EXELON GENERATION CO LLC.....		12/16/2020.....	WELLS FARGO.....		271,103	225,000	3,008
42824C	AY	5	HP ENTERPRISE CO.....		12/30/2020.....	WELLS FARGO.....		133,300	100,000	1,393
3899999. Total - Bonds - Industrial and Miscellaneous.....								1,955,449	1,665,000	21,717
8399997. Total - Bonds - Part 3.....								1,955,449	1,665,000	21,717
8399998. Total - Bonds - Summary Item from Part 5.....								115,100	100,000	1,181
8399999. Total - Bonds.....								2,070,549	1,765,000	22,898
Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred										
637432	10	5	NATIONAL RURAL UTILITIES.....		03/03/2020.....	JANNEY MONTGOMERY SCOTT.....	2,000.000	55,649		
902973	75	9	U S BANCORP DEP SHS.....		05/20/2020.....	JANNEY MONTGOMERY SCOTT.....	1,825.000	49,872		
902973	83	3	U S BANCORP DE DEP SHS.....		06/03/2020.....	JANNEY MONTGOMERY SCOTT.....	1,830.000	49,868		
05561Q	30	0	BOK FINANCIAL CORP.....		06/26/2020.....	JANNEY MONTGOMERY SCOTT.....	3,000.000	77,240		
G68603	14	4	PARTNERRE LTD.....		08/14/2020.....	JANNEY MONTGOMERY SCOTT.....	1,880.000	50,008		
362397	85	3	GABELLI EQUITY TR INC.....		08/18/2020.....	JANNEY MONTGOMERY SCOTT.....	3,160.000	84,941		
117043	50	5	BRUNSWICK CORP.....		08/31/2020.....	JANNEY MONTGOMERY SCOTT.....	3,600.000	100,608		
020002	83	8	ALLSTATE CORP DEP SHS.....		10/22/2020.....	JANNEY MONTGOMERY SCOTT.....	1,500.000	41,385		
759351	70	3	REINSURANCE GROUP.....		12/10/2020.....	JANNEY MONTGOMERY SCOTT.....	3,660.000	99,911		
75968N	30	9	RENAISSANCERE HLDGS LTD.....		12/10/2020.....	JANNEY MONTGOMERY SCOTT.....	3,500.000	99,127		
8499999. Total - Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred.....								708,610	XXX	0
8999997. Total - Preferred Stocks - Part 3.....								708,610	XXX	0
8999998. Total - Preferred Stocks - Summary Item from Part 5.....								313,595	XXX	
8999999. Total - Preferred Stocks.....								1,022,205	XXX	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other										
92556V	10	6	VIATRIS INC (SPINOFF OF PFIZER).....		12/07/2020.....	JANNEY MONTGOMERY SCOTT.....	49.000	709	XXX	
00206R	10	2	AT&T INC.....		12/18/2020.....	JANNEY MONTGOMERY SCOTT.....	950.000	27,843	XXX	
30231G	10	2	EXXON MOBIL CORP.....		12/18/2020.....	JANNEY MONTGOMERY SCOTT.....	800.000	33,991	XXX	
744320	10	2	PRUDENTIAL FINANCIAL INC.....		12/18/2020.....	JANNEY MONTGOMERY SCOTT.....	400.000	30,408	XXX	
931427	10	8	WALGREENS BOOTS ALLIANCE INC.....		12/18/2020.....	JANNEY MONTGOMERY SCOTT.....	625.000	25,460	XXX	
9199999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other.....								118,409	XXX	0
9799997. Total - Common Stocks - Part 3.....								118,409	XXX	0

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
9799998.	Total - Common Stocks - Summary Item from Part 5.....					202,252	XXX	
9799999.	Total - Common Stocks.....					320,661	XXX	0
9899999.	Total - Preferred and Common Stocks.....					1,342,866	XXX	0
9999999.	Total - Bonds, Preferred and Common Stocks.....					3,413,415	XXX	22,898

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	
Bonds - U.S. Government																								
38380Y	YH	2	GOVERNMENT NATIONAL MORT ASSN.....	..	03/20/2020.	REDEEMED.....	.....	.....42,576	50,000	49,688	42,576	.....	.....	.....	.....	.....0	.....	.....42,576	.....	.....	.....0	216	09/20/2048.	
36202D	3G	4	GNMA PASS THRU POOL.....	.....	03/31/2020.	CALLED (PARTIAL).....	.....	.....74	74	74	74	.....	.....	.....	.....	.....0	.....	.....74	.....	.....	.....0	.....	.....	
36202D	CC	3	GNMA PASS THRU POOL.....	.....	03/31/2020.	CALLED (PARTIAL).....	.....	.....115	115	115	115	.....	.....	.....	.....	.....0	.....	.....115	.....	.....	.....0	.....	.....	
36202E	BU	2	GNMA PASS THRU POOL.....	.....	03/31/2020.	CALLED (PARTIAL).....	.....	.....70	70	70	70	.....	.....	.....	.....	.....0	.....	.....70	.....	.....	.....0	.....	.....	
36202E	EH	8	GNMA PASS THRU POOL.....	.....	03/31/2020.	CALLED (PARTIAL).....	.....	.....106	106	106	106	.....	.....	.....	.....	.....0	.....	.....106	.....	.....	.....0	.....	.....	
36202X	DA	2	GNMA PASS THRU POOL.....	.....	03/31/2020.	CALLED (PARTIAL).....	.....	.....51	51	51	51	.....	.....	.....	.....	.....0	.....	.....51	.....	.....	.....0	.....	.....	
36206C	SB	6	GNMA PASS THRU POOL.....	.....	03/31/2020.	CALLED (PARTIAL).....	.....	.....18	18	18	18	.....	.....	.....	.....	.....0	.....	.....18	.....	.....	.....0	.....	.....	
36224Y	QE	2	GNMA PASS THRU POOL.....	.....	03/31/2020.	CALLED (PARTIAL).....	.....	.....10	10	10	10	.....	.....	.....	.....	.....0	.....	.....10	.....	.....	.....0	.....	.....	
36225B	PP	7	GNMA PASS THRU POOL.....	.....	03/31/2020.	CALLED (PARTIAL).....	.....	.....34	34	34	34	.....	.....	.....	.....	.....0	.....	.....34	.....	.....	.....0	.....	.....	
36290R	5P	4	GNMA PASS THRU POOL.....	.....	03/31/2020.	CALLED (PARTIAL).....	.....	.....128	128	128	128	.....	.....	.....	.....	.....0	.....	.....128	.....	.....	.....0	.....	.....	
38374B	6B	4	MULTICLASS CMO.....	.....	03/31/2020.	CALLED (PARTIAL).....	.....	.....529	529	529	529	.....	.....	.....	.....	.....0	.....	.....529	.....	.....	.....0	.....	.....	
38374B	DJ	9	MULTICLASS CMO.....	.....	03/31/2020.	CALLED (PARTIAL).....	.....	.....292	292	292	292	.....	.....	.....	.....	.....0	.....	.....292	.....	.....	.....0	.....	.....	
38374K	B8	5	MULTICLASS CMO.....	.....	03/31/2020.	CALLED (PARTIAL).....	.....	.....431	431	431	431	.....	.....	.....	.....	.....0	.....	.....431	.....	.....	.....0	.....	.....	
38374K	LR	2	GOVERNMENT NATIONAL MORT ASSN.....	.....	03/31/2020.	CALLED (PARTIAL).....	.....	.....459	459	459	459	.....	.....	.....	.....	.....0	.....	.....459	.....	.....	.....0	.....	.....	
38374K	NP	4	GOVERNMENT NATIONAL MORT ASSN.....	.....	03/31/2020.	CALLED (PARTIAL).....	.....	.....439	439	439	439	.....	.....	.....	.....	.....0	.....	.....439	.....	.....	.....0	.....	.....	
38374K	TX	1	MULTICLASS CMO.....	.....	03/31/2020.	CALLED (PARTIAL).....	.....	.....1,046	1,046	1,046	1,046	.....	.....	.....	.....	.....0	.....	.....1,046	.....	.....	.....0	.....	.....	
38374L	5Q	0	MULTICLASS CMO.....	.....	03/31/2020.	CALLED (PARTIAL).....	.....	.....1,852	1,852	1,852	1,852	.....	.....	.....	.....	.....0	.....	.....1,852	.....	.....	.....0	.....	.....	
38374L	HA	2	GOVERNMENT NATIONAL MORT ASSN.....	.....	03/31/2020.	CALLED (PARTIAL).....	.....	.....509	509	509	509	.....	.....	.....	.....	.....0	.....	.....509	.....	.....	.....0	.....	.....	
38374X	SX	4	GOVERNMENT NATIONAL MORT ASSN.....	.....	03/31/2020.	CALLED (PARTIAL).....	.....	.....848	848	848	848	.....	.....	.....	.....	.....0	.....	.....848	.....	.....	.....0	.....	.....	
38375J	HQ	1	GOVERNMENT NATIONAL MORT ASSN.....	.....	03/31/2020.	CALLED (PARTIAL).....	.....	.....590	590	590	590	.....	.....	.....	.....	.....0	.....	.....590	.....	.....	.....0	.....	.....	
38375Q	EY	1	GOVERNMENT NATIONAL MORT ASSN.....	.....	03/31/2020.	CALLED (PARTIAL).....	.....	.....789	789	789	789	.....	.....	.....	.....	.....0	.....	.....789	.....	.....	.....0	.....	.....	
38381B	ZZ	3	GOVERNMENT NATIONAL MORT ASSN.....	.....	03/31/2020.	CALLED (PARTIAL).....	.....	.....12,806	12,806	12,806	12,806	.....	.....	.....	.....	.....0	.....	.....12,806	.....	.....	.....0	.....	.....	
36202D	3G	4	GNMA PASS THRU POOL.....	.....	06/30/2020.	CALLED (PARTIAL).....	.....	.....47	47	47	47	.....	.....	.....	.....	.....0	.....	.....47	.....	.....	.....0	.....	.....	
36202D	CC	3	GNMA PASS THRU POOL.....	.....	06/30/2020.	CALLED (PARTIAL).....	.....	.....85	85	85	85	.....	.....	.....	.....	.....0	.....	.....85	.....	.....	.....0	.....	.....	
36202E	BU	2	GNMA PASS THRU POOL.....	.....	06/30/2020.	CALLED (PARTIAL).....	.....	.....55	55	55	55	.....	.....	.....	.....	.....0	.....	.....55	.....	.....	.....0	.....	.....	
36202E	EH	8	GNMA PASS THRU POOL.....	.....	06/30/2020.	CALLED (PARTIAL).....	.....	.....113	113	113	113	.....	.....	.....	.....	.....0	.....	.....113	.....	.....	.....0	.....	.....	
36202X	DA	2	GNMA PASS THRU POOL.....	.....	06/30/2020.	CALLED (PARTIAL).....	.....	.....50	50	50	50	.....	.....	.....	.....	.....0	.....	.....50	.....	.....	.....0	.....	.....	
36206C	SB	6	GNMA PASS THRU POOL.....	.....	06/30/2020.	CALLED (PARTIAL).....	.....	.....18	18	18	18	.....	.....	.....	.....	.....0	.....	.....18	.....	.....	.....0	.....	.....	
36224Y	QE	2	GNMA PASS THRU POOL.....	.....	06/30/2020.	CALLED (PARTIAL).....	.....	.....24	24	24	24	.....	.....	.....	.....	.....0	.....	.....24	.....	.....	.....0	.....	.....	
36225B	PP	7	GNMA PASS THRU POOL.....	.....	06/30/2020.	CALLED (PARTIAL).....	.....	.....16	16	16	16	.....	.....	.....	.....	.....0	.....	.....16	.....	.....	.....0	.....	.....	
36290R	5P	4	GNMA PASS THRU POOL.....	.....	06/30/2020.	CALLED (PARTIAL).....	.....	.....210	210	210	210	.....	.....	.....	.....	.....0	.....	.....210	.....	.....	.....0	.....	.....	
38374B	6B	4	MULTICLASS CMO.....	.....	06/30/2020.	CALLED (PARTIAL).....	.....	.....541	541	541	541	.....	.....	.....	.....	.....0	.....	.....541	.....	.....	.....0	.....	.....	
38374B	DJ	9	MULTICLASS CMO.....	.....	06/30/2020.	CALLED (PARTIAL).....	.....	.....378	378	378	378	.....	.....	.....	.....	.....0	.....	.....378	.....	.....	.....0	.....	.....	
38374K	B8	5	MULTICLASS CMO.....	.....	06/30/2020.	CALLED (PARTIAL).....	.....	.....378	378	378	378	.....	.....	.....	.....	.....0	.....	.....378	.....	.....	.....0	.....	.....	
38374K	LR	2	GOVERNMENT NATIONAL MORT ASSN.....	.....	06/30/2020.	CALLED (PARTIAL).....	.....	.....381	381	381	381	.....	.....	.....	.....	.....0	.....	.....381	.....	.....	.....0	.....	.....	
38374K	NP	4	GOVERNMENT NATIONAL MORT ASSN.....	.....	06/30/2020.	CALLED (PARTIAL).....	.....	.....380	380	380	380	.....	.....	.....	.....	.....0	.....	.....380	.....	.....	.....0	.....	.....	
38374K	TX	1	MULTICLASS CMO.....	.....	06/30/2020.	CALLED (PARTIAL).....	.....	.....1,206	1,206	1,206	1,206	.....	.....	.....	.....	.....0	.....	.....1,206	.....	.....	.....0	.....	.....	
38374L	5Q	0	MULTICLASS CMO.....	.....	06/30/2020.	CALLED (PARTIAL).....	.....	.....3,578	3,578	3,578	3,578	.....	.....	.....	.....	.....0	.....	.....3,578	.....	.....	.....0	.....	.....	
38374L	HA	2	GOVERNMENT NATIONAL MORT ASSN.....	.....	06/30/2020.	CALLED (PARTIAL).....	.....	.....425	425	425	425	.....	.....	.....	.....	.....0	.....	.....425	.....	.....	.....0	.....	.....	
38374X	SX	4	GOVERNMENT NATIONAL MORT ASSN.....	.....	06/30/2020.	CALLED (PARTIAL).....	.....	.....747	747	747	747	.....	.....	.....	.....	.....0	.....	.....747	.....	.....	.....0	.....	.....	
38375J	HQ	1	GOVERNMENT NATIONAL MORT ASSN.....	.....	06/30/2020.	CALLED (PARTIAL).....	.....	.....488	488	488	488	.....	.....	.....	.....	.....0	.....	.....488	.....	.....	.....0	.....	.....	

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
38375Q EY 1	GOVERNMENT NATIONAL MORT ASSN.....		..	06/30/2020.	CALLED (PARTIAL).....	.....	525	525	525	525	.....	.....	.....	0	.....	525	.....	.....	0	.....	.....
38381B Z2 3	GOVERNMENT NATIONAL MORT ASSN.....		..	06/30/2020.	CALLED (PARTIAL).....	.....	7,912	7,912	7,912	7,912	.....	.....	.....	0	.....	7,912	.....	.....	0	.....	.....
38381B Z2 3	GOVERNMENT NATIONAL MORT ASSN.....		..	08/20/2020.	REDEEMED.....	.....	6,526	6,526	6,526	6,526	.....	.....	.....	0	.....	6,526	.....	.....	0	380	02/20/2049.
36202D 3G 4	GNMA PASS THRU POOL.....		..	09/30/2020.	CALLED (PARTIAL).....	.....	79	79	79	79	.....	.....	.....	0	.....	79	.....	.....	0	.....	.....
36202D CC 3	GNMA PSS THRU POOL.....		..	09/30/2020.	CALLED (PARTIAL).....	.....	154	154	154	154	.....	.....	.....	0	.....	154	.....	.....	0	.....	.....
36202E BU 2	GNMA PASS THRU POOL.....		..	09/30/2020.	CALLED (PARTIAL).....	.....	82	82	82	82	.....	.....	.....	0	.....	82	.....	.....	0	.....	.....
36202E EH 8	GNMA PASS THRU POOL.....		..	09/30/2020.	CALLED (PARTIAL).....	.....	203	203	203	203	.....	.....	.....	0	.....	203	.....	.....	0	.....	.....
36202X DA 2	GNMA PASS THRU POOL.....		..	09/30/2020.	CALLED (PARTIAL).....	.....	227	227	227	227	.....	.....	.....	0	.....	227	.....	.....	0	.....	.....
36206C SB 6	GNMA PASS THRU POOL.....		..	09/30/2020.	CALLED (PARTIAL).....	.....	19	19	19	19	.....	.....	.....	0	.....	19	.....	.....	0	.....	.....
36224Y QE 2	GNMA PASS THRU POOL.....		..	09/30/2020.	CALLED (PARTIAL).....	.....	13	13	13	13	.....	.....	.....	0	.....	13	.....	.....	0	.....	.....
36225B PP 7	GNMA PASS THRU POOL.....		..	09/30/2020.	CALLED (PARTIAL).....	.....	34	34	34	34	.....	.....	.....	0	.....	34	.....	.....	0	.....	.....
36290R 5P 4	GNMA PASS THRU POOL.....		..	09/30/2020.	CALLED (PARTIAL).....	.....	223	223	223	223	.....	.....	.....	0	.....	223	.....	.....	0	.....	.....
38374B 6B 4	MULTICLASS CMO.....		..	09/30/2020.	CALLED (PARTIAL).....	.....	678	678	678	678	.....	.....	.....	0	.....	678	.....	.....	0	.....	.....
38374B DJ 9	MULTICLASS CMO.....		..	09/30/2020.	CALLED (PARTIAL).....	.....	839	839	839	839	.....	.....	.....	0	.....	839	.....	.....	0	.....	.....
38374K B8 5	MULTICLASS CMO.....		..	09/30/2020.	CALLED (PARTIAL).....	.....	624	624	624	624	.....	.....	.....	0	.....	624	.....	.....	0	.....	.....
38374K LR 2	GOVERNMENT NATIONAL MORT ASSN.....		..	09/30/2020.	CALLED (PARTIAL).....	.....	529	529	529	529	.....	.....	.....	0	.....	529	.....	.....	0	.....	.....
38374K NP 4	GOVERNMENT NATIONAL MORT ASSN.....		..	09/30/2020.	CALLED (PARTIAL).....	.....	623	623	623	623	.....	.....	.....	0	.....	623	.....	.....	0	.....	.....
38374K TX 1	MULTICLASS CMO.....		..	09/30/2020.	CALLED (PARTIAL).....	.....	2,535	2,535	2,535	2,535	.....	.....	.....	0	.....	2,535	.....	.....	0	.....	.....
38374L 5Q 0	MULTICLASS CMO.....		..	09/30/2020.	CALLED (PARTIAL).....	.....	6,978	6,978	6,978	6,978	.....	.....	.....	0	.....	6,978	.....	.....	0	.....	.....
38374L HA 2	GOVERNMENT NATIONAL MORT ASSN.....		..	09/30/2020.	CALLED (PARTIAL).....	.....	852	852	852	852	.....	.....	.....	0	.....	852	.....	.....	0	.....	.....
38374X SX 4	GOVERNMENT NATIONAL MORT ASSN.....		..	09/30/2020.	CALLED (PARTIAL).....	.....	1,203	1,203	1,203	1,203	.....	.....	.....	0	.....	1,203	.....	.....	0	.....	.....
38375J HQ 1	GOVERNMENT NATIONAL MORT ASSN.....		..	09/30/2020.	CALLED (PARTIAL).....	.....	852	852	852	852	.....	.....	.....	0	.....	852	.....	.....	0	.....	.....
38375Q EY 1	GOVERNMENT NATIONAL MORT ASSN.....		..	09/30/2020.	CALLED (PARTIAL).....	.....	900	900	900	900	.....	.....	.....	0	.....	900	.....	.....	0	.....	.....
36202D 3G 4	GNMA PASS THRU POOL.....		..	12/31/2020.	CALLED (PARTIAL).....	.....	88	88	88	88	.....	.....	.....	0	.....	88	.....	.....	0	.....	.....
36202D CC 3	GNMA PASS THRU POOL.....		..	12/31/2020.	CALLED (PARTIAL).....	.....	107	107	107	107	.....	.....	.....	0	.....	107	.....	.....	0	.....	.....
36202E BU 2	GNMA PASS THRU POOL.....		..	12/31/2020.	CALLED (PARTIAL).....	.....	77	77	77	77	.....	.....	.....	0	.....	77	.....	.....	0	.....	.....
36202E EH 8	GNMA PASS THRU POOL.....		..	12/31/2020.	CALLED (PARTIAL).....	.....	126	126	126	126	.....	.....	.....	0	.....	126	.....	.....	0	.....	.....
36202X DA 2	GNMA PASS THRU POOL.....		..	12/31/2020.	CALLED (PARTIAL).....	.....	215	215	215	215	.....	.....	.....	0	.....	215	.....	.....	0	.....	.....
36206C SB 6	GNMA PASS THRU POOL.....		..	12/31/2020.	CALLED (PARTIAL).....	.....	19	19	19	19	.....	.....	.....	0	.....	19	.....	.....	0	.....	.....
36224Y QE 2	GNMA PASS THRU POOL.....		..	12/31/2020.	CALLED (PARTIAL).....	.....	12	12	12	12	.....	.....	.....	0	.....	12	.....	.....	0	.....	.....
36225B PP 7	GNMA PASS THRU POOL.....		..	12/31/2020.	CALLED (PARTIAL).....	.....	14	14	14	14	.....	.....	.....	0	.....	14	.....	.....	0	.....	.....
36290R 5P 4	GNMA PASS THRU POOL.....		..	12/31/2020.	CALLED (PARTIAL).....	.....	124	124	124	124	.....	.....	.....	0	.....	124	.....	.....	0	.....	.....
38374B 6B 4	MULTICLASS CMO.....		..	12/31/2020.	CALLED (PARTIAL).....	.....	462	462	462	462	.....	.....	.....	0	.....	462	.....	.....	0	.....	.....
38374B DJ 9	MULTICLASS CMO.....		..	12/31/2020.	CALLED (PARTIAL).....	.....	575	575	575	575	.....	.....	.....	0	.....	575	.....	.....	0	.....	.....
38374F CU 6	MULTICLASS CMO.....		..	12/31/2020.	CALLED (PARTIAL).....	.....	162	162	162	162	.....	.....	.....	0	.....	162	.....	.....	0	.....	.....
38374K B8 5	MULTICLASS CMO.....		..	12/31/2020.	CALLED (PARTIAL).....	.....	557	557	557	557	.....	.....	.....	0	.....	557	.....	.....	0	.....	.....
38374K LR 2	GOVERNMENT NATIONAL MORT ASSN.....		..	12/31/2020.	CALLED (PARTIAL).....	.....	268	268	268	268	.....	.....	.....	0	.....	268	.....	.....	0	.....	.....
38374K NP 4	GOVERNMENT NATIONAL MORT ASSN.		..	12/31/2020.	CALLED (PARTIAL).....	.....	308	308	308	308	.....	.....	.....	0	.....	308	.....	.....	0	.....	.....
38374K TX 1	MULTICLASS CMO.....		..	12/31/2020.	CALLED (PARTIAL).....	.....	1,421	1,421	1,421	1,421	.....	.....	.....	0	.....	1,421	.....	.....	0	.....	.....
38374L 5Q 0	MULTICLASS CMO.....		..	12/31/2020.	CALLED (PARTIAL).....	.....	4,983	4,983	4,983	4,983	.....	.....	.....	0	.....	4,983	.....	.....	0	.....	.....
38374L HA 2	GOVERNMENT NATIONAL MORT ASSN.....		..	12/31/2020.	CALLED (PARTIAL).....	.....	351	351	351	351	.....	.....	.....	0	.....	351	.....	.....	0	.....	.....
38374X SX 4	GOVERNMENT NATIONAL MORT ASSN.....		..	12/31/2020.	CALLED (PARTIAL).....	.....	680	680	680	680	.....	.....	.....	0	.....	680	.....	.....	0	.....	.....

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
38375J HQ 1	GOVERNMENT NATIONAL MORT ASSN.....		..	12/31/2020.	CALLED (PARTIAL).....	.....	.....308	308	308	308	.....	.....	.....	.....0	.....	.....308	.....	.....	.....0	.....	.....
38375Q EY 1	GOVERNMENT NATIONAL MORT ASSN.....		..	12/31/2020.	CALLED (PARTIAL).....	.....	.....497	497	497	497	.....	.....	.....	.....0	.....	.....497	.....	.....	.....0	.....	.....
0599999.	Total - Bonds - U.S. Government.....						116,856	124,280	123,968	116,856	0	0	0	0	0	116,856	0	0	0	596	XXX

Bonds - All Other Government

3133T4 GB 6	FEDERAL HOME LOAN MORT ASSN.....	..	03/31/2020.	CALLED (PARTIAL).....	.....	.....51	51	51	51	.....	.....	.....	.....	.....0	.....	.....51	.....	.....	.....0	.....	.....
31358Q BR 5	FEDERAL NATIONAL MORT ASSN.....	..	03/31/2020.	CALLED (PARTIAL).....	.....	.....7	7	7	7	.....	.....	.....	.....	.....0	.....	.....7	.....	.....	.....0	.....	.....
31358R BM 4	FEDERAL NATIONAL MORT ASSN.....	..	03/31/2020.	CALLED (PARTIAL).....	.....	.....13	13	13	13	.....	.....	.....	.....	.....0	.....	.....13	.....	.....	.....0	.....	.....
31358U MV 5	FEDERAL NATIONAL MORT ASSN.....	..	03/31/2020.	CALLED (PARTIAL).....	.....	.....63	63	63	63	.....	.....	.....	.....	.....0	.....	.....63	.....	.....	.....0	.....	.....
31359F QL 5	FNMA SEQUENTIAL.....	..	03/31/2020.	CALLED (PARTIAL).....	.....	.....62	62	62	62	.....	.....	.....	.....	.....0	.....	.....62	.....	.....	.....0	.....	.....
313921 Y8 5	FEDERAL NATIONAL MORT ASSN.....	..	03/31/2020.	CALLED (PARTIAL).....	.....	.....65	65	65	65	.....	.....	.....	.....	.....0	.....	.....65	.....	.....	.....0	.....	.....
31393X RL 3	FEDERAL NATIONAL MORT ASSN.....	..	03/31/2020.	CALLED (PARTIAL).....	.....	.....397	397	397	397	.....	.....	.....	.....	.....0	.....	.....397	.....	.....	.....0	.....	.....
3133T4 GB 6	FEDERAL HOME LOAN MORT ASSN.....	..	06/30/2020.	CALLED (PARTIAL).....	.....	.....39	39	39	39	.....	.....	.....	.....	.....0	.....	.....39	.....	.....	.....0	.....	.....
31358Q BR 5	FEDERAL NATIONAL MORT ASSN.....	..	06/30/2020.	CALLED (PARTIAL).....	.....	.....6	6	6	6	.....	.....	.....	.....	.....0	.....	.....6	.....	.....	.....0	.....	.....
31358R BM 4	FEDERAL NATIONAL MORT ASSN.....	..	06/30/2020.	CALLED (PARTIAL).....	.....	.....14	14	14	14	.....	.....	.....	.....	.....0	.....	.....14	.....	.....	.....0	.....	.....
31358U MV 5	FEDERAL NATIONAL MORT ASSN.....	..	06/30/2020.	CALLED (PARTIAL).....	.....	.....58	58	58	58	.....	.....	.....	.....	.....0	.....	.....58	.....	.....	.....0	.....	.....
31359F QL 5	FNMA SEQUENTIAL.....	..	06/30/2020.	CALLED (PARTIAL)56.....	.....	.....56	56	56	56	.....	.....	.....	.....	.....0	.....	.....56	.....	.....	.....0	.....	.....
313921 Y8 5	FEDERAL NATIONAL MORT ASSN.....	..	06/30/2020.	CALLED (PARTIAL).....	.....	.....61	61	61	61	.....	.....	.....	.....	.....0	.....	.....61	.....	.....	.....0	.....	.....
31393X RL 3	FEDERAL NATIONAL MORT ASSN.....	..	06/30/2020.	CALLED (PARTIAL).....	.....	.....218	218	218	218	.....	.....	.....	.....	.....0	.....	.....218	.....	.....	.....0	.....	.....
31395L 4D 0	FEDERAL HOME LOAN MORT ASSN.....	..	06/30/2020.	CALLED (PARTIAL).....	.....	.....1,000	1,000	1,000	1,000	.....	.....	.....	.....	.....0	.....	.....1,000	.....	.....	.....0	.....	.....
3133T4 GB 6	FEDERAL HOME LOAN MORTGAGE.....	..	09/30/2020.	CALLED (PARTIAL).....	.....	.....46	46	46	46	.....	.....	.....	.....	.....0	.....	.....46	.....	.....	.....0	.....	.....
31358Q BR 5	FEDERAL NATIONAL MORT ASSN.....	..	09/30/2020.	CALLED (PARTIAL).....	.....	.....7	7	7	7	.....	.....	.....	.....	.....0	.....	.....7	.....	.....	.....0	.....	.....
31358R BM 4	FEDERAL NATIONAL MORT ASSN.....	..	09/30/2020.	CALLED (PARTIAL).....	.....	.....10	10	10	10	.....	.....	.....	.....	.....0	.....	.....10	.....	.....	.....0	.....	.....
31358U MV 5	FEDERAL NATIONAL MORT ASSN.....	..	09/30/2020.	CALLED (PARTIAL).....	.....	.....46	46	46	46	.....	.....	.....	.....	.....0	.....	.....46	.....	.....	.....0	.....	.....
31359F QL 5	FNMA SEQUENTIAL.....	..	09/30/2020.	CALLED (PARTIAL).....	.....	.....54	54	54	54	.....	.....	.....	.....	.....0	.....	.....54	.....	.....	.....0	.....	.....
313921 Y8 5	FEDERAL NATIONAL MORT ASSN.....	..	09/30/2020.	CALLED (PARTIAL).....	.....	.....75	75	75	75	.....	.....	.....	.....	.....0	.....	.....75	.....	.....	.....0	.....	.....
31393X RL 3	FEDERAL NATIONAL MORT ASSN.....	..	09/30/2020.	CALLED (PARTIAL).....	.....	.....629	629	629	629	.....	.....	.....	.....	.....0	.....	.....629	.....	.....	.....0	.....	.....
3133T4 GB 6	FEDERAL HOME LOAN MORT ASSN.....	..	12/31/2020.	CALLED (PARTIAL).....	.....	.....42	42	42	42	.....	.....	.....	.....	.....0	.....	.....42	.....	.....	.....0	.....	.....
31358Q BR 5	FEDERAL NATIONAL MORT ASSN.....	..	12/31/2020.	CALLED (PARTIAL).....	.....	.....6	6	6	6	.....	.....	.....	.....	.....0	.....	.....6	.....	.....	.....0	.....	.....
31358R BM 4	FEDERAL NATIONAL MORT ASSN.....	..	12/31/2020.	CALLED (PARTIAL).....	.....	.....9	9	9	9	.....	.....	.....	.....	.....0	.....	.....9	.....	.....	.....0	.....	.....
31358U MV 5	FEDERAL NATIONAL MORT ASSN.....	..	12/31/2020.	CALLED (PARTIAL).....	.....	.....63	63	63	63	.....	.....	.....	.....	.....0	.....	.....63	.....	.....	.....0	.....	.....
31359F QL 5	FNMA SEQUENTIAL.....	..	12/31/2020.	CALLED (PARTIAL).....	.....	.....51	51	51	51	.....	.....	.....	.....	.....0	.....	.....51	.....	.....	.....0	.....	.....
313921 Y8 5	FEDERAL NATIONAL MORT ASSN.....	..	12/31/2020.	CALLED (PARTIAL).....	.....	.....66	66	66	66	.....	.....	.....	.....	.....0	.....	.....66	.....	.....	.....0	.....	.....
31393X RL 3	FEDERAL NATIONAL MORT ASSN.....	..	12/31/2020.	CALLED (PARTIAL).....	.....	.....820	820	820	820	.....	.....	.....	.....	.....0	.....	.....820	.....	.....	.....0	.....	.....
1099999.	Total - Bonds - All Other Government.....						4,034	4,034	4,034	4,034	0	0	0	0	0	4,034	0	0	0	0	XXX

Bonds - U.S. States, Territories and Possessions

97705L WR 4	WISCONSIN STATE TAXABLE SERVICE.....	..	05/01/2020.	REDEEMED.....	.....	.....25,000	25,000	25,382	25,000	.....	.....	.....	.....	.....0	.....	.....25,000	.....	.....	.....0	688	05/01/2020.
1799999.	Total - Bonds - U.S. States, Territories & Possessions.....						25,000	25,000	25,382	25,000	0	0	0	0	0	25,000	0	0	0	688	XXX

Bonds - U.S. Special Revenue and Special Assessment

880591 30 0	TENNESSEE VALLEY POWER AUTH.....	..	05/26/2020.	SOLD.....	.....	.....80,480	80,000	80,000	80,000	.....	.....	.....	.....	.....0	.....	.....80,000	.....	.....480	480	710	06/01/2028.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....						80,480	80,000	80,000	80,000	0	0	0	0	0	80,000	0	480	480	710	XXX

Bonds - Industrial and Miscellaneous

912920 AC 9	U S WEST COMMS INC.....	..	01/15/2020.	REDEEMED.....		85,332	85,000	85,000	85,000					0		85,000			0	2,279	09/15/2033.
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SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
CUSIP Identification		Description																			
912920 AG 0		U S WEST COMMS INC.....	..	01/15/2020.	REDEEMED.....		32,526	32,000	32,007	32,000				0		32,000			0	906	11/15/2043.
02665W BM 2		AMERICAN HONDA FIN CORP.....	..	02/14/2020.	MATURED.....		25,000	25,000	24,955	25,000				0		25,000			0	250	02/14/2020.
054303 BA 9		AVON PRODUCTS INC.....	..	03/05/2020.	SOLD.....		53,025	50,000	49,926	50,000				0		50,000		3,025	3,025	1,653	03/15/2023.
78490F EA 3		SLM CORP.....	..	03/05/2020.	SOLD.....		26,585	30,000	30,000	30,000				0		30,000		(3,415)	(3,415)	313	12/15/2028.
05949Q BD 6		BANC AMERICA.....	..	03/31/2020.	CALLED (PARTIAL).....		147	147	147	147				0		147			0		03/25/2036.
64110L AN 6		NETFLIX INC.....	..	04/16/2020.	SOLD.....		104,100	100,000	100,000	100,000				0		100,000		4,100	4,100	1,884	11/15/2026.
525ESC CB 3		LEHMAN BROS.....	..	04/30/2020.	MATURED.....		13	132	132	132			119	(119)		13			0		03/20/2020.
525ESC CB 3		LEHMAN BROS.....	..	10/05/2020.	CONSIDERATION RECEIVED.....		16						(16)	16		16			0		03/20/2020.
94986R KV 2		WELLS FARGO & CO.....	..	04/30/2020.	REDEEMED.....		50,000	50,000	50,192	50,000				0		50,000			0	812	08/02/2027.
50076Q AZ 9		KRAFT FOODS GRP INC.....	..	05/26/2020.	TENDER OFFER.....		26,000	25,000	24,860	24,910				0		24,910		1,090	1,090	396	06/06/2022.
92553P AR 3		VIACOM INC NEW.....	..	05/26/2020.	TENDER OFFER.....		25,769	25,000	24,837	25,000				0		25,000		768	768	571	03/15/2023.
893830 AF 6		TRANSOCEAN INC.....	..	06/22/2020.	SOLD.....	.....	33,248	100,000	118,126	49,958	63,846	(431)	.....	63,415	113,373	.....	(80,125)	(80,125)	5,179	04/15/2031.	
893830 AF 6		TRANSOCEAN INC.....	..	06/22/2020.	SOLD.....	.....	24,936	75,000	89,405	85,667	.....	(372)	.....	(372)	85,295	.....	(60,359)	(60,359)	3,900	04/15/2031.	
24702R AQ 4		DELL INC.....	..	06/24/2020.	SOLD.....	.....	25,325	25,000	24,788	24,954	.....	15	.....	15	24,969	.....	356	356	851	04/01/2021.	
24702R AM 3		DELL INC.....	..	06/24/2020.	SOLD.....	.....	50,128	50,000	44,035	44,688	.....	63	.....	63	44,750	.....	5,378	5,378	2,145	09/10/2040.	
268648 AN 2		EMC CORP.....	..	06/24/2020.	SOLD.....	.....	25,138	25,000	24,948	24,801	.....	35	.....	35	24,836	.....	301	301	480	06/01/2023.	
50076Q AZ 9		KRAFT FOODS GRP INC.....	..	06/24/2020.	SOLD.....	.....	51,736	50,000	50,729	50,673	.....	(9)	.....	(9)	50,664	.....	1,072	1,072	1,403	06/04/2042.	
50077L AD 8		KRAFT HEINZ FOODS CO.....	..	06/24/2020.	SOLD.....	.....	50,360	50,000	48,425	50,000	.....	.....	.....	.....0	50,000	.....	360	360	854	06/01/2026.	
71647N AF 6		PETROBRAS GLBL FIN BV.....	..	06/24/2020.	SOLD.....	.....	25,193	25,000	24,599	24,836	.....	25	.....	25	24,861	.....	332	332	656	05/20/2033.	
88732J AU 2		TIME WARNER CABLE INC.....	..	06/24/2020.	SOLD.....	.....	65,509	50,000	60,757	59,114	.....	(141)	.....	(141)	58,973	.....	6,536	6,536	1,791	06/15/2039.	
91912E AA 3		VALE SA.....	..	06/24/2020.	SOLD.....	.....	57,034	50,000	49,624	49,653	.....	3	.....	3	49,657	.....	7,377	7,377	2,227	09/11/2042.	
984121 CL 5		XEROX CORP.....	..	06/24/2020.	SOLD.....	.....	36,370	40,000	39,699	39,750	.....	6	.....	6	39,756	.....	(3,386)	(3,386)	1,573	03/01/2035.	
17275R AF 9		CISCO SYSTEMS INC.....	..	06/26/2020.	SOLD (PARTIAL).....	.....	72,527	50,000	56,117	55,290	.....	(80)	.....	(80)	55,210	.....	17,317	17,317	2,635	01/15/2040.	
525ESC OS 9		LEHMAN BROS.....	..	04/30/2020.	CALLED (PARTIAL).....		34	34	34					0				34	34		03/25/2036.
05949Q BD 6		BANC AMERICA.....	..	06/30/2020.	CALLED (PARTIAL).....		23	23	23	23				0		23			0		03/25/2036.
65339K 88 6		NEXTERA ENETGY 5% PFD.....	..	07/10/2020.	SOLD.....	.....	25,531	1,000	25,000	25,000	.....	.....	.....	.....0	25,000	.....	531	531	625	01/15/2073.	
78490F EN 5		SLM CORP.....	..	07/16/2020.	SOLD.....	.....	22,273	30,000	30,000	30,000	.....	.....	.....	.....0	30,000	.....	(7,727)	(7,727)	950	12/15/2028.	
46625H HS 2		JP MORGAN CHASE & CO.....	..	07/22/2020.	MATURED.....		35,000	35,000	34,636	34,961		39		39	35,000			0	1,540		07/22/2020.
278642 AK 9		EBAY INC.....	..	08/10/2020.	CALLED.....	.....	51,280	50,000	49,509	50,000	.....	.....	.....	.....0	50,000	.....	.....	.....0	2,753	08/01/2021.	
620076 BF 5		MOTOROLA SLTNS INC.....	..	08/17/2020.	SOLD.....	.....	82,687	75,000	75,000	75,000	.....	.....	.....	.....0	75,000	.....	7,687	7,687	2,900	09/01/2024.	
78010X AE 1		ROYAL BANK SCOTLAND.....	..	08/24/2020.	MATURED.....	.....	50,000	50,000	49,721	49,976	.....	24	.....	24	50,000	.....	.....	.....0	2,812	08/24/2020.	
20030N BF 7		COMCAST CORP.....	..	09/10/2020.	CALLED.....	.....	26,485	25,000	24,095	24,621	.....	106	.....	106	24,727	.....	.....	.....0	2,578	01/15/2023.	
039483 AM 4		ARCHER DANIELS.....	..	09/23/2020.	TENDER OFFER.....	.....	34,573	25,000	26,594	25,773	.....	(82)	.....	(82)	25,691	.....	8,882	8,882	1,917	03/15/2027.	
039483 AT 9		ARCHER DANIELS.....	..	09/23/2020.	TENDER OFFER.....	.....	52,932	35,000	36,138	35,000	.....	.....	.....	.....0	35,000	.....	17,932	17,932	2,031	10/01/2032.	
05949Q BD 6		BANC AMERICA.....	..	09/30/2020.	CALLED (PARTIAL).....		404	404	404	404				0		404			0		03/25/2036.
87612E AK 2		TARGET CORP.....	..	10/08/2020.	TENDER OFFER.....	.....	37,701	25,000	23,525	23,939	.....	27	.....	27	23,967	.....	13,734	13,734	1,486	11/01/2032.	
87612E BA 3		TARGET CORP.....	..	10/08/2020.	TENDER OFFER.....	.....	64,581	50,000	49,695	49,728	.....	8	.....	8	49,736	.....	14,845	14,845	2,539	07/01/2042.	
46625H HU 7		JP MORGAN CHASE & CO.....	..	10/15/2020.	MATURED.....	.....	30,000	30,000	29,382	29,969	.....	31	.....	31	30,000	.....	.....	.....0	1,275	10/15/2020.	
421946 AH 7		HEALTHCARE RLTY TR INC.....	..	10/19/2020.	CALLED.....	.....	27,039	25,000	24,744	24,826	.....	48	.....	48	24,874	.....	.....	.....0	3,109	04/15/2023.	
78008S LB 0		ROYAL BANK CANADA.....	..	10/19/2020.	CALLED.....	.....	25,000	25,000	24,750	25,000	.....	.....	.....	.....0	25,000	.....	.....	.....0	750	10/19/2034.	
143658 AH 5		CARNIVAL CORP.....	..	10/30/2020.	SOLD (PARTIAL).....	.....	27,219	35,000	38,825	37,658	.....	(234)	.....	(234)	37,424	.....	(9,934)	(9,934)	2,344	01/15/2028.	

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	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date							
CUSIP Identification			Description			Unrealized Valuation Increase (Decrease)														Current Year's (Amortization) / Accretion	Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.														
375558	BJ	1	GILEAD SCIENCES INC.....	10/30/2020.	SOLD.....		58,814	50,000	48,033	49,915	85		85	50,000	8,813	8,813	2,344	09/01/2036.																			
525ESC	OS	9	LEHMAN BROS.....	10/31/2020.	CALLED (PARTIAL).....		40	40	40				0	40	40			09/28/2037.																			
007634	AA	6	AEGON NV.....	12/15/2020.	MATURED.....		50,000	50,000	48,008	49,846	154		154	50,000	0	2,875	12/15/2020.																				
487836	BD	9	KELLOGG COMPANY.....	12/15/2020.	MATURRED.....		20,000	20,000	20,000	20,000			0	20,000	0	800	12/15/2020.																				
55262C	AH	3	MBIA INC.....	12/15/2020.	CALLED.....		43,000	43,000	42,893	43,000			0	43,000	0	2,981	08/15/2022.																				
55262C	AH	3	MBIA INC.....	12/15/2020.	CALLED.....		22,000	22,000	22,000	22,000			0	22,000	0	1,525	08/15/2022.																				
035242	AA	4	ANHEUSER BUSCH INBEV.....	12/16/2020.	CALLED.....		26,203	25,000	24,051	24,604	111		111	24,715	0	2,415	01/17/2023.																				
143658	AH	5	CARNIVAL CORP.....	12/18/2020.	SOLD.....		41,122	40,000	43,781	42,466	(265)		(265)	42,201	(1,350)	(1,350)	4,502	01/15/2028.																			
12505B	AC	4	CBRE SERVICES INC.....	12/28/2020.	CALLED.....		23,465	20,000	21,503	20,737	(307)		(307)	20,430	0	4,386	03/15/2025.																				
05949Q	BD	6	BANC AMERICA.....	12/31/2020.	CALLED (PARTIAL).....		366	366	366	366			0	366	0		03/25/2036.																				
3899999.			Total - Bonds - Industrial and Miscellaneous.....					1,823,788	1,799,146	1,866,058	1,796,385	63,846	(1,141)	103	62,602	0	1,858,988	0	(45,786)	(45,786)	84,195	XXX															
Bonds - Hybrid Securities																																					
38143V	AA	7	GOLDMAN SACH CAP 1.....	06/24/2020.	SOLD.....		66,730	50,000	48,849	49,104	19		19	49,123	17,607	17,607	2,741	02/15/2034.																			
40428H	PB	2	HSBC USA INC.....	09/28/2020.	MATURED.....		50,000	50,000	49,988	50,000			0	50,000	0	2,500	09/27/2020.																				
4899999.			Total - Bonds - Hybrid Securities.....					116,730	100,000	98,837	99,104	0	19	0	99,123	0	17,607	17,607	5,241	XXX																	
8399997.			Total - Bonds - Part 4.....					2,166,888	2,132,460	2,198,278	2,121,379	63,846	(1,122)	103	62,621	0	2,184,001	0	(27,699)	(27,699)	91,429	XXX															
8399998.			Total - Bonds - Summary Item from Part 5.....					121,092	100,000	115,100		(106)		(106)	114,994	6,098	6,098	3,558	XXX																		
8399999.			Total - Bonds.....					2,287,980	2,232,460	2,313,378	2,121,379	63,846	(1,228)	103	62,515	0	2,298,995	0	(21,601)	(21,601)	94,987	XXX															
Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred																																					
74460W	59	4	PUBLIC STORAGE 4.70% PFD.....	12/08/2020.	SOLD.....	2,000,000	55,257	50,000	50,000				0	50,000	5,257	5,257	2,063	XXX																			
74460W	62	8	PUBLIC STORAGE 4.875% PFD.....	12/08/2020.	SOLD.....	2,000,000	56,470	50,000	50,000				0	50,000	6,470	6,470	2,566	XXX																			
8499999.			Total - Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred.....					111,727	XXX	100,000	100,000	0	0	0	100,000	0	11,727	11,727	4,629	XXX																	
8999997.			Total - Preferred Stocks - Part 4.....					111,727	XXX	100,000	100,000	0	0	0	100,000	0	11,727	11,727	4,629	XXX																	
8999998.			Total - Preferred Stocks - Summary Item from Part 5.....					314,230	XXX	313,595			0	313,595	635	635	7,120	XXX																			
8999999.			Total - Preferred Stocks.....					425,957	XXX	413,595	100,000	0	0	0	413,595	0	12,362	12,362	11,749	XXX																	
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																																					
97382A	20	0	WINDSTREAM.....	11/30/2020.	DISPOSED.....	19,000		XXX	2	2			0	2	(2)	(2)		XXX																			
9099999.			Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....					0	XXX	2	2	0	0	0	2	0	(2)	(2)	0	XXX																	
9799997.			Total - Common Stocks - Part 4.....					0	XXX	2	2	0	0	0	2	0	(2)	(2)	0	XXX																	
9799998			Total - Common Stocks - Summary Item from Part 5.....					232,116	XXX	202,252	2		0	202,252	29,864	29,864	1,852	XXX																			
9799999.			Total - Common Stocks.....					232,116	XXX	202,254	4	0	0	0	202,254	0	29,862	29,862	1,852	XXX																	
9899999.			Total - Preferred and Common Stocks.....					658,073	XXX	615,849	100,004	0	0	0	615,849	0	42,224	42,224	13,601	XXX																	
9999999.			Total - Bonds, Preferred and Common Stocks.....					2,946,053	XXX	2,929,227	2,221,383	63,846	(1,228)	103	62,515	0	2,914,844	0	20,623	20,623	108,588	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																										
219350	BQ	7			CORNING INC.....	02/05/2020		WELLS FARGO.....	10/10/2020	SOLD.....			100,000	115,100	121,092	114,994										
3899999. Total - Bonds - Industrial and Miscellaneous.....													100,000	115,100	121,092	114,994	0	(106)	0	(106)	0	0	6,098	6,098	3,558	1,181
8399998. Total - Bonds.....													100,000	115,100	121,092	114,994	0	(106)	0	(106)	0	0	6,098	6,098	3,558	1,181
Preferred Stocks - Industrial and Miscellaneous Redeemable Preferred																										
74460W	64	4			PUBLIC STORAGE DEP SHS.....	06/26/2020		JANNEY MONTGOMERY SCOTT.....	12/08/2020	SOLD.....			3,000,000	81,900	84,770	81,900										
29364W	50	4			ENTERGY LOUISIANA LLC.....	03/03/2020		JANNEY MONTGOMERY SCOTT.....	12/16/2020	CALLED.....			2,000,000	51,857	50,000	51,857										
59156R	85	0			METLIFE INC.....	01/07/2020		WELLS FARGO.....	12/24/2020	SOLD.....			2,000,000	50,000	54,460	50,000										
200525	30	1			COMMERCE BANCSHARES INC.....	06/26/2020		JANNEY MONTGOMERY SCOTT.....	09/01/2020	CALLED.....			2,000,000	52,499	50,000	52,499										
744320	60	7			PRUDENTIAL FINANCIAL.....	06/26/2020		JANNEY MONTGOMERY SCOTT.....	09/23/2020	CALLED.....			3,000,000	77,339	75,000	77,339										
8599999. Total - Preferred Stocks - Industrial and Miscellaneous Redeemable Preferred.....													313,595	314,230	313,595	313,595	0	0	0	0	0	635	635	7,120	0	
8999998. Total - Preferred Stocks.....													313,595	314,230	313,595	313,595	0	0	0	0	0	635	635	7,120	0	
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																										
03768E	10	5			APOLLO GLOBAL MANAGEMENT.....	10/22/2020		JANNEY MONTGOMERY SCOTT.....	12/08/2020	SOLD.....			2,500,000	102,250	120,527	102,250										
30313U	60	7			FIRST TRUST AMER. REC. PORT.....	07/10/2020		WELLS FARGO.....	12/09/2020	SOLD.....			8,770,000	100,002	111,589	100,002										
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....													202,252	232,116	202,252	202,252	0	0	0	0	0	29,864	29,864	1,852	0	
9799998. Total - Common Stocks.....													202,252	232,116	202,252	202,252	0	0	0	0	0	29,864	29,864	1,852	0	
9899999. Total - Preferred and Common Stocks.....													515,847	546,346	515,847	515,847	0	0	0	0	0	30,499	30,499	8,972	0	
9999999. Total - Bonds, Preferred and Common Stocks.....													630,947	667,438	630,841	630,841	0	(106)	0	(106)	0	36,597	36,597	12,530	1,181	

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

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

Sch. DA - Pt. 1
NONE

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

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

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

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

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

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

Sch. DB - Pt. E
NONE

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
JANNEY MONTGOMERY SCOTT.....	OHIO.....	.....	.....	.....	.....10,864	XXX
PNC COMMERCIAL ACCOUNT.....	OHIO.....	.....	.....	.....	.....201,651	XXX
PNC MONEY MARKET.....	OHIO.....	0.01	104	.....	.....61,232	XXX
WELLS FARGO SWEEP ACCOUNT.....	OHIO.....	.....	.....	.....	.....650	XXX
0199999. Total - Open Depositories.....	XXX	XXX	104	0	274,397	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	104	0	274,397	XXX
0499999. Cash in Company's Office.....	XXX	XXX	XXX	XXX	50	XXX
0599999. Total Cash.....	XXX	XXX	104	0	274,447	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR							
1. January.....	187,764	4. April.....	212,105	7. July.....	82,405	10. October.....	101,565
2. February.....	157,481	5. May.....	86,114	8. August.....	152,719	11. November.....	75,332
3. March.....	90,698	6. June.....	571,422	9. September.....	511,994	12. December.....	289,662

Sch. E - Pt. 2
NONE

Sch. E - Pt. 3
NONE