



ANNUAL STATEMENT

For the Year Ended December 31, 2020

of the Condition and Affairs of the

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

NAIC Group Code..... 0, 0

NAIC Company Code..... 56332

Employer's ID Number..... 34-0220540

(Current Period) (Prior Period)

Organized under the Laws of OH

State of Domicile or Port of Entry OH

Country of Domicile US

Licensed as Business Type: Fraternal Benefit Society

Incorporated/Organized..... October 20, 1899

Commenced Business..... January 1, 1892

Statutory Home Office

24950 Chagrin Boulevard .. Beachwood .. OH .. US .. 44122-5634

(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office

24950 Chagrin Boulevard .. Beachwood .. OH .. US .. 44122-5634

(Street and Number) (City or Town, State, Country and Zip Code)

800-464-4642

(Area Code) (Telephone Number)

Mail Address

24950 Chagrin Boulevard .. Beachwood .. OH .. US .. 44122-5634

(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records

24950 Chagrin Boulevard .. Beachwood .. OH .. US .. 44122-5634

(Street and Number) (City or Town, State, Country and Zip Code)

800-464-4642

(Area Code) (Telephone Number)

Internet Web Site Address

WWW.FCSLA.ORG

Statutory Statement Contact

Frank Rando

(Name)

frando@fcsla.org

(E-Mail Address)

216-468-1017

(Area Code) (Telephone Number) (Extension)

216-468-8003

(Fax Number)

OFFICERS

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

OTHER

DIRECTORS OR TRUSTEES

Msgr. Peter M Polando	Cynthia Maria Maleski	Jeanette E Palanca	Joann Skvarek Banvich
Lawrence M Golofski	Patrick Braun #	Sue Ann M Seich	Suzanne V Strohl #
Barbara A Sekerak	Dennis L Povondra	Dorothy L Urbanowicz	

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

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

(Signature)

Cynthia Maria Maleski

1. (Printed Name)

National President

(Title)

(Signature)

Kimberly A Graham

2. (Printed Name)

National Secretary

(Title)

(Signature)

Stephen C Hudak

3. (Printed Name)

National Treasurer

(Title)

Subscribed and sworn to before me

This day of 2021

a. Is this an original filing? Yes [X] No []

b. If no

1. State the amendment number

2. Date filed

3. Number of pages attached

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. Governments.....	2,709,778	0.3	2,709,778		2,709,778	0.3
1.02 All Other Governments.....		0.0			0	0.0
1.03 U.S. States, Territories and Possessions, etc., Guaranteed.....	3,568,475	0.3	3,568,475		3,568,475	0.3
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed.....	10,327,216	1.0	10,327,216		10,327,216	1.0
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed.....	27,976,340	2.7	27,976,340		27,976,340	2.7
1.06 Industrial and Miscellaneous.....	929,679,640	88.7	929,679,640		929,679,640	88.7
1.07 Hybrid Securities.....	2,846,476	0.3	2,846,476		2,846,476	0.3
1.08 Parent, Subsidiaries and Affiliates.....		0.0			0	0.0
1.09 SVO Identified Funds.....		0.0			0	0.0
1.10 Unaffiliated Bank Loans.....		0.0			0	0.0
1.11 Total Long-Term Bonds.....	977,107,925	93.2	977,107,925	0	977,107,925	93.2
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated).....	2,322,394	0.2	2,322,394		2,322,394	0.2
2.02 Parent, Subsidiaries and Affiliates.....		0.0			0	0.0
2.03 Total Preferred Stock.....	2,322,394	0.2	2,322,394	0	2,322,394	0.2
3. Common Stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated)	6,968,044	0.7	6,968,044		6,968,044	0.7
3.02 Industrial and Miscellaneous Other (Unaffiliated)		0.0			0	0.0
3.03 Parent, Subsidiaries and Affiliates Publicly Traded.....		0.0			0	0.0
3.04 Parent, Subsidiaries and Affiliates Other.....		0.0			0	0.0
3.05 Mutual Funds.....	293,971	0.0	293,971		293,971	0.0
3.06 Unit Investment Trusts.....		0.0			0	0.0
3.07 Closed-End Funds.....	87,555	0.0	87,555		87,555	0.0
3.08 Total Common Stocks.....	7,349,570	0.7	7,349,570	0	7,349,570	0.7
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.....	546,520	0.1	546,520		546,520	0.1
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.....	546,520	0.1	546,520	0	546,520	0.1
5. Real Estate (Schedule A):						
5.01 Properties Occupied by Company.....	4,714,352	0.4	4,714,352		4,714,352	0.4
5.02 Properties Held for Production of Income.....		0.0			0	0.0
5.03 Properties Held for Sale.....		0.0			0	0.0
5.04 Total Real Estate.....	4,714,352	0.4	4,714,352	0	4,714,352	0.4
6. Cash, Cash Equivalents, and Short-Term Investments::						
6.01 Cash (Schedule E, Part 1).....	34,652,658	3.3	34,652,658		34,652,658	3.3
6.02 Cash Equivalents (Schedule E, Part 2).....	6,000,000	0.6	6,000,000		6,000,000	0.6
6.03 Short-Term Investments (Schedule DA).....		0.0			0	0.0
6.04 Total Cash, Cash Equivalents, and Short-Term Investments.....	40,652,658	3.9	40,652,658	0	40,652,658	3.9
7. Contract Loans.....	2,207,068	0.2	2,207,068		2,207,068	0.2
8. Derivatives (Schedule DB).....		0.0			0	0.0
9. Other Invested Assets (Schedule BA).....	13,786,274	1.3	13,786,274		13,786,274	1.3
10. Receivables for Securities.....		0.0			0	0.0
11. Securities Lending (Schedule DL, Part 1).....		0.0		XXX	XXX	XXX
12. Other Invested Assets (Page 2, Line 11).....		0.0			0	0.0
13. Total Invested Assets.....	1,048,686,762	100.0	1,048,686,761	0	1,048,686,761	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....		4,853,532
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6).....	41,625	
2.2	Additional investment made after acquisition (Part 2, Column 9).....		41,625
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.....	180,805	
8.2	Totals, Part 3, Column 9.....		180,805
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....		4,714,352
10.	Deduct total nonadmitted amounts.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....		4,714,352

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year.....		579,737
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.....		32,991
8.	Deduct amortization of premium and mortgage interest points and commitment fees.....		225
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).....		546,520
12.	Total valuation allowance.....		
13.	Subtotal (Line 11 plus Line 12).....		546,520
14.	Deduct total nonadmitted amounts.....		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14).....		546,520

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		13,929,227
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.....		142,953
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17.....		
9.2	Totals, Part 3, Column 14.....		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....		
10.2	Totals, Part 3, Column 11.....		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		13,786,274
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		13,786,274

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		966,679,282
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		80,736,342
3.	Accrual of discount.....		432,236
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....		
4.2	Part 2, Section 1, Column 15.....		
4.3	Part 2, Section 2, Column 13.....	(381,703)	
4.4	Part 4, Column 11.....	22,505	(359,198)
5.	Total gain (loss) on disposals, Part 4, Column 19.....		944,671
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		55,321,241
7.	Deduct amortization of premium.....		6,344,383
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.....	369,798	
9.2	Part 2, Section 1, Column 17.....		
9.3	Part 2, Section 2, Column 14.....		
9.4	Part 4, Column 13.....		369,798
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5Q, Line 2.....		381,979
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....		986,779,889
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		986,779,889

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.....	2,709,778	2,874,337	2,814,984	2,682,845
	2. Canada.....				
	3. Other Countries.....				
	4. Totals.....	2,709,778	2,874,337	2,814,984	2,682,845
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	3,568,475	3,892,999	3,556,093	3,595,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	10,327,216	11,186,099	10,723,048	10,300,000
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.....	27,976,340	30,384,593	28,657,536	26,166,839
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (Unaffiliated)	8. United States.....	899,532,025	1,047,327,996	939,575,927	820,340,193
	9. Canada.....	24,746,063	27,677,089	25,439,967	20,359,000
	10. Other Countries.....	8,248,027	10,291,986	8,549,054	7,903,000
	11. Totals.....	932,526,115	1,085,297,071	973,564,948	848,602,193
Parent, Subsidiaries and Affiliates	12. Totals.....				
	13. Total Bonds.....	977,107,925	1,133,635,098	1,019,316,608	891,346,876
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....	2,322,394	2,483,669	2,322,805	
	15. Canada.....				
	16. Other Countries.....				
	17. Totals.....	2,322,394	2,483,669	2,322,805	
Parent, Subsidiaries and Affiliates	18. Totals.....				
	19. Total Preferred Stocks.....	2,322,394	2,483,669	2,322,805	
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	7,286,393	7,286,393	2,623,612	
	21. Canada.....				
	22. Other Countries.....	63,176	63,176	117,876	
	23. Totals.....	7,349,570	7,349,570	2,741,488	
Parent, Subsidiaries and Affiliates	24. Totals.....				
	25. Total Common Stocks.....	7,349,570	7,349,570	2,741,488	
	26. Total Stocks.....	9,671,964	9,833,239	5,064,293	
	27. Total Bonds and Stocks.....	986,779,889	1,143,468,337	1,024,380,901	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1.....	1,375,054	612,187	467,941	254,596		XXX	2,709,778	0.3	2,949,396	0.3	2,709,778	
1.2 NAIC 2.....						XXX	0	0.0		0.0		
1.3 NAIC 3.....						XXX	0	0.0		0.0		
1.4 NAIC 4.....						XXX	0	0.0		0.0		
1.5 NAIC 5.....						XXX	0	0.0		0.0		
1.6 NAIC 6.....						XXX	0	0.0		0.0		
1.7 Totals.....	1,375,054	612,187	467,941	254,596	0	XXX	2,709,778	0.3	2,949,396	0.3	2,709,778	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.....	75,100	3,393,474	99,902			XXX	3,568,475	0.4	3,566,764	0.4	3,568,475	
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.....	75,100	3,393,474	99,902	0	0	XXX	3,568,475	0.4	3,566,764	0.4	3,568,475	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1.....	3,619,232	4,436,335	1,580,708	267,100		XXX	9,903,376	1.0	14,066,640	1.5	9,903,376	
4.2 NAIC 2.....	100,155		73,244	100,441		XXX	273,840	0.0	273,777	0.0	273,840	
4.3 NAIC 3.....				150,000		XXX	150,000	0.0	150,000	0.0	150,000	
4.4 NAIC 4.....						XXX	0	0.0		0.0		
4.5 NAIC 5.....						XXX	0	0.0		0.0		
4.6 NAIC 6.....						XXX	0	0.0		0.0		
4.7 Totals.....	3,719,388	4,436,335	1,653,952	517,541	0	XXX	10,327,216	1.1	14,490,417	1.5	10,327,216	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1.....	1,392,624	9,432,046	3,151,227	6,029,426	2,156,180	XXX	22,161,503	2.3	24,963,002	2.6	21,044,317	1,117,186
5.2 NAIC 2.....		2,173,346		2,590,400	1,051,091	XXX	5,814,837	0.6	4,804,603	0.5	5,814,837	
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	9	0.0		
5.7 Totals.....	1,392,624	11,605,392	3,151,227	8,619,825	3,207,271	XXX	27,976,340	2.9	29,767,613	3.1	26,859,154	1,117,186

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

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

	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 11.7	Total from Column 7 Prior Year	% from Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1.....	9,861,223	41,913,309	77,433,455	130,054,339	17,980,402	XXX	277,242,728	28.4	353,606,636	36.9	247,537,180	29,705,547
6.2 NAIC 2.....	34,114,177	53,222,589	129,541,634	260,442,314	101,471,836	XXX	578,792,550	59.2	508,498,189	53.1	563,353,267	15,439,283
6.3 NAIC 3.....		720,722	42,677,981	14,156,064	5,753,689	XXX	63,308,456	6.5	32,752,396	3.4	60,189,785	3,118,671
6.4 NAIC 4.....		2,161,511	2,936,964	3,409,769		XXX	8,508,244	0.9	7,032,073	0.7	6,244,147	2,264,097
6.5 NAIC 5.....		500,868	997,793			XXX	1,498,661	0.2	501,072	0.1	1,498,661	
6.6 NAIC 6.....					329,002	XXX	329,002	0.0	554,680	0.1	329,002	
6.7 Totals.....	43,975,400	98,519,000	253,587,826	408,062,486	125,534,929	XXX	929,679,640	95.1	902,945,046	94.3	879,152,042	50,527,598
7. Hybrid Securities												
7.1 NAIC 1.....						XXX	0	0.0		0.0		
7.2 NAIC 2.....			2,198,022	648,454		XXX	2,846,476	0.3	3,368,067	0.4	1,314,045	1,532,431
7.3 NAIC 3.....						XXX	0	0.0		0.0		
7.4 NAIC 4.....						XXX	0	0.0		0.0		
7.5 NAIC 5.....						XXX	0	0.0		0.0		
7.6 NAIC 6.....						XXX	0	0.0		0.0		
7.7 Totals.....	0	0	2,198,022	648,454	0	XXX	2,846,476	0.3	3,368,067	0.4	1,314,045	1,532,431
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).....16,323,233	59,787,352	82,733,234	136,605,461	20,136,582	0	315,585,860	32.3	XXX	XXX	284,763,127	30,822,733
11.2 NAIC 2.....	(d).....34,214,332	55,395,935	131,812,899	263,781,609	102,522,927	0	587,727,703	60.1	XXX	XXX	570,755,989	16,971,714
11.3 NAIC 3.....	(d).....0	720,722	42,677,981	14,306,064	5,753,689	0	63,458,456	6.5	XXX	XXX	60,339,785	3,118,671
11.4 NAIC 4.....	(d).....0	2,161,511	2,936,964	3,409,769	0	0	8,508,244	0.9	XXX	XXX	6,244,147	2,264,097
11.5 NAIC 5.....	(d).....0	500,868	997,793	0	0	(c).....0	1,498,661	0.2	XXX	XXX	1,498,661	0
11.6 NAIC 6.....	(d).....0	0	0	0	329,002	0	(c).....329,002	0.0	XXX	XXX	329,002	0
11.7 Totals.....	50,537,565	118,566,388	261,158,870	418,102,902	128,742,199	0	(b).....977,107,925	100.0	XXX	XXX	923,930,710	53,177,215
11.8 Line 11.7 as a % of Col. 7.....	5.2	12.1	26.7	42.8	13.2	0.0	100.0	XXX	XXX	XXX	94.6	5.4
12. Total Bonds Prior Year												
12.1 NAIC 1.....	39,593,147	71,853,404	85,046,933	176,397,056	26,261,897	.....	.....XXX	XXX	399,152,437	41.7	368,030,041	31,122,397
12.2 NAIC 2.....	6,320,753	47,254,019	153,988,611	183,964,370	125,416,882	.....	.....XXX	XXX	516,944,636	54.0	497,364,629	19,580,007
12.3 NAIC 3.....	30,183	275,988	25,775,077	6,821,147	.....	.....	.....XXX	XXX	32,902,396	3.4	29,767,666	3,134,731
12.4 NAIC 4.....	.....	.....2,091,857	4,940,216	.....	.....	.....	.....XXX	XXX	7,032,073	0.7	4,940,216	2,091,857
12.5 NAIC 5.....	.....	.....	.....501,072	.....	.....	.....	.....XXX	XXX	(c).....501,072	0.1	501,072	.....
12.6 NAIC 6.....	.....	.....	.....554,678	9	2	.....	.....XXX	XXX	(c).....554,689	0.1	554,689	.....
12.7 Totals.....	45,944,084	121,475,268	270,806,589	367,182,582	151,678,781	0	XXX	XXX	(b).....957,087,304	100.0	901,158,313	55,928,991
12.8 Line 12.7 as a % of Col. 9.....	4.8	12.7	28.3	38.4	15.8	0.0	XXX	XXX	100.0	XXX	94.2	5.8
13. Total Publicly Traded Bonds												
13.1 NAIC 1.....	16,312,099	58,527,095	73,984,730	123,607,528	12,331,674	.....	.....284,763,127	29.1	368,030,041	38.5	284,763,127	XXX
13.2 NAIC 2.....	33,964,332	55,395,935	128,372,358	253,059,207	99,964,156	.....	.....570,755,989	58.4	497,364,629	52.0	570,755,989	XXX
13.3 NAIC 3.....	.....	.....720,722	39,559,310	14,306,064	5,753,689	.....	.....60,339,785	6.2	29,767,666	3.1	60,339,785	XXX
13.4 NAIC 4.....	.....	.....99,043	2,735,335	3,409,769	.....	.....	.....6,244,147	0.6	4,940,216	0.5	6,244,147	XXX
13.5 NAIC 5.....	.....	.....500,868	997,793	.....	.....	.....	.....1,498,661	0.2	501,072	0.1	1,498,661	XXX
13.6 NAIC 6.....	.....	.....	.....	.....	.....329,002	.....	.....329,002	0.0	554,689	0.1	329,002	XXX
13.7 Totals.....	50,276,431	115,243,664	245,649,525	394,382,568	118,378,521	0	923,930,710	94.6	901,158,313	94.2	923,930,710	XXX
13.8 Line 13.7 as a % of Col. 7.....	5.4	12.5	26.6	42.7	12.8	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.....	5.1	11.8	25.1	40.4	12.1	0.0	94.6	XXX	XXX	XXX	94.6	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1.....	11,134	1,260,256	8,748,504	12,997,932	7,804,907	.....	.....30,822,733	3.2	31,122,397	3.3	XXX	30,822,733
14.2 NAIC 2.....	250,000	.....	.....3,440,541	10,722,401	2,558,771	.....	.....16,971,714	1.7	19,580,007	2.0	XXX	16,971,714
14.3 NAIC 3.....	.....	.....	.....3,118,671	.....	.....	.....	.....3,118,671	0.3	3,134,731	0.3	XXX	3,118,671
14.4 NAIC 4.....	.....	.....2,062,468	201,629	.....	.....	.....	.....2,264,097	0.2	2,091,857	0.2	XXX	2,264,097
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.....	261,134	3,322,724	15,509,345	23,720,334	10,363,678	0	53,177,215	5.4	55,928,991	5.8	XXX	53,177,215
14.8 Line 14.7 as a % of Col. 7.....	0.5	6.2	29.2	44.6	19.5	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11.....	0.0	0.3	1.6	2.4	1.1	0.0	5.4	XXX	XXX	XXX	XXX	5.4

(a) Includes \$.....53,177,215 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$.....2,790,739 current year of bonds with Z designations and \$.....836,714 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.....	1,201,059			85,630		.XXX.	1,286,690	0.1	1,292,324	0.1	1,286,690	
1.02 Residential Mortgage-Backed Securities.....	173,995	612,187	467,941	168,965		.XXX.	1,423,089	0.1	1,657,073	0.2	1,423,089	
1.03 Commercial Mortgage-Backed Securities.....						.XXX.		0.0		0.0		
1.04 Other Loan-Backed and Structured Securities.....						.XXX.	0	0.0		0.0		
1.05 Totals.....	1,375,054	612,187	467,941	254,596	0	.XXX.	2,709,778	0.3	2,949,396	0.3	2,709,778	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.....	75,100	3,393,474	99,902			.XXX.	3,568,475	0.4	3,566,764	0.4	3,568,475	
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.....	75,100	3,393,474	99,902	0	0	.XXX.	3,568,475	0.4	3,566,764	0.4	3,568,475	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations.....	3,719,388	4,436,335	1,653,952	517,541		.XXX.	10,327,216	1.1	14,490,417	1.5	10,327,216	
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.....	3,719,388	4,436,335	1,653,952	517,541	0	.XXX.	10,327,216	1.1	14,490,417	1.5	10,327,216	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01 Issuer Obligations.....	1,082,280	10,854,436	2,619,484	8,429,002	3,207,270	.XXX.	26,192,472	2.7	27,620,209	2.9	25,075,286	1,117,186
5.02 Residential Mortgage-Backed Securities.....	310,344	750,957	531,743	190,824	1	.XXX.	1,783,868	0.2	2,147,404	0.2	1,783,868	
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.....	1,392,624	11,605,392	3,151,227	8,619,825	3,207,271	.XXX.	27,976,340	2.9	29,767,613	3.1	26,859,154	1,117,186
6. Industrial and Miscellaneous (unaffiliated)												
6.01 Issuer Obligations.....	43,970,174	96,450,225	253,471,415	407,933,765	125,534,917	.XXX.	927,360,496	94.9	899,102,134	93.9	878,895,366	48,465,130
6.02 Residential Mortgage-Backed Securities.....	5,226	6,306	2,049	455	12	.XXX.	14,048	0.0	21,376	0.0	14,048	
6.03 Commercial Mortgage-Backed Securities.....		2,062,468				.XXX.	2,062,468	0.2		0.0		2,062,468
6.04 Other Loan-Backed and Structured Securities.....			114,362	128,266		.XXX.	242,628	0.0	3,821,537	0.4	242,628	
6.05 Totals.....	43,975,400	98,519,000	253,587,826	408,062,486	125,534,929	.XXX.	929,679,640	95.1	902,945,046	94.3	879,152,042	50,527,598
7. Hybrid Securities												
7.01 Issuer Obligations.....			2,198,022	648,454		.XXX.	2,846,476	0.3	2,850,224	0.3	1,314,045	1,532,431
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	517,843	0.1		
7.05 Totals.....	0	0	2,198,022	648,454	0	.XXX.	2,846,476	0.3	3,368,067	0.4	1,314,045	1,532,431
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations.....						.XXX.	0	0.0		0.0		
8.02 Residential Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
8.03 Commercial Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
8.04 Other Loan-Backed and Structured Securities.....						.XXX.	0	0.0		0.0		
8.05 Affiliated Bank Loans - Issued.....						.XXX.	0	0.0		0.0		
8.06 Affiliated Bank Loans - Acquired.....						.XXX.	0	0.0		0.0		
8.07 Totals.....	0	0	0	0	0	.XXX.	0	0.0	0	0.0	0	0

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

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

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Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	.....	.....0	0.0	.....	.....0.0	.....	.....
9.02 Bond Mutual Funds Identified by the SVO.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	.....	.....0	0.0	.....	.....0.0	.....	.....
9.03 Totals.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	.....	.....0.0	.....	.....
10.02 Unaffiliated Bank Loans - Acquired.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	.....	.....0.0	.....	.....
10.03 Totals.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
11. Total Bonds Current Year												
11.01 Issuer Obligations.....	50,048,001.....	115,134,470.....	260,042,775.....	417,614,393.....	128,742,186.....	XXX.....	971,581,825.....	99.4.....	XXX.....	XXX.....	920,467,078.....	51,114,747.....
11.02 Residential Mortgage-Backed Securities.....	489,564.....	1,369,450.....	1,001,733.....	360,244.....	13.....	XXX.....	3,221,005.....	0.3.....	XXX.....	XXX.....	3,221,005.....	0.....
11.03 Commercial Mortgage-Backed Securities.....	0.....	2,062,468.....	0.....	0.....	0.....	XXX.....	2,062,468.....	0.2.....	XXX.....	XXX.....	0.....	2,062,468.....
11.04 Other Loan-Backed and Structured Securities.....	0.....	0.....	114,362.....	128,266.....	0.....	XXX.....	242,628.....	0.0.....	XXX.....	XXX.....	242,628.....	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.....	50,537,565.....	118,566,388.....	261,158,870.....	418,102,902.....	128,742,199.....	0	977,107,925.....	100.0.....	XXX.....	XXX.....	923,930,710.....	53,177,215.....
11.09 Line 11.08 as a % of Col. 7.....	5.2.....	12.1.....	26.7.....	42.8.....	13.2.....	0.0.....	100.0.....	XXX.....	XXX.....	XXX.....	94.6.....	5.4.....
12. Total Bonds Prior Year												
12.01 Issuer Obligations.....	44,164,927.....	117,645,535.....	269,036,795.....	366,396,064.....	151,678,750.....	XXX.....	XXX.....	XXX.....	948,922,071.....	99.1.....	895,084,937.....	53,837,135.....
12.02 Residential Mortgage-Backed Securities.....	535,212.....	1,494,769.....	1,149,337.....	646,503.....	32.....	XXX.....	XXX.....	XXX.....	3,825,853.....	0.4.....	3,825,853.....	.....
12.03 Commercial Mortgage-Backed Securities.....	.....	.....	.....	.....	.....	XXX.....	XXX.....	XXX.....	0.....	0.0.....	0.....	XXX.....
12.04 Other Loan-Backed and Structured Securities.....	1,243,945.....	2,334,964.....	620,456.....	140,015.....	.....	XXX.....	XXX.....	XXX.....	4,339,380.....	0.5.....	2,247,523.....	2,091,857.....
12.05 SVO Identified Funds.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	.....	XXX.....	XXX.....	0.....	0.0.....	0.....	0.....
12.06 Affiliated Bank Loans.....	.....	.....	.....	.....	.....	XXX.....	XXX.....	XXX.....	0.....	0.0.....	0.....	0.....
12.07 Unaffiliated Bank Loans.....	.....	.....	.....	.....	.....	XXX.....	XXX.....	XXX.....	0.....	0.0.....	0.....	0.....
12.08 Totals.....	45,944,084.....	121,475,268.....	270,806,589.....	367,182,582.....	151,678,781.....	0	XXX.....	XXX.....	957,087,304.....	100.0.....	901,158,313.....	55,928,991.....
12.09 Line 12.08 as a % of Col. 9.....	4.8.....	12.7.....	28.3.....	38.4.....	15.8.....	0.0.....	XXX.....	XXX.....	100.0.....	XXX.....	94.2.....	5.8.....
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations.....	49,786,867.....	113,874,214.....	244,533,430.....	393,894,059.....	118,378,508.....	XXX.....	920,467,078.....	94.2.....	895,084,937.....	93.5.....	920,467,078.....	XXX.....
13.02 Residential Mortgage-Backed Securities.....	489,564.....	1,369,450.....	1,001,733.....	360,244.....	13.....	XXX.....	3,221,005.....	0.3.....	3,825,853.....	0.4.....	3,221,005.....	XXX.....
13.03 Commercial Mortgage-Backed Securities.....	.....	.....	.....	.....	.....	XXX.....	0	0.0.....	0.....	0.0.....	0.....	XXX.....
13.04 Other Loan-Backed and Structured Securities.....	.....	.....	114,362.....	128,266.....	.....	XXX.....	242,628.....	0.0.....	2,247,523.....	0.2.....	242,628.....	XXX.....
13.05 SVO Identified Funds.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	.....	.....0	0.0.....	0.....	0.0.....	0.....	XXX.....
13.06 Affiliated Bank Loans.....	.....	.....	.....	.....	.....	XXX.....	0	0.0.....	0.....	0.0.....	0.....	XXX.....
13.07 Unaffiliated Bank Loans.....	.....	.....	.....	.....	.....	XXX.....	0	0.0.....	0.....	0.0.....	0.....	XXX.....
13.08 Totals.....	50,276,431.....	115,243,664.....	245,649,525.....	394,382,568.....	118,378,521.....	0	923,930,710.....	94.6.....	901,158,313.....	94.2.....	923,930,710.....	XXX.....
13.09 Line 13.08 as a % of Col. 7.....	5.4.....	12.5.....	26.6.....	42.7.....	12.8.....	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.....	5.1.....	11.8.....	25.1.....	40.4.....	12.1.....	0.0.....	94.6.....	XXX.....	XXX.....	XXX.....	94.6.....	XXX.....
14. Total Privately Placed Bonds												
14.01 Issuer Obligations.....	261,134.....	1,260,256.....	15,509,345.....	23,720,334.....	10,363,678.....	XXX.....	51,114,747.....	5.2.....	53,837,135.....	5.6.....	XXX.....	51,114,747.....
14.02 Residential Mortgage-Backed Securities.....	.....	.....	.....	.....	.....	XXX.....	0.....	0.0.....	0.....	0.0.....	XXX.....	0.....
14.03 Commercial Mortgage-Backed Securities.....	.....	2,062,468.....	.....	.....	.....	XXX.....	2,062,468.....	0.2.....	0.....	0.0.....	XXX.....	2,062,468.....
14.04 Other Loan-Backed and Structured Securities.....	.....	.....	.....	.....	.....	XXX.....	0.....	0.0.....	2,091,857.....	0.2.....	XXX.....	0.....
14.05 SVO Identified Funds.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	.....	.....0	0.0.....	0.....	0.0.....	XXX.....	0.....
14.06 Affiliated Bank Loans.....	.....	.....	.....	.....	.....	XXX.....	0	0.0.....	0.....	0.0.....	XXX.....	0.....
14.07 Unaffiliated Bank Loans.....	.....	.....	.....	.....	.....	XXX.....	0	0.0.....	0.....	0.0.....	XXX.....	0.....
14.08 Totals.....	261,134.....	3,322,724.....	15,509,345.....	23,720,334.....	10,363,678.....	0	53,177,215.....	5.4.....	55,928,991.....	5.8.....	XXX.....	53,177,215.....
14.09 Line 14.08 as a % of Col. 7.....	0.5.....	6.2.....	29.2.....	44.6.....	19.5.....	0.0.....	100.0.....	XXX.....	XXX.....	XXX.....	XXX.....	100.0.....
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11.....	0.0.....	0.3.....	1.6.....	2.4.....	1.1.....	0.0.....	5.4.....	XXX.....	XXX.....	XXX.....	XXX.....	5.4.....

Sch. DA - Verification
NONE

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

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	1	2	3	4
	Total	Bonds	Money Market Mutual Funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	16,405,515		16,405,515	
2. Cost of cash equivalents acquired.....	0			
3. Accrual of discount.....	0			
4. Unrealized valuation increase (decrease).....	0			
5. Total gain (loss) on disposals.....	0			
6. Deduct consideration received on disposals.....	10,405,515		10,405,515	
7. Deduct amortization of premium.....	0			
8. Total foreign exchange change in book/adjusted carrying value.....	0			
9. Deduct current year's other-than-temporary impairment recognized.....	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	6,000,000	0	6,000,000	0
11. Deduct total nonadmitted amounts.....	0			
12. Statement value at end of current period (Line 10 minus Line 11).....	6,000,000	0	6,000,000	0

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

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's Depreciation	Current Year's Other-Than- Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Properties Occupied by the Reporting Entity - Administrative																
.....		BEACHWOOD.....	OH.....	05/31/2007..	.....	.....6,935,837	.....	.....4,569,423	7,000,000	173,898	.....	.....	.....0	.....	.....	.....
HOME OFFICE.....		BEACHWOOD.....	OH.....	12/01/2010..	.....	.....35,684	.....	.....26,690	.....	.....892	.....	.....	.....(173,898)	.....	.....369,310	188,506
LAND - CHAGRIN BLVD.....		BEACHWOOD.....	OH.....	12/31/1953..	12/31/2003..	20,100	.....	.....20,100	7,000,000	.....	.....	.....	.....0	.....	.....	.....
HOME OFFICE - IMPROVEMENTS.....		BEACHWOOD.....	OH.....	07/01/2017..	.....	.....52,219	.....	.....43,081	.....	.....2,611	.....	.....	.....(2,611)	.....	.....	.....
HOME OFFICE - IMPROVEMENTS.....		BEACHWOOD.....	OH.....	12/19/2018..	.....	.....6,301	.....	.....4,988	.....	.....630	.....	.....	.....(630)	.....	.....	.....
HOME OFFICE - IMPROVEMENTS.....		BEACHWOOD.....	OH.....	04/18/2019..	.....	.....12,129	.....	.....10,006	.....	.....1,213	.....	.....	.....(1,213)	.....	.....	.....
HOME OFFICE - IMPROVEMENTS.....		BEACHWOOD.....	OH.....	04/18/2020..	.....	.....18,178	.....	.....17,269	.....	.....909	.....	.....	.....(909)	.....	.....	.....
HOME OFFICE - IMPROVEMENTS.....		BEACHWOOD.....	OH.....	08/11/2020..	.....	.....23,447	.....	.....22,796	.....	.....651	.....	.....	.....(651)	.....	.....	.....
0299999. Properties Occupied by the Reporting Entity - Administrative.....						7,103,895	0	4,714,352	14,000,000	180,805	0	0	(180,805)	0	369,310	188,506
0399999. Total - Properties Occupied by the Reporting Entity.....						7,103,895	0	4,714,352	14,000,000	180,805	0	0	(180,805)	0	369,310	188,506
0699999. Totals.....						7,103,895	0	4,714,352	14,000,000	180,805	0	0	(180,805)	0	369,310	188,506

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
HOME OFFICE - IMPROVEMENTS.....	BEACHWOOD.....	OH.....	04/18/2020.	Stone sign replacement.....	18,178		17,269	
HOME OFFICE - IMPROVEMENTS.....	BEACHWOOD.....	OH.....	08/11/2020.	Driveway paving & concrete work.....	23,447		22,796	
0199999. Total - Acquired by Purchase.....					41,625	0	40,065	0
0399999. Totals.....					41,625	0	40,065	0

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other- Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
Mortgages in Good Standing - Commercial Mortgages - All Other														
.....														
12733291.....		CHICAGO.....	IL.....	.....	12/15/2005.....	5.75	286,034	.....	.....(138)	.....	.....	.....	.....590,000	07/28/2005
20763579.....		BRIDGEVIEW.....	IL.....	.....	06/13/2006.....	6.38	260,486	.....	.....(79)	.....	.....	.....	.....515,000	01/09/2006
.....														
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....							546,520	0	(217)	0	0	0	1,105,000	XXX
0899999. Total - Mortgages in Good Standing.....							546,520	0	(217)	0	0	0	1,105,000	XXX
3399999. Totals.....							546,520	0	(217)	0	0	0	1,105,000	XXX

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

SCHEDULE B - PART 2

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

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

NONE

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages With Partial Repayments																	
.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	.....0
12730438.....	CHICAGO.....	IL.....	.....	05/15/2005.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	.....0
12731477.....	CHICAGO.....	IL.....	.....	05/15/2005.....	.....	.....10,259	.....	.....(8)	.....	.....	.....(8)	.....	.....10,251	10,251	.....	.....	.....0
12733291.....	CHICAGO.....	IL.....	.....	12/15/2005.....	.....	.....286,034	.....	.....	.....	.....	.....0	.....	.....	.....12,168	.....	.....	.....0
20763579.....	BRIDGEVIEW.....	IL.....	.....	06/13/2006.....	.....	.....260,486	.....	.....	.....	.....	.....0	.....	.....	.....10,572	.....	.....	.....0
.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	.....0
0299999. Total - Mortgages With Partial Repayments.....						556,779	0	(8)	0	0	(8)	0	10,251	32,991	0	0	0
0599999. Total Mortgages.....						556,779	0	(8)	0	0	(8)	0	10,251	32,991	0	0	0

SCHEDULE BA - PART 1

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

1	2		3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
				4	5								13	14	15	16	17			
CUSIP Identification	Name or Description		Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Surplus Debentures - Unaffiliated																				
41020V	AA	9	JOHN HANCOCK LIFE INSURANCE COMPANY (USA)		MA	JOHN HANCOCK LIFE INSURANCE COMPANY (USA)	1.F FE	10/17/2003		2,271,740	2,359,720	2,066,401		(18,740)				147,500		
604074	AA	2	MINNESOTA LIFE INSURANCE CO		MN	MINNESOTA LIFE INSURANCE CO	1.F FE	09/18/2013		1,279,730	1,257,390	1,130,169		(23,976)				82,500		
638671	AC	1	NATIONWIDE MUTUAL INSURANCE CO		OH	NATIONWIDE MUTUAL INSURANCE CO	1.G FE	09/19/2002		3,335,400	4,301,310	3,208,069		(12,122)				247,500		
644162	AB	5	METROPOLITAN LIFE INSURANCE CO		NY	METROPOLITAN LIFE INSURANCE CO	1.F FE	05/02/2005		3,840,000	3,592,830	3,204,550		(58,581)				236,250		
677412	AD	0	OHIO NATIONAL LIFE INSURANCE CO		OH	OHIO NATIONAL LIFE INSURANCE CO	2.B FE	10/31/2002		2,195,800	2,121,240	2,078,327		(11,441)				170,000		
743917	AH	9	PRUDENTIAL INSURANCE COMPANY OF AMERICA		NJ	PRUDENTIAL INSURANCE COMPANY OF AMERICA	1.F FE	09/18/2002		2,293,540	2,594,340	2,098,759		(18,094)				166,000		
2799999. Total - Surplus Debentures - Unaffiliated										15,216,210	16,226,830	13,786,274	0	(142,953)	0	0	0	1,049,750	0	XXX
4899999. Subtotal - Unaffiliated										15,216,210	16,226,830	13,786,274	0	(142,953)	0	0	0	1,049,750	0	XXX
5099999. Totals										15,216,210	16,226,830	13,786,274	0	(142,953)	0	0	0	1,049,750	0	XXX

Book/Adjusted Carring Value by NAIC Designation Category Footnote:

1A	0	1B	0	1C	0	1D	0	1E	0	1F	8,499,879	1G	3,208,069
2A	0	2B	2,078,327	2C	0								
3A	0	3B	0	3C	0								
4A	0	4B	0	4C	0								
5A	0	5B	0	5C	0								
6	0												

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	F o r e i g n	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

U.S. Government - Issuer Obligations

912810	EH	7	UNITED STATES TREASURY.....	.....	..	.....	1.A	1,285,045	...100.882	1,210,584	1,200,000	1,201,059	.....	.....(8,443)	.....	.....	.....7.875	7.127	FA.....	35,694	94,500	11/04/2004.	02/15/2021.
912810	FT	0	UNITED STATES TREASURY.....	.....	..	.....	1.A	21,063	...146.652	29,330	20,000	20,730	.....	.....(34)	.....	.....	.....4.500	4.172	FA.....	340	900	09/11/2008.	02/15/2036.
912833	X9	6	UNITED STATES TREASURY.....	@	..	.....	1.A	34,750	...81.335	101,669	125,000	62,405	.....	.....2,733	.....	.....	.....4.724	N/A.....	.....	.....	.....	06/20/2008.	11/15/2035.
912833	X9	6	UNITED STATES TREASURY.....	SD.	..	.....	1.A	1,390	...81.335	4,067	5,000	2,496	.....	.....109	.....	.....	.....4.725	N/A.....	.....	.....	.....	06/23/2008.	11/15/2035.
0199999.	U.S. Government - Issuer Obligations.....							1,342,248	XXX	1,345,650	1,350,000	1,286,690	0	(5,634)	0	0	XXX	XXX	XXX	36,034	95,400	XXX	XXX

U.S. Government - Residential Mortgage-Backed Securities

36202A	P7	6	G2 000446 - RMBS.....	.....	..	.....4	1.A	743	...104.071	781	751	747	.....	.....0	.....	.....	.....7.500	7.791	MON...	5	56	12/17/1992.	11/20/2022.
36202A	S9	9	G2 000544 - RMBS.....	.....	..	.....4	1.A	528	...101.143	538	532	529	.....	.....0	.....	.....	.....7.000	7.186	MON...	3	37	02/18/1993.	12/20/2022.
36202A	TA	5	G2 000545 - RMBS.....	.....	..	.....4	1.A	457	...101.080	463	458	456	.....	.....(0)	.....	.....	.....7.500	7.564	MON...	3	34	12/30/1992.	12/20/2022.
36202A	YU	5	G2 000723 - RMBS.....	.....	..	.....4	1.A	581	...101.326	591	583	581	.....	.....(0)	.....	.....	.....7.500	7.539	MON...	4	44	01/27/1993.	01/20/2023.
36202B	3Z	6	G2 001716 - RMBS.....	.....	..	.....4	1.A	99	...106.134	107	101	101	.....	.....0	.....	.....	.....7.000	7.207	MON...	1	7	01/01/1995.	05/20/2024.
36202B	ED	3	G2 001032 - RMBS.....	.....	..	.....4	1.A	173	...100.258	174	173	173	.....	.....(0)	.....	.....	.....7.000	6.931	MON...	1	12	04/20/1993.	04/20/2023.
36202B	HT	5	G2 001142 - RMBS.....	.....	..	.....4	1.A	282	...101.119	285	282	281	.....	.....(0)	.....	.....	.....7.000	7.000	MON...	2	20	05/25/1993.	05/20/2023.
36202B	KZ	7	G2 001212 - RMBS.....	.....	..	.....4	1.A	596	...104.768	625	596	595	.....	.....(0)	.....	.....	.....7.000	7.002	MON...	3	42	06/17/1993.	06/20/2023.
36202C	6J	7	G2 002673 - RMBS.....	.....	..	.....4	1.A	1,294	...114.947	1,363	1,186	1,271	.....	.....(8)	.....	.....	.....6.500	3.314	MON...	6	77	04/13/2011.	11/20/2028.
36202C	BM	4	G2 001844 - RMBS.....	.....	..	.....4	1.A	94	...100.363	95	94	94	.....	.....(0)	.....	.....	.....8.000	7.938	MON...	1	7	06/18/1992.	06/20/2022.
36202C	CE	1	G2 001869 - RMBS.....	.....	..	.....4	1.A	333	...107.150	358	334	333	.....	.....(0)	.....	.....	.....8.000	8.011	MON...	2	27	09/26/1994.	09/20/2024.
36202C	EM	1	G2 001940 - RMBS.....	.....	..	.....4	1.A	273	...104.798	288	274	273	.....	.....0	.....	.....	.....9.000	9.289	MON...	2	25	02/15/1995.	01/20/2025.
36202C	HH	9	G2 002032 - RMBS.....	.....	..	.....4	1.A	83	...100.362	84	83	83	.....	.....0	.....	.....	.....7.000	7.189	MON...	0	6	01/01/1995.	07/20/2025.
36202D	5F	4	G2 003546 - RMBS.....	.....	..	.....4	1.A	1,481	...119.898	1,562	1,302	1,462	.....	.....(6)	.....	.....	.....6.500	2.495	MON...	7	85	04/12/2011.	04/20/2034.
36204Q	G3	8	GN 376518 - RMBS.....	.....	..	.....4	1.A	461	...100.400	464	462	462	.....	.....(0)	.....	.....	.....8.000	7.943	MON...	3	37	05/17/1994.	05/15/2024.
36204W	CP	0	GN 381778 - RMBS.....	.....	..	.....4	1.A	2,911	...100.404	2,929	2,918	2,912	.....	.....(1)	.....	.....	.....7.500	7.527	MON...	18	219	04/25/1994.	04/15/2024.
36205K	JU	7	GN 392775 - RMBS.....	.....	..	.....4	1.A	845	...100.440	849	845	845	.....	.....	.....	.....	.....8.500	8.423	MON...	6	72	01/01/1994.	12/15/2024.
36207R	3A	1	GN 440093 - RMBS.....	.....	..	.....4	1.A	112	...100.378	113	113	112	.....	.....0	.....	.....	.....7.000	7.171	MON...	1	8	01/01/1997.	02/15/2027.
362165	LL	4	GN 184031 - RMBS.....	.....	..	.....4	1.A	395	...100.358	397	395	394	.....	.....(0)	.....	.....	.....7.000	7.036	MON...	2	28	04/19/1993.	04/15/2023.
362166	QW	3	GN 185069 - RMBS.....	.....	..	.....4	1.A	296	...100.292	299	298	297	.....	.....0	.....	.....	.....8.000	8.163	MON...	2	24	05/19/1992.	01/15/2022.
36223F	Q7	9	GN 306578 - RMBS.....	.....	..	.....4	1.A	176	...100.399	178	177	176	.....	.....(0)	.....	.....	.....8.000	8.097	MON...	1	14	04/27/1992.	03/15/2022.
36223N	XC	3	GN 313075 - RMBS.....	.....	..	.....4	1.A	925	...101.225	938	927	924	.....	.....(0)	.....	.....	.....8.000	8.076	MON...	6	72	05/17/1994.	08/15/2022.
36224H	MD	5	GN 328956 - RMBS.....	.....	..	.....4	1.A	774	...100.380	783	780	777	.....	.....0	.....	.....	.....7.500	7.679	MON...	5	58	12/16/1992.	12/15/2022.
36224L	MC	8	GN 331655 - RMBS.....	.....	..	.....4	1.A	3,408	...100.353	3,435	3,423	3,411	.....	.....1	.....	.....	.....7.000	7.201	MON...	20	239	10/19/1992.	10/15/2022.
36224P	MD	7	GN 334356 - RMBS.....	.....	..	.....4	1.A	1,791	...101.194	1,850	1,828	1,816	.....	.....3	.....	.....	.....7.000	7.545	MON...	11	128	11/18/1992.	11/15/2022.
38373Q	2D	2	GNR 2003-046 HB - CMO/RMBS.....	.....	..	.....4	1.A	5,595	...112.824	5,712	5,063	5,347	.....	.....(1)	.....	.....	.....6.500	4.782	MON...	27	329	11/16/2010.	06/20/2033.
38373S	3V	7	GNR 2003-26 MB - CMO/RMBS.....	.....	..	.....4	1.A	45,615	...109.578	43,831	40,000	42,517	.....	.....(561)	.....	.....	.....5.500	3.737	MON...	183	2,200	03/14/2013.	03/20/2033.
38373V	AJ	9	GNR 0259 CB - CMO/RMBS.....	.....	..	.....4	1.A	5,854	...99.978	5,320	5,322	5,636	.....	.....(23)	.....	.....	.....6.000	3.955	MON...	27	319	09/02/2013.	08/20/2032.
38373V	NQ	9	GNR 2002-63 NY - CMO/RMBS.....	.....	..	.....4	1.A	6,321	...107.094	6,058	5,656	6,033	.....	.....(26)	.....	.....	.....6.000	3.968	MON...	28	339	11/08/2011.	09/20/2032.
38373W	W6	1	GNR 0232D WB - CMO/RMBS.....	.....	..	.....4	1.A	5,284	...100.005	4,904	4,904	5,367	.....	.....(35)	.....	.....	.....6.500	3.478	MON...	27	319	07/05/2010.	05/20/2032.
38373Y	2H	6	GNR 037B TJ - CMO/RMBS.....	.....	..	.....4	1.A	30,660	...111.204	31,137	28,000	29,401	.....	.....(207)	.....	.....	.....5.500	4.407	MON...	128	1,540	09/09/2013.	01/16/2033.
383742	DY	6	GNR 2007-079 BM - CMO/RMBS.....	.....	..	.....4	1.A	11,903	...113.034	12,232	10,821	11,844	.....	.....(36)	.....	.....	.....6.000	3.318	MON...	54	649	09/02/2011.	08/20/2037.
383742	M3	4	GNR 2008-034 PG - CMO/RMBS.....	.....	..	.....4	1.A	21,997	...110.655	23,182	20,950	21,683	.....	.....(23)	.....	.....	.....5.250	4.232	MON...	92	1,099	01/26/2011.	04/20/2038.

SCHEDULE D - PART 1

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

E10.1

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
38374B	DD	2	GNR 0362A AE - CMO/RMBS.....	.....	..	..4	1.A	4,530	...	109.177	4,861	4,452	4,562	.....	.....(12)	.....	.....	5.000	4.325	MON...	19	223	12/24/2010.	07/20/2033.
38374B	E9	0	GNR 2003-70 MD - CMO/RMBS.....	.....	..	..4	1.A	102,370	...	110.981	99,883	90,000	95,537	.....	.....(1,272)	.....	.....	5.500	3.778	MON...	413	4,950	08/23/2013.	07/20/2033.
38374D	PQ	6	GNR 2008-002 MD - CMO/RMBS.....	.....	..	..4	1.A	13,090	...	114.635	13,077	11,407	12,506	.....	.....(27)	.....	.....	5.500	3.138	MON...	52	627	06/07/2012.	01/16/2038.
38374D	TK	5	GNR 2008-027 JC - CMO/RMBS.....	.....	..	..4	1.A	4,465	...	101.334	4,151	4,096	4,165	.....	.....(42)	.....	.....	5.750	2.264	MON...	20	235	08/30/2011.	08/20/2037.
38374D	TL	3	GNR 2008-027 JD - CMO/RMBS.....	.....	..	..4	1.A	106,713	...	116.193	112,707	97,000	102,003	.....	.....(793)	.....	.....	5.750	4.521	MON...	465	5,577	04/21/2014.	08/20/2037.
38374F	3T	9	GNR 2004-026 ED - CMO/RMBS.....	.....	..	..4	1.A	16,372	...	113.021	16,518	14,615	15,665	.....	.....(30)	.....	.....	5.500	3.467	MON...	67	804	02/03/2012.	04/16/2034.
38374F	6X	7	GNR 2004-030 UD - CMO/RMBS.....	.....	..	..4	1.A	31,006	...	111.267	31,200	28,040	29,635	.....	.....(40)	.....	.....	5.500	3.296	MON...	129	1,542	09/09/2013.	04/20/2034.
38374F	HC	1	GNR 2004-016 EC - CMO/RMBS.....	.....	..	..4	1.A	38,440	...	113.285	38,517	34,000	36,129	.....	.....(433)	.....	.....	5.500	3.833	MON...	156	1,870	04/02/2013.	02/20/2034.
38374F	HH	0	GNR 2004-016 GC - CMO/RMBS.....	.....	..	..4	1.A	15,575	...	113.616	16,235	14,289	15,049	.....	.....(39)	.....	.....	5.500	3.860	MON...	65	786	11/17/2010.	02/20/2034.
38374G	ZZ	4	GNR 2004-042 AD - CMO/RMBS.....	.....	..	..4	1.A	987	...	99.969	918	918	963	.....	.....(3)	.....	.....	6.000	4.307	MON...	5	55	04/23/2010.	03/20/2032.
38374G	SA	1	GNR 2004-037 B - CMO/RMBS.....	.....	..	..4	1.A	76,541	...	113.854	85,114	74,757	84,516	.....	.....(479)	.....	.....	6.000	2.818	MON...	374	4,484	06/04/2012.	04/17/2034.
38374H	6M	7	GNR 2004-069 GC - CMO/RMBS.....	.....	..	..4	1.A	23,105	...	115.117	25,726	22,348	22,996	.....	.....(51)	.....	.....	5.500	4.675	MON...	102	1,229	07/07/2010.	04/20/2034.
38374J	YA	8	GNR 2004-086 C - CMO/RMBS.....	.....	..	..4	1.A	68,561	...	116.771	70,063	60,000	64,661	.....	.....(684)	.....	.....	5.500	3.886	MON...	275	3,300	02/05/2014.	10/20/2034.
38374K	2D	4	GNR 2005-033 AY - CMO/RMBS.....	.....	..	..4	1.A	5,457	...	112.331	5,650	5,030	5,580	.....	.....(24)	.....	.....	5.500	2.630	MON...	23	277	09/02/2010.	04/16/2035.
38374K	RU	9	GNR 2005-003 OC - CMO/RMBS.....	.....	..	..4	1.A	76,059	...	111.879	79,434	71,000	73,909	.....	.....(637)	.....	.....	5.000	3.755	MON...	296	3,550	09/08/2013.	01/20/2035.
38374K	TX	1	GNR 2005-013 AE - CMO/RMBS.....	.....	..	..4	1.A	1,971	...	100.233	1,943	1,939	1,937	.....	.....(7)	.....	.....	5.000	3.823	MON...	8	94	12/20/2010.	09/20/2034.
38374K	UY	7	GNR 2005-013 PE - CMO/RMBS.....	.....	..	..4	1.A	67,795	...	109.111	63,907	58,570	62,031	.....	.....(427)	.....	.....	5.000	2.308	MON...	244	2,928	12/24/2012.	02/20/2035.
38374L	XL	0	GNR 2005-051 DC - CMO/RMBS.....	.....	..	..4	1.A	5,294	...	110.291	5,697	5,165	5,284	.....	.....(5)	.....	.....	5.000	4.300	MON...	22	258	02/16/2011.	07/20/2035.
38374M	U9	8	GNR 2006-017 TW - CMO/RMBS.....	.....	..	..4	1.A	10,523	...	116.077	11,975	10,317	10,397	.....	.....(4)	.....	.....	6.000	5.762	MON...	52	619	07/14/2009.	04/20/2036.
38374M	W4	7	GNR 2006-017 QB - CMO/RMBS.....	.....	..	..4	1.A	45,765	...	115.921	48,429	41,777	44,678	.....	.....(128)	.....	.....	6.000	4.179	MON...	209	2,506	02/17/2011.	04/20/2036.
38374M	WR	6	GNR 2006-001 LE - CMO/RMBS.....	.....	..	..4	1.A	33,361	...	114.707	35,108	30,606	32,309	.....	.....(76)	.....	.....	5.500	3.850	MON...	140	1,683	09/02/2010.	06/20/2035.
38374N	XV	4	GNR 2006-057 NW - CMO/RMBS.....	.....	..	..4	1.A	22,665	...	111.492	23,363	20,955	22,170	.....	.....(47)	.....	.....	6.000	4.246	MON...	105	1,257	01/05/2011.	10/20/2036.
38374T	AG	9	GNR 2009-010 PH - CMO/RMBS.....	.....	..	..4	1.A	15,468	...	115.411	17,312	15,000	15,288	.....	.....(37)	.....	.....	4.500	4.126	MON...	56	675	03/05/2014.	02/20/2039.
38375D	E6	1	GNR 2008-094 CY - CMO/RMBS.....	.....	..	..4	1.A	42,365	...	117.827	43,596	37,000	40,167	.....	.....(320)	.....	.....	5.000	3.594	MON...	154	1,850	09/05/2012.	12/20/2038.
38375D	KN	7	GNR 2008-058 PE - CMO/RMBS.....	.....	..	..4	1.A	25,128	...	113.924	25,995	22,818	24,247	.....	.....(52)	.....	.....	5.500	3.860	MON...	105	1,255	04/02/2014.	07/16/2038.
38375J	5E	1	GNR 2007-024 LB - CMO/RMBS.....	.....	..	..4	1.A	17,287	...	112.836	16,888	14,967	16,297	.....	.....(37)	.....	.....	5.500	2.907	MON...	69	823	06/05/2013.	05/16/2037.
38375L	NL	0	GNR 2007-056 PE - CMO/RMBS.....	.....	..	..4	1.A	34,960	...	112.410	35,971	32,000	33,378	.....	.....(237)	.....	.....	5.500	4.395	MON...	147	1,760	11/17/2010.	10/20/2037.
38375L	P7	9	GNR 2007-070 PE - CMO/RMBS.....	.....	..	..4	1.A	16,044	...	113.595	17,033	14,994	16,990	.....	.....(59)	.....	.....	5.500	1.596	MON...	69	824	04/08/2011.	11/20/2037.
38375P	CH	2	GNR 2008-001 LB - CMO/RMBS.....	.....	..	..4	1.A	5,835	...	111.116	6,404	5,763	5,951	.....	.....(6)	.....	.....	5.500	4.513	MON...	26	317	02/15/2008.	01/20/2038.
38375P	LP	4	GNR 2008-009 PE - CMO/RMBS.....	.....	..	..4	1.A	12,403	...	117.521	12,927	11,000	11,811	.....	.....(97)	.....	.....	5.250	3.898	MON...	48	578	05/21/2012.	02/20/2038.
38375P	SY	8	GNR 2008-013 HG - CMO/RMBS.....	.....	..	..4	1.A	53,347	...	110.411	52,356	47,419	50,486	.....	.....(419)	.....	.....	5.250	3.575	MON...	207	2,490	04/09/2012.	11/20/2037.
38375X	DJ	0	GNR 2008-047 P - CMO/RMBS.....	.....	..	..4	1.A	63,623	...	118.612	67,609	57,000	60,568	.....	.....(560)	.....	.....	5.500	4.189	MON...	261	3,135	05/09/2012.	06/16/2038.
38375X	QU	1	GNR 2008-069 EP - CMO/RMBS.....	.....	..	..4	1.A	13,466	...	113.254	14,154	12,498	13,151	.....	.....(20)	.....	.....	5.750	4.268	MON...	60	718	03/14/2011.	08/20/2038.
38375X	RD	8	GNR 2008-069 PE - CMO/RMBS.....	.....	..	..4	1.A	22,628	...	120.894	25,388	21,000	22,230	.....	.....(122)	.....	.....	5.750	4.779	MON...	101	1,208	04/26/2011.	08/20/2038.
38375Y	3M	2	GNR 2009-002 PX - CMO/RMBS.....	.....	..	..4	1.A	31,320	...	118.330	34,316	29,000	30,543	.....	.....(113)	.....	.....	5.000	4.314	MON...	121	1,450	11/01/2013.	01/20/2039.
38376F	AG	7	GNR 2009-061 QE - CMO/RMBS.....	.....	..	..4	1.A	39,244	...	123.376	43,182	35,000	37,923	.....	.....(246)	.....	.....	5.500	4.330	MON...	160	1,925	07/10/2014.	08/20/2039.
38376J	JB	1	GNR 2009-104 KB - CMO/RMBS.....	.....	..	..4	1.A	58,125	...	128.756	64,378	50,000	55,941	.....	.....(354)	.....	.....	5.500	4.180	MON...	229	2,750	08/13/2014.	11/16/2039.
38376J	LF	9	GNR 2009-104 NC - CMO/RMBS.....	.....	..	..4	1.A	8,539	...	114.091	8,564	7,507	8,090	.....	.....(15)	.....	.....	5.000	2.586	MON...	31	375	08/27/2012.	11/20/2039.
38376P	4G	2	GNR 2009-127 PB - CMO/RMBS.....	.....	..	..4	1.A	12,942	...	113.762	12,943	11,377	12,246	.....	.....(108)	.....	.....	5.000	2.709	MON...	47	569	03/28/2013.	12/20/2039.
38376T	WS	7	GNR 2010-001 NM - CMO/RMBS.....	.....	..	..4	1.A	68,700	...	124.092	74,455	60,000	65,871	.....	.....(449)	.....	.....	5.000	3.744	MON...	250	3,000	06/10/2013.	01/20/2040.

SCHEDULE D - PART 1

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

1	2				Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
					3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
						F o r e i g n	Bond	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
CUSIP Identification	Description				Code		CHAR																	
911760	LQ	7	VENDE 1998-2 G - CMO/RMBS.....	.....	..	.....	4	1.A	3,107	...116.679	3,227	2,766	3,016	.....	.....(30)	.....	.....	.....6.750	3.247	MON...	16	187	09/16/2011.	06/15/2028.
911760	LY	0	VENDE 1998-3 E - CMO/RMBS.....	.....	..	.....	4	1.A	5,219	...115.988	5,592	4,821	5,275	.....	.....(46)	.....	.....	.....6.500	3.443	MON...	26	313	05/20/2011.	03/15/2029.
0299999. U.S. Government - Residential Mortgage-Backed Securities.....									1,472,736	XXX	1,528,687	1,332,845	1,423,089	0	(9,525)	0	0	XXX	XXX	XXX	6,103	73,226	XXX	XXX
0599999. Total - U.S. Government.....									2,814,984	XXX	2,874,337	2,682,845	2,709,778	0	(15,159)	0	0	XXX	XXX	XXX	42,137	168,626	XXX	XXX

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

20772J	AA	0	CONNECTICUT ST.....		----	..	1	1.E FE.....	99,820	130.027	130,027	100,000	99,902	.....	.....9	.....	.....	.....5.295	5.309	AO.....	1,324	5,295	10/20/2010.	10/01/2029.
373384	J7	2	GEORGIA ST.....		----	..	2	1.A FE.....	3,269,141	107.915	3,566,591	3,305,000	3,281,379	.....	.....1,819	.....	.....	.....4.380	4.469	FA.....	60,316	144,759	08/02/2013.	02/01/2031.
574192	5C	0	MARYLAND ST.....		----	..	1	1.A FE.....	14,997	104.746	15,712	15,000	15,000	.....	.....0	.....	.....	.....4.300	4.300	MS.....	215	645	04/13/2011.	03/01/2022.
594612	BK	8	MICHIGAN ST.....		----	..	2	1.C FE.....	95,874	104.531	104,531	100,000	97,095	.....	.....177	.....	.....	.....3.800	4.102	MN.....	486	3,800	06/03/2013.	05/15/2033.
97705L	A9	8	WISCONSIN ST.....		----	..	2	1.B FE.....	76,261	101.518	76,139	75,000	75,100	.....	.....(293)	.....	.....	.....5.000	4.590	MN.....	625	3,750	09/02/2010.	05/01/2032.
1199999.	U.S. States, Territories & Possessions - Issuer Obligations.....								3,556,093	XXX	3,892,999	3,595,000	3,568,475	0	1,712	0	0	XXX	XXX	XXX	62,966	158,249	XXX	XXX
1799999.	Total - U.S. States, Territories & Possessions (Direct and Guaranteed).....								3,556,093	XXX	3,892,999	3,595,000	3,568,475	0	1,712	0	0	XXX	XXX	XXX	62,966	158,249	XXX	XXX

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

05914F	MM	9	BALTIMORE CNTY MD.....		----	..	1	1.A FE.....	140,980	119.318	167,045	140,000	140,654	.....	.....(45)	.....	.....	.....3.569	3.520	FA.....	2,082	4,997	01/14/2013.	08/01/2032.
067626	HP	9	BARKER CYPRESS MUN UTIL DIST TEX.....		----	..	2	1.C FE.....	50,000	102.472	51,236	50,000	50,000	.....	.....	.....	.....	.....3.625	3.625	AO.....	453	1,813	09/11/2014.	04/01/2034.
073545	LY	9	BEACHWOOD OHIO CITY SCH DIST.....		----	..	1	1.A FE.....	1,051,600	124.234	1,304,457	1,050,000	1,050,000	.....	.....	.....	.....	.....5.125	5.125	JD.....	4,484	53,813	08/19/2010.	12/01/2026.
094171	ES	0	BLOOMFIELD TWP N J.....		----	..	1	1.C FE.....	122,196	117.364	140,837	120,000	121,047	.....	.....(150)	.....	.....	.....4.250	4.085	JJ.....	2,352	5,100	01/20/2012.	01/15/2027.
119677	LH	3	BUFFALO N Y.....		----	..	1	1.E FE.....	50,790	106.098	53,049	50,000	50,311	.....	.....(70)	.....	.....	.....3.540	3.376	FA.....	738	1,770	04/30/2013.	02/01/2025.
154686	FT	1	CENTRAL OHIO SOLID WASTE AUTH.....		----	..	2	1.A FE.....	50,000	112.091	56,046	50,000	50,000	.....	.....	.....	.....	.....4.625	4.625	JD.....	193	2,313	08/13/2013.	12/01/2028.
167486	MF	3	CHICAGO ILL.....		----	..	1	2.C FE.....	71,783	102.355	76,766	75,000	73,244	.....	.....244	.....	.....	.....5.164	5.635	JD.....	323	3,873	05/20/2015.	12/01/2026.
182486	PZ	7	CLARKSVILLE TENN.....		----	..	2	1.C FE.....	247,455	101.807	254,518	250,000	249,031	.....	.....192	.....	.....	.....4.900	4.999	JD.....	1,021	12,250	03/21/2011.	06/01/2025.
199492	BR	9	COLUMBUS OHIO.....		----	..	2	1.A FE.....	48,950	105.639	52,820	50,000	49,492	.....	.....81	.....	.....	.....3.000	3.199	FA.....	567	1,500	10/07/2013.	08/15/2026.
235308	RA	3	DALLAS TEX INDPT SCH DIST.....		----	..	2	1.A FE.....	3,383,940	101.382	3,041,460	3,000,000	3,013,416	.....	.....(108,612)	.....	.....	.....6.450	2.743	FA.....	73,100	193,500	09/27/2013.	02/15/2035.
242559	MX	7	DEARBORN MICH.....		----	..	2	1.D FE.....	49,902	107.117	53,559	50,000	49,933	.....	.....5	.....	.....	.....3.625	3.640	AO.....	453	1,813	08/20/2014.	04/01/2032.
295407	U4	0	ERIE PA.....		----	..	2	1.C FE.....	85,000	116.051	98,643	85,000	85,000	.....	.....	.....	.....	.....4.178	4.177	MN.....	454	3,551	06/03/2015.	11/15/2028.
295407	U7	3	ERIE PA.....		----	..	2	1.C FE.....	415,000	110.543	458,753	415,000	415,000	.....	.....	.....	.....	.....4.178	4.177	MN.....	2,216	17,339	06/03/2015.	11/15/2028.
306801	J4	4	FALMOUTH MASS.....		----	..	2	1.A FE.....	50,000	106.312	53,156	50,000	50,000	.....	.....	.....	.....	.....3.500	3.500	JJ.....	807	1,750	01/12/2015.	07/15/2028.
425506	3H	3	HENNEPIN CNTY MINN.....		----	..	1	1.A FE.....	33,145	105.983	37,094	35,000	34,625	.....	.....185	.....	.....	.....3.500	4.087	JD.....	102	1,225	07/18/2011.	12/01/2022.
483206	4C	9	KALAMAZOO MICH.....		----	..	2	1.E FE.....	1,131,790	106.863	1,175,493	1,100,000	1,118,069	.....	.....(4,165)	.....	.....	.....4.670	4.210	JD.....	4,281	51,370	04/10/2015.	12/01/2044.
494134	4V	8	KILLEEN TEX.....		----	..	2	1.D FE.....	97,686	104.638	104,638	100,000	98,573	.....	.....125	.....	.....	.....3.125	3.300	FA.....	1,302	3,125	05/07/2013.	08/01/2030.
516408	HJ	3	LANSING MICH CMNTY COLLEGE.....		----	..	2	1.C FE.....	24,382	104.598	26,150	25,000	24,673	.....	.....44	.....	.....	.....4.000	4.238	MN.....	167	1,000	09/10/2013.	05/01/2027.
534366	AW	9	LINCOLN NEB WEST HAYMARKET JT PUB AGY.....		----	..	1	1.B FE.....	100,000	145.401	145,401	100,000	100,000	.....	.....	.....	.....	.....5.800	5.800	JD.....	258	5,800	12/02/2010.	12/15/2035.
564377	6F	1	MANSFIELD TEX.....		----	..	2	1.B FE.....	204,300	100.414	200,828	200,000	200,081	.....	.....(653)	.....	.....	.....4.648	4.309	FA.....	3,512	9,296	01/11/2012.	02/15/2032.
587335	HU	7	MERAMEC VY SCH DIST NO R-III MO FRANKLIN.....		----	..	1	1.B FE.....	50,475	122.667	61,334	50,000	50,000	.....	.....	.....	.....	.....5.491	5.490	MS.....	915	2,746	08/05/2010.	03/01/2027.
64763F	QG	7	NEW ORLEANS LA.....		----	..	2	1.F FE.....	102,829	105.514	105,514	100,000	100,638	.....	.....(362)	.....	.....	.....4.961	4.558	MS.....	1,654	4,961	10/23/2012.	09/01/2030.
64763F	RG	6	NEW ORLEANS LA.....		----	..	2	1.F FE.....	50,550	105.169	52,585	50,000	50,139	.....	.....(68)	.....	.....	.....4.400	4.247	JD.....	183	2,200	03/03/2013.	12/01/2029.
64763F	UG	2	NEW ORLEANS LA.....		----	..	2	1.F FE.....	1,710,000	109.834	1,878,161	1,710,000	1,710,000	.....	.....	.....	.....	.....4.000	4.000	JD.....	5,700	68,400	04/29/2015.	12/01/2031.
648516	3F	7	NEW ROCHELLE N Y.....		----	..	2	1.C FE.....	101,375	105.472	105,472	100,000	100,349	.....	.....(152)	.....	.....	.....3.156	2.991	MS.....	929	3,156	04/10/2013.	03/15/2024.
64966H	MV	9	NEW YORK N Y.....		----	..	1	1.C FE.....	92,608	126.192	119,882	95,000	93,486	.....	.....102	.....	.....	.....5.206	5.404	AO.....	1,236	4,946	08/19/2010.	10/01/2031.

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification			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
953564	EC	1	WEST KNOX UTIL DIST KNOX CNTY TENN WTR &.....	.....	..	.....2	1.B FE.....	96,620	105.466	105,466	100,000	98,910	.....	.....287	.....	.....	.....4.600	4.951	JD.....	383	4,600	04/24/2011.	06/01/2024.
956695	C8	1	WEST VIRGINIA ST WTR DEV AUTH WTR DEV RE.....	.....	..	.....2	1.E FE.....	98,600	102.680	102,680	100,000	99,045	.....	.....60	.....	.....	.....3.500	3.596	JJ.....	1,750	3,500	04/10/2013.	07/01/2033.
956725	EJ	0	WEST VIRGINIA WTR DEV AUTH INFRASTRUCTUR.....	.....	..	.....2	1.E FE.....	149,475	102.559	153,839	150,000	149,651	.....	.....22	.....	.....	.....3.000	3.022	AO.....	1,125	4,500	01/29/2013.	10/01/2033.
958638	QK	7	WESTERN MICH UNIV REVS.....	.....	..	.....	1.D FE.....	111,960	109.112	125,479	115,000	113,895	.....	.....250	.....	.....	.....5.250	5.529	MN.....	771	6,038	05/10/2011.	11/15/2024.
963270	FA	6	WHEELING W VA WTRWKS & SEW SYS REV.....	.....	..	.....2	1.F FE.....	47,406	105.278	52,639	50,000	48,435	.....	.....155	.....	.....	.....3.375	3.813	JD.....	141	1,688	11/05/2013.	06/01/2029.
968254	CA	8	WILKES-BARRE PA FIN AUTH UNIV REV.....	.....	..	.....1	2.B FE.....	1,052,340	91.746	917,460	1,000,000	1,051,091	.....	.....(1,249)	.....	.....	.....5.000	4.629	MS.....	16,667	35,000	01/22/2020.	03/01/2043.
986093	BT	8	YONKERS N Y INDL DEV AGY REV.....	.....	..	.....2	1.B FE.....	102,000	100.253	100,253	100,000	100,000	.....	.....	.....	.....	.....5.000	4.999	AO.....	1,250	5,000	04/23/2012.	10/01/2037.
2599999.	U.S.		Special Revenue & Assessment Obligations - Issuer Obligations.....	.....	..	.....		.....26,816,333	XXX	28,425,816	24,455,230	26,192,472	0	(149,923)	0	0	XXX	XXX	XXX	281,447	1,127,150	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

E10.5

312905	Z7	0	FHR 1087 I - CMO/RMBS.....	.....	..	.....4	1.A.....	210	101.309	214	211	211	.....	.....(0)	.....	.....	.....8.500	8.533	MON...	2	18	10/06/1994.	06/15/2021.
312906	RX	0	FHR 1119 H - CMO/RMBS.....	.....	..	.....4	1.A.....	65	101.366	66	65	65	.....	.....(0)	.....	.....	.....7.750	7.683	MON...	0	5	11/02/1992.	08/15/2021.
312906	VS	6	FHR 1122 G - CMO/RMBS.....	.....	..	.....4	1.A.....	131	101.135	132	131	131	.....	.....	.....	.....	.....7.000	6.087	MON...	1	9	06/30/1993.	08/15/2021.
312909	3W	2	FHR 1250 J - CMO/RMBS.....	.....	..	.....4	1.A.....	506	102.797	521	507	505	.....	.....0	.....	.....	.....7.000	7.111	MON...	3	35	04/05/1993.	05/15/2022.
312910	3Q	3	FHR 1311 K - CMO/RMBS.....	.....	..	.....4	1.A.....	2,163	103.067	2,251	2,184	2,179	.....	.....(0)	.....	.....	.....7.000	7.084	MON...	13	153	05/19/1993.	07/15/2022.
312910	B6	8	FHR 1312 I - CMO/RMBS.....	.....	..	.....4	1.A.....	670	104.060	701	673	672	.....	.....(0)	.....	.....	.....8.000	8.038	MON...	4	54	07/25/1994.	07/15/2022.
312912	AP	3	FHR 1367 KA - CMO/RMBS.....	.....	..	.....4	1.A.....	4,644	103.627	4,841	4,671	4,661	.....	.....(1)	.....	.....	.....6.500	6.525	MON...	25	303	11/09/1993.	09/15/2022.
312913	QR	0	FHR 1439 I - CMO/RMBS.....	.....	..	.....4	1.A.....	1,805	104.369	1,883	1,805	1,801	.....	.....(1)	.....	.....	.....7.500	7.462	MON...	11	135	11/02/1995.	11/15/2022.
312913	VW	2	FHG G4 D - CMO/RMBS.....	.....	..	.....4	1.A.....	812	104.237	851	817	814	.....	.....(1)	.....	.....	.....8.000	7.851	MON...	5	65	12/30/1992.	12/25/2022.
312914	DS	0	FHR 1459 M - CMO/RMBS.....	.....	..	.....4	1.A.....	3,152	105.258	3,318	3,153	3,148	.....	.....(2)	.....	.....	.....7.500	7.453	MON...	20	236	03/25/1994.	01/15/2023.
312914	VY	7	FHR 1474 E - CMO/RMBS.....	.....	..	.....4	1.A.....	367	104.296	383	367	367	.....	.....	.....	.....	.....7.000	6.754	MON...	2	26	01/06/1995.	02/15/2023.
3133T0	J7	0	FHR 1578 K - CMO/RMBS.....	.....	..	.....4	1.A.....	42,042	105.696	44,488	42,091	42,030	.....	.....(17)	.....	.....	.....6.900	6.873	MON...	242	2,899	02/08/1994.	09/15/2023.
3133T1	FB	3	FHR 1577 PV - CMO/RMBS.....	.....	..	.....4	1.A.....	21,087	106.166	22,443	21,140	21,107	.....	.....(7)	.....	.....	.....6.500	6.492	MON...	115	1,372	09/30/1993.	09/15/2023.
3133T3	PK	8	FHR 1652 PL - CMO/RMBS.....	.....	..	.....4	1.A.....	37,214	106.129	39,495	37,214	37,168	.....	.....(15)	.....	.....	.....7.000	6.967	MON...	217	2,601	02/24/1994.	01/15/2024.
31358K	F3	7	FNR 91162 GA - CMO/RMBS.....	.....	..	.....4	1.A.....	194	102.367	199	194	193	.....	.....(0)	.....	.....	.....8.250	8.060	MON...	1	16	08/24/1994.	12/25/2021.
31358M	WZ	3	FNR 9249 L - CMO/RMBS.....	.....	..	.....4	1.A.....	2,182	102.533	2,240	2,185	2,172	.....	.....(3)	.....	.....	.....7.000	7.327	MON...	13	152	02/09/1996.	04/25/2022.
31358P	D2	0	FNR 1992-135 L - CMO/RMBS.....	.....	..	.....4	1.A.....	656	104.059	683	656	654	.....	.....(1)	.....	.....	.....7.500	7.324	MON...	4	49	11/13/1995.	08/25/2022.
31358P	HT	7	FNR G9235 E - CMO/RMBS.....	.....	..	.....4	1.A.....	1,480	102.969	1,534	1,490	1,490	.....	.....5	.....	.....	.....7.500	6.743	MON...	9	110	03/13/1996.	07/25/2022.
31358P	HV	2	FNR G9235 EB - CMO/RMBS.....	.....	..	.....4	1.A.....	516	102.726	536	521	521	.....	.....2	.....	.....	.....7.500	7.500	MON...	3	39	12/06/1995.	07/25/2022.
31358P	MX	2	FNR 92149 H - CMO/RMBS.....	.....	..	.....4	1.A.....	5,428	102.866	5,584	5,428	5,413	.....	.....(5)	.....	.....	.....7.000	6.823	MON...	32	377	12/09/1993.	08/25/2022.
31358Q	AN	5	FNR 1992-161 H - CMO/RMBS.....	.....	..	.....4	1.A.....	1,988	103.726	2,062	1,988	1,979	.....	.....(4)	.....	.....	.....7.500	7.535	MON...	12	149	03/01/1996.	09/25/2022.
31358Q	BR	5	FNR 1992-G53 J - CMO/RMBS.....	.....	..	.....4	1.A.....	877	102.834	911	886	882	.....	.....(0)	.....	.....	.....7.000	6.970	MON...	5	61	02/27/1996.	09/25/2022.
31358Q	HC	2	FNR 92159 PL - CMO/RMBS.....	.....	..	.....4	1.A.....	2,067	103.602	2,155	2,080	2,046	.....	.....(17)	.....	.....	.....7.000	7.228	MON...	12	145	03/02/1994.	09/25/2022.
31358R	BM	4	FNR 92195 C - CMO/RMBS.....	.....	..	.....4	1.A.....	2,404	103.354	2,488	2,408	2,400	.....	.....(2)	.....	.....	.....7.500	7.373	MON...	15	180	03/13/1996.	10/25/2022.
31358T	4H	9	FNR 1993-21 KA - CMO/RMBS.....	.....	..	.....4	1.A.....	1,108	105.016	1,117	1,064	1,064	.....	.....	.....	.....	.....7.700	7.198	MON...	7	82	03/11/1994.	03/25/2023.
31359B	PE	1	FNR 1993-122 M - CMO/RMBS.....	.....	..	.....4	1.A.....	9,898	105.372	10,530	9,993	9,960	.....	.....(4)	.....	.....	.....6.500	6.483	MON...	54	646	09/22/1993.	07/25/2023.
31359D	6L	2	FNR 93178 PK - CMO/RMBS.....	.....	..	.....4	1.A.....	14,691	105.948	15,575	14,700	14,668	.....	.....(11)	.....	.....	.....6.500	6.378	MON...	80	954	09/30/1993.	09/25/2023.
31359E	YT	2	FNR 1993-199 PX - CMO/RMBS.....	.....	..	.....4	1.A.....	31,034	105.937	32,952	31,106	31,030	.....	.....(19)	.....	.....	.....6.500	6.404	MON...	168	2,019	11/05/1993.	10/25/2023.
31359G	E2	8	FNR 1994-51 LL - CMO/RMBS.....	.....	..	.....4	1.A.....	2,020	107.168	2,143	2,000	2,004	.....	.....(7)	.....	.....	.....6.750	6.001	MON...	11	135	04/21/2008.	03/25/2024.
31359H	JE	5	FNR 9455 H - CMO/RMBS.....	.....	..	.....4	1.A.....	16,952	107.673	18,818	17,477	17,379	.....	.....5	.....	.....	.....7.000	7.202	MON...	102	1,221	03/30/1994.	03/25/2024.
31359H	Q8	0	FNR G946 PY - CMO/RMBS.....	.....	..	.....4	1.A.....	399	105.393	408	387	400	.....	.....(5)	.....	.....	.....7.750	3.609	MON...	3	30	12/04/2007.	05/17/2024.

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
31367W	HL	8	FN 181235 - RMBS.....	.....	.....	.....	.....	4	1.A	326	100.346	293	292	299		(4)			7.500	4.196	MON...	2	22	11/01/2004.	10/01/2022.
31368K	LD	6	FN 192124 - RMBS.....	.....	.....	.....	.....	4	1.A	912	101.170	923	912	909		(1)			7.500	7.440	MON...	6	68	12/24/1992.	12/01/2022.
3136AA	3V	5	FNR 2012-149 KB - CMO/RMBS.....	.....	.....	.....	.....	4	1.A	15,640	108.239	17,318	16,000	15,767		32			3.000	3.262	MON...	40	480	11/25/2015.	01/25/2043.
3137A7	H2	9	FHR 3800 HE - CMO/RMBS.....	.....	.....	.....	.....	4	1.A	7,630	107.779	7,545	7,000	7,296		(116)			4.500	2.598	MON...	26	315	10/17/2012.	01/15/2040.
31389N	EZ	4	FN 630252 - RMBS.....	.....	.....	.....	.....	4	1.A	835	112.615	940	835	910		(4)			6.000	2.936	MON...	4	50	05/04/2011.	03/01/2032.
31392C	CN	2	FNR 0222A GQ - CMO/RMBS.....	.....	.....	.....	.....	4	1.A	3,026	118.714	3,405	2,868	3,398		(34)			6.750	1.527	MON...	16	194	06/23/2009.	04/25/2032.
31392C	CS	1	FNR 0222A GC - CMO/RMBS.....	.....	.....	.....	.....	4	1.A	26,741	119.150	29,459	24,724	25,853		(69)			6.500	5.035	MON...	134	1,607	10/01/2010.	04/25/2032.
31392E	JK	7	FNR 0253E EL - CMO/RMBS.....	.....	.....	.....	.....	4	1.A	75,395	115.175	79,036	68,622	72,355		(181)			6.000	4.350	MON...	343	4,117	02/29/2012.	09/25/2032.
31392J	6V	6	FNR 0323D CH - CMO/RMBS.....	.....	.....	.....	.....	4	1.A	2,192	113.118	2,443	2,160	2,237		(4)			5.000	4.045	MON...	9	108	04/04/2011.	04/25/2033.
31392J	UW	7	FNR 0318D TB - CMO/RMBS.....	.....	.....	.....	.....	4	1.A	16,350	113.496	17,024	15,000	15,664		(106)			5.000	4.112	MON...	63	750	03/27/2012.	04/25/2032.
31392U	BG	8	FHR 2505B D - CMO/RMBS.....	.....	.....	.....	.....	4	1.A	11,126	115.797	11,846	10,230	10,914		(36)			5.500	3.611	MON...	47	562	03/05/2012.	09/15/2032.
31392W	LQ	1	FHR 2515E HC - CMO/RMBS.....	.....	.....	.....	.....	4	1.A	151,967	116.865	160,833	137,623	143,546		(465)			6.000	4.747	MON...	688	8,257	02/28/2012.	10/15/2032.
31392X	XT	0	FHR 2524B HC - CMO/RMBS.....	.....	.....	.....	.....	4	1.A	14,753	115.173	14,970	12,998	13,855		(38)			6.000	4.002	MON...	65	780	04/06/2012.	11/15/2032.
31393A	6C	6	FNR 0339B MT - CMO/RMBS.....	.....	.....	.....	.....	4	1.A	29,016	103.713	30,094	29,016	28,961		(20)			5.500	5.383	MON...	133	1,591	11/01/2004.	05/25/2023.
31393B	D6	9	FNR 0341E PN - CMO/RMBS.....	.....	.....	.....	.....	4	1.A	1,442	112.064	1,569	1,400	1,524		(8)			5.500	1.285	MON...	6	77	07/01/2009.	05/25/2033.
31393D	2D	2	FNR 2003-75 LL - CMO/RMBS.....	.....	.....	.....	.....	4	1.A	5,000	113.016	5,651	5,000	5,000					5.000	4.951	MON...	21	250	06/24/2009.	08/25/2033.
31393E	GM	5	FNR 0371A HD - CMO/RMBS.....	.....	.....	.....	.....	4	1.A	90,508	114.004	99,183	87,000	87,000					5.500	5.439	MON...	399	4,785	11/01/2013.	08/25/2033.
31393F	MH	6	FHR 2523B AP - CMO/RMBS.....	.....	.....	.....	.....	4	1.A	2,365	116.632	2,548	2,184	2,321		(6)			5.500	3.817	MON...	10	117	09/02/2010.	11/15/2032.
31393F	PW	0	FHR 2544D KE - CMO/RMBS.....	.....	.....	.....	.....	4	1.A	2,933	114.978	3,227	2,807	3,075		(14)			5.500	2.837	MON...	13	154	01/28/2011.	12/15/2032.
31393F	ZW	9	FHR 2531B PM - CMO/RMBS.....	.....	.....	.....	.....	4	1.A	1,078	116.276	1,206	1,037	1,187		(7)			5.500	1.102	MON...	5	57	02/16/2011.	12/15/2032.
31393G	XD	1	FHR 2541A BL - CMO/RMBS.....	.....	.....	.....	.....	4	1.A	23,170	113.742	23,886	21,000	21,964		(245)			5.500	4.122	MON...	96	1,155	04/02/2014.	12/15/2032.
31393H	FH	0	FHR 2543 LL - CMO/RMBS.....	.....	.....	.....	.....	4	1.A	2,020	112.304	2,246	2,000	2,023		(2)			5.500	5.044	MON...	9	110	07/24/2009.	12/15/2032.
31393J	3Z	9	FHR 2554C MN - CMO/RMBS.....	.....	.....	.....	.....	4	1.A	2,723	113.575	2,945	2,593	2,793		(11)			5.500	3.025	MON...	12	143	02/16/2011.	01/15/2033.
31393L	FT	5	FHR 2564D AC - CMO/RMBS.....	.....	.....	.....	.....	4	1.A	10,020	114.593	10,832	9,453	10,177		(26)			5.500	3.732	MON...	43	519	02/08/2011.	02/15/2033.
31393Q	XY	3	FHR 2610 VB - CMO/RMBS.....	.....	.....	.....	.....	4	1.A	17,066	106.158	18,448	17,378	17,292		10			5.500	5.770	MON...	80	954	11/01/2004.	07/15/2024.
31393T	L6	1	FNR 2003-109 YB - CMO/RMBS.....	.....	.....	.....	.....	4	1.A	27,676	118.527	30,475	25,711	26,381		(109)			6.000	5.357	MON...	129	1,543	12/12/2012.	11/25/2033.
31393U	JE	4	FNR 2003-127 EG - CMO/RMBS.....	.....	.....	.....	.....	4	1.A	7,155	116.664	7,258	6,222	6,672		(28)			6.000	3.895	MON...	31	373	09/04/2012.	12/25/2033.
31393X	5K	9	FNR 2004-36 CB - CMO/RMBS.....	.....	.....	.....	.....	4	1.A	20,837	114.141	21,090	18,477	19,677		(70)			5.000	3.362	MON...	77	924	04/02/2012.	05/25/2034.
31393X	SN	8	FNR 2004-25 UC - CMO/RMBS.....	.....	.....	.....	.....	4	1.A	14,712	118.329	16,623	14,048	14,457		(28)			5.500	4.771	MON...	64	773	01/04/2012.	04/25/2034.
31394A	WJ	1	FNR 0460C AB - CMO/RMBS.....	.....	.....	.....	.....	4	1.A	24,733	105.955	24,607	23,224	23,540		(137)			5.500	4.719	MON...	106	1,277	04/25/2012.	04/25/2034.
31394A	WK	8	FNR 0460C AC - CMO/RMBS.....	.....	.....	.....	.....	4	1.A	27,463	114.484	28,621	25,000	26,078		(230)			5.500	4.514	MON...	115	1,375	04/02/2014.	04/25/2034.
31394B	RM	8	FNR 2004-92 TB - CMO/RMBS.....	.....	.....	.....	.....	4	1.A	88,406	115.166	93,931	81,561	85,300		(104)			5.500	4.370	MON...	374	4,486	09/02/2013.	12/25/2034.
31394C	BZ	4	FNR 053A CU - CMO/RMBS.....	.....	.....	.....	.....	4	1.A	39,045	116.237	44,170	38,000	38,483		(78)			5.500	5.249	MON...	174	2,090	07/27/2010.	02/25/2035.
31394D	A7	5	FNR 2005-48 TD - CMO/RMBS.....	.....	.....	.....	.....	4	1.A	14,897	116.284	15,606	13,421	14,165		(76)			5.500	4.243	MON...	62	738	01/09/2012.	06/25/2035.
31394D	SU	5	FNR 2005-38 TC - CMO/RMBS.....	.....	.....	.....	.....	4	1.A	6,642	117.672	7,304	6,207	6,436		(10)			6.000	4.996	MON...	31	372	10/12/2009.	05/25/2035.
31394E	4D	7	FNR 2005-68 BE - CMO/RMBS.....	.....	.....	.....	.....	4	1.A	52,580	116.396	53,542	46,000	49,108		(671)			5.250	3.575	MON...	201	2,415	01/28/2013.	08/25/2035.
31394E	W3	8	FNR 2005-70 KC - CMO/RMBS.....	.....	.....	.....	.....	4	1.A	10,872	111.920	11,061	9,883	10,314		(95)			5.500	3.788	MON...	45	544	04/02/2014.	08/25/2035.
31394E	X6	0	FNR 2005-70 KP - CMO/RMBS.....	.....	.....	.....	.....	4	1.A	93,217	115.669	98,316	84,998	88,574		(334)			5.000	4.047	MON...	354	4,250	09/27/2012.	06/25/2035.
31394G	YZ	0	FHR 2665 LL - CMO/RMBS.....	.....	.....	.....	.....	4	1.A	7,105	111.896	7,833	7,000	7,134		(6)			5.500	4.939	MON...	32	385	08/24/2009.	08/15/2033.

SCHEDULE D - PART 1

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

E10.7

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC 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
31394K	R8	9	FHR 2696 DG - CMO/RMBS.....	.....	.....	.....	.....	4	1.A	7,096	109.879	7,425	6,758	7,074	.....	(15)	.....	.....	5.500	4.315	MON.....	31	372	02/21/2011.	10/15/2033.
31394P	VY	6	FHR 2743 PH - CMO/RMBS.....	.....	.....	.....	.....	4	1.A	1,502	117.672	1,708	1,452	1,534	.....	(3)	.....	.....	5.500	3.699	MON.....	7	80	11/02/2009.	02/15/2034.
31394U	S6	0	FNR 2005-110 GL - CMO/RMBS.....	.....	.....	.....	.....	4	1.A	25,417	114.014	25,609	22,461	24,280	.....	(53)	.....	.....	5.500	3.552	MON.....	103	1,235	08/31/2012.	12/25/2035.
31394V	EP	1	FNR 2005-122 PY - CMO/RMBS.....	.....	.....	.....	.....	4	1.A	82,325	120.456	86,728	72,000	77,145	.....	(963)	.....	.....	6.000	4.290	MON.....	360	4,320	07/11/2013.	01/25/2036.
31394V	JR	2	FNR 2005-120 PB - CMO/RMBS.....	.....	.....	.....	.....	4	1.A	9,894	118.470	10,407	8,785	9,400	.....	(46)	.....	.....	6.000	4.136	MON.....	44	527	04/02/2014.	01/25/2036.
31394Y	H9	8	FHR 2793 PE - CMO/RMBS.....	.....	.....	.....	.....	4	1.A	3,591	115.859	3,888	3,356	3,580	.....	(9)	.....	.....	5.000	3.170	MON.....	14	168	09/02/2013.	05/15/2034.
31395M	SA	8	FHR 2933D EN - CMO/RMBS.....	.....	.....	.....	.....	4	1.A	35,960	126.734	39,288	31,000	34,030	.....	(295)	.....	.....	5.500	4.120	MON.....	142	1,705	01/30/2013.	02/15/2035.
31395T	M9	2	FHR 2963 DE - CMO/RMBS.....	.....	.....	.....	.....	4	1.A	13,330	118.609	14,572	12,286	12,962	.....	(21)	.....	.....	6.000	4.544	MON.....	61	737	05/25/2010.	04/15/2035.
31395T	XX	7	FHR 2973 DD - CMO/RMBS.....	.....	.....	.....	.....	4	1.A	15,150	110.400	16,560	15,000	15,038	.....	(19)	.....	.....	5.500	5.384	MON.....	69	825	01/28/2010.	02/15/2035.
31395U	YD	7	FHR 2996 DD - CMO/RMBS.....	.....	.....	.....	.....	4	1.A	46,920	109.424	50,335	46,000	46,304	.....	(86)	.....	.....	5.500	5.324	MON.....	211	2,530	12/21/2009.	04/15/2035.
31396E	P4	2	FHR 3066 EE - CMO/RMBS.....	.....	.....	.....	.....	4	1.A	52,751	115.470	60,044	52,000	52,432	.....	(61)	.....	.....	5.500	5.386	MON.....	238	2,860	01/27/2011.	11/15/2035.
31396F	WU	3	FHR 3081 CQ - CMO/RMBS.....	.....	.....	.....	.....	4	1.A	10,170	115.077	10,753	9,344	10,240	.....	(23)	.....	.....	5.500	3.056	MON.....	43	513	02/03/2012.	12/15/2035.
31396J	2C	8	FHR 3126 CY - CMO/RMBS.....	.....	.....	.....	.....	4	1.A	11,610	116.933	12,451	10,648	12,081	.....	(45)	.....	.....	6.000	0.232	MON.....	53	639	09/01/2011.	03/15/2036.
31396L	3T	5	FNR 2006-114 HE - CMO/RMBS.....	.....	.....	.....	.....	4	1.A	6,616	117.117	7,379	6,301	6,526	.....	(10)	.....	.....	5.500	4.447	MON.....	29	346	05/26/2010.	12/25/2036.
31396P	FP	1	FNR 2006-124 B - CMO/RMBS.....	.....	.....	.....	.....	4	1.A	27,228	117.487	28,134	23,946	27,415	.....	(126)	.....	.....	6.000	2.537	MON.....	120	1,436	02/01/2013.	01/25/2037.
31396R	2H	9	FHR 3152 LB - CMO/RMBS.....	.....	.....	.....	.....	4	1.A	5,410	108.999	5,385	4,940	5,101	.....	(29)	.....	.....	6.000	4.313	MON.....	25	296	11/15/2010.	05/15/2026.
31396W	QN	9	FNR 2007-72 B - CMO/RMBS.....	.....	.....	.....	.....	4	1.A	7,153	114.980	7,511	6,533	7,132	.....	(22)	.....	.....	6.000	3.348	MON.....	33	392	09/27/2010.	07/25/2037.
31396W	QT	6	FNR 2007-72 DB - CMO/RMBS.....	.....	.....	.....	.....	4	1.A	2,022	112.954	2,186	1,935	2,307	.....	(14)	.....	.....	5.750	0.835	MON.....	9	111	07/09/2009.	07/25/2037.
31396W	Y8	3	FNR 2007-76 EB - CMO/RMBS.....	.....	.....	.....	.....	4	1.A	421	118.672	474	399	511	.....	(7)	.....	.....	6.000	(0.488)	MON.....	2	24	08/19/2009.	08/25/2037.
31397B	2W	0	FHR 3213 PE - CMO/RMBS.....	.....	.....	.....	.....	4	1.A	20,805	117.963	22,686	19,231	21,853	.....	(30)	.....	.....	6.000	2.436	MON.....	96	1,152	09/24/2010.	09/15/2036.
31397E	QH	1	FHR 3270 AT - CMO/RMBS.....	.....	.....	.....	.....	4	1.A	1,260	112.422	1,336	1,188	1,437	.....	(10)	.....	.....	5.500	(0.591)	MON.....	5	65	12/23/2010.	01/15/2037.
31397J	LW	2	FHR 3348 HT - CMO/RMBS.....	.....	.....	.....	.....	4	1.A	7,423	117.887	8,224	6,976	7,077	.....	(3)	.....	.....	6.000	5.738	MON.....	35	418	04/23/2010.	07/15/2037.
31397J	VU	5	FHR 3349 MY - CMO/RMBS.....	.....	.....	.....	.....	4	1.A	9,306	114.198	10,050	8,800	9,937	.....	(46)	.....	.....	5.500	2.510	MON.....	40	484	02/10/2011.	07/15/2037.
31397L	3R	8	FNR 2008-61 MC - CMO/RMBS.....	.....	.....	.....	.....	4	1.A	38,875	115.844	42,386	36,589	37,789	.....	(4)	.....	.....	5.500	4.623	MON.....	168	2,012	01/04/2011.	07/25/2038.
31397N	GV	1	FNR 2009-10 PG - CMO/RMBS.....	.....	.....	.....	.....	4	1.A	135,743	116.887	139,096	119,000	128,080	.....	(690)	.....	.....	5.500	4.600	MON.....	545	6,545	01/28/2013.	03/25/2039.
31397N	QQ	1	FNR 2009-25 PG - CMO/RMBS.....	.....	.....	.....	.....	4	1.A	23,149	108.824	22,747	20,902	22,042	.....	(5)	.....	.....	5.500	3.699	MON.....	96	1,150	12/08/2011.	04/25/2039.
31398G	QW	2	FNR 2009-111 CY - CMO/RMBS.....	.....	.....	.....	.....	4	1.A	15,890	113.692	15,917	14,000	15,124	.....	(124)	.....	.....	5.000	3.814	MON.....	58	700	08/31/2012.	03/25/2038.
31398P	HR	3	FNR 2010-35 KP - CMO/RMBS.....	.....	.....	.....	.....	4	1.A	7,050	130.354	7,821	6,000	6,728	.....	(47)	.....	.....	6.000	4.631	MON.....	30	360	06/27/2013.	04/25/2040.
31398P	HY	8	FNR 2010-35 LP - CMO/RMBS.....	.....	.....	.....	.....	4	1.A	57,360	125.122	66,315	53,000	55,530	.....	(243)	.....	.....	6.000	5.290	MON.....	265	3,180	01/28/2013.	04/25/2040.
31404B	QG	0	FN 763755 - RMBS.....	.....	.....	.....	.....	4	1.A	1,443	117.652	1,534	1,304	1,429	.....	(5)	.....	.....	6.500	3.537	MON.....	7	85	05/04/2011.	02/01/2034.
2699999.	U.S. Special Revenue - Residential Mortgage-Backed Securities.....									1,841,203	XXX	1,958,776	1,711,608	1,783,868	.....	(6,495)	.....	0	XXX	XXX	XXX	8,197	98,305	XXX	XXX
3199999.	Total - U.S. Special Revenue & Special Assessment Obligations.....									28,657,536	XXX	30,384,593	26,166,839	27,976,340	.....	(156,418)	.....	0	XXX	XXX	XXX	289,644	1,225,455	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																									
001055	AL	6	AFLAC INC.....	.....	.....	.....	.....	1	1.G FE.....	102,908	107.889	107,889	100,000	100,856	.....	(330)	.....	.....	3.625	3.259	JD.....	161	3,625	03/04/2014.	06/15/2023.
001814	AR	3	ANR PIPELINE CO.....	.....	.....	.....	.....	2	2.A FE.....	2,386,840	107.079	2,141,580	2,000,000	2,030,165	.....	(33,972)	.....	.....	9.625	7.713	MN.....	32,083	192,500	08/21/2001.	11/01/2021.
00206R	BH	4	AT&T INC.....	.....	.....	.....	.....	1,2	2.B FE.....	139,294	116.816	175,224	150,000	140,654	.....	233	.....	.....	4.300	4.758	JD.....	287	6,450	03/18/2014.	12/15/2042.
00206R	ME	9	AT&T INC.....	.....	.....	.....	.....	1,2	2.B FE.....	2,028,540	100.498	2,009,960	2,000,000	2,028,540	.....	0	.....	.....	3.650	3.581	MS.....	20,886	.....	12/29/2020.	09/15/2059.
002824	AV	2	ABBOTT LABORATORIES.....	.....	.....	.....	.....	1	1.G FE.....	2,440,820	156.165	3,123,300	2,000,000	2,376,166	.....	(13,119)	.....	.....	6.000	4.480	AO.....	30,000	120,000	07/24/2015.	04/01/2039.
002824	BA	7	ABBOTT LABORATORIES.....	.....	.....	.....	.....	1	1.G FE.....	101,064	102.725	102,725	100,000	100,222	.....	(180)	.....	.....	2.550	2.362	MS.....	751	2,550	02/05/2016.	03/15/2022.
00287Y	AQ	2	ABBVIE INC.....	.....	.....	.....	.....	1,2	2.B FE.....	50,857	111.495	55,748	50,000	50,400	.....	(89)	.....	.....	3.600	3.391	MN.....	235	1,800	06/01/2015.	05/14/2025.

SCHEDULE D - PART 1

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

E10.8

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						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
00287Y	AR	0			1,2	2.B FE.....	3,072,630	125.688	3,770,640	3,000,000	3,061,635		(3,195)			4.500	4.302	MN.....	17,625	135,000	04/19/2017.	05/14/2035.
00751Y	AE	6			1,2	2.C FE.....	2,009,620	115.157	2,303,140	2,000,000	2,009,213		(407)			3.900	3.840	AO.....	16,467	38,783	05/14/2020.	04/15/2030.
008117	AG	8				1.G FE.....	1,537,825	116.245	1,757,624	1,512,000	1,517,265		(1,772)			7.250	7.101	FA.....	41,412	109,620	04/09/2009.	08/15/2023.
00846U	AH	4			1,2	2.A FE.....	40,996	103.996	41,598	40,000	40,177		(114)			3.200	2.897	AO.....	320	1,280	09/20/2012.	10/01/2022.
008916	AJ	7		C	1,2	2.B FE.....	1,721,961	120.623	1,646,504	1,365,000	1,689,836		(10,426)			6.125	4.311	JJ.....	38,552	83,606	10/10/2017.	01/15/2041.
010392	EB	0			1	1.F FE.....	5,472,863	110.631	5,652,138	5,109,000	5,165,976		(27,608)			5.875	5.255	JD.....	25,013	300,154	08/11/2005.	12/01/2022.
010392	EC	8			1	1.F FE.....	987,300	136.438	1,364,380	1,000,000	992,251		431			5.700	5.790	FA.....	21,533	57,000	11/18/2003.	02/15/2033.
012725	AD	9			1,2	2.C FE.....	1,229,381	119.912	1,289,054	1,075,000	1,225,262		(3,576)			5.450	4.480	JD.....	4,882	58,588	10/29/2019.	12/01/2044.
013104	AC	8				4.B FE.....	2,101,732	116.356	2,356,209	2,025,000	2,055,167		(4,348)			7.750	7.413	JD.....	6,975	156,938	08/30/2001.	06/15/2026.
013817	AQ	4			1	3.A FE.....	26,969	104.750	26,188	25,000	25,237		(197)			5.870	5.005	FA.....	522	1,468	05/01/2012.	02/23/2022.
018490	AQ	5			1,2	2.C FE.....	24,501	102.766	27,747	27,000	26,286		305			2.800	4.068	MS.....	223	756	06/20/2014.	03/15/2023.
020002	AY	7			1	1.G FE.....	1,190,570	125.675	1,256,750	1,000,000	1,169,557		(5,062)			5.200	4.000	JJ.....	23,978	52,000	07/27/2016.	01/15/2042.
020039	DC	4			1	2.A FE.....	2,509,160	137.549	2,750,980	2,000,000	2,308,287		(18,177)			7.875	6.000	JJ.....	78,750	157,500	12/24/2003.	07/01/2032.
02209S	AE	3				2.B FE.....	3,213,980	165.130	2,888,124	1,749,000	3,019,301		(47,274)			9.950	4.150	MN.....	24,654	174,026	08/02/2016.	11/10/2038.
022249	AU	0			1	3.A FE.....	5,765,730	122.409	6,120,450	5,000,000	5,338,009		(38,337)			6.750	5.574	JJ.....	155,625	337,500	08/11/2005.	01/15/2028.
023135	AN	6			1,2	1.E FE.....	101,750	112.512	112,512	100,000	100,787		(196)			3.800	3.571	JD.....	274	3,800	09/03/2015.	12/05/2024.
023576	AA	9			2	2.C FE.....	1,000,000	102.624	1,026,240	1,000,000	1,000,000					5.750	5.750	JD.....	160	29,868	06/16/2020.	06/30/2025.
024836	AD	0			1,2	2.B FE.....	2,852,040	110.300	3,309,000	3,000,000	2,888,106		13,764			3.625	4.257	MN.....	13,896	108,750	04/13/2018.	11/15/2027.
025816	AZ	2				2.A FE.....	2,907,800	159.251	3,185,020	2,000,000	2,801,869		(29,706)			8.150	4.721	MS.....	46,183	163,000	03/13/2017.	03/19/2038.
025816	BK	4			2	2.B FE.....	50,953	111.163	55,582	50,000	50,426		(102)			3.625	3.387	JD.....	131	1,813	06/01/2015.	12/05/2024.
03027X	AB	6			1	2.C FE.....	100,214	106.107	106,107	100,000	100,069		(32)			3.500	3.465	JJ.....	1,468	3,500	02/05/2016.	01/31/2023.
030955	AN	8				2.B FE.....	2,318,330	123.258	2,465,160	2,000,000	2,136,247		(15,558)			6.550	5.374	JJ.....	60,406	131,000	07/07/2003.	01/15/2028.
031162	BV	1			1,2	2.A FE.....	50,258	109.799	54,900	50,000	50,097		(28)			3.625	3.561	MN.....	196	1,813	09/22/2014.	05/22/2024.
03523T	BF	4			1	2.B FE.....	4,665,540	172.578	5,177,340	3,000,000	4,483,262		(53,818)			8.200	4.248	JJ.....	113,433	246,000	06/05/2017.	01/15/2039.
03523T	BQ	0			1	2.B FE.....	46,305	113.769	56,885	50,000	46,838		89			3.750	4.199	JJ.....	865	1,875	04/21/2014.	07/15/2042.
035242	AP	1			1,2	2.B FE.....	354,949	113.286	396,501	350,000	352,941		(547)			3.650	3.460	FA.....	5,323	12,775	02/13/2017.	02/01/2026.
037411	AK	1				3.A FE.....	1,274,960	115.750	1,157,500	1,000,000	1,097,644		(15,412)			7.950	5.779	AO.....	16,783	79,500	02/19/2003.	04/15/2026.
037411	AR	6			1	3.A FE.....	6,520,550	110.750	5,537,500	5,000,000	6,154,778		(50,392)			6.000	4.031	JJ.....	138,333	300,000	08/22/2012.	01/15/2037.
037735	CK	1			1	2.A FE.....	3,135,884	142.103	3,418,998	2,406,000	3,046,804		(25,661)			6.700	4.421	FA.....	60,899	161,202	04/28/2017.	08/15/2037.
037833	AK	6			1	1.B FE.....	46,042	104.925	52,463	50,000	48,910		442			2.400	3.379	MN.....	193	1,200	10/22/2013.	05/03/2023.
037833	AL	4			1	1.B FE.....	219,957	126.344	296,908	235,000	221,961		344			3.850	4.236	MN.....	1,433	9,048	06/20/2014.	05/04/2043.
037833	AT	7			1	1.B FE.....	2,212,180	137.378	2,747,560	2,000,000	2,191,507		(5,012)			4.450	3.826	MN.....	13,597	89,000	08/02/2016.	05/06/2044.
039483	AM	4				1.F FE.....	3,548,900	135.333	4,059,990	3,000,000	3,222,238		(28,810)			7.500	6.049	MS.....	66,250	225,000	12/24/2002.	03/15/2027.
039483	AN	2				1.F FE.....	2,250,000	133.555	2,671,100	2,000,000	2,126,727		(14,528)			6.750	5.636	JD.....	6,000	135,000	12/09/2009.	12/15/2027.
039483	AS	1			1	1.F FE.....	2,444,160	141.759	2,835,180	2,000,000	2,243,020		(17,707)			7.000	5.420	FA.....	58,333	140,000	03/23/2004.	02/01/2031.
040555	CK	8			1	1.G FE.....	3,603,455	149.106	3,814,131	2,558,000	3,397,344		(38,107)			6.875	4.021	FA.....	73,276	175,863	01/21/2015.	08/01/2036.
052769	AD	8			1,2	2.B FE.....	2,545,303	114.405	2,887,582	2,524,000	2,538,559		(3,073)			4.375	4.225	JD.....	4,908	110,425	09/11/2018.	06/15/2025.
05329W	AN	2			1,2	2.C FE.....	1,899,520	108.019	2,160,380	2,000,000	1,935,282		15,032			3.500	4.419	MN.....	8,944	70,000	07/18/2018.	11/15/2024.
053332	AM	4			1,2	2.B FE.....	49,550	103.643	51,822	50,000	49,924		56			3.700	3.822	AO.....	391	1,850	07/23/2013.	04/15/2022.
053611	AB	5			1	2.B FE.....	2,008,300	133.595	2,671,900	2,000,000	2,005,137		(285)			6.000	5.970	JJ.....	55,333	120,000	01/22/2003.	01/15/2033.

SCHEDULE D - PART 1

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

E10.9

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
				F	Bond			Rate Used	Fair Value			Unrealized	Current Year's	Current Year's	Total Foreign	Rate of	Effective	When	Admitted	Amount Rec.	Acquired	Stated
CUSIP Identification	Description		Code	o	CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	to Obtain Fair Value		Par Value	Book/Adjusted Carrying Value	(Decrease)	(Amortization) / Accretion	Temporary Impairment Recognized	Exchange Change in B./A.C.V.		Rate of	Paid	Amount Due & Accrued	During Year		Contractual Maturity Date
05465C	AA	8			2.5	2 C FE.....	1,923,750	102.969	1,956,411	1,900,000	1,922,563		(1,187)			4.875	4.593	AO.....	26,501		09/17/2020.	10/01/2030.
05565Q	DD	7	C		1.2	1 F FE.....	501,065	100.983	504,915	500,000	500,143		(227)			2.112	2.066	MS.....	3,080	10,560	09/26/2016.	09/16/2021.
057224	AK	3			1	1 G FE.....	5,294,624	131.874	5,641,570	4,278,000	4,843,839		(56,694)			6.875	4.860	JJ.....	135,619	294,113	09/09/2013.	01/15/2029.
06050W	FZ	3				1 G FE.....	99,050	115.204	115,204	100,000	99,275		39			4.050	4.120	FA.....	1,530	4,050	08/07/2014.	08/15/2034.
06051G	EH	8				1 G FE.....	558,570	101.718	508,590	500,000	504,836		(13,087)			5.000	2.317	MN.....	3,333	25,000	09/26/2016.	05/13/2021.
064227	AB	7	C		2.5	1 G FE.....	492,490	101.609	508,045	500,000	493,054		564			5.250	5.486	JD.....	2,188	26,250	05/21/2020.	06/01/2028.
06684N	AL	3			2	1 F FE.....	2,016,120	102.630	2,052,600	2,000,000	2,014,866		(1,254)			4.100	4.000	JD.....	6,833	77,900	01/22/2020.	12/01/2049.
07274N	BC	6			1	2 A FE.....	4,943,280	129.352	5,174,080	4,000,000	4,768,759		(29,545)			5.875	4.289	AO.....	49,611	235,000	04/29/2014.	04/15/2038.
07274N	BD	4			1.2	2 A FE.....	45,279	99.269	49,635	50,000	45,943		115			3.600	4.175	JJ.....	830	1,800	07/15/2014.	07/15/2042.
075887	AN	9				2 C FE.....	1,179,050	127.629	1,276,290	1,000,000	1,074,963		(9,178)			7.000	5.622	FA.....	29,167	70,000	11/26/2003.	08/01/2027.
075887	AQ	2				2 C FE.....	2,715,200	129.459	3,236,475	2,500,000	2,614,685		(11,670)			6.700	5.940	FA.....	69,792	167,500	06/18/2009.	08/01/2028.
075887	CD	9				3 A FE.....	3,259,962	126.580	3,799,932	3,002,000	3,118,671		(16,060)			6.700	5.912	JD.....	16,761	201,134	12/29/2017.	12/01/2026.
075896	AB	6			1.2	4 A FE.....	1,532,121	89.243	1,445,737	1,620,000	1,547,487		3,547			4.915	5.384	FA.....	33,176	79,623	04/19/2016.	08/01/2034.
079867	AM	9				2 B FE.....	3,517,500	124.153	3,724,590	3,000,000	3,175,663		(31,561)			7.000	5.579	AO.....	52,500	210,000	02/25/2005.	10/01/2025.
079867	AW	7			1	2 B FE.....	99,900	124.605	124,605	100,000	99,951		5			6.375	6.383	JD.....	531	6,375	04/30/2008.	06/01/2028.
084664	BL	4			1	1 C FE.....	2,480,960	153.466	3,069,320	2,000,000	2,390,301		(13,108)			5.750	4.245	JJ.....	53,028	115,000	01/15/2013.	01/15/2040.
084664	BT	7			1	1 C FE.....	529,285	103.845	519,225	500,000	507,409		(5,293)			3.000	1.899	MN.....	1,917	15,000	09/26/2016.	05/15/2022.
084670	BF	4				1 C FE.....	214,396	103.428	206,856	200,000	202,730		(2,474)			3.400	2.116	JJ.....	2,852	6,800	11/03/2014.	01/31/2022.
08652B	AA	7			1.2	2 B FE.....	1,916,420	119.672	2,393,440	2,000,000	1,930,056		7,242			4.450	5.000	AO.....	22,250	89,000	02/01/2019.	10/01/2028.
08658E	AA	5				1 F FE.....	3,754,660	134.550	4,036,500	3,000,000	3,385,773		(43,847)			6.625	4.532	AO.....	41,958	198,750	09/23/2010.	04/15/2028.
09247X	AH	4			1	1 D FE.....	2,032,500	101.546	2,030,920	2,000,000	2,001,556		(3,841)			4.250	4.049	MN.....	8,736	85,000	06/06/2011.	05/24/2021.
09256B	AE	7			1	1 E FE.....	1,873,329	148.805	2,127,912	1,430,000	1,840,949		(11,471)			6.250	4.212	FA.....	33,764	89,375	01/18/2018.	08/15/2042.
093662	AG	9			1.2	2 C FE.....	2,036,900	114.441	2,288,820	2,000,000	2,025,742		(4,975)			5.250	4.929	AO.....	26,250	105,000	08/29/2018.	10/01/2025.
093662	AH	7			1.2	2 C FE.....	2,029,140	108.056	2,161,120	2,000,000	2,028,342		(798)			3.875	3.695	FA.....	31,000		08/27/2020.	08/15/2030.
096630	AF	5			1.2	2 C FE.....	2,039,640	112.051	2,241,020	2,000,000	2,028,564		(3,879)			4.450	4.190	JJ.....	41,039	89,000	01/08/2018.	07/15/2027.
097023	AD	7				2 C FE.....	6,040,813	104.970	4,758,290	4,533,000	4,632,268		(153,445)			8.750	5.123	FA.....	149,841	396,638	01/26/2010.	08/15/2021.
097023	AG	0				2 C FE.....	1,594,610	149.132	1,491,320	1,000,000	1,391,357		(28,055)			8.625	4.122	MN.....	11,021	86,250	08/15/2012.	11/15/2031.
097023	AH	8				2 C FE.....	1,322,400	120.952	1,209,520	1,000,000	1,086,329		(21,098)			7.950	5.299	FA.....	30,033	79,500	10/29/2004.	08/15/2024.
097023	AM	7				2 C FE.....	2,142,750	122.703	2,454,060	2,000,000	2,046,607		(8,740)			7.250	6.637	JD.....	6,444	145,000	10/21/2002.	06/15/2025.
111320	AJ	6			1.2	2 C FE.....	2,048,300	108.717	2,174,340	2,000,000	2,037,801		(2,113)			4.500	4.309	FA.....	37,500	90,000	05/27/2015.	08/01/2034.
115637	AL	4			1.2	1 G FE.....	102,300	118.406	118,406	100,000	101,987		(60)			3.750	3.616	JJ.....	1,729	3,750	03/26/2015.	01/15/2043.
118230	AR	2			1.2	3 B FE.....	1,979,440	102.312	2,046,240	2,000,000	1,984,808		1,855			4.125	4.253	JD.....	6,875	87,500	01/18/2018.	12/01/2027.
12189T	AD	6				1 E FE.....	1,271,952	157.452	1,480,049	940,000	1,194,466		(10,959)			7.290	4.787	JD.....	5,711	68,526	08/22/2012.	06/01/2036.
12189T	AX	2			1	1 E FE.....	4,849,731	152.046	5,853,771	3,850,000	4,603,289		(32,676)			6.200	4.449	FA.....	90,176	238,700	08/22/2012.	08/15/2036.
12189T	AZ	7			1	1 E FE.....	3,051,060	152.534	3,676,069	2,410,000	2,897,684		(20,077)			6.150	4.400	MN.....	24,703	148,215	12/07/2011.	05/01/2037.
122014	AE	3				1 G FE.....	2,017,500	106.143	1,592,145	1,500,000	1,537,588		(48,095)			9.125	5.645	AO.....	34,219	136,875	12/20/2006.	10/01/2021.
124857	AF	0			1.2	2 B FE.....	2,438,780	133.806	2,676,120	2,000,000	2,387,638		(12,573)			5.900	4.399	AO.....	24,911	118,000	07/27/2016.	10/15/2040.
124857	AG	8			1.2	2 B FE.....	30,017	102.566	30,770	30,000	30,003		(2)			3.375	3.369	MS.....	338	1,013	05/02/2012.	03/01/2022.
124857	AM	5			1.2	2 B FE.....	101,119	109.682	109,682	100,000	100,000					3.700	3.699	FA.....	1,398	3,700	12/09/2014.	08/15/2024.

SCHEDULE D - PART 1

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

E10.10

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	F o r e i g n	Bond CHAR	NAIC 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
12541W	AA	8	CH ROBINSON WORLDWIDE INC.....	.....	1,2	2.A FE.....	2,969,820	118.403	3,552,090	3,000,000	2,976,766	.....	2,664	.....	.....	4.200	4.325	AO.....	26,600	126,000	04/26/2018.	04/15/2028.
125523	AX	8	CIGNA CORP.....	.....		2.B FE.....	2,190,000	136.133	2,722,660	2,000,000	2,079,493	.....	(9,277)	.....	.....	7.875	7.089	MN.....	20,125	157,500	09/30/1998.	05/15/2027.
125523	CB	4	CIGNA CORP.....	.....	1,2	2.B FE.....	2,826,450	112.895	3,386,850	3,000,000	2,886,023	.....	16,096	.....	.....	3.400	4.104	MS.....	34,000	102,000	01/30/2017.	03/01/2027.
126117	AE	0	CNA FINANCIAL CORP.....	.....		2.B FE.....	530,000	118.672	593,360	500,000	506,445	.....	(1,975)	.....	.....	7.250	6.748	MN.....	4,632	36,250	10/08/1998.	11/15/2023.
126408	GU	1	CSX CORP.....	.....	1,2	2.A FE.....	4,879,638	140.036	6,137,778	4,383,000	4,821,398	.....	(13,194)	.....	.....	5.500	4.717	AO.....	50,892	241,065	01/29/2016.	04/15/2041.
126650	BR	0	CVS HEALTH CORP.....	.....	1	2.B FE.....	3,605,880	141.323	4,239,690	3,000,000	3,528,085	.....	(17,350)	.....	.....	6.125	4.700	MS.....	54,104	183,750	01/29/2016.	09/15/2039.
127055	AL	5	CABOT CORP.....	.....	1,2	2.C FE.....	1,029,270	108.343	1,083,430	1,000,000	1,027,506	.....	(1,764)	.....	.....	4.000	3.612	JJ.....	20,000	20,000	05/08/2020.	07/01/2029.
134429	AG	4	CAMPBELL SOUP CO.....	.....		2.C FE.....	10,190,775	102.686	7,790,787	7,587,000	7,663,276	.....	(222,906)	.....	.....	8.875	5.755	MN.....	112,224	673,346	04/20/2005.	05/01/2021.
134429	AZ	2	CAMPBELL SOUP CO.....	.....	1	2.C FE.....	87,928	109.586	109,586	100,000	89,498	.....	281	.....	.....	3.800	4.570	FA.....	1,573	3,800	09/28/2014.	08/02/2042.
136385	AL	5	CANADIAN NATURAL RESOURCES LTD.....	C	1	2.B FE.....	2,433,380	134.288	2,685,760	2,000,000	2,410,089	.....	(15,513)	.....	.....	6.250	4.522	MS.....	36,806	125,000	06/19/2019.	03/15/2038.
14040H	BK	0	CAPITAL ONE FINANCIAL CORP.....	.....	2	2.C FE.....	1,908,100	113.428	2,268,560	2,000,000	1,935,215	.....	10,048	.....	.....	3.750	4.412	JJ.....	31,875	75,000	03/13/2018.	07/28/2026.
140501	AA	5	CAPITAL SOUTHWEST CORP.....	.....	1,2	1.G PL.....	1,890,126	104.150	1,911,153	1,835,000	1,886,684	.....	(3,442)	.....	.....	5.375	4.497	AO.....	24,658	21,769	10/15/2020.	10/01/2024.
14149Y	AW	8	CARDINAL HEALTH INC.....	.....	1	2.B FE.....	2,078,160	118.479	2,369,580	2,000,000	2,072,476	.....	(1,913)	.....	.....	4.600	4.344	MS.....	27,089	92,000	10/31/2017.	03/15/2043.
14149Y	BD	9	CARDINAL HEALTH INC.....	.....	1,2	2.B FE.....	2,383,360	123.399	2,467,980	2,000,000	2,380,114	.....	(3,246)	.....	.....	4.900	3.704	MS.....	28,856	49,000	08/27/2020.	09/15/2045.
141781	AC	8	CARGILL INC.....	.....		1.F FE.....	249,305	127.574	318,935	250,000	249,769	.....	39	.....	.....	7.375	7.398	AO.....	4,609	18,438	11/04/2004.	10/01/2025.
141781	AT	1	CARGILL INC.....	.....	1	1.F FE.....	186,860	142.089	284,178	200,000	190,658	.....	427	.....	.....	6.125	6.660	AO.....	2,450	12,250	05/16/2008.	04/19/2034.
141784	AM	0	CARGILL INC.....	.....		1.F FE.....	4,185,540	131.686	3,950,580	3,000,000	3,577,571	.....	(76,945)	.....	.....	7.410	4.000	MN.....	28,405	222,300	09/26/2011.	06/18/2027.
141784	BH	0	CARGILL INC.....	.....		1.F FE.....	762,608	133.177	932,239	700,000	729,070	.....	(3,058)	.....	.....	6.875	6.162	MN.....	8,021	48,125	10/17/2003.	05/01/2028.
14448C	AR	5	CARRIER GLOBAL CORP.....	.....	1,2	2.C FE.....	2,258,550	109.335	2,733,375	2,500,000	2,264,047	.....	5,497	.....	.....	3.377	4.090	AO.....	20,168	51,124	05/01/2020.	04/05/2040.
149123	BD	2	CATERPILLAR INC.....	.....		1.G FE.....	1,252,860	114.964	1,149,640	1,000,000	1,042,522	.....	(18,317)	.....	.....	8.000	5.839	FA.....	30,222	80,000	01/21/2003.	02/15/2023.
149123	BL	4	CATERPILLAR INC.....	SD..	1	1.G FE.....	4,865,600	138.405	5,536,200	4,000,000	4,631,863	.....	(31,423)	.....	.....	5.300	3.880	MS.....	62,422	212,000	05/29/2012.	09/15/2035.
149123	CC	3	CATERPILLAR INC.....	.....	1,2	1.G FE.....	101,174	109.102	109,102	100,000	100,434	.....	(129)	.....	.....	3.400	3.254	MN.....	434	3,400	09/18/2014.	05/15/2024.
151020	AL	8	CELGENE CORP.....	.....	1	1.F FE.....	1,341,389	124.294	1,428,138	1,149,000	1,326,999	.....	(4,653)	.....	.....	5.250	4.184	FA.....	22,789	60,323	10/02/2017.	08/15/2043.
169905	AE	6	CHOICE HOTELS INTERNATIONAL INC.....	.....	1	2.C FE.....	2,077,880	106.585	2,131,700	2,000,000	2,034,455	.....	(21,712)	.....	.....	5.750	4.549	JJ.....	57,500	115,000	12/11/2018.	07/01/2022.
172062	AF	8	CINCINNATI FINANCIAL CORP.....	.....		1.G FE.....	4,714,770	131.907	5,276,280	4,000,000	4,330,346	.....	(35,482)	.....	.....	6.920	5.539	MN.....	35,369	276,800	07/06/2005.	05/15/2028.
172967	EW	7	CITIGROUP INC.....	.....		2.A FE.....	4,377,180	178.759	5,362,770	3,000,000	4,191,984	.....	(38,968)	.....	.....	8.125	4.851	JJ.....	112,396	243,750	10/05/2015.	07/15/2039.
172967	GK	1	CITIGROUP INC.....	.....		2.B FE.....	25,626	105.775	26,444	25,000	25,135	.....	(82)	.....	.....	4.050	3.694	JJ.....	425	1,013	04/29/2014.	07/30/2022.
172967	HA	2	CITIGROUP INC.....	.....		2.B FE.....	2,715,080	162.831	3,256,620	2,000,000	2,659,627	.....	(16,766)	.....	.....	6.675	4.369	MS.....	40,050	133,500	07/05/2017.	09/13/2043.
189754	AA	2	TAPESTRY INC.....	.....	1,2	2.C FE.....	2,014,700	107.303	2,146,060	2,000,000	2,008,141	.....	(1,815)	.....	.....	4.250	4.140	AO.....	21,250	85,000	01/30/2017.	04/01/2025.
191219	AP	9	COCA-COLA REFRESHMENTS USA INC.....	SD..		1.F FE.....	2,788,151	108.642	2,183,704	2,010,000	2,105,007	.....	(84,137)	.....	.....	8.500	3.999	FA.....	71,188	170,850	06/06/2011.	02/01/2022.
195869	AG	7	COLONIAL PIPELINE CO.....	.....	1	1.G FE.....	7,188,400	145.263	7,263,150	5,000,000	6,507,896	.....	(102,323)	.....	.....	7.630	4.240	MN.....	32,851	381,500	05/23/2013.	04/15/2032.
20030N	AK	7	COMCAST CORP.....	.....	1	1.G FE.....	6,406,250	154.784	7,739,200	5,000,000	6,071,598	.....	(49,728)	.....	.....	6.500	4.507	MN.....	41,528	325,000	03/14/2013.	11/15/2035.
20030N	BH	3	COMCAST CORP.....	.....	1	1.G FE.....	53,285	125.635	66,587	53,000	53,209	.....	(13)	.....	.....	4.250	4.208	JJ.....	1,039	2,253	04/21/2014.	01/15/2033.
205887	CD	2	CONAGRA BRANDS INC.....	.....	1,2	2.C FE.....	2,047,340	133.858	2,677,160	2,000,000	2,044,732	.....	(1,577)	.....	.....	5.300	5.104	MN.....	17,667	106,000	03/28/2019.	11/01/2038.
207597	CZ	6	CONNECTICUT LIGHT AND POWER CO.....	.....		1.E FE.....	1,593,691	124.275	1,503,728	1,210,000	1,316,827	.....	(25,219)	.....	.....	7.875	5.248	AO.....	23,822	95,288	05/02/2005.	10/01/2024.
20825C	AF	1	CONOCOPHILLIPS.....	.....	1	1.G FE.....	2,509,040	136.678	2,733,560	2,000,000	2,342,105	.....	(22,272)	.....	.....	5.900	4.059	AO.....	24,911	118,000	04/12/2012.	10/15/2032.
209111	ES	8	CONSOLIDATED EDISON COMPANY OF NEW YORK.....	.....	1	2.A FE.....	2,057,872	145.493	2,327,888	1,600,000	1,979,271	.....	(15,378)	.....	.....	6.300	4.291	FA.....	38,080	100,800	05/18/2015.	08/15/2037.
209111	EU	3	CONSOLIDATED EDISON COMPANY OF NEW YORK.....	.....	1	2.A FE.....	4,394,288	153.112	4,913,364	3,209,000	4,194,367	.....	(38,288)	.....	.....	6.750	4.224	AO.....	54,152	216,608	12/22/2015.	04/01/2038.
212015	AQ	4	CONTINENTAL RESOURCES INC.....	.....	1,2	3.A FE.....	2,038,440	98.437	1,968,740	2,000,000	2,037,405	.....	(886)	.....	.....	4.900	4.765	JD.....	8,167	98,000	08/27/2019.	06/01/2044.
216831	AB	3	COOPER TIRE & RUBBER CO.....	.....		3.C FE.....	292,452	117.900	353,700	300,000	296,549	.....	419	.....	.....	7.625	7.863	MS.....	6,735	22,875	11/04/2004.	03/15/2027.

SCHEDULE D - PART 1

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

E10.12

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC 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
277432	AL	4	EASTMAN CHEMICAL CO.....	.....	..	1,2	2.C FE.....	3,152,250	128.152	3,844,560	3,000,000	3,137,079	.....	.....(3,838)	.....	.....	.....4.800	4.464	MS.....	48,000	144,000	08/31/2016.	09/01/2042.
278058	AQ	5	EATON CORP.....	.....	C	.....	2.A FE.....	1,155,290	122.838	1,228,380	1,000,000	1,049,105	.....	.....(9,656)	.....	.....	.....6.500	5.239	JD.....	5,417	65,000	05/02/2005.	06/01/2025.
278058	AW	2	EATON CORP.....	.....	C	.....	2.A FE.....	3,965,312	143.100	5,130,135	3,585,000	3,785,885	.....	.....(16,226)	.....	.....	.....7.650	6.794	MN.....	35,043	274,253	01/14/2003.	11/15/2029.
278062	AC	8	EATON CORP.....	.....	..	1	2.A FE.....	98,500	104.378	104,378	100,000	99,576	.....	.....222	.....	.....	.....2.750	2.990	MN.....	451	2,750	11/09/2015.	11/02/2022.
278642	AF	0	EBAY INC.....	.....	..	1,2	2.A FE.....	3,876,280	113.855	4,554,200	4,000,000	3,888,074	.....	.....3,108	.....	.....	.....4.000	4.197	JJ.....	73,778	160,000	12/03/2019.	07/15/2042.
291011	AQ	7	EMERSON ELECTRIC CO.....	.....	..	1	1.F FE.....	3,251,760	139.306	4,179,180	3,000,000	3,150,723	.....	.....(9,114)	.....	.....	.....6.000	5.412	FA.....	68,000	180,000	10/29/2004.	08/15/2032.
292480	AM	2	ENABLE MIDSTREAM PARTNERS LP.....	.....	..	1,2	2.C FE.....	1,954,840	99.595	1,991,900	2,000,000	1,958,501	.....	.....3,661	.....	.....	.....4.150	4.440	MS.....	24,439	83,461	01/24/2020.	09/15/2029.
29250R	AU	0	ENBRIDGE ENERGY PARTNERS LP.....	.....	..	1,2	2.A FE.....	59,838	101.695	55,932	55,000	55,296	.....	.....(643)	.....	.....	.....4.200	2.992	MS.....	680	2,310	01/11/2013.	09/15/2021.
29265A	AS	5	ENERGEN CORP.....	.....	..	1	2.C FE.....	1,969,640	114.387	2,287,740	2,000,000	1,986,321	.....	.....1,424	.....	.....	.....7.125	7.250	FA.....	53,833	142,500	04/28/1999.	02/15/2028.
29278N	AD	5	ENERGY TRANSFER OPERATING LP.....	.....	..	1,2	2.C FE.....	3,404,280	115.012	3,450,360	3,000,000	3,388,711	.....	.....(14,755)	.....	.....	.....5.800	4.684	JD.....	7,733	174,000	12/09/2019.	06/15/2038.
29379V	AT	0	ENTERPRISE PRODUCTS OPERATING LLC.....	.....	..	1	2.A FE.....	3,756,690	137.672	4,130,160	3,000,000	3,691,070	.....	.....(21,483)	.....	.....	.....5.950	4.235	FA.....	74,375	178,500	10/20/2017.	02/01/2041.
29736R	AA	8	ESTEE LAUDER COMPANIES INC.....	.....	..	1	1.E FE.....	6,319,115	138.453	8,579,932	6,197,000	6,286,336	.....	.....(4,868)	.....	.....	.....5.750	5.588	AO.....	75,225	356,328	09/09/2013.	10/15/2033.
29736R	AC	4	ESTEE LAUDER COMPANIES INC.....	.....	..	1	1.E FE.....	93,500	147.654	147,654	100,000	95,009	.....	.....167	.....	.....	.....6.000	6.500	MN.....	767	6,000	04/30/2008.	05/15/2037.
30161M	AG	8	EXELON GENERATION COMPANY LLC.....	.....	..	1	2.B FE.....	1,563,603	120.829	1,482,572	1,227,000	1,558,547	.....	.....(5,056)	.....	.....	.....6.250	4.160	AO.....	19,172	38,344	07/21/2020.	10/01/2039.
30251B	AB	4	FMR LLC.....	.....	..	1	1.E FE.....	3,817,140	152.501	4,575,030	3,000,000	3,757,538	.....	.....(25,197)	.....	.....	.....6.450	4.457	MN.....	24,725	193,500	07/17/2018.	11/15/2039.
30259J	AA	1	F.N.B. CORP.....	.....	..	2,5	2.B FE.....	987,500	103.587	1,035,870	1,000,000	988,206	.....	.....706	.....	.....	.....4.950	5.131	FA.....	18,838	24,750	06/12/2020.	02/14/2029.
307000	AA	7	FAMILY DOLLAR STORES INC.....	.....	..	1	2.B FE.....	53,893	100.302	50,151	50,000	50,044	.....	.....(514)	.....	.....	.....5.000	3.938	FA.....	1,042	2,500	05/02/2012.	02/01/2021.
31428X	BA	3	FEDEX CORP.....	.....	..	1	2.B FE.....	2,934,510	119.652	3,589,560	3,000,000	2,944,762	.....	.....2,855	.....	.....	.....3.900	4.073	FA.....	48,750	117,000	03/30/2017.	02/01/2035.
31428X	BB	1	FEDEX CORP.....	.....	..	1	2.B FE.....	2,089,380	118.276	2,365,520	2,000,000	2,087,664	.....	.....(1,716)	.....	.....	.....4.100	3.820	FA.....	34,167	41,000	03/05/2020.	02/01/2045.
31428X	BS	4	FEDEX CORP.....	.....	..	1,2	2.B FE.....	2,227,880	136.762	2,735,240	2,000,000	2,222,761	.....	.....(4,264)	.....	.....	.....4.950	4.256	AO.....	20,350	99,000	10/16/2019.	10/17/2048.
316500	AB	3	FIDUS INVESTMENT CORP.....	.....	..	1,2	Z.....	2,022,700	102.055	2,041,100	2,000,000	2,022,652	.....	.....(48)	.....	.....	.....4.750	4.487	JJ.....	2,111	.....	12/23/2020.	01/31/2026.
316773	CH	1	FIFTH THIRD BANCORP.....	.....	..	1	2.B FE.....	7,460,890	169.311	8,465,550	5,000,000	7,155,283	.....	.....(81,401)	.....	.....	.....8.250	4.590	MS.....	137,500	412,500	10/10/2017.	03/01/2038.
337930	AD	3	FLAGSTAR BANCORP INC.....	.....	..	2,5	2.C FE.....	500,000	102.854	514,270	500,000	500,000	.....	.....	.....	.....	.....4.125	4.126	MN.....	3,609	.....	10/23/2020.	11/01/2030.
338915	AM	3	BANK OF AMERICA CORP.....	.....	..	.....	2.A FE.....	102,250	132.990	132,990	100,000	101,180	.....	.....(118)	.....	.....	.....6.700	6.499	JJ.....	3,089	6,700	12/17/2007.	07/15/2028.
343412	AF	9	FLUOR CORP.....	.....	..	1,2	3.A FE.....	3,012,510	100.003	3,000,090	3,000,000	3,011,094	.....	.....(1,189)	.....	.....	.....4.250	4.192	MS.....	37,542	127,500	10/09/2019.	09/15/2028.
345370	BJ	8	FORD MOTOR CO.....	.....	..	.....	3.B FE.....	99,411	106.673	106,673	100,000	99,936	.....	.....56	.....	.....	.....8.875	8.940	JJ.....	4,092	8,875	11/04/2004.	01/15/2022.
345370	BP	4	FORD MOTOR CO.....	.....	..	.....	3.B FE.....	899,757	116.875	1,057,719	905,000	902,843	.....	.....301	.....	.....	.....7.500	7.553	FA.....	28,281	67,875	11/04/2004.	08/01/2026.
345370	CQ	1	FORD MOTOR CO.....	.....	..	.....	3.B FE.....	2,019,580	102.125	2,042,500	2,000,000	2,017,656	.....	.....(450)	.....	.....	.....4.750	4.685	JJ.....	43,806	95,000	04/01/2016.	01/15/2043.
345370	CR	9	FORD MOTOR CO.....	.....	..	2	3.B FE.....	1,009,860	106.644	1,066,440	1,000,000	1,006,347	.....	.....(961)	.....	.....	.....4.346	4.220	JD.....	2,777	43,460	01/30/2017.	12/08/2026.
361448	AY	9	GATX CORP.....	.....	..	1,2	2.B FE.....	2,778,960	111.345	3,340,350	3,000,000	2,838,742	.....	.....24,492	.....	.....	.....3.250	4.324	MS.....	28,708	97,500	06/22/2018.	09/15/2026.
361582	AD	1	GEICO CORP.....	.....	..	.....	1.D FE.....	3,565,920	117.427	3,522,810	3,000,000	3,112,549	.....	.....(40,099)	.....	.....	.....7.350	5.740	JJ.....	101,675	220,500	10/14/2003.	07/15/2023.
36158F	AD	2	SWISS RE SOLUTIONS HOLDING CORP.....	.....	..	1	1.F FE.....	487,225	149.352	746,760	500,000	491,820	.....	.....562	.....	.....	.....7.750	8.000	JD.....	1,722	38,750	01/30/2009.	06/15/2030.
362311	AH	5	FRONTIER CALIFORNIA INC.....	.....	..	.....	2.B FE.....	50,648	106.256	47,815	45,000	47,576	.....	.....(328)	.....	.....	.....6.750	.....	MN.....	.....	.....3,038	04/10/2012.	05/15/2027.
362320	AT	0	VERIZON COMMUNICATIONS INC.....	.....	..	.....	2.A FE.....	11,496	105.926	10,593	10,000	10,131	.....	.....(148)	.....	.....	.....8.750	7.102	MN.....	146	875	06/26/2009.	11/01/2021.
362337	AK	3	FRONTIER NORTH INC.....	.....	..	.....	2.B FE.....	456,045	104.356	469,602	450,000	452,860	.....	.....(308)	.....	.....	.....6.730	.....	FA.....	.....	.....30,285	11/15/2004.	02/15/2028.
369622	SM	8	GENERAL ELECTRIC CO.....	.....	..	.....	2.C FE.....	173,432	100.467	150,701	150,000	150,606	.....	.....(5,409)	.....	.....	.....5.300	1.643	FA.....	3,092	7,950	08/30/2016.	02/11/2021.
36962G	3P	7	GENERAL ELECTRIC CO.....	.....	..	.....	2.B FE.....	3,636,420	135.615	4,068,450	3,000,000	3,520,541	.....	.....(20,144)	.....	.....	.....5.875	4.415	JJ.....	81,760	176,250	07/17/2014.	01/14/2038.
36962G	4Y	7	GENERAL ELECTRIC CO.....	.....	..	.....	2.B FE.....	562,150	100.022	500,110	500,000	500,244	.....	.....(14,902)	.....	.....	.....4.625	1.608	JJ.....	11,177	23,125	09/26/2016.	01/07/2021.
36962G	6F	6	GENERAL ELECTRIC CO.....	.....	..	.....	2.B FE.....	150,000	104.516	156,774	150,000	150,000	.....	.....	.....	.....	.....3.150	3.149	MS.....	1,496	4,725	05/31/2013.	09/07/2022.

SCHEDULE D - PART 1

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

E10.14

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
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
450636	AD	7	INDIANA TOLL ROAD CONCESSION CO LLC.....	.....	1,2	2.B FE.....	2,280,551	119.628	2,272,932	1,900,000	2,279,320		(1,231)			5.283	3.800	JJ.....	46,285		11/24/2020.	07/15/2040.
451713	AA	9	RICOH USA INC.....	C	1	3.B Z.....	486,875	98.551	492,755	500,000	495,603		728			6.750	6.964	JD.....	2,813	33,750	06/08/1998.	12/01/2025.
452308	AR	0	ILLINOIS TOOL WORKS INC.....	.....	1,2	1.F FE.....	154,500	126.174	189,261	150,000	153,869		(119)			3.900	3.723	MS.....	1,950	5,850	02/19/2015.	09/01/2042.
45384B	AA	4	INDEPENDENT BANK GROUP INC.....	.....		2.B FE.....	1,052,500	106.366	1,063,660	1,000,000	1,046,194		(6,306)			5.875	4.466	FA.....	24,479	29,375	06/12/2020.	08/01/2024.
456866	AG	7	INGERSOLL-RAND CO.....	.....		2.B FE.....	1,719,847	104.475	1,476,232	1,413,000	1,430,342		(26,437)			9.000	6.946	FA.....	48,042	127,170	02/11/2002.	08/15/2021.
45780D	AP	7	INSTITUTE FOR ADVANCED STUDY.....	.....	1	1.A FE.....	201,500	109.980	219,960	200,000	200,720		(109)			3.237	3.170	JD.....	540	6,474	01/14/2013.	12/01/2026.
458140	AN	0	INTEL CORP.....	.....	1	1.E FE.....	5,288,300	124.572	6,477,744	5,200,000	5,260,632		(3,928)			4.000	3.877	JD.....	9,244	208,000	02/08/2013.	12/15/2032.
459200	AM	3	INTERNATIONAL BUSINESS MACHINES CORP.....	.....	1	1.F FE.....	5,369,852	130.084	6,107,444	4,695,000	4,920,234		(39,402)			7.000	5.844	AO.....	55,688	328,650	07/18/2003.	10/30/2025.
459200	HF	1	INTERNATIONAL BUSINESS MACHINES CORP.....	.....	1	1.F FE.....	99,650	124.105	124,105	100,000	99,708		8			4.000	4.020	JD.....	122	4,000	06/03/2013.	06/20/2042.
460146	CF	8	INTERNATIONAL PAPER CO.....	.....	1	2.B FE.....	2,729,720	160.469	3,209,380	2,000,000	2,645,662		(20,908)			7.300	4.701	MN.....	18,656	146,000	08/31/2016.	11/15/2039.
460146	CH	4	INTERNATIONAL PAPER CO.....	.....	1,2	2.B FE.....	1,921,399	146.672	2,500,758	1,705,000	1,897,174		(5,276)			6.000	5.104	MN.....	13,072	102,300	10/27/2015.	11/15/2041.
460146	CM	3	INTERNATIONAL PAPER CO.....	.....	1,2	2.B FE.....	1,397,193	132.015	1,815,206	1,375,000	1,393,248		(876)			5.000	4.869	MS.....	20,243	68,750	10/26/2015.	09/15/2035.
46625H	JD	3	JPMORGAN CHASE & CO.....	.....		1.F FE.....	3,153,150	104.467	3,134,010	3,000,000	3,019,484		(17,636)			4.500	3.870	JJ.....	58,875	135,000	03/26/2012.	01/24/2022.
478165	AF	0	S C JOHNSON & SON INC.....	.....		1.G FE.....	233,050	132.587	331,468	250,000	238,459		619			5.750	6.300	FA.....	5,431	14,375	01/16/2009.	02/15/2033.
478165	AG	8	S C JOHNSON & SON INC.....	.....	1	1.G FE.....	2,296,858	132.034	2,726,502	2,065,000	2,263,486		(6,489)			4.800	4.084	MS.....	33,040	99,120	05/05/2015.	09/01/2040.
478366	BA	4	JOHNSON CONTROLS INC.....	C	1,2	2.B IF.....	33,625	101.848	31,573	31,000	31,228		(334)			3.750	2.632	JD.....	97	1,163	01/11/2013.	12/01/2021.
478366	BB	2	JOHNSON CONTROLS INC.....	C	1,2	3.A FE.....	1,711,100	128.308	2,046,513	1,595,000	1,698,628		(2,958)			5.250	4.749	JD.....	6,978	83,738	05/02/2016.	12/01/2041.
48203R	AD	6	JUNIPER NETWORKS INC.....	.....	1	2.B FE.....	4,640,100	131.879	5,275,160	4,000,000	4,632,234		(6,389)			5.950	4.701	MS.....	70,078	119,000	10/05/2020.	03/15/2041.
485170	BB	9	KANSAS CITY SOUTHERN.....	.....	1,2	2.B FE.....	3,386,520	126.106	3,783,180	3,000,000	3,383,577		(2,943)			4.700	3.925	MN.....	23,500	70,500	08/11/2020.	05/01/2048.
487836	AT	5	KELLOGG CO.....	.....	1	2.B FE.....	7,495,200	150.548	9,032,880	6,000,000	6,927,862		(66,154)			7.450	5.459	AO.....	111,750	447,000	11/12/2009.	04/01/2031.
49271V	AC	4	KEURIG DR PEPPER INC.....	.....	1,2	2.B FE.....	1,998,640	134.147	2,682,940	2,000,000	1,998,885		40			4.985	4.990	MN.....	9,970	99,700	03/19/2019.	05/25/2038.
49326E	EJ	8	KEYCORP.....	.....		2.A FE.....	1,839,400	108.336	2,166,720	2,000,000	1,850,023		10,623			2.550	3.555	AO.....	12,750	25,500	04/06/2020.	10/01/2029.
494368	BC	6	KIMBERLY-CLARK CORP.....	.....	1	1.F FE.....	5,771,080	163.189	6,527,560	4,000,000	5,345,322		(57,009)			6.625	3.860	FA.....	110,417	265,000	05/24/2012.	08/01/2037.
494550	BC	9	KINDER MORGAN ENERGY PARTNERS LP.....	.....	1	2.B FE.....	30,142	100.818	25,205	25,000	25,112		(678)			5.800	3.018	MS.....	483	1,450	09/26/2012.	03/01/2021.
494550	BD	7	KINDER MORGAN ENERGY PARTNERS LP.....	.....	1	2.B FE.....	2,383,220	129.920	2,598,400	2,000,000	2,364,775		(11,652)			6.500	4.987	MS.....	43,333	130,000	05/15/2019.	09/01/2039.
49456B	AP	6	KINDER MORGAN INC.....	.....	1,2	2.B FE.....	1,972,080	117.371	2,347,420	2,000,000	1,978,753		2,471			4.300	4.475	MS.....	28,667	86,000	03/13/2018.	03/01/2028.
500255	AF	1	KOHL'S CORP.....	.....	1	2.C FE.....	3,665,780	110.100	3,413,100	3,100,000	3,381,413		(25,298)			7.250	5.866	JD.....	18,729	224,750	05/15/2008.	06/01/2029.
50075N	AC	8	MONDELEZ INTERNATIONAL INC.....	.....		2.B FE.....	3,291,270	135.487	4,064,610	3,000,000	3,167,246		(10,849)			6.500	5.800	MN.....	32,500	195,000	03/24/2003.	11/01/2031.
501044	BV	2	KROGER CO.....	.....	1	2.A FE.....	1,364,220	144.935	1,449,350	1,000,000	1,259,057		(24,023)			8.000	4.386	MS.....	23,556	80,000	04/01/2016.	09/15/2029.
501044	BZ	3	KROGER CO.....	.....	1	2.A FE.....	1,369,222	147.321	1,532,138	1,040,000	1,283,176		(18,228)			7.500	4.611	AO.....	19,500	78,000	10/26/2015.	04/01/2031.
501044	CN	9	KROGER CO.....	.....	1,2	2.A FE.....	2,222,920	136.006	2,720,120	2,000,000	2,214,166		(6,938)			5.400	4.553	JJ.....	49,800	108,000	09/16/2019.	07/15/2040.
501044	DB	4	KROGER CO.....	.....	1	2.A FE.....	514,870	100.159	500,795	500,000	500,000		(3,630)			2.600	1.865	FA.....	5,417	13,000	09/26/2016.	02/01/2021.
521865	AY	1	LEAR CORP.....	.....	1,2	2.C FE.....	1,913,031	112.236	2,250,332	2,005,000	1,935,622		8,740			3.800	4.402	MS.....	22,434	76,190	04/26/2018.	09/15/2027.
521865	AZ	8	LEAR CORP.....	.....	1,2	2.B FE.....	998,840	123.550	1,235,500	1,000,000	998,975		15			5.250	5.257	MN.....	6,708	52,500	07/29/2019.	05/15/2049.
524901	AR	6	LEGG MASON INC.....	.....	1	1.G FE.....	1,594,665	143.711	2,155,665	1,500,000	1,591,487		(2,032)			5.625	5.169	JJ.....	38,906	84,375	05/02/2019.	01/15/2044.
524901	AV	7	LEGG MASON INC.....	.....	1	1.G FE.....	2,067,940	118.884	2,377,680	2,000,000	2,049,130		(8,298)			4.750	4.219	MS.....	27,972	95,000	08/29/2018.	03/15/2026.
529043	AD	3	LEXINGTON REALTY TRUST.....	.....	1,2	2.B FE.....	983,810	108.886	1,088,860	1,000,000	989,759		2,671			4.400	4.725	JD.....	1,956	44,000	09/21/2018.	06/15/2024.
53227J	AA	2	LIFE STORAGE LP.....	.....	1,2	2.B FE.....	2,898,300	114.344	3,430,320	3,000,000	2,922,841		9,337			3.875	4.307	JD.....	5,167	116,250	04/13/2018.	12/15/2027.
532457	AZ	1	ELI LILLY AND CO.....	.....	1	1.F FE.....	115,188	125.309	150,371	120,000	117,794		288			5.500	5.858	MS.....	1,943	6,600	09/25/2008.	03/15/2027.
534187	BC	2	LINCOLN NATIONAL CORP.....	.....	1	2.A FE.....	32,264	104.362	31,309	30,000	30,328		(264)			4.200	3.264	MS.....	371	1,260	10/09/2012.	03/15/2022.

SCHEDULE D - PART 1

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

E10.15

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC 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) / Acretion	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
539830	AR	0	LOCKHEED MARTIN CORP.....	.....	..	.....1	1.G FE.....	2,239,826	152.096	2,766,626	1,819,000	2,164,969	.....	.....(15,038)	.....	.....	.....6.150	4.451	MS.....	37,290	111,869	07/07/2015.	09/01/2036.
548661	AH	0	LOWE'S COMPANIES INC.....	.....	..	.....	2.A FE.....	1,170,820	134.576	1,345,760	1,000,000	1,086,291	.....	.....(9,703)	.....	.....	.....6.875	5.399	FA.....	25,972	68,750	09/08/2009.	02/15/2028.
548661	AK	3	LOWE'S COMPANIES INC.....	.....	..	.....	2.A FE.....	1,484,329	135.255	1,893,570	1,400,000	1,446,318	.....	.....(4,401)	.....	.....	.....6.500	5.976	MS.....	26,794	91,000	09/08/2009.	03/15/2029.
548661	CP	0	LOWE'S COMPANIES INC.....	.....	..	.....1	2.A FE.....	2,682,880	147.195	2,943,900	2,000,000	2,531,000	.....	.....(21,218)	.....	.....	.....6.650	4.390	MS.....	39,161	133,000	08/20/2012.	09/15/2037.
54866N	BP	3	LOWE'S COMPANIES INC.....	.....	..	.....	2.A FE.....	4,787,240	128.468	5,138,720	4,000,000	4,336,876	.....	.....(40,741)	.....	.....	.....7.200	5.663	MS.....	96,000	288,000	10/29/2004.	09/01/2027.
55262C	AE	0	MBIA INC.....	.....	..	.....	5.B FE.....	502,500	100.500	502,500	500,000	500,868	.....	.....(142)	.....	.....	.....7.000	6.958	JD.....	1,556	35,000	11/10/1998.	12/15/2025.
55262C	AF	7	MBIA INC.....	.....	..	.....	5.B FE.....	1,047,755	92.356	877,382	950,000	997,793	.....	.....(4,771)	.....	.....	.....6.625	5.809	AO.....	15,734	62,938	08/11/2005.	10/01/2028.
55336V	AL	4	MPLX LP.....	.....	..	.....1,2	2.B FE.....	2,263,300	121.746	2,434,920	2,000,000	2,256,589	.....	.....(5,332)	.....	.....	.....5.200	4.364	MS.....	34,667	104,000	09/20/2019.	03/01/2047.
55336V	AM	2	MPLX LP.....	.....	..	.....1,2	2.B FE.....	2,103,540	114.385	2,287,700	2,000,000	2,099,860	.....	.....(3,680)	.....	.....	.....4.500	4.086	AO.....	19,000	90,000	01/24/2020.	04/15/2038.
55616X	AL	1	MACY'S RETAIL HOLDINGS LLC.....	.....	..	.....1,2	4.A FE.....	97,777	95.340	95,340	100,000	99,043	.....	.....257	.....	.....	.....3.625	3.927	JD.....	302	3,625	09/03/2015.	06/01/2024.
55616X	AM	9	MACY'S RETAIL HOLDINGS LLC.....	.....	..	.....1,2	4.A FE.....	1,836,880	77.088	1,541,760	2,000,000	1,862,282	.....	.....6.585	.....	.....	.....4.500	5.200	JD.....	4,000	90,000	11/02/2016.	12/15/2034.
55617L	AC	6	MACY'S RETAIL HOLDINGS LLC.....	.....	..	.....1	4.B FE.....	203,186	92.500	185,000	200,000	201,629	.....	.....(137)	.....	.....	.....6.700	6.564	MS.....	3,946	17,400	11/04/2004.	09/15/2028.
56585A	AB	8	MARATHON PETROLEUM CORP.....	.....	..	.....1	2.B FE.....	257,750	100.753	251,883	250,000	250,000	.....	.....	.....	.....	.....5.125	5.122	MS.....	4,271	12,813	03/16/2011.	03/01/2021.
56585A	AF	9	MARATHON PETROLEUM CORP.....	.....	..	.....1,2	2.B FE.....	3,396,810	134.264	4,027,920	3,000,000	3,358,256	.....	.....(9,946)	.....	.....	.....6.500	5.499	MS.....	65,000	195,000	09/12/2016.	03/01/2041.
571903	AK	9	MARRIOTT INTERNATIONAL INC.....	.....	..	.....1,2	2.C FE.....	23,728	102.801	25,700	25,000	24,728	.....	.....152	.....	.....	.....3.250	3.917	MS.....	239	813	07/23/2013.	09/15/2022.
571903	AX	1	MARRIOTT INTERNATIONAL INC.....	.....	..	.....1,2	2.C FE.....	3,008,720	114.395	3,431,850	3,000,000	3,008,618	.....	.....(469)	.....	.....	.....4.500	4.471	AO.....	33,750	135,000	04/27/2018.	10/01/2034.
573284	AQ	9	MARTIN MARIETTA MATERIALS INC.....	.....	..	.....1,2	2.B FE.....	1,882,980	112.103	2,242,060	2,000,000	1,912,941	.....	.....11,593	.....	.....	.....3.450	4.232	JD.....	5,750	69,000	04/26/2018.	06/01/2027.
574599	BJ	4	MASCO CORP.....	.....	..	.....1,2	2.C FE.....	3,005,490	115.099	3,452,970	3,000,000	3,003,963	.....	.....(849)	.....	.....	.....4.450	4.415	AO.....	33,375	133,500	12/11/2018.	04/01/2025.
58013M	EC	4	MCDONALD'S CORP.....	.....	..	.....1	2.A FE.....	6,683,350	150.708	7,535,400	5,000,000	6,290,612	.....	.....(52,389)	.....	.....	.....6.300	4.150	AO.....	66,500	315,000	03/26/2012.	10/15/2037.
58013M	EM	2	MCDONALD'S CORP.....	.....	..	.....1	2.A FE.....	81,262	102.425	81,940	80,000	80,233	.....	.....(220)	.....	.....	.....2.625	2.339	JJ.....	968	2,100	02/05/2016.	01/15/2022.
58155Q	AE	3	MCKESSON CORP.....	.....	..	.....1,2	2.B FE.....	2,328,240	138.841	2,776,820	2,000,000	2,295,086	.....	.....(8,856)	.....	.....	.....6.000	4.829	MS.....	40,000	120,000	12/05/2016.	03/01/2041.
59023V	AA	8	BANK OF AMERICA CORP.....	.....	..	.....1	2.A FE.....	2,884,620	170.610	3,412,200	2,000,000	2,771,279	.....	.....(28,754)	.....	.....	.....7.750	4.521	MN.....	20,236	155,000	10/12/2016.	05/14/2038.
59156R	AJ	7	METLIFE INC.....	.....	..	.....1	1.G FE.....	1,266,940	152.316	1,523,160	1,000,000	1,215,885	.....	.....(11,688)	.....	.....	.....6.375	4.251	JD.....	2,833	63,750	04/18/2016.	06/15/2034.
59156R	BF	4	METLIFE INC.....	.....	..	.....1	1.G FE.....	100,000	105.310	105,310	100,000	100,000	.....	.....	.....	.....	.....3.048	3.048	MJSD.	135	3,048	02/08/2013.	12/15/2022.
594918	AD	6	MICROSOFT CORP.....	.....	..	.....	1.B FE.....	4,904,640	151.124	6,044,960	4,000,000	4,719,063	.....	.....(26,491)	.....	.....	.....5.200	3.830	JD.....	17,333	208,000	01/15/2013.	06/01/2039.
594918	AU	8	MICROSOFT CORP.....	.....	..	.....1,2	1.A FE.....	142,625	124.915	187,373	150,000	143,653	.....	.....172	.....	.....	.....3.750	4.039	MN.....	938	5,625	04/21/2014.	05/01/2043.
594918	BC	7	MICROSOFT CORP.....	.....	..	.....1,2	1.A FE.....	99,000	123.186	123,186	100,000	99,225	.....	.....42	.....	.....	.....3.500	3.570	FA.....	1,351	3,500	02/19/2015.	02/12/2035.
595112	BQ	5	MICRON TECHNOLOGY INC.....	.....	..	.....1,2	2.C FE.....	2,091,700	122.841	2,456,820	2,000,000	2,081,909	.....	.....(7,451)	.....	.....	.....4.663	4.108	FA.....	35,232	101,809	08/27/2019.	02/15/2030.
595620	AB	1	MIDAMERICAN ENERGY CO.....	.....	..	.....1	1.E FE.....	1,843,260	149.629	2,783,099	1,860,000	1,849,837	.....	.....605	.....	.....	.....6.750	6.821	JD.....	349	125,550	10/25/2002.	12/30/2031.
59562H	AJ	7	MIDAMERICAN FUNDING LLC.....	.....	..	.....1	1.G FE.....	970,000	141.396	1,413,960	1,000,000	984,734	.....	.....1,338	.....	.....	.....6.927	7.177	MS.....	23,090	69,270	11/27/2001.	03/01/2029.
605417	BZ	6	MISSISSIPPI POWER CO.....	.....	..	.....1	2.A FE.....	48,845	121.046	60,523	50,000	49,003	.....	.....28	.....	.....	.....4.250	4.396	MS.....	626	2,125	09/18/2014.	03/15/2042.
60871R	AD	2	MOLSON COORS BEVERAGE CO.....	.....	..	.....1	2.C FE.....	5,593,260	125.329	6,266,450	5,000,000	5,560,927	.....	.....(12,050)	.....	.....	.....5.000	4.199	MN.....	41,667	200,000	07/20/2020.	05/01/2042.
617446	7X	1	MORGAN STANLEY.....	.....	..	.....	2.A FE.....	2,079,420	119.707	2,394,140	2,000,000	2,056,936	.....	.....(10,236)	.....	.....	.....5.000	4.348	MN.....	10,278	100,000	09/21/2018.	11/24/2025.
61760L	CC	7	MORGAN STANLEY.....	.....	..	.....	2.A FE.....	100,000	114.139	114,139	100,000	100,000	.....	.....	.....	.....	.....4.150	4.149	JJ.....	1,741	4,150	01/31/2013.	01/31/2028.
61945C	AD	5	MOSAIC CO.....	.....	..	.....1,2	2.C FE.....	4,165,224	124.540	4,607,980	3,700,000	4,119,845	.....	.....(25,390)	.....	.....	.....5.450	4.258	MN.....	25,766	201,650	12/05/2019.	11/15/2033.
620076	AH	2	MOTOROLA SOLUTIONS INC.....	.....	..	.....	2.C FE.....	196,793	120.508	241,016	200,000	198,876	.....	.....210	.....	.....	.....7.500	7.654	MN.....	1,917	15,000	11/04/2004.	05/15/2025.
626717	AA	0	MURPHY OIL CORP.....	.....	..	.....1	3.C FE.....	2,588,429	100.606	2,620,786	2,605,000	2,596,557	.....	.....712	.....	.....	.....7.050	7.102	MN.....	30,609	183,653	04/30/2002.	05/01/2029.
631103	AG	3	NASDAQ INC.....	.....	..	.....1,2	2.B FE.....	1,930,260	114.826	2,296,520	2,000,000	1,950,263	.....	.....7,851	.....	.....	.....3.850	4.364	JD.....	214	77,000	05/14/2018.	06/30/2026.
636180	BL	4	NATIONAL FUEL GAS CO.....	.....	..	.....1,2	2.C FE.....	147,977	105.027	157,541	150,000	149,467	.....	.....232	.....	.....	.....3.750	3.923	MS.....	1,875	5,625	10/22/2013.	03/01/2023.

SCHEDULE D - PART 1

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

E10.17

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC 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
737679	DC	1	POTOMAC ELECTRIC POWER CO.....	.....	.....	1	1.F FE.....	3,122,942	166.413	3,419,787	2,055,000	2,965,986		(33,024)			7.900	4.324	JD.....	7,215	162,345	10/28/2015.	12/15/2038.
740816	AL	7	PRESIDENT AND FELLOWS OF HARVARD COLLEGE.....	.....	.....	1	1.A FE.....	194,424	120.432	240,864	200,000	195,522		189			3.619	3.801	AO.....	1,810	7,238	08/11/2014.	10/01/2037.
741503	AW	6	BOOKING HOLDINGS INC.....	.....	.....	1,2	1.G FE.....	50,932	110.701	55,351	50,000	50,426		(99)			3.650	3.419	MS.....	537	1,825	06/01/2015.	03/15/2025.
742718	AV	1	PROCTER & GAMBLE CO.....	.....	.....	1	1.D FE.....	4,295,430	154.802	4,644,060	3,000,000	3,757,190		(68,683)			8.000	4.500	AO.....	43,333	240,000	08/10/2011.	10/26/2029.
742718	CB	3	PROCTER & GAMBLE CO.....	.....	.....	1	1.D FE.....	7,312,310	143.718	10,060,260	7,000,000	7,213,533		(11,287)			5.500	5.175	FA.....	160,417	385,000	10/23/2009.	02/01/2034.
743315	AJ	2	PROGRESSIVE CORP.....	.....	.....	1	1.F FE.....	71,614	136.611	102,458	75,000	73,216		158			6.625	7.013	MS.....	1,656	4,969	11/04/2004.	03/01/2029.
74456Q	BA	3	PUBLIC SERVICE ELECTRIC AND GAS CO.....	.....	.....	1,2	1.E FE.....	94,500	117.355	117,355	100,000	95,276		136			3.650	3.977	MS.....	1,217	3,650	08/26/2014.	09/01/2042.
74531E	AA	0	PUGET SOUND ENERGY INC.....	.....	.....	1	1.F FE.....	415,567	134.011	569,547	425,000	420,525		492			7.020	7.218	MS.....	8,785	29,835	11/04/2004.	12/01/2027.
747525	AF	0	QUALCOMM INC.....	.....	.....	1,2	1.G FE.....	50,494	111.390	55,695	50,000	50,231		(51)			3.450	3.330	MN.....	196	1,725	06/01/2015.	05/20/2025.
747525	AJ	2	QUALCOMM INC.....	.....	.....	1,2	1.G FE.....	3,162,750	133.963	4,018,890	3,000,000	3,133,258		(6,940)			4.650	4.224	MN.....	15,888	139,500	05/02/2016.	05/20/2035.
749685	AV	5	RPM INTERNATIONAL INC.....	.....	.....	1,2	2.C FE.....	2,871,180	111.026	3,330,780	3,000,000	2,903,085		13,370			3.750	4.350	MS.....	33,125	112,500	07/17/2018.	03/15/2027.
749685	AW	3	RPM INTERNATIONAL INC.....	.....	.....	1,2	2.C FE.....	1,950,120	110.298	2,205,960	2,000,000	1,951,273		948			4.250	4.405	JJ.....	39,194	85,000	11/07/2019.	01/15/2048.
7591EP	AE	0	REGIONS FINANCIAL CORP.....	.....	.....		2.B FE.....	2,407,950	152.680	2,748,240	1,800,000	2,350,579		(20,831)			7.375	4.730	JD.....	7,744	132,750	02/09/2018.	12/10/2037.
760759	AF	7	REPUBLIC SERVICES INC.....	.....	.....	1	2.B FE.....	2,398,580	146.697	2,933,940	2,000,000	2,323,233		(15,951)			6.086	4.530	MS.....	35,840	121,720	10/26/2015.	03/15/2035.
773903	AB	5	ROCKWELL AUTOMATION INC.....	.....	.....	1	1.G FE.....	1,733,255	132.501	1,987,515	1,500,000	1,600,056		(11,400)			6.700	5.539	JJ.....	46,342	100,500	10/17/2003.	01/15/2028.
773903	AE	9	ROCKWELL AUTOMATION INC.....	.....	.....	1	1.G FE.....	1,513,184	146.356	1,712,365	1,170,000	1,455,024		(11,361)			6.250	4.220	JD.....	6,094	73,125	05/18/2015.	12/01/2037.
783549	AZ	1	RYDER SYSTEM INC.....	.....	.....	1	2.B FE.....	112,187	125.167	162,717	130,000	122,836		1,138			6.950	8.340	JD.....	753	9,035	11/04/2004.	12/01/2025.
797440	BH	6	SAN DIEGO GAS & ELECTRIC CO.....	.....	.....	1	1.F FE.....	3,299,397	124.772	3,420,001	2,741,000	2,977,803		(38,220)			6.000	4.199	JD.....	13,705	164,460	11/24/2010.	06/01/2026.
797440	BJ	2	SAN DIEGO GAS & ELECTRIC CO.....	.....	.....	1	1.F FE.....	1,692,945	137.806	2,067,090	1,500,000	1,646,563		(5,393)			6.125	5.240	MS.....	27,052	91,875	12/08/2009.	09/15/2037.
803111	AM	5	HILLSHIRE BRANDS CO.....	.....	.....	1	2.B FE.....	3,742,850	126.060	4,412,100	3,500,000	3,645,532		(8,467)			6.125	5.639	MN.....	35,729	214,375	01/30/2004.	11/01/2032.
808626	AE	5	LEIDOS INC.....	.....	.....	1	2.C FE.....	3,009,250	135.311	4,059,330	3,000,000	3,005,697		(323)			7.125	7.100	JJ.....	106,875	213,750	10/01/2002.	07/01/2032.
808626	AG	0	LEIDOS INC.....	.....	.....	1	2.C FE.....	1,971,000	122.958	2,459,160	2,000,000	1,982,138		965			5.500	5.600	JJ.....	55,000	110,000	06/23/2003.	07/01/2033.
816300	AH	0	SELECTIVE INSURANCE GROUP INC.....	.....	.....	1,2	2.B FE.....	1,222,610	128.098	1,280,980	1,000,000	1,218,671		(3,939)			5.375	4.053	MS.....	17,917	53,750	01/22/2020.	03/01/2049.
824348	AL	0	SHERWIN-WILLIAMS CO.....	.....	.....	1	2.C FE.....	2,082,000	127.575	2,551,500	2,000,000	2,034,350		(4,391)			7.375	7.023	FA.....	61,458	147,500	02/11/2002.	02/01/2027.
824348	BH	8	SHERWIN-WILLIAMS CO.....	.....	.....	1,2	2.C FE.....	1,042,220	121.488	1,214,880	1,000,000	1,041,060		(998)			4.400	4.126	FA.....	18,333	44,000	10/16/2019.	02/01/2045.
82669G	CK	8	SIGNATURE BANK.....	.....	.....	2,5	2.B FE.....	2,026,920	101.622	2,032,440	2,000,000	2,026,452		(468)			4.000	3.695	AO.....	18,889		11/24/2020.	10/15/2030.
837004	BV	1	DOMINION ENERGY SOUTH CAROLINA INC.....	.....	.....	1	1.F FE.....	2,544,611	144.660	3,131,889	2,165,000	2,384,047		(14,119)			6.625	5.400	FA.....	59,763	143,431	03/23/2004.	02/01/2032.
84265V	AG	0	SOUTHERN COPPER CORP.....	.....	.....	1	2.B FE.....	2,260,000	134.057	2,681,140	2,000,000	2,252,092		(6,809)			5.250	4.350	MN.....	15,458	105,000	10/29/2019.	11/08/2042.
843646	AU	4	SOUTHERN POWER CO.....	.....	.....	1,2	2.A FE.....	2,268,320	120.373	2,407,460	2,000,000	2,267,047		(1,273)			4.950	4.100	JD.....	4,400	49,500	10/06/2020.	12/15/2046.
844741	AN	8	SOUTHWEST AIRLINES CO.....	.....	.....	1	2.B FE.....	3,206,606	125.714	3,331,421	2,650,000	3,070,693		(58,346)			7.375	4.405	MS.....	65,146	195,438	08/02/2018.	03/01/2027.
845437	BL	5	SOUTHWESTERN ELECTRIC POWER CO.....	.....	.....	1	2.A FE.....	1,283,899	146.781	1,379,741	940,000	1,276,687		(7,212)			6.200	3.600	MS.....	17,160	29,140	05/21/2020.	03/15/2040.
845743	BL	6	SOUTHWESTERN PUBLIC SERVICE CO.....	.....	.....	1	2.B FE.....	3,085,200	136.800	3,420,000	2,500,000	3,006,276		(22,282)			6.000	4.226	AO.....	37,500	150,000	03/30/2017.	10/01/2036.
854403	AD	4	LELAND STANFORD JUNIOR UNIVERSITY.....	.....	.....	1	1.A FE.....	102,350	129.938	129,938	100,000	102,010		(60)			4.013	3.874	MN.....	669	4,013	08/26/2014.	05/01/2042.
85590A	AR	5	STARWOOD HOTELS & RESORTS WORLDWIDE LLC.....	.....	.....	1,2	2.C FE.....	23,494	114.395	28,599	25,000	23,873		56			4.500	4.956	AO.....	281	1,125	12/14/2016.	10/01/2034.
858155	AE	4	STEELCASE INC.....	.....	.....	1,2	2.C FE.....	1,280,226	116.204	1,440,930	1,240,000	1,274,123		(3,540)			5.125	4.700	JJ.....	28,774	63,550	03/19/2019.	01/18/2029.
862121	AA	8	STORE CAPITAL CORP.....	.....	.....	1,2	2.B FE.....	2,988,750	113.931	3,417,930	3,000,000	2,991,432		987			4.500	4.547	MS.....	39,750	135,000	04/13/2018.	03/15/2028.
863667	AH	4	STRYKER CORP.....	.....	.....	1,2	2.A FE.....	50,525	111.907	55,954	50,000	50,270		(54)			3.375	3.248	MN.....	281	1,688	11/09/2015.	11/01/2025.
86722T	AB	8	SUNCOR ENERGY INC.....	.....	C	.....	2.A FE.....	5,435,360	140.104	5,604,160	4,000,000	5,203,553		(41,554)			6.850	4.441	JD.....	22,833	274,000	10/07/2014.	06/01/2039.
86765B	AK	5	SUNOCO LOGISTICS PARTNERS OPERATIONS LP.....	.....	.....	1	2.C FE.....	1,708,866	115.937	1,727,461	1,490,000	1,701,224		(5,534)			6.100	5.005	FA.....	34,336	90,890	08/06/2019.	02/15/2042.
87165B	AM	5	SYNCHRONY FINANCIAL.....	.....	.....	1,2	2.C FE.....	1,904,260	112.185	2,243,700	2,000,000	1,927,762		8,708			3.950	4.565	JD.....	6,583	79,000	03/13/2018.	12/01/2027.

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
74160M GL 0	PRIME 2005-1 1A3 - CMO/RMBS.....			.....	..	.....4	1.D FM.....	990	...101.175	1,012	1,000	942	.....	.....1	.....	.....	.....5.350	7.585	MON...	4	54	02/02/2011.	03/25/2035.
74434T P4 3	PHMS 1993-63 A6 - CMO/RMBS.....			.....	..	.....4	1.D FM.....	1,827	...100.539	1,851	1,841	1,835	.....	.....(0)	.....	.....	.....6.750	6.711	MON...	10	124	12/30/1993.	01/25/2024.
33999999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....								13,839	XXX	14,215	13,884	14,048	0	5	0	0	XXX	XXX	XXX	65	781	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																							
336249 AC 1	CVSPAS 009 A2 - CMBS.....			.....	..	.....1	4.A FE.....	2,362,858	...103.590	2,069,398	1,997,682	2,062,468	.....	.....(29,389)	.....	.....	.....9.350	7.738	MON...	10,896	186,783	03/05/2002.	01/10/2023.
34999999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities.....								2,362,858	XXX	2,069,398	1,997,682	2,062,468	0	(29,389)	0	0	XXX	XXX	XXX	10,896	186,783	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																							
81619P AA 5	SELECT 2003-1 CTF - ABS.....			.....	..	.....4	3.B Z.....	242,628	...100.115	242,907	242,628	242,628	.....	.....	.....	.....	.....6.050	6.076	MON...	652	14,339	11/04/2004.	02/22/2033.
35999999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....								242,628	XXX	242,907	242,628	242,628	0	0	0	XXX	XXX	XXX	652	14,339	XXX	XXX	
38999999. Total - Industrial & Miscellaneous (Unaffiliated).....								970,675,076	XXX	1,081,677,944	845,782,193	929,679,640	0	(5,529,821)	369,798	0	XXX	XXX	XXX	13,213,461	48,853,510	XXX	XXX
Hybrid Securities - Issuer Obligations																							
38143V AA 7	GOLDMAN SACHS CAPITAL I.....			.....	..	.....1	2.C FE.....	648,126	...139.907	909,396	650,000	648,454	.....	.....63	.....	.....	.....6.345	6.370	FA.....	15,581	41,243	07/16/2007.	02/15/2034.
553086 AC 3	TRAVELERS COMPANIES INC.....			.....	..	.....	2.A FE.....	661,053	...134.536	901,391	670,000	665,591	.....	.....464	.....	.....	.....7.625	7.749	JD.....	2,271	51,088	11/04/2004.	12/15/2027.
893472 AA 8	TRANSAMERICA CAPITAL II.....			.....	..	.....	2.B FE.....	1,580,693	...120.556	1,808,340	1,500,000	1,532,431	.....	.....(4,275)	.....	.....	.....7.650	7.194	JD.....	9,563	114,750	11/04/2004.	12/01/2026.
42999999. Hybrid Securities - Issuer Obligations.....								2,889,872	XXX	3,619,127	2,820,000	2,846,476	0	(3,748)	0	0	XXX	XXX	XXX	27,414	207,080	XXX	XXX
48999999. Total - Hybrid Securities.....								2,889,872	XXX	3,619,127	2,820,000	2,846,476	0	(3,748)	0	0	XXX	XXX	XXX	27,414	207,080	XXX	XXX
Totals																							
76999999. Total - Issuer Obligations.....								1,013,383,344	XXX	1,127,821,115	886,048,230	971,581,825	0	(5,771,531)	369,798	0	XXX	XXX	XXX	13,731,521	50,757,914	XXX	XXX
77999999. Total - Residential Mortgage-Backed Securities.....								3,327,779	XXX	3,501,678	3,058,337	3,221,005	0	(16,016)	0	0	XXX	XXX	XXX	14,365	172,313	XXX	XXX
78999999. Total - Commercial Mortgage-Backed Securities.....								2,362,858	XXX	2,069,398	1,997,682	2,062,468	0	(29,389)	0	0	XXX	XXX	XXX	10,896	186,783	XXX	XXX
79999999. Total - Other Loan-Backed and Structured Securities.....								242,628	XXX	242,907	242,628	242,628	0	0	0	XXX	XXX	XXX	652	14,339	XXX	XXX	
83999999. Grand Total - Bonds.....								1,019,316,608	XXX	1,133,635,098	891,346,876	977,107,925	0	(5,816,936)	369,798	0	XXX	XXX	XXX	13,757,435	51,131,349	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote

[illegible]

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																									
02361D	86	0	AMEREN ILLINOIS CO.....	.....	...	.....	...	500.000	100.00	.....	.....	50,646	98.386	49,193	50,646	.....	.....	.....	.....	.....	.....	.....	.....	2.B FE.....	11/22/1963.
02361D	87	8	AMEREN ILLINOIS CO.....	.....	...	.....	...	50.000	100.00	.....	.....	5,100	101.069	5,053	5,100	.....	.....	.....	.....	.....	.....	.....	.....	2.B FE.....	11/06/1950.
12542R	20	9	CHS INC.....	.....	...	.....	...	16,000.000	25.00	.....	.....	400,000	29.900	478,400	400,000	.....	.....	.....	.....	.....	.....	.....	.....	Z.....	11/04/2004.
207597	30	3	CONNECTICUT LIGHT AND POWER CO.....	.....	...	.....	...	500.000	50.00	.....	.....	22,250	50.812	25,406	22,250	.....	.....	.....	.....	.....	.....	.....	.....	2.B FE.....	04/03/1962.
38143Y	66	5	GOLDMAN SACHS GROUP INC.....	.....	...	.....	...	4,000.000	25.00	24.580	.....	84,133	24.580	98,320	84,133	.....	.....	.....	.....	.....	.....	.....	.....	3.A FE.....	03/11/2014.
59156R	50	4	METLIFE INC.....	.....	...	.....	...	5,500.000	25.00	.....	.....	132,789	25.650	141,075	132,789	.....	.....	.....	.....	.....	.....	.....	.....	2.C FE.....	02/11/2015.
62010U	10	1	MOTORS LIQUIDATION COMPANY GUC UNT.....	.....	...	.....	...	924.000	.....	.....	.....	1,840	1,700	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	Z.....	08/06/2012.
631005	20	4	NARRAGANSETT ELECTRIC CO.....	.....	...	.....	...	1,000.000	50.00	.....	.....	48,625	52.127	52,127	48,625	.....	.....	.....	.....	.....	.....	.....	.....	2.B FE.....	09/23/1965.
653522	30	0	NIAGARA MOHAWK POWER CORP.....	.....	...	.....	...	450.000	100.00	.....	.....	37,498	99.550	44,798	37,498	.....	.....	.....	.....	.....	.....	.....	.....	2.B FE.....	04/10/1962.
694308	80	0	PACIFIC GAS AND ELECTRIC CO.....	.....	...	.....	...	1,000.000	25.00	.....	.....	13,982	24.180	24,180	13,982	.....	.....	.....	.....	.....	.....	.....	.....	Z.....	03/27/1962.
74460W	77	6	PUBLIC STORAGE.....	.....	...	.....	...	1,000.000	25.00	.....	.....	26,100	25.070	25,070	26,100	.....	.....	.....	.....	.....	.....	.....	.....	2.A FE.....	03/31/2016.
808513	40	2	CHARLES SCHWAB CORP.....	.....	...	.....	...	2,000.000	25.00	.....	.....	53,863	25.430	50,860	53,863	.....	.....	.....	.....	.....	.....	.....	.....	2.B FE.....	02/12/2016.
842434	30	0	SOUTHERN CALIFORNIA GAS CO.....	.....	...	.....	...	2,000.000	25.00	.....	.....	67,500	37.565	75,130	67,500	750	.....	.....	.....	.....	.....	.....	.....	2.A FE.....	03/08/1963.
90278W	30	3	UIRC-GSA INTERNATIONAL LLC.....	.....	...	.....	...	500.000	1,000.00	.....	.....	487,645	1,000.000	500,000	487,645	.....	.....	.....	.....	.....	.....	.....	.....	1.E PL.....	03/10/2020.
902973	15	5	U.S. BANCORP.....	.....	...	.....	...	5,000.000	25.00	.....	.....	109,928	24.770	123,850	109,928	1,118	.....	.....	.....	.....	.....	.....	.....	2.A FE.....	07/01/2013.
94988U	71	4	WELLS FARGO & CO.....	.....	...	.....	...	725.000	25.00	.....	.....	18,403	25.600	18,560	18,403	.....	.....	.....	.....	.....	.....	.....	.....	2.B FE.....	02/28/2017.
8499999. Total - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred.....												1,558,462	XXX	1,713,722	1,558,462	1,868	90,158	0	0	0	0	0	0	XXX	XXX
Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred																									
25525P	20	6	DIVERSIFIED HEALTHCARE TRUST.....	.....	...	.....	...	2,000.000	25.00	23.580	.....	47,932	23.580	47,160	48,343	.....	.....	.....	.....	.....(411)	(411)	.....	.....	3.B FE.....	09/04/2012.
37959E	20	1	GLOBE LIFE INC.....	.....	...	.....	...	1,000.000	25.00	.....	.....	26,216	27.150	27,150	26,216	.....	.....	.....	.....	.....	.....	.....	.....	2.A FE.....	05/10/2016.
40417L	20	5	HC GOVERNMENT REALTY TRUST INC.....	.....	...	.....	...	24,000.000	25.00	.....	.....	600,000	25.000	600,000	600,000	.....	.....	.....	.....	.....	.....	.....	.....	1.G PL.....	08/06/2020.
65339K	10	0	NEXTERA ENERGY CAPITAL HOLDINGS INC.....	.....	...	.....	...	780.000	25.00	.....	.....	18,470	26.300	20,514	18,470	85	.....	.....	.....	.....	.....	.....	.....	2.B FE.....	02/03/2017.
74348T	30	0	PROSPECT CAPITAL CORP.....	.....	...	.....	...	850.000	25.00	.....	.....	21,234	25.180	21,403	21,234	.....	.....	.....	.....	.....	.....	.....	.....	2.C FE.....	06/14/2016.
842587	30	5	SOUTHERN CO.....	.....	...	.....	...	2,000.000	25.00	.....	.....	50,080	26.860	53,720	50,080	656	.....	.....	.....	.....	.....	.....	.....	2.C FE.....	03/30/2017.
8599999. Total - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred.....												763,932	XXX	769,947	764,343	742	14,920	0	0	(411)	0	(411)	0	XXX	XXX
8999999. Total - Preferred Stocks.....												2,322,394	XXX	2,483,669	2,322,805	2,610	105,078	0	0	(411)	0	(411)	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			
	CUSIP Identification	Description			Code	F or ei gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
00206R	10	2	AT&T ORD.....			500.000	14,380	28.760	14,380	17,463		1,040		(5,160)		(5,160)			02/09/2015.	
01881G	10	6	ALLIANCEBERNSTEIN HOLDING UNT.....			1,400.000	47,278	33.770	47,278	35,772		3,906		4,914		4,914			08/13/2014.	
020002	10	1	ALLSTATE ORD.....			23,002.000	2,528,610	109.930	2,528,610	198,578	12,421	48,764		(57,965)		(57,965)			07/17/1995.	
023139	88	4	AMBAC FINANCIAL GROUP ORD.....			24,839.000	382,024	15.380	382,024	101,500				(153,753)		(153,753)			06/01/2013.	
025932	10	4	AMERICAN FINANCIAL GROUP ORD.....			2,019.000	176,905	87.620	176,905	398		7,773		(44,479)		(44,479)			03/09/1979.	
035710	40	9	ANNALY CAPITAL MANAGEMENT REIT ORD.....			3,150.000	26,618	8.450	26,618	50,140	693	2,961		(3,056)		(3,056)			05/24/2012.	
04010L	10	3	ARES CAPITAL ORD.....			1,000.000	16,890	16.890	16,890	17,196		1,600		(1,760)		(1,760)			09/04/2012.	
125581	80	1	CIT GROUP ORD.....			1,832.000	65,769	35.900	65,769	53,110		2,565		(17,825)		(17,825)			12/10/2009.	
150185	10	6	CEDAR FAIR UNT.....			600.000	23,604	39.340	23,604	31,482		561		(9,660)		(9,660)			06/04/2014.	
20451Q	10	4	COMPASS DIVERSIFIED ORD.....			2,000.000	38,900	19.450	38,900	33,796		2,880		(10,820)		(10,820)			02/27/2015.	
235825	20	5	DANA INCORPORATED ORD.....			66,855.000	1,305,010	19.520	1,305,010	733,863		6,686		88,249		88,249			11/04/2011.	
25271C	10	2	DIAMOND OFFSHORE DRILLING ORD.....			700.000	120	0.172	120	70,303				(4,913)		(4,913)			09/04/2012.	
25525P	10	7	DIVERSIFIED HEALTHCARE ORD.....			1,500.000	6,180	4.120	6,180	33,923		270		(27,743)		(27,743)			05/15/2014.	
257867	20	0	RR DONNELLEY AND SONS ORD.....			433.000	979	2.260	979	11,459		13		(732)		(732)			10/05/2016.	
25787G	10	0	DONNELLEY FINANCIAL SOLTN ORD.....			162.000	2,749	16.970	2,749	4,446				1,053		1,053			09/30/2016.	
33832D	20	5	FIVE STAR SENIOR LIV ORD.....			101.000	697	6.900	697	1,234				(537)		(537)			05/15/2014.	
34407D	10	9	FLY LEASING ADR REP 1 ORD.....	C		2,000.000	19,700	9.850	19,700	29,430				(19,500)		(19,500)			02/19/2014.	
37045V	10	0	GENERAL MOTORS ORD.....			6,348.000	264,331	41.640	264,331	196,540		2,412		31,994		31,994			07/07/2016.	
446413	10	6	HUNTINGTON INGALLS INDUSTRIES ORD.....			19.000	3,239	170.480	3,239	610		80		(1,528)		(1,528)			11/01/2011.	
451100	10	1	ICAHN ENTERPRISES UNT.....			300.000	15,201	50.670	15,201	32,266		2,400		(3,249)		(3,249)			02/14/2014.	
46625H	10	0	JPMORGAN CHASE ORD.....			8,967.000	1,139,437	127.070	1,139,437	57,803		32,281		(110,563)		(110,563)			06/03/2013.	
49456B	10	1	KINDER MORGAN CL P ORD.....			134.000	1,832	13.670	1,832	1,832		139		(1,005)		(1,005)			05/31/2012.	
501921	10	0	THE LTV CORPORATION.....			1,311.000	2	0.002	2	2						0			10/14/1993.	
50218P	10	7	LSC COMMUNICATIONS ORD.....			162.000	3	0.020	3	5,782				(56)		(56)			10/19/2016.	
535782	10	6	LINNCO, LLC.....			1,500.000	15	0.010	15	105						0			11/04/2013.	
573331	10	5	MARTIN MIDSTREAM PARTNERS UNT.....			600.000	858	1.430	858	25,722		81		(1,560)		(1,560)			02/11/2014.	
583928	10	6	MEDALLION FINANCIAL ORD.....			2,500.000	12,250	4.900	12,250	33,674				(5,925)		(5,925)			01/20/2014.	
629377	50	8	NRG ENERGY ORD.....			102.000	3,830	37.550	3,830	2,820		122		(224)		(224)			10/09/2015.	
64828T	20	1	NEW RESIDENTIAL INVESTMENT REIT ORD.....			1,700.000	16,898	9.940	16,898	21,998	340	1,360		(10,489)		(10,489)			02/11/2015.	
666807	10	2	NORTHROP GRUMMAN ORD.....			118.000	35,957	304.720	35,957	4,905		669		(4,632)		(4,632)			12/31/2003.	
680223	10	4	OLD REPUBLIC INTERNATIONAL ORD.....			1,000.000	19,710	19.710	19,710	14,806		840		(2,660)		(2,660)			02/11/2015.	
681936	10	0	OMEGA HEALTHCARE REIT ORD.....			800.000	29,056	36.320	29,056	32,561		2,144		(4,824)		(4,824)			02/27/2015.	
68571X	10	3	ORCHID ISLAND CAPITAL ORD.....			1,500.000	7,830	5.220	7,830	19,020	98	1,208		(945)		(945)			09/16/2014.	
74348T	10	2	PROSPECT CAPITAL ORD.....			3,000.000	16,230	5.410	16,230	31,944	180	2,160		(3,090)		(3,090)			08/07/2014.	
74967R	10	6	RMR GROUP CL A ORD.....			16.000	618	38.620	618	190		24		(112)		(112)			01/04/2016.	
811246	10	7	SCULPTOR CAPITAL MANAGEMENT CL A ORD.....			120.000	1,824	15.200	1,824	3,540		64		(828)		(828)			09/16/2014.	
842587	10	7	SOUTHERN ORD.....			500.000	30,715	61.430	30,715	23,452		1,270		(1,135)		(1,135)			02/27/2015.	
85571B	10	5	STARWOOD PROPERTY REIT.....			1,700.000	32,810	19.300	32,810	40,647	816	3,264		(9,452)		(9,452)			02/11/2014.	

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1				Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
				3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification			Description	Code	F or ei gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
86184W	10	6	STONEMOR INC.....			700.000	1,841	2.630	1,841	20,398				875		875		10/15/2015.	
880349	10	5	TENNECO CL A ORD.....			342.000	3,625	10.600	3,625	3,989				(855)		(855)		01/18/2000.	
902681	10	5	UGI ORD.....			434.000	15,173	34.960	15,173	21,244	143	569		(4,427)		(4,427)		08/27/2019.	
92240M	10	8	VECTOR GROUP ORD.....			1,274.000	14,842	11.650	14,842	22,424		1,019		(2,217)		(2,217)		02/11/2015.	
961214	30	1	WESTPAC BANKING ADR REP 1 ORD.....		C	500.000	7,450	14.900	7,450	14,361		113		(1,040)		(1,040)		09/06/2013.	
98389B	10	0	XCEL ENERGY ORD.....			9,000.000	600,030	66.670	600,030	153,900	3,870	15,255		28,620		28,620		11/04/2004.	
G9078F	10	7	TRITON INTERNATIONAL ORD.....		C	700.000	33,957	48.510	33,957	26,915		1,491		5,817		5,817		10/05/2016.	
Y62151	10	8	NAVIOS MARITIME CONTAINERS ORD.....		C	13.000	53	4.100	53	52				25		25		12/03/2018.	
Y62267	40	9	NAVIOS MARITIME PARTNERS UNT.....		C	180.000	2,016	11.200	2,016	47,118		126		(1,336)		(1,336)		09/16/2014.	
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....							6,968,044	XXX	6,968,044	2,284,713	18,561	148,110	0	(368,507)	0	(368,507)	0	XXX	XXX
Common Stocks - Mutual Funds																			
01859M	30	9	AB HIGH INCOME C.....			5,958.833	48,445	8.130	48,445	50,777	223	2,510		(1,668)		(1,668)		11/04/2011.	
453320	10	3	AMERICAN FUNDS INC A.....			3,516.720	82,819	23.550	82,819	40,653		2,645		1,090		1,090		12/31/2002.	
56062F	47	5	MAINSTAY:CNDRM EMD A.....			5,901.809	60,966	10.330	60,966	66,207		3,374		(1,771)		(1,771)		04/24/2017.	
72369G	10	8	PIONEER GL HI YLD A.....			7,431.216	63,240	8.510	63,240	71,691	275	3,404		(2,006)		(2,006)		12/27/2006.	
880208	10	3	TEMPLETON GL BOND A.....			3,928.739	38,502	9.800	38,502	51,092		1,769		(3,614)		(3,614)		01/13/2010.	
9499999. Total - Common Stocks - Mutual Funds.....							293,971	XXX	293,971	280,420	498	13,701	0	(7,970)	0	(7,970)	0	XXX	XXX
Common Stocks - Closed-End Funds																			
27829C	10	5	EATON VANCE TX-MG GL B-W.....			7,550.000	73,084	9.680	73,084	151,000		6,587		(5,210)		(5,210)		10/05/2016.	
27829F	10	8	EATON VANCE TXMGDGLDVEIN.....			1,650.000	14,471	8.770	14,471	25,355		1,220		(17)		(17)		10/05/2016.	
9699999. Total - Common Stocks - Closed-End Funds.....							87,555	XXX	87,555	176,355	0	7,806	0	(5,226)	0	(5,226)	0	XXX	XXX
9799999. Total - Common Stock.....							7,349,570	XXX	7,349,570	2,741,488	19,059	169,618	0	(381,703)	0	(381,703)	0	XXX	XXX
9899999. Total Common and Preferred Stock.....							9,671,964	XXX	9,833,239	5,064,293	21,668	274,695	0	(381,703)	0	(382,113)	0	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	0	1B	0	1C	0	1D	0	1E	0	1F	0	1G	.....
2A	0	2B	0	2C	0								
3A	0	3B	0	3C	0								
4A	0	4B	0	4C	0								
5A	0	5B	0	5C	0								
6	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
Bonds - U.S. Special Revenue and Special Assessment														
790417	AU	3	ST JOHNS CNTY FLA INDL DEV AUTH REV.....				10/08/2020.....	RAYMOND JAMES & ASSOCIATES.....				1,954,000	2,000,000	3,333
968254	CA	8	WILKES-BARRE PA FIN AUTH UNIV REV.....				01/22/2020.....	BAIRD, ROBERT W., & COMPANY IN.....				1,052,340	1,000,000	4,861
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.....											3,006,340	3,000,000	8,194	
Bonds - Industrial and Miscellaneous														
00206R	ME	9	AT&T INC.....				12/29/2020.....	KEYBANC CAPITAL MARKETS INC.....				2,028,540	2,000,000	20,886
00751Y	AD	8	ADVANCE AUTO PARTS INC.....				05/14/2020.....	KEYBANC CAPITAL MARKETS INC.....				2,009,620	2,000,000	6,933
023576	AA	9	AMERANT BANCORP INC.....				06/16/2020.....	RAYMOND JAMES & ASSOCIATES.....				1,000,000	1,000,000	
05465C	AA	8	AXOS FINANCIAL INC.....				09/17/2020.....	Various.....				1,923,750	1,900,000	406
064227	AB	7	BANK OF N.T. BUTTERFIELD & SON LTD.....			C.....	05/21/2020.....	RAYMOND JAMES & ASSOCIATES.....				492,490	500,000	12,760
06684N	AL	3	BAPTIST HEALTH.....				01/22/2020.....	RAYMOND JAMES & ASSOCIATES.....				2,016,120	2,000,000	7,972
093662	AH	7	BLOCK FINANCIAL LLC.....				08/27/2020.....	RAYMOND JAMES & ASSOCIATES.....				2,029,140	2,000,000	5,167
127055	AL	5	CABOT CORP.....				05/08/2020.....	KEYBANC CAPITAL MARKETS INC.....				1,029,270	1,000,000	14,556
140501	AA	5	CAPITAL SOUTHWEST CORP.....				10/15/2020.....	RAYMOND JAMES & ASSOCIATES.....				1,890,126	1,835,000	20,533
14149Y	BD	9	CARDINAL HEALTH INC.....				08/27/2020.....	BAIRD, ROBERT W., & COMPANY IN.....				2,383,360	2,000,000	45,189
14448C	AB	0	CARRIER GLOBAL CORP.....				05/01/2020.....	RAYMOND JAMES & ASSOCIATES.....				2,258,550	2,500,000	15,947
257559	AJ	3	DOMTAR CORP.....				07/21/2020.....	BAIRD, ROBERT W., & COMPANY IN.....				1,108,440	1,000,000	24,653
26078J	AE	0	DOWDUPONT INC.....				03/05/2020.....	KEYBANC CAPITAL MARKETS INC.....				3,720,150	3,000,000	50,531
292480	AM	2	ENABLE MIDSTREAM PARTNERS LP.....				01/24/2020.....	RAYMOND JAMES & ASSOCIATES.....				1,954,840	2,000,000	31,125
30161M	AG	8	EXELON GENERATION COMPANY LLC.....				07/21/2020.....	RAYMOND JAMES & ASSOCIATES.....				1,563,603	1,227,000	23,858
30259J	AA	1	F.N.B. CORP.....				06/12/2020.....	RAYMOND JAMES & ASSOCIATES.....				987,500	1,000,000	16,775
31428X	BB	1	FEDEX CORP.....				03/05/2020.....	KEYBANC CAPITAL MARKETS INC.....				2,089,380	2,000,000	8,656
316500	AB	3	FIDUS INVESTMENT CORP.....				12/23/2020.....	RAYMOND JAMES & ASSOCIATES.....				2,022,700	2,000,000	660
337930	AD	3	FLAGSTAR BANCORP INC.....				10/23/2020.....	RAYMOND JAMES & ASSOCIATES.....				500,000	500,000	
404119	BV	0	HCA INC.....				08/27/2020.....	BAIRD, ROBERT W., & COMPANY IN.....				1,281,990	1,000,000	11,611
412822	AE	8	HARLEY-DAVIDSON INC.....				10/30/2020.....	KEYBANC CAPITAL MARKETS INC.....				2,150,580	2,000,000	24,410
42824C	AX	7	HEWLETT PACKARD ENTERPRISE CO.....				02/21/2020.....	KEYBANC CAPITAL MARKETS INC.....				2,535,840	2,000,000	44,778
450636	AD	7	INDIANA TOLL ROAD CONCESSION CO LLC.....				11/24/2020.....	RAYMOND JAMES & ASSOCIATES.....				2,280,551	1,900,000	36,805
45384B	AA	4	INDEPENDENT BANK GROUP INC.....				06/12/2020.....	RAYMOND JAMES & ASSOCIATES.....				1,052,500	1,000,000	22,031
48203R	AD	6	JUNIPER NETWORKS INC.....				10/05/2020.....	RAYMOND JAMES & ASSOCIATES.....				2,552,400	2,000,000	7,272
485170	BB	9	KANSAS CITY SOUTHERN.....				08/11/2020.....	KEYBANC CAPITAL MARKETS INC.....				3,386,520	3,000,000	39,950
49326E	EJ	8	KEYCORP.....				04/06/2020.....	RAYMOND JAMES & ASSOCIATES.....				1,839,400	2,000,000	992
55336V	AM	2	MPLX LP.....				01/24/2020.....	KEYBANC CAPITAL MARKETS INC.....				2,103,540	2,000,000	25,750
60871R	AD	2	MOLSON COORS BEVERAGE CO.....				07/20/2020.....	KEYBANC CAPITAL MARKETS INC.....				2,246,040	2,000,000	22,500
641423	CA	4	NEVADA POWER CO.....				05/21/2020.....	RAYMOND JAMES & ASSOCIATES.....				177,755	140,000	233
681936	BM	1	OMEGA HEALTHCARE INVESTORS INC.....				10/30/2020.....	KEYBANC CAPITAL MARKETS INC.....				1,945,860	2,000,000	4,500
69121K	AD	6	OWL ROCK CAPITAL CORP.....				07/30/2020.....	RAYMOND JAMES & ASSOCIATES.....				2,022,020	2,010,000	2,373
693656	AB	6	PVH CORP.....				07/20/2020.....	KEYBANC CAPITAL MARKETS INC.....				2,047,040	2,000,000	3,083
816300	AH	0	SELECTIVE INSURANCE GROUP INC.....				01/22/2020.....	RAYMOND JAMES & ASSOCIATES.....				1,222,610	1,000,000	21,351
82669G	CK	8	SIGNATURE BANK.....				11/24/2020.....	RAYMOND JAMES & ASSOCIATES.....				2,026,920	2,000,000	11,333
843646	AU	4	SOUTHERN POWER CO.....				10/06/2020.....	RAYMOND JAMES & ASSOCIATES.....				2,268,320	2,000,000	31,075
845437	BL	5	SOUTHWESTERN ELECTRIC POWER CO.....				05/21/2020.....	RAYMOND JAMES & ASSOCIATES.....				1,283,899	940,000	11,494
871829	BM	8	SYSCO CORP.....				06/08/2020.....	KEYBANC CAPITAL MARKETS INC.....				1,328,930	1,000,000	12,467
928563	AF	2	VMWARE INC.....				05/21/2020.....	KEYBANC CAPITAL MARKETS INC.....				2,183,780	2,000,000	12,794
931427	AR	9	WALGREENS BOOTS ALLIANCE INC.....				08/20/2020.....	BAIRD, ROBERT W., & COMPANY IN.....				2,230,960	2,000,000	21,442
3899999. Total - Bonds - Industrial and Miscellaneous.....											73,175,034	67,452,000	674,850	
8399997. Total - Bonds - Part 3.....											76,181,374	70,452,000	683,044	

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
8399998.	Total - Bonds - Summary Item from Part 5.....							3,432,159	3,394,000	23,307
8399999.	Total - Bonds.....							79,613,532	73,846,000	706,351
Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred										
90278W	30	3	UIRC-GSA INTERNATIONAL LLC.....		03/10/2020.....	RAYMOND JAMES & ASSOCIATES.....	500.000	487,645		
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred.....							487,645	XXX	0
Preferred Stocks - Industrial and Miscellaneous Redeemable Preferred										
40417L	20	5	HC GOVERNMENT REALTY TRUST, INC.....		08/06/2020.....	RAYMOND JAMES & ASSOCIATES.....	24,000.000	600,000		
8599999.	Total - Preferred Stocks - Industrial and Miscellaneous Redeemable Preferred.....							600,000	XXX	0
8999997.	Total - Preferred Stocks - Part 3.....							1,087,645	XXX	0
8999999.	Total - Preferred Stocks.....							1,087,645	XXX	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded										
25525P	10	7	DIVERSIFIED HEALTHCARE ORD.....		01/02/2020.....	Unknown.....	1,500.000	33,923	XXX	
33832D	20	5	FIVE STAR SENIOR LIV ORD.....		01/02/2020.....	Unknown.....	101.637	1,242	XXX	
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....							35,165	XXX	0
9799997.	Total - Common Stocks - Part 3.....							35,165	XXX	0
9799999.	Total - Common Stocks.....							35,165	XXX	0
9899999.	Total - Preferred and Common Stocks.....							1,122,810	XXX	0
9999999.	Total - Bonds, Preferred and Common Stocks.....							80,736,342	XXX	706,351

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																							
36202A	P7	6	G2 000446 - RMBS.....	..	12/01/2020.	Paydown.....		418	418	414	416	.....	.....	.....3	.....	.....3	.....	.....418	.....	.....0	0	17	11/20/2022.
36202A	S9	9	G2 000544 - RMBS.....	..	12/01/2020.	Paydown.....		645	645	640	642	.....	.....	.....3	.....	.....3	.....	.....645	.....	.....0	0	13	12/20/2022.
36202A	TA	5	G2 000545 - RMBS.....	..	12/01/2020.	Paydown.....		705	705	702	702	.....	.....	.....2	.....	.....2	.....	.....705	.....	.....0	0	27	12/20/2022.
36202A	YU	5	G2 000723 - RMBS.....	..	12/01/2020.	Paydown.....		260	260	259	259	.....	.....	.....1	.....	.....1	.....	.....260	.....	.....0	0	11	01/20/2023.
36202B	3Z	6	G2 001716 - RMBS.....	..	12/01/2020.	Paydown.....		68	68	67	68	.....	.....	.....0	.....	.....0	.....	.....68	.....	.....0	0	2	05/20/2024.
36202B	ED	3	G2 001032 - RMBS.....	..	12/01/2020.	Paydown.....		339	339	339	338	.....	.....	.....1	.....	.....1	.....	.....339	.....	.....(0)	(0)	13	04/20/2023.
36202B	HT	5	G2 001142 - RMBS.....	..	12/01/2020.	Paydown.....		270	270	270	269	.....	.....	.....1	.....	.....1	.....	.....270	.....	.....0	0	10	05/20/2023.
36202B	KZ	7	G2 001212 - RMBS.....	..	12/01/2020.	Paydown.....		233	233	232	232	.....	.....	.....1	.....	.....1	.....	.....233	.....	.....0	0	9	06/20/2023.
36202C	6J	7	G2 002673 - RMBS.....	..	12/01/2020.	Paydown.....		316	316	345	341	.....	.....	.....(25)	.....	.....(25)	.....	.....316	.....	.....0	0	12	11/20/2028.
36202C	BM	4	G2 001844 - RMBS.....	..	12/01/2020.	Paydown.....		106	106	106	106	.....	.....	.....0	.....	.....0	.....	.....106	.....	.....0	0	5	06/20/2022.
36202C	CE	1	G2 001869 - RMBS.....	..	12/01/2020.	Paydown.....		142	142	141	141	.....	.....	.....0	.....	.....0	.....	.....142	.....	.....0	0	6	09/20/2024.
36202C	EM	1	G2 001940 - RMBS.....	..	12/01/2020.	Paydown.....		59	59	58	58	.....	.....	.....0	.....	.....0	.....	.....59	.....	.....(0)	(0)	3	01/20/2025.
36202C	HH	9	G2 002032 - RMBS.....	..	12/01/2020.	Paydown.....		15	15	15	15	.....	.....	.....0	.....	.....0	.....	.....15	.....	.....0	0	1	07/20/2025.
36202D	5F	4	G2 003546 - RMBS.....	..	12/01/2020.	Paydown.....		211	211	240	238	.....	.....	.....(27)	.....	.....(27)	.....	.....211	.....	.....0	0	7	04/20/2034.
36204F	NB	6	GN 368586 - RMBS.....	..	11/16/2020.	Paydown.....		305	305	303	304	.....	.....	.....1	.....	.....1	.....	.....305	.....	.....(0)	(0)	18	03/15/2024.
36204Q	G3	8	GN 376518 - RMBS.....	..	12/01/2020.	Paydown.....		115	115	115	115	.....	.....	.....0	.....	.....0	.....	.....115	.....	.....(0)	(0)	5	05/15/2024.
36204U	C7	4	GN 379994 - RMBS.....	..	08/17/2020.	Paydown.....		211	211	218	213	.....	.....	.....(2)	.....	.....(2)	.....	.....211	.....	.....(0)	(0)	10	04/15/2024.
36204W	CP	0	GN 381778 - RMBS.....	..	12/01/2020.	Paydown.....		756	756	754	755	.....	.....	.....1	.....	.....1	.....	.....756	.....	.....0	0	31	04/15/2024.
36205K	JU	7	GN 392775 - RMBS.....	..	12/01/2020.	Paydown.....		174	174	173	174	.....	.....	.....0	.....	.....0	.....	.....174	.....	.....0	0	8	12/15/2024.
36207R	3A	1	GN 440093 - RMBS.....	..	12/01/2020.	Paydown.....		14	14	14	14	.....	.....	.....0	.....	.....0	.....	.....14	.....	.....0	0	1	02/15/2027.
362165	LL	4	GN 184031 - RMBS.....	..	12/01/2020.	Paydown.....		174	174	174	174	.....	.....	.....0	.....	.....0	.....	.....174	.....	.....(0)	(0)	7	04/15/2023.
362166	QW	3	GN 185069 - RMBS.....	..	12/01/2020.	Paydown.....		793	793	790	790	.....	.....	.....3	.....	.....3	.....	.....793	.....	.....0	0	39	01/15/2022.
36223F	B4	2	GN 306159 - RMBS.....	..	10/15/2020.	Paydown.....		809	809	812	808	.....	.....	.....2	.....	.....2	.....	.....809	.....	.....0	0	41	05/15/2021.
36223F	Q7	9	GN 306578 - RMBS.....	..	12/01/2020.	Paydown.....		139	139	139	139	.....	.....	.....0	.....	.....0	.....	.....139	.....	.....0	0	6	03/15/2022.
36223N	XC	3	GN 313075 - RMBS.....	..	12/01/2020.	Paydown.....		540	540	539	538	.....	.....	.....1	.....	.....1	.....	.....540	.....	.....(0)	(0)	26	08/15/2022.
36223S	V5	9	GN 316636 - RMBS.....	..	04/15/2020.	Paydown.....		389	389	389	388	.....	.....	.....1	.....	.....1	.....	.....389	.....	.....(0)	(0)	9	12/15/2021.
36224G	S5	8	GN 328240 - RMBS.....	..	07/15/2020.	Paydown.....		31	32	32	32	.....	.....	.....(0)	.....	.....(0)	.....	.....32	.....	.....(0)	(0)	1	08/15/2022.
36224H	MD	5	GN 328956 - RMBS.....	..	12/01/2020.	Paydown.....		485	485	481	483	.....	.....	.....2	.....	.....2	.....	.....485	.....	.....0	0	20	12/15/2022.
36224L	MC	8	GN 331655 - RMBS.....	..	12/01/2020.	Paydown.....		1,911	1,911	1,902	1,903	.....	.....	.....8	.....	.....8	.....	.....1,911	.....	.....(0)	(0)	74	10/15/2022.
36224M	UL	7	GN 332787 - RMBS.....	..	09/16/2020.	Paydown.....		2,274	2,274	2,267	2,268	.....	.....	.....6	.....	.....6	.....	.....2,274	.....	.....0	0	96	10/15/2022.
36224P	MD	7	GN 334356 - RMBS.....	..	12/01/2020.	Paydown.....		891	891	873	884	.....	.....	.....7	.....	.....7	.....	.....891	.....	.....0	0	34	11/15/2022.
38373Q	2D	2	GNR 2003-046 HB - CMO/RMBS.....	..	12/01/2020.	Paydown.....		1,204	1,204	1,331	1,276	.....	.....	.....(72)	.....	.....(72)	.....	.....1,204	.....	.....0	0	47	06/20/2033.
38373T	SL	0	GNR 0162B KP - CMO/RMBS.....	..	01/01/2020.	Paydown.....		2,438	2,438	2,597	2,646	.....	.....	.....(207)	.....	.....(207)	.....	.....2,438	.....	.....0	0	13	12/16/2031.
38373V	TU	8	GNR 0275C BG - CMO/RMBS.....	..	08/20/2020.	Paydown.....		20,000	20,000	21,575	20,739	.....	.....	.....(739)	.....	.....(739)	.....	.....20,000	.....	.....0	0	800	03/20/2032.
38373V	AJ	9	GNR 0259 CB - CMO/RMBS.....	..	12/01/2020.	Paydown.....		1,504	1,504	1,654	1,599	.....	.....	.....(95)	.....	.....(95)	.....	.....1,504	.....	.....(0)	(0)	52	08/20/2032.
38373V	NQ	9	GNR 2002-63 NY - CMO/RMBS.....	..	12/01/2020.	Paydown.....		1,359	1,359	1,518	1,455	.....	.....	.....(97)	.....	.....(97)	.....	.....1,359	.....	.....(0)	(0)	47	09/20/2032.
38373W	W6	1	GNR 0232D WB - CMO/RMBS.....	..	12/01/2020.	Paydown.....		1,259	1,259	1,356	1,387	.....	.....	.....(128)	.....	.....(128)	.....	.....1,259	.....	.....0	0	45	05/20/2032.
38373X	Y3	4	GNR 0251B DB - CMO/RMBS.....	..	11/23/2020.	Paydown.....		4,763	4,763	5,155	5,179	.....	.....	.....(416)	.....	.....(416)	.....	.....4,763	.....	.....(0)	(0)	240	07/20/2032.
383742	DY	6	GNR 2007-079 BM - CMO/RMBS.....	..	12/01/2020.	Paydown.....		3,077	3,077	3,385	3,378	.....	.....	.....(301)	.....	.....(301)	.....	.....3,077	.....	.....0	0	112	08/20/2037.
383742	M3	4	GNR 2008-034 PG - CMO/RMBS.....	..	12/01/2020.	Paydown.....		5,799	5,799	6,088	6,008	.....	.....	.....(209)	.....	.....(209)	.....	.....5,799	.....	.....0	0	195	04/20/2038.
38374B	DD	2	GNR 0362A AE - CMO/RMBS.....	..	12/01/2020.	Paydown.....		917	917	933	942	.....	.....	.....(25)	.....	.....(25)	.....	.....917	.....	.....0	0	28	07/20/2033.

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
38374D PQ 6	GNR 2008-002 MD - CMO/RMBS.....			..	12/01/2020.	Paydown.....	.....	3,576	3,576	4,103	3,928	.....	.....(353)	.....	.....(353)	.....	3,576	.....	.....0	0	141	01/16/2038.
38374D TK 5	GNR 2008-027 JC - CMO/RMBS.....			..	12/01/2020.	Paydown.....	.....	5,431	5,431	5,919	5,577	.....	.....(146)	.....	.....(146)	.....	5,431	.....	.....0	0	188	08/20/2037.
38374F 3T 9	GNR 2004-026 ED - CMO/RMBS.....			..	12/01/2020.	Paydown.....	.....	4,329	4,329	4,849	4,649	.....	.....(320)	.....	.....(320)	.....	4,329	.....	.....0	0	125	04/16/2034.
38374F 6X 7	GNR 2004-030 UD - CMO/RMBS.....			..	12/01/2020.	Paydown.....	.....	10,700	10,700	11,831	11,323	.....	.....(623)	.....	.....(623)	.....	10,700	.....	.....0	0	304	04/20/2034.
38374F HH 0	GNR 2004-016 GC - CMO/RMBS.....			..	12/01/2020.	Paydown.....	.....	3,830	3,830	4,175	4,044	.....	.....(214)	.....	.....(214)	.....	3,830	.....	.....0	0	118	02/20/2034.
38374G 2Z 4	GNR 2004-042 AD - CMO/RMBS.....			..	12/01/2020.	Paydown.....	.....	1,409	1,409	1,514	1,483	.....	.....(75)	.....	.....(75)	.....	1,409	.....	.....0	0	42	03/20/2032.
38374G SA 1	GNR 2004-037 B - CMO/RMBS.....			..	12/01/2020.	Paydown.....	.....	13,987	13,987	14,321	15,903	.....	.....(1,916)	.....	.....(1,916)	.....	13,987	.....	.....0	0	474	04/17/2034.
38374H 6M 7	GNR 2004-069 GC - CMO/RMBS.....			..	12/01/2020.	Paydown.....	.....	4,908	4,908	5,074	5,061	.....	.....(154)	.....	.....(154)	.....	4,908	.....	.....(0)	(0)	164	04/20/2034.
38374K 2D 4	GNR 2005-033 AY - CMO/RMBS.....			..	12/01/2020.	Paydown.....	.....	1,354	1,354	1,469	1,509	.....	.....(154)	.....	.....(154)	.....	1,354	.....	.....0	0	48	04/16/2035.
38374K TX 1	GNR 2005-013 AE - CMO/RMBS.....			..	12/01/2020.	Paydown.....	.....	20,487	20,487	20,824	20,541	.....	.....(54)	.....	.....(54)	.....	20,487	.....	.....0	0	601	09/20/2034.
38374K UY 7	GNR 2005-013 PE - CMO/RMBS.....			..	12/01/2020.	Paydown.....	.....	18,430	18,430	21,333	19,653	.....	.....(1,224)	.....	.....(1,224)	.....	18,430	.....	.....0	0	636	02/20/2035.
38374L 5P 2	GNR 0574A GC - CMO/RMBS.....			..	02/01/2020.	Paydown.....	.....	515	515	524	514	.....	.....0	.....	.....0	.....	515	.....	.....0	0	3	12/16/2034.
38374L XL 0	GNR 2005-051 DC - CMO/RMBS.....			..	12/01/2020.	Paydown.....	.....	1,450	1,450	1,486	1,485	.....	.....(35)	.....	.....(35)	.....	1,450	.....	.....(0)	(0)	41	07/20/2035.
38374M U9 8	GNR 2006-017 TW - CMO/RMBS.....			..	12/01/2020.	Paydown.....	.....	2,494	2,494	2,544	2,515	.....	.....(20)	.....	.....(20)	.....	2,494	.....	.....0	0	85	04/20/2036.
38374M W4 7	GNR 2006-017 QB - CMO/RMBS.....			..	12/01/2020.	Paydown.....	.....	9,089	9,089	9,956	9,748	.....	.....(659)	.....	.....(659)	.....	9,089	.....	.....0	0	304	04/20/2036.
38374M WR 6	GNR 2006-001 LE - CMO/RMBS.....			..	12/01/2020.	Paydown.....	.....	8,319	8,319	9,067	8,802	.....	.....(484)	.....	.....(484)	.....	8,319	.....	.....(0)	(0)	267	06/20/2035.
38374N XV 4	GNR 2006-057 NW - CMO/RMBS.....			..	12/01/2020.	Paydown.....	.....	5,943	5,943	6,428	6,301	.....	.....(358)	.....	.....(358)	.....	5,943	.....	.....0	0	217	10/20/2036.
38375D KN 7	GNR 2008-058 PE - CMO/RMBS.....			..	12/01/2020.	Paydown.....	.....	4,759	4,759	5,241	5,068	.....	.....(309)	.....	.....(309)	.....	4,759	.....	.....0	0	150	07/16/2038.
38375J 5E 1	GNR 2007-024 LB - CMO/RMBS.....			..	12/01/2020.	Paydown.....	.....	5,033	5,033	5,813	5,492	.....	.....(460)	.....	.....(460)	.....	5,033	.....	.....0	0	167	05/16/2037.
38375L P7 9	GNR 2007-070 PE - CMO/RMBS.....			..	12/01/2020.	Paydown.....	.....	5,066	5,066	5,421	5,760	.....	.....(694)	.....	.....(694)	.....	5,066	.....	.....(0)	(0)	151	11/20/2037.
38375P CH 2	GNR 2008-001 LB - CMO/RMBS.....			..	12/01/2020.	Paydown.....	.....	1,659	1,659	1,680	1,715	.....	.....(56)	.....	.....(56)	.....	1,659	.....	.....0	0	54	01/20/2038.
38375P K4 2	GNR 2008-007 PL - CMO/RMBS.....			..	11/23/2020.	Paydown.....	.....	11,760	11,760	11,709	11,734	.....	.....26	.....	.....26	.....	11,760	.....	.....0	0	311	11/20/2037.
38375P SY 8	GNR 2008-013 HG - CMO/RMBS.....			..	12/01/2020.	Paydown.....	.....	2,581	2,581	2,903	2,770	.....	.....(190)	.....	.....(190)	.....	2,581	.....	.....0	0	125	11/20/2037.
38375X QU 1	GNR 2008-069 EP - CMO/RMBS.....			..	12/01/2020.	Paydown.....	.....	3,402	3,402	3,666	3,585	.....	.....(183)	.....	.....(183)	.....	3,402	.....	.....0	0	114	08/20/2038.
38376J LF 9	GNR 2009-104 NC - CMO/RMBS.....			..	12/01/2020.	Paydown.....	.....	2,493	2,493	2,836	2,692	.....	.....(199)	.....	.....(199)	.....	2,493	.....	.....(0)	(0)	79	11/20/2039.
38376P 4G 2	GNR 2009-127 PB - CMO/RMBS.....			..	12/01/2020.	Paydown.....	.....	1,623	1,623	1,846	1,762	.....	.....(139)	.....	.....(139)	.....	1,623	.....	.....(0)	(0)	68	12/20/2039.
911760 LQ 7	VENDE 1998-2 G - CMO/RMBS.....			..	12/01/2020.	Paydown.....	.....	763	763	857	840	.....	.....(77)	.....	.....(77)	.....	763	.....	.....0	0	29	06/15/2028.
911760 LY 0	VENDE 1998-3 E - CMO/RMBS.....			..	12/01/2020.	Paydown.....	.....	1,438	1,438	1,556	1,587	.....	.....(149)	.....	.....(149)	.....	1,438	.....	.....0	0	50	03/15/2029.
0599999.	Total - Bonds - U.S. Government.....			..				212,941	212,941	228,342	224,459	0	(11,518)	0	(11,518)	0	212,941	0	0	0	7,193	XXX

Bonds - U.S. Political Subdivisions of States

015302 J6 0	ALEXANDRIA VA.....			..	07/01/2020.	Call @ 100.00.....	.....	45,000	45,000	46,058	45,091	.....	.....(91)	.....	.....(91)	.....	45,000	.....	.....	.....0	2,250	07/01/2030.
038681 4D 1	ARAPAHOE CNTY COLO SCH DIST NO 005 CHERR.....			..	06/16/2020.	Call @ 100.00.....	.....	250,039	250,000	252,000	250,145	.....	.....(145)	.....	.....(145)	.....	250,000	.....	.....0	0	7,039	12/15/2029.
088365 EU 1	BEXAR CNTY TEX HOSP DIST.....			..	03/26/2020.	Call @ 100.00.....	.....	100,000	100,000	101,020	100,022	.....	.....(22)	.....	.....(22)	.....	100,000	.....	.....0	0	3,231	02/15/2031.
184270 JN 7	CLAYTON MO SCH DIST.....			..	03/01/2020.	Call @ 100.00.....	.....	85,000	85,000	85,489	85,000	.....	.....	.....	.....0	.....	85,000	.....	.....0	0	1,998	03/01/2028.
244127 XH 4	DEER PARK TEX INDPT SCH DIST.....			..	02/15/2020.	Call @ 100.00.....	.....	75,000	75,000	75,731	75,000	.....	.....	.....	.....0	.....	75,000	.....	.....0	0	1,742	02/15/2024.
244127 XL 5	DEER PARK TEX INDPT SCH DIST.....			..	02/15/2020.	Call @ 100.00.....	.....	35,000	35,000	35,411	35,008	.....	.....(8)	.....	.....(8)	.....	35,000	.....	.....0	0	904	02/15/2027.
266778 EG 0	DURHAM N C.....			..	10/01/2020.	Call @ 100.00.....	.....	100,000	100,000	101,260	100,141	.....	.....(141)	.....	.....(141)	.....	100,000	.....	.....0	0	4,745	10/01/2028.
47844P AP 0	JOHNSON CNTY KANS.....			..	12/15/2020.	Call @ 100.00.....	.....	145,000	145,000	145,508	145,051	.....	.....(51)	.....	.....(51)	.....	145,000	.....	.....0	0	8,410	09/01/2026.
47844P AR 6	JOHNSON CNTY KANS.....			..	12/15/2020.	Call @ 100.00.....	.....	50,000	50,000	50,375	50,038	.....	.....(38)	.....	.....(38)	.....	50,000	.....	.....0	0	2,997	09/01/2028.
509696 SD 3	LAKE FOREST ILL.....			..	01/20/2020.	Call @ 100.00.....	.....	300,000	300,000	300,000	300,000	.....	.....	.....	.....0	.....	300,000	.....	.....0	0	1,502	12/15/2026.

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
587316 LY 4	MEQUON WIS.....			..	02/20/2020.	Call @ 100.00.....	.....	.....200,000	200,000	198,126	199,539	.....	.....23	.....	.....23	.....	.....199,561	.....	.....439	439	5,638	08/01/2022.
630412 SN 5	NAPERVILLE ILL.....			..	12/21/2020.	Call @ 100.00.....	.....	.....60,000	60,000	60,366	60,000	.....	.....	.....	.....0	.....	.....60,000	.....	.....	.....0	3,040	12/01/2024.
663662 KG 8	NORTHAMPTON MUN UTIL DIST TEX.....			..	04/08/2020.	Call @ 100.00.....	.....	.....65,000	65,000	65,325	65,011	.....	.....(11)	.....	.....(11)	.....	.....65,000	.....	.....	.....0	1,175	03/01/2033.
663662 KH 6	NORTHAMPTON MUN UTIL DIST TEX.....			..	04/08/2020.	Call @ 100.00.....	.....	.....65,000	65,000	65,000	65,000	.....	.....	.....	.....0	.....	.....65,000	.....	.....	.....0	1,175	03/01/2034.
713176 T8 8	PEORIA ILL.....			..	01/20/2020.	Call @ 100.00.....	.....	.....250,000	250,000	254,263	250,000	.....	.....	.....	.....0	.....	.....250,000	.....	.....	.....0	8,706	01/01/2029.
741701 G8 3	PRINCE GEORGES CNTY MD.....			..	09/15/2020.	Call @ 100.00.....	.....	.....25,000	25,000	24,163	24,652	.....	.....48	.....	.....48	.....	.....24,700	.....	.....300	300	1,000	09/15/2024.
930336 GS 5	WADSWORTH OHIO.....			..	12/01/2020.	Call @ 100.00.....	.....	.....2,150,000	2,150,000	2,150,000	2,150,000	.....	.....	.....	.....0	.....	.....2,150,000	.....	.....	.....0	102,985	12/01/2025.
981306 BL 6	WORCESTER MASS.....			..	10/01/2020.	Call @ 100.00.....	.....	.....50,000	50,000	51,425	50,000	.....	.....	.....	.....0	.....	.....50,000	.....	.....	.....0	2,005	11/01/2021.
2499999.	Total - Bonds - U.S. Political Subdivisions of States.....			..				4,050,039	4,050,000	4,061,520	4,049,699	0	(437)	0	(437)	0	4,049,261	0	739	739	160,543	XXX

Bonds - U.S. Special Revenue and Special Assessment

196696 KF 4	COLORADO ST BRD CMNTY COLLEGES & OCCUPAT			..	11/01/2020.	Call @ 100.00.....	.....	.....250,000	250,000	252,500	250,315	.....	.....(315)	.....	.....(315)	.....	.....250,000	.....	.....	.....0	14,500	11/01/2033.
19679R NJ 5	COLORADO WTR RES & PWR DEV AUTH WTR RES			..	09/01/2020.	Call @ 100.00.....	.....	.....335,000	335,000	333,770	334,072	.....	.....24	.....	.....24	.....	.....334,096	.....	.....904	904	19,765	09/01/2035.
199098 CG 7	COLUMBUS-FRANKLIN CNTY OHIO FIN AUTH RES			..	03/27/2020.	Call @ 100.00.....	.....	.....100,000	100,000	100,750	100,000	.....	.....	.....	.....0	.....	.....100,000	.....	.....	.....0	4,085	08/15/2027.
28209N AR 0	EFFINGHAM CNTY GA INDL DEV AUTH REV.....			..	04/01/2020.	Call @ 100.00.....	.....	.....250,000	250,000	250,000	250,000	.....	.....	.....	.....0	.....	.....250,000	.....	.....	.....0	5,375	04/01/2023.
295195 AB 7	ERIE CNTY PA GEN AUTH LEASE REV.....			..	04/01/2020.	Call @ 100.00.....	.....	.....15,000	15,000	14,933	14,985	.....	.....2	.....	.....2	.....	.....14,986	.....	.....14	14	356	04/01/2022.
312903 2J 5	FHR 168 G - CMO/RMBS.....			..	01/15/2020.	Paydown.....	.....	.....0	0	0	0	.....	.....	.....	.....0	.....	.....0	.....	.....(0)	(0)	0	07/15/2021.
312904 VU 6	FHR 1017 D - CMO/RMBS.....			..	11/16/2020.	Paydown.....	.....	.....174	174	174	174	.....	.....0	.....	.....0	.....	.....174	.....	.....(0)	(0)	7	11/15/2020.
312905 Z7 0	FHR 1087 I - CMO/RMBS.....			..	12/01/2020.	Paydown.....	.....	.....686	686	682	684	.....	.....2	.....	.....2	.....	.....686	.....	.....0	0	25	06/15/2021.
312905 ZR 6	FHR 1080 E - CMO/RMBS.....			..	04/01/2020.	Paydown.....	.....	.....0	0	0	0	.....	.....	.....	.....0	.....	.....0	.....	.....0	0	.....	05/15/2021.
312906 RX 0	FHR 1119 H - CMO/RMBS.....			..	12/01/2020.	Paydown.....	.....	.....195	195	195	195	.....	.....0	.....	.....0	.....	.....195	.....	.....(0)	(0)	8	08/15/2021.
312906 VS 6	FHR 1122 G - CMO/RMBS.....			..	12/01/2020.	Paydown.....	.....	.....428	428	428	428	.....	.....	.....	.....0	.....	.....428	.....	.....0	0	15	08/15/2021.
312909 3W 2	FHR 1250 J - CMO/RMBS.....			..	12/01/2020.	Paydown.....	.....	.....635	635	633	631	.....	.....3	.....	.....3	.....	.....635	.....	.....0	0	26	05/15/2022.
312910 3Q 3	FHR 1311 K - CMO/RMBS.....			..	12/01/2020.	Paydown.....	.....	.....1,924	1,924	1,905	1,919	.....	.....5	.....	.....5	.....	.....1,924	.....	.....0	0	72	07/15/2022.
312910 B6 8	FHR 1312 I - CMO/RMBS.....			..	12/01/2020.	Paydown.....	.....	.....587	587	584	586	.....	.....1	.....	.....1	.....	.....587	.....	.....0	0	25	07/15/2022.
312912 AP 3	FHR 1367 KA - CMO/RMBS.....			..	12/01/2020.	Paydown.....	.....	.....4,084	4,084	4,061	4,077	.....	.....8	.....	.....8	.....	.....4,084	.....	.....0	0	139	09/15/2022.
312913 QR 0	FHR 1439 I - CMO/RMBS.....			..	12/01/2020.	Paydown.....	.....	.....1,409	1,409	1,409	1,407	.....	.....2	.....	.....2	.....	.....1,409	.....	.....0	0	56	11/15/2022.
312913 WW 2	FHG G4 D - CMO/RMBS.....			..	12/01/2020.	Paydown.....	.....	.....979	979	974	977	.....	.....2	.....	.....2	.....	.....979	.....	.....0	0	44	12/25/2022.
312914 DS 0	FHR 1459 M - CMO/RMBS.....			..	12/01/2020.	Paydown.....	.....	.....2,173	2,173	2,173	2,171	.....	.....2	.....	.....2	.....	.....2,173	.....	.....0	0	91	01/15/2023.
312914 VY 7	FHR 1474 E - CMO/RMBS.....			..	12/01/2020.	Paydown.....	.....	.....309	309	309	309	.....	.....	.....	.....0	.....	.....309	.....	.....0	0	13	02/15/2023.
31293A 5H 7	FH C15348 - RMBS.....			..	08/20/2020.	Paydown.....	.....	.....305	305	419	368	.....	.....(63)	.....	.....(63)	.....	.....305	.....	.....	.....0	14	09/01/2028.
313370 J7 0	FHR 1578 K - CMO/RMBS.....			..	12/01/2020.	Paydown.....	.....	.....27,718	27,718	27,686	27,689	.....	.....28	.....	.....28	.....	.....27,718	.....	.....	.....0	997	09/15/2023.
313371 FB 3	FHR 1577 PV - CMO/RMBS.....			..	12/01/2020.	Paydown.....	.....	.....10,652	10,652	10,625	10,639	.....	.....13	.....	.....13	.....	.....10,652	.....	.....0	0	379	09/15/2023.
313373 PK 8	FHR 1652 PL - CMO/RMBS.....			..	12/01/2020.	Paydown.....	.....	.....26,043	26,043	26,043	26,021	.....	.....22	.....	.....22	.....	.....26,043	.....	.....	.....0	906	01/15/2024.
31358E 2N 1	FNR 90103 K - CMO/RMBS.....			..	09/01/2020.	Paydown.....	.....	.....121	121	121	121	.....	.....0	.....	.....0	.....	.....121	.....	.....0	0	3	09/25/2020.
31358E 5A 6	FNR 90110 H - CMO/RMBS.....			..	04/01/2020.	Paydown.....	.....	.....10	10	10	10	.....	.....0	.....	.....0	.....	.....10	.....	.....0	0	1	09/25/2020.
31358E 7W 6	FNR 90109 J - CMO/RMBS.....			..	05/26/2020.	Paydown.....	.....	.....393	393	393	392	.....	.....1	.....	.....1	.....	.....393	.....	.....0	0	6	09/25/2020.
31358E WY 4	FNR 9086 H - CMO/RMBS.....			..	06/01/2020.	Paydown.....	.....	.....15	15	16	15	.....	.....0	.....	.....0	.....	.....15	.....	.....	.....0	0	07/25/2020.
31358F 4E 6	FNR 9121 J - CMO/RMBS.....			..	05/26/2020.	Paydown.....	.....	.....90	90	90	90	.....	.....0	.....	.....0	.....	.....90	.....	.....0	0	1	03/25/2021.
31358K F3 7	FNR 91162 GA - CMO/RMBS.....			..	12/01/2020.	Paydown.....	.....	.....419	419	419	418	.....	.....1	.....	.....1	.....	.....419	.....	.....0	0	18	12/25/2021.

SCHEDULE D - PART 4

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

E14.3

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
31358M WZ 3	FNR 9249 L - CMO/RMBS.....	..	12/01/2020.	Paydown.....	2,801	2,801	2,797	2,788	2,788	13	13	13	2,801	2,801	2,801	2,801	0	0	0	100	04/25/2022.
31358P D2 0	FNR 1992-135 L - CMO/RMBS.....	..	12/01/2020.	Paydown.....	507	507	507	506	506	1	1	1	507	507	507	507	(0)	(0)	(0)	21	08/25/2022.
31358P HT 7	FNR G9235 E - CMO/RMBS.....	..	12/01/2020.	Paydown.....	2,836	2,836	2,819	2,826	2,826	10	10	10	2,836	2,836	2,836	2,836	0	0	0	113	07/25/2022.
31358P HV 2	FNR G9235 EB - CMO/RMBS.....	..	12/01/2020.	Paydown.....	993	993	982	989	989	4	4	4	993	993	993	993	0	0	0	40	07/25/2022.
31358P MX 2	FNR 92149 H - CMO/RMBS.....	..	12/01/2020.	Paydown.....	5,957	5,957	5,957	5,945	5,945	11	11	11	5,957	5,957	5,957	5,957	0	0	0	209	08/25/2022.
31358Q AN 5	FNR 1992-161 H - CMO/RMBS.....	..	12/01/2020.	Paydown.....	1,903	1,903	1,903	1,898	1,898	5	5	5	1,903	1,903	1,903	1,903	(0)	(0)	(0)	76	09/25/2022.
31358Q BR 5	FNR 1992-G53 J - CMO/RMBS.....	..	12/01/2020.	Paydown.....	1,310	1,310	1,297	1,305	1,305	5	5	5	1,310	1,310	1,310	1,310	0	0	0	51	09/25/2022.
31358Q HC 2	FNR 92159 PL - CMO/RMBS.....	..	12/01/2020.	Paydown.....	1,782	1,782	1,771	1,768	1,768	14	14	14	1,782	1,782	1,782	1,782	0	0	0	71	09/25/2022.
31358R BM 4	FNR 92195 C - CMO/RMBS.....	..	12/01/2020.	Paydown.....	2,305	2,305	2,301	2,300	2,300	5	5	5	2,305	2,305	2,305	2,305	0	0	0	86	10/25/2022.
31358T 4H 9	FNR 1993-21 KA - CMO/RMBS.....	..	12/01/2020.	Paydown.....	878	878	915	878	878	0	0	0	878	878	878	878	0	0	0	39	03/25/2023.
31359B PE 1	FNR 1993-122 M - CMO/RMBS.....	..	12/01/2020.	Paydown.....	7,774	7,774	7,700	7,751	7,751	23	23	23	7,774	7,774	7,774	7,774	0	0	0	277	07/25/2023.
31359D 6L 2	FNR 93178 PK - CMO/RMBS.....	..	12/01/2020.	Paydown.....	9,496	9,496	9,490	9,482	9,482	14	14	14	9,496	9,496	9,496	9,496	0	0	0	323	09/25/2023.
31359E YT 2	FNR 1993-199 PX - CMO/RMBS.....	..	12/01/2020.	Paydown.....	18,330	18,330	18,288	18,296	18,296	34	34	34	18,330	18,330	18,330	18,330	0	0	0	590	10/25/2023.
31359H JE 5	FNR 9455 H - CMO/RMBS.....	..	12/01/2020.	Paydown.....	10,312	10,312	10,002	10,251	10,251	60	60	60	10,312	10,312	10,312	10,312	0	0	0	423	03/25/2024.
31359H Q8 0	FNR G946 PY - CMO/RMBS.....	..	12/01/2020.	Paydown.....	332	332	342	347	347	(16)	(16)	(16)	332	332	332	332	0	0	0	14	05/17/2024.
31367W HL 8	FN 181235 - RMBS.....	..	12/01/2020.	Paydown.....	191	191	214	198	198	(7)	(7)	(7)	191	191	191	191	(0)	(0)	(0)	8	10/01/2022.
31368K LD 6	FN 192124 - RMBS.....	..	12/01/2020.	Paydown.....	508	508	508	507	507	2	2	2	508	508	508	508	0	0	0	21	12/01/2022.
31389N EZ 4	FN 630252 - RMBS.....	..	12/01/2020.	Paydown.....	403	403	403	441	441	(38)	(38)	(38)	403	403	403	403	0	0	0	8	03/01/2032.
31392C CN 2	FNR 0222A GQ - CMO/RMBS.....	..	12/01/2020.	Paydown.....	386	386	407	461	461	(76)	(76)	(76)	386	386	386	386	0	0	0	14	04/25/2032.
31392C CS 1	FNR 0222A GC - CMO/RMBS.....	..	12/01/2020.	Paydown.....	3,323	3,323	3,594	3,484	3,484	(161)	(161)	(161)	3,323	3,323	3,323	3,323	(0)	(0)	(0)	118	04/25/2032.
31392E JK 7	FNR 0253E EL - CMO/RMBS.....	..	12/01/2020.	Paydown.....	11,217	11,217	12,324	11,857	11,857	(640)	(640)	(640)	11,217	11,217	11,217	11,217	0	0	0	333	09/25/2032.
31392J 6V 6	FNR 0323D CH - CMO/RMBS.....	..	12/01/2020.	Paydown.....	382	382	388	397	397	(14)	(14)	(14)	382	382	382	382	0	0	0	9	04/25/2033.
31392U BG 8	FHR 2505B D - CMO/RMBS.....	..	12/01/2020.	Paydown.....	2,653	2,653	2,885	2,839	2,839	(187)	(187)	(187)	2,653	2,653	2,653	2,653	0	0	0	73	09/15/2032.
31392W LQ 1	FHR 2515E HC - CMO/RMBS.....	..	12/01/2020.	Paydown.....	18,377	18,377	20,293	19,230	19,230	(853)	(853)	(853)	18,377	18,377	18,377	18,377	0	0	0	813	10/15/2032.
31392X XT 0	FHR 2524B HC - CMO/RMBS.....	..	12/01/2020.	Paydown.....	3,395	3,395	3,854	3,629	3,629	(234)	(234)	(234)	3,395	3,395	3,395	3,395	0	0	0	113	11/15/2032.
31393A 6C 6	FNR 0339B MT - CMO/RMBS.....	..	12/01/2020.	Paydown.....	23,167	23,167	23,167	23,138	23,138	28	28	28	23,167	23,167	23,167	23,167	0	0	0	669	05/25/2023.
31393B D6 9	FNR 0341E PN - CMO/RMBS.....	..	12/01/2020.	Paydown.....	894	894	920	978	978	(84)	(84)	(84)	894	894	894	894	(0)	(0)	(0)	27	05/25/2033.
31393D 2D 2	FNR 2003-75 LL - CMO/RMBS.....	..	11/27/2020.	Call @ 100.00.....	2,000	2,000	2,000	2,000	2,000	0	0	0	2,000	2,000	2,000	2,000	0	0	0	75	08/25/2033.
31393F MH 6	FHR 2523B AP - CMO/RMBS.....	..	12/01/2020.	Paydown.....	247	247	267	263	263	(16)	(16)	(16)	247	247	247	247	(0)	(0)	(0)	11	11/15/2032.
31393F PW 0	FHR 2544D KE - CMO/RMBS.....	..	12/01/2020.	Paydown.....	622	622	650	685	685	(63)	(63)	(63)	622	622	622	622	(0)	(0)	(0)	22	12/15/2032.
31393F ZW 9	FHR 2531B PM - CMO/RMBS.....	..	12/01/2020.	Paydown.....	363	363	378	418	418	(55)	(55)	(55)	363	363	363	363	(0)	(0)	(0)	12	12/15/2032.
31393J 3Z 9	FHR 2554C MN - CMO/RMBS.....	..	12/01/2020.	Paydown.....	805	805	846	871	871	(65)	(65)	(65)	805	805	805	805	0	0	0	24	01/15/2033.
31393L FT 5	FHR 2564D AC - CMO/RMBS.....	..	12/01/2020.	Paydown.....	1,240	1,240	1,315	1,338	1,338	(98)	(98)	(98)	1,240	1,240	1,240	1,240	(0)	(0)	(0)	29	02/15/2033.
31393Q XY 3	FHR 2610 VB - CMO/RMBS.....	..	12/01/2020.	Paydown.....	10,419	10,419	10,232	10,362	10,362	57	57	57	10,419	10,419	10,419	10,419	0	0	0	322	07/15/2024.
31393U JE 4	FNR 2003-127 EG - CMO/RMBS.....	..	12/01/2020.	Paydown.....	1,227	1,227	1,411	1,322	1,322	(94)	(94)	(94)	1,227	1,227	1,227	1,227	0	0	0	39	12/25/2033.
31393X 5K 9	FNR 2004-36 CB - CMO/RMBS.....	..	12/01/2020.	Paydown.....	3,523	3,523	3,973	3,765	3,765	(242)	(242)	(242)	3,523	3,523	3,523	3,523	0	0	0	116	05/25/2034.
31393X SN 8	FNR 2004-25 UC - CMO/RMBS.....	..	12/01/2020.	Paydown.....	2,283	2,283	2,390	2,354	2,354	(71)	(71)	(71)	2,283	2,283	2,283	2,283	(0)	(0)	(0)	79	04/25/2034.
31394A WJ 1	FNR 0460C AB - CMO/RMBS.....	..	12/01/2020.	Paydown.....	3,138	3,138	3,342	3,200	3,200	(61)	(61)	(61)	3,138	3,138	3,138	3,138	(0)	(0)	(0)	90	04/25/2034.
31394B RM 8	FNR 2004-92 TB - CMO/RMBS.....	..	12/01/2020.	Paydown.....	14,429	14,429	15,640	15,108	15,108	(680)	(680)	(680)	14,429	14,429	14,429	14,429	0	0	0	367	12/25/2034.
31394B TR 5	FNR 2004-90 D - CMO/RMBS.....	..	09/25/2020.	Paydown.....	9,214	9,214	8,800	9,129	9,129	86	86	86	9,214	9,214	9,214	9,214	0	0	0	144	11/25/2034.
31394D A7 5	FNR 2005-48 TD - CMO/RMBS.....	..	12/01/2020.	Paydown.....	1,579	1,579	1,753	1,676	1,676	(97)	(97)	(97)	1,579	1,579	1,579	1,579	(0)	(0)	(0)	58	06/25/2035.

SCHEDULE D - PART 4

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

E14.4

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
31394D	SU	5	FNR 2005-38 TC - CMO/RMBS.....	..	12/01/2020.	Paydown.....	.....	1,505	1,505	1,610	1,562	.....	.....(58)	.....	.....(58)	.....	1,505	.....	.....	.....0	54	05/25/2035.
31394E	W3	8	FNR 2005-70 KC - CMO/RMBS.....	..	12/01/2020.	Paydown.....	.....	1,117	1,117	1,228	1,176	.....	.....(59)	.....	.....(59)	.....	1,117	.....	.....	.....0	54	08/25/2035.
31394E	X6	0	FNR 2005-70 KP - CMO/RMBS.....	..	12/01/2020.	Paydown.....	.....	10,002	10,002	10,969	10,462	.....	.....(460)	.....	.....(460)	.....	10,002	.....	.....0	0	336	06/25/2035.
31394G	YZ	0	FHR 2665 LL - CMO/RMBS.....	..	12/15/2020.	Call @ 100.00.....	.....	4,000	4,000	4,060	4,080	.....	.....(2)	.....	.....(2)	.....	4,078	.....	.....(78)	(78)	165	08/15/2033.
31394K	R8	9	FHR 2696 DG - CMO/RMBS.....	..	12/01/2020.	Paydown.....	.....	1,426	1,426	1,498	1,496	.....	.....(70)	.....	.....(70)	.....	1,426	.....	.....	.....0	43	10/15/2033.
31394P	VY	6	FHR 2743 PH - CMO/RMBS.....	..	12/01/2020.	Paydown.....	.....	418	418	432	443	.....	.....(25)	.....	.....(25)	.....	418	.....	.....	.....0	9	02/15/2034.
31394U	S6	0	FNR 2005-110 GL - CMO/RMBS.....	..	12/01/2020.	Paydown.....	.....	4,648	4,648	5,260	5,036	.....	.....(387)	.....	.....(387)	.....	4,648	.....	.....(0)	(0)	159	12/25/2035.
31394V	JR	2	FNR 2005-120 PB - CMO/RMBS.....	..	12/01/2020.	Paydown.....	.....	1,215	1,215	1,369	1,307	.....	.....(91)	.....	.....(91)	.....	1,215	.....	.....(0)	(0)	43	01/25/2036.
31394Y	H9	8	FHR 2793 PE - CMO/RMBS.....	..	12/01/2020.	Paydown.....	.....	720	720	771	770	.....	.....(50)	.....	.....(50)	.....	720	.....	.....	.....0	18	05/15/2034.
31395T	M9	2	FHR 2963 DE - CMO/RMBS.....	..	12/01/2020.	Paydown.....	.....	2,606	2,606	2,827	2,753	.....	.....(148)	.....	.....(148)	.....	2,606	.....	.....	.....0	76	04/15/2035.
31396E	P4	2	FHR 3066 EE - CMO/RMBS.....	..	11/16/2020.	Call @ 100.00.....	.....	5,000	5,000	5,072	5,047	.....	.....(4)	.....	.....(4)	.....	5,044	.....	.....(44)	(44)	193	11/15/2035.
31396F	WU	3	FHR 3081 CQ - CMO/RMBS.....	..	12/01/2020.	Paydown.....	.....	2,469	2,469	2,687	2,712	.....	.....(243)	.....	.....(243)	.....	2,469	.....	.....	.....0	83	12/15/2035.
31396J	2C	8	FHR 3126 CY - CMO/RMBS.....	..	12/01/2020.	Paydown.....	.....	7,966	7,966	8,686	9,072	.....	.....(1,106)	.....	.....(1,106)	.....	7,966	.....	.....	.....0	264	03/15/2036.
31396L	3T	5	FNR 2006-114 HE - CMO/RMBS.....	..	12/01/2020.	Paydown.....	.....	1,392	1,392	1,461	1,444	.....	.....(52)	.....	.....(52)	.....	1,392	.....	.....(0)	(0)	43	12/25/2036.
31396P	FP	1	FNR 2006-124 B - CMO/RMBS.....	..	12/01/2020.	Paydown.....	.....	5,010	5,010	5,696	5,762	.....	.....(752)	.....	.....(752)	.....	5,010	.....	.....(0)	(0)	211	01/25/2037.
31396R	2H	9	FHR 3152 LB - CMO/RMBS.....	..	12/01/2020.	Paydown.....	.....	1,582	1,582	1,733	1,643	.....	.....(61)	.....	.....(61)	.....	1,582	.....	.....(0)	(0)	49	05/15/2026.
31396W	QN	9	FNR 2007-72 B - CMO/RMBS.....	..	12/01/2020.	Paydown.....	.....	1,260	1,260	1,380	1,380	.....	.....(120)	.....	.....(120)	.....	1,260	.....	.....	.....0	47	07/25/2037.
31396W	QT	6	FNR 2007-72 DB - CMO/RMBS.....	..	12/01/2020.	Paydown.....	.....	512	512	535	614	.....	.....(102)	.....	.....(102)	.....	512	.....	.....	.....0	16	07/25/2037.
31396W	Y8	3	FNR 2007-76 EB - CMO/RMBS.....	..	12/01/2020.	Paydown.....	.....	99	99	104	128	.....	.....(29)	.....	.....(29)	.....	99	.....	.....	.....0	4	08/25/2037.
31397B	2W	0	FHR 3213 PE - CMO/RMBS.....	..	12/01/2020.	Paydown.....	.....	8,233	8,233	8,907	9,369	.....	.....(1,136)	.....	.....(1,136)	.....	8,233	.....	.....	.....0	224	09/15/2036.
31397E	QH	1	FHR 3270 AT - CMO/RMBS.....	..	12/01/2020.	Paydown.....	.....	533	533	565	649	.....	.....(116)	.....	.....(116)	.....	533	.....	.....(0)	(0)	18	01/15/2037.
31397J	LW	2	FHR 3348 HT - CMO/RMBS.....	..	12/01/2020.	Paydown.....	.....	768	768	817	779	.....	.....(12)	.....	.....(12)	.....	768	.....	.....	.....0	21	07/15/2037.
31397J	VU	5	FHR 3349 MY - CMO/RMBS.....	..	12/01/2020.	Paydown.....	.....	2,163	2,163	2,287	2,453	.....	.....(291)	.....	.....(291)	.....	2,163	.....	.....	.....0	75	07/15/2037.
31397L	3R	8	FNR 2008-61 MC - CMO/RMBS.....	..	12/01/2020.	Paydown.....	.....	11,698	11,698	12,429	12,083	.....	.....(385)	.....	.....(385)	.....	11,698	.....	.....	.....0	329	07/25/2038.
31397N	QQ	1	FNR 2009-25 PG - CMO/RMBS.....	..	12/01/2020.	Paydown.....	.....	7,993	7,993	8,852	8,430	.....	.....(438)	.....	.....(438)	.....	7,993	.....	.....(0)	(0)	181	04/25/2039.
31404B	QG	0	FN 763755 - RMBS.....	..	12/01/2020.	Paydown.....	.....	78	78	86	86	.....	.....(8)	.....	.....(8)	.....	78	.....	.....(0)	(0)	3	02/01/2034.
485247	BF	6	KANSAS DEV FIN AUTH SALES TAX REV.....	..	01/14/2020.	Call @ 100.00.....	.....	235,000	235,000	238,525	235,000	.....	.....	.....	.....0	.....	235,000	.....	.....	.....0	4,341	09/01/2024.
616385	AH	3	MORA MINN HSG & REDEV AUTH.....	..	01/01/2020.	Call @ 100.00.....	.....	165,000	165,000	165,000	165,000	.....	.....	.....	.....0	.....	165,000	.....	.....	.....0	4,950	01/01/2029.
64972F	T5	5	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &	..	01/07/2020.	Unknown.....	.....	2,024,121	2,000,000	2,141,500	2,025,025	.....	.....(905)	.....	.....(905)	.....	2,024,121	.....	.....	.....0	7,077	06/15/2041.
658207	NX	9	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP	..	12/01/2020.	Call @ 100.00.....	.....	10,000	10,000	10,296	10,070	.....	.....(17)	.....	.....(17)	.....	10,053	.....	.....(53)	(53)	264	01/01/2022.
720653	JU	9	PIERCE CNTY WASH SWR REV.....	..	11/11/2020.	Call @ 100.00.....	.....	100,000	100,000	101,000	100,000	.....	.....	.....	.....0	.....	100,000	.....	.....	.....0	6,069	08/01/2027.
791526	DW	3	ST LOUIS CNTY MO SPL OBLIG.....	..	12/01/2020.	Call @ 100.00.....	.....	150,000	150,000	150,000	150,000	.....	.....	.....	.....0	.....	150,000	.....	.....	.....0	8,550	06/01/2030.
79164T	AT	9	ST LOUIS MO INDL DEV AUTH LEASEHOLD REV	..	03/15/2020.	Call @ 100.00.....	.....	225,000	225,000	226,872	225,061	.....	.....(61)	.....	.....(61)	.....	225,000	.....	.....	.....0	6,863	03/15/2025.
841514	AU	6	SOUTHEAST TEX HSG FIN CORP MULTI-FAMILY	..	12/01/2020.	Call @ 2.23.....	.....	956	42,836	42,836	9	.....	.....	.....	.....0	.....	9	.....	.....947	947	368	09/01/1996.
880557	7V	9	TENNESSEE ST SCH BD AUTH.....	..	05/01/2020.	Call @ 100.00.....	.....	150,000	150,000	148,940	149,877	.....	.....123	.....	.....123	.....	150,000	.....	.....	.....0	3,750	05/01/2035.
914716	VF	9	UNIVERSITY N C CHARLOTTE REV.....	..	04/01/2020.	Call @ 100.00.....	.....	250,000	250,000	250,865	250,036	.....	.....(36)	.....	.....(36)	.....	250,000	.....	.....	.....0	7,559	04/01/2029.
958638	QK	7	WESTERN MICH UNIV REVS.....	..	11/16/2020.	Call @ 100.00.....	.....	25,000	25,000	24,339	24,705	.....	.....47	.....	.....47	.....	24,753	.....	.....247	247	1,313	11/15/2024.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....			.....	.....	.....	.....	4,632,342	4,650,101	4,811,820	4,641,195	0	(10,792)	0	(10,792)	0	4,630,404	0	1,939	1,939	106,773	XXX

SCHEDULE D - PART 4

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

1		2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification		Description		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 - Industrial and Miscellaneous																						
001055	AJ	1		01/10/2020.	Call @ 100.00.....			31,277	30,000	31,616	30,397	.....	.....(4)	.....	.....(4)	.....	.....30,392	.....	.....(392)	(392)	1,760	02/15/2022.
00287Y	AT	6		05/14/2020.	Maturity @ 100.00.....			500,000	500,000	508,350	500,700	.....	.....(700)	.....	.....(700)	.....	.....500,000	.....	.....	.....0	6,250	05/14/2020.
023650	AG	9		11/01/2020.	Various.....			470,679	470,679	525,743	486,214	.....	.....(3,960)	.....	.....(3,960)	.....	.....482,254	.....	.....(11,575)	(11,575)	37,836	01/02/2022.
03027X	AE	0		07/06/2020.	Call @ 100.00.....			103,598	100,000	102,985	100,828	.....	.....(244)	.....	.....(244)	.....	.....100,584	.....	.....(584)	(584)	6,387	09/15/2021.
118230	AJ	0		11/02/2020.	Call @ 100.00.....			30,000	30,000	31,502	30,183	.....	.....(183)	.....	.....(183)	.....	.....30,000	.....	.....	.....0	1,832	02/01/2021.
12505B	AC	4		12/28/2020.	Call @ 100.00.....			2,346,535	2,000,000	2,095,320	2,077,903	.....	.....(14,254)	.....	.....(14,254)	.....	.....2,063,650	.....	.....(63,650)	(63,650)	481,576	03/15/2025.
125523	CH	1		09/15/2020.	Maturity @ 100.00.....			165,000	165,000	164,975	165,001	.....	.....(1)	.....	.....(1)	.....	.....165,000	.....	.....	.....0	6,806	09/15/2020.
126650	CJ	7		07/20/2020.	Maturity @ 100.00.....			500,000	500,000	517,790	502,325	.....	.....(2,325)	.....	.....(2,325)	.....	.....500,000	.....	.....	.....0	14,000	07/20/2020.
126802	DH	7		07/15/2020.	Various.....			1,000,000	1,000,000	1,005,547	1,000,838	.....	.....(838)	.....	.....(838)	.....	.....1,000,000	.....	.....	.....0	13,125	07/17/2023.
166764	AY	6		11/17/2020.	Maturity @ 100.00.....			500,000	500,000	514,495	502,936	.....	.....(2,936)	.....	.....(2,936)	.....	.....500,000	.....	.....	.....0	12,095	11/17/2020.
17275R	AH	5		01/15/2020.	Maturity @ 100.00.....			4,000,000	4,000,000	4,132,240	4,000,627	.....	.....(627)	.....	.....(627)	.....	.....4,000,000	.....	.....	.....0	89,000	01/15/2020.
1730T0	ZQ	5		03/16/2020.	Call @ 100.00.....			250,000	250,000	250,000	250,000	.....	.....	.....	.....0	.....	.....250,000	.....	.....	.....0	2,188	12/14/2027.
191216	AR	1		11/15/2020.	Maturity @ 100.00.....			5,000,000	5,000,000	4,643,500	4,962,349	.....	.....37,651	.....	.....37,651	.....	.....5,000,000	.....	.....	.....0	157,500	11/15/2020.
20449E	BT	2		04/01/2020.	Maturity @ 100.00.....			2,500,000	2,500,000	2,459,250	2,498,873	.....	.....1,127	.....	.....1,127	.....	.....2,500,000	.....	.....	.....0	68,750	04/01/2020.
25152C	QB	5		07/31/2020.	Call @ 100.00.....			100,000	100,000	100,000	100,000	.....	.....	.....	.....0	.....	.....100,000	.....	.....	.....0	3,000	07/31/2030.
260543	CH	4		03/26/2020.	Call @ 100.00.....			26,563	25,000	23,831	24,598	.....	.....31	.....	.....31	.....	.....24,629	.....	.....371	371	1,836	11/15/2022.
278642	AC	7		07/23/2020.	Call @ 100.00.....			125,000	125,000	125,792	125,050	.....	.....(63)	.....	.....(63)	.....	.....124,987	.....	.....13	13	3,137	10/15/2020.
29364G	AF	0		06/19/2020.	Call @ 100.00.....			25,000	25,000	26,153	25,078	.....	.....(78)	.....	.....(78)	.....	.....25,000	.....	.....	.....0	975	09/15/2020.
30161M	AH	6		07/01/2020.	Call @ 100.00.....			25,000	25,000	26,635	25,115	.....	.....(115)	.....	.....(115)	.....	.....25,000	.....	.....	.....0	750	10/01/2020.
40414L	AG	4		07/09/2020.	Call @ 100.00.....			52,756	50,000	50,100	50,037	.....	.....(8)	.....	.....(8)	.....	.....50,029	.....	.....(29)	(29)	4,235	08/01/2022.
428236	BF	9		07/22/2020.	Call @ 100.00.....			40,501	40,000	41,452	40,175	.....	.....(105)	.....	.....(105)	.....	.....40,069	.....	.....(69)	(69)	1,463	12/01/2020.
446413	AH	9		11/15/2020.	Call @ 102.50.....			1,742,500	1,700,000	1,742,500	1,737,637	.....	.....(4,984)	.....	.....(4,984)	.....	.....1,732,653	.....	.....9,847	9,847	85,000	11/15/2025.
46625H	HS	2		07/22/2020.	Maturity @ 100.00.....			40,000	40,000	43,032	40,233	.....	.....(233)	.....	.....(233)	.....	.....40,000	.....	.....	.....0	1,760	07/22/2020.
487836	BD	9		12/15/2020.	Maturity @ 100.00.....			127,000	127,000	126,492	126,942	.....	.....58	.....	.....58	.....	.....127,000	.....	.....	.....0	5,080	12/15/2020.
499040	AL	7		02/13/2020.	PNC CAPITAL MKTS.....			1,568,500	3,137,000	3,448,292	554,678	.....	.....3,468	.....	.....3,468	.....	.....558,146	.....	.....1,010,354	1,010,354	.....	03/15/2029.
50076Q	AU	0		02/10/2020.	Maturity @ 100.00.....			50,000	50,000	58,940	50,160	.....	.....(160)	.....	.....(160)	.....	.....50,000	.....	.....	.....0	1,344	02/10/2020.
55265K	6V	6		12/01/2020.	Paydown.....			3,410	3,410	3,410	3,410	.....	.....	.....	.....0	.....	.....3,410	.....	.....0	0	105	02/25/2034.
55265K	X4	6		12/01/2020.	Paydown.....			2,279	2,279	2,270	2,372	.....	.....(93)	.....	.....(93)	.....	.....2,279	.....	.....(0)	(0)	57	12/25/2033.
58933Y	AS	4		02/10/2020.	Maturity @ 100.00.....			500,000	500,000	509,655	500,317	.....	.....(317)	.....	.....(317)	.....	.....500,000	.....	.....	.....0	4,625	02/10/2020.
620076	BB	4		09/14/2020.	Call @ 105.48.....			105,480	100,000	99,918	99,962	.....	.....11	.....	.....11	.....	.....99,973	.....	.....5,508	5,508	3,115	05/15/2022.
63946B	AH	3		09/14/2020.	Call @ 105.88.....			31,763	30,000	30,473	30,158	.....	.....(35)	.....	.....(35)	.....	.....30,122	.....	.....1,640	1,640	994	01/15/2023.
68389X	AK	1		07/15/2020.	Maturity @ 100.00.....			3,000,000	3,000,000	2,945,250	2,996,293	.....	.....3,707	.....	.....3,707	.....	.....3,000,000	.....	.....	.....0	116,250	07/15/2020.
693476	BJ	1		02/08/2020.	Maturity @ 100.00.....			5,000,000	5,000,000	5,048,650	5,000,643	.....	.....(643)	.....	.....(643)	.....	.....5,000,000	.....	.....	.....0	128,125	02/08/2020.
713448	BR	8		11/01/2020.	Maturity @ 100.00.....			250,000	250,000	258,125	250,823	.....	.....(823)	.....	.....(823)	.....	.....250,000	.....	.....	.....0	7,813	11/01/2020.
718172	AH	2		03/26/2020.	Maturity @ 100.00.....			500,000	500,000	549,310	503,369	.....	.....(3,369)	.....	.....(3,369)	.....	.....500,000	.....	.....	.....0	11,250	03/26/2020.
74160M	GL	0		02/25/2020.	Call @ 100.00.....			1,000	1,000	990	941	.....	.....0	.....	.....0	.....	.....941	.....	.....59	59	9	03/25/2035.
74434T	P4	3		12/01/2020.	Paydown.....			612	612	607	610	.....	.....2	.....	.....2	.....	.....612	.....	.....0	0	23	01/25/2024.
74834L	AP	5		01/15/2020.	Call @ 100.00.....			100,124	100,000	100,650	100,007	.....	.....(3)	.....	.....(3)	.....	.....100,003	.....	.....(3)	(3)	2,302	01/30/2020.
755111	BT	7		10/15/2020.	Maturity @ 100.00.....			20,000	20,000	20,389	20,038	.....	.....(38)	.....	.....(38)	.....	.....20,000	.....	.....	.....0	625	10/15/2020.
758202	AK	1		01/30/2020.	Call @ 100.00.....			103,858	100,000	100,216	100,096	.....	.....(3)	.....	.....(3)	.....	.....100,093	.....	.....(93)	(93)	4,769	10/15/2022.

SCHEDULE D - PART 4

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

1			2		3	4		5		6		7		8		9		10		Change in Book/Adjusted Carrying Value					16		17		18		19		20		21	
						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		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				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
803111 AS 2			HILLSHIRE BRANDS CO.....		..	09/15/2020.		Maturity @ 100.00.....				50,000		50,000		53,088		50,294			(294)		(294)		50,000						0		2,050		09/15/2020.	
808513 AD 7			CHARLES SCHWAB CORP.....		..	07/22/2020.		Maturity @ 100.00.....				5,000,000		5,000,000		5,148,450		5,010,630			(10,630)		(10,630)		5,000,000						0		222,500		07/22/2020.	
86787G AE 2			SUNTRUST BANKS, INC.....		..	04/01/2020.		Maturity @ 100.00.....				12,000		12,000		12,730		12,022			(22)		(22)		12,000						0		324		04/01/2020.	
881685 AN 1			TEXACO CAPITAL INC.....		..	03/15/2020.		Maturity @ 100.00.....				668,000		668,000		931,920		673,589			(5,589)		(5,589)		668,000						0		32,565		03/15/2020.	
88732J AX 6			TIME WARNER CABLE LLC.....		..	12/20/2020.		Call @ 100.00.....				55,000		55,000		56,589		55,164			(175)		(175)		54,990		10		10		3,057		02/15/2021.			
89233P 6R 2			TOYOTA MOTOR CREDIT CORPORATION.....		..	01/27/2020.		Call @ 100.00.....				100,000		100,000		100,000		100,000					0		100,000						0		750		10/25/2032.	
89233P 7J 9			TOYOTA MOTOR CREDIT CORPORATION.....		..	02/04/2020.		Call @ 100.00.....				100,000		100,000		98,250		99,341			5		5		99,345				655		655		1,500		02/04/2033.	
911308 AA 2			UNITED PARCEL SERVICE OF AMERICA, INC.....		..	04/01/2020.		Maturity @ 100.00.....				5,000,000		5,000,000		6,370,940		5,038,702			(38,702)		(38,702)		5,000,000						0		209,375		04/01/2020.	
913017 BV 0			UNITED TECHNOLOGIES CORP.....		..	03/04/2020.		Call @ 100.00.....				78,392		75,000		74,308		74,787			15		15		74,802				198		198		3,992		06/01/2022.	
918204 AV 0			VF CORP.....		..	03/04/2020.		Call @ 100.00.....				155,085		150,000		152,100		150,367			(43)		(43)		150,324		(324)		(324)		7,754		09/01/2021.			
94986R KV 2			WELLS FARGO & CO.....		..	04/30/2020.		Call @ 100.00.....				100,000		100,000		100,000		100,000					0		100,000						0		1,625		08/02/2027.	
96950F AG 9			WILLIAMS COMPANIES INC.....		..	08/15/2020.		Call @ 100.00.....				25,000		25,000		26,448		25,126			(126)		(126)		25,000						0		773		11/15/2020.	
984121 CD 3			XEROX CORP.....		..	12/30/2020.		Call @ 100.00.....				51,101		50,000		53,959		50,730			(447)		(447)		50,282				(282)		(282)		3,291		05/15/2021.	
3899999.			Total - Bonds - Industrial and Miscellaneous.....									42,333,011		43,481,979		45,645,227		41,058,665		0	(47,096)	0	(47,096)	0	41,011,568		0		951,653		951,653		1,777,302		XXX	
8399997.			Total - Bonds - Part 4.....									51,228,334		52,395,021		54,746,909		49,974,018		0	(69,843)	0	(69,843)	0	49,904,175		0		954,331		954,331		2,051,811		XXX	
8399998.			Total - Bonds - Summary Item from Part 5.....									3,411,330		3,394,000		3,432,159					(24,958)		(24,958)		3,407,201				(8,022)		(8,022)		98,160		XXX	
8399999.			Total - Bonds.....									54,639,664		55,789,021		58,179,068		49,974,018		0	(94,801)	0	(94,801)	0	53,311,376		0		946,309		946,309		2,149,970		XXX	
Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred																																				
064058 20 9			BANK OF NEW YORK MELLON CORP.....		..	12/21/2020.		Call @ 25.00.....		2,100,000		52,500				52,860		52,860					0		52,860				(360)		(360)		2,730		XXX	
62010U 10 1			MOTORS LIQUIDATION COMPANY GUC UNT.....		..	05/28/2020.		Return of Capital.....		.....		.....9				18		9					0		9						0		9		XXX	
665859 87 2			NORTHERN TRUST CORP.....		..	01/02/2020.		PNC CAPITAL MKTS.....		2,600,000		65,000				67,578		67,578					0		67,578		(2,578)		(2,578)		951		XXX			
74460W 80 0			PUBLIC STORAGE.....		..	07/10/2020.		Call @ 25.00.....		2,000,000		50,000				51,815		51,815					0		51,815		(1,815)		(1,815)		1,418		XXX			
74460W 87 5			PUBLIC STORAGE.....		..	09/30/2020.		Call @ 25.00.....		2,000,000		50,000				50,000		50,000					0		50,000				0		1,950		XXX			
842400 20 2			SOUTHERN CALIFORNIA EDISON CO.....		..	09/28/2020.		Call @ 25.50.....		1,200,000		30,600				28,100		28,100					0		28,100		2,500		2,500		1,010		XXX			
842400 30 1			SOUTHERN CALIFORNIA EDISON CO.....		..	09/28/2020.		Call @ 25.80.....		1,000,000		25,800				24,682		24,682					0		24,682		1,118		1,118		875		XXX			
8499999.			Total - Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred.....									273,909		XXX		275,053		275,044		0	0	0	0	0	275,044		0		(1,135)		(1,135)		8,943		XXX	
Preferred Stocks - Industrial and Miscellaneous Redeemable Preferred																																				
233331 70 1			DTE ENERGY CO.....		..	10/22/2020.		Call @ 25.00.....		2,000,000		50,000				49,760		49,760					0		49,760				240		240		2,341		XXX	
29364D 76 1			ENTERGY ARKANSAS LLC.....		..	10/14/2020.		Call @ 25.00.....		2,000,000		50,000				50,000		50,000					0		50,000						0		2,130		XXX	
29364W 60 3			ENTERGY LOUISIANA LLC.....		..	12/16/2020.		Call @ 25.00.....		2,100,000		52,500				51,175		51,175					0		51,175		1,325		1,325		2,570		XXX			
65339K 80 3			NEXTERA ENERGY CAPITAL HOLDINGS INC.....		..	10/26/2020.		Call @ 25.00.....		2,100,000		52,500				51,946		51,946					0		51,946		554		554		2,534		XXX			
744320 70 6			PRUDENTIAL FINANCIAL INC.....		..	09/23/2020.		Various.....		3,000,000		75,000				77,585		77,585					0		77,585		(2,585)		(2,585)		3,301		XXX			
74913G 60 0			QWEST CORP.....		..	12/14/2020.		Call @ 25.00.....		1,700,000		42,500				40,223		40,223					0		40,223		2,277		2,277		2,697		XXX			
842587 20 6			SOUTHERN CO.....		..	10/20/2020.		Call @ 25.00.....		2,000,000		50,000				52,310		52,310					0		52,310		(2,310)		(2,310)		3,168		XXX			
8599999.			Total - Preferred Stocks - Industrial and Miscellaneous Redeemable Preferred.....									372,500		XXX		372,999		372,999		0	0	0	0	0	372,999		0		(499)		(499)		18,742		XXX	
8999997.			Total - Preferred Stocks - Part 4.....									646,409		XXX		648,052		648,043		0	0	0	0	0	648,043		0		(1,634)		(1,634)		27,684		XXX	
8999999.			Total - Preferred Stocks.....									646,409		XXX		648,052		648,043		0	0	0	0	0	648,043		0		(1,634)		(1,634)		27,684		XXX	
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																																				
33832D 20 5			FIVE STAR SENIOR LIV ORD.....		..	01/09/2020.		PNC CAPITAL MKTS.....		0.637		3		XXX		8							0		8				(5)		(5)		0		XXX	
81721M 10 9			DIVERSIFIED HEALTHCARE ORD.....		..	01/02/2020.		Unknown.....		1,500,000		35,165		XXX		35,165		12,660		22,505			22,505		35,165						0		XXX			
9099999.			Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....									35,168		XXX		35,173		12,660		22,505	0	0	22,505	0	35,173		0		(5)		(5)		0		XXX	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	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
9799997.	Total - Common Stocks - Part 4.....					35,168	XXX	35,173	12,660	22,505	0	0	22,505	0	35,173	0	(5)	(5)	0	XXX
9799999.	Total - Common Stocks.....					35,168	XXX	35,173	12,660	22,505	0	0	22,505	0	35,173	0	(5)	(5)	0	XXX
9899999.	Total - Preferred and Common Stocks.....					681,577	XXX	683,225	660,703	22,505	0	0	22,505	0	683,216	0	(1,639)	(1,639)	27,684	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....					55,321,241	XXX	58,862,293	50,634,721	22,505	(94,801)	0	(72,296)	0	53,994,592	0	944,671	944,671	..2,177,654	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 - U.S. Political Subdivisions of States																						
64972G	WA	8																				
				04/14/2020	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &	Unknown.....	06/15/2020	Call @ 100.00.....	1,205,000	1,215,003	1,205,000	1,205,000	.....	.....(10,003)	.....	.....(10,003)	.....	.....	.....	.....0	34,885	13,799
2499999.			Total - Bonds - U.S. Political Subdivisions of States.....						1,205,000	1,215,003	1,205,000	1,205,000	0	(10,003)	0	(10,003)	0	0	0	0	34,885	13,799
Bonds - U.S. Special Revenue and Special Assessment																						
64972G	WC	4																				
				01/07/2020	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &	Unknown.....	06/15/2020	Call @ 100.00.....	1,600,000	1,619,297	1,605,179	1,605,179	.....	.....(14,118)	.....	.....(14,118)	.....	.....	.....	.....0	35,399	5,661
3199999.			Total - Bonds - U.S. Special Revenue and Special Assessments						1,600,000	1,619,297	1,605,179	1,605,179	0	(14,118)	0	(14,118)	0	0	0	0	35,399	5,661
Bonds - Industrial and Miscellaneous																						
858119	BH	2																				
				05/08/2020	STEEL DYNAMICS INC.....	KEYBANC CAPITAL MARKETS INC.....	11/09/2020	Call @ 100.00.....	589,000	597,859	601,151	597,022	.....	.....(837)	.....	.....(837)	.....	.....	.....(8,022)	(8,022)	27,876	3,847
3899999.			Total - Bonds - Industrial and Miscellaneous.....						589,000	597,859	601,151	597,022	0	(837)	0	(837)	0	0	(8,022)	(8,022)	27,876	3,847
8399998.			Total - Bonds.....						3,394,000	3,432,159	3,411,330	3,407,201	0	(24,958)	0	(24,958)	0	0	(8,022)	(8,022)	98,160	23,307
9999999.			Total - Bonds, Preferred and Common Stocks.....						3,432,159	3,411,330	3,407,201	3,407,201	0	(24,958)	0	(24,958)	0	0	(8,022)	(8,022)	98,160	23,307

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						
						XXX
P N C - COMMERCIAL ACCT.....					16,020,041	XXX
WELLS FARGO EDUCATIONAL FUND.....					29,189	XXX
P N C - BUS MONEY MARKET					18,606,984	XXX
P N C - DIVIDEND ACCT.....					(9,077)	XXX
						XXX
US BANK.....		0.01	14		5,020	XXX
PETTY CASH.....					500	XXX
						XXX
						XXX
						XXX
						XXX
0199999. Total - Open Depositories.....	XXX	XXX	14	0	34,652,658	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	14	0	34,652,658	XXX
0599999. Total Cash.....	XXX	XXX	14	0	34,652,658	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR							
1. January.....	20,040,549	4. April.....	37,635,415	7. July.....	32,859,119	10. October.....	27,548,084
2. February.....	29,217,075	5. May.....	30,657,981	8. August.....	28,049,947	11. November.....	31,165,103
3. March.....	27,241,589	6. June.....	32,078,097	9. September.....	31,558,013	12. December.....	34,652,658

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1	2				3	4	5	6	7	8	9
CUSIP	Description				Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO											
262006 20 8	DREYFUS GVT CSH MGT INST.....					09/22/2017.....	0.030		6,000,000		22,044
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO.....									6,000,000	0	22,044
8899999. Total - Cash Equivalents.....									6,000,000	0	22,044

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 E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
		Type of Deposit	Purpose of Deposit	3 Book/Adjusting Carrying Value	4 Fair Value	5 Book/Adjusting Carrying Value	6 Fair Value
States, Etc.							
1. Alabama.....	AL						
2. Alaska.....	AK						
3. Arizona.....	AZ						
4. Arkansas.....	AR						
5. California.....	CA						
6. Colorado.....	CO						
7. Connecticut.....	CT						
8. Delaware.....	DE						
9. District of Columbia.....	DC						
10. Florida.....	FL						
11. Georgia.....	GA						
12. Hawaii.....	HI						
13. Idaho.....	ID						
14. Illinois.....	IL						
15. Indiana.....	IN						
16. Iowa.....	IA						
17. Kansas.....	KS						
18. Kentucky.....	KY						
19. Louisiana.....	LA						
20. Maine.....	ME						
21. Maryland.....	MD						
22. Massachusetts.....	MA						
23. Michigan.....	MI						
24. Minnesota.....	MN						
25. Mississippi.....	MS						
26. Missouri.....	MO						
27. Montana.....	MT						
28. Nebraska.....	NE						
29. Nevada.....	NV						
30. New Hampshire.....	NH						
31. New Jersey.....	NJ						
32. New Mexico.....	NM						
33. New York.....	NY						
34. North Carolina.....	NC	B...	STATE REQUIREMENT for Insurance sales.....			2,496	4,067
35. North Dakota.....	ND						
36. Ohio.....	OH	B...	STATE REQUIREMENT for Insurance sales.....	1,042,522	1,149,640		
37. Oklahoma.....	OK						
38. Oregon.....	OR						
39. Pennsylvania.....	PA						
40. Rhode Island.....	RI						
41. South Carolina.....	SC						
42. South Dakota.....	SD						
43. Tennessee.....	TN						
44. Texas.....	TX						
45. Utah.....	UT						
46. Vermont.....	VT						
47. Virginia.....	VA						
48. Washington.....	WA						
49. West Virginia.....	WV						
50. Wisconsin.....	WI						
51. Wyoming.....	WY						
52. American Samoa.....	AS						
53. Guam.....	GU						
54. Puerto Rico.....	PR						
55. US Virgin Islands.....	VI						
56. Northern Mariana Islands.....	MP						
57. Canada.....	CAN						
58. Aggregate Alien and Other.....	OT	XXX	XXX	22,862,000	28,699,701	0	0
59. Total.....		XXX	XXX	23,904,522	29,849,341	2,496	4,067

DETAILS OF WRITE-INS							
5801. PNC.....	B...	LINE OF CREDIT COLLATERAL FROM PNC BANK OF CLEVELAND.....		22,862,000	28,699,701		
5802.							
5803.							
5898. Summary of remaining write-ins for line 58 from overflow page.....	XXX	XXX		0	0	0	0
5899. Total (Lines 5801 thru 5803+5898) (Line 58 above).....	XXX	XXX		22,862,000	28,699,701	0	0