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ANNUAL STATEMENT

For the Year Ended December 31, 2021

of the Condition and Affairs of the

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

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

Organized under the Laws of OH State of Domicile or Port of Entry OH Country of Domicile US

Licensed as Business Type: Fraternal Benefit Society

Incorporated/Organized..... October 20, 1899 Commenced Business..... January 1, 1892

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

OFFICERS

Name	Title	Name	Title
1. Cynthia Maria Maleski	National President	2. Kimberly A Graham	National Secretary
3. Stuart L Collins #	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)	(Signature)	(Signature)
Cynthia Maria Maleski	Kimberly A Graham	Stuart L Collins
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
National President	National Secretary	National Treasurer
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This _____ day of _____ 2022

a. Is this an original filing? Yes [X] No [ ]
b. If no
1. State the amendment number
2. Date filed
3. Number of pages attached

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. Governments	1,297,565	0.1	1,297,565		1,297,565	0.1
1.02 All Other Governments		0.0			0	0.0
1.03 U.S. States, Territories and Possessions, etc., Guaranteed	3,495,470	0.3	3,495,470		3,495,470	0.3
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed	9,811,216	0.9	9,811,216		9,811,216	0.9
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed	28,988,623	2.6	28,988,623		28,988,623	2.6
1.06 Industrial and Miscellaneous	999,660,621	90.7	999,660,621		999,660,621	90.7
1.07 Hybrid Securities	2,842,461	0.3	2,842,461		2,842,461	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	1,046,095,956	94.9	1,046,095,956	0	1,046,095,956	94.9
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated)	2,300,921	0.2	2,300,921		2,300,921	0.2
2.02 Parent, Subsidiaries and Affiliates		0.0			0	0.0
2.03 Total Preferred Stock	2,300,921	0.2	2,300,921	0	2,300,921	0.2
3. Common Stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated)	7,999,430	0.7	7,999,430		7,999,430	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	297,182	0.0	297,182		297,182	0.0
3.06 Unit Investment Trusts		0.0			0	0.0
3.07 Closed-End Funds	102,090	0.0	102,090		102,090	0.0
3.08 Total Common Stocks	8,398,702	0.8	8,398,702	0	8,398,702	0.8
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	519,809	0.0	519,809		519,809	0.0
4.04 Mezzanine Real Estate Loans		0.0			0	0.0
4.05 Total Valuation Allowance		0.0			0	0.0
4.06 Total Mortgage Loans	519,809	0.0	519,809	0	519,809	0.0
5. Real Estate (Schedule A):						
5.01 Properties Occupied by Company	4,532,333	0.4	4,532,333		4,532,333	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	4,532,333	0.4	4,532,333	0	4,532,333	0.4
6. Cash, Cash Equivalents, and Short-Term Investments::						
6.01 Cash (Schedule E, Part 1)	11,635,867	1.1	11,635,867		11,635,867	1.1
6.02 Cash Equivalents (Schedule E, Part 2)	6,000,000	0.5	6,000,000		6,000,000	0.5
6.03 Short-Term Investments (Schedule DA)		0.0			0	0.0
6.04 Total Cash, Cash Equivalents, and Short-Term Investments	17,635,867	1.6	17,635,867	0	17,635,867	1.6
7. Contract Loans	1,927,530	0.2	1,927,530		1,927,530	0.2
8. Derivatives (Schedule DB)		0.0			0	0.0
9. Other Invested Assets (Schedule BA)	20,504,953	1.9	20,504,953		20,504,953	1.9
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	1,101,916,070	100.0	1,101,916,070	0	1,101,916,070	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		4,714,352
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6)		
2.2	Additional investment made after acquisition (Part 2, Column 9)		0
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13		
3.2	Totals, Part 3, Column 11		0
4.	Total gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	Total foreign exchange change in book/adjusted carrying value:		
6.1	Totals, Part 1, Column 15		
6.2	Totals, Part 3, Column 13		0
7.	Deduct current year's other-than-temporary impairment recognized:		
7.1	Totals, Part 1, Column 12		
7.2	Totals, Part 3, Column 10		0
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11	182,019	
8.2	Totals, Part 3, Column 9		182,019
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)		4,532,333
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		4,532,333

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		546,520
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		26,489
8.	Deduct amortization of premium and mortgage interest points and commitment fees		221
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)		519,810
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		519,810
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		519,810

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		13,786,274
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8)	6,874,530	
2.2	Additional investment made after acquisition (Part 2, Column 9)		6,874,530
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		155,851
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)		20,504,953
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		20,504,953

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		986,779,889
2.	Cost of bonds and stocks acquired, Part 3, Column 7		129,808,251
3.	Accrual of discount		419,685
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12		
4.2	Part 2, Section 1, Column 15	192,844	
4.3	Part 2, Section 2, Column 13	1,061,374	
4.4	Part 4, Column 11	87,491	1,341,709
5.	Total gain (loss) on disposals, Part 4, Column 19		6,902
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		57,185,841
7.	Deduct amortization of premium		6,110,004
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15		
8.2	Part 2, Section 1, Column 19		
8.3	Part 2, Section 2, Column 16		
8.4	Part 4, Column 15		0
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14		
9.2	Part 2, Section 1, Column 17		
9.3	Part 2, Section 2, Column 14		
9.4	Part 4, Column 13		0
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5Q, Line 2		1,734,988
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		1,056,795,579
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		1,056,795,579

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	1,297,565	1,392,111	1,315,927	1,287,164
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	1,297,565	1,392,111	1,315,927	1,287,164
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	3,495,470	3,666,202	3,479,832	3,520,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	9,811,216	10,654,625	10,223,571	9,800,000
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	28,988,623	31,532,647	29,793,562	27,335,274
Industrial and Miscellaneous,	8. United States	966,526,370	1,088,226,250	1,001,036,697	871,613,916
SVO Identified Funds, Unaffiliated Bank Loans	9. Canada	28,289,897	31,619,727	29,140,132	23,859,000
and Hybrid Securities (Unaffiliated)	10. Other Countries	7,686,815	9,395,402	8,014,364	7,372,000
	11. Totals	1,002,503,081	1,129,241,379	1,038,191,193	902,844,916
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	1,046,095,956	1,176,486,964	1,083,004,085	944,787,354
PREFERRED STOCKS	14. United States	2,300,921	2,297,120	2,108,439	
Industrial and Miscellaneous (Unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals	2,300,921	2,297,120	2,108,439	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	2,300,921	2,297,120	2,108,439	
COMMON STOCKS	20. United States	8,344,189	8,344,189	2,547,527	
Industrial and Miscellaneous (Unaffiliated)	21. Canada				
	22. Other Countries	54,513	54,513	88,446	
	23. Totals	8,398,702	8,398,702	2,635,973	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	8,398,702	8,398,702	2,635,973	
	26. Total Stocks	10,699,623	10,695,822	4,744,412	
	27. Total Bonds and Stocks	1,056,795,579	1,187,182,786	1,087,748,497	

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	169,512	457,280	359,958	310,815		XXX	1,297,565	0.1	2,709,778	0.3	1,297,565	
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	169,512	457,280	359,958	310,815	0	XXX	1,297,565	0.1	2,709,778	0.3	1,297,565	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	15,000	3,380,559	99,911			XXX	3,495,470	0.3	3,568,475	0.4	3,495,470	
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	15,000	3,380,559	99,911	0	0	XXX	3,495,470	0.3	3,568,475	0.4	3,495,470	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 NAIC 1	3,708,880	4,947,331	590,473	240,607		XXX	9,487,291	0.9	9,903,376	1.0	9,487,291	
4.2 NAIC 2		73,502		100,423		XXX	173,925	0.0	273,840	0.0	173,925	
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	3,858,880	5,020,832	590,473	341,030	0	XXX	9,811,216	0.9	10,327,216	1.1	9,811,216	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1	1,365,343	11,120,381	5,246,503	5,287,910	201,993	XXX	23,222,130	2.2	22,161,503	2.3	22,115,688	1,106,442
5.2 NAIC 2	24,997	2,120,487		2,571,280	1,049,729	XXX	5,766,493	0.6	5,814,837	0.6	5,766,493	
5.3 NAIC 3						XXX	0	0.0		0.0		
5.4 NAIC 4						XXX	0	0.0		0.0		
5.5 NAIC 5						XXX	0	0.0		0.0		
5.6 NAIC 6						XXX	0	0.0		0.0		
5.7 Totals	1,390,340	13,240,868	5,246,503	7,859,190	1,251,722	XXX	28,988,623	2.8	27,976,340	2.9	27,882,182	1,106,442

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 NAIC 1	12,219,749	31,614,756	81,130,208	123,393,500	66,447,707	XXX	314,805,919	30.1	277,242,728	28.4	277,836,548	36,969,371
6.2 NAIC 2	4,963,514	80,311,369	114,753,888	267,340,993	151,712,360	XXX	619,082,124	59.2	578,792,550	59.2	599,489,000	19,593,124
6.3 NAIC 3	99,998	7,641,214	28,953,305	14,155,626	5,054,765	XXX	55,904,908	5.3	63,308,456	6.5	55,703,447	201,461
6.4 NAIC 4		4,082,563	2,740,417	1,551,227		XXX	8,374,207	0.8	8,508,244	0.9	6,342,136	2,032,071
6.5 NAIC 5		500,716	992,747			XXX	1,493,462	0.1	1,498,661	0.2	1,493,462	
6.6 NAIC 6					1	XXX	1	0.0	329,002	0.0	1	
6.7 Totals	17,283,260	124,150,617	228,570,565	406,441,345	223,214,833	XXX	999,660,621	95.6	929,679,640	95.1	940,864,594	58,796,027
7. **Hybrid Securities**												
7.1 NAIC 1						XXX	0	0.0		0.0		
7.2 NAIC 2		1,527,848	666,091	648,522		XXX	2,842,461	0.3	2,846,476	0.3	1,314,613	1,527,848
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	1,527,848	666,091	648,522	0	XXX	2,842,461	0.3	2,846,476	0.3	1,314,613	1,527,848
8. **Parent, Subsidiaries and Affiliates**												
8.1 NAIC 1						XXX	0	0.0		0.0		
8.2 NAIC 2						XXX	0	0.0		0.0		
8.3 NAIC 3						XXX	0	0.0		0.0		
8.4 NAIC 4						XXX	0	0.0		0.0		
8.5 NAIC 5						XXX	0	0.0		0.0		
8.6 NAIC 6						XXX	0	0.0		0.0		
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. **SVO Identified Funds**												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. **Unaffiliated Bank Loans**												
10.1 NAIC 1						XXX	0	0.0		0.0		
10.2 NAIC 2						XXX	0	0.0		0.0		
10.3 NAIC 3						XXX	0	0.0		0.0		
10.4 NAIC 4						XXX	0	0.0		0.0		
10.5 NAIC 5						XXX	0	0.0		0.0		
10.6 NAIC 6						XXX	0	0.0		0.0		
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. **Total Bonds Current Year**												
11.1 NAIC 1	(d) 17,478,485	51,520,306	87,427,053	129,232,832	66,649,700	0	352,308,375	33.7	XXX	XXX	314,232,562	38,075,813
11.2 NAIC 2	(d) 4,988,511	84,033,205	115,419,980	270,661,218	152,762,089	0	627,865,003	60.0	XXX	XXX	606,744,031	21,120,972
11.3 NAIC 3	(d) 249,998	7,641,214	28,953,305	14,155,626	5,054,765	0	56,054,908	5.4	XXX	XXX	55,853,447	201,461
11.4 NAIC 4	(d) 0	4,082,563	2,740,417	1,551,227	0	0	8,374,207	0.8	XXX	XXX	6,342,136	2,032,071
11.5 NAIC 5	(d) 0	500,716	992,747	0	0	0	(c) 1,493,462	0.1	XXX	XXX	1,493,462	0
11.6 NAIC 6	(d) 0	0	0	0	1	0	(c) 1	0.0	XXX	XXX	1	0
11.7 Totals	22,716,993	147,778,003	235,533,501	415,600,903	224,466,555	0	(b) 1,046,095,956	100.0	XXX	XXX	984,665,640	61,430,316
11.8 Line 11.7 as a % of Col. 7	2.2	14.1	22.5	39.7	21.5	0.0	100.0	XXX	XXX	XXX	94.1	5.9
12. **Total Bonds Prior Year**												
12.1 NAIC 1	16,323,233	59,787,352	82,733,234	136,605,461	20,136,582		XXX	XXX	315,585,860	32.3	284,763,127	30,822,733
12.2 NAIC 2	34,214,332	55,395,935	131,812,899	263,781,609	102,522,927		XXX	XXX	587,727,703	60.1	570,755,989	16,971,714
12.3 NAIC 3		720,722	42,677,981	14,306,064	5,753,689		XXX	XXX	63,458,456	6.5	60,339,785	3,118,671
12.4 NAIC 4		2,161,511	2,936,964	3,409,769			XXX	XXX	8,508,244	0.9	6,244,147	2,264,097
12.5 NAIC 5		500,868	997,793				XXX	XXX	(c) 1,498,661	0.2	1,498,661	
12.6 NAIC 6					329,002		XXX	XXX	(c) 329,002	0.0	329,002	
12.7 Totals	50,537,565	118,566,388	261,158,870	418,102,902	128,742,199	0	XXX	XXX	(b) 977,107,925	100.0	923,930,710	53,177,215
12.8 Line 12.7 as a % of Col. 9	5.2	12.1	26.7	42.8	13.2	0.0	XXX	XXX	100.0	XXX	94.6	5.4
13. **Total Publicly Traded Bonds**												
13.1 NAIC 1	17,466,469	50,267,184	78,796,037	112,659,254	55,043,618		314,232,562	30.0	284,763,127	29.1	314,232,562	XXX
13.2 NAIC 2	4,988,511	77,481,509	115,419,980	260,019,902	148,834,129		606,744,031	58.0	570,755,989	58.4	606,744,031	XXX
13.3 NAIC 3	249,998	7,641,214	28,751,845	14,155,626	5,054,765		55,853,447	5.3	60,339,785	6.2	55,853,447	XXX
13.4 NAIC 4		2,050,492	2,740,417	1,551,227			6,342,136	0.6	6,244,147	0.6	6,342,136	XXX
13.5 NAIC 5		500,716	992,747				1,493,462	0.1	1,498,661	0.2	1,493,462	XXX
13.6 NAIC 6					1		1	0.0	329,002	0.0	1	XXX
13.7 Totals	22,704,978	137,941,115	226,701,024	388,386,009	208,932,513	0	984,665,640	94.1	923,930,710	94.6	984,665,640	XXX
13.8 Line 13.7 as a % of Col. 7	2.3	14.0	23.0	39.4	21.2	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	2.2	13.2	21.7	37.1	20.0	0.0	94.1	XXX	XXX	XXX	94.1	XXX
14. **Total Privately Placed Bonds**												
14.1 NAIC 1	12,015	1,253,121	8,631,016	16,573,578	11,606,082		38,075,813	3.6	30,822,733	3.2	XXX	38,075,813
14.2 NAIC 2		6,551,695		10,641,316	3,927,960		21,120,972	2.0	16,971,714	1.7	XXX	21,120,972
14.3 NAIC 3			201,461				201,461	0.0	3,118,671	0.3	XXX	201,461
14.4 NAIC 4		2,032,071					2,032,071	0.2	2,264,097	0.2	XXX	2,032,071
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	12,015	9,836,888	8,832,477	27,214,894	15,534,042	0	61,430,316	5.9	53,177,215	5.4	XXX	61,430,316
14.8 Line 14.7 as a % of Col. 7	0.0	16.0	14.4	44.3	25.3	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	0.9	0.8	2.6	1.5	0.0	5.9	XXX	XXX	XXX	XXX	5.9

(a) Includes $.....61,430,316 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes $.....793,910 current year of bonds with Z designations and $.....2,790,739 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.
(c) Includes $.....0 current year of bonds with 5GI designations, $.....0 prior year of bonds with 5GI designations and $.....0 current year, $.....0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $.....0; NAIC 2 $.....0; NAIC 3 $.....0; NAIC 4 $.....0; NAIC 5 $.....0; NAIC 6 $.....0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. **U.S. Governments**												
1.01 Issuer Obligations				88,697		XXX	88,697	0.0	1,286,690	0.1	88,697	
1.02 Residential Mortgage-Backed Securities	169,512	457,280	359,958	222,118		XXX	1,208,868	0.1	1,423,089	0.1	1,208,868	
1.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
1.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
1.05 Totals	169,512	457,280	359,958	310,815	0	XXX	1,297,565	0.1	2,709,778	0.3	1,297,565	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	15,000	3,380,559	99,911			XXX	3,495,470	0.3	3,568,475	0.4	3,495,470	
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	15,000	3,380,559	99,911	0	0	XXX	3,495,470	0.3	3,568,475	0.4	3,495,470	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.01 Issuer Obligations	3,858,880	5,020,832	590,473	341,030		XXX	9,811,216	0.9	10,327,216	1.1	9,811,216	
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	3,858,880	5,020,832	590,473	341,030	0	XXX	9,811,216	0.9	10,327,216	1.1	9,811,216	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.01 Issuer Obligations	1,128,783	12,696,605	4,811,846	7,719,583	1,251,722	XXX	27,608,538	2.6	26,192,472	2.7	26,502,096	1,106,442
5.02 Residential Mortgage-Backed Securities	261,558	544,263	434,657	139,607		XXX	1,380,085	0.1	1,783,868	0.2	1,380,085	
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	1,390,340	13,240,868	5,246,503	7,859,190	1,251,722	XXX	28,988,623	2.8	27,976,340	2.9	27,882,182	1,106,442
6. **Industrial and Miscellaneous (unaffiliated)**												
6.01 Issuer Obligations	17,280,320	122,115,032	228,455,208	406,312,922	223,214,821	XXX	997,378,303	95.3	927,360,496	94.9	940,614,347	56,763,956
6.02 Residential Mortgage-Backed Securities	2,940	3,514	996	157	12	XXX	7,619	0.0	14,048	0.0	7,619	
6.03 Commercial Mortgage-Backed Securities		2,032,071				XXX	2,032,071	0.2	2,062,468	0.2		2,032,071
6.04 Other Loan-Backed and Structured Securities			114,362	128,266		XXX	242,628	0.0	242,628	0.0	242,628	
6.05 Totals	17,283,260	124,150,617	228,570,565	406,441,345	223,214,833	XXX	999,660,621	95.6	929,679,640	95.1	940,864,594	58,796,027
7. **Hybrid Securities**												
7.01 Issuer Obligations		1,527,848	666,091	648,522		XXX	2,842,461	0.3	2,846,476	0.3	1,314,613	1,527,848
7.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
7.05 Totals	0	1,527,848	666,091	648,522	0	XXX	2,842,461	0.3	2,846,476	0.3	1,314,613	1,527,848
8. **Parent, Subsidiaries and Affiliates**												
8.01 Issuer Obligations						XXX	0	0.0		0.0		
8.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
8.05 Affiliated Bank Loans - Issued						XXX	0	0.0		0.0		
8.06 Affiliated Bank Loans - Acquired						XXX	0	0.0		0.0		
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. **SVO Identified Funds**												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
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	22,282,983	144,740,875	234,623,529	415,110,755	224,466,543	XXX	1,041,224,684	99.5	XXX	XXX	981,826,439	59,398,245
11.02 Residential Mortgage-Backed Securities	434,011	1,005,057	795,611	361,882	12	XXX	2,596,573	0.2	XXX	XXX	2,596,573	0
11.03 Commercial Mortgage-Backed Securities	0	2,032,071	0	0	0	XXX	2,032,071	0.2	XXX	XXX	0	2,032,071
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	22,716,993	147,778,003	235,533,501	415,600,903	224,466,555	0	1,046,095,956	100.0	XXX	XXX	984,665,640	61,430,316
11.09 Line 11.08 as a % of Col. 7	2.2	14.1	22.5	39.7	21.5	0.0	100.0	XXX	XXX	XXX	94.1	5.9
12. **Total Bonds Prior Year**												
12.01 Issuer Obligations	50,048,001	115,134,470	260,042,775	417,614,393	128,742,186	XXX	XXX	XXX	971,581,825	99.4	920,467,078	51,114,747
12.02 Residential Mortgage-Backed Securities	489,564	1,369,450	1,001,733	360,244	13	XXX	XXX	XXX	3,221,005	0.3	3,221,005	
12.03 Commercial Mortgage-Backed Securities		2,062,468				XXX	XXX	XXX	2,062,468	0.2		2,062,468
12.04 Other Loan-Backed and Structured Securities			114,362	128,266		XXX	XXX	XXX	242,628	0.0	242,628	
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0		
12.06 Affiliated Bank Loans						XXX	XXX	XXX	0	0.0		
12.07 Unaffiliated Bank Loans						XXX	XXX	XXX	0	0.0		
12.08 Totals	50,537,565	118,566,388	261,158,870	418,102,902	128,742,199	0	XXX	XXX	977,107,925	100.0	923,930,710	53,177,215
12.09 Line 12.08 as a % of Col. 9	5.2	12.1	26.7	42.8	13.2	0.0	XXX	XXX	100.0	XXX	94.6	5.4
13. **Total Publicly Traded Bonds**												
13.01 Issuer Obligations	22,270,967	136,936,058	225,791,052	387,895,860	208,932,501	XXX	981,826,439	93.9	920,467,078	94.2	981,826,439	XXX
13.02 Residential Mortgage-Backed Securities	434,011	1,005,057	795,611	361,882	12	XXX	2,596,573	0.2	3,221,005	0.3	2,596,573	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	242,628	0.0	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	22,704,978	137,941,115	226,701,024	388,386,009	208,932,513	0	984,665,640	94.1	923,930,710	94.6	984,665,640	XXX
13.09 Line 13.08 as a % of Col. 7	2.3	14.0	23.0	39.4	21.2	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	2.2	13.2	21.7	37.1	20.0	0.0	94.1	XXX	XXX	XXX	94.1	XXX
14. **Total Privately Placed Bonds**												
14.01 Issuer Obligations	12,015	7,804,817	8,832,477	27,214,894	15,534,042	XXX	59,398,245	5.7	51,114,747	5.2	XXX	59,398,245
14.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
14.03 Commercial Mortgage-Backed Securities		2,032,071				XXX	2,032,071	0.2	2,062,468	0.2	XXX	2,032,071
14.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0	XXX	0
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	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	12,015	9,836,888	8,832,477	27,214,894	15,534,042	0	61,430,316	5.9	53,177,215	5.4	XXX	61,430,316
14.09 Line 14.08 as a % of Col. 7	0.0	16.0	14.4	44.3	25.3	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	0.9	0.8	2.6	1.5	0.0	5.9	XXX	XXX	XXX	XXX	5.9

Sch. DA - Verification
NONE

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	6,000,000		6,000,000	
2. Cost of cash equivalents acquired	119,290,062		119,290,062	
3. Accrual of discount	0			
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	0			
6. Deduct consideration received on disposals	119,290,062		119,290,062	
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																
HOME OFFICE		BEACHWOOD	OH	05/31/2007.		6,935,837		4,395,524	7,000,000	173,898			(173,898)		386,935	204,916
LAND - CHAGRIN BLVD		BEACHWOOD	OH	12/31/1953.	12/31/2003.	20,100		20,100	7,000,000				0			
HOME OFFICE		BEACHWOOD	OH	12/01/2010.		35,684		25,797		892			(892)			
HOME OFFICE - IMPROVEMENTS		BEACHWOOD	OH	07/01/2017.		52,219		40,470		2,611			(2,611)			
HOME OFFICE - IMPROVEMENTS		BEACHWOOD	OH	12/19/2018.		6,301		4,358		630			(630)			
HOME OFFICE - IMPROVEMENTS		BEACHWOOD	OH	04/18/2019.		12,129		8,793		1,213			(1,213)			
HOME OFFICE - IMPROVEMENTS		BEACHWOOD	OH	04/18/2020.		18,178		16,057		1,212			(1,212)			
HOME OFFICE -IMPROVEMENTS		BEACHWOOD	OH	08/11/2020.		23,447		21,232		1,563			(1,563)			
0299999. Properties Occupied by the Reporting Entity - Administrative						7,103,895	0	4,532,333	14,000,000	182,019	0	0	(182,019)	0	386,935	204,916
0399999. Total - Properties Occupied by the Reporting Entity						7,103,895	0	4,532,333	14,000,000	182,019	0	0	(182,019)	0	386,935	204,916
0699999. Totals						7,103,895	0	4,532,333	14,000,000	182,019	0	0	(182,019)	0	386,935	204,916

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
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.	4.88	271,265		(140)				590,000	07/28/2005
20763579		BRIDGEVIEW	IL		06/13/2006.	4.63	248,544		(81)				515,000	01/09/2006
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other							519,809	0	(221)	0	0	0	1,105,000	XXX
0899999. Total - Mortgages in Good Standing							519,809	0	(221)	0	0	0	1,105,000	XXX
3399999. Totals							519,809	0	(221)	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
12733291	CHICAGO	IL		12/15/2005		284,697					0			14,629			0
20763579	BRIDGEVIEW	IL		06/13/2006		259,663					0			11,861			0
											0						0
											0						0
											0						0
											0						0
											0						0
											0						0
											0						0
											0						0
0299999. Total - Mortgages With Partial Repayments						544,360	0	0	0	0	0	0	0	26,489	0	0	0
0599999. Total Mortgages						544,360	0	0	0	0	0	0	0	26,489	0	0	0

SCHEDULE BA - PART 1

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

1	2	3	Location 4	Location 5	6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18	19	20
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	2,245,600	2,046,483		(19,918)				147,500		
604074 AA 2	MINNESOTA LIFE INSURANCE CO.			MN	MINNESOTA LIFE INSURANCE CO.	1.F FE	09/18/2013		1,279,730	1,214,740	1,104,994		(25,175)				82,500		
638671 AC 1	NATIONWIDE MUTUAL INSURANCE CO.			OH	NATIONWIDE MUTUAL INSURANCE CO.	1.G FE	09/19/2002		3,335,400	4,169,190	3,195,050		(13,019)				247,500		
638671 AN 7	NATIONWIDE MUTUAL INSURANCE CO.			OH	NATIONWIDE MUTUAL INSURANCE CO.	1.G FE	07/13/2021		6,874,530	6,042,120	6,870,319		(4,211)				65,250		
644162 AB 5	METROPOLITAN LIFE INSURANCE CO.			NY	METROPOLITAN LIFE INSURANCE CO.	1.F FE	05/02/2005		3,840,000	3,401,280	3,142,721		(61,829)				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	2,361,900	2,066,009		(12,318)				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	2,422,460	2,079,377		(19,383)				166,000		
2799999. Total - Surplus Debentures - Unaffiliated									22,090,740	21,857,290	20,504,953	0	(155,851)	0	0	0	1,115,000	0	XXX
4899999. Subtotal - Unaffiliated									22,090,740	21,857,290	20,504,953	0	(155,851)	0	0	0	1,115,000	0	XXX
5099999. Totals									22,090,740	21,857,290	20,504,953	0	(155,851)	0	0	0	1,115,000	0	XXX

Line Number

1A.
1B.
1C.
1D.
1E.
1F.

Book/Adjusted Carring Value by NAIC Designation Category Footnote:

1A	0	1B	0	1C	0	1D	0	1E	0	1F	8,373,575
1G	10,065,369										
2A	0	2B	2,066,009	2C	0						
3A	0	3B	0	3C	0						
4A	0	4B	0	4C	0						
5A	0	5B	0	5C	0						
6	0										

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Surplus Debentures - Unaffiliated										
638671 AN 7	NATIONWIDE MUTUAL INSURANCE CO.		OH	NATIONWIDE MUTUAL INSURANCE CO.	07/13/2021.		6,874,530			
2799999. Total - Surplus Debentures - Unaffiliated							6,874,530	0	0	XXX
4899999. Subtotal - Unaffiliated							6,874,530	0	0	XXX
5099999. Totals							6,874,530	0	0	XXX

SCHEDULE BA - PART 3

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

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

NONE

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																					
912810 FT 0	UNITED STATES TREASURY				1.A	21,063	137.468	27,494	20,000	20,694		(35)			4.500	4.172	FA	340	900	09/11/2008.	02/15/2036.
912833 X9 6	UNITED STATES TREASURY	@			1.A	34,750	77.467	96,834	125,000	65,387		2,983				4.724	N/A			06/20/2008.	11/15/2035.
912833 X9 6	UNITED STATES TREASURY	SD			1.A	1,390	77.467	3,873	5,000	2,615		119				4.725	N/A			06/23/2008.	11/15/2035.
0199999. U.S. Government - Issuer Obligations						57,203	XXX	128,201	150,000	88,697	0	3,066	0	0	XXX	XXX	XXX	340	900	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																					
36202A P7 6	G2 000446 - RMBS			4	1.A	229	100.937	233	231	230		0			7.500	7.792	MON	1	17	12/17/1992.	11/20/2022.
36202A S9 9	G2 000544 - RMBS			4	1.A	233	100.743	236	234	233		0			7.000	7.193	MON	1	16	02/18/1993.	12/20/2022.
36202A TA 5	G2 000545 - RMBS			4	1.A	133	100.330	134	133	133		(0)			7.500	7.579	MON	1	10	12/30/1992.	12/20/2022.
36202A YU 5	G2 000723 - RMBS			4	1.A	300	100.964	304	301	300		(0)			7.500	7.534	MON	2	23	01/27/1993.	01/20/2023.
36202B 3Z 6	G2 001716 - RMBS			4	1.A	70	104.122	75	72	72		0			7.000	7.218	MON	0	5	01/01/1995.	05/20/2024.
36202B HT 5	G2 001142 - RMBS			4	1.A	98	100.320	98	98	97		(0)			7.000	7.026	MON	1	7	05/25/1993.	05/20/2023.
36202B KZ 7	G2 001212 - RMBS			4	1.A	263	102.273	269	263	262		(0)			7.000	6.991	MON	2	18	06/17/1993.	06/20/2023.
36202C 6J 7	G2 002673 - RMBS			4	1.A	990	110.400	1,002	907	968		(5)			6.500	2.834	MON	5	59	04/13/2011.	11/20/2028.
36202C CE 1	G2 001869 - RMBS			4	1.A	55	100.393	55	55	55		(0)			8.000	8.009	MON	0	4	09/26/1994.	09/20/2024.
36202C EM 1	G2 001940 - RMBS			4	1.A	209	103.321	217	210	209		0			9.000	9.303	MON	2	19	02/15/1995.	01/20/2025.
36202C HH 9	G2 002032 - RMBS			4	1.A	66	100.346	67	67	66		0			7.000	7.201	MON	0	5	01/01/1995.	07/20/2025.
36202D 5F 4	G2 003546 - RMBS			4	1.A	1,251	115.676	1,273	1,101	1,230		(5)			6.500	1.660	MON	6	72	04/12/2011.	04/20/2034.
36204Q G3 8	GN 376518 - RMBS			4	1.A	336	100.380	338	337	337		(0)			8.000	7.945	MON	2	27	05/17/1994.	05/15/2024.
36204W CP 0	GN 381778 - RMBS			4	1.A	2,094	100.384	2,107	2,099	2,094		(1)			7.500	7.528	MON	13	157	04/25/1994.	04/15/2024.
36205K JU 7	GN 392775 - RMBS			4	1.A	655	100.390	658	655	655					8.500	8.372	MON	5	56	01/01/1994.	12/15/2024.
36207R 3A 1	GN 440093 - RMBS			4	1.A	98	100.365	98	98	98		0			7.000	7.170	MON	1	7	01/01/1997.	02/15/2027.
362165 LL 4	GN 184031 - RMBS			4	1.A	208	100.318	208	208	207		(0)			7.000	7.036	MON	1	15	04/19/1993.	04/15/2023.
36223N XC 3	GN 313075 - RMBS			4	1.A	211	100.770	213	211	211		(0)			8.000	8.083	MON	1	17	05/17/1994.	08/15/2022.
36224H MD 5	GN 328956 - RMBS			4	1.A	235	100.261	238	237	236		0			7.500	7.680	MON	1	18	12/16/1992.	12/15/2022.
36224L MC 8	GN 331655 - RMBS			4	1.A	1,358	100.298	1,368	1,364	1,360		1			7.000	7.201	MON	8	95	10/19/1992.	10/15/2022.
36224P MD 7	GN 334356 - RMBS			4	1.A	850	100.815	875	868	864		2			7.000	7.545	MON	5	61	11/18/1992.	11/15/2022.
38373Q 2D 2	GNR 2003-046 HB - CMO/RMBS			4	1.A	4,527	108.822	4,458	4,096	4,315		(11)			6.500	5.009	MON	22	266	11/16/2010.	06/20/2033.
38373S 3V 7	GNR 2003-26 MB - CMO/RMBS			4	1.A	36,738	105.874	34,108	32,216	34,097		(147)			5.500	3.744	MON	148	1,772	03/14/2013.	03/20/2033.
38373V AJ 9	GNR 0259 CB - CMO/RMBS			4	1.A	4,655	99.990	4,232	4,232	4,468		(15)			6.000	4.272	MON	21	254	09/02/2013.	08/20/2032.
38373V NQ 9	GNR 2002-63 NY - CMO/RMBS			4	1.A	4,993	103.240	4,613	4,468	4,751		(15)			6.000	4.146	MON	22	268	11/08/2011.	09/20/2032.
38373W W6 1	GNR 0232D WB - CMO/RMBS			4	1.A	4,205	100.017	3,903	3,902	4,250		(22)			6.500	3.799	MON	21	254	07/05/2010.	05/20/2032.
38373Y 2H 6	GNR 037B TJ - CMO/RMBS			4	1.A	30,660	106.504	29,821	28,000	29,172		(230)			5.500	4.542	MON	128	1,540	09/09/2013.	01/16/2033.
383742 DY 6	GNR 2007-079 BM - CMO/RMBS			4	1.A	9,025	109.827	9,011	8,205	8,971		(9)			6.000	3.737	MON	41	492	09/02/2011.	08/20/2037.
383742 M3 4	GNR 2008-034 PG - CMO/RMBS			4	1.A	17,301	108.237	17,835	16,477	17,047		(7)			5.250	4.466	MON	72	865	01/26/2011.	04/20/2038.
38374B DD 2	GNR 0362A AE - CMO/RMBS			4	1.A	3,658	106.612	3,833	3,595	3,679		(5)			5.000	4.426	MON	15	180	12/24/2010.	07/20/2033.
38374B E9 0	GNR 2003-70 MD - CMO/RMBS			4	1.A	84,929	108.559	81,057	74,666	78,866		(394)			5.500	3.854	MON	342	4,107	08/23/2013.	07/20/2033.
38374D PQ 6	GNR 2008-002 MD - CMO/RMBS			4	1.A	10,464	112.446	10,254	9,119	10,020		23			5.500	3.318	MON	42	502	06/07/2012.	01/16/2038.
38374D TL 3	GNR 2008-027 JD - CMO/RMBS			4	1.A	103,007	109.811	102,818	93,632	97,647		(815)			5.750	4.668	MON	449	5,384	04/21/2014.	08/20/2037.
38374F 3T 9	GNR 2004-026 ED - CMO/RMBS			4	1.A	13,002	110.310	12,804	11,607	12,413		(28)			5.500	3.781	MON	53	638	02/03/2012.	04/16/2034.

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
38374F 6X 7	GNR 2004-030 UD - CMO/RMBS			4	1.A	22,314	109.178	22,032	20,180	21,296		(31)			5.500	3.295	MON	92	1,110	09/09/2013.	04/20/2034.
38374F HC 1	GNR 2004-016 EC - CMO/RMBS			4	1.A	34,468	109.098	33,261	30,487	32,150		(247)			5.500	3.945	MON	140	1,677	04/02/2013.	02/20/2034.
38374F HH 0	GNR 2004-016 GC - CMO/RMBS			4	1.A	12,107	110.068	12,226	11,108	11,675		(23)			5.500	4.038	MON	51	611	11/17/2010.	02/20/2034.
38374G 2Z 4	GNR 2004-042 AD - CMO/RMBS			4	1.A	813	99.970	756	756	791		(2)			6.000	4.657	MON	4	45	04/23/2010.	03/20/2032.
38374G SA 1	GNR 2004-037 B - CMO/RMBS			4	1.A	59,092	110.895	64,002	57,714	65,026		(222)			6.000	2.832	MON	289	3,463	06/04/2012.	04/17/2034.
38374H 6M 7	GNR 2004-069 GC - CMO/RMBS			4	1.A	18,055	111.095	19,400	17,463	17,945		(24)			5.500	4.748	MON	80	960	07/07/2010.	04/20/2034.
38374J YA 8	GNR 2004-086 C - CMO/RMBS			4	1.A	68,561	112.257	67,354	60,000	63,841		(820)			5.500	3.973	MON	275	3,300	02/05/2014.	10/20/2034.
38374K 2D 4	GNR 2005-033 AY - CMO/RMBS			4	1.A	4,224	109.027	4,244	3,893	4,307		(11)			5.500	2.777	MON	18	214	09/02/2010.	04/16/2035.
38374K RU 9	GNR 2005-003 OC - CMO/RMBS			4	1.A	61,135	109.157	62,294	57,069	59,295		(112)			5.000	3.917	MON	238	2,853	09/08/2013.	01/20/2035.
38374K UY 7	GNR 2005-013 PE - CMO/RMBS			4	1.A	44,895	107.507	41,698	38,786	41,021		(57)			5.000	2.308	MON	162	1,939	12/24/2012.	02/20/2035.
38374L XL 0	GNR 2005-051 DC - CMO/RMBS			4	1.A	4,046	110.132	4,347	3,947	4,035		(3)			5.000	4.370	MON	16	197	02/16/2011.	07/20/2035.
38374M U9 8	GNR 2006-017 TW - CMO/RMBS			4	1.A	8,330	112.457	9,184	8,166	8,228		(2)			6.000	5.795	MON	41	490	07/14/2009.	04/20/2036.
38374M W4 7	GNR 2006-017 QB - CMO/RMBS			4	1.A	36,298	112.894	37,408	33,135	35,361		(75)			6.000	4.294	MON	166	1,988	02/17/2011.	04/20/2036.
38374M WR 6	GNR 2006-001 LE - CMO/RMBS			4	1.A	25,219	111.237	25,736	23,136	24,387		(37)			5.500	3.965	MON	106	1,272	09/02/2010.	06/20/2035.
38374N XV 4	GNR 2006-057 NW - CMO/RMBS			4	1.A	17,466	108.262	17,482	16,148	17,068		(16)			6.000	4.543	MON	81	969	01/05/2011.	10/20/2036.
38374T AG 9	GNR 2009-010 PH - CMO/RMBS			4	1.A	15,468	110.980	16,647	15,000	15,239		(49)			4.500	4.202	MON	56	675	03/05/2014.	02/20/2039.
38375D E6 1	GNR 2008-094 CY - CMO/RMBS			4	1.A	42,365	112.420	41,595	37,000	39,722		(445)			5.000	3.786	MON	154	1,850	09/05/2012.	12/20/2038.
38375D KN 7	GNR 2008-058 PE - CMO/RMBS			4	1.A	20,061	111.573	20,325	18,216	19,327		(31)			5.500	3.949	MON	83	1,002	04/02/2014.	07/16/2038.
38375J 5E 1	GNR 2007-024 LB - CMO/RMBS			4	1.A	12,319	110.215	11,756	10,666	11,622		9			5.500	3.335	MON	49	587	06/05/2013.	05/16/2037.
38375L NL 0	GNR 2007-056 PE - CMO/RMBS			4	1.A	27,993	108.963	27,919	25,623	26,696		(30)			5.500	4.503	MON	117	1,409	11/17/2010.	10/20/2037.
38375L P7 9	GNR 2007-070 PE - CMO/RMBS			4	1.A	11,791	109.425	12,058	11,019	12,469		(17)			5.500	2.279	MON	51	606	04/08/2011.	11/20/2037.
38375P CH 2	GNR 2008-001 LB - CMO/RMBS			4	1.A	4,543	107.778	4,836	4,487	4,632		(2)			5.500	4.743	MON	21	247	02/15/2008.	01/20/2038.
38375P LP 4	GNR 2008-009 PE - CMO/RMBS			4	1.A	12,403	112.521	12,377	11,000	11,691		(120)			5.250	3.977	MON	48	578	05/21/2012.	02/20/2038.
38375P SY 8	GNR 2008-013 HG - CMO/RMBS			4	1.A	41,803	107.413	39,913	37,159	39,521		(41)			5.250	3.816	MON	163	1,951	04/09/2012.	11/20/2037.
38375X DJ 0	GNR 2008-047 P - CMO/RMBS			4	1.A	63,623	112.580	64,171	57,000	59,933		(635)			5.500	4.208	MON	261	3,135	05/09/2012.	06/16/2038.
38375X QU 1	GNR 2008-069 EP - CMO/RMBS			4	1.A	10,694	110.305	10,948	9,925	10,437		(7)			5.750	4.604	MON	48	571	03/14/2011.	08/20/2038.
38375X RD 8	GNR 2008-069 PE - CMO/RMBS			4	1.A	22,628	116.400	24,444	21,000	22,081		(149)			5.750	4.992	MON	101	1,208	04/26/2011.	08/20/2038.
38375Y 3M 2	GNR 2009-002 PX - CMO/RMBS			4	1.A	31,320	115.044	33,363	29,000	30,405		(138)			5.000	4.456	MON	121	1,450	11/01/2013.	01/20/2039.
38376F AG 7	GNR 2009-061 QE - CMO/RMBS			4	1.A	39,244	116.728	40,855	35,000	37,603		(320)			5.500	4.465	MON	160	1,925	07/10/2014.	08/20/2039.
38376J JB 1	GNR 2009-104 KB - CMO/RMBS			4	1.A	58,125	120.232	60,116	50,000	55,516		(425)			5.500	4.366	MON	229	2,750	08/13/2014.	11/16/2039.
38376J LF 9	GNR 2009-104 NC - CMO/RMBS			4	1.A	6,065	111.363	5,937	5,331	5,752		6			5.000	3.178	MON	22	267	08/27/2012.	11/20/2039.
38376P 4G 2	GNR 2009-127 PB - CMO/RMBS			4	1.A	9,214	111.184	9,006	8,100	8,728		9			5.000	3.212	MON	34	405	03/28/2013.	12/20/2039.
38376T WS 7	GNR 2010-001 NM - CMO/RMBS			4	1.A	68,700	118.002	70,801	60,000	65,317		(554)			5.000	3.975	MON	250	3,000	06/10/2013.	01/20/2040.
911760 LQ 7	VENDE 1998-2 G - CMO/RMBS			4	1.A	2,329	116.679	2,419	2,073	2,232		(29)			6.750	3.316	MON	12	140	09/16/2011.	06/15/2028.
911760 LY 0	VENDE 1998-3 E - CMO/RMBS			4	1.A	3,908	115.988	4,187	3,610	3,909		(41)			6.500	3.430	MON	20	235	05/20/2011.	03/15/2029.
0299999. U.S. Government - Residential Mortgage-Backed Securities						1,258,724	XXX	1,263,910	1,137,164	1,208,868	0	(6,375)	0	0	XXX	XXX	XXX	5,192	62,307	XXX	XXX
0599999. Total - U.S. Government						1,315,927	XXX	1,392,111	1,287,164	1,297,565	0	(3,309)	0	0	XXX	XXX	XXX	5,532	63,207	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
20772J AA 0	CONNECTICUT ST			1	1.D FE	99,820	122.661	122,661	100,000	99,911		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	103.622	3,424,707	3,305,000	3,283,280		1,901			4.380	4.469	FA	60,316	144,759	08/02/2013.	02/01/2031.

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	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
574192 5C 0	MARYLAND ST.			1	1.A FE	14,997	100.660	15,099	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	103.735	103,735	100,000	97,279		185			3.800	4.102	MN	486	3,800	06/03/2013.	05/15/2033.
1199999. U.S. States, Territories & Possessions - Issuer Obligations						3,479,832	XXX	3,666,202	3,520,000	3,495,470	0	2,095	0	0	XXX	XXX	XXX	62,341	154,499	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						3,479,832	XXX	3,666,202	3,520,000	3,495,470	0	2,095	0	0	XXX	XXX	XXX	62,341	154,499	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	114.270	159,978	140,000	140,607		(47)			3.569	3.519	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	100.736	50,368	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.A FE	1,051,600	116.223	1,220,342	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	112.331	134,797	120,000	120,891		(156)			4.250	4.085	JJ	2,352	5,100	01/20/2012.	01/15/2027.
119677 LH 3	BUFFALO N Y.				1.E FE	50,790	105.897	52,949	50,000	50,239		(72)			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	107.100	53,550	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	111.310	83,483	75,000	73,502		258			5.164	5.635	JD	323	3,873	05/20/2015.	12/01/2026.
199492 BR 9	COLUMBUS OHIO.			2	1.A FE	48,950	102.723	51,362	50,000	49,576		84			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	107.013	3,210,390	3,000,000	3,000,000		(13,416)			6.450	6.450	FA	73,100	193,500	09/27/2013.	02/15/2035.
242559 MX 7	DEARBORN MICH.			2	1.D FE	49,902	104.508	52,254	50,000	49,938		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	111.404	94,693	85,000	85,000					4.178	4.177	MN	454	3,551	06/03/2015.	11/15/2028.
295407 V9 8	ERIE PA.			2	1.C FE	400,000	111.404	445,616	400,000	400,000					4.178	4.177	MN	2,135	8,356	06/03/2015.	11/15/2028.
295407 W6 3	ERIE PA.			2	1.C FE	15,000	108.571	16,286	15,000	15,000					4.178	4.177	MN	80	627	06/03/2015.	11/15/2028.
306801 J4 4	FALMOUTH MASS.			2	1.A FE	50,000	102.993	51,497	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.A FE	33,145	102.725	35,954	35,000	34,817		192			3.500	4.087	JD	102	1,225	07/18/2011.	12/01/2022.
483206 4C 9	KALAMAZOO MICH.			2	1.D FE	1,131,790	106.444	1,170,884	1,100,000	1,113,729		(4,340)			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	101.703	101,703	100,000	99,756		1,183			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	101.171	25,293	25,000	24,719		46			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	137.785	137,785	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	100.250	200,500	200,000	200,000		(81)			4.648	4.648	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	116.457	58,229	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	103.012	103,012	100,000	100,260		(378)			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	102.963	51,482	50,000	50,068		(71)			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	107.544	1,839,002	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	102.415	102,415	100,000	100,193		(156)			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	119.315	113,349	95,000	93,593		107			5.206	5.404	AO	1,236	4,946	08/19/2010.	10/01/2031.
655711 HL 6	NORFOLK CNTY MASS.			2	1.D FE	99,000	101.330	101,330	100,000	99,260		30			3.250	3.306	MS	957	3,250	11/19/2012.	09/15/2039.
675583 HL 5	OCONEE CNTY S C.			2	1.C FE	24,034	102.630	25,658	25,000	24,526		66			3.600	3.946	AO	225	900	08/13/2013.	04/01/2028.
751265 QK 8	RALSTON NEB.			2	3.B FE	151,650	100.010	150,015	150,000	150,000					5.000	5.000	MS	2,208	7,500	05/22/2012.	09/15/2031.
777543 SB 6	ROSEMONT ILL.			1	2.B FE	100,573	120.608	120,608	100,000	100,423		(18)			6.750	6.703	JD	563	6,750	12/07/2010.	12/01/2035.
791697 BX 2	ST LOUIS MO SPL ADMINISTRATIVE BRD TRANS.			1	1.B FE	77,625	116.199	87,149	75,000	75,000					4.750	4.749	AO	891	3,563	11/18/2011.	04/01/2029.
806466 NS 3	SCHENECTADY N Y CITY SCH DIST.			1	1.F FE	101,475	110.784	110,784	100,000	100,303		(48)			4.300	4.238	JJ	1,983	4,300	06/14/2012.	07/15/2027.
82620Y FP 3	SIENNA PLANTATION TEX MUN UTIL DIST NO 1.			2	1.F FE	50,000	102.084	51,042	50,000	50,000					3.625	3.625	MS	604	1,813	08/07/2014.	09/01/2032.
835240 H9 6	SOMERVILLE MASS.			2	1.B FE	49,856	105.426	52,713	50,000	49,926		10			3.625	3.650	AO	453	1,813	11/04/2013.	10/01/2028.
850752 LP 9	SPRINGFIELD MASS.				1.C FE	151,584	121.987	182,981	150,000	150,687		(105)			6.000	5.900	JD	750	9,000	06/24/2010.	06/01/2027.

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	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
948101 QC 7	WEBSTER MASS			2	1.E FE	49,543	106.250	53,125	50,000	49,729		27			3.375	3.449	JD	75	1,688	07/15/2014.	06/15/2030.
969129 EU 5	WILLAMALANE PK & REC DIST ORE			2	1.D FE	98,950	102.051	102,051	100,000	99,476		66			3.000	3.084	JJ	1,500	3,000	04/12/2013.	01/01/2029.
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						10,223,571	XXX	10,654,625	9,800,000	9,811,216	0	(16,814)	0	0	XXX	XXX	XXX	118,668	486,573	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions						10,223,571	XXX	10,654,625	9,800,000	9,811,216	0	(16,814)	0	0	XXX	XXX	XXX	118,668	486,573	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																					
047059 EK 2	ATHENS-CLARKE CNTY GA UNI GOVT DEV AUTH			2	1.A Z	29,679	106.455	31,937	30,000	29,902		48			3.625	3.801	JD	48	1,088	08/15/2014.	12/15/2034.
051249 GQ 7	AUGUSTA GA WTR & SEW REV			2	1.E FE	49,700	101.359	50,680	50,000	49,818		14			3.000	3.040	AO	375	1,500	11/19/2012.	10/01/2032.
051249 HE 3	AUGUSTA GA WTR & SEW REV			2	1.E FE	50,388	103.395	51,698	50,000	50,083		(45)			4.300	4.201	AO	538	2,150	07/26/2013.	10/01/2026.
084213 AP 2	BERKELEY CNTY S C UTIL REV			2	1.D FE	100,000	103.788	103,788	100,000	100,000					3.000	3.000	JD	250	3,000	05/09/2013.	06/01/2027.
18571P AR 6	CLERMONT CNTY OHIO PORT AUTH ECONOMIC DE			2	1.D FE	50,574	104.771	52,386	50,000	50,080		(83)			5.750	5.569	JD	240	2,875	12/09/2013.	12/01/2033.
186371 BT 6	CLEVELAND OHIO ECONOMIC & CMNTY DEV REV			1	1.F FE	1,050,375	109.423	1,148,942	1,050,000	1,050,174		(33)			3.750	3.746	JD	3,281	39,375	04/22/2015.	12/01/2026.
200588 NJ 6	COMMERCE CITY COLO SALES & USE TAX REV			2	1.D FE	50,000	107.289	53,645	50,000	50,000					3.375	3.375	FA	703	1,688	04/21/2015.	08/01/2033.
232263 JW 4	CUYAHOGA CNTY OHIO ECONOMIC DEV REV			2	1.E FE	1,003,769	105.280	984,368	935,000	955,249		(10,704)			5.500	4.227	AO	10,856	51,425	10/02/2014.	10/15/2033.
243001 DD 3	DECATUR ALA SWR REV			2	1.D FE	50,500	101.895	50,948	50,000	50,042		(66)			3.250	3.112	FA	614	1,625	04/26/2013.	08/15/2028.
26678P DH 0	DURHAM N C LTD OBLIG			2	1.B FE	50,000	106.747	53,374	50,000	50,000					3.370	3.370	JD	140	1,685	03/03/2015.	06/01/2031.
295195 AB 7	ERIE CNTY PA GEN AUTH LEASE REV			2	2.A Z	24,888	101.055	25,264	25,000	24,997		12			4.750	4.799	AO	297	1,188	04/24/2012.	04/01/2022.
31331J 3M 3	FEDERAL FARM CREDIT BANKS FUNDING CORP				1.A	243,885	118.200	295,500	250,000	247,065		356			4.300	4.500	MN	1,105	10,750	12/22/2010.	11/24/2028.
31331K J5 0	FEDERAL FARM CREDIT BANKS FUNDING CORP				1.A	246,445	108.213	270,533	250,000	248,716		311			3.350	3.495	AO	1,628	8,375	10/03/2013.	10/21/2025.
3133EA 5P 9	FEDERAL FARM CREDIT BANKS FUNDING CORP				1.A	92,836	111.993	111,993	100,000	95,293		361			3.050	3.590	JJ	1,373	3,050	05/19/2014.	07/19/2032.
3133EA G6 9	FEDERAL FARM CREDIT BANKS FUNDING CORP				1.A	221,195	112.020	280,050	250,000	232,212		1,494			3.100	4.000	FA	3,122	7,750	06/26/2013.	08/06/2031.
3133EC JZ 8	FEDERAL FARM CREDIT BANKS FUNDING CORP				1.A	511,000	112.837	564,185	500,000	506,425		(594)			3.220	3.059	MS	4,249	16,100	05/09/2013.	03/26/2031.
3133EC WN 0	FEDERAL FARM CREDIT BANKS FUNDING CORP				1.A	251,063	112.461	281,153	250,000	250,502		(79)			3.720	3.680	FA	3,772	9,300	11/01/2013.	08/05/2027.
3133ED RR 5	FEDERAL FARM CREDIT BANKS FUNDING CORP				1.A	202,346	127.188	254,376	200,000	201,993		(55)			3.930	3.863	FA	3,275	7,860	08/21/2014.	08/01/2044.
349298 QQ 5	FORT WAYNE IND SEW WKS IMPT REV			2	1.E FE	99,500	102.020	102,020	100,000	99,705		25			3.500	3.537	FA	1,458	3,500	04/10/2013.	08/01/2031.
373541 Y4 7	GEORGIA MUN ELEC AUTH PWR REV			1	1.F FE	252,188	116.675	291,688	250,000	251,027		(144)			4.980	4.900	JJ	6,225	12,450	01/18/2012.	01/01/2028.
385493 EG 2	GRAND FORKS N D SANTN REV			2	1.C FE	24,664	104.531	26,133	25,000	24,776		18			3.000	3.099	MS	250	750	03/03/2015.	09/01/2032.
437887 HU 9	HOMEWOOD ALA EDL BLDG AUTH REV			2	1.G FE	2,500,000	101.527	2,538,175	2,500,000	2,500,000					3.450	3.450	JD	7,188	5,031	10/27/2021.	12/01/2042.
454624 6B 8	INDIANA BD BK REV			2	1.C FE	23,883	100.249	25,062	25,000	24,254		53			3.500	3.833	FA	365	875	08/15/2014.	02/01/2033.
45469N CX 4	INDIANA CNTY PA INDL DEV AUTH REV			2	1.G FE	50,000	101.068	50,534	50,000	50,000					4.000	4.000	MN	333	2,000	06/14/2012.	05/01/2030.
46613P D2 9	JEA FLA WTR & SWR SYS REV			1	1.C FE	36,000	113.420	34,026	30,000	31,981		(491)			5.000	3.118	AO	375	1,500	09/26/2012.	10/01/2025.
506485 CM 1	LAFAYETTE LA PUB IMPT SALES TAX			2	1.D FE	101,000	100.721	100,721	100,000	100,045		(134)			3.000	2.862	MN	500	3,000	04/26/2013.	05/01/2026.
522510 BB 1	LEBANON IND ELEC UTIL REV			2	1.C FE	100,900	100.166	100,166	100,000	100,000					3.000	3.000	JJ	1,500	3,000	05/20/2013.	07/01/2026.
576000 LA 9	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED			1	1.C FE	104,000	118.347	118,347	100,000	101,917		(247)			4.885	4.543	JJ	2,253	4,885	08/26/2011.	07/15/2028.
593791 EM 4	MIAMI UNIV OHIO GEN RCPTS			1	1.D FE	5,141,160	142.788	5,711,520	4,000,000	4,854,441		(43,953)			6.772	4.643	MS	90,293	270,880	07/21/2014.	09/01/2035.
59447P VU 2	MICHIGAN FIN AUTH REV			2	1.D FE	29,091	103.806	31,142	30,000	29,427		50			3.750	3.997	MN	188	1,125	08/15/2014.	05/01/2031.
60412P DY 3	MINNESOTA ST MUN PWR AGY ELEC REV			2	1.E FE	50,250	106.541	53,271	50,000	50,084		(28)			3.750	3.685	AO	469	1,875	09/24/2014.	10/01/2034.
646136 XR 7	NEW JERSEY ST TRANSN TR FD AUTH			1	2.A FE	2,641,994	147.591	2,951,820	2,000,000	2,571,280		(19,120)			6.561	4.335	JD	5,832	131,220	01/23/2018.	12/15/2040.
647677 AJ 2	NEW ORLEANS NAVY HOUSING LLC			1	1.E FE	151,524	128.145	192,218	150,000	151,193		(41)			5.754	5.681	MON	384	8,631	02/14/2012.	12/15/2038.
64972G BU 7	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &			2	1.B FE	149,250	103.995	155,993	150,000	149,677		53			3.125	3.168	JD	208	4,688	03/21/2013.	06/15/2027.

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	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
658203 V6 8	NORTH CAROLINA MUN PWR AGY NO 1 CATAWBA			1	1.F FE	153,375	108.913	163,370	150,000	151,558		(230)			3.672	3.479	JJ	2,754	5,508	12/11/2012.	01/01/2028.
658207 NX 9	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP				1.B FE	20,593	100.000	20,000	20,000	20,000		(71)			3.363	3.000	JJ	336	712	07/23/2012.	01/01/2022.
67756D BU 9	OHIO ST HIGHER EDL FAC COMMN REV			2	1.D FE	34,615	106.202	37,171	35,000	34,799		25			4.250	4.349	AO	372	1,488	09/12/2013.	10/01/2028.
67884F DU 7	OKLAHOMA DEV FIN AUTH LEASE REV				1.D FE	103,750	105.233	105,233	100,000	100,552		(371)			4.500	4.094	JD	375	4,500	08/26/2011.	06/01/2023.
681810 JU 2	OMAHA NEB SAN SEW REV			2	1.C FE	150,000	102.650	153,975	150,000	150,000					3.250	3.250	MN	623	4,875	12/18/2012.	11/15/2037.
68285T AH 2	ONSLOW CNTY N C LTD OBLIG			2	1.D FE	25,307	103.250	25,813	25,000	25,038		(40)			4.000	3.831	JD	83	1,000	08/13/2013.	06/01/2026.
68608J SB 8	OREGON ST FACS AUTH REV			2	1.F FE	49,900	106.756	53,378	50,000	49,935		5			4.125	4.140	MN	264	2,063	04/14/2014.	11/15/2032.
69647R BJ 2	PALM BAY FLA SPL OBLIG			2	1.E FE	2,373,240	109.441	2,188,820	2,000,000	2,111,872		(61,488)			6.315	3.003	AO	31,575	126,300	03/03/2015.	10/01/2040.
70643U CQ 0	PEMBROKE PINES FLA COMMUNICATIONS SVCS T			2	2.A FE	2,061,960	106.745	2,134,900	2,000,000	2,024,015		(8,081)			4.706	4.238	AO	23,530	94,120	10/02/2014.	10/01/2033.
709221 TG 0	PENNSYLVANIA ST TPK COMMN OIL FRANCHISE			1	1.F FE	18,011	139.510	20,927	15,000	17,165		(87)			6.378	5.048	JD	80	957	07/03/2012.	12/01/2037.
724795 BG 3	PITTSBURGH & ALLEGHENY CNTY PA SPORTS &			2	1.E FE	1,000,000	108.250	1,082,500	1,000,000	1,000,000					4.521	4.521	JD	2,009	45,210	11/13/2014.	12/15/2030.
73358W TZ 7	PORT AUTH N Y & N J			2	1.E FE	2,075,060	108.508	2,170,160	2,000,000	2,029,487		(9,846)			4.426	3.862	AO	18,688	88,520	12/22/2014.	10/15/2034.
73674N BN 0	PORTLAND ORE RIV DIST URBAN RENEWAL & RE			2	1.D FE	51,500	101.312	50,656	50,000	50,084		(180)			3.980	3.604	JD	88	1,990	07/23/2012.	06/15/2023.
736754 LT 7	PORTLAND ORE WTR SYS REV			2	1.C FE	49,572	102.722	51,361	50,000	49,790		28			3.000	3.069	AO	375	1,500	05/13/2013.	10/01/2028.
767169 EE 1	RIO RANCHO N MEX GROSS RCPTS TAX REV			2	1.E FE	38,999	104.560	41,824	40,000	39,390		59			4.050	4.267	JD	135	1,620	08/26/2014.	06/01/2030.
790417 AU 3	ST JOHNS CNTY FLA INDL DEV AUTH REV			2	1.G FE	1,954,000	106.340	2,126,800	2,000,000	1,954,929		798			4.000	4.135	FA	33,333	67,333	10/08/2020.	08/01/2050.
796311 CY 2	SAN ANTONIO TEX MUN DRAIN UTIL SYS REV			2	1.B FE	99,250	102.340	102,340	100,000	99,591		43			3.250	3.308	FA	1,354	3,250	05/20/2013.	02/01/2030.
816434 CF 9	SELLERSBURG IND WTRWKS REV			2	1.E FE	24,605	101.080	25,270	25,000	24,752		22			3.375	3.499	JJ	422	844	09/28/2014.	07/01/2031.
829594 JY 7	SIOUX FALLS S D SALES TAX REV			2	1.D FE	49,511	102.023	51,012	50,000	49,668		22			3.500	3.569	MN	224	1,750	05/19/2014.	11/15/2033.
85732P CB 4	STATE PUB SCH BLDG AUTH PA REV			1	1.E FE	12,409	127.052	12,705	10,000	11,062		(132)			6.495	4.633	MS	191	650	07/02/2012.	09/15/2028.
880591 30 0	TENNESSEE VALLEY AUTHORITY			5	1.A	500,000	25.460	509,200	500,000	500,000					2.134	2.134	MJSD.	889	10,670	06/02/1998.	06/01/2028.
914046 XZ 5	UNIVERSITY ALASKA UNIV REVS			2	2.A FE	94,900	103.097	103,097	100,000	96,472		196			3.250	3.577	AO	813	3,250	04/10/2013.	10/01/2035.
924214 LB 3	VERMONT MUN BD BK			1	1.C FE	50,575	118.582	59,291	50,000	50,364		(26)			3.960	3.877	JD	165	1,980	08/23/2012.	12/01/2032.
953564 EC 1	WEST KNOX UTIL DIST KNOX CNTY TENN WTR &			2	1.B FE	96,620	101.428	101,428	100,000	99,210		301			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	100.956	100,956	100,000	99,106		62			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	101.015	151,523	150,000	149,674		23			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	87,621	107.502	96,752	90,000	89,342		206			5.250	5.529	MN	604	4,725	05/10/2011.	11/15/2024.
963270 FA 6	WHEELING W VA WTRWKS & SEW SYS REV			2	1.F FE	47,406	104.242	52,121	50,000	48,596		161			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.C FE	1,052,340	101.298	1,012,980	1,000,000	1,049,729		(1,362)			5.000	4.629	MS	16,667	50,000	01/22/2020.	03/01/2043.
986093 BT 8	YONKERS N Y INDL DEV AGY REV			2	1.B FE	102,000	100.334	100,334	100,000	100,000					5.000	4.999	AO	1,250	5,000	04/23/2012.	10/01/2037.
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						28,359,241	XXX	30,053,543	26,010,000	27,608,538	0	(152,986)	0	0	XXX	XXX	XXX	294,282	1,170,293	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																					
312909 3W 2	FHR 1250 J - CMO/RMBS			4	1.A	89	100.665	90	89	89		(0)			7.000	9.249	MON	1	6	04/05/1993.	05/15/2022.
312910 3Q 3	FHR 1311 K - CMO/RMBS			4	1.A	579	100.967	590	585	583		(0)			7.000	7.085	MON	3	41	05/19/1993.	07/15/2022.
312910 B6 8	FHR 1312 I - CMO/RMBS			4	1.A	140	101.395	143	141	140		(0)			8.000	8.055	MON	1	11	07/25/1994.	07/15/2022.
312912 AP 3	FHR 1367 KA - CMO/RMBS			4	1.A	1,251	101.529	1,277	1,258	1,255		(0)			6.500	6.530	MON	7	82	11/09/1993.	09/15/2022.
312913 QR 0	FHR 1439 I - CMO/RMBS			4	1.A	640	102.026	653	640	639		(0)			7.500	7.467	MON	4	48	11/02/1995.	11/15/2022.
312913 WW 2	FHG G4 D - CMO/RMBS			4	1.A	207	102.134	213	208	207		(0)			8.000	7.865	MON	1	17	12/30/1992.	12/25/2022.
312914 DS 0	FHR 1459 M - CMO/RMBS			4	1.A	1,176	102.903	1,210	1,176	1,173		(1)			7.500	7.457	MON	7	88	03/25/1994.	01/15/2023.
312914 VY 7	FHR 1474 E - CMO/RMBS			4	1.A	95	102.095	97	95	95					7.000	6.302	MON	1	7	01/06/1995.	02/15/2023.

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, 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
3133T0 J7 0	FHR 1578 K - CMO/RMBS			4	1.A	21,278	103.756	22,102	21,302	21,263		(9)			6.900	6.880	MON	122	1,470	02/08/1994.	09/15/2023.
3133T1 FB 3	FHR 1577 PV - CMO/RMBS			4	1.A	10,066	103.463	10,441	10,091	10,072		(3)			6.500	6.497	MON	55	656	09/30/1993.	09/15/2023.
3133T3 PK 8	FHR 1652 PL - CMO/RMBS			4	1.A	21,508	104.244	22,420	21,508	21,472		(9)			7.000	6.977	MON	125	1,506	02/24/1994.	01/15/2024.
31358K F3 7	FNR 91162 GA - CMO/RMBS			4	1.A		100.000								8.250	8.250	MON	0	0	08/24/1994.	12/25/2021.
31358M WZ 3	FNR 9249 L - CMO/RMBS			4	1.A	244	100.446	245	244	243		0			7.000	7.316	MON	1	17	02/09/1996.	04/25/2022.
31358P D2 0	FNR 1992-135 L - CMO/RMBS			4	1.A	137	101.544	139	137	136		(0)			7.500	7.335	MON	1	10	11/13/1995.	08/25/2022.
31358P HT 7	FNR G9235 E - CMO/RMBS			4	1.A	194	101.206	197	195	195					7.500	7.500	MON	1	15	03/13/1996.	07/25/2022.
31358P HV 2	FNR G9235 EB - CMO/RMBS			4	1.A	68	101.091	69	68	68					7.500	7.500	MON	0	5	12/06/1995.	07/25/2022.
31358P MX 2	FNR 92149 H - CMO/RMBS			4	1.A	1,319	101.037	1,332	1,319	1,314		(1)			7.000	6.847	MON	8	92	12/09/1993.	08/25/2022.
31358Q AN 5	FNR 1992-161 H - CMO/RMBS			4	1.A	583	101.609	592	583	580		(0)			7.500	7.540	MON	4	44	03/01/1996.	09/25/2022.
31358Q BR 5	FNR 1992-G53 J - CMO/RMBS			4	1.A	137	100.911	140	139	139		1			7.000	6.224	MON	1	10	02/27/1996.	09/25/2022.
31358Q HC 2	FNR 92159 PL - CMO/RMBS			4	1.A	698	101.562	714	703	679		(13)			7.000	0.751	MON	4	49	03/02/1994.	09/25/2022.
31358R BM 4	FNR 92195 C - CMO/RMBS			4	1.A	714	101.345	725	715	712		(1)			7.500	7.402	MON	4	54	03/13/1996.	10/25/2022.
31358T 4H 9	FNR 1993-21 KA - CMO/RMBS			4	1.A	470	102.649	464	452	452					7.700	6.793	MON	3	35	03/11/1994.	03/25/2023.
31359B PE 1	FNR 1993-122 M - CMO/RMBS			4	1.A	4,640	103.414	4,845	4,685	4,668		(2)			6.500	6.487	MON	25	305	09/22/1993.	07/25/2023.
31359D 6L 2	FNR 93178 PK - CMO/RMBS			4	1.A	7,304	103.908	7,594	7,308	7,287		(5)			6.500	6.390	MON	40	475	09/30/1993.	09/25/2023.
31359E YT 2	FNR 1993-199 PX - CMO/RMBS			4	1.A	15,808	104.099	16,494	15,844	15,796		(9)			6.500	6.417	MON	86	1,030	11/05/1993.	10/25/2023.
31359G E2 8	FNR 1994-51 LL - CMO/RMBS			4	1.A	1,010	105.054	1,051	1,000	998		(4)			6.750	5.997	MON	6	68	04/21/2008.	03/25/2024.
31359H JE 5	FNR 9455 H - CMO/RMBS			4	1.A	10,379	105.099	11,246	10,700	10,644		3			7.000	7.188	MON	62	749	03/30/1994.	03/25/2024.
31359H Q8 0	FNR G946 PY - CMO/RMBS			4	1.A	140	103.975	141	136	139		(1)			7.750	3.724	MON	1	11	12/04/2007.	05/17/2024.
31368K LD 6	FN 192124 - RMBS			4	1.A	362	100.768	365	362	360		(0)			7.500	7.441	MON	2	27	12/24/1992.	12/01/2022.
3136AA 3V 5	FNR 2012-149 KB - CMO/RMBS			4	1.A	15,640	101.215	16,194	16,000	15,799		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	102.956	7,207	7,000	7,154		(142)			4.500	1.817	MON	26	315	10/17/2012.	01/15/2040.
31389N EZ 4	FN 630252 - RMBS			4	1.A	772	110.272	852	772	838		(4)			6.000	3.205	MON	4	46	05/04/2011.	03/01/2032.
31392C CN 2	FNR 0222A GQ - CMO/RMBS			4	1.A	2,497	115.847	2,742	2,367	2,782		(23)			6.750	2.008	MON	13	160	06/23/2009.	04/25/2032.
31392C CS 1	FNR 0222A GC - CMO/RMBS			4	1.A	22,070	116.164	23,704	20,405	21,292		(45)			6.500	5.177	MON	111	1,326	10/01/2010.	04/25/2032.
31392E JK 7	FNR 0253E EL - CMO/RMBS			4	1.A	50,046	112.237	51,124	45,550	47,927		(101)			6.000	4.447	MON	228	2,733	02/29/2012.	09/25/2032.
31392J 6V 6	FNR 0323D CH - CMO/RMBS			4	1.A	1,510	110.285	1,641	1,488	1,540		(1)			5.000	3.925	MON	6	74	04/04/2011.	04/25/2033.
31392J UW 7	FNR 0318D TB - CMO/RMBS			4	1.A	16,350	108.753	16,313	15,000	15,556		(107)			5.000	4.246	MON	63	750	03/27/2012.	04/25/2032.
31392U BG 8	FHR 2505B D - CMO/RMBS			4	1.A	7,549	112.930	7,838	6,940	7,390		(14)			5.500	3.455	MON	32	382	03/05/2012.	09/15/2032.
31392W LQ 1	FHR 2515E HC - CMO/RMBS			4	1.A	98,300	113.995	101,480	89,021	92,667		(185)			6.000	4.735	MON	445	5,341	02/28/2012.	10/15/2032.
31392X XT 0	FHR 2524B HC - CMO/RMBS			4	1.A	11,199	112.551	11,105	9,867	10,507		(10)			6.000	4.328	MON	49	592	04/06/2012.	11/15/2032.
31393A 6C 6	FNR 0339B MT - CMO/RMBS			4	1.A	12,226	101.899	12,458	12,226	12,194		(9)			5.500	5.360	MON	56	672	11/01/2004.	05/25/2023.
31393B D6 9	FNR 0341E PN - CMO/RMBS			4	1.A	936	110.348	1,003	909	987		(3)			5.500	2.721	MON	4	50	07/01/2009.	05/25/2033.
31393D 2D 2	FNR 2003-75 LL - CMO/RMBS			4	1.A	5,000	110.324	5,516	5,000	5,000					5.000	4.946	MON	21	250	06/24/2009.	08/25/2033.
31393E GM 5	FNR 0371A HD - CMO/RMBS			4	1.A	75,841	110.375	80,465	72,902	72,902					5.500	5.423	MON	334	4,010	11/01/2013.	08/25/2033.
31393F MH 6	FHR 2523B AP - CMO/RMBS			4	1.A	2,085	109.678	2,113	1,926	2,039		(8)			5.500	3.933	MON	9	106	09/02/2010.	11/15/2032.
31393F PW 0	FHR 2544D KE - CMO/RMBS			4	1.A	1,955	112.354	2,102	1,871	2,044		(6)			5.500	2.916	MON	9	103	01/28/2011.	12/15/2032.
31393F ZW 9	FHR 2531B PM - CMO/RMBS			4	1.A	823	111.281	880	791	903		(3)			5.500	1.823	MON	4	44	02/16/2011.	12/15/2032.

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31393G XD 1	FHR 2541A BL - CMO/RMBS			4	1.A	17,175	111.064	17,289	15,567	16,255		(26)			5.500	4.219	MON	71	856	04/02/2014.	12/15/2032.
31393H FH 0	FHR 2543 LL - CMO/RMBS			4	1.A	2,020	109.965	2,199	2,000	2,021		(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	2,049	111.741	2,181	1,952	2,097		(6)			5.500	3.398	MON	9	107	02/16/2011.	01/15/2033.
31393L FT 5	FHR 2564D AC - CMO/RMBS			4	1.A	6,038	111.523	6,353	5,696	6,115		(17)			5.500	2.911	MON	26	313	02/08/2011.	02/15/2033.
31393Q XY 3	FHR 2610 VB - CMO/RMBS			4	1.A	9,060	104.683	9,658	9,226	9,186		5			5.500	5.769	MON	42	507	11/01/2004.	07/15/2024.
31393T L6 1	FNR 2003-109 YB - CMO/RMBS			4	1.A	27,676	113.367	29,148	25,711	26,253		(128)			6.000	5.473	MON	129	1,543	12/12/2012.	11/25/2033.
31393U JE 4	FNR 2003-127 EG - CMO/RMBS			4	1.A	5,728	113.756	5,666	4,980	5,325		(16)			6.000	4.141	MON	25	299	09/04/2012.	12/25/2033.
31393X 5K 9	FNR 2004-36 CB - CMO/RMBS			4	1.A	16,879	109.956	16,457	14,967	15,894		(44)			5.000	3.514	MON	62	748	04/02/2012.	05/25/2034.
31393X SN 8	FNR 2004-25 UC - CMO/RMBS			4	1.A	12,214	115.065	13,419	11,662	11,986		(16)			5.500	4.867	MON	53	641	01/04/2012.	04/25/2034.
31394A WJ 1	FNR 2004-60 AB - CMO/RMBS			4	1.A	16,415	102.692	15,828	15,413	15,534		(89)			5.500	4.507	MON	71	848	04/25/2012.	04/25/2034.
31394A WK 8	FNR 2004-60 AC - CMO/RMBS			4	1.A	27,463	109.612	27,403	25,000	25,855		(223)			5.500	4.428	MON	115	1,375	04/02/2014.	04/25/2034.
31394B RM 8	FNR 2004-92 TB - CMO/RMBS			4	1.A	66,445	112.938	69,232	61,301	64,025		(85)			5.500	4.379	MON	281	3,372	09/02/2013.	12/25/2034.
31394C BZ 4	FNR 053A CU - CMO/RMBS			4	1.A	35,957	110.898	38,808	34,994	35,375		(64)			5.500	5.275	MON	160	1,925	07/27/2010.	02/25/2035.
31394D A7 5	FNR 2005-48 TD - CMO/RMBS			4	1.A	12,918	113.104	13,163	11,638	12,249		(35)			5.500	4.388	MON	53	640	01/09/2012.	06/25/2035.
31394D SU 5	FNR 2005-38 TC - CMO/RMBS			4	1.A	4,868	114.551	5,212	4,550	4,713		(4)			6.000	4.969	MON	23	273	10/12/2009.	05/25/2035.
31394E 4D 7	FNR 2005-68 BE - CMO/RMBS			4	1.A	52,580	110.851	50,991	46,000	48,435		(673)			5.250	3.573	MON	201	2,415	01/28/2013.	08/25/2035.
31394E W3 8	FNR 2005-70 KC - CMO/RMBS			4	1.A	7,863	109.884	7,855	7,148	7,452		(8)			5.500	3.786	MON	33	393	04/02/2014.	08/25/2035.
31394E X6 0	FNR 2005-70 KP - CMO/RMBS			4	1.A	80,832	112.396	82,842	73,705	76,636		(171)			5.000	4.159	MON	307	3,685	09/27/2012.	06/25/2035.
31394G YZ 0	FHR 2665 LL - CMO/RMBS			4	1.A	7,105	110.498	7,735	7,000	7,126		(8)			5.500	4.939	MON	32	385	08/24/2009.	08/15/2033.
31394K R8 9	FHR 2696 DG - CMO/RMBS			4	1.A	5,415	108.898	5,616	5,157	5,391		(7)			5.500	4.276	MON	24	284	02/21/2011.	10/15/2033.
31394P VY 6	FHR 2743 PH - CMO/RMBS			4	1.A	1,144	113.083	1,250	1,105	1,165		(3)			5.500	4.046	MON	5	61	11/02/2009.	02/15/2034.
31394U S6 0	FNR 2005-110 GL - CMO/RMBS			4	1.A	19,453	111.905	19,237	17,191	18,563		(21)			5.500	3.631	MON	79	945	08/31/2012.	12/25/2035.
31394V EP 1	FNR 2005-122 PY - CMO/RMBS			4	1.A	82,325	114.073	82,133	72,000	76,111		(1,033)			6.000	4.291	MON	360	4,320	07/11/2013.	01/25/2036.
31394V JR 2	FNR 2005-120 PB - CMO/RMBS			4	1.A	8,649	115.932	8,902	7,679	8,207		(10)			6.000	4.503	MON	38	461	04/02/2014.	01/25/2036.
31394Y H9 8	FHR 2793 PE - CMO/RMBS			4	1.A	2,923	111.240	3,039	2,732	2,909		(5)			5.000	3.354	MON	11	137	09/02/2013.	05/15/2034.
31395M SA 8	FHR 2933D EN - CMO/RMBS			4	1.A	35,960	120.935	37,490	31,000	33,747		(282)			5.500	4.335	MON	142	1,705	01/30/2013.	02/15/2035.
31395T M9 2	FHR 2963 DE - CMO/RMBS			4	1.A	9,955	111.898	10,267	9,175	9,669		(11)			6.000	4.596	MON	46	551	05/25/2010.	04/15/2035.
31395T XX 7	FHR 2973 DD - CMO/RMBS			4	1.A	14,140	105.865	14,821	14,000	14,018		(18)			5.500	5.428	MON	64	770	01/28/2010.	02/15/2035.
31395U YD 7	FHR 2996 DD - CMO/RMBS			4	1.A	35,700	106.609	37,313	35,000	35,164		(67)			5.500	5.323	MON	160	1,925	12/21/2009.	04/15/2035.
31396E P4 2	FHR 3066 EE - CMO/RMBS			4	1.A	41,592	111.817	45,845	41,000	41,292		(49)			5.500	5.386	MON	188	2,255	01/27/2011.	11/15/2035.
31396F WU 3	FHR 3081 CQ - CMO/RMBS			4	1.A	6,970	110.483	7,075	6,404	7,018		1			5.500	3.002	MON	29	352	02/03/2012.	12/15/2035.
31396J 2C 8	FHR 3126 CY - CMO/RMBS			4	1.A	8,855	115.040	9,343	8,121	9,227		13			6.000	2.909	MON	41	487	09/01/2011.	03/15/2036.
31396L 3T 5	FNR 2006-114 HE - CMO/RMBS			4	1.A	5,382	114.100	5,848	5,125	5,301		(7)			5.500	4.643	MON	23	282	05/26/2010.	12/25/2036.
31396P FP 1	FNR 2006-124 B - CMO/RMBS			4	1.A	18,399	115.595	18,706	16,182	18,511		(15)			6.000	2.276	MON	81	971	02/01/2013.	01/25/2037.
31396R 2H 9	FHR 3152 LB - CMO/RMBS			4	1.A	3,619	107.192	3,543	3,305	3,394		(19)			6.000	4.318	MON	17	198	11/15/2010.	05/15/2026.
31396W QN 9	FNR 2007-72 B - CMO/RMBS			4	1.A	5,423	110.407	5,468	4,952	5,398		(9)			6.000	3.787	MON	25	297	09/27/2010.	07/25/2037.
31396W QT 6	FNR 2007-72 DB - CMO/RMBS			4	1.A	1,515	111.128	1,611	1,449	1,722		(5)			5.750	1.592	MON	7	83	07/09/2009.	07/25/2037.
31396W Y8 3	FNR 2007-76 EB - CMO/RMBS			4	1.A	323	116.273	356	306	388		(4)			6.000	0.338	MON	2	18	08/19/2009.	08/25/2037.
31397B 2W 0	FHR 3213 PE - CMO/RMBS			4	1.A	11,969	111.346	12,318	11,063	12,585		14			6.000	2.543	MON	55	664	09/24/2010.	09/15/2036.
31397E QH 1	FHR 3270 AT - CMO/RMBS			4	1.A	853	110.194	887	805	965		(8)			5.500	0.999	MON	4	44	12/23/2010.	01/15/2037.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, 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
31397J LW 2	FHR 3348 HT - CMO/RMBS			4	1.A	5,683	113.170	6,044	5,341	5,416		(3)			6.000	5.697	MON	27	320	04/23/2010.	07/15/2037.
31397J VU 5	FHR 3349 MY - CMO/RMBS			4	1.A	6,800	111.405	7,164	6,431	7,243		(18)			5.500	2.417	MON	29	354	02/10/2011.	07/15/2037.
31397L 3R 8	FNR 2008-61 MC - CMO/RMBS			4	1.A	29,958	113.834	32,097	28,196	29,132		11			5.500	4.712	MON	129	1,551	01/04/2011.	07/25/2038.
31397N GV 1	FNR 2009-10 PG - CMO/RMBS			4	1.A	135,743	112.514	133,892	119,000	127,284		(796)			5.500	4.531	MON	545	6,545	01/28/2013.	03/25/2039.
31397N QQ 1	FNR 2009-25 PG - CMO/RMBS			4	1.A	9,343	106.633	8,996	8,436	8,890		(6)			5.500	3.816	MON	39	464	12/08/2011.	04/25/2039.
31398G QW 2	FNR 2009-111 CY - CMO/RMBS			4	1.A	15,890	112.192	15,707	14,000	14,998		(126)			5.000	3.939	MON	58	700	08/31/2012.	03/25/2038.
31398P HR 3	FNR 2010-35 KP - CMO/RMBS			4	1.A	7,050	124.861	7,492	6,000	6,668		(60)			6.000	4.727	MON	30	360	06/27/2013.	04/25/2040.
31398P HY 8	FNR 2010-35 LP - CMO/RMBS			4	1.A	57,360	120.561	63,897	53,000	55,281		(248)			6.000	5.238	MON	265	3,180	01/28/2013.	04/25/2040.
31404B QG 0	FN 763755 - RMBS			4	1.A	985	110.961	988	891	972		(4)			6.500	3.799	MON	5	58	05/04/2011.	02/01/2034.
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						1,434,321	XXX	1,479,104	1,325,274	1,380,085	0	(5,085)	0	0	XXX	XXX	XXX	6,261	75,138	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						29,793,562	XXX	31,532,647	27,335,274	28,988,623	0	(158,071)	0	0	XXX	XXX	XXX	300,544	1,245,431	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00206R BH 4	AT&T INC			1,2	2.B FE	139,294	113.151	169,727	150,000	140,899		245			4.300	4.758	JD	287	6,450	03/18/2014.	12/15/2042.
00206R FU 1	AT&T INC			1,2	2.B FE	2,940,032	128.079	2,977,837	2,325,000	2,928,617		(11,415)			5.150	3.650	FA	45,567	119,738	01/29/2021.	02/15/2050.
00206R LV 2	AT&T INC			1,2	2.B FE	2,028,540	101.185	2,023,700	2,000,000	2,028,264		(276)			3.650	3.581	MS	21,494	72,392	12/29/2020.	09/15/2059.
002824 AV 2	ABBOTT LABORATORIES			1	1.F FE	2,440,820	144.572	2,891,440	2,000,000	2,362,471		(13,695)			6.000	4.480	AO	30,000	120,000	07/24/2015.	04/01/2039.
002824 BA 7	ABBOTT LABORATORIES			1	1.F FE	101,064	100.441	100,441	100,000	100,038		(184)			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	106.425	53,213	50,000	50,309		(92)			3.600	3.391	MN	235	1,800	06/01/2015.	05/14/2025.
00287Y AR 0	ABBVIE INC			1,2	2.B FE	3,072,630	119.813	3,594,390	3,000,000	3,058,303		(3,332)			4.500	4.302	MN	17,625	135,000	04/19/2017.	05/14/2035.
00751Y AE 6	ADVANCE AUTO PARTS INC			1,2	2.B FE	2,009,620	109.224	2,184,480	2,000,000	2,008,351		(862)			3.900	3.840	AO	16,467	78,000	05/14/2020.	04/15/2030.
008117 AG 8	AETNA INC				1.G FE	1,537,825	109.343	1,653,266	1,512,000	1,515,367		(1,898)			7.250	7.101	FA	41,412	109,620	04/09/2009.	08/15/2023.
008916 AJ 7	AGRIUM INC		C	1,2	2.B FE	1,721,961	140.456	1,917,224	1,365,000	1,678,955		(10,881)			6.125	4.311	JJ	38,552	83,606	10/10/2017.	01/15/2041.
010392 EB 0	ALABAMA POWER CO			1	1.G FE	5,472,863	104.635	5,345,802	5,109,000	5,136,912		(29,064)			5.875	5.255	JD	25,013	300,154	08/11/2005.	12/01/2022.
010392 EC 8	ALABAMA POWER CO			1	1.G FE	987,300	128.827	1,288,270	1,000,000	992,707		456			5.700	5.790	FA	21,533	57,000	11/18/2003.	02/15/2033.
012725 AD 9	ALBEMARLE CORP			1,2	2.C FE	1,229,381	130.559	1,403,509	1,075,000	1,221,525		(3,736)			5.450	4.480	JD	4,882	58,588	10/29/2019.	12/01/2044.
013104 AC 8	NEW ALBERTSONS LP				4.A FE	2,101,732	113.805	2,304,551	2,025,000	2,050,492		(4,675)			7.750	7.413	JD	6,975	156,938	08/30/2001.	06/15/2026.
018490 AQ 5	ALLERGAN INC			1,2	2.C FE	24,501	101.109	27,299	27,000	26,603		317			2.800	4.068	MS	223	756	06/20/2014.	03/15/2023.
020002 AY 7	ALLSTATE CORP			1	1.G FE	1,190,570	118.966	1,189,660	1,000,000	1,164,291		(5,266)			5.200	4.000	JJ	23,978	52,000	07/27/2016.	01/15/2042.
020039 DC 4	ALLTEL CORP			1	2.A FE	2,509,160	139.264	2,785,280	2,000,000	2,289,003		(19,284)			7.875	6.000	JJ	78,750	157,500	12/24/2003.	07/01/2032.
02209S AE 3	ALTRIA GROUP INC				2.B FE	3,213,980	164.136	2,870,739	1,749,000	2,970,083		(49,218)			9.950	4.150	MN	24,654	174,026	08/02/2016.	11/10/2038.
022249 AU 0	HOWMET AEROSPACE INC			1	3.A FE	5,765,730	118.757	5,937,850	5,000,000	5,297,522		(40,487)			6.750	5.575	JJ	155,625	337,500	08/11/2005.	01/15/2028.
023135 AN 6	AMAZON.COM INC			1,2	1.E FE	101,750	107.306	107,306	100,000	100,584		(203)			3.800	3.571	JD	274	3,800	09/03/2015.	12/05/2024.
023135 BM 7	AMAZON.COM INC			1,2	1.E FE	4,011,660	128.413	3,852,390	3,000,000	4,004,862		(6,798)			4.250	2.756	FA	45,688	63,750	08/04/2021.	08/22/2057.
023576 AA 9	AMERANT BANCORP INC			2	2.C PL	1,000,000	101.285	1,012,850	1,000,000	1,000,000					5.750	5.750	JD	160	57,500	06/16/2020.	06/30/2025.
024836 AD 0	AMERICAN CAMPUS COMMUNITIES OPERATING PA			1,2	2.B FE	2,852,040	106.910	3,207,300	3,000,000	2,902,452		14,346			3.625	4.257	MN	13,896	108,750	04/13/2018.	11/15/2027.
025816 AZ 2	AMERICAN EXPRESS CO				1.G FE	2,907,800	159.748	3,194,960	2,000,000	2,770,792		(31,078)			8.150	4.721	MS	46,183	163,000	03/13/2017.	03/19/2038.
025816 BK 4	AMERICAN EXPRESS CO			2	1.G FE	50,953	106.929	53,465	50,000	50,320		(105)			3.625	3.387	JD	131	1,813	06/01/2015.	12/05/2024.
03027X AB 6	AMERICAN TOWER CORP			1	2.C FE	100,214	102.710	102,710	100,000	100,037		(33)			3.500	3.465	JJ	1,468	3,500	02/05/2016.	01/31/2023.
030955 AN 8	AMERITECH CAPITAL FUNDING CORP				2.A FE	2,318,330	119.351	2,387,020	2,000,000	2,119,842		(16,405)			6.550	5.375	JJ	60,406	131,000	07/07/2003.	01/15/2028.
031162 BV 1	AMGEN INC			1,2	2.A FE	50,258	105.376	52,688	50,000	50,068		(29)			3.625	3.561	MN	196	1,813	09/22/2014.	05/22/2024.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, 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
03522A AJ 9	ANHEUSER-BUSCH COMPANIES LLC			1,2	2.B FE	3,497,850	126.684	3,800,520	3,000,000	3,487,844		(10,006)			4.900	3.845	FA	61,250	73,500	03/09/2021.	02/01/2046.
03523T BF 4	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1	2.B FE	4,665,540	162.659	4,879,770	3,000,000	4,427,133		(56,129)			8.200	4.248	JJ	113,433	246,000	06/05/2017.	01/15/2039.
03523T BQ 0	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1	2.B FE	46,305	109.259	54,630	50,000	46,931		93			3.750	4.199	JJ	865	1,875	04/21/2014.	07/15/2042.
035242 AP 1	ANHEUSER-BUSCH INBEV FINANCE INC			1,2	2.B FE	354,949	107.456	376,096	350,000	352,375		(567)			3.650	3.460	FA	5,323	12,775	02/13/2017.	02/01/2026.
037411 AK 1	APACHE CORP				3.A FE	1,274,960	118.574	1,185,740	1,000,000	1,081,347		(16,297)			7.950	5.779	AO	16,783	79,500	02/19/2003.	04/15/2026.
037411 AR 6	APACHE CORP			1	3.A FE	6,520,550	122.539	6,126,950	5,000,000	6,102,335		(52,443)			6.000	4.031	JJ	138,333	300,000	08/22/2012.	01/15/2037.
037735 CK 1	APPALACHIAN POWER CO			1	2.A FE	3,135,884	138.682	3,336,689	2,406,000	3,019,996		(26,808)			6.700	4.421	FA	60,899	161,202	04/28/2017.	08/15/2037.
037833 AK 6	APPLE INC			1	1.B FE	46,042	102.414	51,207	50,000	49,366		456			2.400	3.379	MN	193	1,200	10/22/2013.	05/03/2023.
037833 AL 4	APPLE INC			1	1.B FE	219,957	118.025	277,359	235,000	222,320		359			3.850	4.236	MN	1,433	9,048	06/20/2014.	05/04/2043.
037833 AT 7	APPLE INC			1	1.B FE	2,212,180	127.917	2,558,340	2,000,000	2,186,306		(5,201)			4.450	3.826	MN	13,597	89,000	08/02/2016.	05/06/2044.
039483 AM 4	ARCHER-DANIELS-MIDLAND CO				1.F FE	3,548,900	127.462	3,823,860	3,000,000	3,191,707		(30,531)			7.500	6.049	MS	66,250	225,000	12/24/2002.	03/15/2027.
039483 AN 2	ARCHER-DANIELS-MIDLAND CO				1.F FE	2,250,000	127.565	2,551,300	2,000,000	2,111,373		(15,354)			6.750	5.636	JD	6,000	135,000	12/09/2009.	12/15/2027.
039483 AS 1	ARCHER-DANIELS-MIDLAND CO			1	1.F FE	2,444,160	137.108	2,742,160	2,000,000	2,224,341		(18,679)			7.000	5.420	FA	58,333	140,000	03/23/2004.	02/01/2031.
040555 CK 8	ARIZONA PUBLIC SERVICE CO			1	1.G FE	3,603,455	141.357	3,615,912	2,558,000	3,357,690		(39,654)			6.875	4.021	FA	73,276	175,863	01/21/2015.	08/01/2036.
052769 AD 8	AUTODESK INC			1,2	2.B FE	2,545,303	108.724	2,744,194	2,524,000	2,535,356		(3,204)			4.375	4.225	JD	4,908	110,425	09/11/2018.	06/15/2025.
05329W AN 2	AUTONATION INC			1,2	2.C FE	1,899,520	104.962	2,099,240	2,000,000	1,950,975		15,693			3.500	4.419	MN	8,944	70,000	07/18/2018.	11/15/2024.
053332 AM 4	AUTOZONE INC			1,2	2.B FE	49,550	100.100	50,050	50,000	49,983		59			3.700	3.822	AO	391	1,850	07/23/2013.	04/15/2022.
053611 AB 5	AVERY DENNISON CORP			1	2.B FE	2,008,300	125.657	2,513,140	2,000,000	2,004,835		(302)			6.000	5.970	JJ	55,333	120,000	01/22/2003.	01/15/2033.
05465C AA 8	AXOS FINANCIAL INC			2,5	2.C FE	1,923,750	107.588	2,044,172	1,900,000	1,918,211		(4,352)			4.875	4.593	AO	23,156	95,970	09/17/2020.	10/01/2030.
057224 AK 3	BAKER HUGHES HOLDINGS LLC			1	1.G FE	5,294,624	126.112	5,395,071	4,278,000	4,784,442		(59,397)			6.875	4.862	JJ	135,619	294,113	09/09/2013.	01/15/2029.
06050W FZ 3	BANK OF AMERICA CORP				1.G FE	99,050	109.475	109,475	100,000	99,316		41			4.050	4.120	FA	1,530	4,050	08/07/2014.	08/15/2034.
06051G JA 8	BANK OF AMERICA CORP			1,2,5	1.G FE	3,663,480	120.590	3,617,700	3,000,000	3,658,965		(4,515)			4.083	2.933	MS	34,365	61,245	09/10/2021.	03/20/2051.
064227 AB 7	BANK OF N T BUTTERFIELD & SON LTD		C	2,5	1.G FE	492,490	103.766	518,830	500,000	493,990		936			5.250	5.486	JD	2,188	26,250	05/21/2020.	06/01/2028.
06684N AL 3	BAPTIST HEALTH			2	1.F FE	2,016,120	106.245	2,124,900	2,000,000	2,013,448		(1,418)			4.100	4.000	JD	6,833	82,000	01/22/2020.	12/01/2049.
07274N BC 6	BAYER US FINANCE II LLC			1	2.B FE	4,943,280	127.885	5,115,400	4,000,000	4,737,969		(30,790)			5.875	4.289	AO	49,611	235,000	04/29/2014.	04/15/2038.
07274N BD 4	BAYER US FINANCE II LLC			1,2	2.B FE	45,279	102.053	51,027	50,000	46,063		119			3.600	4.175	JJ	830	1,800	07/15/2014.	07/15/2042.
075887 AN 9	BECTON DICKINSON AND CO				2.C FE	1,179,050	125.970	1,259,700	1,000,000	1,065,262		(9,701)			7.000	5.622	FA	29,167	70,000	11/26/2003.	08/01/2027.
075887 AQ 2	BECTON DICKINSON AND CO				2.C FE	2,715,200	125.580	3,139,500	2,500,000	2,602,312		(12,373)			6.700	5.940	FA	69,792	167,500	06/18/2009.	08/01/2028.
075887 CD 9	BECTON DICKINSON AND CO				2.C FE	3,259,962	120.937	3,630,529	3,002,000	3,101,655		(17,016)			6.700	5.912	JD	16,761	201,134	12/29/2017.	12/01/2026.
075896 AB 6	BED BATH & BEYOND INC			1,2	4.A FE	1,532,121	90.214	1,461,467	1,620,000	1,551,227		3,740			4.915	5.384	FA	33,176	79,623	04/19/2016.	08/01/2034.
079867 AM 9	BELLSOUTH TELECOMMUNICATIONS LLC				2.B FE	3,517,500	116.157	3,484,710	3,000,000	3,142,362		(33,302)			7.000	5.579	AO	52,500	210,000	02/25/2005.	10/01/2025.
079867 AW 7	BELLSOUTH TELECOMMUNICATIONS LLC			1	2.B FE	99,900	118.930	118,930	100,000	99,957		5			6.375	6.383	JD	531	6,375	04/30/2008.	06/01/2028.
084664 BL 4	BERKSHIRE HATHAWAY FINANCE CORP			1	1.C FE	2,480,960	140.857	2,817,140	2,000,000	2,376,631		(13,670)			5.750	4.245	JJ	53,028	115,000	01/15/2013.	01/15/2040.
084664 BT 7	BERKSHIRE HATHAWAY FINANCE CORP			1	1.C FE	529,285	100.949	504,745	500,000	502,019		(5,390)			3.000	1.899	MN	1,917	15,000	09/26/2016.	05/15/2022.
084670 BF 4	BERKSHIRE HATHAWAY INC				1.C FE	214,396	100.232	200,464	200,000	200,207		(2,523)			3.400	2.118	JJ	2,852	6,800	11/03/2014.	01/31/2022.
08652B AA 7	BEST BUY CO INC			1,2	2.A FE	1,916,420	112.922	2,258,440	2,000,000	1,937,654		7,599			4.450	5.000	AO	22,250	89,000	02/01/2019.	10/01/2028.
08658E AA 5	CONOPCO INC				1.F FE	3,754,660	126.961	3,808,830	3,000,000	3,339,969		(45,804)			6.625	4.532	AO	41,958	198,750	09/23/2010.	04/15/2028.
09256B AE 7	BLACKSTONE HOLDINGS FINANCE CO LLC			1	1.E FE	1,873,329	147.528	2,109,650	1,430,000	1,828,990		(11,959)			6.250	4.212	FA	33,764	89,375	01/18/2018.	08/15/2042.
093662 AG 9	BLOCK FINANCIAL LLC			1,2	2.C FE	2,036,900	110.912	2,218,240	2,000,000	2,020,526		(5,216)			5.250	4.929	AO	26,250	105,000	08/29/2018.	10/01/2025.
093662 AH 7	BLOCK FINANCIAL LLC			1,2	2.C FE	2,029,140	107.111	2,142,220	2,000,000	2,025,782		(2,560)			3.875	3.695	FA	29,278	79,222	08/27/2020.	08/15/2030.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, 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
096630 AF 5	BOARDWALK PIPELINES LP			1,2	2.C FE	2,039,640	109.625	2,192,500	2,000,000	2,024,521		(4,044)			4.450	4.190	JJ	41,039	89,000	01/08/2018.	07/15/2027.
097023 AG 0	BOEING CO.				2.C FE	1,594,610	147.071	1,470,710	1,000,000	1,362,154		(29,203)			8.625	4.122	MN	11,021	86,250	08/15/2012.	11/15/2031.
097023 AH 8	BOEING CO.				2.C FE	1,322,400	116.026	1,160,260	1,000,000	1,064,098		(22,231)			7.950	5.299	FA	30,033	79,500	10/29/2004.	08/15/2024.
097023 AM 7	BOEING CO.				2.C FE	2,142,750	117.487	2,349,740	2,000,000	2,037,283		(9,325)			7.250	6.637	JD	6,444	145,000	10/21/2002.	06/15/2025.
111320 AJ 6	BROADCOM CORP.			1,2	2.C FE	2,048,300	114.492	2,289,840	2,000,000	2,035,597		(2,205)			4.500	4.309	FA	37,500	90,000	05/27/2015.	08/01/2034.
11135F BG 5	BROADCOM INC.			1,2	2.C FE	3,395,840	104.798	3,667,930	3,500,000	3,397,209		1,369			3.750	3.920	FA	49,583	75,104	05/21/2021.	02/15/2051.
11271L AF 9	BROOKFIELD FINANCE INC.		C	1,2	1.G FE	3,700,165	105.094	3,678,290	3,500,000	3,699,081		(1,084)			3.500	3.196	MS	30,965		09/29/2021.	03/30/2051.
115637 AL 4	BROWN-FORMAN CORP.			1,2	1.G FE	102,300	111.382	111,382	100,000	101,925		(62)			3.750	3.616	JJ	1,729	3,750	03/26/2015.	01/15/2043.
118230 AR 2	BUCKEYE PARTNERS LP			1,2	3.B FE	1,979,440	103.209	2,064,180	2,000,000	1,986,741		1,933			4.125	4.253	JD	6,875	82,500	01/18/2018.	12/01/2027.
12189T AD 6	BURLINGTON NORTHERN SANTA FE LLC				1.D FE	1,271,952	150.380	1,413,572	940,000	1,182,982		(11,485)			7.290	4.787	JD	5,711	68,526	08/22/2012.	06/01/2036.
12189T AX 2	BURLINGTON NORTHERN SANTA FE LLC			1	1.D FE	4,849,731	142.402	5,482,477	3,850,000	4,569,179		(34,110)			6.200	4.449	FA	90,176	238,700	08/22/2012.	08/15/2036.
12189T AZ 7	BURLINGTON NORTHERN SANTA FE LLC			1	1.D FE	3,051,060	142.230	3,427,743	2,410,000	2,876,733		(20,951)			6.150	4.400	MN	24,703	148,215	12/07/2011.	05/01/2037.
124857 AF 0	VIACOMCBS INC.			1,2	2.B FE	2,438,780	133.612	2,672,240	2,000,000	2,374,521		(13,117)			5.900	4.399	AO	24,911	118,000	07/27/2016.	10/15/2040.
124857 AM 5	VIACOMCBS INC.			1,2	2.B FE	101,119	105.935	105,935	100,000	100,000					3.700	3.699	FA	1,398	3,700	12/09/2014.	08/15/2024.
12541W AA 8	CH ROBINSON WORLDWIDE INC.			1,2	2.A FE	2,969,820	112.742	3,382,260	3,000,000	2,979,544		2,777			4.200	4.325	AO	26,600	126,000	04/26/2018.	04/15/2028.
125523 AX 8	CIGNA CORP.				2.A FE	2,190,000	129.533	2,590,660	2,000,000	2,069,221		(10,271)			7.875	7.089	MN	20,125	157,500	09/30/1998.	05/15/2027.
125523 CB 4	CIGNA CORP.			1,2	2.A FE	2,826,450	107.467	3,224,010	3,000,000	2,902,636		16,614			3.400	4.104	MS	34,000	102,000	01/30/2017.	03/01/2027.
126117 AE 0	CNA FINANCIAL CORP.				2.A FE	530,000	111.025	555,125	500,000	504,336		(2,109)			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	133.568	5,854,285	4,383,000	4,807,589		(13,808)			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	138.998	4,169,940	3,000,000	3,509,940		(18,146)			6.125	4.700	MS	54,104	183,750	01/29/2016.	09/15/2039.
127055 AL 5	CABOT CORP.			1,2	2.B FE	1,029,270	109.322	1,093,220	1,000,000	1,024,593		(2,913)			4.000	3.612	JJ	20,000	40,000	05/08/2020.	07/01/2029.
134429 AZ 2	CAMPBELL SOUP CO.			1	2.C FE	87,928	107.914	107,914	100,000	89,792		294			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.C FE	2,433,380	131.802	2,636,040	2,000,000	2,393,893		(16,196)			6.250	4.522	MS	36,806	125,000	06/19/2019.	03/15/2038.
14040H BK 0	CAPITAL ONE FINANCIAL CORP.			2	2.B FE	1,908,100	107.348	2,146,960	2,000,000	1,945,712		10,496			3.750	4.412	JJ	31,875	75,000	03/13/2018.	07/28/2026.
140501 AC 1	CAPITAL SOUTHWEST CORP.			1,2	1.G PL	3,026,070	100.250	3,007,500	3,000,000	3,025,543		(527)			3.375	3.170	AO	34,875		11/18/2021.	10/01/2026.
14149Y AW 8	CARDINAL HEALTH INC.			1	2.B FE	2,078,160	115.714	2,314,280	2,000,000	2,070,482		(1,994)			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	120.604	2,412,080	2,000,000	2,370,182		(9,932)			4.900	3.704	MS	28,856	98,000	08/27/2020.	09/15/2045.
141781 AC 8	CARGILL INC.				1.F FE	249,305	120.164	300,410	250,000	249,811		42			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	134.001	268,002	200,000	191,113		455			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	126.200	3,786,000	3,000,000	3,497,574		(79,997)			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	125.700	879,900	700,000	725,824		(3,247)			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	104.696	2,617,400	2,500,000	2,272,393		8,346			3.377	4.090	AO	20,168	84,425	05/01/2020.	04/05/2040.
149123 BD 2	CATERPILLAR INC.				1.F FE	1,252,860	107.479	1,074,790	1,000,000	1,023,119		(19,403)			8.000	5.839	FA	30,222	80,000	01/21/2003.	02/15/2023.
149123 BL 4	CATERPILLAR INC.	SD		1	1.F FE	4,865,600	133.308	5,332,320	4,000,000	4,599,262		(32,601)			5.300	3.880	MS	62,422	212,000	05/29/2012.	09/15/2035.
149123 CC 3	CATERPILLAR INC.			1,2	1.F FE	101,174	105.011	105,011	100,000	100,301		(133)			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	121.123	1,391,703	1,149,000	1,322,149		(4,850)			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	102.191	2,043,820	2,000,000	2,011,744		(22,711)			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	128.682	5,147,280	4,000,000	4,292,903		(37,443)			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	169.359	5,080,770	3,000,000	4,151,103		(40,881)			8.125	4.851	JJ	112,396	243,750	10/05/2015.	07/15/2039.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, 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
172967 GK 1	CITIGROUP INC.				2.B FE	25,626	102.052	25,513	25,000	25,050		(85)			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	150.992	3,019,840	2,000,000	2,642,149		(17,478)			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	106.234	2,124,680	2,000,000	2,006,253		(1,889)			4.250	4.140	AO	21,250	85,000	01/30/2017.	04/01/2025.
191219 AP 9	COCA-COLA REFRESHMENTS USA LLC.	SD			1.F FE	2,788,151	100.574	2,021,537	2,010,000	2,017,472		(87,536)			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	140.768	7,038,400	5,000,000	6,401,239		(106,657)			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	144.071	7,203,550	5,000,000	6,019,640		(51,958)			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	117.183	62,107	53,000	53,195		(14)			4.250	4.208	JJ	1,039	2,253	04/21/2014.	01/15/2033.
20030N CK 5	COMCAST CORP.			1,2	1.G FE	3,397,200	115.472	3,464,160	3,000,000	3,391,288		(5,912)			4.000	3.247	MS	40,000	60,000	05/17/2021.	03/01/2048.
205887 CD 2	CONAGRA BRANDS INC.			1,2	2.C FE	2,047,340	126.587	2,531,740	2,000,000	2,043,075		(1,657)			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	117.110	1,417,031	1,210,000	1,290,303		(26,524)			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	130.782	2,615,640	2,000,000	2,318,946		(23,159)			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	139.095	2,225,520	1,600,000	1,963,226		(16,045)			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	144.772	4,645,733	3,209,000	4,154,504		(39,864)			6.750	4.224	AO	54,152	216,608	12/22/2015.	04/01/2038.
212015 AQ 4	CONTINENTAL RESOURCES INC.			1,2	2.C FE	2,038,440	110.988	2,219,760	2,000,000	2,036,476		(929)			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	117.170	351,510	300,000	297,000		451			7.625	7.863	MS	6,735	22,875	11/04/2004.	03/15/2027.
219350 AX 3	CORNING INC.			1	2.A FE	4,166,080	118.299	4,731,960	4,000,000	4,127,917		(5,805)			4.700	4.409	MS	55,356	188,000	05/27/2014.	03/15/2037.
224044 BR 7	COX COMMUNICATIONS INC.			1	2.B FE	3,716,793	133.225	3,834,216	2,878,000	3,637,896		(36,426)			6.450	4.071	JD	15,469	185,631	10/09/2019.	12/01/2036.
22541L AE 3	CREDIT SUISSE (USA) INC.			1	1.F FE	100,922	142.597	142,597	100,000	100,564		(35)			7.125	7.048	JJ	3,285	7,125	11/04/2004.	07/15/2032.
22822V AB 7	CROWN CASTLE INTERNATIONAL CORP.			1,2	2.C FE	2,005,740	109.548	2,190,960	2,000,000	2,003,348		(749)			4.450	4.404	FA	33,622	89,000	07/18/2018.	02/15/2026.
231021 AJ 5	CUMMINS INC.			1	1.E FE	2,418,000	128.632	3,215,800	2,500,000	2,466,583		4,148			7.125	7.399	MS	59,375	178,125	02/01/1999.	03/01/2028.
231021 AQ 9	CUMMINS INC.			1,2	1.E FE	2,345,992	133.145	2,929,190	2,200,000	2,327,154		(3,537)			4.875	4.452	AO	26,813	107,250	12/22/2015.	10/01/2043.
23331A BG 3	D R HORTON INC.			1,2	2.B FE	2,022,160	103.316	2,066,320	2,000,000	2,005,385		(5,788)			4.750	4.439	FA	35,889	95,000	12/11/2018.	02/15/2023.
23338V AC 0	DTE ELECTRIC CO.			1,2	1.E FE	50,950	105.455	52,728	50,000	50,302		(97)			3.375	3.157	MS	563	1,688	07/22/2014.	03/01/2025.
237194 AE 5	DARDEN RESTAURANTS INC.			1	2.B FE	4,602,128	121.253	4,679,153	3,859,000	4,479,134		(32,598)			6.000	4.417	FA	87,471	231,540	12/21/2017.	08/15/2035.
237194 AM 7	DARDEN RESTAURANTS INC.			1,2	2.B FE	1,019,480	115.906	1,159,060	1,000,000	1,018,734		(388)			4.550	4.427	FA	17,189	45,500	11/07/2019.	02/15/2048.
239753 BL 9	TARGET CORP.				1.F FE	658,014	101.862	509,310	500,000	503,382		(13,280)			8.875	6.057	AO	11,094	44,375	02/19/2003.	04/01/2022.
239753 DJ 2	TARGET CORP.				1.F FE	3,714,580	124.001	4,145,353	3,343,000	3,486,858		(19,474)			6.750	5.888	JJ	112,826	225,653	07/18/2003.	01/01/2028.
239753 DL 7	TARGET CORP.				1.F FE	2,019,572	125.063	1,975,995	1,580,000	1,790,814		(27,163)			6.650	4.301	FA	43,779	105,070	11/08/2011.	08/01/2028.
247025 AE 9	DELL INC.			1	3.A FE	6,123,460	125.421	6,898,155	5,500,000	5,768,165		(34,030)			7.100	6.153	AO	82,439	390,500	09/09/2009.	04/15/2028.
25389J AT 3	DIGITAL REALTY TRUST LP.			1,2	2.B FE	2,026,780	112.812	2,256,240	2,000,000	2,018,657		(2,520)			4.450	4.280	JJ	41,039	89,000	07/18/2018.	07/15/2028.
25466A AJ 0	DISCOVER BANK.			2	2.B FE	2,782,380	105.890	3,176,700	3,000,000	2,868,181		25,423			3.450	4.525	JJ	44,275	103,500	06/06/2018.	07/27/2026.
254687 AH 9	TWDC ENTERPRISES 18 CORP.			2	2.A FE	749,722	112.613	788,291	700,000	730,068		(5,355)			7.550	6.470	JJ	24,370	52,850	11/04/2004.	07/15/2093.
254687 EM 4	WALT DISNEY CO.			1	1.G FE	3,738,831	162.963	4,292,445	2,634,000	3,564,734		(34,289)			7.850	4.804	MS	68,923	206,769	05/02/2016.	03/01/2039.
25468P BW 5	TWDC ENTERPRISES 18 CORP.				2.A FE	2,820,020	141.253	2,825,060	2,000,000	2,513,074		(40,405)			7.000	3.916	MS	46,667	140,000	03/19/2013.	03/01/2032.
25468P CX 2	TWDC ENTERPRISES 18 CORP.			1	2.A FE	190,549	113.449	226,898	200,000	192,150		237			3.700	3.978	JD	617	7,400	04/21/2014.	12/01/2042.
25470D AS 8	DISCOVERY COMMUNICATIONS LLC.			1,2	2.C FE	3,123,510	119.523	3,585,690	3,000,000	3,106,312		(4,708)			5.000	4.672	MS	42,083	150,000	01/18/2018.	09/20/2037.
257375 AF 2	EASTERN ENERGY GAS HOLDINGS LLC.			1,2	2.A FE	2,178,540	118.573	2,371,460	2,000,000	2,156,341		(4,439)			4.800	4.240	MN	16,000	96,000	06/13/2016.	11/01/2043.
257559 AJ 3	DOMTAR CORP.			1	3.B FE	3,048,291	102.116	2,875,587	2,816,000	3,037,581		(5,612)			6.250	5.602	MS	58,667	176,000	07/21/2020.	09/01/2042.
257867 AG 6	RR DONNELLEY & SONS CO.			1	4.C FE	661,500	119.375	835,625	700,000	682,001		1,833			6.625	7.083	AO	9,790	46,375	04/16/2002.	04/15/2029.
260003 AF 5	DOVER CORP.			1	2.A FE	89,331	126.214	126,214	100,000	92,539		335			5.375	6.187	AO	1,135	5,375	04/30/2008.	10/15/2035.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, 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
260543 BJ 1	DOW CHEMICAL CO.				2.B FE	57,365	134.685	74,077	55,000	56,165		(108)			7.375	7.019	MN	676	4,056	03/06/2002.	11/01/2029.
26078J AE 0	DUPONT DE NEMOURS INC.			1,2	2.A FE	3,720,150	129.082	3,872,460	3,000,000	3,667,191		(29,699)			5.319	3.520	MN	20,390	159,570	03/05/2020.	11/15/2038.
26138E AS 8	KEURIG DR PEPPER INC.			1,2	2.B FE	102,654	106.010	106,010	100,000	101,117		(287)			3.400	3.072	MN	434	3,400	03/14/2016.	11/15/2025.
264399 DK 9	DUKE ENERGY CAROLINAS LLC.			1	2.A FE	99,870	123.633	123,633	100,000	99,943		6			6.000	6.010	JD	500	6,000	03/11/2008.	12/01/2028.
264399 ED 4	DUKE ENERGY CAROLINAS LLC.			1	2.A FE	100,000	132.794	132,794	100,000	100,000					6.450	6.449	AO	1,362	6,450	11/04/2004.	10/15/2032.
26439R AK 2	SPECTRA ENERGY CAPITAL LLC.			1	2.B FE	1,938,700	125.671	2,513,420	2,000,000	1,964,915		2,319			6.750	6.995	FA	51,000	135,000	04/15/2002.	02/15/2032.
26442K AB 2	DUKE ENERGY CORP.				2.B FE	50,000	103.356	51,678	50,000	50,000					3.050	3.050	JD	68	1,525	12/13/2012.	12/15/2024.
266233 AB 1	DUQUESNE LIGHT HOLDINGS INC.			1	2.C FE	2,447,020	125.735	2,514,700	2,000,000	2,372,318		(19,572)			6.250	4.417	FA	47,222	125,000	12/04/2017.	08/15/2035.
26884U AD 1	EPR PROPERTIES.			1,2	2.C FE	2,020,920	105.661	2,113,220	2,000,000	2,012,917		(2,165)			4.500	4.360	JD	7,500	90,000	01/08/2018.	06/01/2027.
277432 AB 6	EASTMAN CHEMICAL CO.				2.C FE	1,005,680	111.313	1,113,130	1,000,000	1,000,938		(413)			7.250	7.200	JJ	33,431	72,500	02/09/1999.	01/15/2024.
277432 AL 4	EASTMAN CHEMICAL CO.			1,2	2.C FE	3,152,250	120.076	3,602,280	3,000,000	3,133,075		(4,004)			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	115.990	1,159,900	1,000,000	1,038,941		(10,164)			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	137.188	4,918,190	3,585,000	3,768,583		(17,303)			7.650	6.795	MN	35,043	274,253	01/14/2003.	11/15/2029.
278062 AC 8	EATON CORP.			1	2.A FE	98,500	101.886	101,886	100,000	99,804		229			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	111.704	4,468,160	4,000,000	3,891,294		3,221			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	131.765	3,952,950	3,000,000	3,141,110		(9,614)			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	107.087	2,141,740	2,000,000	1,962,504		4,004			4.150	4.440	MS	24,439	83,000	01/24/2020.	09/15/2029.
29250R AX 4	ENBRIDGE ENERGY PARTNERS LP.			1,2	2.A FE	3,559,325	156.506	3,912,650	2,500,000	3,539,699		(19,626)			7.375	4.480	AO	38,924	184,375	03/17/2021.	10/15/2045.
29265A AS 5	ENERGEN CORP.			1	2.C FE	1,969,640	118.276	2,365,520	2,000,000	1,987,850		1,529			7.125	7.250	FA	53,833	142,500	04/28/1999.	02/15/2028.
29278N AD 5	ENERGY TRANSFER LP.			1,2	2.C FE	3,404,280	121.357	3,640,710	3,000,000	3,373,261		(15,451)			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	133.005	3,990,150	3,000,000	3,668,668		(22,402)			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	131.693	8,161,015	6,197,000	6,281,224		(5,112)			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	141.572	141,572	100,000	95,187		178			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	125.117	1,535,186	1,227,000	1,546,572		(11,975)			6.250	4.160	AO	19,172	76,688	07/21/2020.	10/01/2039.
30251B AB 4	FMR LLC.			1	1.E FE	3,817,140	145.390	4,361,700	3,000,000	3,731,223		(26,315)			6.450	4.457	MN	24,725	193,500	07/17/2018.	11/15/2039.
30259J AA 1	FNB CORP.			2,5	2.B FE	987,500	103.922	1,039,220	1,000,000	989,426		1,221			4.950	5.131	FA	18,838	49,500	06/12/2020.	02/14/2029.
31428X BA 3	FEDEX CORP.			1	2.B FE	2,934,510	111.784	3,353,520	3,000,000	2,947,735		2,973			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	112.236	2,244,720	2,000,000	2,085,391		(2,273)			4.100	3.820	FA	34,167	82,000	03/05/2020.	02/01/2045.
31428X BS 4	FEDEX CORP.			1,2	2.B FE	2,227,880	128.053	2,561,060	2,000,000	2,218,317		(4,444)			4.950	4.256	AO	20,350	99,000	10/16/2019.	10/17/2048.
316500 AB 3	FIDUS INVESTMENT CORP.			1,2	1.G PL	2,022,700	103.769	2,075,380	2,000,000	2,018,304		(4,348)			4.750	4.488	JJ	39,847	57,528	12/23/2020.	01/31/2026.
316773 CH 1	FIFTH THIRD BANCORP.				2.B FE	7,460,890	164.281	8,214,050	5,000,000	7,070,274		(85,009)			8.250	4.591	MS	137,500	412,500	10/10/2017.	03/01/2038.
337930 AD 3	FLAGSTAR BANCORP INC.			2,5	2.C FE	500,000	105.255	526,275	500,000	500,000					4.125	4.126	MN	3,438	20,797	10/23/2020.	11/01/2030.
338915 AM 3	BANK OF AMERICA CORP.				2.A FE	102,250	126.186	126,186	100,000	101,054		(126)			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	105.037	3,151,110	3,000,000	3,009,816		(1,278)			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	100.726	100,726	100,000	99,998		61			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	117.885	1,066,859	905,000	903,167		324			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	110.552	2,211,040	2,000,000	2,017,184		(472)			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	109.206	1,092,060	1,000,000	1,005,346		(1,001)			4.346	4.220	JD	2,777	43,460	01/30/2017.	12/08/2026.
354613 AM 3	FRANKLIN RESOURCES INC.			1,2	1.F FE	2,961,660	96.527	2,895,810	3,000,000	2,961,967		307			2.950	3.015	FA	34,171		08/10/2021.	08/12/2051.
361448 AY 9	GATX CORP.			1,2	2.B FE	2,778,960	104.807	3,144,210	3,000,000	2,864,264		25,522			3.250	4.324	MS	28,708	97,500	06/22/2018.	09/15/2026.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, 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
361582 AD 1	GEICO CORP.				1.D FE	3,565,920	109.620	3,288,600	3,000,000	3,070,115		(42,434)			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	139.971	699,855	500,000	492,427		607			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	111.966	50,385	45,000	47,230		(346)			6.750	5.699	MN	388	3,038	04/10/2012.	05/15/2027.
362337 AK 3	FRONTIER NORTH INC.				3.C FE	456,045	106.648	479,916	450,000	452,532		(328)			6.730	6.620	FA	11,441	30,285	11/15/2004.	02/15/2028.
36962G 3P 7	GENERAL ELECTRIC CO.				2.B FE	3,636,420	136.282	4,088,460	3,000,000	3,499,497		(21,044)			5.875	4.415	JJ	81,760	176,250	07/17/2014.	01/14/2038.
36962G 6F 6	GENERAL ELECTRIC CO.				2.B FE	150,000	101.725	152,588	150,000	150,000					3.150	3.149	MS	1,496	4,725	05/31/2013.	09/07/2022.
36966R 5Z 5	GENERAL ELECTRIC CO.				2.B FE	68,230	103.973	63,424	61,000	61,000					5.500	5.498	MS	988	3,355	04/23/2012.	03/15/2023.
36966T HE 5	GENERAL ELECTRIC CO.				2.B FE	50,000	96.865	48,433	50,000	50,000					3.550	3.550	JD	79	1,775	12/15/2012.	12/15/2032.
36966T KP 6	GENERAL ELECTRIC CO.			2	2.B FE	100,000	100.906	100,906	100,000	100,000					4.125	4.125	MN	527	4,125	05/23/2014.	05/15/2034.
370334 BJ 2	GENERAL MILLS INC.			1	2.B FE	4,668,400	133.831	5,353,240	4,000,000	4,551,910		(19,259)			5.400	4.308	JD	9,600	216,000	03/06/2015.	06/15/2040.
37045V AK 6	GENERAL MOTORS CO.			1,2	2.C FE	3,503,400	135.465	4,063,950	3,000,000	3,415,370		(20,308)			6.600	5.180	AO	49,500	198,000	03/13/2017.	04/01/2036.
37045V AL 4	GENERAL MOTORS CO.			1,2	2.C FE	3,508,775	143.256	3,581,400	2,500,000	3,485,664		(23,111)			6.750	4.129	AO	42,188	168,750	01/12/2021.	04/01/2046.
37045V AT 7	GENERAL MOTORS CO.			1,2	2.C FE	3,282,600	137.199	3,429,975	2,500,000	3,271,497		(11,103)			5.950	4.050	AO	37,188	74,375	04/15/2021.	04/01/2049.
373298 BU 1	GEORGIA-PACIFIC LLC.			1	1.G FE	5,773,440	154.936	6,197,440	4,000,000	5,232,530		(102,261)			8.875	4.760	MN	45,361	355,000	01/29/2016.	05/15/2031.
375558 BF 9	GILEAD SCIENCES INC.			1,2	2.A FE	102,200	107.822	107,822	100,000	100,000					3.650	3.649	MS	1,217	3,650	11/09/2015.	03/01/2026.
375558 BJ 1	GILEAD SCIENCES INC.			1,2	2.A FE	2,938,800	115.215	3,456,450	3,000,000	2,950,365		2,417			4.000	4.152	MS	40,000	120,000	11/17/2016.	09/01/2036.
377372 AJ 6	GLAXOSMITHKLINE CAPITAL INC.			1	1.F FE	100,338	121.838	121,838	100,000	100,288		(8)			4.200	4.179	MS	1,202	4,200	07/22/2014.	03/18/2043.
38141G CU 6	GOLDMAN SACHS GROUP INC.			1	2.A FE	330,435	131.915	428,724	325,000	328,247		(200)			6.125	6.001	FA	7,520	19,906	11/04/2004.	02/15/2033.
38141G ES 9	GOLDMAN SACHS GROUP INC.			1	2.B FE	489,822	117.964	607,515	515,000	514,945		9			5.950	5.952	JJ	14,130	30,643	09/28/2009.	01/15/2027.
38141G GM 0	GOLDMAN SACHS GROUP INC.				2.A FE	2,662,600	145.650	2,913,000	2,000,000	2,566,970		(19,292)			6.250	4.095	FA	52,083	125,000	08/02/2016.	02/01/2041.
38143Y AC 7	GOLDMAN SACHS GROUP INC.			1	2.B FE	2,548,140	136.971	2,739,420	2,000,000	2,454,115		(22,504)			6.450	4.310	MN	21,500	129,000	07/05/2017.	05/01/2036.
404119 BV 0	HCA INC.			1,2	2.C FE	5,622,725	131.168	5,902,560	4,500,000	5,602,466		(18,196)			5.500	3.947	JD	11,000	247,500	05/19/2021.	06/15/2047.
404119 BY 4	HCA INC.			1,2	2.C FE	2,239,880	123.361	2,467,220	2,000,000	2,221,987		(8,831)			5.125	4.203	JD	4,556	102,500	12/03/2019.	06/15/2039.
40414L AE 9	HEALTHPEAK PROPERTIES INC.			1,2	2.A FE	2,441,680	149.872	2,997,440	2,000,000	2,385,459		(12,180)			6.750	5.129	FA	56,250	135,000	11/02/2016.	02/01/2041.
406216 AY 7	HALLIBURTON CO.			1	2.A FE	6,047,320	147.208	5,888,320	4,000,000	5,593,143		(59,486)			7.450	4.231	MS	87,744	298,000	01/15/2013.	09/15/2039.
41163G AF 8	RELX INC.			1	2.A FE	3,475,500	122.982	3,689,460	3,000,000	3,174,544		(25,656)			7.200	5.960	FA	90,000	216,000	02/20/2003.	08/01/2027.
412822 AE 8	HARLEY-DAVIDSON INC.			1,2	2.C FE	6,993,175	106.531	6,924,515	6,500,000	6,980,550		(11,677)			4.625	4.120	JJ	127,766	242,813	02/08/2021.	07/28/2045.
416592 AC 7	TALCOTT RESOLUTION LIFE INC.			1	3.B FE	2,170,390	114.985	2,299,700	2,000,000	2,064,871		(9,499)			7.650	6.926	JD	6,800	153,000	08/26/2002.	06/15/2027.
418056 AS 6	HASBRO INC.			1	2.C FE	4,117,212	138.473	4,569,609	3,300,000	4,002,035		(24,205)			6.350	4.610	MS	61,701	209,550	10/11/2016.	03/15/2040.
423074 AF 0	KRAFT HEINZ FOODS CO.				3.A FE	2,257,440	124.211	2,484,220	2,000,000	2,107,346		(13,371)			6.375	5.390	JJ	58,792	127,500	08/10/2005.	07/15/2028.
42307T AG 3	KRAFT HEINZ FOODS CO.			1	3.A FE	4,045,005	136.005	5,440,200	4,000,000	4,022,503		(1,856)			6.750	6.663	MS	79,500	270,000	11/26/2003.	03/15/2032.
427866 AL 2	HERSHEY CO.				1.E FE	3,143,052	128.053	3,430,540	2,679,000	2,863,235		(27,067)			7.200	5.751	FA	72,869	192,888	12/08/2009.	08/15/2027.
428236 BR 3	HP INC.			1	2.B FE	6,569,900	133.165	6,658,250	5,000,000	6,541,466		(28,434)			6.000	3.769	MS	88,333	150,000	06/10/2021.	09/15/2041.
428236 BX 0	HP INC.			1	2.B FE	19,655	102.139	20,428	20,000	19,972		39			4.050	4.258	MS	239	810	05/29/2012.	09/15/2022.
42824C AX 7	HEWLETT PACKARD ENTERPRISE CO.			1,2	2.B FE	2,535,840	131.099	2,621,980	2,000,000	2,485,683		(27,554)			6.200	3.848	AO	26,178	124,000	02/21/2020.	10/15/2035.
42824C AY 5	HEWLETT PACKARD ENTERPRISE CO.			1,2	2.B FE	6,465,740	134.228	7,382,540	5,500,000	6,439,069		(20,749)			6.350	5.068	AO	73,731	349,250	01/22/2021.	10/15/2045.
431116 AC 6	HIGHMARK INC.			1	1.G FE	3,770,340	134.997	4,049,910	3,000,000	3,723,103		(23,585)			6.125	4.282	MN	23,479	183,750	12/11/2019.	05/15/2041.
431571 AB 4	HILLENBRAND INC.			1,2	3.A FE	2,044,280	111.605	2,232,100	2,000,000	2,031,146		(6,108)			5.000	4.615	MS	29,444	100,000	10/16/2019.	09/15/2026.
437076 AS 1	HOME DEPOT INC.			1	1.F FE	5,382,320	141.872	5,674,880	4,000,000	4,987,135		(48,615)			5.875	3.710	JD	9,792	235,000	07/20/2012.	12/16/2036.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, 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
437076 BG 6	HOME DEPOT INC.			1,2	1.F FE	520,700	100.775	503,875	500,000	501,290		(3,854)			2.625	1.840	JD	1,094	13,125	09/26/2016.	06/01/2022.
438516 AT 3	HONEYWELL INTERNATIONAL INC.			1	1.F FE	5,347,752	137.005	5,817,232	4,246,000	5,052,008		(37,846)			5.700	4.019	MS	71,262	242,022	07/17/2014.	03/15/2037.
44106M AW 2	SERVICE PROPERTIES TRUST.			1,2	4.A FE	2,105,600	97.107	1,942,140	2,000,000	2,058,416		(11,215)			4.950	4.247	FA	37,400	99,000	06/05/2017.	02/15/2027.
44107T AV 8	HOST HOTELS & RESORTS LP.			1,2	2.C FE	1,932,900	106.124	2,122,480	2,000,000	1,962,834		9,721			4.000	4.588	JD	3,556	80,000	10/09/2018.	06/15/2025.
448579 AG 7	HYATT HOTELS CORP.			1,2	2.C FE	2,981,760	108.223	3,246,690	3,000,000	2,987,079		1,622			4.375	4.450	MS	38,646	131,250	09/14/2018.	09/15/2028.
450636 AD 7	INDIANA TOLL ROAD CONCESSION CO LLC.			1,2	2.B FE	2,280,551	112.352	2,134,688	1,900,000	2,265,451		(13,869)			5.283	3.800	JJ	46,285	100,377	11/24/2020.	07/15/2040.
451713 AA 9	RICOH USA INC.		C	1	3.B Z	486,875	104.005	520,025	500,000	496,382		779			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.E FE	154,500	116.410	174,615	150,000	153,746		(123)			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	106.664	1,066,640	1,000,000	1,034,030		(12,164)			5.875	4.466	FA	24,479	58,750	06/12/2020.	08/01/2024.
45780D AP 7	INSTITUTE FOR ADVANCED STUDY.			1	1.A FE	201,500	105.883	211,766	200,000	200,607		(112)			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	117.489	6,109,428	5,200,000	5,256,551		(4,080)			4.000	3.877	JD	9,244	208,000	02/08/2013.	12/15/2032.
458140 BM 1	INTEL CORP.			1,2	1.E FE	3,836,520	133.496	4,004,880	3,000,000	3,824,675		(11,845)			4.750	3.240	MS	38,000	71,250	05/05/2021.	03/25/2050.
459200 AM 3	INTERNATIONAL BUSINESS MACHINES CORP.			1	1.G FE	5,369,852	120.791	5,671,137	4,695,000	4,878,540		(41,693)			7.000	5.844	AO	55,688	328,650	07/18/2003.	10/30/2025.
459200 HF 1	INTERNATIONAL BUSINESS MACHINES CORP.			1	1.G FE	99,650	115.402	115,402	100,000	99,717		9			4.000	4.020	JD	122	4,000	06/03/2013.	06/20/2042.
459200 KC 4	INTERNATIONAL BUSINESS MACHINES CORP.			1	1.G FE	3,506,430	121.558	3,646,740	3,000,000	3,499,083		(7,347)			4.250	3.320	MN	16,292	127,500	04/29/2021.	05/15/2049.
460146 CF 8	INTERNATIONAL PAPER CO.			1	2.B FE	2,729,720	153.509	3,070,180	2,000,000	2,623,775		(21,887)			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	138.432	2,360,266	1,705,000	1,891,629		(5,545)			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	124.982	1,718,503	1,375,000	1,392,330		(918)			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	100.233	3,006,990	3,000,000	3,001,159		(18,325)			4.500	3.870	JJ	58,875	135,000	03/26/2012.	01/24/2022.
47233J EP 9	JEFFERIES GROUP LLC.			2	2.B FE	2,953,350	96.891	2,906,730	3,000,000	2,954,280		930			4.000	4.100	FA	41,667	60,000	02/24/2021.	02/26/2046.
478165 AF 0	S C JOHNSON & SON INC.				1.G FE	233,050	131.886	329,715	250,000	239,118		659			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	127.154	2,625,730	2,065,000	2,256,742		(6,744)			4.800	4.084	MS	33,040	99,120	05/05/2015.	09/01/2040.
478366 BB 2	JOHNSON CONTROLS INC.		C	1,2	2.C FE	1,711,100	123.272	1,966,188	1,595,000	1,695,529		(3,099)			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	132.864	5,314,560	4,000,000	4,611,797		(20,437)			5.950	4.703	MS	70,078	238,000	10/05/2020.	03/15/2041.
48249D AA 9	KKR GROUP FINANCE CO II LLC.			1,2	1.F FE	4,623,738	133.795	4,682,825	3,500,000	4,615,682		(8,057)			5.500	3.345	FA	80,208		10/12/2021.	02/01/2043.
485170 BB 9	KANSAS CITY SOUTHERN (PRE-MERGER).			1,2	2.B FE	3,386,520	125.077	3,752,310	3,000,000	3,375,303		(8,274)			4.700	3.925	MN	23,500	141,000	08/11/2020.	05/01/2048.
487836 AT 5	KELLOGG CO.			1	2.B FE	7,495,200	140.947	8,456,820	6,000,000	6,858,140		(69,722)			7.450	5.459	AO	111,750	447,000	11/12/2009.	04/01/2031.
491674 BJ 5	KENTUCKY UTILITIES CO.			1,2	1.F FE	4,305,700	122.411	4,284,385	3,500,000	4,299,652		(6,048)			4.650	3.170	MN	20,796	81,375	10/05/2021.	11/15/2043.
49271V AC 4	KEURIG DR PEPPER INC.			1,2	2.B FE	1,998,640	123.942	2,478,840	2,000,000	1,998,927		42			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	102.497	2,049,940	2,000,000	1,864,925		14,902			2.550	3.555	AO	12,750	51,000	04/06/2020.	10/01/2029.
494368 BC 6	KIMBERLY-CLARK CORP.			1	1.F FE	5,771,080	151.314	6,052,560	4,000,000	5,286,092		(59,230)			6.625	3.860	FA	110,417	265,000	05/24/2012.	08/01/2037.
494550 BD 7	KINDER MORGAN ENERGY PARTNERS LP.			1	2.B FE	2,383,220	133.455	2,669,100	2,000,000	2,352,557		(12,219)			6.500	4.987	MS	43,333	130,000	05/15/2019.	09/01/2039.
49456B AH 4	KINDER MORGAN INC.			1,2	2.B FE	4,354,595	126.717	4,435,095	3,500,000	4,341,577		(13,018)			5.550	3.946	JD	16,188	97,125	06/01/2021.	06/01/2045.
49456B AP 6	KINDER MORGAN INC.			1,2	2.B FE	1,972,080	111.209	2,224,180	2,000,000	1,981,331		2,578			4.300	4.475	MS	28,667	86,000	03/13/2018.	03/01/2028.
500255 AF 1	KOHLS CORP.			1	2.C FE	3,665,780	122.745	3,805,095	3,100,000	3,354,633		(26,780)			7.250	5.866	JD	18,729	224,750	05/15/2008.	06/01/2029.
50075N AC 8	MONDELEZ INTERNATIONAL INC.				2.A FE	3,291,270	131.577	3,947,310	3,000,000	3,155,768		(11,477)			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	138.992	1,389,920	1,000,000	1,234,010		(25,048)			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	140.126	1,457,310	1,040,000	1,264,124		(19,052)			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	131.508	2,630,160	2,000,000	2,206,895		(7,272)			5.400	4.553	JJ	49,800	108,000	09/16/2019.	07/15/2040.
521865 AY 1	LEAR CORP.			1,2	2.B FE	1,913,031	109.088	2,187,214	2,005,000	1,944,737		9,114			3.800	4.402	MS	22,434	76,190	04/26/2018.	09/15/2027.

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	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
521865 AZ 8	LEAR CORP.			1,2	2.B FE	4,649,266	126.564	5,062,560	4,000,000	4,638,340		(11,061)			5.250	4.235	MN	26,833	210,000	02/23/2021.	05/15/2049.
524901 AR 6	LEGG MASON INC.			1	1.F FE	1,594,665	137.570	2,063,550	1,500,000	1,589,349		(2,138)			5.625	5.169	JJ	38,906	84,375	05/02/2019.	01/15/2044.
524901 AV 7	LEGG MASON INC.			1	1.F FE	2,067,940	112.153	2,243,060	2,000,000	2,040,492		(8,638)			4.750	4.219	MS	27,972	95,000	08/29/2018.	03/15/2026.
529043 AD 3	LXP INDUSTRIAL TRUST.			1,2	2.B FE	983,810	105.205	1,052,050	1,000,000	992,557		2,798			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	109.791	3,293,730	3,000,000	2,932,582		9,741			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	118.904	142,685	120,000	118,099		305			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	100.756	30,227	30,000	30,056		(272)			4.200	3.264	MS	371	1,260	10/09/2012.	03/15/2022.
539830 AR 0	LOCKHEED MARTIN CORP.			1	1.G FE	2,239,826	139.819	2,543,308	1,819,000	2,149,283		(15,686)			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	126.749	1,267,490	1,000,000	1,076,057		(10,234)			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	127.464	1,784,496	1,400,000	1,441,684		(4,633)			6.500	5.978	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	140.489	2,809,780	2,000,000	2,508,876		(22,124)			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	125.121	5,004,840	4,000,000	4,293,889		(42,986)			7.200	5.664	MS	96,000	288,000	10/29/2004.	09/01/2027.
55262C AE 0	MBIA INC.				5.B FE	502,500	105.737	528,685	500,000	500,716		(152)			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	103.945	987,478	950,000	992,747		(5,046)			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	122.724	2,454,480	2,000,000	2,251,007		(5,582)			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	112.183	2,243,660	2,000,000	2,095,618		(4,242)			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	3.C FE	97,777	102.355	102,355	100,000	99,310		267			3.625	3.927	JD	302	3,625	09/03/2015.	06/01/2024.
55616X AM 9	MACY'S RETAIL HOLDINGS LLC.			1,2	3.C FE	1,836,880	98.901	1,978,020	2,000,000	1,869,212		6,930			4.500	5.200	JD	4,000	90,000	11/02/2016.	12/15/2034.
55617L AC 6	MACY'S RETAIL HOLDINGS LLC.			1	3.A FE	203,186	108.365	216,730	200,000	201,461		(169)			6.700	6.564	MS	3,946	13,400	11/04/2004.	09/15/2028.
56585A AF 9	MARATHON PETROLEUM CORP.			1,2	2.B FE	3,396,810	137.751	4,132,530	3,000,000	3,347,775		(10,481)			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	101.059	25,265	25,000	24,886		158			3.250	3.917	MS	239	813	07/23/2013.	09/15/2022.
571903 AX 1	MARRIOTT INTERNATIONAL INC.			1,2	2.C FE	3,009,720	113.388	3,401,640	3,000,000	3,008,129		(489)			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	106.685	2,133,700	2,000,000	1,925,024		12,083			3.450	4.232	JD	5,750	69,000	04/26/2018.	06/01/2027.
57388M AA 1	MARY FREE BED REHABILITATION HOSPITAL.			1	1.F FE	3,219,293	108.835	3,265,050	3,000,000	3,218,767		(526)			3.786	3.391	AO	26,818		11/18/2021.	04/01/2051.
58013M EC 4	MCDONALD'S CORP.			1	2.A FE	6,683,350	140.766	7,038,300	5,000,000	6,236,089		(54,523)			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	100.063	80,050	80,000	80,009		(225)			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	139.615	2,792,300	2,000,000	2,285,814		(9,272)			6.000	4.829	MS	40,000	120,000	12/05/2016.	03/01/2041.
582834 AP 2	WESTROCK MWV LLC.				2.B FE	2,351,205	157.585	2,363,775	1,500,000	2,333,314		(17,891)			7.550	4.020	MS	37,750	113,250	01/15/2021.	03/01/2047.
59023V AA 8	BANK OF AMERICA CORP.			1	2.A FE	2,884,620	156.940	3,138,800	2,000,000	2,741,231		(30,047)			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	139.238	1,392,380	1,000,000	1,203,698		(12,187)			6.375	4.251	JD	2,833	63,750	04/18/2016.	06/15/2034.
594918 AD 6	MICROSOFT CORP.				1.A FE	4,904,640	138.311	5,532,440	4,000,000	4,691,561		(27,502)			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	114.561	171,842	150,000	143,833		179			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	114.383	114,383	100,000	99,268		43			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	115.394	2,307,880	2,000,000	2,074,095		(7,814)			4.663	4.108	FA	35,232	93,260	08/27/2019.	02/15/2030.
595620 AB 1	MIDAMERICAN ENERGY CO.			1	1.E FE	1,843,260	137.422	2,556,049	1,860,000	1,850,483		647			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	130.562	1,305,620	1,000,000	986,167		1,434			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	115.020	57,510	50,000	49,032		29			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	121.066	6,053,300	5,000,000	5,544,233		(16,693)			5.000	4.199	MN	41,667	250,000	07/20/2020.	05/01/2042.
617446 7X 1	MORGAN STANLEY.				2.A FE	2,079,420	112.049	2,240,980	2,000,000	2,046,256		(10,680)			5.000	4.348	MN	10,278	100,000	09/21/2018.	11/24/2025.
61760L CC 7	MORGAN STANLEY.				1.G FE	100,000	109.078	109,078	100,000	100,000					4.150	4.149	JJ	1,741	4,150	01/31/2013.	01/31/2028.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, 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
61945C AD 5	MOSAIC CO			1,2	2.C FE	4,165,224	124.186	4,594,882	3,700,000	4,093,346		(26,499)			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	118.692	237,384	200,000	199,102		226			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	110.000	2,865,500	2,605,000	2,597,323		765			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	109.146	2,182,920	2,000,000	1,958,460		8,197			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	102.234	153,351	150,000	149,708		241			3.750	3.923	MS	1,875	5,625	10/22/2013.	03/01/2023.
636180 BN 0	NATIONAL FUEL GAS CO			1,2	2.C FE	1,933,440	106.263	2,125,260	2,000,000	1,956,829		6,534			3.950	4.382	MS	23,261	79,000	03/13/2018.	09/15/2027.
63743F VP 8	NATIONAL RURAL UTILITIES COOPERATIVE FIN				1.F FE	100,000	105.754	105,754	100,000	100,000					3.500	3.500	MON	156	3,500	02/21/2015.	08/15/2029.
64128X AE 0	NEUBERGER BERMAN GROUP LLC			1,2	2.B FE	483,670	118.770	597,413	503,000	484,688		401			4.875	5.145	AO	5,177	24,521	06/11/2019.	04/15/2045.
641423 CA 4	NEVADA POWER CO			1,2	1.F FE	177,755	131.024	183,434	140,000	175,691		(1,305)			5.450	3.580	MN	975	7,630	05/21/2020.	05/15/2041.
651229 AW 6	NEWELL BRANDS INC			1,2	3.A FE	1,955,620	109.178	2,183,560	2,000,000	1,974,616		5,308			4.700	5.034	AO	23,500	94,000	03/13/2018.	04/01/2026.
651639 AM 8	NEWMONT CORPORATION			1	2.A FE	5,137,814	139.715	5,858,250	4,193,000	5,013,792		(29,489)			6.250	4.618	AO	65,516	262,063	10/10/2017.	10/01/2039.
654106 AD 5	NIKE INC			1,2	1.E FE	103,500	114.509	114,509	100,000	102,921		(95)			3.625	3.428	MN	604	3,625	03/26/2015.	05/01/2043.
655664 AH 3	NORDSTROM INC				3.A FE	2,210,900	112.771	2,255,420	2,000,000	2,142,822		(18,812)			6.950	5.572	MS	40,928	139,000	01/26/2018.	03/15/2028.
655844 AW 8	NORFOLK SOUTHERN CORP			1	2.A FE	282,726	112.782	313,534	278,000	278,000					5.590	5.590	MN	1,899	15,540	12/18/2009.	05/17/2025.
655844 BP 2	NORFOLK SOUTHERN CORP			1,2	2.A FE	104,198	104.832	104,832	100,000	100,893		(475)			3.850	3.333	JJ	1,775	3,850	03/04/2014.	01/15/2024.
655855 FB 5	NORFOLK SOUTHERN RAILWAY CO				2.A FE	4,749,420	161.586	4,847,580	3,000,000	4,564,510		(44,710)			7.875	4.166	MN	30,188	236,250	07/27/2017.	05/15/2043.
661169 AA 0	NORTH MISSISSIPPI MEDICAL CENTER INC			1,2	1.E FE	3,074,070	101.738	3,052,140	3,000,000	3,073,332		(738)			3.183	3.056	AO	23,873	16,976	07/27/2021.	10/01/2051.
665501 AM 4	NORTHERN NATURAL GAS CO			1,2	1.F FE	2,951,118	102.994	2,865,293	2,782,000	2,950,161		(957)			3.400	3.085	AO	19,969	48,870	09/16/2021.	10/16/2051.
66765R AZ 9	NORTHWEST NATURAL GAS CO				1.F FE	4,571,720	125.023	5,000,920	4,000,000	4,248,305		(35,161)			6.650	5.400	JD	22,167	266,000	10/23/2009.	11/10/2027.
674599 BM 6	OCCIDENTAL PETROLEUM CORP			1	3.B FE	628,110	117.746	588,730	500,000	551,379		(6,790)			7.200	5.249	AO	9,000	36,000	08/24/2005.	04/01/2028.
674599 BT 1	OCCIDENTAL PETROLEUM CORP			1	3.B FE	2,820,400	122.106	2,442,120	2,000,000	2,361,967		(40,771)			8.450	5.359	FA	63,844	169,000	08/10/2005.	02/15/2029.
674599 CX 1	OCCIDENTAL PETROLEUM CORP			1,2	3.B FE	2,036,020	99.878	1,997,560	2,000,000	2,033,310		(1,312)			4.300	4.163	FA	32,489	86,000	10/10/2019.	08/15/2039.
677415 CQ 2	OHIO POWER CO			1,2	1.G FE	3,578,610	117.763	3,532,890	3,000,000	3,575,471		(3,139)			4.150	3.067	AO	31,125		10/13/2021.	04/01/2048.
680223 AK 0	OLD REPUBLIC INTERNATIONAL CORP			1,2	2.B FE	2,898,240	108.396	3,251,880	3,000,000	2,938,100		11,760			3.875	4.370	FA	40,365	116,250	06/06/2018.	08/26/2026.
681919 BA 3	OMNICOM GROUP INC			1,2	2.A FE	50,548	106.061	53,031	50,000	50,167		(60)			3.650	3.515	MN	304	1,825	12/09/2014.	11/01/2024.
681936 BF 6	OMEGA HEALTHCARE INVESTORS INC			1,2	2.C FE	1,930,120	109.444	2,188,880	2,000,000	1,956,153		7,149			4.500	4.980	AO	22,500	90,000	02/09/2018.	04/01/2027.
681936 BM 1	OMEGA HEALTHCARE INVESTORS INC			1,2	2.C FE	1,945,860	100.844	2,016,880	2,000,000	1,950,992		4,454			3.375	3.695	FA	28,125	54,750	10/30/2020.	02/01/2031.
68217F AA 0	OMNICOM GROUP INC			1,2	2.A FE	1,891,480	107.318	2,146,360	2,000,000	1,933,746		13,744			3.600	4.458	AO	15,200	72,000	10/09/2018.	04/15/2026.
682680 AZ 6	ONEOK INC			1,2	2.C FE	3,190,420	110.773	3,283,312	2,964,000	3,186,295		(4,125)			4.450	3.995	MS	43,966	131,898	01/20/2021.	09/01/2049.
68268N AG 8	ONEOK PARTNERS LP			1,2	2.B FE	1,162,699	126.431	1,228,909	972,000	1,148,956		(5,891)			6.125	4.651	FA	24,806	59,535	08/02/2019.	02/01/2041.
68389X AV 7	ORACLE CORP			1,2	2.A FE	102,750	110.923	110,923	100,000	101,948		(123)			4.300	4.093	JJ	2,066	4,300	07/22/2014.	07/08/2034.
68389X BD 6	ORACLE CORP			1,2	2.A FE	94,100	103.787	103,787	100,000	96,253		374			3.250	3.776	MN	415	3,250	09/03/2015.	05/15/2030.
68389X BG 9	ORACLE CORP			1,2	2.A FE	3,865,785	109.774	3,842,090	3,500,000	3,861,903		(3,882)			4.375	3.820	MN	19,566	153,125	04/07/2021.	05/15/2055.
690742 AG 6	OWENS CORNING			1,2	2.C FE	1,705,100	114.737	2,294,740	2,000,000	1,717,614		5,120			4.300	5.317	JJ	39,656	86,000	06/19/2019.	07/15/2047.
69121K AD 6	OWL ROCK CAPITAL CORP			1,2	2.C FE	2,022,020	105.256	2,115,646	2,010,000	2,019,126		(2,070)			4.250	4.125	JJ	39,390	83,527	07/30/2020.	01/15/2026.
693656 AC 4	PVH CORP			1,2	2.C FE	2,047,040	108.993	2,179,860	2,000,000	2,034,210		(9,052)			4.625	4.088	JJ	43,938	92,500	07/20/2020.	07/10/2025.
694476 AD 4	PACIFIC LIFECORP			1	1.G FE	2,235,080	126.789	2,535,780	2,000,000	2,211,249		(6,021)			5.125	4.354	JJ	42,993	102,500	10/02/2017.	01/30/2043.
70109H AJ 4	PARKER-HANNIFIN CORP			1	2.A FE	3,150,085	138.219	3,268,879	2,365,000	2,991,355		(26,597)			6.250	4.025	MN	18,887	147,813	05/05/2015.	05/15/2038.
70109H AK 1	PARKER-HANNIFIN CORP			1	2.A FE	100,000	102.085	102,085	100,000	100,000					3.500	3.499	MS	1,031	3,500	09/14/2010.	09/15/2022.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, 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
708696 BV 0	PENNSYLVANIA ELECTRIC CO.			1	2.B FE	1,849,365	135.628	2,034,420	1,500,000	1,802,084		(11,955)			6.150	4.434	AO	23,063	92,250	10/02/2017.	10/01/2038.
709599 AW 4	PENSKE TRUCK LEASING CO LP			1,2	2.B FE	1,875,140	106.028	2,120,560	2,000,000	1,922,193		14,083			3.400	4.294	MN	8,689	68,000	06/22/2018.	11/15/2026.
713448 CC 0	PEPSICO INC.			1	1.E FE	97,505	113.542	113,542	100,000	97,992		64			3.600	3.741	FA	1,380	3,600	04/10/2013.	08/13/2042.
713448 EC 8	PEPSICO INC.			1	1.E FE	4,809,420	135.362	5,414,480	4,000,000	4,347,542		(38,652)			7.000	5.515	MS	93,333	280,000	07/18/2003.	03/01/2029.
718172 AC 3	PHILIP MORRIS INTERNATIONAL INC.				1.F FE	3,883,470	140.558	4,216,740	3,000,000	3,748,469		(31,125)			6.375	4.245	MN	23,906	191,250	04/28/2017.	05/16/2038.
718172 AW 9	PHILIP MORRIS INTERNATIONAL INC.				1.F FE	96,680	110.810	110,810	100,000	97,197		80			4.125	4.329	MS	1,341	4,125	08/15/2014.	03/04/2043.
72018Q AD 3	PIEDMONT NATURAL GAS COMPANY INC.				2.A FE	4,438,160	116.263	4,650,520	4,000,000	4,139,914		(31,915)			7.400	6.342	JJ	148,000	296,000	09/03/2008.	10/03/2025.
73755L AK 3	POTASH CORPORATION OF SASKATCHEWAN INC.		C	1	2.B FE	4,566,736	127.500	4,722,600	3,704,000	4,414,959		(24,355)			5.625	4.150	JD	17,363	208,350	12/23/2014.	12/01/2040.
737679 DC 1	POTOMAC ELECTRIC POWER CO.			1	1.F FE	3,122,942	158.248	3,251,996	2,055,000	2,931,527		(34,459)			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	117.424	234,848	200,000	195,717		196			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	106.316	53,158	50,000	50,324		(102)			3.650	3.419	MS	537	1,825	06/01/2015.	03/15/2025.
742718 AV 1	PROCTER & GAMBLE CO.				1.D FE	4,295,430	142.978	4,289,340	3,000,000	3,685,453		(71,738)			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	133.800	9,366,000	7,000,000	7,201,669		(11,864)			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	129.563	97,172	75,000	73,384		169			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	111.184	111,184	100,000	95,417		141			3.650	3.977	MS	1,217	3,650	08/26/2014.	09/01/2042.
74531E AA 0	PUGET SOUND ENERGY INC.			1	1.G FE	415,567	126.141	536,099	425,000	421,053		528			7.020	7.218	MS	8,785	29,835	11/04/2004.	12/01/2027.
747525 AF 0	QUALCOMM INC.			1,2	1.F FE	50,494	106.643	53,322	50,000	50,179		(53)			3.450	3.330	MN	196	1,725	06/01/2015.	05/20/2025.
747525 AJ 2	QUALCOMM INC.			1,2	1.F FE	3,162,750	124.528	3,735,840	3,000,000	3,126,027		(7,232)			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	108.938	3,268,140	3,000,000	2,917,021		13,936			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	114.277	2,285,540	2,000,000	1,952,239		965			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	150.289	2,705,202	1,800,000	2,328,758		(21,821)			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	135.306	2,706,120	2,000,000	2,306,578		(16,655)			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	127.017	1,905,255	1,500,000	1,588,029		(12,027)			6.700	5.540	JJ	46,342	100,500	10/17/2003.	01/15/2028.
773903 AE 9	ROCKWELL AUTOMATION INC.			1	1.G FE	1,513,184	139.897	1,636,795	1,170,000	1,443,184		(11,840)			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	117.856	153,213	130,000	124,071		1,235			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	117.694	3,225,993	2,741,000	2,937,979		(39,824)			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	135.817	2,037,255	1,500,000	1,640,893		(5,670)			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	129.128	4,519,480	3,500,000	3,636,589		(8,943)			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	134.922	4,047,660	3,000,000	3,005,352		(345)			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	121.332	2,426,640	2,000,000	1,983,157		1,020			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	132.227	1,322,270	1,000,000	1,214,270		(4,401)			5.375	4.053	MS	17,917	53,750	01/22/2020.	03/01/2049.
824348 AL 0	SHERWIN-WILLIAMS CO.			1	2.B FE	2,082,000	123.732	2,474,640	2,000,000	2,029,646		(4,705)			7.375	7.023	FA	61,458	147,500	02/11/2002.	02/01/2027.
824348 BH 8	SHERWIN-WILLIAMS CO.			1,2	2.B FE	1,042,220	114.956	1,149,560	1,000,000	1,040,004		(1,057)			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	106.247	2,124,940	2,000,000	2,021,349		(5,103)			4.000	3.695	AO	16,889	82,000	11/24/2020.	10/15/2030.
828807 DJ 3	SIMON PROPERTY GROUP LP			1,2	1.G FE	3,422,130	112.432	3,372,960	3,000,000	3,418,888		(3,242)			3.800	3.055	JJ	52,567		08/23/2021.	07/15/2050.
837004 BV 1	DOMINION ENERGY SOUTH CAROLINA INC.			1	1.F FE	2,544,611	136.095	2,946,457	2,165,000	2,369,155		(14,892)			6.625	5.400	FA	59,763	143,431	03/23/2004.	02/01/2032.
84265V AG 0	SOUTHERN COPPER CORP.			1	2.A FE	2,260,000	126.039	2,520,780	2,000,000	2,244,989		(7,103)			5.250	4.350	MN	15,458	105,000	10/29/2019.	11/08/2042.
84265V AJ 4	SOUTHERN COPPER CORP.			1	2.A FE	3,950,250	137.513	4,125,390	3,000,000	3,936,431		(13,819)			5.875	3.837	AO	33,292	88,125	06/07/2021.	04/23/2045.
843646 AU 4	SOUTHERN POWER CO.			1,2	2.B FE	2,268,320	121.893	2,437,860	2,000,000	2,260,934		(6,113)			4.950	4.100	JD	4,400	99,000	10/06/2020.	12/15/2046.
844741 AN 8	SOUTHWEST AIRLINES CO.			1	2.B FE	3,206,606	122.150	3,236,975	2,650,000	3,009,859		(60,835)			7.375	4.405	MS	65,146	195,438	08/02/2018.	03/01/2027.

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	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
845437 BL 5	SOUTHWESTERN ELECTRIC POWER CO.			1	2.A FE	1,283,899	138.921	1,305,857	940,000	1,264,257		(12,430)			6.200	3.600	MS	17,160	58,280	05/21/2020.	03/15/2040.
845743 BL 6	SOUTHWESTERN PUBLIC SERVICE CO.			1	2.B FE	3,085,200	132.359	3,308,975	2,500,000	2,983,074		(23,202)			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	124.608	124,608	100,000	101,948		(62)			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	113.388	28,347	25,000	23,932		59			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	113.109	1,402,552	1,240,000	1,270,415		(3,708)			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	110.685	3,320,550	3,000,000	2,992,463		1,031			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	106.690	53,345	50,000	50,215		(55)			3.375	3.248	MN	281	1,688	11/09/2015.	11/01/2025.
86722T AB 8	SUNCOR ENERGY INC.		C	1	2.A FE	5,435,360	144.287	5,771,480	4,000,000	5,160,153		(43,400)			6.850	4.441	JD	22,833	274,000	10/07/2014.	06/01/2039.
86765B AK 5	ENERGY TRANSFER LP			1	2.C FE	1,708,866	122.688	1,828,051	1,490,000	1,695,409		(5,815)			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	107.467	2,149,340	2,000,000	1,936,868		9,106			3.950	4.565	JD	6,583	79,000	03/13/2018.	12/01/2027.
871829 AD 9	SYSCO CORP.				2.B FE	530,816	122.506	551,277	450,000	478,211		(4,449)			7.160	5.767	AO	6,802	32,220	04/22/2003.	04/15/2027.
871829 AF 4	SYSCO CORP.			1	2.B FE	1,140,770	124.852	1,248,520	1,000,000	1,057,366		(7,070)			6.500	5.451	FA	27,083	65,000	01/30/2004.	08/01/2028.
871829 AJ 6	SYSCO CORP.			1	2.B FE	2,378,400	126.438	2,528,760	2,000,000	2,263,239		(14,044)			5.375	4.110	MS	29,861	107,500	04/09/2012.	09/21/2035.
871829 BM 8	SYSCO CORP.			1,2	2.B FE	1,328,930	145.383	1,453,830	1,000,000	1,310,925		(11,706)			6.600	4.114	AO	16,500	66,000	06/08/2020.	04/01/2040.
871829 BN 6	SYSCO CORP.			1,2	2.B FE	3,043,880	155.718	3,114,360	2,000,000	3,024,371		(19,509)			6.600	3.649	AO	33,000	132,000	01/25/2021.	04/01/2050.
87612E AK 2	TARGET CORP.			1	1.F FE	246,655	137.372	343,430	250,000	247,906		130			6.350	6.459	MN	2,646	15,875	04/21/2008.	11/01/2032.
87612E AU 0	TARGET CORP.			1	1.F FE	3,689,750	158.418	3,960,450	2,500,000	3,381,264		(38,562)			7.000	4.001	JJ	80,694	175,000	08/14/2012.	01/15/2038.
878742 AS 4	TECK RESOURCES LTD.		C	1,2	2.C FE	3,274,380	128.292	3,848,760	3,000,000	3,254,753		(8,245)			6.000	5.267	FA	68,000	180,000	06/27/2019.	08/15/2040.
881685 AX 9	TEXACO CAPITAL INC.				1.D FE	697,555	150.646	753,230	500,000	605,836		(7,767)			8.625	5.780	MN	5,510	43,125	04/22/2003.	11/15/2031.
884903 BH 7	THOMSON REUTERS CORP.		C	1	2.B FE	1,783,110	140.102	2,101,530	1,500,000	1,749,524		(8,641)			5.850	4.505	AO	18,525	87,750	10/31/2017.	04/15/2040.
884903 BT 1	THOMSON REUTERS CORP.		C	1,2	2.B FE	50,375	105.762	52,881	50,000	50,113		(41)			3.850	3.757	AO	406	1,925	09/29/2014.	09/29/2024.
88579Y AH 4	3M CO.			1	1.E FE	144,248	116.851	175,277	150,000	145,114		131			3.875	4.098	JD	258	5,813	06/20/2014.	06/15/2044.
886546 AD 2	TIFFANY & CO.			1,2	1.E FE	2,067,660	135.204	2,704,080	2,000,000	2,060,589		(1,523)			4.900	4.679	AO	24,500	98,000	10/03/2016.	10/01/2044.
88732J AY 4	TIME WARNER CABLE LLC.			1,2	2.C FE	2,303,280	125.031	2,500,620	2,000,000	2,281,946		(9,479)			5.875	4.719	MN	15,014	117,500	08/28/2019.	11/15/2040.
88738T AA 8	TIMKEN CO.				2.C FE	884,820	122.356	1,223,560	1,000,000	948,688		6,032			6.875	7.921	FA	25,972	68,750	11/26/2001.	05/08/2028.
88ESC5 AF 1	Times Mirror Co.				6. Z	1	0.001	11	1,139,000	1							N/A		11,478	12/04/2013.	09/15/2027.
891027 AF 1	GLOBE LIFE INC.				2.A FE	2,927,592	108.971	2,942,217	2,700,000	2,726,646		(17,928)			7.875	7.105	MN	27,169	212,625	07/26/2002.	05/15/2023.
891092 AD 0	TORO CO.			1	2.B FE	831,692	126.887	1,015,096	800,000	812,908		(1,859)			7.800	7.435	JD	2,773	62,400	11/04/2004.	06/15/2027.
891490 AR 5	CONOCOPHILLIPS CO.				1.G FE	3,641,010	125.075	3,752,250	3,000,000	3,217,552		(36,207)			7.800	6.096	JJ	117,000	234,000	12/13/2002.	01/01/2027.
89352H AE 9	TRANSCANADA PIPELINES LTD.		C	1	2.A FE	5,687,790	150.257	6,370,897	4,240,000	5,392,084		(44,267)			7.250	4.850	FA	116,129	307,400	03/04/2014.	08/15/2038.
893570 BM 2	TRANSCONTINENTAL GAS PIPE LINE COMPANY L			1	2.B FE	1,214,068	122.362	1,572,352	1,285,000	1,259,138		4,180			7.250	7.750	JD	7,764	93,163	09/28/2001.	12/01/2026.
902118 BS 6	TYCO INTERNATIONAL FINANCE SA.		C	1,2	2.B	195,898	104.902	201,412	192,000	193,738		(409)			3.900	3.648	FA	2,850	7,488	03/14/2016.	02/14/2026.
902494 AZ 6	TYSON FOODS INC.			1,2	2.B FE	3,409,015	122.538	4,051,106	3,306,000	3,386,736		(4,878)			4.875	4.610	FA	60,886	161,168	12/05/2016.	08/15/2034.
907818 DF 2	UNION PACIFIC CORP.			1	2.A FE	2,183,054	133.604	2,431,593	1,820,000	2,123,357		(10,357)			5.780	4.450	JJ	48,507	105,196	07/09/2015.	07/15/2040.
907818 DM 7	UNION PACIFIC CORP.			1,2	2.A FE	41,878	101.769	40,708	40,000	40,171		(211)			2.950	2.403	JJ	544	1,180	01/11/2013.	01/15/2023.
911308 AB 0	UNITED PARCEL SERVICE INC.			1	1.G FE	1,210,463	139.076	1,272,545	915,000	1,022,387		(9,904)			7.620	5.807	AO	17,431	69,723	09/16/2003.	04/01/2030.
911312 AJ 5	UNITED PARCEL SERVICE INC.			1	1.G FE	5,266,469	144.548	5,647,490	3,907,000	4,901,346		(43,393)			6.200	4.030	JJ	111,697	242,234	01/04/2012.	01/15/2038.
911312 AR 7	UNITED PARCEL SERVICE INC.			1	1.G FE	104,000	115.538	115,538	100,000	103,326		(109)			3.625	3.400	AO	906	3,625	03/03/2015.	10/01/2042.
913017 BA 6	RAYTHEON TECHNOLOGIES CORP.			1	2.A FE	2,378,080	136.143	2,722,860	2,000,000	2,176,530		(17,539)			7.500	6.049	MS	44,167	150,000	08/01/2003.	09/15/2029.
913017 BT 5	RAYTHEON TECHNOLOGIES CORP.			1	2.A FE	50,200	123.899	61,950	50,000	50,167		(5)			4.500	4.475	JD	188	2,250	03/18/2014.	06/01/2042.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, 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
91311Q AC 9	UNITED UTILITIES PLC		C	1	2.A FE	397,724	128.343	513,372	400,000	399,001		115			6.875	6.923	FA	10,389	27,500	11/04/2004.	08/15/2028.
91529Y AP 1	UNUM GROUP			1,2	2.C FE	987,342	106.630	1,092,958	1,025,000	988,653		616			4.500	4.730	JD	2,050	46,125	09/19/2019.	12/15/2049.
918204 AR 9	VF CORP			1	2.A FE	2,084,023	128.686	2,663,800	2,070,000	2,077,236		(484)			6.000	5.955	AO	26,220	124,200	05/06/2009.	10/15/2033.
91913Y AL 4	VALERO ENERGY CORP			1	2.B FE	2,587,160	134.990	2,699,800	2,000,000	2,534,093		(24,031)			6.625	4.250	JD	5,889	132,500	09/19/2019.	06/15/2037.
920253 AF 8	VALMONT INDUSTRIES INC			1,2	2.C FE	4,067,680	123.902	4,956,080	4,000,000	4,062,095		(1,519)			5.000	4.885	AO	50,000	200,000	10/31/2017.	10/01/2044.
92277G AL 1	VENTAS REALTY LP			1,2	2.A FE	2,395,500	108.933	2,723,325	2,500,000	2,433,462		11,040			3.850	4.424	AO	24,063	96,250	05/14/2018.	04/01/2027.
92343V BT 0	VERIZON COMMUNICATIONS INC			1	2.A FE	2,515,340	156.727	3,134,540	2,000,000	2,465,785		(11,979)			6.550	4.809	MS	38,572	131,000	07/05/2017.	09/15/2043.
92344G AM 8	VERIZON COMMUNICATIONS INC			1	2.A FE	2,900,675	143.318	3,174,494	2,215,000	2,647,047		(37,624)			7.750	5.010	JD	14,305	171,663	01/15/2014.	12/01/2030.
925524 AX 8	VIACOMCBS INC			1	2.B FE	2,372,520	143.356	2,867,120	2,000,000	2,332,343		(15,291)			6.875	5.214	AO	23,299	137,500	03/28/2019.	04/30/2036.
92553P AZ 5	VIACOMCBS INC			1,2	2.B FE	31,483	113.910	41,008	36,000	32,702		166			4.850	5.870	JD	78	1,746	12/14/2015.	12/15/2034.
92556H AC 1	VIACOMCBS INC			1,2	2.B FE	3,458,130	127.806	3,834,180	3,000,000	3,451,416		(6,714)			4.950	4.045	MN	17,325	148,500	03/12/2021.	05/19/2050.
927804 FG 4	VIRGINIA ELECTRIC AND POWER CO			1	2.A FE	3,492,820	176.736	3,534,720	2,000,000	3,190,732		(48,684)			8.875	3.991	MN	22,681	177,500	01/21/2015.	11/15/2038.
928563 AF 2	VMWARE INC			1,2	2.C FE	2,183,780	116.510	2,330,200	2,000,000	2,157,875		(16,479)			4.700	3.572	MN	12,011	94,000	05/21/2020.	05/15/2030.
92857W BD 1	VODAFONE GROUP PLC		C	1	2.B FE	96,550	117.510	117,510	100,000	97,033		82			4.375	4.596	FA	1,604	4,375	07/15/2014.	02/19/2043.
929160 AT 6	VULCAN MATERIALS CO			1,2	2.B FE	2,500,048	109.512	2,804,602	2,561,000	2,521,733		6,555			3.900	4.229	AO	24,970	99,879	07/13/2018.	04/01/2027.
92936U AA 7	WP CAREY INC			1,2	2.B FE	864,119	106.224	902,904	850,000	855,700		(2,657)			4.600	4.249	AO	9,775	39,100	08/29/2018.	04/01/2024.
929903 AM 4	WELLS FARGO & CO				2.B FE	5,636,400	127.033	6,351,650	5,000,000	5,461,164		(24,024)			5.500	4.580	FA	114,583	275,000	05/20/2013.	08/01/2035.
931142 BF 9	WALMART INC				1.C FE	11,094,123	142.941	12,302,932	8,607,000	9,915,119		(127,243)			7.550	5.222	FA	245,491	649,829	08/10/2011.	02/15/2030.
931422 AH 2	WALGREEN CO			1	2.B FE	100,157	101.722	101,722	100,000	100,000					3.100	3.099	MS	913	3,100	02/26/2013.	09/15/2022.
931422 AK 5	WALGREEN CO			1	2.B FE	2,197,600	110.435	2,208,700	2,000,000	2,191,774		(5,826)			4.400	3.731	MS	25,911	88,000	01/07/2021.	09/15/2042.
931427 AC 2	WALGREENS BOOTS ALLIANCE INC			1,2	2.B FE	5,563,260	120.541	6,027,050	5,000,000	5,538,827		(12,632)			4.800	4.061	MN	28,667	240,000	03/03/2021.	11/18/2044.
931427 AR 9	WALGREENS BOOTS ALLIANCE INC			1,2	2.B FE	2,230,960	118.481	2,369,620	2,000,000	2,223,589		(5,559)			4.650	3.925	JD	7,750	93,000	08/20/2020.	06/01/2046.
93884P CU 2	WASHINGTON GAS LIGHT CO			1	1.G FE	1,180,760	123.745	1,237,450	1,000,000	1,070,768		(9,373)			6.810	5.449	MS	20,052	68,100	03/23/2004.	03/13/2028.
94106L AV 1	WASTE MANAGEMENT INC			1	2.A FE	1,598,522	148.161	1,918,685	1,295,000	1,548,254		(9,024)			6.125	4.520	MN	6,830	79,319	10/05/2015.	11/30/2039.
94973V BJ 5	ANTHEM INC			1,2	2.B FE	51,000	105.658	52,829	50,000	50,296		(118)			3.500	3.240	FA	661	1,750	06/01/2015.	08/15/2024.
949746 TB 7	WELLS FARGO & CO				2.B FE	527,419	137.677	689,762	501,000	515,957		(1,384)			7.950	7.458	MN	5,089	39,830	02/14/2008.	11/15/2029.
94974B FJ 4	WELLS FARGO & CO				2.B FE	205,097	102.914	205,828	200,000	200,890		(773)			3.450	3.041	FA	2,645	6,900	02/05/2016.	02/13/2023.
95040Q AC 8	WELLTOWER INC			1,2	2.A FE	1,962,520	109.653	2,193,060	2,000,000	1,978,206		4,557			4.250	4.535	AO	21,250	85,000	05/15/2018.	04/01/2026.
957674 AD 6	WESTERN ATLAS HOLDINGS LLC				1.G FE	8,758,080	116.139	8,129,730	7,000,000	7,398,374		(146,703)			8.550	6.018	JD	26,600	598,500	08/19/2009.	06/15/2024.
960386 AN 0	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP			1,2	2.C FE	1,981,160	105.837	2,116,740	2,000,000	1,991,855		3,455			4.400	4.593	MS	25,911	88,000	10/09/2018.	03/15/2024.
960413 AT 9	WESTLAKE CHEMICAL CORP			1,2	2.B FE	1,874,740	107.360	2,147,200	2,000,000	1,920,973		15,040			3.600	4.558	FA	27,200	72,000	10/09/2018.	08/15/2026.
960413 AU 6	WESTLAKE CHEMICAL CORP			1,2	2.B FE	2,014,320	117.887	2,357,740	2,000,000	2,013,766		(294)			4.375	4.330	MN	11,181	87,500	08/28/2019.	11/15/2047.
962166 AS 3	WEYERHAEUSER CO				2.B FE	423,612	108.989	457,754	420,000	420,451		(269)			7.125	7.050	JJ	13,799	29,925	10/28/1998.	07/15/2023.
963320 AV 8	WHIRLPOOL CORP			1,2	2.B FE	1,062,710	119.290	1,192,900	1,000,000	1,059,801		(1,450)			4.500	4.105	JD	3,750	45,000	12/09/2019.	06/01/2046.
963320 AW 6	WHIRLPOOL CORP			1,2	2.B FE	3,068,070	115.545	3,466,350	3,000,000	3,051,519		(6,224)			4.750	4.459	FA	49,479	142,500	03/19/2019.	02/26/2029.
96332H CG 2	WHIRLPOOL CORP			1	2.B FE	863,601	124.605	981,887	788,000	859,361		(1,990)			5.150	4.483	MS	13,527	40,582	10/15/2019.	03/01/2043.
969133 AK 3	WEYERHAEUSER CO				2.B FE	875,138	122.868	1,032,091	840,000	851,645		(2,110)			7.850	7.481	JJ	32,970	65,940	12/05/2001.	07/01/2026.
969457 BU 3	WILLIAMS COMPANIES INC			1,2	2.B FE	51,516	102.226	51,113	50,000	50,144		(175)			3.700	3.331	JJ	853	1,850	01/11/2013.	01/15/2023.
969457 BV 1	WILLIAMS COMPANIES INC			1,2	2.B FE	3,541,992	130.183	4,022,655	3,090,000	3,518,671		(10,936)			5.750	4.728	JD	3,455	177,675	12/09/2019.	06/24/2044.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
96950F AF 1	WILLIAMS COMPANIES INC.			1	2.B FE	1,189,320	135.669	1,356,690	1,000,000	1,175,024		(5,845)			6.300	4.846	AO	13,300	63,000	06/12/2019.	04/15/2040.
976656 BP 2	WISCONSIN ELECTRIC POWER CO.				1.G FE	7,200,690	124.689	7,481,340	6,000,000	6,536,660		(70,088)			6.500	4.856	JD	32,500	390,000	10/25/2010.	06/01/2028.
984121 CJ 0	XEROX CORP.			1	3.B FE	49,643	103.670	51,835	50,000	49,900		40			3.800	3.889	MN	243	1,900	09/18/2014.	05/15/2024.
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						1,032,688,252	XXX	1,123,379,409	897,777,000	997,378,303	0	(5,052,595)	0	0	XXX	XXX	XXX	13,530,922	49,653,698	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
55265K 6V 6	MASTR 2004-1 519 - CMO/RMBS			4	1.A FM	4,001	102.636	4,106	4,001	4,001					5.500	5.426	MON	18	218	09/05/2012.	02/25/2034.
55265K X4 6	MASTR 2003-11 2A8 - CMO/RMBS			4	1.A FM	1,731	103.228	1,793	1,737	1,810		1			5.500	3.842	MON	8	95	04/14/2011.	12/25/2033.
74160M GL 0	PRIME 2005-1 1A3 - CMO/RMBS			4	1.A FM	990	100.092	1,001	1,000	943		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.A FM	862	100.155	870	868	865		(0)			6.750	6.747	MON	6	59	12/30/1993.	01/25/2024.
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						7,583	XXX	7,770	7,606	7,619	0	2	0	0	XXX	XXX	XXX	36	425	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
336249 AC 1	CVSPAS 009 A2 - CMBS			1	4.A FE	2,362,858	106.070	2,118,941	1,997,682	2,032,071		(30,397)			9.350	7.720	MON	10,896	186,783	03/05/2002.	01/10/2023.
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						2,362,858	XXX	2,118,941	1,997,682	2,032,071	0	(30,397)	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	102.700	249,179	242,628	242,628					6.050	6.069	MON	652	14,339	11/04/2004.	02/22/2033.
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						242,628	XXX	249,179	242,628	242,628	0	0	0	0	XXX	XXX	XXX	652	14,339	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						1,035,301,321	XXX	1,125,755,299	900,024,916	999,660,621	0	(5,082,990)	0	0	XXX	XXX	XXX	13,542,507	49,855,246	XXX	XXX
Hybrid Securities - Issuer Obligations																					
38143V AA 7	GOLDMAN SACHS CAPITAL I			1	2.C FE	648,126	138.210	898,365	650,000	648,522		68			6.345	6.371	FA	15,581	41,243	07/16/2007.	02/15/2034.
553086 AC 3	TRAVELERS COMPANIES INC.				2.A FE	661,053	125.544	841,145	670,000	666,091		500			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	116.438	1,746,570	1,500,000	1,527,848		(4,583)			7.650	7.194	JD	9,563	114,750	11/04/2004.	12/01/2026.
4299999. Hybrid Securities - Issuer Obligations						2,889,872	XXX	3,486,080	2,820,000	2,842,461	0	(4,015)	0	0	XXX	XXX	XXX	27,414	207,080	XXX	XXX
4899999. Total - Hybrid Securities						2,889,872	XXX	3,486,080	2,820,000	2,842,461	0	(4,015)	0	0	XXX	XXX	XXX	27,414	207,080	XXX	XXX
Totals																					
7699999. Total - Issuer Obligations						1,077,697,971	XXX	1,171,368,060	940,077,000	1,041,224,685	0	(5,221,249)	0	0	XXX	XXX	XXX	14,033,966	51,673,043	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						2,700,629	XXX	2,750,785	2,470,045	2,596,573	0	(11,459)	0	0	XXX	XXX	XXX	11,490	137,870	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						2,362,858	XXX	2,118,941	1,997,682	2,032,071	0	(30,397)	0	0	XXX	XXX	XXX	10,896	186,783	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						242,628	XXX	249,179	242,628	242,628	0	0	0	0	XXX	XXX	XXX	652	14,339	XXX	XXX
8399999. Grand Total - Bonds						1,083,004,085	XXX	1,176,486,964	944,787,354	1,046,095,956	0	(5,263,104)	0	0	XXX	XXX	XXX	14,057,004	52,012,036	XXX	XXX

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:					
1A.	1A 18,103,591	1B 3,451,396	1C 14,688,946	1D 30,337,551	1E 52,969,453	1F 108,014,326
1B.	2A 180,583,678	2B 282,885,057	2C 164,396,268			1G 124,743,113
1C.	3A 33,739,077	3B 17,000,454	3C 5,315,377			
1D.	4A 7,692,206	4B 0	4C 682,001			
1E.	5A 0	5B 1,493,462	5C 0			
1F.	6 1					

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	7	8	Fair Value 9	Fair Value 10	11	Dividends 12	Dividends 13	Dividends 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	Change in Book/Adjusted Carrying Value 17	Change in Book/Adjusted Carrying Value 18	Change in Book/Adjusted Carrying Value 19	20	21
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation, 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		51,450	102.900	51,450	50,646		2,210		804			804		2.B FE	11/22/1963.
02361D 87 8	AMEREN ILLINOIS CO.			50.000	100.00		4,919	98.388	4,919	5,100		213		(181)			(181)		2.B FE	11/06/1950.
12542R 20 9	CHS INC.			16,000.000	25.00	30.900	494,400	30.900	494,400	400,000		32,000		94,400			94,400		3.A Z	11/04/2004.
207597 30 3	CONNECTICUT LIGHT AND POWER CO.			500.000	50.00		24,081	48.162	24,081	22,250		1,000		1,831			1,831		2.B FE	04/03/1962.
38143Y 66 5	GOLDMAN SACHS GROUP INC.			4,000.000	25.00	25.340	101,360	25.340	101,360	84,133		3,802		17,227			17,227		3.A FE	03/11/2014.
40417L 20 5	HC GOVERNMENT REALTY TRUST INC.			24,000.000	25.00		600,000	25.000	600,000	600,000		42,000					0		1.G PL	08/06/2020.
59156R 50 4	METLIFE INC.			5,500.000	25.00		140,745	25.590	140,745	132,789		5,576		7,956			7,956		2.C FE	02/11/2015.
631005 20 4	NARRAGANSETT ELECTRIC CO.			1,000.000	50.00		52,062	52.062	52,062	48,625		2,250		3,437			3,437		2.C FE	09/23/1965.
653522 30 0	NIAGARA MOHAWK POWER CORP.			450.000	100.00		45,563	101.250	45,563	37,498		1,620		8,065			8,065		2.C FE	04/10/1962.
694308 80 0	PACIFIC GAS AND ELECTRIC CO.			1,000.000	25.00	23.150	23,150	23.150	23,150	13,982				9,168			9,168		6. Z	03/27/1962.
842434 30 0	SOUTHERN CALIFORNIA GAS CO.			2,000.000	25.00		68,610	34.305	68,610	67,500	750	3,000		1,110			1,110		2.A FE	03/08/1963.
90278W 30 3	UIRC-GSA INTERNATIONAL, LLC.			500.000	1,000.00		522,500	1,045.000	522,500	487,645		37,675		34,855			34,855		1.E PL	03/10/2020.
902973 15 5	US BANCORP.			5,000.000	25.00		124,100	24.820	124,100	109,928	1,118	4,436		14,172			14,172		2.A FE	07/01/2013.
8499999. Total - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							2,252,940	XXX	2,252,940	2,060,096	1,868	135,782	0	192,844	0	0	192,844	0	XXX	XXX
Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred																				
25525P 20 6	DIVERSIFIED HEALTHCARE TRUST			2,000.000	25.00	22.090	47,981	22.090	44,180	48,343		2,813			49		49		3.C FE	09/04/2012.
8599999. Total - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred							47,981	XXX	44,180	48,343	0	2,813	0	0	49	0	49	0	XXX	XXX
8999999. Total - Preferred Stocks							2,300,921	XXX	2,297,120	2,108,439	1,868	138,595	0	192,844	49	0	192,892	0	XXX	XXX

Line Number

1A.
1B.
1C.
1D.
1E.
1F.

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A 0 1B 0 1C 0 1D 0 1E 522,500 1F 0 1G 600,000

2A 192,710 2B 80,450 2C 238,370

3A 595,760 3B 0 3C 47,981

4A 0 4B 0 4C 0

5A 0 5B 0 5C 0

6 23,150

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																	
00206R 10 2	AT&T ORD			500.000	12,300	24.600	12,300	17,463		1,040		(2,080)		(2,080)		02/09/2015.	
01881G 10 6	ALLIANCEBERNSTEIN HOLDING UNT			1,400.000	68,376	48.840	68,376	35,772		5,012		21,098		21,098		08/13/2014.	
020002 10 1	ALLSTATE ORD			23,002.000	2,706,185	117.650	2,706,185	198,578	18,632	68,316		177,575		177,575		07/17/1995.	
023139 88 4	AMBAC FINANCIAL GROUP ORD			24,839.000	398,666	16.050	398,666	101,500				16,642		16,642		06/01/2013.	
025932 10 4	AMERICAN FINANCIAL GROUP ORD			2,019.000	277,249	137.320	277,249	398		56,653		100,344		100,344		03/09/1979.	
035710 40 9	ANNALY CAPITAL MANAGEMENT REIT ORD			3,150.000	24,633	7.820	24,633	50,140	693	2,772		(1,985)		(1,985)		05/24/2012.	
04010L 10 3	ARES CAPITAL ORD			1,000.000	21,190	21.190	21,190	17,196		1,620		4,300		4,300		09/04/2012.	
125581 80 1	CIT GROUP ORD			1,832.000	94,055	51.340	94,055	53,110		2,565		28,286		28,286		12/10/2009.	
150185 10 6	CEDAR FAIR UNT			600.000	30,036	50.060	30,036	31,482				6,432		6,432		06/04/2014.	
20451Q 10 4	COMPASS DIVERSIFIED ORD			2,000.000	61,160	30.580	61,160	33,796		4,640		22,260		22,260		02/27/2015.	
235825 20 5	DANA INCORPORATED ORD			66,855.000	1,525,631	22.820	1,525,631	733,863		26,742		220,622		220,622		11/04/2011.	
252ESC 01 7	DIAMOND OFFSHORE DRILLING ESC			700.000	1	0.001	1					1		1		04/27/2021.	
25525P 10 7	DIVERSIFIED HEALTHCARE ORD			1,500.000	4,635	3.090	4,635	33,923		60		(1,545)		(1,545)		05/15/2014.	
257867 20 0	RR DONNELLEY AND SONS ORD			433.000	4,876	11.260	4,876	11,459				3,897		3,897		10/05/2016.	
25787G 10 0	DONNELLEY FINANCIAL SOLTN ORD			162.000	7,637	47.140	7,637	4,446				4,888		4,888		09/30/2016.	
25961D 10 5	DOUGLAS ELLIMAN ORD			637.000	7,326	11.500	7,326	8,050				(724)		(724)		02/11/2015.	
33832D 20 5	FIVE STAR SENIOR LIV ORD			101.000	298	2.950	298	1,234				(399)		(399)		05/15/2014.	
37045V 10 0	GENERAL MOTORS ORD			6,348.000	372,183	58.630	372,183	196,540				107,853		107,853		07/07/2016.	
446413 10 6	HUNTINGTON INGALLS INDUSTRIES ORD			19.000	3,548	186.740	3,548	610		87		309		309		11/01/2011.	
451100 10 1	ICAHN ENTERPRISES UNT			300.000	14,877	49.590	14,877	32,266		2,400		(324)		(324)		02/14/2014.	
46625H 10 0	JPMORGAN CHASE ORD			8,967.000	1,419,924	158.350	1,419,924	57,803		33,178		280,488		280,488		06/03/2013.	
49456B 10 1	KINDER MORGAN CL P ORD			134.000	2,125	15.860	2,125	1,832		144		293		293		05/31/2012.	
501921 10 0	THE LTV CORPORATION			1,311.000	2	0.002	2	2						0		10/14/1993.	
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	1,596	2.660	1,596	25,722		12		738		738		02/11/2014.	
583928 10 6	MEDALLION FINANCIAL ORD			2,500.000	14,500	5.800	14,500	33,674				2,250		2,250		01/20/2014.	
629377 50 8	NRG ENERGY ORD			102.000	4,394	43.080	4,394	2,820		133		564		564		10/09/2015.	
64828T 20 1	NEW RESIDENTIAL INVESTMENT REIT ORD			1,700.000	18,207	10.710	18,207	21,998	425	1,445		1,309		1,309		02/11/2015.	
666807 10 2	NORTHROP GRUMMAN ORD			118.000	45,674	387.070	45,674	4,905		727		9,717		9,717		12/31/2003.	
680223 10 4	OLD REPUBLIC INTERNATIONAL ORD			1,000.000	24,580	24.580	24,580	14,806		3,380		4,870		4,870		02/11/2015.	
681936 10 0	OMEGA HEALTHCARE REIT ORD			800.000	23,672	29.590	23,672	32,561		2,144		(5,384)		(5,384)		02/27/2015.	
68571X 10 3	ORCHID ISLAND CAPITAL ORD			1,500.000	6,750	4.500	6,750	19,020	98	1,170		(1,080)		(1,080)		09/16/2014.	
74348T 10 2	PROSPECT CAPITAL ORD			3,000.000	25,230	8.410	25,230	31,944	180	2,160		9,000		9,000		08/07/2014.	
74967R 10 6	RMR GROUP CL A ORD			16.000	555	34.680	555	190		136		(63)		(63)		01/04/2016.	
811246 10 7	SCULPTOR CAPITAL MANAGEMENT CL A ORD			120.000	2,562	21.350	2,562	3,540		416		738		738		09/16/2014.	
842587 10 7	SOUTHERN ORD			500.000	34,290	68.580	34,290	23,452		1,310		3,575		3,575		02/27/2015.	
85571B 10 5	STARWOOD PROPERTY REIT			1,700.000	41,310	24.300	41,310	40,647	816	3,264		8,500		8,500		02/11/2014.	
86184W 10 6	STONEMOR INC			700.000	1,596	2.280	1,596	20,398				(245)		(245)		10/15/2015.	

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
880349 10 5	TENNECO CL A ORD			342.000	3,865	11.300	3,865	3,989				239		239		01/18/2000.	
902681 10 5	UGI ORD			434.000	19,925	45.910	19,925	21,244	150	586		4,752		4,752		08/27/2019.	
92240M 10 8	VECTOR GROUP ORD			1,274.000	14,626	11.480	14,626	14,374				251		251		02/11/2015.	
961214 30 1	WESTPAC BANKING ADR REP 1 ORD		C	500.000	7,710	15.420	7,710	14,361		428		260		260		09/06/2013.	
98389B 10 0	XCEL ENERGY ORD			9,000.000	609,300	67.700	609,300	153,900	4,118	16,223		9,270		9,270		11/04/2004.	
G9078F 10 7	TRITON INTERNATIONAL ORD		C	700.000	42,161	60.230	42,161	26,915		1,652		8,204		8,204		10/05/2016.	
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					7,999,430	XXX	7,999,430	2,132,028	25,110	240,415	0	1,045,697	0	1,045,697	0	XXX	XXX
Common Stocks - Mutual Funds																	
01859M 10 1	AB HIGH INCOME A			6,033.041	47,902	7.940	47,902	50,777	221	2,703		(543)		(543)		11/04/2011.	
453320 10 3	AMERICAN FUNDS INC A			3,516.720	90,907	25.850	90,907	40,653		2,602		8,088		8,088		12/31/2002.	
56062F 47 5	MAINSTAY:CNDRM EMD A			5,901.809	55,241	9.360	55,241	66,207		2,796		(5,725)		(5,725)		04/24/2017.	
72369G 10 8	PIONEER GL HI YLD A			7,431.216	63,760	8.580	63,760	71,691	208	2,876		520		520		12/27/2006.	
880208 10 3	TEMPLETON GL BOND A			3,928.739	34,730	8.840	34,730	51,092		1,867		(3,772)		(3,772)		01/13/2010.	
Y62267 40 9	NAVIOS MARITIME PARTNERS UNT		C	185.000	4,642	25.090	4,642	47,170		37		2,572		2,572		12/03/2018.	
9499999. Total - Common Stocks - Mutual Funds					297,182	XXX	297,182	327,590	429	12,881	0	1,142	0	1,142	0	XXX	XXX
Common Stocks - Closed-End Funds																	
27829C 10 5	EATON VANCE TX-MG GL B-W			7,550.000	84,485	11.190	84,485	151,000		6,587		11,401		11,401		10/05/2016.	
27829F 10 8	EATON VANCE TXMGDGLDVEIN			1,650.000	17,606	10.670	17,606	25,355		1,280		3,135		3,135		10/05/2016.	
9699999. Total - Common Stocks - Closed-End Funds					102,090	XXX	102,090	176,355	0	7,867	0	14,536	0	14,536	0	XXX	XXX
9799999. Total - Common Stock					8,398,702	XXX	8,398,702	2,635,973	25,539	261,162	0	1,061,374	0	1,061,374	0	XXX	XXX
9899999. Total Common and Preferred Stock					10,699,623	XXX	10,695,822	4,744,412	27,407	399,757	0	1,254,218	0	1,254,267	0	XXX	XXX

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A.	1A 0	1B 0	1C 0	1D 0	1E 0	1F 0	1G
1B.	2A 0	2B 0	2C 0				
1C.	3A 0	3B 0	3C 0				
1D.	4A 0	4B 0	4C 0				
1E.	5A 0	5B 0	5C 0				
1F.	6 0						

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Political Subdivisions of States								
295407 V9 8	ERIE PA		06/22/2021	Unknown		400,000	400,000	1,718
2499999.	Total - Bonds - U.S. Political Subdivisions of States					400,000	400,000	1,718
Bonds - U.S. Special Revenue and Special Assessment								
437887 HU 9	HOMEWOOD ALA EDL BLDG AUTH REV		10/27/2021	RAYMOND JAMES/FI		2,500,000	2,500,000	
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					2,500,000	2,500,000	0
Bonds - Industrial and Miscellaneous								
00206R FU 1	AT&T INC		01/29/2021	First Tennessee Bank		2,940,032	2,325,000	55,878
023135 BM 7	AMAZON.COM INC		08/04/2021	RAYMOND JAMES/FI		4,011,660	3,000,000	58,083
03522A AJ 9	ANHEUSER-BUSCH COMPANIES LLC		03/09/2021	RAYMOND JAMES/FI		3,497,850	3,000,000	16,333
06051G JA 8	BANK OF AMERICA CORP		09/10/2021	First Tennessee Bank		3,663,480	3,000,000	59,204
11135F BG 5	BROADCOM INC		05/21/2021	RAYMOND JAMES/FI		3,395,840	3,500,000	45,938
11271L AF 9	BROOKFIELD FINANCE INC	C	09/29/2021	First Tennessee Bank		3,700,165	3,500,000	146
140501 AC 1	CAPITAL SOUTHWEST CORP		11/18/2021	RAYMOND JAMES/FI		3,026,070	3,000,000	23,906
20030N CK 5	COMCAST CORP		05/17/2021	First Tennessee Bank		3,397,200	3,000,000	26,000
29250R AX 4	ENBRIDGE ENERGY PARTNERS LP		03/17/2021	RAYMOND JAMES/FI		3,559,325	2,500,000	78,872
354613 AM 3	FRANKLIN RESOURCES INC		08/10/2021	RAYMOND JAMES/FI		2,961,660	3,000,000	
37045V AL 4	GENERAL MOTORS CO		01/12/2021	KEYBANC CAPITAL MARKETS INC		3,508,775	2,500,000	48,281
37045V AT 7	GENERAL MOTORS CO		04/15/2021	RAYMOND JAMES/FI		3,282,600	2,500,000	7,438
404119 BV 0	HCA INC		05/19/2021	RAYMOND JAMES/FI		4,340,735	3,500,000	83,417
412822 AE 8	HARLEY-DAVIDSON INC		02/08/2021	RAYMOND JAMES/FI		2,826,775	2,500,000	3,854
428236 BR 3	HP INC		06/10/2021	RAYMOND JAMES/FI		6,569,900	5,000,000	74,167
42824C AY 5	HEWLETT PACKARD ENTERPRISE CO		01/22/2021	RAYMOND JAMES/FI		3,257,300	2,500,000	44,538
458140 BM 1	INTEL CORP		05/05/2021	RAYMOND JAMES/FI		3,836,520	3,000,000	16,625
459200 KC 4	INTERNATIONAL BUSINESS MACHINES CORP		04/29/2021	First Tennessee Bank		3,506,430	3,000,000	59,500
47233J EP 9	JEFFERIES GROUP LLC		02/24/2021	RAYMOND JAMES & ASSOCIATES		2,953,350	3,000,000	
48249D AA 9	KKR GROUP FINANCE CO II LLC		10/12/2021	RAYMOND JAMES/FI		4,623,738	3,500,000	38,177
491674 BJ 5	KENTUCKY UTILITIES CO		10/05/2021	RAYMOND JAMES/FI		4,305,700	3,500,000	64,196
49456B AH 4	KINDER MORGAN INC		06/01/2021	First Tennessee Bank		4,354,595	3,500,000	1,079
521865 AZ 8	LEAR CORP		02/23/2021	RAYMOND JAMES/FI		3,650,426	3,000,000	43,750
57388M AA 1	MARY FREE BED REHABILITATION HOSPITAL		11/18/2021	Various		3,219,293	3,000,000	12,857
582834 AP 2	WESTROCK MWV LLC		01/15/2021	First Tennessee Bank		2,351,205	1,500,000	43,727
661169 AA 0	NORTH MISSISSIPPI MEDICAL CENTER INC		07/27/2021	PIPER JAFFRAY		3,074,070	3,000,000	531
665501 AM 4	NORTHERN NATURAL GAS CO		09/16/2021	RAYMOND JAMES/FI		2,951,118	2,782,000	42,302
677415 CQ 2	OHIO POWER CO		10/13/2021	FTN Financial		3,578,610	3,000,000	4,842
682680 AZ 6	ONEOK INC		01/20/2021	RAYMOND JAMES/FI		3,190,420	2,964,000	51,660
68389X BG 9	ORACLE CORP		04/07/2021	First Tennessee Bank		3,865,785	3,500,000	61,250
828807 DJ 3	SIMON PROPERTY GROUP LP		08/23/2021	First Tennessee Bank		3,422,130	3,000,000	12,667
84265V AJ 4	SOUTHERN COPPER CORP		06/07/2021	RAYMOND JAMES/FI		3,950,250	3,000,000	22,521
871829 BN 6	SYSCO CORP		01/25/2021	RAYMOND JAMES/FI		3,043,880	2,000,000	42,533
92556H AC 1	VIACOMCBS INC		03/12/2021	First Tennessee Bank		3,458,130	3,000,000	48,263
931422 AK 5	WALGREEN CO		01/07/2021	KEYBANC CAPITAL MARKETS INC		2,197,600	2,000,000	28,356
931427 AC 2	WALGREENS BOOTS ALLIANCE INC		03/03/2021	First Tennessee Bank		3,394,740	3,000,000	42,800
3899999.	Total - Bonds - Industrial and Miscellaneous					126,867,357	106,571,000	1,263,687
8399997.	Total - Bonds - Part 3					129,767,357	109,471,000	1,265,404
8399999.	Total - Bonds					129,767,357	109,471,000	1,265,404
8999998.	Total - Preferred Stocks - Summary Item from Part 5					18,470	XXX	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
8999999.	Total - Preferred Stocks					18,470	XXX	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								
25961D 10 5	DOUGLAS ELLIMAN ORD		12/30/2021	Unknown	637.000	8,050	XXX	
92240M 10 8	VECTOR GROUP ORD		12/30/2021	Unknown	1,274.000	14,374	XXX	
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					22,424	XXX	0
9799997.	Total - Common Stocks - Part 3					22,424	XXX	0
9799999.	Total - Common Stocks					22,424	XXX	0
9899999.	Total - Preferred and Common Stocks					40,894	XXX	0
9999999.	Total - Bonds, Preferred and Common Stocks					129,808,251	XXX	1,265,404

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																				
36202A P7 6	G2 000446 - RMBS		12/01/2021.	Paydown		519	519	514	517		3		3		519		(0)	(0)	23	11/20/2022.
36202A S9 9	G2 000544 - RMBS		12/01/2021.	Paydown		297	297	295	296		1		1		297			0	11	12/20/2022.
36202A TA 5	G2 000545 - RMBS		12/01/2021.	Paydown		325	325	324	324		1		1		325			0	11	12/20/2022.
36202A YU 5	G2 000723 - RMBS		12/01/2021.	Paydown		282	282	281	281		1		1		282			0	12	01/20/2023.
36202B 3Z 6	G2 001716 - RMBS		12/01/2021.	Paydown		29	29	29	29		0		0		29		(0)	(0)	1	05/20/2024.
36202B ED 3	G2 001032 - RMBS		06/22/2021.	Paydown		173	173	173	173		1		1		173		(0)	(0)	4	04/20/2023.
36202B HT 5	G2 001142 - RMBS		12/01/2021.	Paydown		184	184	184	184		1		1		184		0	0	7	05/20/2023.
36202B KZ 7	G2 001212 - RMBS		12/01/2021.	Paydown		333	333	333	332		1		1		333		0	0	11	06/20/2023.
36202C 6J 7	G2 002673 - RMBS		12/01/2021.	Paydown		278	278	304	298		(20)		(20)		278		(0)	(0)	9	11/20/2028.
36202C BM 4	G2 001844 - RMBS		10/20/2021.	Paydown		94	94	94	94		0		0		94		0	0	3	06/20/2022.
36202C CE 1	G2 001869 - RMBS		12/01/2021.	Paydown		279	279	278	278		1		1		279		0	0	12	09/20/2024.
36202C EM 1	G2 001940 - RMBS		12/01/2021.	Paydown		64	64	64	64		0		0		64		0	0	3	01/20/2025.
36202C HH 9	G2 002032 - RMBS		12/01/2021.	Paydown		17	17	17	17		0		0		17		0	0	1	07/20/2025.
36202D 5F 4	G2 003546 - RMBS		12/01/2021.	Paydown		202	202	229	226		(25)		(25)		202			0	7	04/20/2034.
36204Q G3 8	GN 376518 - RMBS		12/01/2021.	Paydown		125	125	125	125		0		0		125			0	6	05/15/2024.
36204W CP 0	GN 381778 - RMBS		12/01/2021.	Paydown		819	819	817	817		1		1		819		0	0	34	04/15/2024.
36205K JU 7	GN 392775 - RMBS		12/01/2021.	Paydown		190	190	190	190				0		190			0	9	12/15/2024.
36207R 3A 1	GN 440093 - RMBS		12/01/2021.	Paydown		15	15	15	15		0		0		15		0	0	1	02/15/2027.
362165 LL 4	GN 184031 - RMBS		12/01/2021.	Paydown		188	188	188	187		0		0		188		(0)	(0)	7	04/15/2023.
362166 QW 3	GN 185069 - RMBS		03/15/2021.	Paydown		298	298	296	297		1		1		298		(0)	(0)	4	01/15/2022.
36223F Q7 9	GN 306578 - RMBS		11/15/2021.	Paydown		177	177	176	176		1		1		177		0	0	8	03/15/2022.
36223N XC 3	GN 313075 - RMBS		12/01/2021.	Paydown		715	715	714	713		2		2		715		(0)	(0)	26	08/15/2022.
36224H MD 5	GN 328956 - RMBS		12/01/2021.	Paydown		543	543	539	541		2		2		543		0	0	23	12/15/2022.
36224L MC 8	GN 331655 - RMBS		12/01/2021.	Paydown		2,059	2,059	2,050	2,052		7		7		2,059		(0)	(0)	79	10/15/2022.
36224P MD 7	GN 334356 - RMBS		12/01/2021.	Paydown		960	960	941	954		6		6		960			0	37	11/15/2022.
38373Q 2D 2	GNR 2003-046 HB - CMO/RMBS		12/01/2021.	Paydown		967	967	1,068	1,021		(54)		(54)		967			0	34	06/20/2033.
38373S 3V 7	GNR 2003-26 MB - CMO/RMBS		12/01/2021.	Paydown		7,784	7,784	8,877	8,274		(490)		(490)		7,784		(0)	(0)	292	03/20/2033.
38373V AJ 9	GNR 0259 CB - CMO/RMBS		12/01/2021.	Paydown		1,089	1,089	1,198	1,154		(64)		(64)		1,089			0	32	08/20/2032.
38373V NQ 9	GNR 2002-63 NY - CMO/RMBS		12/01/2021.	Paydown		1,188	1,188	1,328	1,267		(79)		(79)		1,188		0	0	38	09/20/2032.
38373W W6 1	GNR 0232D WB - CMO/RMBS		12/01/2021.	Paydown		1,001	1,001	1,079	1,096		(95)		(95)		1,001			0	33	05/20/2032.
383742 DY 6	GNR 2007-079 BM - CMO/RMBS		12/01/2021.	Paydown		2,616	2,616	2,878	2,864		(247)		(247)		2,616			0	82	08/20/2037.
383742 M3 4	GNR 2008-034 PG - CMO/RMBS		12/01/2021.	Paydown		4,473	4,473	4,696	4,629		(157)		(157)		4,473		0	0	127	04/20/2038.
38374B DD 2	GNR 0362A AE - CMO/RMBS		12/01/2021.	Paydown		857	857	872	878		(21)		(21)		857		0	0	26	07/20/2033.
38374B E9 0	GNR 2003-70 MD - CMO/RMBS		12/01/2021.	Paydown		15,334	15,334	17,441	16,277		(943)		(943)		15,334			0	549	07/20/2033.
38374D PQ 6	GNR 2008-002 MD - CMO/RMBS		12/01/2021.	Paydown		2,289	2,289	2,626	2,509		(220)		(220)		2,289			0	54	01/16/2038.
38374D TK 5	GNR 2008-027 JC - CMO/RMBS		11/22/2021.	Paydown		4,096	4,096	4,465	4,165		(68)		(68)		4,096		0	0	110	08/20/2037.
38374D TL 3	GNR 2008-027 JD - CMO/RMBS		12/01/2021.	Paydown		3,368	3,368	3,706	3,542		(174)		(174)		3,368			0	187	08/20/2037.
38374F 3T 9	GNR 2004-026 ED - CMO/RMBS		12/01/2021.	Paydown		3,008	3,008	3,370	3,224		(216)		(216)		3,008		(0)	(0)	87	04/16/2034.
38374F 6X 7	GNR 2004-030 UD - CMO/RMBS		12/01/2021.	Paydown		7,860	7,860	8,692	8,307		(447)		(447)		7,860		(0)	(0)	223	04/20/2034.
38374F HC 1	GNR 2004-016 EC - CMO/RMBS		12/01/2021.	Paydown		3,513	3,513	3,972	3,733		(220)		(220)		3,513			0	156	02/20/2034.
38374F HH 0	GNR 2004-016 GC - CMO/RMBS		12/01/2021.	Paydown		3,181	3,181	3,468	3,351		(169)		(169)		3,181		(0)	(0)	89	02/20/2034.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
38374G 2Z 4	GNR 2004-042 AD - CMO/RMBS	..	12/01/2021.	Paydown		162	162	174	170		(8)		(8)		162		(0)	(0)	5	03/20/2032.
38374G SA 1	GNR 2004-037 B - CMO/RMBS	..	12/01/2021.	Paydown		17,043	17,043	17,449	19,267		(2,225)		(2,225)		17,043		0	0	506	04/17/2034.
38374H 6M 7	GNR 2004-069 GC - CMO/RMBS	..	12/01/2021.	Paydown		4,885	4,885	5,051	5,027		(142)		(142)		4,885		0	0	138	04/20/2034.
38374K 2D 4	GNR 2005-033 AY - CMO/RMBS	..	12/01/2021.	Paydown		1,137	1,137	1,234	1,261		(124)		(124)		1,137		(0)	(0)	36	04/16/2035.
38374K RU 9	GNR 2005-003 OC - CMO/RMBS	..	12/01/2021.	Paydown		13,931	13,931	14,924	14,502		(571)		(571)		13,931			0	415	01/20/2035.
38374K TX 1	GNR 2005-013 AE - CMO/RMBS	..	02/23/2021.	Paydown		1,939	1,939	1,971	1,937		2		2		1,939		0	0	10	09/20/2034.
38374K UY 7	GNR 2005-013 PE - CMO/RMBS	..	12/01/2021.	Paydown		19,784	19,784	22,900	20,953		(1,169)		(1,169)		19,784		0	0	503	02/20/2035.
38374L XL 0	GNR 2005-051 DC - CMO/RMBS	..	12/01/2021.	Paydown		1,218	1,218	1,248	1,246		(28)		(28)		1,218		(0)	(0)	32	07/20/2035.
38374M U9 8	GNR 2006-017 TW - CMO/RMBS	..	12/01/2021.	Paydown		2,150	2,150	2,193	2,167		(17)		(17)		2,150		0	0	70	04/20/2036.
38374M W4 7	GNR 2006-017 QB - CMO/RMBS	..	12/01/2021.	Paydown		8,642	8,642	9,467	9,242		(600)		(600)		8,642			0	279	04/20/2036.
38374M WR 6	GNR 2006-001 LE - CMO/RMBS	..	12/01/2021.	Paydown		7,470	7,470	8,143	7,886		(416)		(416)		7,470			0	221	06/20/2035.
38374N XV 4	GNR 2006-057 NW - CMO/RMBS	..	12/01/2021.	Paydown		4,807	4,807	5,199	5,085		(279)		(279)		4,807		(0)	(0)	149	10/20/2036.
38375D KN 7	GNR 2008-058 PE - CMO/RMBS	..	12/01/2021.	Paydown		4,601	4,601	5,067	4,890		(288)		(288)		4,601		0	0	136	07/16/2038.
38375J 5E 1	GNR 2007-024 LB - CMO/RMBS	..	12/01/2021.	Paydown		4,301	4,301	4,968	4,683		(382)		(382)		4,301			0	116	05/16/2037.
38375L NL 0	GNR 2007-056 PE - CMO/RMBS	..	12/01/2021.	Paydown		6,377	6,377	6,967	6,652		(275)		(275)		6,377		(0)	(0)	205	10/20/2037.
38375L P7 9	GNR 2007-070 PE - CMO/RMBS	..	12/01/2021.	Paydown		3,975	3,975	4,253	4,504		(529)		(529)		3,975		(0)	(0)	110	11/20/2037.
38375P CH 2	GNR 2008-001 LB - CMO/RMBS	..	12/01/2021.	Paydown		1,276	1,276	1,292	1,318		(42)		(42)		1,276		0	0	39	01/20/2038.
38375P SY 8	GNR 2008-013 HG - CMO/RMBS	..	12/01/2021.	Paydown		10,261	10,261	11,543	10,925		(664)		(664)		10,261		(0)	(0)	289	11/20/2037.
38375X QU 1	GNR 2008-069 EP - CMO/RMBS	..	12/01/2021.	Paydown		2,573	2,573	2,772	2,707		(135)		(135)		2,573			0	77	08/20/2038.
38376J LF 9	GNR 2009-104 NC - CMO/RMBS	..	12/01/2021.	Paydown		2,175	2,175	2,474	2,344		(169)		(169)		2,175		(0)	(0)	57	11/20/2039.
38376P 4G 2	GNR 2009-127 PB - CMO/RMBS	..	12/01/2021.	Paydown		3,277	3,277	3,728	3,527		(250)		(250)		3,277			0	84	12/20/2039.
911760 LQ 7	VENDE 1998-2 G - CMO/RMBS	..	12/01/2021.	Paydown		693	693	778	755		(63)		(63)		693		0	0	24	06/15/2028.
911760 LY 0	VENDE 1998-3 E - CMO/RMBS	..	12/01/2021.	Paydown		1,212	1,212	1,312	1,326		(114)		(114)		1,212		0	0	39	03/15/2029.
912810 EH 7	UNITED STATES TREASURY	..	02/15/2021.	Maturity @ 100.00		1,200,000	1,200,000	1,285,045	1,201,059		(1,059)		(1,059)		1,200,000			0	47,250	02/15/2021.
0599999.	Total - Bonds - U.S. Government					1,395,680	1,395,680	1,499,057	1,408,904	0	(13,224)	0	(13,224)	0	1,395,680	0	0	0	53,253	XXX
Bonds - U.S. States, Territories and Possessions																				
97705L A9 8	WISCONSIN ST	..	05/01/2021.	Call @ 100.00		75,000	75,000	76,261	75,100		(100)		(100)		75,000			0	1,875	05/01/2032.
1799999.	Total - Bonds - U.S. States, Territories & Possessions					75,000	75,000	76,261	75,100	0	(100)	0	(100)	0	75,000	0	0	0	1,875	XXX
Bonds - U.S. Political Subdivisions of States																				
182486 PZ 7	CLARKSVILLE TENN	..	06/01/2021.	Call @ 100.00		250,000	250,000	247,455	249,031		969		969		250,000			0	6,125	06/01/2025.
295407 U7 3	ERIE PA	..	06/22/2021.	Unknown		400,000	400,000	400,000	400,000				0		400,000			0	10,074	11/15/2028.
777543 TT 6	ROSEMONT ILL	..	12/01/2021.	Maturity @ 100.00		100,000	100,000	101,422	100,155		(155)		(155)		100,000			0	4,125	12/01/2021.
78916B M9 2	ST CLOUD MINN	..	10/01/2021.	Call @ 100.00		150,000	150,000	150,600	150,000				0		150,000			0	7,659	10/01/2029.
2499999.	Total - Bonds - U.S. Political Subdivisions of States					900,000	900,000	899,477	899,186	0	814	0	814	0	900,000	0	0	0	27,983	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
295195 AB 7	ERIE CNTY PA GEN AUTH LEASE REV	..	04/01/2021.	Call @ 100.00		20,000	20,000	19,910	19,988		2		2		19,991		9	9	475	04/01/2022.
312905 Z7 0	FHR 1087 I - CMO/RMBS	..	06/15/2021.	Paydown		211	211	210	211		1		1		211		0	0	5	06/15/2021.
312906 RX 0	FHR 1119 H - CMO/RMBS	..	08/16/2021.	Paydown		65	65	65	65		0		0		65		0	0	2	08/15/2021.
312906 VS 6	FHR 1122 G - CMO/RMBS	..	08/16/2021.	Paydown		131	131	131	131				0		131		(0)	(0)	3	08/15/2021.
312909 3W 2	FHR 1250 J - CMO/RMBS	..	12/01/2021.	Paydown		418	418	417	416		2		2		418		0	0	15	05/15/2022.
312910 3Q 3	FHR 1311 K - CMO/RMBS	..	12/01/2021.	Paydown		1,600	1,600	1,584	1,596		4		4		1,600			0	58	07/15/2022.
312910 B6 8	FHR 1312 I - CMO/RMBS	..	12/01/2021.	Paydown		533	533	530	531		1		1		533		0	0	22	07/15/2022.

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 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
312912 AP 3	FHR 1367 KA - CMO/RMBS	..	12/01/2021.	Paydown		3,413	3,413	3,393	3,406		7		7		3,413		0	0	110	09/15/2022.
312913 QR 0	FHR 1439 I - CMO/RMBS	..	12/01/2021.	Paydown		1,164	1,164	1,164	1,162		2		2		1,164		(0)	(0)	43	11/15/2022.
312913 WW 2	FHG G4 D - CMO/RMBS	..	12/01/2021.	Paydown		609	609	605	606		2		2		609		0	0	25	12/25/2022.
312914 DS 0	FHR 1459 M - CMO/RMBS	..	12/01/2021.	Paydown		1,977	1,977	1,976	1,973		3		3		1,977		0	0	74	01/15/2023.
312914 VY 7	FHR 1474 E - CMO/RMBS	..	12/01/2021.	Paydown		272	272	272	272				0		272			0	8	02/15/2023.
3133T0 J7 0	FHR 1578 K - CMO/RMBS	..	12/01/2021.	Paydown		20,789	20,789	20,765	20,759		30		30		20,789			0	766	09/15/2023.
3133T1 FB 3	FHR 1577 PV - CMO/RMBS	..	12/01/2021.	Paydown		11,049	11,049	11,021	11,031		17		17		11,049		0	0	400	09/15/2023.
3133T3 PK 8	FHR 1652 PL - CMO/RMBS	..	12/01/2021.	Paydown		15,706	15,706	15,706	15,687		20		20		15,706			0	563	01/15/2024.
31358K F3 7	FNR 91162 GA - CMO/RMBS	..	12/01/2021.	Paydown		194	194	194	193		1		1		194		0	0	6	12/25/2021.
31358M WZ 3	FNR 9249 L - CMO/RMBS	..	12/01/2021.	Paydown		1,941	1,941	1,938	1,929		11		11		1,941			0	67	04/25/2022.
31358P D2 0	FNR 1992-135 L - CMO/RMBS	..	12/01/2021.	Paydown		520	520	520	518		2		2		520		0	0	20	08/25/2022.
31358P HT 7	FNR G9235 E - CMO/RMBS	..	12/01/2021.	Paydown		1,295	1,295	1,287	1,295				0		1,295			0	43	07/25/2022.
31358P HV 2	FNR G9235 EB - CMO/RMBS	..	12/01/2021.	Paydown		453	453	448	453				0		453		0	0	15	07/25/2022.
31358P MX 2	FNR 92149 H - CMO/RMBS	..	12/01/2021.	Paydown		4,109	4,109	4,109	4,098		12		12		4,109			0	151	08/25/2022.
31358Q AN 5	FNR 1992-161 H - CMO/RMBS	..	12/01/2021.	Paydown		1,405	1,405	1,405	1,399		6		6		1,405			0	55	09/25/2022.
31358Q BR 5	FNR 1992-G53 J - CMO/RMBS	..	12/01/2021.	Paydown		748	748	740	745		3		3		748		0	0	25	09/25/2022.
31358Q HC 2	FNR 92159 PL - CMO/RMBS	..	12/01/2021.	Paydown		1,377	1,377	1,368	1,355		22		22		1,377			0	48	09/25/2022.
31358R BM 4	FNR 92195 C - CMO/RMBS	..	12/01/2021.	Paydown		1,692	1,692	1,689	1,687		6		6		1,692			0	66	10/25/2022.
31358T 4H 9	FNR 1993-21 KA - CMO/RMBS	..	12/01/2021.	Paydown		612	612	637	612				0		612			0	25	03/25/2023.
31359B PE 1	FNR 1993-122 M - CMO/RMBS	..	12/01/2021.	Paydown		5,309	5,309	5,258	5,291		18		18		5,309		0	0	172	07/25/2023.
31359D 6L 2	FNR 93178 PK - CMO/RMBS	..	12/01/2021.	Paydown		7,392	7,392	7,388	7,376		16		16		7,392			0	248	09/25/2023.
31359E YT 2	FNR 1993-199 PX - CMO/RMBS	..	12/01/2021.	Paydown		15,262	15,262	15,227	15,224		37		37		15,262		0	0	515	10/25/2023.
31359G E2 8	FNR 1994-51 LL - CMO/RMBS	..	06/29/2021.	Call @ 100.00		1,000	1,000	1,010	1,002		(2)		(2)		1,000		(0)	(0)	34	03/25/2024.
31359H JE 5	FNR 9455 H - CMO/RMBS	..	12/01/2021.	Paydown		6,776	6,776	6,573	6,739		38		38		6,776		0	0	246	03/25/2024.
31359H Q8 0	FNR G946 PY - CMO/RMBS	..	12/01/2021.	Paydown		252	252	259	260		(9)		(9)		252		0	0	10	05/17/2024.
31367W HL 8	FN 181235 - RMBS	..	12/27/2021.	Paydown		292	292	326	299		(7)		(7)		292		(0)	(0)	13	10/01/2022.
31368K LD 6	FN 192124 - RMBS	..	12/01/2021.	Paydown		550	550	550	548		2		2		550		0	0	23	12/01/2022.
31389N EZ 4	FN 630252 - RMBS	..	12/01/2021.	Paydown		62	62	62	68		(6)		(6)		62		(0)	(0)	2	03/01/2032.
31392C CN 2	FNR 0222A GQ - CMO/RMBS	..	12/01/2021.	Paydown		501	501	529	594		(93)		(93)		501		(0)	(0)	20	04/25/2032.
31392C CS 1	FNR 0222A GC - CMO/RMBS	..	12/01/2021.	Paydown		4,319	4,319	4,671	4,516		(197)		(197)		4,319			0	165	04/25/2032.
31392E JK 7	FNR 0253E EL - CMO/RMBS	..	12/01/2021.	Paydown		23,072	23,072	25,349	24,327		(1,255)		(1,255)		23,072			0	673	09/25/2032.
31392J 6V 6	FNR 0323D CH - CMO/RMBS	..	12/01/2021.	Paydown		672	672	682	696		(24)		(24)		672		0	0	15	04/25/2033.
31392U BG 8	FHR 2505B D - CMO/RMBS	..	12/01/2021.	Paydown		3,289	3,289	3,578	3,509		(220)		(220)		3,289		0	0	84	09/15/2032.
31392W LQ 1	FHR 2515E HC - CMO/RMBS	..	12/01/2021.	Paydown		48,602	48,602	53,667	50,693		(2,092)		(2,092)		48,602			0	1,968	10/15/2032.
31392X XT 0	FHR 2524B HC - CMO/RMBS	..	12/01/2021.	Paydown		3,131	3,131	3,554	3,338		(206)		(206)		3,131			0	76	11/15/2032.
31393A 6C 6	FNR 0339B MT - CMO/RMBS	..	12/01/2021.	Paydown		16,790	16,790	16,790	16,758		32		32		16,790		0	0	477	05/25/2023.
31393B D6 9	FNR 0341E PN - CMO/RMBS	..	12/01/2021.	Paydown		491	491	506	535		(44)		(44)		491			0	20	05/25/2033.
31393E GM 5	FNR 0371A HD - CMO/RMBS	..	12/01/2021.	Paydown		14,098	14,098	14,667	14,098				0		14,098		0	0	569	08/25/2033.
31393F MH 6	FHR 2523B AP - CMO/RMBS	..	12/01/2021.	Paydown		258	258	279	274		(16)		(16)		258		0	0	8	11/15/2032.
31393F PW 0	FHR 2544D KE - CMO/RMBS	..	12/01/2021.	Paydown		936	936	978	1,025		(90)		(90)		936		0	0	25	12/15/2032.
31393F ZW 9	FHR 2531B PM - CMO/RMBS	..	12/01/2021.	Paydown		246	246	256	281		(36)		(36)		246			0	7	12/15/2032.
31393G XD 1	FHR 2541A BL - CMO/RMBS	..	12/01/2021.	Paydown		5,433	5,433	5,995	5,683		(249)		(249)		5,433		(0)	(0)	147	12/15/2032.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
31393J 3Z 9	FHR 2554C MN - CMO/RMBS	..	12/01/2021.	Paydown		642	642	674	691		(50)		(50)		642		0	0	18	01/15/2033.
31393L FT 5	FHR 2564D AC - CMO/RMBS	..	12/01/2021.	Paydown		3,757	3,757	3,982	4,044		(288)		(288)		3,757		0	0	116	02/15/2033.
31393Q XY 3	FHR 2610 VB - CMO/RMBS	..	12/01/2021.	Paydown		8,152	8,152	8,006	8,112		40		40		8,152		0	0	225	07/15/2024.
31393U JE 4	FNR 2003-127 EG - CMO/RMBS	..	12/01/2021.	Paydown		1,241	1,241	1,427	1,331		(90)		(90)		1,241		0	0	39	12/25/2033.
31393X 5K 9	FNR 2004-36 CB - CMO/RMBS	..	12/01/2021.	Paydown		3,510	3,510	3,959	3,738		(228)		(228)		3,510		(0)	(0)	105	05/25/2034.
31393X SN 8	FNR 2004-25 UC - CMO/RMBS	..	12/01/2021.	Paydown		2,386	2,386	2,499	2,455		(69)		(69)		2,386			0	67	04/25/2034.
31394A WJ 1	FNR 2004-60 AB - CMO/RMBS	..	12/01/2021.	Paydown		7,810	7,810	8,318	7,917		(106)		(106)		7,810		0	0	271	04/25/2034.
31394B RM 8	FNR 2004-92 TB - CMO/RMBS	..	12/01/2021.	Paydown		20,260	20,260	21,960	21,189		(929)		(929)		20,260			0	618	12/25/2034.
31394C BZ 4	FNR 053A CU - CMO/RMBS	..	12/01/2021.	Paydown		3,006	3,006	3,088	3,044		(38)		(38)		3,006			0	149	02/25/2035.
31394D A7 5	FNR 2005-48 TD - CMO/RMBS	..	12/01/2021.	Paydown		1,783	1,783	1,979	1,882		(99)		(99)		1,783		0	0	58	06/25/2035.
31394D SU 5	FNR 2005-38 TC - CMO/RMBS	..	12/01/2021.	Paydown		1,658	1,658	1,774	1,719		(61)		(61)		1,658			0	65	05/25/2035.
31394E W3 8	FNR 2005-70 KC - CMO/RMBS	..	12/01/2021.	Paydown		2,735	2,735	3,009	2,855		(119)		(119)		2,735		0	0	78	08/25/2035.
31394E X6 0	FNR 2005-70 KP - CMO/RMBS	..	12/01/2021.	Paydown		11,293	11,293	12,385	11,768		(475)		(475)		11,293		0	0	331	06/25/2035.
31394K R8 9	FHR 2696 DG - CMO/RMBS	..	12/01/2021.	Paydown		1,601	1,601	1,681	1,676		(75)		(75)		1,601		0	0	42	10/15/2033.
31394P VY 6	FHR 2743 PH - CMO/RMBS	..	12/01/2021.	Paydown		347	347	359	366		(20)		(20)		347		0	0	11	02/15/2034.
31394U S6 0	FNR 2005-110 GL - CMO/RMBS	..	12/01/2021.	Paydown		5,270	5,270	5,964	5,697		(427)		(427)		5,270			0	159	12/25/2035.
31394V JR 2	FNR 2005-120 PB - CMO/RMBS	..	12/01/2021.	Paydown		1,106	1,106	1,245	1,183		(77)		(77)		1,106		0	0	29	01/25/2036.
31394Y H9 8	FHR 2793 PE - CMO/RMBS	..	12/01/2021.	Paydown		624	624	668	666		(42)		(42)		624		0	0	14	05/15/2034.
31395T M9 2	FHR 2963 DE - CMO/RMBS	..	12/01/2021.	Paydown		3,110	3,110	3,375	3,282		(171)		(171)		3,110		0	0	96	04/15/2035.
31395T XX 7	FHR 2973 DD - CMO/RMBS	..	11/15/2021.	Various		1,000	1,000	1,010	1,003		(1)		(1)		1,001		(1)	(1)	50	02/15/2035.
31395U YD 7	FHR 2996 DD - CMO/RMBS	..	12/15/2021.	Call @ 100.00		11,000	11,000	11,220	11,073		(12)		(12)		11,061		(61)	(61)	371	04/15/2035.
31396E P4 2	FHR 3066 EE - CMO/RMBS	..	12/15/2021.	Call @ 100.00		11,000	11,000	11,159	11,091		(7)		(7)		11,084		(84)	(84)	358	11/15/2035.
31396F WU 3	FHR 3081 CQ - CMO/RMBS	..	12/01/2021.	Paydown		2,940	2,940	3,200	3,222		(282)		(282)		2,940			0	78	12/15/2035.
31396J 2C 8	FHR 3126 CY - CMO/RMBS	..	12/01/2021.	Paydown		2,527	2,527	2,755	2,867		(340)		(340)		2,527		(0)	(0)	71	03/15/2036.
31396L 3T 5	FNR 2006-114 HE - CMO/RMBS	..	12/01/2021.	Paydown		1,176	1,176	1,234	1,218		(42)		(42)		1,176		(0)	(0)	38	12/25/2036.
31396P FP 1	FNR 2006-124 B - CMO/RMBS	..	12/01/2021.	Paydown		7,765	7,764	8,828	8,889		(1,125)		(1,125)		7,764		0	0	253	01/25/2037.
31396R 2H 9	FHR 3152 LB - CMO/RMBS	..	12/01/2021.	Paydown		1,635	1,635	1,791	1,688		(53)		(53)		1,635		0	0	51	05/15/2026.
31396W QN 9	FNR 2007-72 B - CMO/RMBS	..	12/01/2021.	Paydown		1,580	1,580	1,730	1,725		(145)		(145)		1,580		(0)	(0)	46	07/25/2037.
31396W QT 6	FNR 2007-72 DB - CMO/RMBS	..	12/01/2021.	Paydown		486	486	507	579		(93)		(93)		486		(0)	(0)	14	07/25/2037.
31396W Y8 3	FNR 2007-76 EB - CMO/RMBS	..	12/01/2021.	Paydown		93	93	98	119		(26)		(26)		93			0	3	08/25/2037.
31397B 2W 0	FHR 3213 PE - CMO/RMBS	..	12/01/2021.	Paydown		8,168	8,168	8,836	9,282		(1,114)		(1,114)		8,168			0	292	09/15/2036.
31397E QH 1	FHR 3270 AT - CMO/RMBS	..	12/01/2021.	Paydown		384	384	407	464		(80)		(80)		384			0	9	01/15/2037.
31397J LW 2	FHR 3348 HT - CMO/RMBS	..	12/01/2021.	Paydown		1,635	1,635	1,740	1,659		(24)		(24)		1,635		(0)	(0)	64	07/15/2037.
31397J VU 5	FHR 3349 MY - CMO/RMBS	..	12/01/2021.	Paydown		2,370	2,370	2,506	2,676		(306)		(306)		2,370			0	74	07/15/2037.
31397L 3R 8	FNR 2008-61 MC - CMO/RMBS	..	12/01/2021.	Paydown		8,393	8,393	8,917	8,668		(275)		(275)		8,393			0	239	07/25/2038.
31397N QQ 1	FNR 2009-25 PG - CMO/RMBS	..	12/01/2021.	Paydown		12,466	12,466	13,806	13,146		(680)		(680)		12,466			0	244	04/25/2039.
31404B QG 0	FN 763755 - RMBS	..	12/01/2021.	Paydown		414	414	458	453		(40)		(40)		414		0	0	17	02/01/2034.
498622 GR 4	KLICKITAT CNTY WASH PUB UTIL DIST NO 001	..	12/01/2021.	Call @ 100.00		170,000	170,000	173,307	170,429		(429)		(429)		170,000			0	8,925	12/01/2029.
499746 VB 8	KNOXVILLE TENN ELEC REV	..	07/01/2021.	Call @ 100.00		100,000	100,000	99,900	99,929		2		2		99,930		70	70	3,000	07/01/2036.
546418 AC 8	LOUISIANA ST AGRICULTURAL FIN AUTH AGRIC	..	07/01/2021.	Unknown		226	15,230	15,230					0				226	226	660	10/01/1996.
594381 FN 0	MICHIGAN CITY IND SCH BLDG CORP	..	07/30/2021.	Call @ 100.00		100,000	100,000	100,152	100,012		(12)		(12)		100,000			0	3,906	01/15/2027.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
60636V BV 8	MISSOURI ST DEV FIN BRD REV		11/01/2021.	Call @ 100.00		100,000	100,000	103,250	100,385		(385)		(385)		100,000			0	3,840	11/01/2028.
613741 CH 8	MONTGOMERY CNTY VA ECONOMIC DEV AUTH REV		06/01/2021.	Call @ 100.00		200,000	200,000	202,500	200,163		(163)		(163)		200,000			0	4,814	06/01/2039.
646108 JE 1	NEW JERSEY ST HSG & MTG FIN AGY MULTI-FA		12/20/2021.	Call @ 100.00		100,000	100,000	100,532	100,063		(63)		(63)		100,000			0	5,187	11/01/2027.
658207 NX 9	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		09/01/2021.	Call @ 100.00		15,000	15,000	15,444	15,053		(24)		(24)		15,030		(30)	(30)	437	01/01/2022.
736746 XV 5	PORTLAND ORE URBAN RENEWAL & REDEV		06/15/2021.	Call @ 100.00		100,000	100,000	102,527	100,166		(166)		(166)		100,000			0	2,087	06/15/2024.
958638 QK 7	WESTERN MICH UNIV REVS		11/15/2021.	Call @ 100.00		25,000	25,000	24,339	24,760		50		50		24,809		191	191	1,313	11/15/2024.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					1,316,561	1,331,565	1,363,974	1,329,646	0	(13,404)	0	(13,404)	0	1,316,241	0	319	319	47,537	XXX
Bonds - Industrial and Miscellaneous																				
001055 AL 6	AFLAC INC		05/10/2021.	Call @ 100.00		106,794	100,000	102,908	100,856		(120)		(120)		100,737		(737)	(737)	8,254	06/15/2023.
001814 AR 3	ANR PIPELINE CO		11/01/2021.	Maturity @ 100.00		2,000,000	2,000,000	2,386,840	2,030,165		(30,165)		(30,165)		2,000,000			0	192,500	11/01/2021.
00846U AH 4	AGILENT TECHNOLOGIES INC		04/06/2021.	Call @ 100.00		41,732	40,000	40,996	40,177		(24)		(24)		40,153		(153)	(153)	2,320	10/01/2022.
013817 AQ 4	HOWMET AEROSPACE INC		05/07/2021.	Call @ 100.00		26,144	25,000	26,969	25,237		(70)		(70)		25,167		(167)	(167)	2,155	02/23/2022.
05565Q DD 7	BP CAPITAL MARKETS PLC	C	09/16/2021.	Maturity @ 100.00		500,000	500,000	501,065	500,143		(143)		(143)		500,000			0	10,560	09/16/2021.
06051G EH 8	BANK OF AMERICA CORP		05/13/2021.	Maturity @ 100.00		500,000	500,000	558,570	504,836		(4,836)		(4,836)		500,000			0	12,500	05/13/2021.
09247X AH 4	BLACKROCK INC		05/24/2021.	Maturity @ 100.00		2,000,000	2,000,000	2,032,500	2,001,556		(1,556)		(1,556)		2,000,000			0	42,500	05/24/2021.
097023 AD 7	BOEING CO		08/15/2021.	Maturity @ 100.00		4,533,000	4,533,000	6,040,813	4,632,268		(99,268)		(99,268)		4,533,000			0	396,638	08/15/2021.
122014 AE 3	BURLINGTON RESOURCES LLC		10/01/2021.	Maturity @ 100.00		1,500,000	1,500,000	2,017,500	1,537,588		(37,588)		(37,588)		1,500,000			0	136,875	10/01/2021.
124857 AG 8	VIACOMCBS INC		03/15/2021.	Call @ 100.00		30,872	30,000	30,017	30,003		(0)		(0)		30,002		(2)	(2)	1,417	03/01/2022.
134429 AG 4	CAMPBELL SOUP CO		05/01/2021.	Maturity @ 100.00		7,587,000	7,587,000	10,190,775	7,663,276		(76,276)		(76,276)		7,587,000			0	336,673	05/01/2021.
140501 AA 5	CAPITAL SOUTHWEST CORP		09/24/2021.	Call @ 100.00		2,058,081	1,835,000	1,890,126	1,886,684		(10,059)		(10,059)		1,876,625		(41,625)	(41,625)	319,794	10/01/2024.
23355L AF 3	DXC TECHNOLOGY CO		09/20/2021.	Call @ 100.00		1,446,580	1,000,000	1,256,390	1,233,556		(16,000)		(16,000)		1,217,555		(217,555)	(217,555)	515,906	10/15/2029.
239753 BJ 4	TARGET CORP		10/01/2021.	Maturity @ 100.00		34,000	34,000	34,000	34,000				0		34,000			0	3,060	10/01/2021.
26054L YS 6	DOW CHEMICAL CO		04/15/2021.	Call @ 100.00		50,000	50,000	50,000	50,000				0		50,000			0	925	10/15/2024.
26441C AF 2	DUKE ENERGY CORP		06/15/2021.	Call @ 100.00		100,000	100,000	100,741	100,000				0		100,000			0	2,663	09/15/2021.
268648 AN 2	EMC CORP		10/29/2021.	Call @ 100.00		52,232	50,000	50,300	50,085		(31)		(31)		50,054		(54)	(54)	3,769	06/01/2023.
29250R AU 0	ENBRIDGE ENERGY PARTNERS LP		06/15/2021.	Call @ 100.00		55,000	55,000	59,838	55,296		(296)		(296)		55,000			0	1,733	09/15/2021.
307000 AA 7	FAMILY DOLLAR STORES INC		01/19/2021.	Maturity @ 100.00		50,076	50,000	53,893	50,044		(25)		(25)		50,018		(18)	(18)	1,243	02/01/2021.
362320 AT 0	VERIZON COMMUNICATIONS INC		11/01/2021.	Maturity @ 100.00		10,000	10,000	11,496	10,131		(131)		(131)		10,000			0	875	11/01/2021.
369622 SM 8	GENERAL ELECTRIC CO		02/11/2021.	Maturity @ 100.00		150,000	150,000	173,432	150,606		(606)		(606)		150,000			0	3,975	02/11/2021.
36962G 4Y 7	GENERAL ELECTRIC CO		01/07/2021.	Maturity @ 100.00		500,000	500,000	562,150	500,244		(244)		(244)		500,000			0	11,563	01/07/2021.
370ESC AU 9	GENERAL MOTORS CORP ESCROW		03/30/2021.	PNC CAPITAL MKTS		42	300,000	0					0				42	42		04/15/2049.
370ESC AV 7	GENERAL MOTORS COMPANY		03/30/2021.	PNC CAPITAL MKTS		87	600,000	1	1				0		1		86	86		06/15/2024.
427866 AE 8	HERSHEY CO		02/15/2021.	Maturity @ 100.00		4,927,000	4,927,000	6,639,428	4,951,758		(24,758)		(24,758)		4,927,000			0	216,788	02/15/2021.
428040 BJ 7	HERTZ CORP		05/12/2021.	PNC CAPITAL MKTS		677,250	700,000	329,000	329,000				0		329,000		348,250	348,250		01/15/2028.
428236 BQ 5	HP INC		07/07/2021.	Call @ 100.00		5,037,453	5,000,000	5,111,550	5,009,470		(6,888)		(6,888)		5,002,582		(2,582)	(2,582)	214,884	09/15/2021.
456866 AG 7	TRANE TECHNOLOGIES CO LLC		08/15/2021.	Maturity @ 100.00		1,413,000	1,413,000	1,719,847	1,430,342		(17,342)		(17,342)		1,413,000			0	127,170	08/15/2021.
478366 BA 4	JOHNSON CONTROLS INC	C	09/01/2021.	Call @ 100.00		31,000	31,000	33,625	31,228		(228)		(228)		31,000			0	872	12/01/2021.
494550 BC 9	KINDER MORGAN ENERGY PARTNERS LP		03/01/2021.	Maturity @ 100.00		25,000	25,000	30,142	25,112		(112)		(112)		25,000			0	725	03/01/2021.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
501044 DB 4	KROGER CO.		02/01/2021.	Maturity @ 100.00		500,000	500,000	514,870	500,000				0		500,000			0	6,500	02/01/2021.
55265K 6V 6	MASTR 2004-1 519 - CMO/RMBS		12/01/2021.	Paydown		1,540	1,540	1,540	1,540				0		1,540		(0)	(0)	68	02/25/2034.
55265K X4 6	MASTR 2003-11 2A8 - CMO/RMBS		12/01/2021.	Paydown		3,765	3,765	3,751	3,922		(157)		(157)		3,765		(0)	(0)	146	12/25/2033.
56585A AB 8	MARATHON PETROLEUM CORP.		03/01/2021.	Maturity @ 100.00		250,000	250,000	257,750	250,000				0		250,000			0	6,406	03/01/2021.
574599 BJ 4	MASCO CORP.		03/25/2021.	Call @ 100.00		3,418,260	3,000,000	3,005,490	3,003,963		(197)		(197)		3,003,766		(3,766)	(3,766)	481,673	04/01/2025.
59156R BF 4	METLIFE INC.		07/23/2021.	Call @ 100.00		103,376	100,000	100,000	100,000				0		100,000			0	5,222	12/15/2022.
681919 AZ 9	OMNICOM GROUP INC.		05/28/2021.	Call @ 100.00		103,022	100,000	98,205	99,680		95		95		99,776		224	224	5,106	05/01/2022.
693506 AQ 0	PPG INDUSTRIES INC.		05/01/2021.	Maturity @ 100.00		4,198,000	4,198,000	4,997,057	4,222,724		(24,724)		(24,724)		4,198,000			0	188,910	05/01/2021.
69362B AJ 1	PSEG POWER LLC.		10/08/2021.	Call @ 100.00		1,584,704	1,000,000	1,139,520	1,083,452		(5,179)		(5,179)		1,078,274		(78,274)	(78,274)	669,277	04/15/2031.
74434T P4 3	PHMS 1993-63 A6 - CMO/RMBS		12/01/2021.	Paydown		972	972	965	969		3		3		972			0	37	01/25/2024.
881685 AV 3	TEXACO CAPITAL INC.		09/01/2021.	Maturity @ 100.00		100,000	100,000	102,011	100,149		(149)		(149)		100,000			0	8,875	09/01/2021.
913017 AS 8	RAYTHEON TECHNOLOGIES CORP.		03/01/2021.	Maturity @ 100.00		6,754,000	6,754,000	9,180,464	6,789,972		(35,972)		(35,972)		6,754,000			0	295,488	03/01/2021.
92553P AR 3	VIACOMCBS INC.		03/29/2021.	Call @ 100.00		105,663	100,000	100,193	100,056		(6)		(6)		100,050		(50)	(50)	7,414	03/15/2023.
96332H CD 9	WHIRLPOOL CORP.		06/15/2021.	Maturity @ 100.00		50,000	50,000	53,110	50,185		(185)		(185)		50,000			0	1,213	06/15/2021.
969133 AG 2	WEYERHAEUSER CO.		10/01/2021.	Maturity @ 100.00		500,000	500,000	618,150	507,416		(7,416)		(7,416)		500,000			0	45,000	10/01/2021.
969457 BG 4	WILLIAMS COMPANIES INC.		09/01/2021.	Maturity @ 100.00		25,000	25,000	33,127	25,695		(695)		(695)		25,000			0	1,969	09/01/2021.
984121 CD 3	XEROX CORP.		03/01/2021.	Call @ 100.00		(0)							0					0	(0)	05/15/2021.
3899999.	Total - Bonds - Industrial and Miscellaneous					53,140,645	52,328,277	62,241,112	51,803,386	0	(401,349)	0	(401,349)	0	51,402,037	0	3,620	3,620	4,291,638	XXX
8399997.	Total - Bonds - Part 4					56,827,886	56,030,522	66,079,880	55,516,222	0	(427,263)	0	(427,263)	0	55,088,959	0	3,939	3,939	4,422,286	XXX
8399999.	Total - Bonds					56,827,886	56,030,522	66,079,880	55,516,222	0	(427,263)	0	(427,263)	0	55,088,959	0	3,939	3,939	4,422,286	XXX
Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred																				
62010U 10 1	MOTORS LIQUIDATION COMPANY GUC UNT		03/29/2021.	Various	924.000	325							0				325	325		XXX
74460W 77 6	PUBLIC STORAGE		01/20/2021.	Call @ 25.00	1,000.000	25,000		26,100	26,100				0		26,100		(1,100)	(1,100)	75	XXX
808513 40 2	CHARLES SCHWAB CORP.		06/01/2021.	Call @ 25.00	2,000.000	50,000		53,863	53,863				0		53,863		(3,863)	(3,863)	1,500	XXX
94988U 71 4	WELLS FARGO & CO.		03/15/2021.	Call @ 25.00	725.000	18,125		18,403	18,403				0		18,403		(278)	(278)	258	XXX
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred					93,450	XXX	98,366	98,366	0	0	0	0	0	98,366	0	(4,916)	(4,916)	1,833	XXX
Preferred Stocks - Industrial and Miscellaneous Redeemable Preferred																				
37959E 20 1	GLOBE LIFE INC.		07/15/2021.	Call @ 25.00	1,000.000	25,000		26,216	26,216				0		26,216		(1,216)	(1,216)	893	XXX
65339K 10 0	NEXTERA ENERGY CAPITAL HOLDINGS INC.		03/01/2021.	Unknown	780.000	18,470		18,470	18,470				0		18,470			0		XXX
74348T 30 0	PROSPECT CAPITAL CORP.		02/16/2021.	Call @ 25.00	850.000	21,250		21,234	21,234				0		21,234		16	16	218	XXX
842587 30 5	SOUTHERN CO.		10/18/2021.	Call @ 25.00	2,000.000	50,000		50,080	50,080				0		50,080		(80)	(80)	2,749	XXX
8599999.	Total - Preferred Stocks - Industrial and Miscellaneous Redeemable Preferred					114,720	XXX	116,000	116,000	0	0	0	0	0	116,000	0	(1,280)	(1,280)	3,860	XXX
8999997.	Total - Preferred Stocks - Part 4					208,170	XXX	214,366	214,366	0	0	0	0	0	214,366	0	(6,196)	(6,196)	5,693	XXX
8999998.	Total - Preferred Stocks - Summary Item from Part 5					19,500	XXX	18,470					0		18,470		1,030	1,030	1,083	XXX
8999999.	Total - Preferred Stocks					227,670	XXX	232,836	214,366	0	0	0	0	0	232,836	0	(5,166)	(5,166)	6,777	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
25271C 10 2	DIAMOND OFFSHORE DRILLING ORD.		04/27/2021.	Adjustment	700.000	70,303	XXX	70,303	120	70,183			70,183		70,303			0		XXX
34407D 10 9	FLY LEASING ADR REP 1 ORD.	C	08/04/2021.	PNC CAPITAL MKTS	2,000.000	34,100	XXX	29,430	19,700	9,730			9,730		29,430		4,670	4,670		XXX
50218P 10 7	LSC COMMUNICATIONS ORD.		03/17/2021.	Unknown	162.000		XXX		3	(3)			(3)		3			0		XXX
92240M 10 8	VECTOR GROUP ORD.		12/30/2021.	Unknown	1,274.000	22,424	XXX	22,424	14,842	7,582			7,582		22,424			0	1,019	XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					126,827	XXX	122,157	34,666	87,491	0	0	87,491	0	122,160	0	4,670	4,670	1,019	XXX
Common Stocks - Mutual Funds																				

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
453320 10 3	AMERICAN FUNDS INC A	..	12/15/2021.	Unknown		3,459	XXX						0				3,459	3,459		XXX
9499999.	Total - Common Stocks - Mutual Funds					3,459	XXX	0	0	0	0	0	0	0	0	0	3,459	3,459	0	XXX
9799997.	Total - Common Stocks - Part 4					130,286	XXX	122,157	34,666	87,491	0	0	87,491	0	122,160	0	8,129	8,129	1,019	XXX
9799999.	Total - Common Stocks					130,286	XXX	122,157	34,666	87,491	0	0	87,491	0	122,160	0	8,129	8,129	1,019	XXX
9899999.	Total - Preferred and Common Stocks					357,955	XXX	354,993	249,032	87,491	0	0	87,491	0	354,996	0	2,963	2,963	7,796	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					57,185,841	XXX	66,434,873	55,765,254	87,491	(427,263)	0	(339,772)	0	55,443,954	0	6,902	6,902	4,430,082	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	Foreign	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
Preferred Stocks - Industrial and Miscellaneous Redeemable Preferred																				
65339K 10 0	NEXTERA ENERGY CAPITAL HOLDINGS INC	..	03/01/2021	Unknown	12/22/2021	Call @ 25.00	780.000	18,470	19,500	18,470				0			1,030	1,030	1,083	
8599999.	Total - Preferred Stocks - Industrial and Miscellaneous Redeemable Preferred							18,470	19,500	18,470	0	0	0	0	0	0	1,030	1,030	1,083	0
8999998.	Total - Preferred Stocks							18,470	19,500	18,470	0	0	0	0	0	0	1,030	1,030	1,083	0
9899999.	Total - Preferred and Common Stocks							18,470	19,500	18,470	0	0	0	0	0	0	1,030	1,030	1,083	0
9999999.	Total - Bonds, Preferred and Common Stocks							18,470	19,500	18,470	0	0	0	0	0	0	1,030	1,030	1,083	0

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

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

Sch. DA - Pt. 1
NONE

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

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

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

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

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

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

Sch. DB - Pt. E
NONE

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Open Depositories							
							XXX
P N C - COMMERCIAL ACCT	CLEVELAND OH					3,105,678	XXX
WELLS FARGO EDUCATIONAL FUND	WILKES BARRE PA					32,630	XXX
P N C - BUS MONEY MARKET	CLEVELAND OH					8,502,412	XXX
P N C - DIVIDEND ACCT	CLEVELAND OH					(10,374)	XXX
							XXX
US BANK	ST LOUIS MO		0.01	14		5,020	XXX
PETTY CASH	BEACHWOOD OH					500	XXX
0199999. Total - Open Depositories		XXX	XXX	14	0	11,635,867	XXX
0399999. Total Cash on Deposit		XXX	XXX	14	0	11,635,867	XXX
0599999. Total Cash		XXX	XXX	14	0	11,635,867	XXX

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

1. January	21,041,304	4. April	18,706,160	7. July	21,763,643	10. October	13,794,756
2. February	23,503,774	5. May	26,868,002	8. August	20,369,463	11. November	10,329,638
3. March	24,670,233	6. June	17,108,000	9. September	19,388,641	12. December	11,635,867

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
All Other Money Market Mutual Funds								
262006 20 8	DREYFUS GVT CSH MGT INST		09/22/2017	0.030		6,000,000		1,632
							1	
8699999. Total - All Other Money Market Mutual Funds						6,000,000	1	1,632
9999999. Total - Cash Equivalents						6,000,000	1	1,632

Line Nuber

1A.
1B.
1C.
1D.
1E.
1F.

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A 0	1B 0	1C 0	1D 0
1E 0	1F 0	1G 0	
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 E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR						
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA						
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA						
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM						
33. New York NY						
34. North Carolina NC	B	STATE REQUIREMENT for Insurance sales			2,615	3,873
35. North Dakota ND						
36. Ohio OH	B	STATE REQUIREMENT for Insurance sales	1,023,119	1,074,790		
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. US Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX	25,888,039	28,999,563	0	0
59. Total	XXX	XXX	26,911,158	30,074,353	2,615	3,873

DETAILS OF WRITE-INS

5801. PNC	B	LINE OF CREDIT COLLATERAL FROM PNC BANK OF CLEVELAND	25,888,039	28,999,563		
5802.						
5803.						
5898. Summary of remaining write-ins for line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Total (Lines 5801 thru 5803+5898) (Line 58 above)	XXX	XXX	25,888,039	28,999,563	0	0